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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile United States of America

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

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

Statutory Home Office 400 Broadway (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett	
Secretary and Counsel	Donald Joseph Wuebbling	

OTHER

James Howard Acton Jr., VP	Benjamin Joseph Alge, VP	Michael Anthony Bacon, VP
Charles Marion Ward Barrett, VP	Troy Dale Brodie, Sr VP	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Mark Erdem Caner, Sr VP
James Daniel Conklin, VP	Danielle Marie D'Addesa, VP, Assoc Gen Counsel	James Joseph DeLuca, VP
Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Benjamin Edward Fotsch, VP
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	Sarah Sparks Herron, VP, Assoc GC, Asst. Secretary
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Todd Anthony Lee, VP	Charles Emilio Licata, VP	Matthew William Loveless, VP
Joseph Hanlon Lynch Jr., VP	Bruce William Maisel, VP, Enterprise CCO	Jill Tripp McGruder, Sr VP, Enterprise CMO
Jeffrey David Meek, VP	Paul Brian Moore, Sr VP, Chief Customer Officer	David Edward Nevers, VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Thomas Joseph O'Connell, MD, VP, Medical Director	Justin Keith Payne, VP
Maribeth Semba Rahe, Sr VP	Michelle Ison Rice, VP	Ryan Keith Richey, VP
Gregory Gates Rowe, VP	Hollis Matthew Schuler, VP, Chief Technology Officer	Christopher David Shipley, Sr VP, Co-Chief Inv Officer
Paul Charles Silva, Sr VP	Rodrick Landon Snyder, VP, Chief Audit Officer	Ramesh Sundara Soundappan, VP, Chf Ent Architect
Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer	Jeffrey Laurence Stainton, VP, Assoc Gen Counsel
Thomas Roy Stanek, VP	Timothy Steven Stearns #, VP, CCO	Jacob Cole Steuber, VP
Tracey Marie Stofa, VP	Michael Charles Vogel, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, Sr VP	Scott Joseph Wittman, VP	Aaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES

John Finn Barrett	Phillip Ralph Cox	James Columbus Hale
Robert Lloyd Lawrence	James Kirby Risk III	Robert Blair Truitt
Thomas Luke Williams	John Peter Zanotti	

State of Ohio
County of Hamilton 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.

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this
23rd day of October, 2025

Angela M. Baker-Colyer

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

NOTARY PUBLIC STATE OF OHIO

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	25,842,691,641	0	25,842,691,641	23,534,226,216
2.	Stocks:				
	2.1 Preferred stocks	173,826,175	0	173,826,175	91,854,639
	2.2 Common stocks	1,713,806,580	201,513,437	1,512,293,143	1,221,718,222
3.	Mortgage loans on real estate:				
	3.1 First liens	6,346,789,645	0	6,346,789,645	5,799,044,249
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 76,282,360), cash equivalents ($ 547,817,024) and short-term investments ($ 0)	624,099,384	0	624,099,384	482,774,466
6.	Contract loans (including $ ..... premium notes)	19,335,457	0	19,335,457	20,911,479
7.	Derivatives	16,012,916	0	16,012,916	3,507,606
8.	Other invested assets	846,689,902	4,368,500	842,321,402	717,397,590
9.	Receivables for securities	5,703,804		5,703,804	2,756,787
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	1,066,667	0	1,066,667	1,316,667
12.	Subtotals, cash and invested assets (Lines 1 to 11)	35,590,022,171	205,881,937	35,384,140,234	31,875,507,921
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	281,964,243	18,687,165	263,277,078	235,594,435
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,374,183	0	1,374,183	1,377,418
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	14,840,836	0	14,840,836	15,563,403
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,860,715	0	5,860,715	3,993,740
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	280,776,797	0	280,776,797	273,683,934
19.	Guaranty funds receivable or on deposit	20,775,071	0	20,775,071	17,656,436
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,918,438	0	2,918,438	6,736,906
24.	Health care ($ .....) and other amounts receivable	2,829	2,829	0	0
25.	Aggregate write-ins for other than invested assets	41,346,390	0	41,346,390	40,320,448
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,239,881,673	224,571,931	36,015,309,742	32,470,434,641
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,705,849,970	0	2,705,849,970	2,600,584,065
28.	Total (Lines 26 and 27)	38,945,731,643	224,571,931	38,721,159,712	35,071,018,706
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives	0	0	0	250,000
1102.	Receivables for collateral on revolvers	1,066,667	0	1,066,667	1,066,667
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,066,667	0	1,066,667	1,316,667
2501.	Admitted disallowed IMR	24,518,420	0	24,518,420	25,054,424
2502.	Company owned life insurance - CSV	16,827,970	0	16,827,970	15,266,024
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	41,346,390	0	41,346,390	40,320,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 27,379,704,330 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	27,379,704,330	26,341,712,719
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	4,736,333,141	2,639,404,559
4.	Contract claims:		
	4.1 Life	18,481,091	20,211,034
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	0	
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	0	
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	1,642,502	752,542
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 5,503,227 ceded	5,503,227	4,178,253
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 505,568 , accident and health $ ..... and deposit-type contract funds $	505,568	814,039
11.	Commissions and expense allowances payable on reinsurance assumed	0	
12.	General expenses due or accrued	5,167	106,953
13.	Transfers to Separate Accounts due or accrued (net) (including $ 12,058,413 accrued for expense allowances recognized in reserves, net of reinsured allowances)	12,651,117	12,303,228
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,928,603	9,680,015
15.1	Current federal and foreign income taxes, including $ (1,552,627) on realized capital gains (losses)	30,775,071	22,328,095
15.2	Net deferred tax liability	0	
16.	Unearned investment income	546,967	640,093
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,287,423	553,233
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	27,568,227	34,674,292
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	0	
22.	Borrowed money $ ..... and interest thereon $	0	
23.	Dividends to stockholders declared and unpaid	0	
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	679,217,510	595,329,975
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	21,658,316	12,747,043
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	163,190,057	85,970,617
	24.10 Payable for securities lending	569,979,296	655,288,769
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	101,828,982	8,439,852
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,765,806,595	30,445,135,311
27.	From Separate Accounts Statement	2,705,849,970	2,600,584,065
28.	Total liabilities (Lines 26 and 27)	36,471,656,565	33,045,719,376
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	
33.	Gross paid in and contributed surplus	1,672,408,064	1,672,408,064
34.	Aggregate write-ins for special surplus funds	24,518,420	25,054,424
35.	Unassigned funds (surplus)	550,076,663	325,336,842
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	2,247,003,147	2,022,799,330
38.	Totals of Lines 29, 30 and 37	2,249,503,147	2,025,299,330
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,721,159,712	35,071,018,706
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	80,885,745	0
2502.	Deferred fee income	1,163,636	779,580
2503.	Payable for collateral on derivatives	16,456,523	3,123,898
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,323,078	4,536,374
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	101,828,982	8,439,852
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	24,518,420	25,054,424
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	24,518,420	25,054,424

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,573,179,190	3,963,558,438	5,602,460,733
2.	Considerations for supplementary contracts with life contingencies	1,737,644	1,812,352	2,655,011
3.	Net investment income	1,332,070,653	1,147,991,719	1,571,826,815
4.	Amortization of Interest Maintenance Reserve (IMR)	(7,380,510)	(8,329,699)	(11,181,642)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,664,722	1,705,784	2,660,024
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	1,604,423	1,775,955	1,746,772
9.	Totals (Lines 1 to 8.3)	5,903,876,122	5,108,514,549	7,170,167,713
10.	Death benefits	101,042,588	96,788,628	128,108,939
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,377,983	1,589,265	2,337,926
12.	Annuity benefits	608,449,556	517,735,967	690,089,484
13.	Disability benefits and benefits under accident and health contracts	1,119,886	1,167,692	1,571,930
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	3,601,534,153	1,853,044,569	2,456,490,078
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	76,302,997	68,585,623	91,882,819
18.	Payments on supplementary contracts with life contingencies	2,120,250	2,084,040	2,827,844
19.	Increase in aggregate reserves for life and accident and health contracts	1,037,991,611	1,794,390,621	2,769,146,217
20.	Totals (Lines 10 to 19)	5,429,939,024	4,335,386,405	6,142,455,237
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	123,910,900	95,135,112	136,276,351
22.	Commissions and expense allowances on reinsurance assumed	0		0
23.	General insurance expenses and fraternal expenses	106,941,120	93,261,948	125,990,833
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,071,141	16,932,834	36,145,764
25.	Increase in loading on deferred and uncollected premiums	633,797	2,495,128	2,392,349
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,973,800)	319,838,617	412,583,213
27.	Aggregate write-ins for deductions	22,180,250	19,015,346	24,632,208
28.	Totals (Lines 20 to 27)	5,698,702,432	4,882,065,390	6,880,475,955
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	205,173,690	226,449,159	289,691,758
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	205,173,690	226,449,159	289,691,758
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	41,087,842	72,119,445	97,391,498
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	164,085,848	154,329,714	192,300,260
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,914,578 (excluding taxes of $ (1,819,426) transferred to the IMR)	9,316,775	65,629,711	56,676,020
35.	Net income (Line 33 plus Line 34)	173,402,623	219,959,425	248,976,280
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,025,299,330	1,940,163,404	1,940,163,404
37.	Net income (Line 35)	173,402,623	219,959,425	248,976,280
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 27,203,308	101,066,824	147,174,337	60,451,413
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(4,898,422)	29,788,493	51,349,639
41.	Change in nonadmitted assets	39,075,603	(24,601,598)	(31,834,651)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0		0
44.	Change in asset valuation reserve	(83,887,535)	(80,946,539)	(88,827,802)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(555,276)		21,047
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	0		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	0	(155,000,000)	(155,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	224,203,817	136,374,118	85,135,926
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,249,503,147	2,076,537,522	2,025,299,330
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	35,133	131,055	145,326
08.302.	Other fee income	7,344	0	10,686
08.303.	Company owned life insurance	1,561,946	1,644,900	1,590,760
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,604,423	1,775,955	1,746,772
2701.	Miscellaneous expense	0	2,231	(2,527,522)
2702.	Benefits for employees not included elsewhere	1,364,702	1,538,746	2,051,661
2703.	Securities lending expense	20,815,548	17,474,369	25,108,069
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	22,180,250	19,015,346	24,632,208
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,575,890,530	3,966,033,994	5,605,464,658
2.	Net investment income	1,294,550,143	1,103,035,751	1,525,695,264
3.	Miscellaneous income	2,707,199	1,836,839	2,816,036
4.	Total (Lines 1 to 3)	5,873,147,872	5,070,906,584	7,133,975,958
5.	Benefit and loss related payments	4,394,211,088	2,541,502,506	3,378,744,766
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,766,413)	317,911,659	409,718,170
7.	Commissions, expenses paid and aggregate write-ins for deductions	275,382,710	235,792,823	346,045,483
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (484,653) tax on capital gains (losses)	34,733,516	100,369,401	125,020,845
10.	Total (Lines 5 through 9)	4,695,560,901	3,195,576,389	4,259,529,264
11.	Net cash from operations (Line 4 minus Line 10)	1,177,586,971	1,875,330,195	2,874,446,694
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,126,921,716	3,441,776,118	4,597,697,372
	12.2 Stocks	168,987,746	243,263,245	268,247,354
	12.3 Mortgage loans	370,399,945	292,517,084	331,886,544
	12.4 Real estate	0	0	0
	12.5 Other invested assets	33,182,931	30,897,716	41,706,240
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(37,128)	(13,552)	(23,326)
	12.7 Miscellaneous proceeds	77,469,440	124,290,371	154,435,056
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,776,924,650	4,132,730,982	5,393,949,240
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	8,559,611,272	4,914,629,562	6,912,105,561
	13.2 Stocks	312,802,650	157,250,829	182,836,269
	13.3 Mortgage loans	914,227,316	909,436,931	1,288,591,617
	13.4 Real estate	0	0	0
	13.5 Other invested assets	135,355,631	165,233,509	194,105,754
	13.6 Miscellaneous applications	2,947,017	817,669	874,187
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,924,943,886	6,147,368,500	8,578,513,388
14.	Net increase/(decrease) in contract loans and premium notes	(1,576,022)	(1,301,465)	(1,526,215)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,146,443,214)	(2,013,336,053)	(3,183,037,933)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,096,928,582	262,578,213	546,820,099
	16.5 Dividends to stockholders	0	155,000,000	155,000,000
	16.6 Other cash provided (applied)	13,252,580	13,171,769	54,355,031
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,110,181,162	120,749,982	446,175,130
	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)	141,324,918	(17,255,876)	137,583,890
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	482,774,466	345,190,575	345,190,575
	19.2 End of period (Line 18 plus Line 19.1)	624,099,384	327,934,699	482,774,466

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	171,474,724	170,849,332	228,968,454
2.	Group life	0	124,825,538	150,193,062
3.	Individual annuities	4,374,189,680	3,487,713,654	4,925,416,469
4.	Group annuities	57,800,192	206,485,207	332,466,605
5.	Accident & health	0	0	0
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	4,603,464,596	3,989,873,731	5,637,044,590
9.	Deposit-type contracts	15,162,910,922	10,920,633,386	13,396,086,883
10.	Total (Lines 8 and 9)	19,766,375,518	14,910,507,117	19,033,131,473

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Western-Southern Life Assurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

A reconciliation of the Company's net income and capital 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) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	173,402,623	248,976,280
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	173,402,623	248,976,280
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	2,249,503,147	2,025,299,330
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	2,249,503,147	2,025,299,330

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for (1) those which an other-than-temporary impairment has been recognized or (2) less than high quality securities (rating of A or lower) which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2025.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2025, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended September 30, 2025, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed 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 as of September 30, 2025:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	15,304,756
2. 12 Months or Longer	255,163,673
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,083,886,858
2. 12 Months or Longer	3,552,942,130

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $566.4 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Investments in Tax Credit Structures (tax credit investments).. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	16,012,916	—	16,012,916

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(0)	—	(0)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

In August 2025, the Company purchased $84.0 million of fixed income securities from its parent, The Western and Southern Life Insurance Company. The fixed income securities purchased were exchange traded funds administered by Touchstone Advisors, Inc., an indirect subsidiary of The Western and Southern Life Insurance Company.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (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 to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $4,850.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	141,460,601	141,460,601	—
(d) Excess Stock	760,600	760,600	—
(e) Aggregate Total (a+b+c+d)	162,221,201	162,221,201	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,850,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	95,158,175	95,158,175	—
(d) Excess Stock	618,426	618,426	—
(e) Aggregate Total (a+b+c+d)	115,776,601	115,776,601	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,220,000,000	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	6,321,006,750	6,333,067,722	3,143,568,900
2. Current Year General Account Total Collateral Pledged	6,321,006,750	6,333,067,722	3,143,568,900
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	5,431,816,875	5,611,770,944	2,114,626,100

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	6,346,897,336	6,371,894,258	3,075,968,900
2. Current Year General Account Maximum Collateral Pledged	6,346,897,336	6,371,894,258	3,075,968,900
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	5,534,152,226	5,626,706,094	1,859,294,400

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	3,143,568,900	3,143,568,900	—	3,142,648,106
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,143,568,900	3,143,568,900	—	3,142,648,106
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	2,114,626,100	2,114,626,100	—	2,114,998,589
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	2,114,626,100	2,114,626,100	—	2,114,998,589

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	3,143,568,900	3,143,568,900	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	3,143,568,900	3,143,568,900	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer credit obligations	148,626,401	12,535,343	—	—	161,161,744
Bonds: Asset-backed securities	—	9,666,867	—	—	9,666,867
Common stock: Unaffiliated	1,267,414,125	—	1,706,285	—	1,269,120,410
Common stock: Mutual funds	76,996,873	—	—	—	76,996,873
Preferred stock	—	173,826,175	—	—	173,826,175
Other invested assets: Residual tranche, fixed income	—	—	5,928,832	3,955,501	9,884,333
Derivative assets: Interest rate swaps	—	15,627,238	—	—	15,627,238
Derivative assets: TBA forward	—	385,679	—	—	385,679
Separate account assets *	24,639,469	214,003,332	—	—	238,642,801
Total assets at fair value	1,517,676,868	426,044,634	7,635,117	3,955,501	1,955,312,120

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

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

Quarter Ended at 09/30/2025

Description	Beginning Balance at 07/01/2025	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 09/30/2025
a. Assets										
Common stock: Unaffiliated	1,466,804	—	—	—	239,481	—	—	—	—	1,706,285
Other invested assets: Residual tranche, fixed income	7,562,382	—	—	—	(1,589,838)	96,491	—	(140,203)	—	5,928,832
Total Assets	9,029,186	—	—	—	(1,350,357)	96,491	—	(140,203)	—	7,635,117

Quarter Ended at 06/30/2025

Description	Beginning Balance at 04/01/2025	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 06/30/2025
a. Assets										
Common stock: Unaffiliated	1,466,804	—	—	—	—	—	—	—	—	1,466,804
Other invested assets: Residual tranche, fixed income	6,925,094	—	—	—	90,687	749,123	—	(202,522)	—	7,562,382
Total Assets	8,391,898	—	—	—	90,687	749,123	—	(202,522)	—	9,029,186

Quarter Ended at 03/31/2025

Description	Beginning Balance at 01/01/2025	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 03/31/2025
a. Assets										
Common stock: Unaffiliated	1,413,586	—	—	—	53,218	—	—	—	—	1,466,804
Other invested assets: Residual tranche, fixed income	18,016,426	—	(10,367,480)	—	326,618	—	—	(1,050,470)	—	6,925,094
Total Assets	19,430,012	—	(10,367,480)	—	379,836	—	—	(1,050,470)	—	8,391,898

*Transfers out of Level 3 are due to changes resulting from the application of the lower of amortized cost or fair value rules.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include NAIC 6 corporate bonds, bank loans, and below investment grade commercial and residential mortgage-backed securities initially rated NAIC 6. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

The fair value of the fixed income residual tranche included in Level 3 has been determined by utilizing a client statement.

Derivative investments included in Level 2 consist of interest rate swaps and to be announced (TBA) forward contracts. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal, corporate bonds, mortgage-backed securities, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer credit obligations	12,977,307,256	13,022,244,269	183,967,575	12,385,403,710	407,935,971	—	—
Bonds: Asset-backed securities	12,651,067,587	12,820,447,372	—	11,906,897,682	744,169,905	—	—
Common stock: Unaffiliated**	1,431,341,610	1,431,341,610	1,429,635,325	—	1,706,285	—	—
Common stock: Mutual funds	76,996,873	76,996,873	76,996,873	—	—	—	
Preferred stock	173,826,175	173,826,175	—	173,826,175	—	—	—
Mortgage loans	6,430,762,633	6,346,789,645	—	—	6,430,762,633	—	—
Cash, cash equivalents, & short-term investments	624,613,506	624,099,384	624,613,506	—	—	—	—
Other invested assets: Surplus notes	52,241,170	51,854,438	—	52,241,170	—	—	—
Other invested assets: Residual tranche, fixed income	84,246,886	65,962,522	—	—	24,926,101	59,320,785	—
Derivative assets	16,012,917	16,012,917	—	16,012,917	—	—	—
Cash collateral receivable	1,066,667	1,066,667	—	1,066,667	—	—	—
Separate account assets	2,709,699,456	2,705,849,970	52,854,971	2,624,929,382	31,915,103	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(21,117,472,675)	(21,815,734,745)	—	—	(21,117,472,675)	—	—
Cash collateral payable	(16,456,523)	(16,456,523)	—	(16,456,523)	—	—	—
Separate account liabilities *	(2,395,147,981)	(2,487,097,560)	—	—	(2,395,147,981)	—	—
Securities lending liability	(569,979,296)	(569,979,296)	—	(569,979,296)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt and Equity Securities

The fair values of actively traded debt securities and asset/mortgage-backed securities have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Other Invested Assets

Other invested assets includes surplus notes and fixed income residual tranches. The fair values of these assets have been determined using the same methodologies as debt and equity securities. For investments utilizing NAV, see Note 20E for a description.

Derivative Instruments

The fair value of the interest rate swaps and TBA forward contracts have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash Collateral Receivable

The receivable represents the obligation to return cash collateral the Company has posted relating to a bank loan revolver. The fair value is based upon the stated amount.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, surplus notes and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

D. Not applicable.

E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of fixed income residual tranches. These residual tranches represent equity interests in feeder funds and is stapled to fixed income notes. These investments have to be sold in the same proportion with the note. The NAV for these investments are equal to the fair value reported on Schedule BA Part 1. The Company's unfunded commitment for these investments are $22.6 million.

21. Other Items.

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 24,518,420	$ 24,518,420	$ —	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 24,518,420	$ 24,518,420	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,152,974,621
b. Net Positive Goodwill (admitted)	$ —
c. EDP Equipment & Operating System Software (admitted)	$ —
d. Net DTAs (admitted)	$ 283,214,381
e. Net Negative (disallowed) IMR (admitted)	$ 25,225,453
f. Adjusted Capital and Surplus (a-(b+c+d+e))	$ 1,844,534,787

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	1.3 %

(5) Allocated gains/losses to IMR from derivatives None.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed	2 Non-accrued Amounts for Impairment or Other Reasons	3 Amounts	4 Asset Balance (Gross of Non-admissions)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics.No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

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 [ ] N/A [X]
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. 12/31/2022

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. 12/31/2022

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). 04/12/2024

6.4 By what department or departments?
Ohio Department of Insurance .....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				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 [ ] No [X]

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: ..... $..... 357,179,618

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	$ 56,720,000	$ 53,595,000
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 277,414,936	$ 282,464,970
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 360,389,938	$ 437,134,486
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 694,524,874	$ 773,194,456
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. ..... $ 566,422,095

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 566,164,402

16.3 Total payable for securities lending reported on the liability page. ..... $ 569,979,296

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
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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
FT WASHINGTON INVESTMENT ADVISORS	A

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
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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 [X] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 65,383,258
1.13 Commercial Mortgages	$ 6,225,037,599
1.14 Total Mortgages in Good Standing	$ 6,290,420,857
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$ 31,322,301
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 31,322,301
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 25,046,487
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 25,046,487
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,346,789,645
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

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

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	572,042	45,557,147	0	0	46,129,189	3,616,300
2. Alaska	AK	L	53,262	7,379,999	0	0	7,433,261	293,610
3. Arizona	AZ	L	964,499	126,495,242	0	0	127,459,741	2,111,167
4. Arkansas	AR	L	336,462	15,924,144	0	0	16,260,606	172,000
5. California	CA	L	11,350,787	603,925,274	0	0	615,276,061	5,060,319
6. Colorado	CO	L	1,035,142	111,241,744	0	0	112,276,886	1,682,061
7. Connecticut	CT	L	1,352,773	69,499,572	0	0	70,852,345	8,330,146
8. Delaware	DE	L	2,493,252	23,073,999	0	0	25,567,251	1,105,108
9. District of Columbia	DC	L	106,844	10,286,351	0	0	10,393,195	269,274
10. Florida	FL	L	7,935,697	347,285,704	0	0	355,221,401	4,656,716
11. Georgia	GA	L	2,086,906	86,790,523	0	0	88,877,429	6,355,218
12. Hawaii	HI	L	619,905	16,918,130	0	0	17,538,035	139,701
13. Idaho	ID	L	339,491	17,375,464	0	0	17,714,955	150,000
14. Illinois	IL	L	9,983,352	213,804,149	0	0	223,787,501	1,202,784
15. Indiana	IN	L	10,624,529	54,632,105	0	0	65,256,634	2,275,551
16. Iowa	IA	L	108,267	30,420,677	0	0	30,528,944	413,449
17. Kansas	KS	L	549,443	17,504,711	0	0	18,054,154	1,055,268
18. Kentucky	KY	L	8,134,065	38,304,700	0	0	46,438,765	330,000
19. Louisiana	LA	L	3,310,704	34,012,101	0	0	37,322,805	0
20. Maine	ME	L	30,353	27,783,894	0	0	27,814,247	638,633
21. Maryland	MD	L	2,027,276	78,920,587	0	0	80,947,863	3,673,419
22. Massachusetts	MA	L	665,141	268,942,144	0	0	269,607,285	13,642,236
23. Michigan	MI	L	7,369,904	123,250,714	0	0	130,620,618	4,927,979
24. Minnesota	MN	L	2,899,822	94,254,188	0	0	97,154,010	4,105,538
25. Mississippi	MS	L	1,366,901	16,940,019	0	0	18,306,920	357,673
26. Missouri	MO	L	2,194,975	54,168,336	0	0	56,363,311	1,528,758
27. Montana	MT	L	80,663	12,100,901	0	0	12,181,564	227,656
28. Nebraska	NE	L	54,468	7,342,259	0	0	7,396,727	300,000
29. Nevada	NV	L	329,985	30,111,505	0	0	30,441,490	300,000
30. New Hampshire	NH	L	34,867	66,150,993	0	0	66,185,860	1,486,217
31. New Jersey	NJ	L	3,608,596	170,308,022	0	0	173,916,618	5,519,191
32. New Mexico	NM	L	51,428	43,003,382	0	0	43,054,810	764,990
33. New York	NY	N	118,285	360,225	0	0	478,510	0
34. North Carolina	NC	L	13,525,398	149,183,590	0	0	162,708,988	7,442,966
35. North Dakota	ND	L	17,634	4,424,478	0	0	4,442,112	0
36. Ohio	OH	L	39,291,243	158,983,345	0	0	198,274,588	15,040,364,655
37. Oklahoma	OK	L	256,574	29,389,315	0	0	29,645,889	748,406
38. Oregon	OR	L	391,270	64,321,603	0	0	64,712,873	788,814
39. Pennsylvania	PA	L	18,948,778	161,107,130	0	0	180,055,908	4,591,751
40. Rhode Island	RI	L	24,341	15,802,336	0	0	15,826,677	1,434,716
41. South Carolina	SC	L	1,785,200	63,140,831	0	0	64,926,031	2,320,627
42. South Dakota	SD	L	32,999	7,206,556	0	0	7,239,555	745,087
43. Tennessee	TN	L	2,880,984	62,464,255	0	0	65,345,239	2,786,928
44. Texas	TX	L	4,457,941	425,126,906	0	0	429,584,847	13,053,730
45. Utah	UT	L	126,096	37,526,458	0	0	37,652,554	840,694
46. Vermont	VT	L	8,123	12,036,130	0	0	12,044,253	508,071
47. Virginia	VA	L	1,476,757	143,800,763	0	0	145,277,520	3,632,864
48. Washington	WA	L	635,270	135,086,754	0	0	135,722,024	4,002,327
49. West Virginia	WV	L	2,225,805	10,990,049	0	0	13,215,854	550,000
50. Wisconsin	WI	L	1,414,501	79,363,303	0	0	80,777,804	2,247,537
51. Wyoming	WY	L	16,538	7,965,725	0	0	7,982,263	160,787
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	2,735	0	0	0	2,735	0
55. U.S. Virgin Islands	VI	N	162	0	0	0	162	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	209	0	0	0	209	0
58. Aggregate Other Aliens	OT	XXX	25,985	1,440	0	0	27,425	0
59. Subtotal		XXX	170,334,629	4,431,989,872	0	0	4,602,324,501	15,162,910,922
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,140,095	0	0	0	1,140,095	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	171,474,724	4,431,989,872	0	0	4,603,464,596	15,162,910,922
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	171,474,724	4,431,989,872	0	0	4,603,464,596	15,162,910,922
98. Less Reinsurance Ceded		XXX	22,200,063	5,765,785	0	0	27,965,848	0
99. Totals (All Business) less Reinsurance Ceded		XXX	149,274,661	4,426,224,087	0	0	4,575,498,748	15,162,910,922
DETAILS OF WRITE-INS								
58001. MEX Mexico		XXX	4,080	0	0	0	4,080	0
58002. ZZZ Other Alien		XXX	21,905	1,440	0	0	23,345	0
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	25,985	1,440	0	0	27,425	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 7

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - W&S VENTURES, LLC, OH (NON-INSURER)		99-0849352
SUBSIDIARY - W&S ADVISORY SERVICES, LLC, OH (NON-INSURER)		33-2028589
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - TOUCHSTONE ADVISORS, INC., OH (NON-INSURER)		31-1394672
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325

1) All entities are 100% owned by parent unless stated differently.

SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY (CONTINUED)

SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)	**31-1779165**
SUBSIDIARY - EAGLE REALTY CAPITAL PARTNERS, LLC, OH (NON-INSURER)	**81-1290497**
SUBSIDIARY - EAGLE REALTY INVESTMENTS, INC., OH (NON-INSURER)	**31-1779151**
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)	**31-1301863**
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)	**47-5482199**
SUBSIDIARY - W&S REAL ESTATE HOLDINGS, LLC, OH (NON-INSURER)	**06-1804432**
SUBSIDIARY - WESTERN & SOUTHERN AGENCY, INC., OH (NON-INSURER)	**31-1413821**
SUBSIDIARY - QUEEN CITY SQUARE, LLC, OH (NON-INSURER) (99.75%)	**34-1998937**

1) All entities are 100% owned by parent unless stated differently.

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 *
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	11.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2977795				Beach CR Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4690994				BGA Capital, LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2535751				Buckeye Ventures Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	10.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3479803				BVP NEO, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	0.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Healthcare Partners II, L.P.	TN	NIA	The Western and Southern Life Insurance Co	Ownership	42.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4425720				Citiside JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2947284				Coconut Point Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2058376				Crescent Park Venture, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4717824				Eastside Heights Residences Holdings, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-3791762				ERG-CP IN7 Park Creek JV, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income (ERISA), LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	63.800	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	10.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	42.140	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington Private Equity Investors IX-K, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	91.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	FWPEI VI GP, LLC	Ownership	0.510	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	36.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.260	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

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0836	Western-Southern Group	00000	32-0418436				Fort Washington Private Equity Investors VIII-B, L.P.	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington Private Equity Investors VIII-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington Private Equity Investors V-VC, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington Private Equity Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington Private Equity Investors X, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington Private Equity Investors X, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.080	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington Private Equity Investors X-B, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington Private Equity Investors X-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington Private Equity Investors XI, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington Private Equity Investors XI, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington Private Equity Investors XI-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington Private Equity Investors XI-B, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington Private Equity Investors XI-K, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington Private Equity Small Market Investors X-S, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors VI, L.P.	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors VII, L.P.	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	Fort Washington Private Equity Investors VII, L.P.	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	Fort Washington Private Equity Investors VIII, L.P.	Ownership	3.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington Private Equity Opportunities Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington Private Equity Opportunities Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington Private Equity Opportunities Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	85-1483379				Fort Washington Private Equity Opportunities Fund IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington Private Equity Opportunities Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-2463722				Fort Washington Private Equity Opportunities Fund V-K, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington Private Equity Small Market Investors II-K, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	18.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	5.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	16.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI Small Market II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3839620				FWPEO V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1415079				GDR Capital, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-5013526				HB Eagle Hotel Bozeman Holdings, LLC	MT	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	99-2291762				HP AZB Co-Invest LP	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	22.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1970501				KCJAX NNN INDUSTRIAL INV. LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	65.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2649941				Limestone Springs Residences Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes OZ Fund, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1815749				Mosby Barclay West JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	43.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2541154				Overland Park Residences Holdings, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-5098920				Partin Settlement OZ Fund, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts Inv. Holdings , LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3268963				River Reserve Property Paratners, LLC	WI	NIA	W&S Real Estate Holdings, LLC	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2597027				San Diego Hotel Holding Company, LP	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Columbus Life Insurance Co	Ownership	0.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	0.870	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	0.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	0.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2644061				SW Flying Horse Developmentm LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.190	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-4901861				Timberlake JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1887232				Touchstone Climate Transition ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	93.330	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	35.580	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0849312				Touchstone Dividend Select ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	92.990	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1710355				Touchstone High Yield-Inst	DE	NIA	Western-Southern Life Assurance Co	Ownership	71.350	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1329208				Touchstone International Equity ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	23.590	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1384072				Touchstone Sands Capital Emerging Markets ex-China Growth ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	66.850	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1374353				Touchstone Sands Capital US Select Growth	DE	NIA	The Western and Southern Life Insurance Co	Ownership	7.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	0.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	1.530	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	87.540	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	26-1450709				Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	14.720	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	0.770	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	Gerber Life Insurance Co	Ownership	49.340	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	22.600	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	0.410	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	78.410	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund I-A, LP	CA	NIA	Western-Southern Life Assurance Co	Ownership	13.450	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4170673				Tudor Road Apartments JV, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	60.970	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.640	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shade Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-2028589				W&S Advisory Services, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	99-0849352				W&S Ventures, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3195821				WestAd Leasing, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1330707				WS Workforce Apartments Investor, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest payable - policy and contract funds	77,378	77,378
2505. Uncashed drafts and checks pending escheatment to the state	3,245,700	4,458,996
2597. Summary of remaining write-ins for Line 25 from overflow page	3,323,078	4,536,374

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

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	5,799,044,254	4,839,834,382
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	722,504,385	943,314,531
	2.2 Additional investment made after acquisition	191,722,932	345,277,086
3.	Capitalized deferred interest and other	1,240,634	0
4.	Accrual of discount	6,451,399	5,156,486
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(1,696,315)	(2,552,303)
7.	Deduct amounts received on disposals	370,399,945	331,886,544
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,077,697	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,346,789,646	5,799,044,254
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	6,346,789,646	5,799,044,254
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	6,346,789,646	5,799,044,254

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	722,567,590	540,724,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	99,435,153	84,706,072
	2.2 Additional investment made after acquisition	37,376,478	109,399,682
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	45,001	683
5.	Unrealized valuation increase/(decrease)	20,991,213	32,955,779
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	33,182,931	41,706,240
8.	Deduct amortization of premium, depreciation and proportional amortization	542,602	983,092
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	2,530,237
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	846,689,902	722,567,590
12.	Deduct total nonadmitted amounts	4,368,500	5,170,000
13.	Statement value at end of current period (Line 11 minus Line 12)	842,321,402	717,397,590

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	25,049,115,034	22,717,886,684
2.	Cost of bonds and stocks acquired	8,971,691,479	7,094,941,830
3.	Accrual of discount	90,738,100	108,294,214
4.	Unrealized valuation increase/(decrease)	97,722,871	55,355,236
5.	Total gain (loss) on disposals	7,482,974	65,629,878
6.	Deduct consideration for bonds and stocks disposed of	6,394,910,656	4,869,392,813
7.	Deduct amortization of premium	89,782,992	118,895,376
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		8,152,706
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,732,363)	3,448,087
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	27,730,324,447	25,049,115,034
12.	Deduct total nonadmitted amounts	201,513,437	201,315,904
13.	Statement value at end of current period (Line 11 minus Line 12)	27,528,811,010	24,847,799,130

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)	4,020,164,711	1,229,377,539	901,039,274	(12,895,762)	3,649,784,521	4,020,164,711	4,335,607,214	3,351,799,298
2.	NAIC 2 (a)	7,154,388,841	5,897,602,207	5,669,046,426	17,553,701	7,143,368,429	7,154,388,841	7,400,498,323	6,547,687,942
3.	NAIC 3 (a)	1,088,420,029	14,419,595	110,745,783	(56,113,044)	1,051,318,600	1,088,420,029	935,980,797	1,043,612,022
4.	NAIC 4 (a)	500,517,354	62,342,139	80,178,793	15,879,511	449,534,184	500,517,354	498,560,211	509,226,630
5.	NAIC 5 (a)	203,011,457	69,162,939	5,255,778	39,534,288	172,841,913	203,011,457	306,452,906	142,933,746
6.	NAIC 6 (a)	11,938,625	0	1,829,918	2,426,636	11,425,544	11,938,625	12,535,343	3,244,203
7.	Total ICO	12,978,441,017	7,272,904,419	6,768,095,972	6,385,330	12,478,273,191	12,978,441,017	13,489,634,794	11,598,503,841
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	11,200,418,967	851,583,203	1,066,107,863	(29,876,938)	11,159,598,214	11,200,418,967	10,956,017,369	10,820,086,968
9.	NAIC 2	1,427,638,381	368,787,407	54,978,724	30,014,322	1,334,033,334	1,427,638,381	1,771,461,386	1,356,988,312
10.	NAIC 3	39,534,291	17,684,133	8,519,218	(8,336,249)	38,371,652	39,534,291	40,362,957	22,414,540
11.	NAIC 4	26,844,903	1,881,303	131,805	1,317,797	31,337,771	26,844,903	29,912,198	30,523,602
12.	NAIC 5	22,020,013		15,702	(10,561,111)	16,981,611	22,020,013	11,443,200	16,732,974
13.	NAIC 6	9,572,479		11,203	1,688,988	10,818,504	9,572,479	11,250,264	9,542,767
14.	Total ABS	12,726,029,034	1,239,936,046	1,129,764,515	(15,753,191)	12,591,141,086	12,726,029,034	12,820,447,374	12,256,289,163
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	67,673,014	55,765,459	0	1,070,646	82,408,925	67,673,014	124,509,119	87,347,576
17.	NAIC 3	4,697,343	44,502,098	219,148	336,754	4,610,863	4,697,343	49,317,047	4,507,048
18.	NAIC 4	0	100,000	0	(100,000)	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	8	0	0	(4)	15	8	4	15
21.	Total Preferred Stock	72,370,365	100,367,557	219,148	1,307,396	87,019,803	72,370,365	173,826,170	91,854,639
22.	Total ICO, ABS & Preferred Stock	25,776,840,416	8,613,208,022	7,898,079,635	(8,060,465)	25,156,434,080	25,776,840,416	26,483,908,338	23,946,647,643

(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 $ 4,499,481 ; NAIC 2 $ 462,891,038 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

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	30,925,634	0
2.	Cost of short-term investments acquired	140,280,153	35,842,453
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	171,205,787	4,916,819
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	30,925,634
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	30,925,634

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)	3,507,608
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	12,505,314
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(1,182,109)
6.	Considerations received/(paid) on terminations	(1,182,109)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	16,012,922
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	16,012,922

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
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				
	3.14 Section 1, Column 18, prior year				
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				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
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)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

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	16,012,917	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		16,012,917
4.	Part D, Section 1, Column 6	16,012,917	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	16,012,917	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		16,012,917
10.	Part D, Section 1, Column 9	16,012,917	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	10,667,659	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	10,667,659	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	404,669,593	278,662,392
2.	Cost of cash equivalents acquired	15,669,783,030	26,997,786,409
3.	Accrual of discount	0	149
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	1,211
6.	Deduct consideration received on disposals	15,526,635,599	26,871,780,568
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	547,817,024	404,669,593
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	547,817,024	404,669,593

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
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1325	FORT MYERS	FL		08/31/2023	7.693	0	1,637,874	118,035,600
1327	CINCINNATI	OH		11/02/2023	7.968	0	3,976,861	94,793,500
1328	WELLFORD	SC		05/08/2023	7.918	0	3,007,167	116,069,760
1329	LEBANON	IN		04/27/2023	7.518	0	3,653,709	81,100,000
1332	EMERSON	GA		11/02/2022	7.218	0	1,138,155	113,100,000
1334	CHARLOTTE	NC		11/09/2023	7.718	0	9,103,233	70,427,100
1337	ASHEVILLE	NC		12/04/2023	7.968	0	8,774,224	50,452,500
1344	FORT COLLINS	CO		06/27/2024	7.693	0	14,846,420	78,540,822
1345	HOLLY SPRINGS	NC		06/27/2024	7.718	1,117,315	7,702,187	49,714,900
1350	UNION	KY		09/17/2024	7.718	0	6,357,652	68,319,200
1352	MOORESVILLE	NC		09/24/2024	7.968	2,129,292	0	34,888,711
1382	LATHROP	CA		07/30/2025	5.820	51,500,000	0	79,800,000
1383	WEST JEFFERSON	OH		08/21/2025	6.040	26,750,000	0	38,800,000
1385	CLEVELAND	OH		09/17/2025	6.040	31,000,000	0	46,400,000
1386	GROVEPORT	OH		09/23/2025	5.940	23,100,000	0	33,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						135,596,607	60,197,482	1,073,542,093
0899999. Total Mortgages in good standing						135,596,607	60,197,482	1,073,542,093
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						135,596,607	60,197,482	1,073,542,093

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1188	CINCINNATI	OH		10/02/2015	07/21/2025	18,506,068	0	0	0	0	0	0	18,235,832	18,235,832			0
1189	CINCINNATI	OH		10/02/2015	07/21/2025	8,458,551	0	0	0	0	0	0	8,300,746	8,300,746			0
1190	CINCINNATI	OH		10/02/2015	07/21/2025	35,173,817	0	0	0	0	0	0	34,524,801	34,524,801			0
000026713	OSWEGO	IL		06/01/2025	09/15/2025	0	0	5,566	0	15,513	21,079	0	413,076	416,335	0	3,259	3,259
000111203	ELK GROVE	CA		06/01/2025	09/15/2025	0	0	6,948	0	28,339	35,287	0	524,598	534,322	0	9,724	9,724
000124676	FONTANA	CA		11/27/2024	09/15/2025	112,341	0	26,053	0	0	26,053	0	138,394	123,326	0	(15,068)	(15,068)
000166572	EVERETT	MA		06/01/2025	07/15/2025	0	0	2,944	0	0	2,944	0	210,274	210,274	0	0	0
000189092	COVINGTON	GA		06/01/2025	09/15/2025	0	0	1,930	0	0	1,930	0	137,850	139,784	0	1,933	1,933
000203630	LYONS	GA		06/01/2025	07/15/2025	0	0	1,579	0	0	1,579	0	112,788	112,788	0	0	0
000206891	WAYNESBORO	VA		06/01/2025	08/15/2025	0	0	1,473	0	0	1,473	0	105,200	106,508	0	1,308	1,308
000209548	LINCOLNWOOD	IL		06/01/2025	08/15/2025	0	0	5,647	0	0	5,647	0	403,371	408,390	0	5,020	5,020
000213255	DENHAM SPRINGS	LA		11/27/2024	08/15/2025	109,336	0	25,356	0	0	25,356	0	134,692	111,590	0	(23,101)	(23,101)
000213375	LITHONIA	GA		11/27/2024	09/15/2025	87,253	0	20,235	0	0	20,235	0	107,488	95,772	0	(11,716)	(11,716)
000213490	CANYON LAKE	TX		11/27/2024	08/15/2025	63,764	0	14,787	0	0	14,787	0	78,551	71,600	0	(6,951)	(6,951)
000213522	WATERBORO	ME		11/27/2024	09/15/2025	129,695	0	30,077	0	0	30,077	0	159,772	133,194	0	(26,578)	(26,578)
000213588	RIO GRANDE	PR		11/27/2024	07/15/2025	33,822	0	7,844	0	0	7,844	0	41,665	41,722	0	57	57
000217739	COLUMBIA	TN		06/01/2025	09/15/2025	0	0	2,256	0	0	2,256	0	161,116	163,322	0	2,206	2,206
000233826	TAMPA	FL		11/27/2024	08/15/2025	38,862	0	9,012	0	0	9,012	0	47,874	47,874	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000233845	ASHLAND	NH		06/01/2025	08/15/2025	0	0	430	0	0	430	0	30,739	30,739	0	0	0
000233913	WASHINGTON C.H	OH		11/27/2024	08/15/2025	25,720	0	5,965	0	0	5,965	0	31,685	28,357	0	(3,328)	(3,328)
000233943	ARLINGTON	TX		11/27/2024	07/15/2025	21,232	0	4,924	0	0	4,924	0	26,156	26,156	0	0	0
000234039	CLARKSVILLE	TN		11/27/2024	09/15/2025	42,887	0	9,946	0	0	9,946	0	52,832	46,949	0	(5,883)	(5,883)
000234095	GRAND PRAIRIE	TX		11/27/2024	09/15/2025	62,057	0	14,392	0	15,575	29,966	0	92,024	93,731	0	1,707	1,707
000234402	WILLOW STREET	PA		11/27/2024	09/15/2025	38,847	0	9,009	0	12,509	21,518	0	60,364	61,483	0	1,119	1,119
000234628	CLEARWATER	FL		11/27/2024	08/15/2025	44,610	0	10,345	0	0	10,345	0	54,955	48,907	0	(6,048)	(6,048)
000234813	CHESAPEAKE	VA		11/27/2024	09/15/2025	62,774	0	14,558	0	11,040	25,598	0	88,372	90,011	0	1,639	1,639
000234925	SAN JUAN	TX		11/27/2024	08/15/2025	29,730	0	6,895	0	0	6,895	0	36,625	31,539	0	(5,086)	(5,086)
000235045	SYRACUSE	NY		11/27/2024	09/15/2025	68,843	0	15,965	0	0	15,965	0	84,808	84,808	0	0	0
000235207	DENHAM SPRINGS	LA		11/27/2024	07/15/2025	48,805	0	11,318	0	0	11,318	0	60,123	54,614	0	(5,509)	(5,509)
000235229	WEST MONROE	LA		11/27/2024	09/15/2025	42,211	0	9,789	0	0	9,789	0	52,000	52,000	0	0	0
000235359	WACO	TX		11/27/2024	07/15/2025	63,215	0	14,660	0	8,462	23,122	0	86,337	87,044	0	707	707
000235432	ROUND ROCK	TX		11/27/2024	08/15/2025	55,205	0	12,802	0	0	12,802	0	68,007	62,440	0	(5,567)	(5,567)
000304175	SANDUSKY	OH		06/01/2025	07/15/2025	0	0	1,283	0	0	1,283	0	91,677	91,677	0	0	0
000304818	WEST BOYLSTON	MA		11/27/2024	07/15/2025	229,056	0	53,120	0	0	53,120	0	282,175	249,447	0	(32,729)	(32,729)
000305214	PITTSBURGH	PA		11/27/2024	07/15/2025	48,837	0	11,326	0	0	11,326	0	60,163	53,085	0	(7,078)	(7,078)
000306024	MT LAUREL	NJ		11/27/2024	08/15/2025	153,359	0	35,565	0	0	35,565	0	188,925	188,925	0	0	0
000306799	NORTH PLAINFIELD	NJ		11/27/2024	07/15/2025	248,689	0	57,673	0	0	57,673	0	306,361	310,248	0	3,887	3,887
000308174	NEWINGTON	CT		11/27/2024	09/15/2025	268,789	0	62,334	0	24,797	87,131	0	355,919	362,515	0	6,596	6,596
000325330	ROCKY POINT	NC		05/02/2022	09/15/2025	114,158	0	3,182	0	16,277	19,459	0	133,617	136,094	0	2,477	2,477
000325387	SHELL ROCK	IA		05/02/2022	07/15/2025	103,641	0	3,172	0	0	3,172	0	106,814	106,814	0	0	0
000325392	MIDDLEBURY	IN		05/02/2022	08/15/2025	80,046	0	2,450	0	0	2,450	0	82,496	82,496	0	0	0
000325410	WACO	TX		05/02/2022	09/15/2025	57,530	0	1,761	0	0	1,761	0	59,291	59,291	0	0	0
000325456	CINCINNATI	OH		05/02/2022	09/15/2025	104,216	0	3,190	0	0	3,190	0	107,406	97,669	0	(9,737)	(9,737)
000325465	SOUTH BEND	IN		05/02/2022	08/15/2025	8,823	0	270	0	0	270	0	9,093	9,093	0	0	0
000325533	TEMPERANCE	MI		05/02/2022	07/15/2025	76,561	0	2,344	0	0	2,344	0	78,904	68,139	0	(10,766)	(10,766)
000325534	FISHERS	IN		05/02/2022	09/15/2025	171,783	0	5,258	0	0	5,258	0	177,041	157,262	0	(19,780)	(19,780)
000325535	TOLEDO	OH		05/02/2022	07/15/2025	79,092	0	2,421	0	0	2,421	0	81,513	71,921	0	(9,592)	(9,592)
000325630	KIRKWOOD	IL		05/02/2022	07/15/2025	58,862	0	1,802	0	18,698	20,500	0	79,362	79,821	0	459	459
000325632	COLUMBUS	IN		05/02/2022	09/15/2025	107,563	0	3,293	0	0	3,293	0	110,855	104,576	0	(6,279)	(6,279)
000325777	ELKINS PARK	PA		05/02/2022	09/15/2025	144,607	0	4,417	0	0	4,417	0	149,023	136,104	0	(12,920)	(12,920)
000325807	HAMPSTEAD	NH		05/02/2022	09/15/2025	218,594	0	6,691	0	0	6,691	0	225,285	200,086	0	(25,199)	(25,199)
000325843	OKLAHOMA CITY	OK		05/02/2022	09/15/2025	53,880	0	1,106	0	10,912	12,018	0	65,898	67,120	0	1,222	1,222
000325854	WILLIAMSTOWN	KY		05/02/2022	09/15/2025	91,213	0	2,777	0	0	2,777	0	93,990	83,511	0	(10,479)	(10,479)
000325867	RUTHER GLEN	VA		05/02/2022	09/15/2025	142,555	0	4,364	0	6,291	10,654	0	153,210	156,049	0	2,840	2,840
000325917	MOUNT MORRIS	MI		05/02/2022	07/15/2025	54,651	0	1,673	0	0	1,673	0	56,324	57,053	0	729	729
000325987	CRAIG	CO		05/02/2022	07/15/2025	33,170	0	934	0	0	934	0	34,104	32,836	0	(1,268)	(1,268)
000325991	PEARSALL	TX		05/02/2022	08/15/2025	43,035	0	1,107	0	0	1,107	0	44,142	44,876	0	734	734
000326097	SOUTHBRIDGE	MA		05/02/2022	07/15/2025	46,990	0	1,438	0	0	1,438	0	48,428	43,988	0	(4,440)	(4,440)
000326116	ROANOKE	VA		05/02/2022	07/15/2025	97,241	0	2,977	0	0	2,977	0	100,218	88,825	0	(11,393)	(11,393)
000326172	WEST SALEM	OH		05/02/2022	07/15/2025	61,972	0	1,897	0	0	1,897	0	63,869	56,676	0	(7,192)	(7,192)
000326203	SAN ANTONIO	TX		05/02/2022	07/15/2025	71,083	0	2,176	0	0	2,176	0	73,259	73,259	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022	09/15/2025	59,685	0	1,827	0	0	1,827	0	61,511	58,204	0	(3,308)	(3,308)
000326261	PEORIA	IL		05/02/2022	07/15/2025	59,417	0	1,655	0	23,297	24,952	0	84,369	85,545	0	1,176	1,176
000326272	JENISON	MI		05/02/2022	07/15/2025	79,933	0	2,447	0	0	2,447	0	82,380	79,173	0	(3,207)	(3,207)
000326491	KING GEORGE	VA		05/02/2022	08/15/2025	235,897	0	7,183	0	0	7,183	0	243,081	243,081	0	0	0
000326497	CADIZ	KY		05/02/2022	08/15/2025	29,264	0	896	0	0	896	0	30,160	30,160	0	0	0
000326558	COVENTRY	RI		05/02/2022	09/15/2025	222,835	0	6,347	0	41,371	47,718	0	270,554	275,570	0	5,017	5,017
000326613	WINCHESTER	VA		05/02/2022	08/15/2025	129,222	0	3,955	0	0	3,956	0	133,177	118,491	0	(14,686)	(14,686)
000326631	KATY	TX		05/02/2022	08/15/2025	177,109	0	5,421	0	0	5,421	0	182,531	162,396	0	(20,135)	(20,135)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326655	LOGANVILLE	GA		05/02/2022	08/15/2025	134,349	0	4,112	0	0	4,112	0	138,462	126,221	0	(12,241)	(12,241)
000326747	ALEXANDRIA	LA		05/02/2022	07/15/2025	112,166	0	3,182	0	10,774	13,956	0	126,122	127,949	0	1,827	1,827
000326769	EL DORADO	AR		05/02/2022	07/15/2025	131,845	0	4,036	0	0	4,036	0	135,881	133,711	0	(2,170)	(2,170)
000326846	TURLOCK	CA		05/02/2022	08/15/2025	192,976	0	5,616	0	1,949	7,565	0	200,541	204,239	0	3,699	3,699
000331275	CARTERSVILLE	GA		08/30/2023	09/15/2025	220,200	0	51,947	0	0	51,947	0	272,147	226,882	0	(45,265)	(45,265)
000331292	WAXAHACHIE	TX		08/30/2023	07/15/2025	198,714	0	46,878	0	0	46,878	0	245,592	213,595	0	(31,997)	(31,997)
000331330	BLYTHEVILLE	AR		08/30/2023	07/15/2025	63,648	0	15,015	0	0	15,015	0	78,663	71,291	0	(7,372)	(7,372)
000331365	MONCKS CORNER	SC		08/30/2023	08/15/2025	129,216	0	25,018	0	0	25,018	0	154,234	154,234	0	0	0
000331480	SPRING	TX		08/30/2023	07/15/2025	279,467	0	65,928	0	0	65,928	0	345,395	288,743	0	(56,653)	(56,653)
000331486	GASTONIA	NC		08/30/2023	09/15/2025	106,841	0	25,204	0	0	25,204	0	132,045	115,053	0	(16,991)	(16,991)
000331510	EDEN	NC		08/30/2023	07/15/2025	11,749	0	2,772	0	0	2,772	0	14,520	14,520	0	0	0
000331528	LITTLE ROCK	AR		08/30/2023	07/15/2025	25,988	0	6,131	0	0	6,131	0	32,119	31,012	0	(1,108)	(1,108)
000331538	OSAWATOMIE	KS		08/30/2023	09/15/2025	217,502	0	51,310	0	0	51,310	0	268,812	234,231	0	(34,581)	(34,581)
000331553	ROCHESTER	NY		08/30/2023	07/15/2025	111,417	0	26,284	0	19,926	46,210	0	157,628	158,918	0	1,291	1,291
000331615	BELDING	MI		08/30/2023	08/15/2025	90,172	0	21,272	0	0	21,272	0	111,445	111,445	0	0	0
000331620	SPRING	TX		08/30/2023	09/15/2025	127,240	0	30,017	0	0	30,017	0	157,257	131,373	0	(25,884)	(25,884)
000331626	FREEPORT	NY		08/30/2023	08/15/2025	66,780	0	15,754	0	0	15,754	0	82,534	68,731	0	(13,803)	(13,803)
000331637	DALLAS	TX		08/30/2023	08/15/2025	63,171	0	14,902	0	0	14,902	0	78,073	64,558	0	(13,515)	(13,515)
000331648	DOUGLAS	GA		08/30/2023	08/15/2025	35,911	0	8,472	0	0	8,472	0	44,383	36,677	0	(7,706)	(7,706)
000331664	UVALDE	TX		08/30/2023	08/15/2025	8,172	0	1,912	0	0	1,912	0	10,084	10,084	0	0	0
000331678	RUSSELLVILLE	AR		08/30/2023	09/15/2025	160,375	0	36,046	0	15,180	51,226	0	211,601	215,523	0	3,922	3,922
000331681	BAY SHORE	NY		08/30/2023	07/15/2025	410,600	0	86,006	0	0	86,006	0	496,607	499,480	0	2,874	2,874
001159478	NEW BRAUNFELS	TX		06/01/2025	08/15/2025	0	0	4,634	0	9,738	14,373	0	340,751	348,443	0	7,692	7,692
001163477	WARWICK	RI		06/01/2025	09/15/2025	0	0	4,906	0	0	4,906	0	350,404	355,639	0	5,234	5,234
001219709	WINSTON SALEM	NC		06/01/2025	08/15/2025	0	0	2,616	0	0	2,616	0	186,841	186,841	0	0	0
001259544	NORTH CHESTERFIELD	VA		06/01/2025	08/15/2025	0	0	1,631	0	2,395	4,026	0	118,922	120,823	0	1,901	1,901
0199999. Mortgages closed by repayment						70,181,500	0	1,176,036	0	293,043	1,469,079	0	73,661,302	73,149,246	0	(512,056)	(512,056)
1151	LORTON	VA		09/28/2009		2,545,592	0	0	0	0	0	0	775,316	775,316	0	0	0
1166	PUYALLUP	WA		02/24/2012		9,734,070	0	0	0	0	0	0	285,130	285,130	0	0	0
1178	LORTON	VA		09/18/2013		5,258,396	0	0	0	0	0	0	67,662	67,662	0	0	0
1183	ROSEVILLE	CA		11/20/2014		1,859,614	0	0	0	0	0	0	37,165	37,165	0	0	0
1186	ROCKY RIVER	OH		02/10/2015		23,458,512	0	0	0	0	0	0	170,254	170,254	0	0	0
1188	CINCINNATI	OH		10/02/2015		18,506,068	0	0	0	0	0	0	39,002	39,002	0	0	0
1189	CINCINNATI	OH		10/02/2015		8,458,551	0	0	0	0	0	0	22,792	22,792	0	0	0
1190	CINCINNATI	OH		10/02/2015		35,173,817	0	0	0	0	0	0	93,763	93,763	0	0	0
1196	APEX	NC		09/21/2017		12,051,256	0	0	0	0	0	0	80,802	80,802	0	0	0
1197	BEL AIR	MD		12/12/2017		44,635,612	0	0	0	0	0	0	248,577	248,577	0	0	0
1198	NEWPORT	KY		12/19/2017		7,956,260	0	0	0	0	0	0	117,233	117,233	0	0	0
1199	KENNESAW	GA		03/12/2018		10,369,720	0	0	0	0	0	0	97,855	97,855	0	0	0
1200	KENNESAW	GA		03/12/2018		7,118,895	0	0	0	0	0	0	67,178	67,178	0	0	0
1201	KENNESAW	GA		03/12/2018		10,493,170	0	0	0	0	0	0	99,020	99,020	0	0	0
1202	LONGMONT	CO		04/19/2018		47,485,570	0	0	0	0	0	0	276,274	276,274	0	0	0
1206	LONGWOOD	FL		07/12/2018		33,912,800	0	0	0	0	0	0	172,078	172,078	0	0	0
1210	COLUMBUS	OH		09/26/2018		53,268,774	0	0	0	0	0	0	288,386	288,386	0	0	0
1212	KATY	TX		12/21/2018		49,219,613	0	0	0	0	0	0	389,441	389,441	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		25,220,298	0	0	0	0	0	0	137,670	137,670	0	0	0
1217	WASHINGTON	DC		08/08/2019		25,875,414	0	0	0	0	0	0	129,565	129,565	0	0	0
1218	LAND OLAKES	FL		08/12/2019		41,955,579	0	0	0	0	0	0	222,558	222,558	0	0	0
1219	CINCINNATI	OH		09/20/2019		24,802,936	0	0	0	0	0	0	145,745	145,745	0	0	0
1222	CALIFORNIA	MD		12/20/2019		18,711,486	0	0	0	0	0	0	129,408	129,408	0	0	0
1223	WASHINGTON	DC		02/14/2020		59,162,075	0	0	0	0	0	0	289,667	289,667	0	0	0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1224	MURFREESBORO	TN		03/06/2020		23,693,238	0	0	0	0	0	0	127,978	127,978	0	0	0
1225	E. WICHITA	KS		04/16/2020		29,557,121	0	0	0	0	0	0	169,304	169,304	0	0	0
1228	FISHERS	IN		06/15/2020		42,975,772	0	0	0	0	0	0	219,291	219,291	0	0	0
1229	ORLANDO	FL		08/27/2020		42,414,019	0	0	0	0	0	0	223,562	223,562	0	0	0
1230	HUNTSVILLE	AL		09/01/2020		46,557,465	0	0	0	0	0	0	243,487	243,487	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		34,986,506	0	0	0	0	0	0	183,194	183,194	0	0	0
1235	AUSTIN	TX		11/10/2020		23,284,228	0	0	0	0	0	0	112,408	112,408	0	0	0
1236	AUSTIN	TX		11/10/2020		1,960,777	0	0	0	0	0	0	9,466	9,466	0	0	0
1237	AUSTIN	TX		11/10/2020		15,441,120	0	0	0	0	0	0	74,544	74,544	0	0	0
1238	FRANKLIN	WI		12/17/2020		25,000,000	0	0	0	0	0	0	125,297	125,297	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		32,595,367	0	0	0	0	0	0	232,685	232,685	0	0	0
1244	CENTERVILLE	OH		03/29/2021		40,805,399	0	0	0	0	0	0	224,021	224,021	0	0	0
1245	CLARKSVILLES	TN		04/13/2021		29,979,897	0	0	0	0	0	0	160,761	160,761	0	0	0
1246	MARYVILLE	TN		06/17/2021		41,451,000	0	0	0	0	0	0	128,847	128,847	0	0	0
1248	APEX	NC		07/15/2021		3,761,696	0	0	0	0	0	0	19,659	19,659	0	0	0
1249	STERLING	VA		07/21/2021		39,390,067	0	0	0	0	0	0	214,057	214,057	0	0	0
1250	TAMPA	FL		07/29/2021		72,205,046	0	0	0	0	0	0	459,421	459,421	0	0	0
1259	RAYMORE	MO		12/14/2021		42,924,392	0	0	0	0	0	0	280,612	280,612	0	0	0
1262	PITTSBURGH	PA		02/03/2022		22,240,000	0	0	0	0	0	0	84,122	84,122	0	0	0
1269	DAVENPORT	FL		03/30/2022		32,536,639	0	0	0	0	0	0	180,105	180,105	0	0	0
1270	DAVENPORT	FL		03/30/2022		13,310,443	0	0	0	0	0	0	73,679	73,679	0	0	0
1271	SAN JOSE	CA		05/05/2022		31,530,207	0	0	0	0	0	0	495,201	495,201	0	0	0
1272	GAINESVILLE	FL		05/09/2022		52,425,000	0	0	0	0	0	0	249,012	249,012	0	0	0
1280	PHOENIX	AZ		07/27/2022		48,269,406	0	0	0	0	0	0	211,405	211,405	0	0	0
1283	COLUMBUS	OH		08/08/2022		67,500,000	0	0	0	0	0	0	81,857	81,857	0	0	0
1284	RENO	NV		08/12/2022		58,354,082	0	0	0	0	0	0	259,162	259,162	0	0	0
1296	PITTSBURGH	PA		05/11/2023		35,185,489	0	0	0	0	0	0	149,785	149,785	0	0	0
1301	CARMEL	IN		07/25/2023		25,610,019	0	0	0	0	0	0	69,753	69,753	0	0	0
1302	PITTSBURGH	PA		07/25/2023		22,973,911	0	0	0	0	0	0	62,573	62,573	0	0	0
1303	TULSA	OK		07/28/2023		32,600,000	0	0	0	0	0	0	32,021	32,021	0	0	0
1310	ROCHESTER	MI		11/29/2023		33,656,616	0	0	0	0	0	0	92,872	92,872	0	0	0
1331	CINCINNATI	OH		01/31/2024		17,786,999	0	0	0	0	0	0	64,467	64,467	0	0	0
1356	PITTSBURGH	PA		11/20/2024		2,500,000	0	0	0	0	0	0	9,338	9,338	0	0	0
1376	LEWISVILLE	TX		06/09/2025		0	0	0	0	0	0	0	213,587	213,587	0	0	0
1377	LEWISVILLE	TX		06/09/2025		0	0	0	0	0	0	0	126,315	126,315	0	0	0
1378	LEWISVILLE	TX		06/09/2025		0	0	0	0	0	0	0	98,606	98,606	0	0	0
1379	LEWISVILLE	TX		06/09/2025		0	0	0	0	0	0	0	49,451	49,451	0	0	0
1380	COPPELL	TX		06/09/2025		0	0	0	0	0	0	0	35,211	35,211	0	0	0
9136	MASON	OH		11/12/2021		28,591,073	0	(24,846)	0	0	(24,846)	0	146,234	146,234	0	0	0
000325639	CARSONVILLE	MI		05/02/2022		151	0	5	0	0	5	0	155	155	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		197	0	6	0	0	6	0	202	202	0	0	0
000326035	UNION	NJ		05/02/2022		1,845	0	56	0	0	56	0	1,902	1,902	0	0	0
000325625	REDFORD	MI		05/02/2022		180	0	5	0	0	5	0	184	184	0	0	0
000326729	BATON ROUGE	LA		05/02/2022		1,323	0	40	0	0	40	0	1,363	1,363	0	0	0
000325499	WICHITA	KS		05/02/2022		814	0	25	0	0	25	0	839	839	0	0	0
000326402	HANOVER	IN		05/02/2022		676	0	21	0	0	21	0	697	697	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		2,110	0	65	0	0	65	0	2,174	2,174	0	0	0
000326416	SAGAMORE	PA		05/02/2022		733	0	22	0	0	22	0	756	756	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		429	0	13	0	0	13	0	442	442	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		2,730	0	84	0	0	84	0	2,813	2,813	0	0	0
000325921	CANTON	OH		05/02/2022		1,931	0	59	0	0	59	0	1,990	1,990	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325636	BURGETTSTOWN	PA		05/02/2022		308	0	9	0	0	9	0	318	318	0	0	0
000325498	COLUMBUS	OH		05/02/2022		687	0	21	0	0	21	0	708	708	0	0	0
000326330	PATTERSON	NY		05/02/2022		1,611	0	28	0	0	28	0	1,639	1,639	0	0	0
000325409	WALDORF	MD		05/02/2022		860	0	22	0	0	22	0	883	883	0	0	0
000326288	ROY	UT		05/02/2022		1,293	0	40	0	0	40	0	1,333	1,333	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		501	0	15	0	0	15	0	516	516	0	0	0
000325616	ENGLAND	AR		05/02/2022		226	0	7	0	0	7	0	233	233	0	0	0
000325900	ALLENDALE	SC		05/02/2022		1,568	0	48	0	0	48	0	1,616	1,616	0	0	0
000326198	MAYBROOK	NY		05/02/2022		123,488	0	3,780	0	0	3,780	0	127,268	127,268	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		3,376	0	103	0	0	103	0	3,479	3,479	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		2,582	0	79	0	0	79	0	2,661	2,661	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		429	0	11	0	0	11	0	440	440	0	0	0
000325859	KRUM	TX		05/02/2022		843	0	26	0	0	26	0	869	869	0	0	0
000325929	BALTIMORE	MD		05/02/2022		189	0	6	0	0	6	0	195	195	0	0	0
000325450	LAUREL	MS		05/02/2022		37	0	0	0	0	0	0	37	37	0	0	0
000326649	HOUSTON	TX		05/02/2022		3,097	0	95	0	0	95	0	3,192	3,192	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		865	0	26	0	0	26	0	891	891	0	0	0
000326407	ERIE	PA		05/02/2022		0	0	10	0	0	10	0	714	714	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,339	0	41	0	0	41	0	1,380	1,380	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		37	0	1	0	0	1	0	38	38	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		868	0	24	0	0	24	0	892	892	0	0	0
000326494	IRVINE	CA		05/02/2022		5,806	0	178	0	0	178	0	5,983	5,983	0	0	0
000326010	TOPEKA	KS		05/02/2022		473	0	14	0	0	14	0	488	488	0	0	0
000325315	CAMDEN	NJ		05/02/2022		287	0	7	0	0	7	0	293	293	0	0	0
000325545	GARY	IN		05/02/2022		831	0	25	0	0	25	0	856	856	0	0	0
000325773	SAGINAW	MI		05/02/2022		618	0	19	0	0	19	0	637	637	0	0	0
000326418	TUCSON	AZ		05/02/2022		541	0	17	0	0	17	0	557	557	0	0	0
000326023	LEBANON	ME		05/02/2022		1,160	0	35	0	0	35	0	1,195	1,195	0	0	0
000325308	SEMMES	AL		05/02/2022		1,289	0	39	0	0	39	0	1,328	1,328	0	0	0
000325904	MANCHESTER	CT		05/02/2022		500	0	15	0	0	15	0	515	515	0	0	0
000325398	THEODORE	AL		05/02/2022		1,295	0	40	0	0	40	0	1,334	1,334	0	0	0
000325836	LUBBOCK	TX		05/02/2022		420	0	13	0	0	13	0	433	433	0	0	0
000326244	SALEM	MO		05/02/2022		1,653	0	50	0	0	50	0	1,703	1,703	0	0	0
000326709	HOLMES	NY		05/02/2022		1,003	0	31	0	0	31	0	1,033	1,033	0	0	0
000326556	COOPER CITY	FL		05/02/2022		550	0	17	0	0	17	0	567	567	0	0	0
000325980	SHERIDAN	MI		05/02/2022		825	0	25	0	0	25	0	850	850	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		670	0	20	0	0	20	0	690	690	0	0	0
000326199	PRINCETON	NJ		05/02/2022		584	0	14	0	0	14	0	598	598	0	0	0
000326186	BALTIMORE	MD		05/02/2022		548	0	17	0	0	17	0	565	565	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		165	0	5	0	0	5	0	170	170	0	0	0
000325686	COWGILL	MO		05/02/2022		2,535	0	78	0	0	78	0	2,612	2,612	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		887	0	27	0	0	27	0	914	914	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		509	0	15	0	0	15	0	524	524	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,186	0	36	0	0	36	0	1,223	1,223	0	0	0
000326832	TACOMA	WA		05/02/2022		2,481	0	76	0	0	76	0	2,557	2,557	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		1,015	0	31	0	0	31	0	1,046	1,046	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		689	0	21	0	0	21	0	710	710	0	0	0
000325372	WHITSETT	NC		05/02/2022		3,756	0	115	0	0	115	0	3,871	3,871	0	0	0
000326080	GONZALES	LA		05/02/2022		1,351	0	41	0	0	41	0	1,392	1,392	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		790	0	24	0	0	24	0	815	815	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		159	0	5	0	0	5	0	164	164	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326232	NEWNAN	GA		05/02/2022		712	0	22	0	0	22	0	734	734	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		1,369	0	42	0	0	42	0	1,411	1,411	0	0	0
000325373	KOKOMO	IN		05/02/2022		673	0	21	0	0	21	0	693	693	0	0	0
000326600	TALLAHASSEE	FL		05/02/2022		839	0	26	0	0	26	0	864	864	0	0	0
000325838	CONCORD	NC		05/02/2022		814	0	25	0	0	25	0	838	838	0	0	0
000325671	CENTER	TX		05/02/2022		2,322	0	71	0	0	71	0	2,393	2,393	0	0	0
000325698	LUGOFF	SC		05/02/2022		724	0	22	0	0	22	0	746	746	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		725	0	22	0	0	22	0	747	747	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,032	0	32	0	0	32	0	1,063	1,063	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		995	0	30	0	0	30	0	1,025	1,025	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		276	0	8	0	0	8	0	284	284	0	0	0
000325351	MAYBELL	CO		05/02/2022		739	0	21	0	0	21	0	760	760	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,726	0	53	0	0	53	0	1,778	1,778	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		807	0	25	0	0	25	0	832	832	0	0	0
000326821	ILION	NY		05/02/2022		274	0	8	0	0	8	0	282	282	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000326849	LINCOLN	DE		05/02/2022		214	0	6	0	0	6	0	221	221	0	0	0
000326142	LINDENHURST	IL		05/02/2022		1,305	0	40	0	0	40	0	1,345	1,345	0	0	0
000326440	LUCEDALE	MS		05/02/2022		744	0	23	0	0	23	0	767	767	0	0	0
000325688	PARIS	NY		05/02/2022		464	0	14	0	0	14	0	478	478	0	0	0
000325758	STOCKTON	CA		05/02/2022		494	0	15	0	0	15	0	509	509	0	0	0
000325459	ATLANTA	GA		05/02/2022		1,649	0	50	0	0	50	0	1,700	1,700	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		1,771	0	54	0	0	54	0	1,825	1,825	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		264	0	8	0	0	8	0	273	273	0	0	0
000325660	DAMASCUS	MD		05/02/2022		1,873	0	57	0	0	57	0	1,930	1,930	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,225	0	31	0	0	31	0	1,256	1,256	0	0	0
000325433	ALLENTON	MI		05/02/2022		615	0	16	0	0	16	0	631	631	0	0	0
000325661	KOKOMO	IN		05/02/2022		581	0	18	0	0	18	0	599	599	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		1,664	0	50	0	0	50	0	1,713	1,713	0	0	0
000325737	CAMAS	WA		05/02/2022		1,436	0	44	0	0	44	0	1,480	1,480	0	0	0
000325597	MUSKEGON	MI		05/02/2022		253	0	8	0	0	8	0	261	261	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		1,403	0	43	0	0	43	0	1,446	1,446	0	0	0
000326217	RICHMOND	VA		05/02/2022		960	0	29	0	0	29	0	989	989	0	0	0
000325653	HENRICO	VA		05/02/2022		1,835	0	56	0	0	56	0	1,891	1,891	0	0	0
000326360	LINCOLNTON	NC		05/02/2022		1,950	0	50	0	0	50	0	2,000	2,000	0	0	0
000326742	HOUSTON	TX		05/02/2022		306	0	8	0	0	8	0	314	314	0	0	0
000326444	CALABASAS	CA		05/02/2022		428	0	13	0	0	13	0	441	441	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,180	0	36	0	0	36	0	1,216	1,216	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		381	0	11	0	0	11	0	391	391	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,963	0	60	0	0	60	0	2,023	2,023	0	0	0
000326159	FRANKSVILLE	WI		05/02/2022		0	0	34	0	0	34	0	2,394	2,394	0	0	0
000325978	WILMERDING	PA		05/02/2022		770	0	24	0	0	24	0	794	794	0	0	0
000326399	EPSOM	NH		05/02/2022		462	0	14	0	0	14	0	477	477	0	0	0
000326157	MATTAPAN	MA		05/02/2022		1,678	0	51	0	0	51	0	1,730	1,730	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		1,231	0	37	0	0	37	0	1,269	1,269	0	0	0
000325805	ANDOVER	MA		05/02/2022		2,517	0	73	0	0	73	0	2,591	2,591	0	0	0
000326282	WETUMPKA	AL		05/02/2022		774	0	24	0	0	24	0	798	798	0	0	0
000326296	VINELAND	NJ		05/02/2022		1,547	0	47	0	0	47	0	1,594	1,594	0	0	0
000325402	PORT BYRON	IL		05/02/2022		256	0	8	0	0	8	0	263	263	0	0	0
000326124	BALTIMORE	MD		05/02/2022		162	0	3	0	0	3	0	165	165	0	0	0
000326138	SICKLERVILLE	NJ		05/02/2022		68	0	2	0	0	2	0	70	70	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326136	EMERY	UT		05/02/2022		434	0	13	0	0	13	0	446	446	0	0	0
000325790	EUREKA	CA		05/02/2022		2,495	0	76	0	0	76	0	2,572	2,572	0	0	0
000325873	ASHEBORO	NC		05/02/2022		280	0	7	0	0	7	0	287	287	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,626	0	80	0	0	80	0	2,706	2,706	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		909	0	24	0	0	24	0	933	933	0	0	0
000326280	VALLEY STREAM	NY		05/02/2022		448	0	8	0	0	8	0	456	456	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,658	0	51	0	0	51	0	1,708	1,708	0	0	0
000325343	BUCKSPORT	ME		05/02/2022		35	0	1	0	0	1	0	36	36	0	0	0
000325585	CHICAGO	IL		05/02/2022		501	0	15	0	0	15	0	515	515	0	0	0
000325953	PATASKALA	OH		05/02/2022		1,412	0	43	0	0	43	0	1,456	1,456	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		660	0	20	0	0	20	0	680	680	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		313	0	10	0	0	10	0	323	323	0	0	0
000326031	LUBBOCK	TX		05/02/2022		608	0	19	0	0	19	0	626	626	0	0	0
000326287	HELTONVILLE	IN		05/02/2022		975	0	30	0	0	30	0	1,005	1,005	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		802	0	25	0	0	25	0	827	827	0	0	0
000325481	METHUEN	MA		05/02/2022		1,685	0	52	0	0	52	0	1,736	1,736	0	0	0
000326413	ASHAWAY	RI		05/02/2022		1,307	0	40	0	0	40	0	1,347	1,347	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		531	0	16	0	0	16	0	548	548	0	0	0
000326653	YULEE	FL		05/02/2022		768	0	24	0	0	24	0	791	791	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		753	0	23	0	0	23	0	776	776	0	0	0
000325850	MANOR	TX		05/02/2022		65	0	2	0	0	2	0	67	67	0	0	0
000326584	MARENGO	IL		05/02/2022		1,418	0	43	0	0	43	0	1,461	1,461	0	0	0
000326100	THORNTON	CO		05/02/2022		655	0	19	0	0	19	0	674	674	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		925	0	28	0	0	28	0	953	953	0	0	0
000325482	DOUGLAS	MA		05/02/2022		258	0	6	0	0	6	0	264	264	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		600	0	14	0	0	14	0	615	615	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,277	0	39	0	0	39	0	1,316	1,316	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		857	0	26	0	0	26	0	883	883	0	0	0
000325562	HOLDEN	LA		05/02/2022		1,381	0	42	0	0	42	0	1,423	1,423	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		1,004	0	31	0	0	31	0	1,035	1,035	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		738	0	23	0	0	23	0	760	760	0	0	0
000326651	CARMEL	NY		05/02/2022		1,394	0	43	0	0	43	0	1,436	1,436	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		417	0	13	0	0	13	0	430	430	0	0	0
000325405	OZARK	MO		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		2,639	0	80	0	0	80	0	2,719	2,719	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		1,086	0	33	0	0	33	0	1,119	1,119	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		1,053	0	32	0	0	32	0	1,085	1,085	0	0	0
000331547	BETHEL	CT		08/30/2023		1,216	0	287	0	0	287	0	1,503	1,503	0	0	0
000331668	TWO RIVERS	WI		08/30/2023		38	0	9	0	0	9	0	47	47	0	0	0
000331641	ALBUQUERQUE	NM		08/30/2023		486	0	115	0	0	115	0	601	601	0	0	0
000331520	PIEDMONT	SC		08/30/2023		1,375	0	324	0	0	324	0	1,700	1,700	0	0	0
000331711	OTISFIELD	ME		08/30/2023		807	0	190	0	0	190	0	997	997	0	0	0
000331343	MORTON	TX		08/30/2023		125	0	29	0	0	29	0	154	154	0	0	0
000331655	ORLANDO	FL		08/30/2023		277	0	65	0	0	65	0	342	342	0	0	0
000331534	CLEVELAND	OH		08/30/2023		104	0	25	0	0	25	0	129	129	0	0	0
000331413	QUINCY	IL		08/30/2023		200	0	47	0	0	47	0	247	247	0	0	0
000331357	PLATTE CITY	MO		08/30/2023		1,115	0	263	0	0	263	0	1,378	1,378	0	0	0
000331599	THE COLONY	TX		08/30/2023		2,616	0	617	0	0	617	0	3,233	3,233	0	0	0
000331299	ROCK HILL	SC		08/30/2023		555	0	131	0	0	131	0	686	686	0	0	0
000331616	APOLLO	PA		08/30/2023		863	0	204	0	0	204	0	1,066	1,066	0	0	0
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		156	0	37	0	0	37	0	193	193	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331342	BESSEMER	AL		08/30/2023		79	0	19	0	0	19	0	98	98	0	0	0
000331412	PALM COAST	FL		08/30/2023		952	0	224	0	0	224	0	1,176	1,176	0	0	0
000331356	SAINT PAUL	MN		08/30/2023		7,032	0	1,659	0	0	1,659	0	8,690	8,690	0	0	0
000331654	LUBBOCK	TX		08/30/2023		141	0	33	0	0	33	0	175	175	0	0	0
000331601	BATAVIA	NY		08/30/2023		2,911	0	687	0	0	687	0	3,598	3,598	0	0	0
000331666	COLUMBUS	OH		08/30/2023		701	0	165	0	0	165	0	866	866	0	0	0
000331424	SYRACUSE	NY		08/30/2023		114	0	27	0	0	27	0	141	141	0	0	0
000331298	HIRAM	GA		08/30/2023		177	0	42	0	0	42	0	219	219	0	0	0
000331368	MC LEANSVILLE	NC		08/30/2023		997	0	234	0	0	234	0	1,230	1,230	0	0	0
000331629	SCHENECTADY	NY		08/30/2023		125	0	29	0	0	29	0	154	154	0	0	0
000331271	BRENTWOOD	NY		08/30/2023		1,013	0	239	0	0	239	0	1,252	1,252	0	0	0
000331559	HOMESTEAD	FL		08/30/2023		309	0	73	0	0	73	0	382	382	0	0	0
000331341	TERRY	MS		08/30/2023		1,515	0	357	0	0	357	0	1,872	1,872	0	0	0
000331532	ROCKLEDGE	FL		08/30/2023		293	0	69	0	0	69	0	362	362	0	0	0
000331411	FREDERICKSBURG	VA		08/30/2023		1,898	0	447	0	0	447	0	2,345	2,345	0	0	0
000331600	OMAHA	NE		08/30/2023		228	0	54	0	0	54	0	282	282	0	0	0
000331651	HOLSTEIN	NE		08/30/2023		60	0	14	0	0	14	0	75	75	0	0	0
000331544	NAMPA	ID		08/30/2023		894	0	211	0	0	211	0	1,105	1,105	0	0	0
000331316	SPOKANE	WA		08/30/2023		515	0	121	0	0	121	0	636	636	0	0	0
000331437	MOORESVILLE	NC		08/30/2023		1,168	0	276	0	0	276	0	1,444	1,444	0	0	0
000331284	MORENO VALLEY	CA		08/30/2023		1,369	0	313	0	0	313	0	1,682	1,682	0	0	0
000331652	LAKE WORTH	FL		08/30/2023		371	0	87	0	0	87	0	458	458	0	0	0
000331507	PEORIA	IL		08/30/2023		125	0	29	0	0	29	0	154	154	0	0	0
000331628	LANCASTER	PA		08/30/2023		401	0	95	0	0	95	0	496	496	0	0	0
000331519	MOUNT CLEMENS	MI		08/30/2023		506	0	119	0	0	119	0	626	626	0	0	0
000331487	CORBIN	KY		08/30/2023		645	0	152	0	0	152	0	797	797	0	0	0
000331366	ANTIOCH	TN		08/30/2023		261	0	62	0	0	62	0	322	322	0	0	0
000331301	TRENTON	OH		08/30/2023		511	0	121	0	0	121	0	632	632	0	0	0
000331259	BRYANS ROAD	MD		08/30/2023		687	0	162	0	0	162	0	850	850	0	0	0
000331283	BROCKTON	MA		08/30/2023		1,433	0	338	0	0	338	0	1,771	1,771	0	0	0
000331281	TALLADEGA	AL		08/30/2023		121	0	28	0	0	28	0	149	149	0	0	0
000331569	JACKSONVILLE	FL		08/30/2023		118	0	28	0	0	28	0	146	146	0	0	0
000331448	OCONOMOWOC	WI		08/30/2023		1,328	0	313	0	0	313	0	1,642	1,642	0	0	0
000331663	GREECE	NY		08/30/2023		105	0	25	0	0	25	0	129	129	0	0	0
000331421	NORTHGLENN	CO		08/30/2023		1,987	0	469	0	0	469	0	2,455	2,455	0	0	0
000331542	JACKSONVILLE	AL		08/30/2023		697	0	164	0	0	164	0	861	861	0	0	0
000331593	CHELSEA	OK		08/30/2023		842	0	199	0	0	199	0	1,041	1,041	0	0	0
000331677	PORT ARTHUR	TX		08/30/2023		115	0	27	0	0	27	0	142	142	0	0	0
000331556	RED CREEK	NY		08/30/2023		834	0	196	0	0	196	0	1,030	1,030	0	0	0
000331580	SOMERDALE	NJ		08/30/2023		825	0	195	0	0	195	0	1,020	1,020	0	0	0
000331326	CORAM	NY		08/30/2023		1,407	0	332	0	0	332	0	1,739	1,739	0	0	0
000331611	NORTH LAS VEGAS	NV		08/30/2023		785	0	185	0	0	185	0	970	970	0	0	0
000331434	RICHMOND	RI		08/30/2023		1,392	0	328	0	0	328	0	1,721	1,721	0	0	0
000331257	CONVERSE	TX		08/30/2023		625	0	147	0	0	147	0	773	773	0	0	0
000331688	WEATHERFORD	OK		08/30/2023		599	0	141	0	0	141	0	740	740	0	0	0
000331325	ELKHART	IN		08/30/2023		512	0	121	0	0	121	0	633	633	0	0	0
000331497	CHICAGO	IL		08/30/2023		727	0	171	0	0	171	0	898	898	0	0	0
000331554	CROSBYTON	TX		08/30/2023		362	0	86	0	0	86	0	448	448	0	0	0
000331675	MODESTO	CA		08/30/2023		119	0	22	0	0	22	0	141	141	0	0	0
000331498	REYNOLDSBURG	OH		08/30/2023		1,142	0	269	0	0	269	0	1,411	1,411	0	0	0
000331622	SAGINAW	TX		08/30/2023		557	0	131	0	0	131	0	689	689	0	0	0

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000331501	SENIOA	GA		08/30/2023		606	0	143	0	0	143	0	749	749	0	0	0
000331552	COLOMBUS	OH		08/30/2023		834	0	197	0	0	197	0	1,031	1,031	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		378	0	89	0	0	89	0	467	467	0	0	0
000331687	LAGRANGE	GA		08/30/2023		251	0	59	0	0	59	0	310	310	0	0	0
000331706	CAPE GIRARDEAU	MO		08/30/2023		540	0	127	0	0	127	0	667	667	0	0	0
000331515	ALAMO	GA		08/30/2023		220	0	52	0	0	52	0	272	272	0	0	0
000331636	HYATTSVILLE	MD		08/30/2023		1,739	0	410	0	0	410	0	2,149	2,149	0	0	0
000331459	CROSBY	TX		08/30/2023		685	0	162	0	0	162	0	847	847	0	0	0
000331674	FRANKLIN	IN		08/30/2023		175	0	41	0	0	41	0	216	216	0	0	0
000331432	TICKFAW	LA		08/30/2023		452	0	107	0	0	107	0	559	559	0	0	0
000331483	CANTON	GA		08/30/2023		7,157	0	1,688	0	0	1,688	0	8,846	8,846	0	0	0
000331253	OWINGS	MD		08/30/2023		2,556	0	603	0	0	603	0	3,159	3,159	0	0	0
000331267	HOUSTON	TX		08/30/2023		344	0	81	0	0	81	0	426	426	0	0	0
000331388	WOODRUFF	SC		08/30/2023		1,500	0	352	0	0	352	0	1,852	1,852	0	0	0
000331621	MEMPHIS	TN		08/30/2023		254	0	60	0	0	60	0	314	314	0	0	0
000331458	SPOTSYLVANIA	VA		08/30/2023		323	0	76	0	0	76	0	400	400	0	0	0
000331579	LAREDO	TX		08/30/2023		880	0	208	0	0	208	0	1,087	1,087	0	0	0
000331291	HORIZON CITY	TX		08/30/2023		1,046	0	247	0	0	247	0	1,292	1,292	0	0	0
000331649	LAGRANGE	KY		08/30/2023		144	0	34	0	0	34	0	178	178	0	0	0
000331526	STAFFORD	TX		08/30/2023		398	0	94	0	0	94	0	492	492	0	0	0
000331647	OMAHA	NE		08/30/2023		418	0	99	0	0	99	0	517	517	0	0	0
000331685	GROVETOWN	GA		08/30/2023		225	0	53	0	0	53	0	279	279	0	0	0
000331494	HOLLIS	NY		08/30/2023		354	0	84	0	0	84	0	438	438	0	0	0
000331387	FARMERSVILLE	TX		08/30/2023		3,249	0	765	0	0	765	0	4,014	4,014	0	0	0
000331457	BAKER	LA		08/30/2023		582	0	137	0	0	137	0	719	719	0	0	0
000331336	BROWNSVILLE	TX		08/30/2023		104	0	25	0	0	25	0	129	129	0	0	0
000331360	CHERRY HILL	NJ		08/30/2023		110	0	26	0	0	26	0	136	136	0	0	0
000331704	RIO RANCHO	NM		08/30/2023		835	0	197	0	0	197	0	1,032	1,032	0	0	0
000331321	LILBURN	GA		08/30/2023		649	0	153	0	0	153	0	802	802	0	0	0
000331633	PHARR	TX		08/30/2023		80	0	17	0	0	17	0	97	97	0	0	0
000331265	CLINTON	MS		08/30/2023		292	0	69	0	0	69	0	361	361	0	0	0
000331279	HAZEL GREEN	AL		08/30/2023		205	0	48	0	0	48	0	253	253	0	0	0
000331645	EASLEY	SC		08/30/2023		345	0	81	0	0	81	0	427	427	0	0	0
000331403	AUBURN	MA		08/30/2023		2,582	0	607	0	0	607	0	3,189	3,189	0	0	0
000331347	HIALEAH	FL		08/30/2023		1,494	0	352	0	0	352	0	1,846	1,846	0	0	0
000331659	SIDNEY	MT		08/30/2023		301	0	71	0	0	71	0	372	372	0	0	0
000331455	SAN ANTONIO	TX		08/30/2023		1,180	0	278	0	0	278	0	1,458	1,458	0	0	0
000331511	SYCAMORE	IL		08/30/2023		640	0	151	0	0	151	0	791	791	0	0	0
000331332	MILWAUKEE	WI		08/30/2023		246	0	58	0	0	58	0	304	304	0	0	0
000331714	NORTH HAVEN	CT		08/30/2023		180	0	42	0	0	42	0	221	221	0	0	0
000331467	FRIENDSVILLE	TN		08/30/2023		114	0	27	0	0	27	0	141	141	0	0	0
000331561	FLAGSTAFF	AZ		08/30/2023		1,756	0	414	0	0	414	0	2,171	2,171	0	0	0
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		1,267	0	299	0	0	299	0	1,566	1,566	0	0	0
000331440	VERONA	PA		08/30/2023		145	0	34	0	0	34	0	179	179	0	0	0
000331370	LAKE WALES	FL		08/30/2023		481	0	114	0	0	114	0	595	595	0	0	0
000331416	CENTERVILLE	GA		08/30/2023		318	0	75	0	0	75	0	394	394	0	0	0
000331491	LONG LAKE	WI		08/30/2023		737	0	174	0	0	174	0	911	911	0	0	0
000331696	NISKAYUNA	NY		08/30/2023		167	0	37	0	0	37	0	204	204	0	0	0
000331263	EDGARTOWN	MA		08/30/2023		3,398	0	802	0	0	802	0	4,199	4,199	0	0	0
000331384	JACKSONVILLE	FL		08/30/2023		2,099	0	495	0	0	495	0	2,594	2,594	0	0	0
000331333	RIO RANCHO	NM		08/30/2023		237	0	56	0	0	56	0	293	293	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331619	BELTON	SC		08/30/2023		221	0	52	0	0	52	0	273	273	0	0	0
000331289	ZANESVILLE	OH		08/30/2023		252	0	59	0	0	59	0	312	312	0	0	0
000331401	HALEDON	NJ		08/30/2023		1,260	0	297	0	0	297	0	1,557	1,557	0	0	0
000331522	MASTIC	NY		08/30/2023		313	0	74	0	0	74	0	387	387	0	0	0
000331536	LONGVIEW	TX		08/30/2023		1,169	0	276	0	0	276	0	1,444	1,444	0	0	0
000331359	TUCSON	AZ		08/30/2023		656	0	155	0	0	155	0	811	811	0	0	0
000331383	CHARLOTTE	MI		08/30/2023		578	0	136	0	0	136	0	715	715	0	0	0
000331262	GORDONSVILLE	VA		08/30/2023		746	0	176	0	0	176	0	922	922	0	0	0
000331429	INDIANAPOLIS	IN		08/30/2023		318	0	75	0	0	75	0	393	393	0	0	0
000331572	MIDLAND	TX		08/30/2023		3,377	0	793	0	0	793	0	4,170	4,170	0	0	0
000331451	SPRING GROVE	PA		08/30/2023		839	0	198	0	0	198	0	1,037	1,037	0	0	0
000331260	TULARE	CA		08/30/2023		424	0	100	0	0	100	0	524	524	0	0	0
000331548	PORTSMOUTH	VA		08/30/2023		502	0	119	0	0	119	0	621	621	0	0	0
000331669	TARPON SPRINGS	FL		08/30/2023		162	0	38	0	0	38	0	201	201	0	0	0
000331642	DETROIT	MI		08/30/2023		286	0	67	0	0	67	0	353	353	0	0	0
000331274	BRONX	NY		08/30/2023		2,967	0	700	0	0	700	0	3,667	3,667	0	0	0
000331395	EDGEWOOD	MD		08/30/2023		729	0	172	0	0	172	0	901	901	0	0	0
000331465	PHILADELPHIA	PA		08/30/2023		1,019	0	240	0	0	240	0	1,259	1,259	0	0	0
000331586	TULSA	OK		08/30/2023		564	0	133	0	0	133	0	696	696	0	0	0
000331656	SIOUX CITY	IA		08/30/2023		224	0	53	0	0	53	0	277	277	0	0	0
000331479	MARATHON	NY		08/30/2023		375	0	88	0	0	88	0	463	463	0	0	0
000331358	PIKEVILLE	KY		08/30/2023		148	0	35	0	0	35	0	182	182	0	0	0
000331261	BOWIE	MD		08/30/2023		1,222	0	288	0	0	288	0	1,510	1,510	0	0	0
000235490	NORTH MIAMI	FL		11/27/2024		608	0	141	0	0	141	0	749	749	0	0	0
000235238	EPPING	NH		11/27/2024		655	0	152	0	0	152	0	807	807	0	0	0
000233916	BALTIMORE	MD		11/27/2024		531	0	123	0	0	123	0	655	655	0	0	0
000234554	IRONTON	OH		11/27/2024		217	0	50	0	0	50	0	268	268	0	0	0
000310885	TWINSBURG	OH		11/27/2024		186	0	40	0	0	40	0	226	226	0	0	0
000231882	POTOSI	MO		11/27/2024		451	0	105	0	0	105	0	556	556	0	0	0
000234172	EAST STROUDSBURG	PA		11/27/2024		698	0	162	0	0	162	0	860	860	0	0	0
000234540	MESQUITE	TX		11/27/2024		614	0	142	0	0	142	0	756	756	0	0	0
000233809	WAUKESHA	WI		11/27/2024		597	0	138	0	0	138	0	735	735	0	0	0
000123914	GRETNA	LA		11/27/2024		735	0	170	0	0	170	0	905	905	0	0	0
000235275	ALEXANDER	AR		11/27/2024		187	0	43	0	0	43	0	230	230	0	0	0
000213473	AUSTELL	GA		11/27/2024		608	0	141	0	0	141	0	749	749	0	0	0
000307760	FRESNO	TX		11/27/2024		631	0	146	0	0	146	0	778	778	0	0	0
000213231	PRAIRIEVILLE	LA		11/27/2024		383	0	89	0	0	89	0	471	471	0	0	0
000231831	RACINE	WI		11/27/2024		2,196	0	509	0	0	509	0	2,705	2,705	0	0	0
000231901	MILFORD	CT		11/27/2024		574	0	133	0	0	133	0	707	707	0	0	0
000241210	Pittsburgh	PA		11/27/2024		166	0	38	0	0	38	0	204	204	0	0	0
000234801	BREMERTON	WA		11/27/2024		535	0	124	0	0	124	0	658	658	0	0	0
000307978	ZACHARY	LA		11/27/2024		2,159	0	501	0	0	501	0	2,659	2,659	0	0	0
000234555	OCALA	FL		11/27/2024		305	0	71	0	0	71	0	375	375	0	0	0
000233917	FAYETTEVILLE	NC		11/27/2024		632	0	147	0	0	147	0	779	779	0	0	0
000304874	ROCHESTER	PA		11/27/2024		785	0	182	0	0	182	0	968	968	0	0	0
000124636	PLAINFIELD	NJ		11/27/2024		709	0	165	0	0	165	0	874	874	0	0	0
000307721	HAMILTON	OH		11/27/2024		498	0	115	0	0	115	0	613	613	0	0	0
000123761	FAYETTEVILLE	NC		11/27/2024		2,194	0	509	0	0	509	0	2,702	2,702	0	0	0
000234662	PHILADELPHIA	PA		11/27/2024		315	0	73	0	0	73	0	388	388	0	0	0
000123509	GRAY	LA		11/27/2024		559	0	130	0	0	130	0	688	688	0	0	0
000235491	FOREST PARK	GA		11/27/2024		271	0	63	0	0	63	0	334	334	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235416	INDIANAPOLIS	IN		11/27/2024		393	0	91	0	0	91	0	485	485	0	0	0
000234243	ANDERSON	IN		11/27/2024		206	0	48	0	0	48	0	254	254	0	0	0
000234829	AUDUBON	NJ		11/27/2024		646	0	150	0	0	150	0	796	796	0	0	0
000241238	Laporte	IN		11/27/2024		737	0	171	0	0	171	0	908	908	0	0	0
000235239	INGLESIDE	IL		11/27/2024		526	0	122	0	0	122	0	648	648	0	0	0
000235118	HOUSTON	TX		11/27/2024		843	0	195	0	0	195	0	1,038	1,038	0	0	0
000235072	CONCORD	NC		11/27/2024		602	0	140	0	0	140	0	742	742	0	0	0
000234351	RICHLANDS	NC		11/27/2024		708	0	164	0	0	164	0	872	872	0	0	0
000235397	MAYWOOD	IL		11/27/2024		579	0	134	0	0	134	0	714	714	0	0	0
000311433	CINCINNATI	OH		11/27/2024		373	0	87	0	0	87	0	460	460	0	0	0
000233904	DE SOTO	TX		11/27/2024		672	0	156	0	0	156	0	827	827	0	0	0
000234518	WHITEHOUSE	TX		11/27/2024		439	0	102	0	0	102	0	541	541	0	0	0
000235262	IMPERIAL	PA		11/27/2024		250	0	58	0	0	58	0	307	307	0	0	0
000235429	SALVISA	KY		11/27/2024		269	0	63	0	0	63	0	332	332	0	0	0
000235099	INDIANAPOLIS	IN		11/27/2024		643	0	149	0	0	149	0	792	792	0	0	0
000234504	GROVE CITY	OH		11/27/2024		656	0	152	0	0	152	0	808	808	0	0	0
000235453	MABELVALE	AR		11/27/2024		949	0	220	0	0	220	0	1,169	1,169	0	0	0
000213583	ISABELA	PR		11/27/2024		525	0	122	0	0	122	0	647	647	0	0	0
000125289	SUMTER	SC		11/27/2024		148	0	33	0	0	33	0	181	181	0	0	0
000235511	JACKSON	MS		11/27/2024		103	0	24	0	0	24	0	127	127	0	0	0
000234556	MEMPHIS	TN		11/27/2024		431	0	100	0	0	100	0	531	531	0	0	0
000234677	HIALEAH GARDENS	FL		11/27/2024		609	0	141	0	0	141	0	750	750	0	0	0
000234854	PENSACOLA	FL		11/27/2024		436	0	101	0	0	101	0	537	537	0	0	0
000241370	Newark	NJ		11/27/2024		440	0	102	0	0	102	0	542	542	0	0	0
000235371	SMYRNA	TN		11/27/2024		868	0	201	0	0	201	0	1,069	1,069	0	0	0
000234300	AURORA	CO		11/27/2024		746	0	173	0	0	173	0	918	918	0	0	0
000235538	MISSOURI CITY	TX		11/27/2024		360	0	84	0	0	84	0	444	444	0	0	0
000234002	SANFORD	NC		11/27/2024		495	0	115	0	0	115	0	609	609	0	0	0
000234296	PENSACOLA	FL		11/27/2024		407	0	94	0	0	94	0	502	502	0	0	0
000213368	OMEGA	GA		11/27/2024		704	0	163	0	0	163	0	867	867	0	0	0
000234785	FISHERS	IN		11/27/2024		347	0	80	0	0	80	0	427	427	0	0	0
000234664	MIAMI	FL		11/27/2024		655	0	152	0	0	152	0	806	806	0	0	0
000234422	CLOVER	SC		11/27/2024		356	0	83	0	0	83	0	439	439	0	0	0
000233905	HARPERS FERRY	WV		11/27/2024		744	0	172	0	0	172	0	916	916	0	0	0
000306215	ENGLEWOOD CITY	NJ		11/27/2024		1,304	0	302	0	0	302	0	1,606	1,606	0	0	0
000235105	NASHVILLE	TN		11/27/2024		502	0	116	0	0	116	0	618	618	0	0	0
000235347	DOUGLASVILLE	GA		11/27/2024		853	0	198	0	0	198	0	1,051	1,051	0	0	0
000233849	LINCOLN PARK	MI		11/27/2024		675	0	157	0	0	157	0	831	831	0	0	0
000234282	PEORIA	IL		11/27/2024		360	0	83	0	0	83	0	443	443	0	0	0
000234328	ELGIN	IL		11/27/2024		521	0	121	0	0	121	0	642	642	0	0	0
000234040	GALLOWAY TOWNSHIP	NJ		11/27/2024		912	0	211	0	0	211	0	1,123	1,123	0	0	0
000232010	FULTON	IL		11/27/2024		95	0	22	0	0	22	0	118	118	0	0	0
000213410	ARABI	LA		11/27/2024		623	0	145	0	0	145	0	768	768	0	0	0
000233994	MANTACHIE	MS		11/27/2024		249	0	58	0	0	58	0	307	307	0	0	0
000233873	RIVERDALE	GA		11/27/2024		476	0	111	0	0	111	0	587	587	0	0	0
000234747	PHILADELPHIA	PA		11/27/2024		176	0	41	0	0	41	0	216	216	0	0	0
000234989	CEDAR HILL	TX		11/27/2024		399	0	93	0	0	93	0	492	492	0	0	0
000234869	DALLAS	TX		11/27/2024		641	0	149	0	0	149	0	789	789	0	0	0
000235144	MEMPHIS	TN		11/27/2024		729	0	169	0	0	169	0	898	898	0	0	0
000235074	BILLINGS	MT		11/27/2024		974	0	226	0	0	226	0	1,200	1,200	0	0	0
000213558	NORTH CHARLESTON	SC		11/27/2024		809	0	188	0	0	188	0	997	997	0	0	0

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	2	3					8	9	10	11	12	13					
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000213316	NEWPORT NEWS	VA		11/27/2024		1,574	0	365	0	0	365	0	1,939	1,939	0	0	0
000235195	KATY	TX		11/27/2024		410	0	95	0	0	95	0	505	505	0	0	0
000233836	CEDARTOWN	GA		11/27/2024		575	0	133	0	0	133	0	708	708	0	0	0
000234003	HAZEL PARK	MI		11/27/2024		611	0	142	0	0	142	0	752	752	0	0	0
000231911	NEW HAVEN	CT		11/27/2024		70	0	16	0	0	16	0	86	86	0	0	0
000241264	Penn Hills	PA		11/27/2024		213	0	49	0	0	49	0	262	262	0	0	0
000234487	DALLAS	TX		11/27/2024		328	0	76	0	0	76	0	404	404	0	0	0
000235023	HOUSTON	TX		11/27/2024		410	0	95	0	0	95	0	505	505	0	0	0
000287531	New Iberia	LA		11/27/2024		162	0	36	0	0	36	0	199	199	0	0	0
000233981	KILLEEN	TX		11/27/2024		390	0	90	0	0	90	0	480	480	0	0	0
000234665	LOS ANGELES	CA		11/27/2024		611	0	142	0	0	142	0	753	753	0	0	0
000213302	MCDONOUGH	GA		11/27/2024		987	0	229	0	0	229	0	1,216	1,216	0	0	0
000234055	VOORHEES TOWNSHIP	NJ		11/27/2024		598	0	139	0	0	139	0	737	737	0	0	0
000123466	LIVERPOOL	NY		11/27/2024		73	0	16	0	0	16	0	89	89	0	0	0
000233874	LUBBOCK	TX		11/27/2024		358	0	83	0	0	83	0	441	441	0	0	0
000213329	GRANITE CITY	IL		11/27/2024		460	0	107	0	0	107	0	566	566	0	0	0
000235278	SUGAR HILL	GA		11/27/2024		706	0	164	0	0	164	0	870	870	0	0	0
000235060	MACON	GA		11/27/2024		352	0	82	0	0	82	0	433	433	0	0	0
000233893	CHICAGO	IL		11/27/2024		277	0	64	0	0	64	0	341	341	0	0	0
000213236	TRINITY	FL		11/27/2024		684	0	159	0	0	159	0	842	842	0	0	0
000233939	DENISON	TX		11/27/2024		425	0	99	0	0	99	0	524	524	0	0	0
000234996	MIAMI	FL		11/27/2024		382	0	88	0	0	88	0	470	470	0	0	0
000241251	Lawson	MO		11/27/2024		1,248	0	289	0	0	289	0	1,537	1,537	0	0	0
000234214	HIGHLANDS RANCH	CO		11/27/2024		1,055	0	245	0	0	245	0	1,300	1,300	0	0	0
000244831	WILLIAMSBURG	VA		11/27/2024		1,823	0	423	0	0	423	0	2,245	2,245	0	0	0
000123485	LAUDERHILL	FL		11/27/2024		2,074	0	481	0	0	481	0	2,554	2,554	0	0	0
000235150	CASTAIC	CA		11/27/2024		1,775	0	412	0	0	412	0	2,186	2,186	0	0	0
000213273	OWASSO	OK		11/27/2024		835	0	194	0	0	194	0	1,029	1,029	0	0	0
000234609	LOS FRESNOS	TX		11/27/2024		328	0	76	0	0	76	0	404	404	0	0	0
000234321	MONTGOMERY	AL		11/27/2024		349	0	81	0	0	81	0	430	430	0	0	0
000244883	ROSWELL	GA		11/27/2024		848	0	197	0	0	197	0	1,045	1,045	0	0	0
000235545	RIVERDALE	GA		11/27/2024		546	0	127	0	0	127	0	673	673	0	0	0
000235126	TEXAS CITY	TX		11/27/2024		682	0	158	0	0	158	0	840	840	0	0	0
000308471	YOUNGSVILLE	LA		11/27/2024		1,080	0	250	0	0	250	0	1,330	1,330	0	0	0
000234824	COLUBIA	TN		11/27/2024		502	0	116	0	0	116	0	619	619	0	0	0
000234349	PUYALLUP	WA		11/27/2024		730	0	169	0	0	169	0	899	899	0	0	0
000235463	CHICAGO	IL		11/27/2024		476	0	110	0	0	110	0	586	586	0	0	0
000234215	SOUTH BEND	IN		11/27/2024		171	0	40	0	0	40	0	210	210	0	0	0
000234290	SIOUX CITY	IA		11/27/2024		307	0	71	0	0	71	0	378	378	0	0	0
000233964	PLANT CITY	FL		11/27/2024		722	0	168	0	0	168	0	890	890	0	0	0
000213584	SAN JUAN	PR		11/27/2024		1,145	0	265	0	0	265	0	1,410	1,410	0	0	0
000311489	BOYNTON BEACH	FL		11/27/2024		39	0	9	0	0	9	0	48	48	0	0	0
000234997	LANHAM	MD		11/27/2024		684	0	159	0	0	159	0	842	842	0	0	0
000234201	INDIANAPOLIS	IN		11/27/2024		594	0	138	0	0	138	0	732	732	0	0	0
000234932	MEMPHIS	TN		11/27/2024		879	0	204	0	0	204	0	1,082	1,082	0	0	0
000234685	SEATAC	WA		11/27/2024		668	0	155	0	0	155	0	823	823	0	0	0
000234443	ALTON	IL		11/27/2024		337	0	78	0	0	78	0	416	416	0	0	0
000232001	MENOMONEE FALLS	WI		11/27/2024		938	0	218	0	0	218	0	1,156	1,156	0	0	0
000234145	MUNCIE	IN		11/27/2024		311	0	72	0	0	72	0	384	384	0	0	0
000309861	MCKEESPORT	PA		11/27/2024		696	0	162	0	0	162	0	858	858	0	0	0
000234863	ROANOKE	VA		11/27/2024		160	0	37	0	0	37	0	197	197	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234253	ABILENE	TX		11/27/2024		487	0	113	0	0	113	0	600	600	0	0	0
000241336	Roxboro	NC		11/27/2024		415	0	96	0	0	96	0	512	512	0	0	0
000235248	FARMERSVILLE	CA		11/27/2024		293	0	68	0	0	68	0	361	361	0	0	0
000235532	RIVERDALE	GA		11/27/2024		825	0	191	0	0	191	0	1,017	1,017	0	0	0
000234062	EMMETT	ID		11/27/2024		391	0	91	0	0	91	0	482	482	0	0	0
000234481	SAINT MARY'S	GA		11/27/2024		182	0	42	0	0	42	0	224	224	0	0	0
000231872	COLONA	IL		11/27/2024		1,495	0	347	0	0	347	0	1,842	1,842	0	0	0
000304363	EL DORADO	AR		11/27/2024		126	0	29	0	0	29	0	155	155	0	0	0
000235166	CINCINNATI	OH		11/27/2024		757	0	176	0	0	176	0	932	932	0	0	0
000234649	MUSTANG	OK		11/27/2024		296	0	69	0	0	69	0	365	365	0	0	0
000235096	KENMORE	NY		11/27/2024		564	0	131	0	0	131	0	695	695	0	0	0
000233788	RIVERDALE	IL		11/27/2024		622	0	144	0	0	144	0	766	766	0	0	0
000234361	GRAND RAPIDS	MI		11/27/2024		775	0	180	0	0	180	0	955	955	0	0	0
000124907	MELISSA	TX		11/27/2024		906	0	210	0	0	210	0	1,116	1,116	0	0	0
000235236	ODESSA	TX		11/27/2024		332	0	77	0	0	77	0	409	409	0	0	0
000235273	DIANA	TX		11/27/2024		488	0	113	0	0	113	0	601	601	0	0	0
000231954	COLUMBUS	OH		11/27/2024		386	0	89	0	0	89	0	475	475	0	0	0
000234458	NEW ORLEANS	LA		11/27/2024		467	0	108	0	0	108	0	575	575	0	0	0
000234025	PENNSAUKEN TWP	NJ		11/27/2024		677	0	157	0	0	157	0	834	834	0	0	0
000305751	LATROBE	PA		11/27/2024		911	0	211	0	0	211	0	1,123	1,123	0	0	0
000231968	BROCKWAY	MI		11/27/2024		797	0	185	0	0	185	0	981	981	0	0	0
000213210	EAST POINT	GA		11/27/2024		361	0	84	0	0	84	0	445	445	0	0	0
000231871	STOUTSVILLE	OH		11/27/2024		863	0	200	0	0	200	0	1,063	1,063	0	0	0
000234920	BOYNTON BEACH	FL		11/27/2024		257	0	60	0	0	60	0	317	317	0	0	0
000244820	CANTON	GA		11/27/2024		718	0	167	0	0	167	0	884	884	0	0	0
000234063	AUSTIN	TX		11/27/2024		557	0	129	0	0	129	0	687	687	0	0	0
000234254	BALCH SPRINGS	TX		11/27/2024		766	0	178	0	0	178	0	944	944	0	0	0
000235547	MEMPHIS	TN		11/27/2024		332	0	77	0	0	77	0	410	410	0	0	0
000234362	LAS VEGAS	NV		11/27/2024		673	0	156	0	0	156	0	829	829	0	0	0
000233845	ASHLAND	NH		11/27/2024		127	0	27	0	0	27	0	155	155	0	0	0
000233966	MCGREGOR	TX		11/27/2024		460	0	107	0	0	107	0	567	567	0	0	0
000234120	AUSTIN	TX		11/27/2024		989	0	229	0	0	229	0	1,219	1,219	0	0	0
000235046	OKEECHOBEE	FL		11/27/2024		12	0	2	0	0	2	0	14	14	0	0	0
000213358	HUGO	OK		11/27/2024		894	0	207	0	0	207	0	1,101	1,101	0	0	0
000213191	DALLAS	GA		11/27/2024		1,165	0	270	0	0	270	0	1,436	1,436	0	0	0
000235479	BIRDSBORO	PA		11/27/2024		1,171	0	272	0	0	272	0	1,443	1,443	0	0	0
000234827	PASADENA	MD		11/27/2024		530	0	123	0	0	123	0	653	653	0	0	0
000234948	CASA GRANDE	AZ		11/27/2024		218	0	50	0	0	50	0	268	268	0	0	0
000234483	LILBURN	GA		11/27/2024		680	0	158	0	0	158	0	838	838	0	0	0
000235521	GILBERT	AZ		11/27/2024		538	0	125	0	0	125	0	663	663	0	0	0
000213586	TOA BAJA	PR		11/27/2024		775	0	180	0	0	180	0	954	954	0	0	0
000235102	COLDWATER	MS		11/27/2024		315	0	73	0	0	73	0	388	388	0	0	0
000234217	FREDERICK	MD		11/27/2024		466	0	108	0	0	108	0	574	574	0	0	0
000234878	CONYERS	GA		11/27/2024		881	0	204	0	0	204	0	1,085	1,085	0	0	0
000234590	WESTFIELD	NC		11/27/2024		719	0	167	0	0	167	0	886	886	0	0	0
000231929	DEERFIELD	NY		11/27/2024		587	0	136	0	0	136	0	724	724	0	0	0
000305453	INVERNESS	FL		11/27/2024		515	0	120	0	0	120	0	635	635	0	0	0
000304639	HOUSTON	TX		11/27/2024		473	0	110	0	0	110	0	583	583	0	0	0
000235451	PEKIN	IL		11/27/2024		199	0	46	0	0	46	0	245	245	0	0	0
000241241	Charlotte	NC		11/27/2024		448	0	104	0	0	104	0	552	552	0	0	0
000235153	ANTIOCH	TN		11/27/2024		848	0	197	0	0	197	0	1,044	1,044	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235274	ROWLETT	TX		11/27/2024		262	0	61	0	0	61	0	323	323	0	0	0
000213548	COCONUT CREEK	FL		11/27/2024		1,845	0	428	0	0	428	0	2,273	2,273	0	0	0
000290782	LOUISVILLE	KY		11/27/2024		74	0	17	0	0	17	0	90	90	0	0	0
000233967	MESQUITE	TX		11/27/2024		637	0	148	0	0	148	0	785	785	0	0	0
000234553	DARLINGTON	SC		11/27/2024		372	0	86	0	0	86	0	459	459	0	0	0
000234432	EVANSVILLE	WI		11/27/2024		549	0	127	0	0	127	0	676	676	0	0	0
000232078	MARION	IN		11/27/2024		190	0	42	0	0	42	0	231	231	0	0	0
000234134	GAINESVILLE	GA		11/27/2024		755	0	175	0	0	175	0	930	930	0	0	0
000305835	CROWN POINT	IN		11/27/2024		2,161	0	501	0	0	501	0	2,662	2,662	0	0	0
000234237	BLACK MOUNTAIN	NC		11/27/2024		322	0	75	0	0	75	0	396	396	0	0	0
000231909	WRENS	GA		11/27/2024		418	0	97	0	0	97	0	515	515	0	0	0
000234903	WASHINGTON	DC		11/27/2024		529	0	123	0	0	123	0	652	652	0	0	0
000213143	CLAYTON	NC		11/27/2024		630	0	146	0	0	146	0	776	776	0	0	0
000234833	LANCASTER	CA		11/27/2024		465	0	108	0	0	108	0	573	573	0	0	0
000213119	CHARLOTTE	NC		11/27/2024		690	0	160	0	0	160	0	850	850	0	0	0
000234535	DENTON	TX		11/27/2024		740	0	172	0	0	172	0	912	912	0	0	0
000241363	Pico Rivera	CA		11/27/2024		1,298	0	301	0	0	301	0	1,599	1,599	0	0	0
000235066	WACO	TX		11/27/2024		73	0	17	0	0	17	0	89	89	0	0	0
000234224	KILLEEN	TX		11/27/2024		409	0	95	0	0	95	0	503	503	0	0	0
000234941	EDINBURG	TX		11/27/2024		347	0	80	0	0	80	0	427	427	0	0	0
000234345	COLUMBIA	MD		11/27/2024		441	0	102	0	0	102	0	543	543	0	0	0
000241256	Richmond	VA		11/27/2024		1,157	0	268	0	0	268	0	1,425	1,425	0	0	0
000125255	ANTRIM	NH		11/27/2024		555	0	129	0	0	129	0	684	684	0	0	0
000213277	THOMASTON	GA		11/27/2024		198	0	46	0	0	46	0	244	244	0	0	0
000213156	LOCKPORT	IL		11/27/2024		694	0	161	0	0	161	0	855	855	0	0	0
000234084	AUBURNDALE	FL		11/27/2024		374	0	87	0	0	87	0	461	461	0	0	0
000234992	PHILADELPHIA	PA		11/27/2024		173	0	40	0	0	40	0	213	213	0	0	0
000233852	PHILADELPHIA	PA		11/27/2024		390	0	90	0	0	90	0	480	480	0	0	0
000234382	SHREVEPORT	LA		11/27/2024		229	0	53	0	0	53	0	282	282	0	0	0
000231971	WINDSOR LOCKS	CT		11/27/2024		1,084	0	251	0	0	251	0	1,336	1,336	0	0	0
000234917	MCALLEN	TX		11/27/2024		170	0	39	0	0	39	0	210	210	0	0	0
000234210	JACKSONVILLE	FL		11/27/2024		440	0	102	0	0	102	0	542	542	0	0	0
000213510	MILLERSVILLE	MD		11/27/2024		403	0	93	0	0	93	0	497	497	0	0	0
000233801	BALTIMORE	MD		11/27/2024		1,302	0	302	0	0	302	0	1,604	1,604	0	0	0
000233866	KINGS MOUNTAIN	NC		11/27/2024		839	0	195	0	0	195	0	1,034	1,034	0	0	0
000304315	FAYETTE	AL		11/27/2024		604	0	140	0	0	140	0	745	745	0	0	0
000231717	HARTFORD	CT		11/27/2024		358	0	83	0	0	83	0	441	441	0	0	0
000213561	GRAHAM	NC		11/27/2024		1,063	0	247	0	0	247	0	1,310	1,310	0	0	0
000213440	CINCINNATI	OH		11/27/2024		889	0	206	0	0	206	0	1,095	1,095	0	0	0
000234262	WAVERLY	IL		11/27/2024		143	0	33	0	0	33	0	176	176	0	0	0
000244848	STAFFORD	VA		11/27/2024		241	0	55	0	0	55	0	296	296	0	0	0
000235314	O'FALLON	MO		11/27/2024		103	0	24	0	0	24	0	127	127	0	0	0
000235379	ARIZONA CITY	AZ		11/27/2024		517	0	120	0	0	120	0	636	636	0	0	0
000213193	STERLING	VA		11/27/2024		1,642	0	381	0	0	381	0	2,023	2,023	0	0	0
000235137	WENONAH	NJ		11/27/2024		543	0	126	0	0	126	0	669	669	0	0	0
000125291	SPOTSYLVANIA	VA		11/27/2024		454	0	105	0	0	105	0	559	559	0	0	0
000234899	ORLANDO	FL		11/27/2024		532	0	123	0	0	123	0	655	655	0	0	0
000234490	PENNSVILLE	NJ		11/27/2024		1,499	0	348	0	0	348	0	1,847	1,847	0	0	0
000304581	FAYETTEVILLE	NC		11/27/2024		1,033	0	239	0	0	239	0	1,272	1,272	0	0	0
000235300	FLOWER MOUND	TX		11/27/2024		577	0	134	0	0	134	0	711	711	0	0	0
000233960	MONTGOMERY	AL		11/27/2024		465	0	108	0	0	108	0	573	573	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234713	HOUSTON	TX		11/27/2024		1,249	0	290	0	0	290	0	1,539	1,539	0	0	0
000124547	WESTTOWN	NY		11/27/2024		571	0	132	0	0	132	0	704	704	0	0	0
000235518	BALTIMORE	MD		11/27/2024		598	0	139	0	0	139	0	737	737	0	0	0
000231876	NAUGATUCK	CT		11/27/2024		1,267	0	294	0	0	294	0	1,561	1,561	0	0	0
000235351	HARLINGEN	TX		11/27/2024		560	0	129	0	0	129	0	689	689	0	0	0
000123934	FRANKLIN	PA		11/27/2024		796	0	184	0	0	184	0	980	980	0	0	0
000213332	LAVALE	MD		11/27/2024		937	0	217	0	0	217	0	1,154	1,154	0	0	0
000234821	NEW CASTLE	DE		11/27/2024		690	0	160	0	0	160	0	850	850	0	0	0
000231970	JOHNSTOWN	OH		11/27/2024		756	0	175	0	0	175	0	931	931	0	0	0
000124394	MARTINSBURG	PA		11/27/2024		91	0	20	0	0	20	0	110	110	0	0	0
000234751	STONE MOUNTAIN	GA		11/27/2024		413	0	96	0	0	96	0	509	509	0	0	0
000231769	DUNN	NC		11/27/2024		800	0	185	0	0	185	0	985	985	0	0	0
000234919	MEMPHIS	TN		11/27/2024		396	0	92	0	0	92	0	488	488	0	0	0
000231791	HAWARDEN	IA		11/27/2024		576	0	134	0	0	134	0	709	709	0	0	0
000234752	MESQUITE	TX		11/27/2024		581	0	135	0	0	135	0	716	716	0	0	0
000234682	LAREDO	TX		11/27/2024		175	0	41	0	0	41	0	215	215	0	0	0
000234728	JANESVILLE	WI		11/27/2024		764	0	177	0	0	177	0	941	941	0	0	0
000307743	LEASBURG	NC		11/27/2024		729	0	169	0	0	169	0	899	899	0	0	0
000233937	MEMPHIS	TN		11/27/2024		800	0	186	0	0	186	0	986	986	0	0	0
000234905	WARREN	MI		11/27/2024		483	0	112	0	0	112	0	595	595	0	0	0
000213564	APOPKA	FL		11/27/2024		876	0	203	0	0	203	0	1,079	1,079	0	0	0
000234835	STONE MOUNTAIN	GA		11/27/2024		371	0	86	0	0	86	0	457	457	0	0	0
000234416	ELKHART	IN		11/27/2024		700	0	162	0	0	162	0	863	863	0	0	0
000308846	HOLLSOPPLE	PA		11/27/2024		22,003	0	3,694	0	0	3,694	0	25,697	25,697	0	0	0
000234491	CAMDEN WYOMING	DE		11/27/2024		478	0	111	0	0	111	0	588	588	0	0	0
000304666	TOMS RIVER	NJ		11/27/2024		1,423	0	330	0	0	330	0	1,753	1,753	0	0	0
000235352	LAKE CITY	FL		11/27/2024		32	0	7	0	0	7	0	39	39	0	0	0
000304489	MANITOWOC	WI		11/27/2024		414	0	96	0	0	96	0	510	510	0	0	0
000234790	GALLOWAY	OH		11/27/2024		484	0	112	0	0	112	0	597	597	0	0	0
000241314	Henderson	NV		11/27/2024		738	0	171	0	0	171	0	909	909	0	0	0
000234957	ROCKWALL	TX		11/27/2024		606	0	141	0	0	141	0	746	746	0	0	0
000213550	SOUTHPORT	FL		11/27/2024		467	0	108	0	0	108	0	576	576	0	0	0
000235175	GONZALES	LA		11/27/2024		499	0	116	0	0	116	0	615	615	0	0	0
000234701	AUSTIN	MN		11/27/2024		246	0	57	0	0	57	0	302	302	0	0	0
000235505	BELLWOOD	IL		11/27/2024		607	0	141	0	0	141	0	748	748	0	0	0
000241352	East Hartford	CT		11/27/2024		745	0	173	0	0	173	0	918	918	0	0	0
000235161	LAWRENCEVILLE	GA		11/27/2024		630	0	146	0	0	146	0	776	776	0	0	0
000234035	SAN ANTONIO	TX		11/27/2024		760	0	176	0	0	176	0	936	936	0	0	0
000234697	WASHINGTON	DC		11/27/2024		218	0	51	0	0	51	0	269	269	0	0	0
000235139	CHICAGO	IL		11/27/2024		531	0	123	0	0	123	0	654	654	0	0	0
000235004	CHICAGO	IL		11/27/2024		644	0	149	0	0	149	0	794	794	0	0	0
000235488	HOOKSETT	NH		11/27/2024		372	0	86	0	0	86	0	459	459	0	0	0
000213200	CHARLOTTE	NC		11/27/2024		997	0	231	0	0	231	0	1,228	1,228	0	0	0
000235125	AMITE	LA		11/27/2024		1,545	0	358	0	0	358	0	1,903	1,903	0	0	0
000234981	VINELAND	NJ		11/27/2024		342	0	79	0	0	79	0	422	422	0	0	0
000234562	WILLINGBORO TWP	NJ		11/27/2024		379	0	88	0	0	88	0	467	467	0	0	0
000234441	TAYLORS	SC		11/27/2024		493	0	114	0	0	114	0	608	608	0	0	0
000234683	WASHINGTON	DC		11/27/2024		443	0	103	0	0	103	0	546	546	0	0	0
000234250	FRANKFORT	IL		11/27/2024		651	0	151	0	0	151	0	802	802	0	0	0
000213195	LITHONIA	GA		11/27/2024		408	0	95	0	0	95	0	503	503	0	0	0
000234906	EASTPOINTE	MI		11/27/2024		277	0	64	0	0	64	0	341	341	0	0	0

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235437	COWETA	OK		11/27/2024		441	0	102	0	0	102	0	543	543	0	0	0
000235474	SHERMAN	TX		11/27/2024		236	0	55	0	0	55	0	290	290	0	0	0
000233976	ALEXANDRIA	LA		11/27/2024		343	0	79	0	0	79	0	422	422	0	0	0
000234493	GAINESVILLE	FL		11/27/2024		284	0	66	0	0	66	0	349	349	0	0	0
000125433	HEPHZIBAH	GA		11/27/2024		2,173	0	504	0	0	504	0	2,677	2,677	0	0	0
000234958	LOUISVILLE	KY		11/27/2024		536	0	124	0	0	124	0	660	660	0	0	0
000244837	BALTIMORE	MD		11/27/2024		556	0	129	0	0	129	0	685	685	0	0	0
000233799	GARLAND	TX		11/27/2024		842	0	195	0	0	195	0	1,037	1,037	0	0	0
000290963	BILLERICA	MA		11/27/2024		129	0	30	0	0	30	0	158	158	0	0	0
000233925	SHERWOOD	AR		11/27/2024		737	0	171	0	0	171	0	908	908	0	0	0
000234278	COLONA	IL		11/27/2024		141	0	33	0	0	33	0	174	174	0	0	0
000235055	SHREVEPORT	LA		11/27/2024		468	0	109	0	0	109	0	577	577	0	0	0
000234348	WAPATO	WA		11/27/2024		496	0	115	0	0	115	0	612	612	0	0	0
000241232	Bowie	MD		11/27/2024		1,555	0	361	0	0	361	0	1,916	1,916	0	0	0
000213213	SHREVEPORT	LA		11/27/2024		1,197	0	278	0	0	278	0	1,475	1,475	0	0	0
000234340	PHILADELPHIA	PA		11/27/2024		360	0	84	0	0	84	0	444	444	0	0	0
000231961	SAGINAW	MI		11/27/2024		239	0	55	0	0	55	0	294	294	0	0	0
000244850	NORFOLK	VA		11/27/2024		1,017	0	236	0	0	236	0	1,253	1,253	0	0	0
000234209	COLUMBIA	MO		11/27/2024		81	0	19	0	0	19	0	100	100	0	0	0
000308402	NORTH LITTLE ROCK	AR		11/27/2024		1,289	0	299	0	0	299	0	1,587	1,587	0	0	0
000233837	POUGHKEEPSIE	NY		11/27/2024		2,274	0	527	0	0	527	0	2,802	2,802	0	0	0
000234437	ATLANTA	GA		11/27/2024		694	0	161	0	0	161	0	855	855	0	0	0
000234069	TEMPLE HILLS	MD		11/27/2024		426	0	99	0	0	99	0	524	524	0	0	0
000234977	GRIFFIN	GA		11/27/2024		298	0	69	0	0	69	0	367	367	0	0	0
000235201	AUSTIN	TX		11/27/2024		745	0	173	0	0	173	0	917	917	0	0	0
000234912	CORPUS CHRISTI	TX		11/27/2024		647	0	150	0	0	150	0	797	797	0	0	0
000213268	LITHONIA	GA		11/27/2024		1,521	0	353	0	0	353	0	1,874	1,874	0	0	0
000234489	CINCINNATI	OH		11/27/2024		461	0	107	0	0	107	0	568	568	0	0	0
000125455	MEMPHIS	TN		11/27/2024		68	0	16	0	0	16	0	84	84	0	0	0
000306534	BALTIMORE	MD		11/27/2024		33	0	8	0	0	8	0	40	40	0	0	0
000234368	ROWLETT	TX		11/27/2024		677	0	157	0	0	157	0	834	834	0	0	0
000213254	COLUMBUS	MT		11/27/2024		338	0	78	0	0	78	0	416	416	0	0	0
000233996	SAVANNAH	GA		11/27/2024		824	0	191	0	0	191	0	1,014	1,014	0	0	0
000234596	DESOTO	TX		11/27/2024		547	0	127	0	0	127	0	674	674	0	0	0
000234722	SACRAMENTO	CA		11/27/2024		646	0	150	0	0	150	0	796	796	0	0	0
000234177	LYNN	MA		11/27/2024		1,921	0	446	0	0	446	0	2,367	2,367	0	0	0
000234410	LUBBOCK	TX		11/27/2024		564	0	131	0	0	131	0	695	695	0	0	0
000241298	Arlington	TN		11/27/2024		1,149	0	266	0	0	266	0	1,415	1,415	0	0	0
000235107	BIRMINGHAM	AL		11/27/2024		156	0	36	0	0	36	0	192	192	0	0	0
000213528	SYRACUSE	NY		11/27/2024		89	0	21	0	0	21	0	110	110	0	0	0
000124816	FORT WORTH	TX		11/27/2024		405	0	94	0	0	94	0	499	499	0	0	0
000234285	DEPUE	IL		11/27/2024		318	0	74	0	0	74	0	392	392	0	0	0
000234164	SPRING	TX		11/27/2024		503	0	117	0	0	117	0	620	620	0	0	0
000304897	SAVANNAH	GA		11/27/2024		1,251	0	290	0	0	290	0	1,541	1,541	0	0	0
000234220	FRACKVILLE	PA		11/27/2024		518	0	120	0	0	120	0	638	638	0	0	0
000234951	RAYTOWN	MO		11/27/2024		236	0	55	0	0	55	0	291	291	0	0	0
000235444	WICHITA FALLS	TX		11/27/2024		394	0	91	0	0	91	0	485	485	0	0	0
000235202	MANSFIELD	TX		11/27/2024		954	0	221	0	0	221	0	1,176	1,176	0	0	0
000234438	LOCKNEY	TX		11/27/2024		418	0	97	0	0	97	0	515	515	0	0	0
000234858	CUMBERLAND	MD		11/27/2024		317	0	74	0	0	74	0	391	391	0	0	0
000234369	ERIE	PA		11/27/2024		514	0	119	0	0	119	0	633	633	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234691	BULLARD	TX		11/27/2024		78	0	18	0	0	18	0	96	96	0	0	0
000234979	FLORENCE	SC		11/27/2024		338	0	78	0	0	78	0	416	416	0	0	0
000241355	Norwalk	IA		11/27/2024		864	0	200	0	0	200	0	1,064	1,064	0	0	0
000233876	OKLAHOMA CITY	OK		11/27/2024		768	0	178	0	0	178	0	946	946	0	0	0
000123492	SEAGOVILLE	TX		11/27/2024		40	0	9	0	0	9	0	50	50	0	0	0
000244863	LAWRENCEVILLE	GA		11/27/2024		744	0	173	0	0	173	0	917	917	0	0	0
000309270	FLORENCE	NJ		11/27/2024		1,292	0	300	0	0	300	0	1,591	1,591	0	0	0
000235527	CASA GRANDE	AZ		11/27/2024		328	0	76	0	0	76	0	404	404	0	0	0
000232099	RACINE	WI		11/27/2024		637	0	148	0	0	148	0	785	785	0	0	0
000235171	LITHONIA	GA		11/27/2024		450	0	104	0	0	104	0	554	554	0	0	0
000235292	MOUNT JULIET	TN		11/27/2024		778	0	181	0	0	181	0	959	959	0	0	0
000233970	SAN ANTONIO	TX		11/27/2024		603	0	140	0	0	140	0	743	743	0	0	0
000234044	PITMAN	NJ		11/27/2024		1,066	0	247	0	0	247	0	1,313	1,313	0	0	0
000234235	DANVILLE	VA		11/27/2024		291	0	68	0	0	68	0	359	359	0	0	0
000234114	TOWNSHIP OF MIDDLETO	NJ		11/27/2024		254	0	59	0	0	59	0	314	314	0	0	0
000234640	DALLAS	TX		11/27/2024		347	0	80	0	0	80	0	427	427	0	0	0
000235268	DOLTON	IL		11/27/2024		436	0	101	0	0	101	0	537	537	0	0	0
000233863	VALRICO	FL		11/27/2024		2,168	0	503	0	0	503	0	2,670	2,670	0	0	0
000235515	OCEAN SPRINGS	MS		11/27/2024		378	0	88	0	0	88	0	465	465	0	0	0
000234342	ANDERSON	SC		11/27/2024		316	0	73	0	0	73	0	389	389	0	0	0
000213517	LAPINE	AL		11/27/2024		79	0	18	0	0	18	0	97	97	0	0	0
000233933	SUGAR GROVE	OH		11/27/2024		259	0	60	0	0	60	0	319	319	0	0	0
000213149	NORFOLK	VA		11/27/2024		1,434	0	333	0	0	333	0	1,767	1,767	0	0	0
000235254	JONESBORO	GA		11/27/2024		880	0	204	0	0	204	0	1,084	1,084	0	0	0
000233998	OXFORD	PA		11/27/2024		699	0	162	0	0	162	0	861	861	0	0	0
000287668	MOUNT HOLLY	NJ		11/27/2024		420	0	97	0	0	97	0	517	517	0	0	0
000234394	GALLOWAY	OH		11/27/2024		938	0	217	0	0	217	0	1,155	1,155	0	0	0
000234319	BETHLEHEM	PA		11/27/2024		381	0	88	0	0	88	0	469	469	0	0	0
000234915	CORPUS CHRISTI	TX		11/27/2024		312	0	72	0	0	72	0	384	384	0	0	0
000233947	OCEAN SPRINGS	MS		11/27/2024		653	0	151	0	0	151	0	804	804	0	0	0
000235109	ROHNERT PARK	CA		11/27/2024		631	0	146	0	0	146	0	777	777	0	0	0
000213377	COVINGTON	GA		11/27/2024		1,568	0	364	0	0	364	0	1,931	1,931	0	0	0
000123888	LA PLACE	LA		11/27/2024		62	0	14	0	0	14	0	76	76	0	0	0
000235077	MEMPHIS	TN		11/27/2024		467	0	108	0	0	108	0	575	575	0	0	0
000234966	EASTON	PA		11/27/2024		518	0	120	0	0	120	0	638	638	0	0	0
000234305	BEAR	DE		11/27/2024		227	0	53	0	0	53	0	279	279	0	0	0
000235431	WEST WARWICK	RI		11/27/2024		667	0	155	0	0	155	0	821	821	0	0	0
000235310	HOUSE SPRINGS	MO		11/27/2024		558	0	129	0	0	129	0	688	688	0	0	0
000235484	JACKSONVILLE	FL		11/27/2024		443	0	102	0	0	102	0	546	546	0	0	0
000235051	DUBLIN	GA		11/27/2024		511	0	119	0	0	119	0	630	630	0	0	0
000213409	SPRING	TX		11/27/2024		802	0	186	0	0	186	0	988	988	0	0	0
000233920	NEPTUNE BEACH	FL		11/27/2024		716	0	166	0	0	166	0	882	882	0	0	0
000234115	HOUSTON	TX		11/27/2024		720	0	167	0	0	167	0	887	887	0	0	0
000234357	TULSA	OK		11/27/2024		1,081	0	251	0	0	251	0	1,332	1,332	0	0	0
000233985	CLARKSVILLE	IN		11/27/2024		1,224	0	284	0	0	284	0	1,508	1,508	0	0	0
000241343	Memphis	TN		11/27/2024		439	0	102	0	0	102	0	541	541	0	0	0
000234166	MCALLEN	TX		11/27/2024		529	0	123	0	0	123	0	651	651	0	0	0
000234808	HAMERSVILLE	OH		11/27/2024		406	0	94	0	0	94	0	500	500	0	0	0
000235293	HOUSTON	TX		11/27/2024		371	0	86	0	0	86	0	457	457	0	0	0
000125158	SHELBYVILLE	TN		11/27/2024		656	0	152	0	0	152	0	809	809	0	0	0
000234153	MINNEAPOLIS	MN		11/27/2024		559	0	130	0	0	130	0	688	688	0	0	0

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000234940	EL MONTE	CA		11/27/2024		662	0	154	0	0	154	0	816	816	0	0	0
000234451	ARLINGTON	TX		11/27/2024		611	0	142	0	0	142	0	752	752	0	0	0
000213502	PENSACOLA	FL		11/27/2024		197	0	46	0	0	46	0	242	242	0	0	0
000234572	HOUSTON	TX		11/27/2024		290	0	67	0	0	67	0	357	357	0	0	0
000234739	WOODBRIDGE TOWNSHIP	NJ		11/27/2024		525	0	122	0	0	122	0	646	646	0	0	0
000233948	BARNESVILLE	GA		11/27/2024		240	0	56	0	0	56	0	296	296	0	0	0
000235148	GOOSE CREEK	SC		11/27/2024		357	0	83	0	0	83	0	440	440	0	0	0
000235269	MEMPHIS	TN		11/27/2024		731	0	170	0	0	170	0	901	901	0	0	0
000241306	Vancouver	WA		11/27/2024		1,699	0	394	0	0	394	0	2,093	2,093	0	0	0
000234725	CORNISH	ME		11/27/2024		260	0	60	0	0	60	0	320	320	0	0	0
000235553	GAINESVILLE	GA		11/27/2024		425	0	98	0	0	98	0	523	523	0	0	0
000304118	UNION BEACH	NJ		11/27/2024		2,196	0	509	0	0	509	0	2,705	2,705	0	0	0
000233795	HOUSTON	TX		11/27/2024		409	0	95	0	0	95	0	503	503	0	0	0
000186302	CAMILLA	GA		06/01/2025		0	0	1	0	0	1	0	79	79	0	0	0
000277052	KINGS MOUNTAIN	NC		06/01/2025		0	0	3	0	0	3	0	247	247	0	0	0
000182532	LEXINGTON	SC		06/01/2025		0	0	4	0	0	4	0	312	312	0	0	0
000273935	MILWAUKIE	OR		06/01/2025		0	0	68	0	0	68	0	4,846	4,846	0	0	0
000348647	LOUISBURG	NC		06/01/2025		0	0	49	0	0	49	0	3,473	3,473	0	0	0
000331256	ST HELENS	OR		06/01/2025		0	0	45	0	0	45	0	3,233	3,233	0	0	0
000194466	CUMMING	GA		06/01/2025		0	0	38	0	0	38	0	2,696	2,696	0	0	0
000113650	ABILENE	TX		06/01/2025		0	0	20	0	0	20	0	1,439	1,439	0	0	0
000193195	POPLAR BLUFF	MO		06/01/2025		0	0	8	0	0	8	0	570	570	0	0	0
001193738	PARADISE	TX		06/01/2025		0	0	31	0	0	31	0	2,237	2,237	0	0	0
000188025	BILLINGS	MT		06/01/2025		0	0	31	0	0	31	0	2,240	2,240	0	0	0
000302459	AUSTIN	TX		06/01/2025		0	0	31	0	0	31	0	2,187	2,187	0	0	0
001169071	LINCOLN	CA		06/01/2025		0	0	1,292	0	0	1,292	0	92,261	92,261	0	0	0
001122320	DOUGLASVILLE	GA		06/01/2025		0	0	45	0	0	45	0	3,218	3,218	0	0	0
001215106	ASHEVILLE	NC		06/01/2025		0	0	34	0	0	34	0	2,449	2,449	0	0	0
001162213	SAINT PAUL	MN		06/01/2025		0	0	18	0	0	18	0	1,282	1,282	0	0	0
000195463	LAKE ORION	MI		06/01/2025		0	0	14	0	0	14	0	1,026	1,026	0	0	0
000604178	Ottumwa	IA		06/01/2025		0	0	8	0	0	8	0	569	569	0	0	0
001260793	HAINES CITY	FL		06/01/2025		0	0	41	0	0	41	0	2,932	2,932	0	0	0
001175275	ATLANTA	GA		06/01/2025		0	0	30	0	0	30	0	2,119	2,119	0	0	0
000300905	MONROE	GA		06/01/2025		0	0	11	0	0	11	0	760	760	0	0	0
000196980	RICHMOND	MO		06/01/2025		0	0	31	0	0	31	0	2,211	2,211	0	0	0
000210723	GLOUCESTER	VA		06/01/2025		0	0	26	0	0	26	0	1,867	1,867	0	0	0
000202257	BECKLEY	WV		06/01/2025		0	0	14	0	0	14	0	974	974	0	0	0
000110768	BAKERSFIELD	CA		06/01/2025		0	0	7	0	0	7	0	467	467	0	0	0
000114459	WENATCHEE	WA		06/01/2025		0	0	395	0	0	395	0	28,211	28,211	0	0	0
000356531	HEPHZIBAH	GA		06/01/2025		0	0	6	0	0	6	0	422	422	0	0	0
000352658	HOUSTON	TX		06/01/2025		0	0	35	0	0	35	0	2,518	2,518	0	0	0
000761422	BRISTOL	PA		06/01/2025		0	0	44	0	0	44	0	3,158	3,158	0	0	0
001193529	LAKE HUGHES	CA		06/01/2025		0	0	9	0	0	9	0	632	632	0	0	0
000192102	SHARPSBURG	GA		06/01/2025		0	0	455	0	0	455	0	32,511	32,511	0	0	0
000016861	LAKE IN THE HILLS	IL		06/01/2025		0	0	89	0	0	89	0	6,345	6,345	0	0	0
001204373	SHREVEPORT	LA		06/01/2025		0	0	10	0	0	10	0	742	742	0	0	0
000115601	BRADENTON	FL		06/01/2025		0	0	1,043	0	0	1,043	0	74,511	74,511	0	0	0
000212295	MOUNT WOLF	PA		06/01/2025		0	0	9	0	0	9	0	656	656	0	0	0
000006853	SUNFIELD	MI		06/01/2025		0	0	18	0	0	18	0	1,286	1,286	0	0	0
000203859	INDIO	CA		06/01/2025		0	0	40	0	0	40	0	2,869	2,869	0	0	0
000110562	POMONA	CA		06/01/2025		0	0	13	0	0	13	0	937	937	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000197112	LAGRANGE	GA		06/01/2025		0	0	12	0	0	12	0	880	880	0	0	0
000373159	HUMBLE	TX		06/01/2025		0	0	42	0	0	42	0	3,014	3,014	0	0	0
000115534	BLAIRSVILLE	GA		06/01/2025		0	0	31	0	0	31	0	2,223	2,223	0	0	0
000215435	NORTH LAS VEGAS	NV		06/01/2025		0	0	5	0	0	5	0	362	362	0	0	0
000248366	AMARILLO	TX		06/01/2025		0	0	24	0	0	24	0	1,699	1,699	0	0	0
000601429	Jackson	MS		06/01/2025		0	0	20	0	0	20	0	1,457	1,457	0	0	0
000235790	SPRING	TX		06/01/2025		0	0	11	0	0	11	0	781	781	0	0	0
001204229	HARLINGEN	TX		06/01/2025		0	0	5	0	0	5	0	385	385	0	0	0
001155376	COLUMBIA	SC		06/01/2025		0	0	483	0	0	483	0	34,477	34,477	0	0	0
000395886	LICKING	MO		06/01/2025		0	0	22	0	0	22	0	1,592	1,592	0	0	0
001259556	ROSEVILLE	MN		06/01/2025		0	0	40	0	0	40	0	2,889	2,889	0	0	0
000312331	ROCHESTER	NY		06/01/2025		0	0	13	0	0	13	0	906	906	0	0	0
001205291	UNION	NJ		06/01/2025		0	0	10	0	0	10	0	712	712	0	0	0
000195387	MEMPHIS	TN		06/01/2025		0	0	6	0	0	6	0	442	442	0	0	0
000075089	CHARLOTTE	NC		06/01/2025		0	0	35	0	0	35	0	2,524	2,524	0	0	0
000212068	JOHNSON CITY	TN		06/01/2025		0	0	12	0	0	12	0	823	823	0	0	0
000212194	MESA	AZ		06/01/2025		0	0	49	0	0	49	0	3,469	3,469	0	0	0
000206301	AVIS	PA		06/01/2025		0	0	2	0	0	2	0	149	149	0	0	0
000196592	GREENWOOD	MO		06/01/2025		0	0	26	0	0	26	0	1,878	1,878	0	0	0
000854692	MANSFIELD	GA		06/01/2025		0	0	32	0	0	32	0	2,270	2,270	0	0	0
000217301	ALPHARETTA	GA		06/01/2025		0	0	10	0	0	10	0	698	698	0	0	0
000021345	HOUSTON	TX		06/01/2025		0	0	55	0	0	55	0	3,900	3,900	0	0	0
000205105	TAYLOR	MI		06/01/2025		0	0	2	0	0	2	0	170	170	0	0	0
000008099	MANTON	MI		06/01/2025		0	0	24	0	0	24	0	1,681	1,681	0	0	0
000196009	VERNON HILL	VA		06/01/2025		0	0	614	0	0	614	0	43,871	43,871	0	0	0
001192600	GARDEN GROVE	CA		06/01/2025		0	0	2,489	0	0	2,489	0	177,777	177,777	0	0	0
001193522	NORTH LAS VEGAS	NV		06/01/2025		0	0	3	0	0	3	0	238	238	0	0	0
001246420	ATLANTA	GA		06/01/2025		0	0	4	0	0	4	0	297	297	0	0	0
000301233	SHEFFIELD VILLAGE	OH		06/01/2025		0	0	63	0	0	63	0	4,498	4,498	0	0	0
000208661	MINNEAPOLIS	MN		06/01/2025		0	0	3	0	0	3	0	233	233	0	0	0
001192646	SAN FERNANDO	CA		06/01/2025		0	0	14	0	0	14	0	965	965	0	0	0
001193554	LOS ANGELES	CA		06/01/2025		0	0	48	0	0	48	0	3,453	3,453	0	0	0
000041640	CLAREMORE	OK		06/01/2025		0	0	2	0	0	2	0	115	115	0	0	0
001122438	MCDONOUGH	GA		06/01/2025		0	0	34	0	0	34	0	2,407	2,407	0	0	0
000242983	HIBBING	MN		06/01/2025		0	0	18	0	0	18	0	1,293	1,293	0	0	0
000195115	ZEBULON	NC		06/01/2025		0	0	8	0	0	8	0	586	586	0	0	0
000162080	MANSFIELD	TX		06/01/2025		0	0	38	0	0	38	0	2,709	2,709	0	0	0
000202334	WINNSBORO	SC		06/01/2025		0	0	3	0	0	3	0	182	182	0	0	0
000208283	SEVIERVILLE	TN		06/01/2025		0	0	838	0	0	838	0	59,864	59,864	0	0	0
001189087	EAGLE PASS	TX		06/01/2025		0	0	25	0	0	25	0	1,803	1,803	0	0	0
001031640	ZANESVILLE	OH		06/01/2025		0	0	2	0	0	2	0	109	109	0	0	0
000203637	PATASKALA	OH		06/01/2025		0	0	21	0	0	21	0	1,523	1,523	0	0	0
000415063	HOUSTON	TX		06/01/2025		0	0	53	0	0	53	0	3,771	3,771	0	0	0
000112559	HUDSON	FL		06/01/2025		0	0	8	0	0	8	0	564	564	0	0	0
000116892	AVILLA	IN		06/01/2025		0	0	501	0	0	501	0	35,768	35,768	0	0	0
000085089	CYPRESS	TX		06/01/2025		0	0	13	0	0	13	0	909	909	0	0	0
000008479	ACWORTH	GA		06/01/2025		0	0	3	0	0	3	0	247	247	0	0	0
000218346	MC LEANSVILLE	NC		06/01/2025		0	0	24	0	0	24	0	1,695	1,695	0	0	0
000358754	CAPITOL HEIGHTS	MD		06/01/2025		0	0	38	0	0	38	0	2,711	2,711	0	0	0
001159109	MEMPHIS	TN		06/01/2025		0	0	14	0	0	14	0	999	999	0	0	0
001122240	CHARLESTOWN	NH		06/01/2025		0	0	26	0	0	26	0	1,887	1,887	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000204211	JONESBORO	GA		06/01/2025		0	0	663	0	0	663	0	47,334	47,334	0	0	0
000910036	HOLLY SPRINGS	NC		06/01/2025		0	0	18	0	0	18	0	1,296	1,296	0	0	0
000342505	RIO RICO	AZ		06/01/2025		0	0	37	0	0	37	0	2,646	2,646	0	0	0
000230745	SOUTH OGDEN	UT		06/01/2025		0	0	50	0	0	50	0	3,541	3,541	0	0	0
000704072	NEW LONDON	CT		06/01/2025		0	0	15	0	0	15	0	1,037	1,037	0	0	0
000107160	CRESTVIEW	FL		06/01/2025		0	0	10	0	0	10	0	685	685	0	0	0
000651004	HUNTSVILLE	AL		06/01/2025		0	0	38	0	0	38	0	2,719	2,719	0	0	0
000203633	STANFIELD	NC		06/01/2025		0	0	605	0	0	605	0	43,245	43,245	0	0	0
000214969	KEWADIN	MI		06/01/2025		0	0	6	0	0	6	0	429	429	0	0	0
001050696	SPRING	TX		06/01/2025		0	0	29	0	0	29	0	2,050	2,050	0	0	0
000320040	HOLTS SUMMIT	MO		06/01/2025		0	0	24	0	0	24	0	1,734	1,734	0	0	0
000113578	MONTICELLO	FL		06/01/2025		0	0	2	0	0	2	0	171	171	0	0	0
000200890	HUNTSVILLE	AL		06/01/2025		0	0	353	0	0	353	0	25,206	25,206	0	0	0
000603608	Huntsville	AL		06/01/2025		0	0	35	0	0	35	0	2,522	2,522	0	0	0
000908692	STAFFORD	VA		06/01/2025		0	0	6	0	0	6	0	421	421	0	0	0
000040683	PUEBLO	CO		06/01/2025		0	0	3	0	0	3	0	243	243	0	0	0
000205228	SMYRNA	DE		06/01/2025		0	0	176	0	0	176	0	12,600	12,600	0	0	0
000196790	ROACHDALE	IN		06/01/2025		0	0	13	0	0	13	0	893	893	0	0	0
000217075	LOUISVILLE	KY		06/01/2025		0	0	54	0	0	54	0	3,884	3,884	0	0	0
000603222	Kennett	MO		06/01/2025		0	0	19	0	0	19	0	1,385	1,385	0	0	0
000019394	LYNN	MA		06/01/2025		0	0	17	0	0	17	0	1,201	1,201	0	0	0
0299999. Mortgages with partial repayments						1,691,946,312	0	83,549	0	0	83,549	0	12,000,063	12,000,063	0	0	0
000305631	MILLVILLE	NJ		11/27/2024	08/30/2025	82,127	0	0	0	0	0	0	82,127	101,172	0	19,046	19,046
000326843	NEWARK	NJ		05/02/2022	08/30/2025	39,110	0	0	0	0	0	0	39,110	40,307	0	1,197	1,197
000331349	MONCKS CORNER	SC		08/30/2023	07/30/2025	117,609	0	0	0	0	0	0	117,609	145,354	0	27,745	27,745
0399999. Mortgages disposed						238,846	0	0	0	0	0	0	238,846	286,833	0	47,988	47,988
0599999 - Totals						1,762,366,658	0	1,259,584	0	293,043	1,552,628	0	85,900,210	85,436,143	0	(464,068)	(464,068)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AIRO TOPCO L.P.	WILMINGTON	DE	AIRO TOPCO L.P.		09/01/2025		1,000,000		0		
000000-00-0	CHIMNEY ROCK 3G Co-Invest L.P.	WILMINGTON	DE	CHIMNEY ROCK 3G Co-Invest L.P.		09/30/2024		0	38,536	0		0.580
000000-00-0	CHIMNEY ROCK EQUITY PARTNERS FUND I	WILMINGTON	DE	CHIMNEY ROCK EQUITY PARTNERS FUND I		08/28/2025		154,804		0	9,845,196	
000000-00-0	Minority Business Accelerator Fund I	WILMINGTON	DE	Minority Business Accelerator Fund I		09/27/2024		0	3,750	0	3,100,000	0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		0	712,507	0	607,497	0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund III-2	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund III-2		07/21/2025		1,000,000		0		
000000-00-0	WARTHOG Co-Invest L.P.	WILMINGTON	DE	WARTHOG Co-Invest L.P.		09/01/2025		1,000,000		0		
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								3,154,804	754,793	0	13,552,693	XXX
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	CABOT PROPERTIES		07/27/2022			798,000		4,885,500	1.630
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA	TruAmerica Multifamily		06/25/2021			49,584		34,778,991	39.710
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								0	847,584	0	39,664,491	XXX
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	Boston	MA	Cross Harbor Capital Partners		12/29/2022			3,906,183		5,440,504	4.170
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated								0	3,906,183	0	5,440,504	XXX
000000-00-0	R4 Housing Partners XXIV LP	New York	NY	RHP GP, LLC		07/01/2025		30,000,000			25,487,980	8.600
000000-00-0	Raymond James Tax Credit Fund 55, LLC	St. Petersburg	FL	RJTCF-55, LLC		08/08/2025		30,000,000			25,622,726	7.000
000000-00-0	Boston Financial Institutional Tax Credits 62 LP	Boston	MA	BCCTC Associates 62, LLC		09/29/2025		30,000,000			29,775,039	14.000
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated								90,000,000	0	0	80,885,745	XXX
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022		0	428,728	0	2,566,653	70.960
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022		0	1,547,106	0	7,797,962	30.200
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	2.A FE	12/03/2018		0	2,472	0	365,422	8.330
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	115,556	0	1,216,741	1.940
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		0	619,036	0	2,664,177	6.480
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		0	487,552	0	2,419,475	2.920
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018	DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018		12/19/2019		96,491		0	1,008,772	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								96,491	3,200,450	0	18,039,202	XXX
6899999. Total - Unaffiliated								93,251,295	8,709,011	0	157,582,635	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								93,251,295	8,709,011	0	157,582,635	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	07/25/2025	437,071					0		437,071	437,071			0	
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							937,848	0	0	0	0	0	0	937,848	937,848	0	0	0	0
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA	VARIOUS	06/25/2021	09/30/2025	23,833,413					0		243,290	243,290			0	230,052
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							23,833,413	0	0	0	0	0	0	243,290	243,290	0	0	0	230,052
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	09/08/2025	27,008,109					0		40,020	40,020			0	739,147
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/27/2020	09/04/2025	49,589,800					0		62,500	62,500			0	898,034
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							76,597,909	0	0	0	0	0	0	102,520	102,520	0	0	0	1,637,181
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND LLC	Boston	MA	Cash Return Distribution	06/29/2006	08/21/2025	3,192,113					0		68,484	68,484			0	45,748
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	07/01/2024	09/30/2025	36,226,417					0		22,958	22,958			0	342,000
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA	Cash Return Distribution	12/29/2022	08/05/2025	30,521,934					0		(102,975)	(102,975)			0	707,061
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							69,940,464	0	0	0	0	0	0	(11,533)	(11,533)	0	0	0	1,094,809
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Cash Return Distribution	07/01/2024	09/30/2025	947,330					0		(16,934)	(16,934)			0	16,934
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							947,330	0	0	0	0	0	0	(16,934)	(16,934)	0	0	0	16,934
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	08/21/2025	386,040					0		386,040	386,040			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	09/18/2025	525,086					0		525,086	525,086			0	
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	07/24/2025	650,255					0		650,255	650,255			0	
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	07/24/2025	325,153					0		325,153	325,153			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	07/25/2025	608,939					0		608,939	608,939			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	08/22/2025	331,521					0		331,521	331,521			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	07/11/2025	161,469					0		161,469	161,469			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	09/11/2025	590,330					0		590,330	590,330			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	09/11/2025	235,209					0		235,209	235,209			0	
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18	DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18	12/19/2019	07/22/2025	140,205					0		140,205	140,205			0	
87251F-AF-6	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJO20	DOVER	DE	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJO20	08/04/2023	07/22/2025	203,941					0		203,941	203,941			0	
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							4,158,147	0	0	0	0	0	0	4,158,147	4,158,147	0	0	0	0
6899999. Total - Unaffiliated							99,817,202	0	0	0	0	0	0	5,310,819	5,310,819	0	0	0	1,341,795
6999999. Total - Affiliated							76,597,909	0	0	0	0	0	0	102,520	102,520	0	0	0	1,637,181
7099999 - Totals							176,415,111	0	0	0	0	0	0	5,413,339	5,413,339	0	0	0	2,978,976

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
912810-UG-1	U S TREASURY 4.625% 02/15/55	08/27/2025	Various		7,402,794	7,790,000	115,478	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	09/18/2025	Various		7,423,726	7,585,000	64,277	1.A
912810-UJ-5	U S TREASURY 4.750% 02/15/45	09/30/2025	CITADEL SECURITIES LLC		3,432,420	3,400,000	20,626	1.A
912810-UM-8	U S TREASURY 4.750% 08/15/55	09/17/2025	Various		14,240,594	14,045,000	57,403	1.A
91282C-MW-8	US TREASURY NOTES 3.750% 04/15/28	09/29/2025	CITIGROUP GLOBAL MKTS		6,222,472	6,205,000	106,807	1.A
91282C-NH-0	US TREASURY NOTES 3.875% 06/15/28	07/09/2025	J P MORGAN SEC		500,870,930	500,000,000	1,641,052	1.A
91282C-NS-6	US TREASURY NOTES 1.875% 07/15/35	08/22/2025	TD SECURITIES		3,827,396	3,830,000	8,031	1.B FE
91282C-NT-4	US TREASURY NOTES 4.250% 08/15/35	08/27/2025	DEUTSCHE BANK		3,805,183	3,815,000	5,728	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					547,225,515	546,670,000	2,019,402	XXX
000000-00-0	ROMANIA SOVEREIGN 6.375% 01/30/34	07/18/2025	BARCLAYS LONDON		4,955,000	5,000,000	152,292	2.C FE
26951T-AA-8	EAGLE FUNDING LUXCO SARL 5.500% 08/17/30	08/01/2025	Various		24,078,346	24,000,000	0	2.B FE
77586R-AY-6	ROMANIA SOVEREIGN 5.750% 09/16/30	07/09/2025	CITIGROUP GLOBAL MKTS		9,988,500	10,000,000	0	2.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					39,021,846	39,000,000	152,292	XXX
PPGGKV-RT-4	Centinela PRIVATE PLACEMENT 7.620% 12/31/40	09/02/2025	ALLIANZ GLOBAL		1,347,787	1,347,787	0	2.C FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,347,787	1,347,787	0	XXX
00084D-AL-4	ABN AMRO BANK 4.800% 04/18/26	08/25/2025	BARCLAYS		6,408,384	6,400,000	109,227	2.B FE
00109L-AB-9	ADT SEC CORP 5.875% 10/15/33	09/30/2025	DEUTSCHE BANK		262,000	262,000	43	3.C Z
00914A-AB-8	AIR LEASE CORP 3.750% 06/01/26	09/11/2025	INTL FCSTONE FINANCIAL INC		2,987,670	3,000,000	31,563	2.B FE
018802-AF-5	ALLIANT ENERGY CORP 5.750% 04/01/56	09/23/2025	MITSUBISHI UFJ SECURITIES		5,000,000	5,000,000	0	2.C FE
02344A-AG-3	AMCOR FLEXIBLES NORTH AM 5.100% 03/17/30	08/25/2025	Tax Free Exchange		865,937	866,000	19,384	2.B FE
02665W-GM-7	AMERICAN HONDA FINANCE 4.970% 03/08/27	09/04/2025	BANK of AMERICA SEC		11,062,000	11,062,000	0	1.G FE
037735-CM-7	APPALACHIAN PWR 7.000% 04/01/38	07/16/2025	FIRST HORIZON		2,209,060	2,000,000	41,222	2.A FE
04010L-BA-0	ARES CAPITAL CORP 2.150% 07/15/26	08/21/2025	BARCLAYS		19,248,275	19,670,000	43,465	2.B FE
049560-AS-4	ATMOS ENERGY 3.375% 09/15/49	08/27/2025	HILLTOP SECURITIES INC.		2,294,067	3,305,000	50,505	1.G FE
05635J-AB-6	BACARD 5.400% 06/15/33	07/01/2025	SUSQUEHANNA		521,077	534,000	13,217	2.C FE
07330M-AA-5	BRANCH BANKING & TRUST 3.800% 10/30/26	09/15/2025	US BANCORP		11,276,848	11,321,000	162,519	1.G FE
08576P-AH-4	BERRY GLOBAL INC 1.570% 01/15/26	07/21/2025	GOLDMAN SACHS		7,184,076	7,300,000	2,229	2.B FE
092113-AL-3	BLACK HILLS CORP 3.950% 01/15/26	09/29/2025	HILLTOP SECURITIES INC.		2,779,017	2,784,000	22,910	2.B FE
09256B-AM-9	BLACKSTONE HOLDINGS FINA 3.500% 09/10/49	08/28/2025	J P MORGAN SEC		6,779,609	9,561,000	157,093	1.E FE
09624H-AA-7	BLUELINX HOLDING 6.000% 11/15/29	08/11/2025	STIFEL NICHOLAS		387,594	395,000	5,578	4.B FE
096630-AH-1	BOARDWALK PIPELINES LLC 3.400% 02/15/31	09/23/2025	KEY BANC-MCDONALD		4,215,540	4,500,000	11,853	2.B FE
11134G-AA-8	BROADSTONE NET LEASE LLC 5.000% 11/01/32	09/23/2025	J P MORGAN SEC		11,898,120	12,000,000	0	2.B FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25	08/27/2025	DAIWA SECURITIES AMERICA		9,175,896	9,200,000	94,760	2.B FE
131347-CQ-7	CALPINE CORP 5.000% 02/01/31	08/20/2025	SMBC NIKKO		704,392	709,000	1,969	4.A FE
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42	07/31/2025	FIRST HORIZON		3,550,525	4,224,000	45,936	1.G FE
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE 6.250% 02/01/37	07/02/2025	MESIROW FINANCIAL		4,012,868	3,801,000	100,304	2.A FE
164110-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32	08/20/2025	J P MORGAN SEC		461,793	512,000	971	2.B FE
165303-M*-6	CHESAPEAKE UTILITIES CORP PRIVATE PLACEMENT 4.880% 08/01/28	08/01/2025	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G FE
166756-BN-5	CHEVRON USA INC 5.060% 10/15/30	08/11/2025	BANK of AMERICA SEC		20,000,000	20,000,000	0	1.D FE
172967-LW-9	CITIGROUP 4.075% 04/23/29	08/20/2025	BARCLAYS		863,443	868,000	11,594	1.G FE
19828T-AG-1	COLUMBIA PIPELINES OPCO 5.439% 02/15/35	07/29/2025	BANK of AMERICA SEC		15,009,600	15,000,000	326,340	2.A FE
219350-AV-7	CORNING INC 5.750% 08/15/40	07/16/2025	Various		8,477,981	8,465,000	205,032	2.A FE
219350-AW-5	CORNING INC 4.750% 03/15/42	07/17/2025	SUNTRUST		4,419,750	5,000,000	81,146	2.A FE
23338V-AA-4	DTE ELECTRIC CO 4.000% 04/01/43	08/26/2025	DAIWA SECURITIES AMERICA		5,366,601	6,515,000	105,688	1.F FE
23338V-AE-6	DTE ELECTRIC CO 3.700% 03/15/45	08/26/2025	DAIWA SECURITIES AMERICA		2,567,554	3,303,000	54,995	1.E FE
25461L-AD-4	DIRECTV HOLDINGS/FING 10.000% 02/15/31	08/27/2025	Various		200,133	202,000	729	4.A FE
25746U-DZ-9	DOMINION RESOURCES 6.000% 02/15/56	08/04/2025	MORGAN STANLEY FIXED INC		4,000,000	4,000,000	0	2.C FE
25746U-EA-3	DOMINION RESOURCES 6.200% 02/15/56	08/04/2025	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	2.C FE
26884T-AN-2	ERAC USA FINANCE LLC 4.500% 02/15/45	08/14/2025	CITIGROUP GLOBAL MKTS		4,703,151	5,385,000	0	1.G FE
28932M-AD-7	ELM RD GENERATING STAT 6.090% 02/11/40	07/24/2025	STIFEL NICHOLAS		3,160,530	3,000,000	83,230	1.F FE
30767E-AF-6	FARM CREDIT BK OF TEXAS AGENCY DEBENTURES 7.000% Perpet.	07/09/2025	MORGAN STANLEY FIXED INC		8,000,000	8,000,000	0	2.B FE
31677A-AB-0	FIFTH THRID BANK 3.850% 03/15/26	08/11/2025	BARCLAYS		1,905,042	1,914,000	30,090	2.A FE
34490*-AA-4	NFL FC TRUST PRIVATE PLACEMENT 4.780% 10/05/30	07/24/2025	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1.F Z
345397-A4-5	FORD MOTOR CREDIT 4.271% 01/09/27	07/22/2025	CITADEL SECURITIES LLC		14,777,550	15,000,000	24,914	2.C FE
345397-A8-6	FORD MOTOR CREDIT 4.125% 08/17/27	08/25/2025	CITADEL SECURITIES LLC		12,235,730	12,475,000	12,865	2.C FE
38141G-B3-7	GOLDMAN SACHS GROUP INC 5.330% 07/23/35	08/20/2025	BANK of AMERICA SEC		345,535	340,000	1,409	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40139L-BN-2	GUARDIAN LIFE GLOB FUND 4.327% 10/06/30	09/30/2025	J P MORGAN SEC		812,000	812,000	0	1.B Z
402740-AB-0	GULFSTREAM NATURAL GAS 6.190% 11/01/25	07/08/2025	DAIWA SECURITIES AMERICA		5,416,740	5,400,000	63,138	2.B FE
402740-AE-4	GULFSTREAM NATURAL GAS 5.950% 10/15/45	07/17/2025	KEY BANC-MCDONALD		2,297,076	2,415,000	37,121	2.B FE
402740-AG-9	GULFSTREAM NATURAL GAS 5.600% 07/23/35	07/09/2025	TD SECURITIES		6,997,900	7,000,000	0	2.B FE
452308-AQ-2	ILLINOIS TOOL WORKS 4.875% 09/15/41	07/14/2025	BARCLAYS		7,366,392	7,944,000	129,090	1.E FE
456873-AC-2	TRANE TECH FIN LTD 4.650% 11/01/44	09/03/2025	SEAPORT GROUP LLC		3,574,840	4,000,000	63,550	2.A FE
465965-AC-5	JB POINDEXTER & CO INC 8.750% 12/15/31	08/01/2025	STIFEL NICHOLAS		5,769,968	5,643,000	67,207	4.B FE
476556-DC-6	JERSEY CENTRAL PWR & LT 4.300% 01/15/26	08/25/2025	MESIROW FINANCIAL		3,165,530	3,170,000	15,524	1.G FE
53621@-BR-6	LION INDUSTRIAL PRIVATE PLACEMENT 4.940% 08/28/28	08/28/2025	PRIVATE PLACEMENT		25,000,000	25,000,000	0	2.A Z
571676-AZ-8	MARS INC 5.000% 03/01/32	08/20/2025	BARCLAYS		151,561	149,000	3,290	1.F FE
577081-AW-2	MATTEL INC 5.450% 11/01/41	07/01/2025	Various		58,073	65,000	600	2.C FE
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41	07/25/2025	Various		10,235,700	10,000,000	223,333	2.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29	08/20/2025	JANE STREET EXECUTION SERVICES		427,751	438,000	5,940	2.C FE
59161F-AB-3	Metrocommunications 6.040% 02/25/55	08/20/2025	PRIVATE PLACEMENT		2,167,455	2,167,455	0	1.G PL
59161F-AD-9	Metrocommunications 7.390% 02/25/55	08/20/2025	PRIVATE PLACEMENT		935,200	935,200	0	2.B PL
60856B-AF-1	MOLEX ELECTRONICS TECH 5.250% 04/30/32	08/20/2025	J P MORGAN SEC		315,906	312,000	5,415	2.A FE
617446-7X-1	MORGAN STANLEY 5.000% 11/24/25	08/19/2025	BARCLAYS		50,031,500	50,000,000	597,222	2.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37	08/20/2025	JANE STREET EXECUTION SERVICES		164,477	144,000	2,051	2.C FE
63305M-QF-1	NATIONAL BANK OF CANADA 4.890% 08/18/27	08/14/2025	MIZUHO SECURITIES USA INC		15,000,000	15,000,000	0	1.D FE
63633D-AG-9	NATL HEALTH INV 5.350% 02/01/33	09/22/2025	J P MORGAN SEC		4,945,150	5,000,000	0	2.C FE
641423-BU-1	NEVADA POWER 6.750% 07/01/37	07/17/2025	KEY BANC-MCDONALD		1,713,098	1,546,000	3,428	1.F FE
665772-CP-2	NORTHERN STATES PWR-MINN 3.600% 05/15/46	09/04/2025	KEY BANC-MCDONALD		1,519,640	2,000,000	22,000	1.E FE
666807-BT-8	NORTHROP GRUMMAN CORP 5.150% 05/01/40	07/15/2025	Various		8,739,164	9,106,000	97,700	2.A FE
677050-AS-5	OGLETHORPE POWER CORP 4.500% 04/01/47	07/14/2025	OPPENHEIMER & CO		6,365,113	7,857,000	102,141	2.A FE
68233J-AT-1	ONCOR ELECTRIC DELIVERY 4.550% 12/01/41	07/16/2025	BARCLAYS		3,768,113	4,325,000	25,145	1.F FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47	08/28/2025	FIRST HORIZON		3,845,100	5,000,000	78,639	1.F FE
718172-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33	08/20/2025	MORGAN STANLEY FIXED INC		293,508	284,000	254	1.F FE
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.700% 06/15/44	07/09/2025	SUSQUEHANNA		974,959	1,185,000	3,868	2.B FE
7425AP-AC-9	PRINCIPAL LFE GLB FND II 5.050% 08/18/28	08/11/2025	DEUTSCHE BANK		18,000,000	18,000,000	0	1.E FE
742718-FK-0	PROCTER & GAMBLE CO 3.600% 03/25/50	07/14/2025	SMBC NIKKO		9,035,191	12,100,000	133,100	1.D FE
743315-AT-0	PROGRESSIVE CORP 4.200% 03/15/48	08/26/2025	DAIWA SECURITIES AMERICA		1,701,272	2,052,000	38,783	1.F FE
744533-BJ-8	PUBLIC SERVICE OKLAHOMA 6.625% 11/15/37	07/10/2025	FIRST HORIZON		3,238,860	3,000,000	30,917	2.A FE
74460W-AH-0	PUBLIC STORAGE 5.350% 08/01/53	07/16/2025	BARCLAYS		3,530,042	3,785,000	93,374	1.F FE
74762E-AJ-1	QUANTA SERVICES INC 3.050% 10/01/41	07/23/2025	BARCLAYS		11,344,640	16,000,000	153,178	2.B FE
78017D-AL-2	ROYAL BANK OF CANADA 5.120% 08/06/29	07/28/2025	RBC/DAIN		85,000,000	85,000,000	0	1.E FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29	08/20/2025	J P MORGAN SEC		1,079,078	1,117,000	15,247	2.C FE
81373P-AA-1	SECURIAN FINANCIAL GROUP 4.800% 04/15/48	07/14/2025	SUMRIDGE PARTNERS		1,721,800	2,000,000	24,000	1.G FE
826418-BE-4	SIERRA PACIFIC POWER CO 6.750% 07/01/37	09/09/2025	KEY BANC-MCDONALD		5,616,750	5,000,000	64,688	1.G FE
828730-AC-5	SIMMONS FIRST NATL CORP-CL A 6.250% 10/01/35	09/09/2025	STIFEL NICHOLAS		20,000,000	20,000,000	0	2.B FE
82890@-AB-5	Simplot Co ( ) PRIVATE PLACEMENT 5.640% 09/30/35	09/30/2025	PRIVATE PLACEMENT		15,000,000	15,000,000	0	2.B Z
84346L-AD-2	SOUTHERN NATURAL GAS 5.450% 08/01/35	07/21/2025	SUNTRUST		4,994,550	5,000,000	0	2.A FE
85855F-AA-1	STELLANTIS FINANCIAL SER 4.950% 09/15/28	09/09/2025	GOLDMAN SACHS		14,991,750	15,000,000	0	2.B FE
87470L-AM-3	TALLGRASS NRG PRTNR/FIN 6.750% 03/15/34	09/23/2025	WELLS FARGO		392,635	393,000	876	4.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 6.208% 02/15/42	08/14/2025	SEAPORT GROUP LLC		198,688	220,000	0	3.A FE
92277G-AG-2	VENTAS REALTY LP/CAP CRP 4.125% 01/15/26	09/04/2025	BARCLAYS		9,983,300	10,000,000	57,292	2.A FE
92564R-AB-1	VICI 4.625% 12/01/29	08/20/2025	JANE STREET EXECUTION SERVICES		302,105	306,000	3,145	2.C FE
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800% 09/12/25	09/02/2025	TD SECURITIES		13,597,806	13,594,000	374,515	2.A FE
928668-CE-0	VOLKSWAGEN GROUP AMERICA 5.400% 03/20/26	09/08/2025	TD SECURITIES		25,144,750	25,000,000	633,750	2.A FE
94106L-BR-9	WASTE MANAGEMENT INC 2.950% 06/01/41	07/15/2025	INTL FCSTONE FINANCIAL INC		5,066,810	7,000,000	25,813	1.G FE
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26	08/12/2025	BARCLAYS		14,948,700	15,000,000	119,583	2.B FE
97670M-C*-5	WISCONSIN GAS PRIVATE PLACEMENT 5.390% 10/01/35	09/29/2025	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1.F Z
97670M-C@-3	WISCONSIN GAS PRIVATE PLACEMENT 4.700% 10/01/30	09/29/2025	PRIVATE PLACEMENT		9,000,000	9,000,000	0	1.F Z
375916-AF-0	GILDAN ACTIVEWEAR INC 4.700% 10/07/30	09/23/2025	MORGAN STANLEY FIXED INC		211,992	212,000	0	2.C FE
375916-AG-8	GILDAN ACTIVEWEAR INC 5.400% 10/07/35	09/23/2025	Various		795,197	794,000	0	2.C FE
698900-AG-2	PANCANADIAN ENERGY CORP 7.200% 11/01/31	08/20/2025	J P MORGAN SEC		362,800	332,000	7,304	2.C FE
77509N-AF-0	ROGERS CABLE INC 8.750% 05/01/32	07/23/2025	MESIROW FINANCIAL		3,501,205	2,978,000	60,077	2.C FE
92660F-AN-4	VIDEOTRON LTD / LTEE 3.625% 06/15/29	08/20/2025	MARKET AXESS		428,514	443,000	2,944	2.C FE

SCHEDULE D - PART 3

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

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05864@-AR-0	MULLEN GROUP PRIVATE PLACEMENT 6.910% 07/10/37	07/10/2025	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2.C PL
05565E-DE-2	BMW US Capital LLC 4.950% 08/11/27	08/06/2025	J P MORGAN SEC		10,000,000	10,000,000	0	1.F FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	08/28/2025	BARCLAYS		17,932,111	17,858,000	276,005	2.A FE
06738E-DF-9	BARCLAYS PLC 5.320% 11/11/29	08/04/2025	BARCLAYS		35,000,000	35,000,000	0	2.A FE
143658-CB-6	CARNIVAL CRUISE 5.125% 05/01/29	09/30/2025	GOLDMAN SACHS		263,000	263,000	0	3.A FE
16882L-AA-0	CHILE ELECTRICITY LUX 5.580% 10/20/35	09/23/2025	Various		10,117,177	10,000,000	233,330	1.G FE
279158-AW-9	ECOPET 7.750% 02/01/32	09/03/2025	GOLDMAN SACHS		381,938	375,000	2,664	3.A FE
55377J-AC-1	MSU ENERGY SA 9.750% 12/05/30	07/16/2025	MARIVA CAPITAL MARKETS		420,193	455,000	5,176	5.A FE
62954W-AR-6	NTT FINANCE CORP 5.320% 07/16/28	07/09/2025	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	1.G FE
62954W-AT-2	NTT FINANCE CORP 5.550% 07/16/30	07/09/2025	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1.G FE
65558R-AP-4	NORDEA BANK ABP - SPON ADR 5.070% 08/28/30	08/20/2025	BANK of AMERICA SEC		35,000,000	35,000,000	0	1.D FE
677347-CF-1	OH ED CO 8.250% 10/15/38	07/15/2025	DEUTSCHE BANK		6,537,864	5,260,000	109,693	1.F FE
81180L-AL-9	SEAGATE HDD CAYMAN 3.125% 07/15/29	07/01/2025	Tax Free Exchange		854,140	1,000,000	14,323	3.B FE
832724-AB-4	SMURFIT KAPPA TREASURY 7.500% 11/20/25	07/11/2025	DEUTSCHE BANK		8,276,260	8,200,000	92,250	2.B FE
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/03/2025	J P MORGAN SEC		7,897,120	8,000,000	0	2.C FE
89680Y-AA-3	TRITON CONTAINER 2.050% 04/15/26	07/22/2025	BARCLAYS		4,437,786	4,529,000	25,274	2.C FE
902133-AG-2	TYCO ELECTRONICS GROUP S 7.125% 10/01/37	07/22/2025	MESIROW FINANCIAL		2,302,640	2,000,000	44,333	1.G FE
902613-BJ-6	UBS GROUP AG 5.428% 02/08/30	09/17/2025	CITIGROUP GLOBAL MKTS		10,372,200	10,000,000	60,311	1.F FE
91087B-BK-5	UNITED MEXICAN STATES 5.375% 03/22/33	09/16/2025	Various		9,990,900	10,000,000	0	2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					876,341,026	897,036,655	6,101,381	XXX
046912-AA-9	AT&T REIGN II LB PTT 6.088% 12/15/44	09/18/2025	ROBERT W. BAIRD		6,597,892	6,535,000	13,467	2.A PL
3130MB-AA-1	FCA US LLC LB PTT 7.757% 03/10/47	09/29/2025	MESIROW FINANCIAL		9,979,760	9,940,000	0	2.B FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30	08/11/2025	J P MORGAN SEC		5,943,118	5,471,225	15,882	2.A FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					22,520,770	21,946,225	29,349	XXX
89157W-30-1	TOUCHSTONE ULTRA SHORT INCOME ETF	08/06/2025	W-S GEN 0000000		48,718,011	0	0	1.G
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF	08/06/2025	W-S GEN 0000000		35,239,986	0	0	2.C
0149999999. Subtotal - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					83,957,997	0	0	XXX
025005-PC-T	Airo Mechanical Term Loan 08/01/30	08/01/2025	EAGLE REALTY GRP CORP		15,358,702	15,555,556	0	5.B GI
024007-PC-T	Legacy Food Deferred Draw Term Loan 08/01/30	08/04/2025	EAGLE REALTY GRP CORP		117,932	119,048	0	5.B GI
025006-PC-T	Aeromax Term Loan 08/08/30	08/08/2025	EAGLE REALTY GRP CORP		7,860,000	8,000,000	0	5.B GI
025007-PC-T	Stone Enterprises Term Loan 08/27/30	08/27/2025	EAGLE REALTY GRP CORP		18,715,000	19,000,000	0	5.B GI
025008-PC-T	Merit Brass Term Loan 03/25/31	09/25/2025	EAGLE REALTY GRP CORP		19,600,000	20,000,000	0	5.B GI
02526*-AB-7	American Combustion Industries Revolver 08/31/28	09/30/2025	EAGLE REALTY GRP CORP		287,334	287,334	0	4.C
05641*-AA-2	BP Loenbro Holdings Term Loan 02/01/29	07/01/2025	EAGLE REALTY GRP CORP		9,057,717	9,242,569	0	2.C PL
05641*-AB-0	BP Loenbro Holdings Deferred Draw Term Loan 02/01/29	07/01/2025	EAGLE REALTY GRP CORP		582,913	596,330	0	2.C PL
05641*-AC-8	BP Loenbro Holdings Revolver 02/01/29	07/01/2025	EAGLE REALTY GRP CORP		220,183	220,183	0	2.C PL
23285*-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28	08/20/2025	EAGLE REALTY GRP CORP		491,627	491,627	0	4.B PL
23285*-AB-4	Decks & Docks Lumber Co Inc Deferred Draw Term Loan 10/04/28	09/05/2025	EAGLE REALTY GRP CORP		4,881,020	4,973,684	0	5.A
29452@-AA-8	Equine Network Term Loan 05/22/28	07/28/2025	EAGLE REALTY GRP CORP		3,872,488	3,961,625	0	4.C
48236#-AA-9	K&R Operating, LLC Term Loan 07/23/28	07/31/2025	EAGLE REALTY GRP CORP		77,675	77,675	0	5.B
53987#-AA-0	LockMasters Security Term Loan 09/01/27	07/01/2025	EAGLE REALTY GRP CORP		3,710,977	3,779,790	0	4.B
53987#-AC-6	LockMasters Security Revolver 09/01/27	07/01/2025	EAGLE REALTY GRP CORP		83,706	83,706	0	4.B
89486*-AB-2	Shift Paradigm Revolver 09/08/28	09/23/2025	EAGLE REALTY GRP CORP		550,000	550,000	0	4.C
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					85,467,274	86,939,127	0	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33	07/14/2025	PRIVATE PLACEMENT		20,500,000	20,500,000	0	1.D
0199999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Affiliated)					20,500,000	20,500,000	0	XXX
24521W-AK-5	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/26	09/15/2025	Interest Capitalization		29,176	29,176	0	6. FE
24521W-AK-5	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/26	08/12/2025	Tax Free Exchange		1,228,837	1,274,457	0	6. FE
830867-AB-3	DELTA AIR LINES/SKYMILES TL B 1L 10/20/28	09/26/2025	BARCLAYS		27,837,993	27,837,993	0	1.G Z
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28	08/25/2025	Interest Capitalization		3,729	3,729	0	4.C FE
00169Q-AH-2	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	09/11/2025	MORGAN STANLEY HI-YLD		232,352	232,934	0	4.B FE
00169Q-AH-2	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	09/19/2025	Tax Free Exchange		1,891,182	1,905,857	0	4.B FE
03167D-AR-5	AMNEAL PHARMACEUTICALS LLC TL B 1L 08/01/32	07/24/2025	JPM FUNDS RECAP		399,000	400,000	0	4.A FE
03218A-AF-6	AMSPEC PARENT LLC TL B-DD 1L 12/22/31	07/15/2025	Tax Free Exchange		53,733	53,333	0	4.B FE
05377J-AU-6	AVIS BUDGET CAR RENTAL TL B 1L 07/17/32	07/16/2025	Tax Free Exchange		1,438,946	1,450,128	0	3.B FE

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05477J-AE-1	AZALEA TOPCO INC TL B 1L 04/30/31	07/23/2025	Tax Free Exchange		983,628	992,500	0	4.C FE
07337F-AB-1	SKECHERS USA INC-CL A TL B 1L 09/12/32	07/01/2025	JPM FUNDS RECAP		398,693	400,000	0	3.C FE
08078U-AN-3	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	08/07/2025	Tax Free Exchange		198,043	198,500	0	3.C FE
12541H-AX-1	CHG HEALTHCARE SERVICES INC TL B 1L 09/29/28	08/01/2025	Tax Free Exchange		1,926,989	1,925,450	0	4.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	09/24/2025	PRIVATE PLACEMENT		20,813,333	20,813,333	0	4.C FE
1261MA-AB-6	CPI HOLDCO B LLC TL B 1L 05/19/31	07/24/2025	Tax Free Exchange		398,019	400,000	0	3.C FE
16117L-CB-3	CHARTER COMMUNICATIONS OPER TL B4 1L 12/09/30	09/23/2025	Various		6,999,880	7,000,000	0	2.C FE
16117L-CE-7	CHARTER COMMUNICATIONS OPER TL B5 1L 12/15/31	09/23/2025	BANK of AMERICA SEC		10,012,500	10,000,000	0	2.C FE
172442-AV-7	CINEMARK USA INC TL B 1L 05/24/30	07/01/2025	Tax Free Exchange		1,453,004	1,470,187	0	3.A FE
22526W-AU-2	CREATIVE ARTISTS AGENCY LLC TLL B 1L 10/01/31	07/22/2025	Tax Free Exchange		1,472,797	1,477,598	0	4.A FE
22860E-AK-8	CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31	07/15/2025	Tax Free Exchange		6,931,262	6,967,406	0	4.A FE
24521W-AB-5	DEL MONTE CORP TL 1L 08/02/28	07/01/2025	Interest Capitalization		13,281	13,281	0	6. FE
24521W-AK-5	DEL MONTE FOODS CORP II PIK-Term 1L 04/02/26	08/13/2025	JEFFERIES & CO		849,638	883,624	0	6. FE
24521W-AK-5	DEL MONTE FOODS CORP II PIK-Term 1L 04/02/26	09/12/2025	Interest Capitalization		11,486	11,486	0	6. FE
34641N-AC-7	HERITAGE POWER LLC TL 12/11/30	07/01/2025	Interest Capitalization		17,605	17,605	0	4.B FE
42705F-AB-2	HERC HOLDINGS INC TL B 1L 06/02/32	07/01/2025	WELLS FARGO BK		2,489,688	2,500,000	0	2.C FE
45115D-AC-2	ICON PARENT INC TL B 1L 11/13/31	08/20/2025	Tax Free Exchange		397,239	399,000	0	4.C FE
45674P-AS-3	INDY US HOLDCO LLC TL B 1L 10/31/30	08/12/2025	Tax Free Exchange		1,489,306	1,492,509	0	4.A FE
58401D-AN-4	MED PARENTCO LP TL B 1L 04/15/31	07/01/2025	Tax Free Exchange		1,247,654	1,346,323	0	4.C FE
58503U-AJ-2	MEDLINE BORROWER LP TL B 1L 10/23/30	07/31/2025	Tax Free Exchange		1,944,721	1,954,643	0	3.C FE
63939W-AN-3	WAYSTAR TECHNOLOGIES INC TL B 1L 10/22/29	08/06/2025	JPM FUNDS RECAP		920,907	920,907	0	3.C FE
65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L 06/28/32	07/01/2025	JPM FUNDS RECAP		723,997	731,310	0	3.B FE
69425B-AD-9	Neon Maple US Debt Mergersub I TL B1 1L 11/17/31	07/30/2025	Taxable Exchange		1,596,080	1,596,000	0	4.A FE
71677H-AN-5	PETSMART INC TL B 1L 08/18/32	08/18/2025	Tax Free Exchange		1,955,243	1,974,293	0	4.B FE
78477M-AH-4	FIRST ADVANTAGE HOLDINGS TL B 1L 10/31/31	07/30/2025	Tax Free Exchange		1,578,491	1,585,016	0	4.A FE
80583E-AN-6	SAZERAC CO INC TL B 1L 06/26/32	07/01/2025	WELLS FARGO BK		596,754	600,000	0	3.C FE
82453J-AB-4	SHIFT4 PAYMENTS LLC TL B 1L 05/10/32	07/01/2025	GOLDMAN SACHS		199,425	200,000	0	3.A FE
88412K-AD-4	THIRD COAST INFRASTRUCTU TL B 1L 09/25/30	08/01/2025	BANK of AMERICA SEC		200,000	200,000	0	3.C FE
88412K-AD-4	THIRD COAST INFRASTRUCTU TL B 1L 09/25/30	08/07/2025	Tax Free Exchange		1,962,983	1,975,000	0	3.C FE
88632N-BK-5	CLOUD SOFTWARE GRP INC TL B2 1L 03/24/31	08/14/2025	Tax Free Exchange		397,705	398,000	0	4.B FE
90385Y-AG-6	ULTRA CLEAN HOLDINGS INC TL B 1L 02/25/28	09/15/2025	Tax Free Exchange		1,350,005	1,350,504	0	4.A FE
92921H-AC-9	VOYAGER PARENT LLC TL B 1L 05/10/32	07/01/2025	DEUTSCHE BANK		1,937,097	2,000,000	0	4.B FE
G9368P-BL-7	VIRGIN MEDIA BRISTOL LLC TL Y 1L 03/31/31	07/11/2025	BANK OF NOVA SCOTIOA		990,000	1,000,000	0	3.C FE
N2820E-AN-8	EG AMERICA LLC TL B 1L 02/07/28	07/30/2025	Tax Free Exchange		251,190	254,866	0	4.C FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					107,823,591	108,236,948	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,763,705,806	1,701,176,742	8,302,424	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					20,500,000	20,500,000	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,784,205,806	1,721,676,742	8,302,424	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,784,205,806	1,721,676,742	8,302,424	XXX
36176F-2C-1	G2 G2 765171 4.700% 12/20/61	09/01/2025	Interest Capitalization		69	69	0	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					69	69	0	XXX
38378N-YB-3	GNR 2014-24 KZ 4.365% 01/16/54	09/01/2025	Interest Capitalization		17,232	17,232	0	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					17,232	17,232	0	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59	09/01/2025	Interest Capitalization		41,509	41,509	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47	09/01/2025	Interest Capitalization		52,413	52,413	0	1.A
38379A-VY-3	Government Natio201444 gage A 2014-44 LZ 4.000% 03/16/44	07/11/2025	STEPHENS INC.		5,652,285	6,047,246	10,079	1.A
38379A-VY-3	Government Natio201444 gage A 2014-44 LZ 4.000% 03/16/44	09/01/2025	Interest Capitalization		40,382	40,382	0	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					5,786,589	6,181,550	10,079	XXX
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.752% 11/25/29	08/08/2025	BREAN CAPITAL LLC		799,000	0	7,232	1.A
3137FU-ZE-7	FHR K111 X1 1.674% 05/25/30	08/08/2025	BREAN CAPITAL LLC		807,991	0	6,866	1.A FE
3137FW-HV-5	FHLMC K116 X1 1.517% 07/25/30	08/08/2025	BREAN CAPITAL LLC		82,020	0	693	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,689,011	0	14,791	XXX
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67	09/08/2025	Various		9,689,758	9,773,444	10,784	1.A FE

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03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67	07/15/2025	MIZUHO SECURITIES USA INC		3,652,600	3,700,007	7,400	1.A FE
034944-AA-6	Angel Oak Mortga20246 2024-6 A1 4.650% 11/25/67	08/25/2025	WELLS FARGO		31,832,844	32,267,345	96,493	1.A FE
034944-AB-4	Angel Oak Mortga20246 2024-6 A2 4.650% 11/25/67	07/24/2025	INTL FCSTONE FINANCIAL INC		6,069,617	6,210,816	19,254	1.C FE
10568G-AE-7	BRAVO Residentia20191 g Trus 2019-1 A1D 3.500% 03/25/58	08/18/2025	J P MORGAN SEC		9,227,718	9,599,707	16,799	1.A
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	09/25/2025	Interest Capitalization		64,575	64,575	0	1.A FE
10638K-AA-2	Brean Asset Back2025RM12ities 2025-RM12 A1 4.500% 07/25/65	07/23/2025	BREAN CAPITAL LLC		25,035,156	26,000,000	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	08/25/2025	Interest Capitalization		16,163	16,163	0	1.A FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	08/01/2025	Interest Capitalization		0	0	0	6. FM
12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	08/26/2025	J P MORGAN SEC		811,566	907,252	1,638	1.A
12566P-AH-8	CIM Trust 2021INV1 2021-INV1 A8 2.500% 07/01/51	08/05/2025	BANK of AMERICA SEC		3,214,477	3,593,477	1,248	1.A
12651Y-AS-1	Credit Suisse Mo2017RPL3rust 2017-RPL3 B3 4.408% 08/01/57	09/10/2025	WELLS FARGO		7,149,542	7,295,451	8,933	1.C FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	08/01/2025	Interest Capitalization		0	0	0	1.A FM
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51	08/27/2025	BANK of AMERICA SEC		5,706,649	6,355,617	11,917	1.A
17329P-CL-4	Citigroup Mortga2021INV1Trust 2021-INV1 A7A 2.500% 05/25/51	07/01/2025	GOLDMAN SACHS		5,407,361	6,092,265	5,077	1.A
33851P-AE-5	Flagstar Mortgag20215INV 2021-5INV A5 2.500% 07/25/51	08/12/2025	PIPER JAFFRAY		3,200,027	3,572,798	2,977	1.A
33851P-AS-4	Flagstar Mortgag20215INV 2021-5INV A16 2.500% 07/25/51	08/20/2025	GOLDMAN SACHS		400,885	494,586	687	1.A
36168F-AJ-7	GCAT 2022INV2 2022-INV2 A9 3.000% 04/25/52	07/01/2025	PERFORMANCE TRUST CAPITAL		17,559,346	18,949,467	14,212	1.A
36262J-AF-2	GS Mortgage-Back2021GR2 ities 2021-GR2 A6 2.500% 02/25/52	07/25/2025	J P MORGAN SEC		7,406,409	8,323,269	15,606	1.A
36263T-AF-9	GS Mortgage-Back2021GR3 ities 2021-GR3 A6 2.500% 04/25/52	07/16/2025	PERFORMANCE TRUST CAPITAL		8,793,207	9,921,813	11,024	1.A
44590H-AJ-5	Hundred Acre Woo2021INV1 2021-INV1 A9 2.500% 07/25/51	08/12/2025	PIPER JAFFRAY		5,331,145	5,926,067	4,938	1.A
45130B-DM-2	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 6.250% 01/01/56	07/23/2025	RBC/DAIN		7,907,400	7,500,000	0	1.B FE
46592W-AF-3	JP Morgan Mortga202112 2021-12 A4 2.500% 02/25/52	08/06/2025	PERFORMANCE TRUST CAPITAL		7,392,200	8,233,210	3,431	1.A
46652V-AG-0	JP Morgan Mortga20214 2021-4 A4 2.500% 08/25/51	08/11/2025	PERFORMANCE TRUST CAPITAL		3,175,047	3,526,452	2,694	1.A
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51	07/17/2025	J P MORGAN SEC		15,488,579	16,921,629	23,972	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	07/01/2025	WELLS FARGO		10,786,648	12,197,995	14,400	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52	08/12/2025	PIPER JAFFRAY		2,834,124	3,170,494	2,642	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	08/01/2025	Interest Capitalization		0	0	0	1.A FM
58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	08/14/2025	J P MORGAN SEC		478,297	531,188	516	1.A
59981A-AG-1	Mill City Mortga20191 2019-1 M1 3.500% 10/25/69	08/05/2025	PERFORMANCE TRUST CAPITAL		9,621,279	10,181,247	4,949	1.A
61772A-AR-6	Morgan Stanley R20211 al Mor 2021-1 A4 2.500% 03/25/51	08/12/2025	PIPER JAFFRAY		4,866,560	5,399,555	4,500	1.A
64829W-AF-1	New Residential 2021INV1 Loan 2021-INV1 A6 2.500% 06/25/51	08/05/2025	BANK of AMERICA SEC		4,217,312	4,681,838	1,626	1.A
64830W-AD-3	New Residential 20194A Loan 2019-4A A1B 3.500% 12/25/58	07/25/2025	Various		6,461,817	6,941,193	18,221	1.A
64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	07/01/2025	PERFORMANCE TRUST CAPITAL		577,311	648,777	856	1.A
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51	07/31/2025	BANK of AMERICA SEC		11,612,384	13,079,771	0	1.A
67647W-AE-7	Bayview Opportun20213 er Fun 2021-3 A5 2.500% 07/25/51	07/22/2025	Various		6,177,908	6,931,489	10,236	1.A
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	07/17/2025	Various		10,581,985	11,976,357	8,941	1.A
75409J-AG-2	Rate Mortgage Tr2021J1 2021-J1 A7 2.500% 07/25/51	07/15/2025	PERFORMANCE TRUST CAPITAL		10,126,223	11,490,750	11,970	1.A
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36	09/01/2025	Interest Capitalization		14,500	14,500	0	1.A FM
76119D-AE-9	Residential Mort20192 n Trus 2019-2 B1 4.713% 05/25/59	08/05/2025	WELLS FARGO		14,353,684	14,517,000	9,503	1.C FE
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	08/18/2025	CITIGROUP GLOBAL MKTS		151,569	171,113	214	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52	08/12/2025	PIPER JAFFRAY		6,363,939	7,170,635	5,976	1.A
89179J-AB-2	Towd Point Mortg20204 t 2.500% 10/25/60	08/20/2025	J P MORGAN SEC		594,266	730,000	1,014	1.A
89180L-AB-4	Towd Point Mortg2021SJ2 t 2021-SJ2 A1B 2.250% 12/25/61	07/07/2025	INTL FCSTONE FINANCIAL INC		9,465,768	10,205,680	4,465	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					293,817,845	315,284,992	359,113	XXX
05494N-AE-1	Barclays Commerc20255C37gage S 2025-5C37 B 5.782% 09/15/58	09/05/2025	BARCLAYS		11,844,876	11,500,000	44,329	1.D FE
05494P-AA-4	Banc of America 2025NASHLynch 2025-NASH A 5.950% 09/15/40	09/05/2025	BANK of AMERICA SEC		20,000,000	20,000,000	0	1.A FE
05494P-AC-0	Banc of America 2025NASHLynch 2025-NASH B 6.300% 09/15/40	09/05/2025	BANK of AMERICA SEC		9,500,000	9,500,000	0	1.D FE
05556H-AA-7	BFLD Trust 2025FPM 2025-FPM A 5.011% 10/10/30	08/20/2025	GOLDMAN SACHS		25,000,000	25,000,000	38,276	1.A FE
05608R-AQ-8	BX Trust 2021ARIA 2021-ARIA G 7.399% 10/15/36	09/16/2025	CITIGROUP GLOBAL MKTS		2,988,750	3,000,000	1,234	1.A
05609C-AQ-0	BX 2021 2021-21M F 6.876% 10/15/36	09/25/2025	BARCLAYS		3,681,592	3,686,200	7,753	1.A
06427D-AW-3	Banc of America 2017BNK3al Mor 3.879% 02/15/50	07/29/2025	BMO CAPITAL MARKETS CORP		7,460,053	7,720,000	24,123	1.A
06427D-AX-1	Banc of America 2017BNK3al Mor 4.352% 02/15/50	08/05/2025	BREAN CAPITAL LLC		1,936,875	2,000,000	1,209	1.D
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS 3.624% 06/15/60	07/10/2025	BANK of AMERICA SEC		376,403	389,000	392	1.A
06541W-BB-7	Bank 2017BNK5 3.896% 06/15/60	09/16/2025	BREAN CAPITAL LLC		1,939,375	2,000,000	3,463	1.D
08160B-AH-7	BMARK 4.419% 07/15/51	08/11/2025	BMO CAPITAL MARKETS CORP		972,813	1,000,000	1,350	1.A
08161N-AH-0	BENCHMARK Mortga2020B16 2.944% 02/15/53	07/17/2025	BNP SECURITIES		4,913,813	5,475,000	7,611	1.A

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
088928-AA-4	BHMS Mortgage Tr2025ATLS 2025-ATLS A 6.000% 08/15/42	08/01/2025	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0	1.A FE
12433H-AG-9	BX Trust 2025BCAT 2025-BCAT D 6.800% 08/15/42	07/31/2025	WELLS FARGO		5,000,000	5,000,000	0	2.C FE
12508G-AX-4	CCUBS 2017-C1 AS 3.907% 11/15/50	08/20/2025	ACADEMY SECURITIES		9,166,758	9,500,000	20,620	1.A
12531Y-AW-8	CFCRE 5.018% 05/10/58	08/13/2025	GOLDMAN SACHS		2,826,644	2,857,000	5,164	1.A
12636M-AK-4	CSAIL Commercial2016C6 e Trus 3.924% 01/15/49	09/04/2025	BREAN CAPITAL LLC		426,116	441,000	192	1.A
17291C-BV-6	Citigroup Commer2016C2 tgage 4.031% 08/10/49	08/07/2025	Various		2,216,750	2,300,000	1,803	1.A
23292L-AC-6	DK Trust 2025LXP 2025-LXP B 5.993% 08/15/37	08/12/2025	J P MORGAN SEC		5,187,000	5,200,000	0	1.D FE
23292L-AE-2	DK Trust 2025LXP 2025-LXP C 6.392% 08/15/37	08/12/2025	J P MORGAN SEC		408,975	410,000	0	1.G FE
23292L-AG-7	DK Trust 2025LXP 2025-LXP D 7.041% 08/15/37	08/12/2025	J P MORGAN SEC		359,100	360,000	0	2.C FE
23307D-BA-0	DBGS 2018-C1 A4 4.466% 10/15/51	08/14/2025	ACADEMY SECURITIES		197,563	200,000	347	1.A
23312L-AU-2	Deutsche Bank Co2016C1 Mortg 4.195% 05/10/49	08/06/2025	INTL FCSTONE FINANCIAL INC		1,128,090	1,213,000	848	1.B
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 5.066% 04/15/38	08/21/2025	Various		2,117,924	2,117,301	2,407	1.A
61691U-BK-4	Morgan Stanley C2019L3 Trust 3.754% 11/15/52	07/17/2025	BREAN CAPITAL LLC		1,743,438	2,000,000	3,445	1.E
61692C-BX-5	Morgan Stanley C2021L6 Trust 3.546% 06/15/54	09/18/2025	BMO CAPITAL MARKETS CORP		2,211,843	2,606,000	4,620	2.A
61771M-AZ-3	Morgan Stanley C2019H7 Trust 3.524% 07/15/52	09/10/2025	PERFORMANCE TRUST CAPITAL		3,815,156	4,000,000	3,916	1.A
811304-AE-4	SDR Commercial M2024DSNYTrust 2024-DSNY B 5.891% 05/15/39	08/07/2025	MESIROW FINANCIAL		250,000	250,000	1,014	1.A
94989V-AF-6	Wells Fargo Comm2015NXS3ortgag 3.972% 09/15/57	07/01/2025	WELLS FARGO		1,990,781	2,000,000	221	1.A FE
95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48	09/09/2025	GOLDMAN SACHS		7,034,462	7,155,000	6,812	1.A
95000H-BH-4	WFCM 2016-LC24 AS 3.367% 10/15/49	08/13/2025	Various		16,699,276	17,128,210	10,854	1.A
95004V-AE-7	Wells Fargo Comm2025AURAortgag 2025-AURA C 6.442% 10/15/42	09/23/2025	WELLS FARGO		11,970,000	12,000,000	0	1.G FE
95004V-AG-2	Wells Fargo Comm2025AURAortgag 2025-AURA D 7.041% 10/15/42	09/23/2025	WELLS FARGO		3,790,500	3,800,000	0	2.C FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					189,154,926	191,807,711	192,003	XXX
000842-AC-8	ABPCI Direct Len202315A d CLO 2023-15A A2 6.919% 10/30/35	07/24/2025	ROBERT W. BAIRD		10,044,000	10,000,000	163,365	1.A FE
00383L-AE-0	20251A 2025-1A B 6.125% 10/20/38	08/21/2025	WELLS FARGO		18,000,000	18,000,000	0	1.C FE
00852H-AJ-0	AGL CLO Ltd. 202326A 2023-26A XR 5.275% 10/21/38	07/25/2025	J P MORGAN SEC		5,000,000	5,000,000	0	1.A FE
017154-AU-9	ALLPK 5.425% 01/20/35	08/15/2025	GOLDMAN SACHS		37,000,000	37,000,000	0	1.A FE
01751A-AN-6	Allegro CLO Ltd 20212A 2021-2A XR 5.268% 10/15/38	08/01/2025	J P MORGAN SEC		4,750,000	4,750,000	0	1.A FE
04822B-AJ-2	Atlantic Avenue 20242A 2024-2A AF 5.633% 04/20/37	07/24/2025	ROBERT W. BAIRD		15,082,500	15,000,000	11,735	1.A FE
04822P-AC-6	Atlantic Avenue 20254A 2025-4A B 6.118% 10/15/38	09/17/2025	CITIGROUP GLOBAL MKTS		19,000,000	19,000,000	0	1.C FE
08186U-AW-2	Benefit Street P202022A CLO Lt 2020-22A BRR 5.882% 04/20/35	07/11/2025	CITIGROUP GLOBAL MKTS		750,000	750,000	0	1.C FE
09203B-AC-5	Black Diamond CL20221A 2022-1A A1A 6.818% 10/25/35	09/03/2025	BTIG LLC		7,535,625	7,500,000	58,241	1.A FE
12567W-AS-8	CIFC Funding Ltd20224A 2022-4A DR 7.018% 07/16/35	08/12/2025	NOMURA SECURITIES INTERNATIONA		2,000,000	2,000,000	18,358	2.A FE
14316B-BQ-7	Carlyle Global M20191A rategi 2019-1A CR2 6.932% 04/20/31	08/08/2025	CITIGROUP GLOBAL MKTS		700,000	700,000	4,939	2.A FE
448982-AC-2	ICG US CLO Ltd 20251A 2025-1A A2 5.918% 07/25/38	07/30/2025	CITIGROUP GLOBAL MKTS		16,000,000	16,000,000	0	1.A FE
64135D-AL-9	Neuberger Berman202247A 2022-47A BR 5.868% 04/16/35	09/25/2025	J P MORGAN SEC		3,000,000	3,000,000	0	1.C FE
647550-AS-1	New Mountain CLOCLO 3A CLO-3A A2R 5.925% 10/20/38	08/04/2025	J P MORGAN SEC		10,000,000	10,000,000	0	1.A FE
647550-AU-6	New Mountain CLOCLO 3A CLO-3A BR 6.025% 10/20/38	08/04/2025	J P MORGAN SEC		19,500,000	19,500,000	0	1.C FE
676916-AJ-8	Oak Hill Credit 202212RA 2022-12RA B2 5.407% 07/20/37	07/07/2025	CIBC WORLD MARKET		5,000,000	5,000,000	0	1.C FE
69688F-AS-9	Palmer Square CL20213A 2021-3A BR 5.968% 10/15/38	07/31/2025	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
69688F-AU-4	Palmer Square CL20213A 2021-3A CR 6.218% 10/15/38	07/31/2025	J P MORGAN SEC		2,850,000	2,850,000	0	1.F FE
75888A-BY-1	Regatta VII Fund20161A 2016-1A DR3 6.653% 06/20/34	09/19/2025	MIZUHO SECURITIES USA INC		4,500,000	4,500,000	0	2.B FE
85574A-AA-2	Starwood CommercqSIF6A gage T 2025-SIF6A A1 5.875% 10/17/37	09/08/2025	JEFFERIES & CO		20,000,000	20,000,000	0	1.A FE
87122K-AE-5	Sycamore Tree CL20257A 2025-7A B 6.075% 08/28/38	07/18/2025	J P MORGAN SEC		19,500,000	19,500,000	0	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					230,212,125	230,050,000	256,638	XXX
72304@-AA-8	PINEBRIDGE 8.773% 09/21/32	07/31/2025	PRIVATE PLACEMENT		920,822	920,822	0	2.C FE
00APOG-EM-B	Apogem 9.319% 09/21/32	09/22/2025	PRIVATE PLACEMENT		1,462,748	1,462,748	0	4.A FE
72304@-AB-6	PINEBRIDGE 10.773% 09/21/32	07/31/2025	PRIVATE PLACEMENT		418,555	418,555	0	4.A FE
72304@-AA-6	PINEBRIDGE 6.000% 09/30/33	07/07/2025	PRIVATE PLACEMENT		2,335,163	2,335,163	0	2.B PL
107920-AG-5	Bridgecrest Lend20253 Secur 2025-3 E 6.620% 05/17/32	09/16/2025	WELLS FARGO		2,535,000	2,535,000	932	3.B FE
108056-AG-7	Bridgecrest Lend20231 Secur 2023-1 E 10.370% 07/15/30	08/12/2025	Various		3,269,263	2,940,000	23,713	3.B FE
30167K-AB-7	Exeter Automobil20254A ables 2025-4A A2 4.530% 03/15/28	08/19/2025	DEUTSCHE BANK		29,998,629	30,000,000	0	1.A FE
37989B-AN-2	GLS Auto Receiva20252A st 2025-2A E 7.730% 06/15/32	08/12/2025	PERFORMANCE TRUST CAPITAL		3,662,422	3,500,000	21,043	3.B FE
37989Y-AE-2	GLS Auto Receiva20253A st 2025-3A C 4.690% 05/15/31	08/07/2025	J P MORGAN SEC		27,994,991	28,000,000	0	1.F FE
37989Y-AF-9	GLS Auto Receiva20253A st 2025-3A D 5.160% 06/16/31	08/07/2025	J P MORGAN SEC		39,997,104	40,000,000	0	2.B FE
80285U-AF-8	Santander Drive 20223 eivabl 2022-3 C 4.490% 08/15/29	08/07/2025	SANTANDER		58,801,749	58,806,344	168,693	1.A FE
87241F-AA-0	TCW Direct Lending Secured A Note 7.547% 06/22/29	09/02/2025	PRIVATE PLACEMENT		144,737	144,737	0	1.C 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
87241F-AB-8	TCW Direct Lending Secured B Note 10.047% 06/22/29	09/02/2025	PRIVATE PLACEMENT		241,228	241,228	0	2.B PL
87251F-AD-1	TCW Direct Lending Secured B Note 9.569% 09/30/32	09/02/2025	PRIVATE PLACEMENT		1,402,878	1,402,878	0	2.B FE
87303*-AA-9	THL Credit 5.000% 12/31/25	07/23/2025	PRIVATE PLACEMENT		46,974	46,974	0	1.F PL
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32	07/31/2025	PRIVATE PLACEMENT		3,858,551	3,858,551	0	2.A PL
BENFIT-VA-0	Benefit Street Partners 0.000% 04/11/30	09/25/2025	PRIVATE PLACEMENT		3,094,212	3,094,212	0	2.B PL
BENFIT-VB-0	Benefit Street Partners 0.000% 04/11/30	09/25/2025	PRIVATE PLACEMENT		1,547,106	1,547,106	0	3.B PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					181,732,132	181,254,318	214,381	XXX
09531X-AA-7	BLUE OWL CREDIT INCOME 6.130% 09/12/55	09/12/2025	PRIVATE PLACEMENT		20,000,000	20,000,000	0	1.G FE
09531X-AB-5	BLUE OWL CREDIT INCOME 7.900% 09/12/55	09/12/2025	PRIVATE PLACEMENT		28,609,000	28,609,000	0	2.C FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					48,609,000	48,609,000	0	XXX
10807G-AB-4	Bridge Trust 2025SFR1 2025-SFR1 B 4.200% 09/17/42	08/11/2025	RBC/DAIN		15,727,147	16,500,000	0	1.D FE
40446E-AF-4	HPEFS Equipment 20251A 2025-1A D 4.990% 03/21/33	07/22/2025	WELLS FARGO		19,996,934	20,000,000	0	2.B FE
89612L-AC-0	Tricon American 2019SFR1 2019-SFR1 C 3.149% 03/17/38	07/29/2025	INTL FCSTONE FINANCIAL INC		1,211,123	1,225,000	3,107	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					36,935,204	37,725,000	3,107	XXX
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45	08/14/2025	WELLS FARGO		4,633,696	4,637,500	11,527	2.A FE
25755T-AQ-3	DPABS 2025-1A A2I 4.930% 07/25/55	08/12/2025	BARCLAYS		20,000,000	20,000,000	0	2.A FE
25755T-AR-1	DPABS 2025-1A A2II 5.217% 07/25/55	08/12/2025	BARCLAYS		8,000,000	8,000,000	0	2.A FE
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52	09/09/2025	MITSUBISHI UFJ SECURITIES		1,038,418	1,069,500	1,535	2.B FE
466365-AE-3	JACK 4.136% 02/26/52	07/11/2025	Various		25,574,962	29,209,400	164,436	2.B FE
476681-AC-5	JMIKE 2021-1A A2II 2.493% 02/15/52	09/03/2025	BANK of AMERICA SEC		50,332,412	54,312,500	71,462	2.B FE
476681-AE-1	JMIKE 2025-1A A2 5.610% 08/16/55	07/17/2025	GUGGENHEIM CAPITAL MARKETS		10,000,000	10,000,000	0	2.B FE
62878Y-AE-4	BUNDT 2025-1A A2 6.209% 07/30/55	07/10/2025	BARCLAYS		40,000,000	40,000,000	0	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52	09/25/2025	MIZUHO SECURITIES USA INC		773,798	825,075	4,742	2.B FE
72703P-AF-0	PLNT 2024-1A A2I 5.765% 06/05/54	07/23/2025	Various		43,479,448	42,975,250	337,218	2.B FE
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46	07/09/2025	MITSUBISHI UFJ SECURITIES		5,184,449	5,190,938	32,249	2.B FE
87342R-AJ-3	BELL 2.542% 08/25/51	08/15/2025	WELLS FARGO		2,964,734	3,419,100	20,038	2.B FE
45605P-BB-3	INDUSTRIAL DPR F20251A TD. 2025-1A 1A 0.000% 07/15/30	09/10/2025	SANTANDER		15,000,000	15,000,000	0	2.B FE
45605P-BC-1	INDUSTRIAL DPR F20251A TD. 2025-2A 1 0.000% 07/15/32	09/10/2025	SANTANDER		25,000,000	25,000,000	0	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					251,981,917	259,639,263	643,207	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,239,936,050	1,270,569,135	1,693,319	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,239,936,050	1,270,569,135	1,693,319	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,239,936,050	1,270,569,135	1,693,319	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					3,024,141,856	2,992,245,877	9,995,743	XXX
86765K-AE-9	SUNOCO LP 7.875% 01/01/99	09/04/2025	RBC/DAIN	100,000.000	100,000	0	0	3.C FE
01852F-AC-7	ALLFIRST PFD CAP TRUST	09/30/2025	Transfer from bonds	0.000	14,249,950	14,556,000	0	2.C FE
06368L-Q5-8	BANK OF MONTREAL	09/30/2025	Transfer from bonds	0.000	15,000,000	15,000,000	0	2.C FE
06738E-BT-1	BARCLAYS PLC	09/30/2025	Transfer from bonds	0.000	10,031,109	10,000,000	0	3.A FE
172967-MU-2	CITIGROUP	09/30/2025	Transfer from bonds	0.000	453,846	464,000	0	3.A FE
19075Q-AG-7	COBANK ACB AGENCY DEBENTURES	09/30/2025	Transfer from bonds	0.000	10,000,000	10,000,000	0	2.B FE
281020-AS-6	EDISON INTERNATIONAL	09/30/2025	Transfer from bonds	0.000	21,578,761	21,671,000	0	3.A FE
281020-AT-4	EDISON INTERNATIONAL	09/30/2025	Transfer from bonds	0.000	2,531,600	2,929,000	0	3.A FE
29273V-AM-2	ENERGY TRANSFER EQUITY LP	09/30/2025	Transfer from bonds	0.000	9,906,782	10,654,000	0	3.A FE
808513-BJ-3	SCHWAB CORP	09/30/2025	Transfer from bonds	0.000	10,355,046	10,375,000	0	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP	09/30/2025	Transfer from bonds	0.000	5,170,463	5,000,000	0	2.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					99,377,557	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3					99,377,557	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					99,377,557	XXX	0	XXX
00206R-10-2	AT&T INC	09/11/2025	VIRTU FINANCIAL	3,031.000	89,187		0	
00287Y-10-9	ABBVIE INC	09/11/2025	VIRTU FINANCIAL	391.000	86,065		0	

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
009158-10-6	APD	09/11/2025	VIRTU FINANCIAL	404.000	118,205		0	
02079K-10-7	ALPHABET CLASS C	08/12/2025	S. C. BERNSTEIN	8,236.000	1,670,022		0	
03027X-10-0	AMERICAN TOWER CORP REIT	09/11/2025	Various	899.000	178,937		0	
031162-10-0	AMGEN INC	09/11/2025	VIRTU FINANCIAL	471.000	132,244		0	
032654-10-5	ANALOG DEVICES	07/14/2025	Morgan Stanley	644.000	156,583		0	
037833-10-0	APPLE INC	07/14/2025	Morgan Stanley	1,191.000	247,807		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC	09/11/2025	VIRTU FINANCIAL	296.000	87,465		0	
075887-10-9	BECTON DICKINSON	09/11/2025	VIRTU FINANCIAL	541.000	102,922		0	
09857L-10-8	BOOKING HOLDING	09/11/2025	VIRTU FINANCIAL	20.000	110,196		0	
110122-10-8	BRISTOL-MYERS SQUIBB	07/16/2025	Morgan Stanley	15,596.000	735,924		0	
166764-10-0	CHEVRON CORPORATION	09/11/2025	VIRTU FINANCIAL	801.000	126,425		0	
20030N-10-1	COMCAST CORP CL A	08/07/2025	Various	5,296.000	182,249		0	
21036P-10-8	CONSTELLATION BRANDS COMMON	09/11/2025	Various	1,263.000	188,695		0	
244199-10-5	DEERE & COMPANY	09/08/2025	Various	6,804.000	3,470,952		0	
254687-10-6	DISNEY	09/11/2025	VIRTU FINANCIAL	706.000	81,289		0	
30231G-10-2	EXXON MOBIL CORP	08/07/2025	Various	6,954.000	777,097		0	
35137L-10-5	FOX CORP	08/12/2025	VIRTU FINANCIAL	13,035.000	722,819		0	
363576-10-9	ARTHUR J GALLAGHER & CO	07/14/2025	Morgan Stanley	479.000	149,737		0	
437076-10-2	HOME DEPOT	09/11/2025	Various	345.000	140,850		0	
459200-10-1	IBM	09/11/2025	VIRTU FINANCIAL	499.000	128,607		0	
46625H-10-0	JP MORGAN CHASE & CO	09/11/2025	VIRTU FINANCIAL	354.000	107,660		0	
478160-10-4	JOHNSON & JOHNSON	09/11/2025	Various	1,261.000	224,029		0	
49456B-10-1	KINDER MORGAN	09/11/2025	VIRTU FINANCIAL	3,654.000	100,668		0	
50212V-10-0	LPL FINANCIAL HOLDINGS INC	08/01/2025	Keefe Bruyette & Woods Eq	2,805.000	1,035,370		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON	09/11/2025	VIRTU FINANCIAL	2,877.000	157,199		0	
532457-10-8	ELI LILLY	07/16/2025	Morgan Stanley	833.000	658,503		0	
580135-10-1	McDONALDS	09/11/2025	Various	661.000	204,867		0	
58933Y-10-5	MERCK & CO INC	09/08/2025	Various	11,636.000	955,954		0	
594918-10-4	MICROSOFT CORP	09/11/2025	VIRTU FINANCIAL	194.000	97,529		0	
617446-44-8	MORGAN STANLEY	09/11/2025	VIRTU FINANCIAL	1,063.000	166,158		0	
65339F-10-1	NEXTERA ENERGY INC	09/11/2025	VIRTU FINANCIAL	2,058.000	146,907		0	
713448-10-8	PEPSICO INC	09/11/2025	Various	1,354.000	194,557		0	
717081-10-3	PFIZER INC	09/08/2025	Various	33,258.000	819,468		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I	09/11/2025	VIRTU FINANCIAL	701.000	118,982		0	
718546-10-4	PHILLIPS 66	09/11/2025	VIRTU FINANCIAL	1,092.000	144,751		0	
74144T-10-8	T ROWE PRICE GROUP INC	09/11/2025	VIRTU FINANCIAL	843.000	89,309		0	
742718-10-9	PROCTER & GAMBLE CO	09/08/2025	Various	18,468.000	2,844,304		0	
747525-10-3	QUALCOMM	09/11/2025	VIRTU FINANCIAL	693.000	111,764		0	
758750-10-3	REGAL BELOIT	09/30/2025	Various	7,750.000	1,103,062		0	
79466L-30-2	SALESFORCE.COM INC	09/30/2025	Various	6,870.000	1,654,370		0	
824348-10-6	SHERWIN-WILLIAMS CO/THE COMMON	09/30/2025	Various	13,731.000	5,023,359		0	
844741-10-8	SOUTHWEST AIR	09/11/2025	VIRTU FINANCIAL	3,132.000	97,427		0	
854502-10-1	STANLEY BLACK & DECKER INC	09/11/2025	VIRTU FINANCIAL	1,080.000	85,222		0	
882508-10-4	TEXAS INSTRUMENTS	09/11/2025	Various	1,182.000	218,062		0	
88579Y-10-1	3M CO.	09/11/2025	VIRTU FINANCIAL	891.000	140,140		0	
89832Q-10-9	TRUIST FINANCIAL CORP	07/14/2025	Morgan Stanley	3,338.000	151,659		0	
91324P-10-2	UNITEDHEALTH GROUP INC	09/11/2025	Various	674.000	214,641		0	
91913Y-10-0	VALERO ENERGY CORP	09/11/2025	VIRTU FINANCIAL	844.000	133,917		0	

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
92343V-10-4	VERIZON COMMUNICATIONS	09/11/2025	VIRTU FINANCIAL	1,907.000	83,803		0	
92826C-83-9	VISA INC	08/07/2025	Various	681.000	235,763		0	
988498-10-1	YUM! BRANDS INC	09/11/2025	VIRTU FINANCIAL	572.000	85,260		0	
G54950-10-3	LINDE PLC COMMON	09/30/2025	Various	1,548.000	737,899		0	
G1151C-10-1	ACCENTURE PLC-CL A	09/11/2025	VIRTU FINANCIAL	598.000	145,448		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					27,972,288	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI	09/26/2025	PRIVATE PLACEMENT	315,004.000	31,500,400		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					31,500,400	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST	09/29/2025	DIVIDEND REINVESTMENT	154,760.297	1,204,022		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded					1,204,022	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.	08/26/2025	Capital Contribution	0.000	600,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					600,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					61,276,710	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					61,276,710	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					160,654,267	XXX	0	XXX
6009999999 - Totals					3,184,796,123	XXX	9,995,743	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
690353-3F-2	DFC AGENCY DEBENTURES 4.250% 06/15/28	09/15/2025	Redemption 100.0000		100,909	100,909	100,909	100,909	0	0	0	0	0	100,909	0	0	0	3,415	06/15/2028	1.A
690353-3H-8	DFC AGENCY DEBENTURES 4.250% 07/07/40	07/07/2025	Redemption 100.0000		16,498	16,498	16,498	16,498	0	0	0	0	0	16,498	0	0	0	566	07/07/2040	1.A
690353-4F-1	DFC AGENCY DEBENTURES 4.250% 09/20/27	09/20/2025	Redemption 100.0000		235,725	235,725	235,725	235,725	0	0	0	0	0	235,725	0	0	0	13,261	09/20/2027	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43	09/30/2025	Various		6,650,717	6,630,000	6,650,999	6,650,876	0	(470)	0	(470)	0	6,650,406	0	311	311	257,609	11/15/2043	1.A
912810-UC-0	U S TREASURY 4.250% 08/15/54	09/08/2025	CITADEL SECURITIES LLC		1,805,183	1,960,000	1,864,450	1,864,720	0	1,107	0	1,107	0	1,865,827	0	(60,644)	(60,644)	88,959	08/15/2054	1.A
912810-UG-1	U S TREASURY 4.625% 02/15/55	09/12/2025	Various		15,197,476	15,360,000	14,646,909	0	0	2,150	0	2,150	0	14,649,059	0	548,417	548,417	348,425	02/15/2055	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	08/27/2025	Various		5,116,551	5,280,000	5,107,558	0	0	267	0	267	0	5,107,825	0	8,726	8,726	61,825	02/15/2055	1.A
912810-UM-8	U S TREASURY 4.750% 08/15/55	09/18/2025	CITIGROUP GLOBAL MKTS		3,009,273	2,995,000	3,051,732	0	0	(5)	0	(5)	0	3,051,727	0	(42,454)	(42,454)	13,530	08/15/2055	1.B FE
91282C-AJ-0	US TREASURY 0.250% 08/31/25	08/31/2025	Maturity		582,000	582,000	577,543	581,100	0	900	0	900	0	582,000	0	0	0	1,467	08/31/2025	1.A
91282C-AM-3	US TREASURY 0.250% 09/30/25	09/30/2025	Maturity		442,000	442,000	439,876	441,680	0	320	0	320	0	442,000	0	0	0	1,105	09/30/2025	1.A
91282C-LW-9	US TREASURY NOTES 4.250% 11/15/34	08/14/2025	CITIGROUP GLOBAL MKTS		280,196	280,000	271,381	0	0	391	0	391	0	271,772	0	8,424	8,424	8,925	11/15/2034	1.A
91282C-MM-0	US TREASURY NOTES 4.625% 02/15/35	08/14/2025	CITIGROUP GLOBAL MKTS		2,961,663	2,880,000	2,940,281	0	0	(872)	0	(872)	0	2,939,410	0	22,254	22,254	65,496	02/15/2035	1.A
91282C-NG-2	US TREASURY NOTES 4.000% 05/31/30	08/13/2025	Various		6,806,280	6,740,000	6,792,604	0	0	(1,091)	0	(1,091)	0	6,791,514	0	14,766	14,766	55,073	05/31/2030	1.A
91282C-NH-0	US TREASURY NOTES 3.875% 06/15/28	09/05/2025	Various		502,284,235	500,000,000	500,870,930	0	0	(26,726)	0	(26,726)	0	500,844,204	0	1,440,031	1,440,031	3,054,474	06/15/2028	1.A
91282C-NS-6	US TREASURY NOTES 1.875% 07/15/35	08/27/2025	DEUTSCHE BANK		3,858,098	3,830,000	3,827,396	0	0	11	0	11	0	3,827,406	0	30,692	30,692	8,622	07/15/2035	1.B FE
91282C-NT-4	US TREASURY NOTES 4.250% 08/15/35	09/17/2025	SMBC NIKKO		1,802,012	1,770,000	1,765,445	0	0	(13)	0	(13)	0	1,765,432	0	36,580	36,580	6,950	08/15/2035	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					551,148,816	549,102,132	549,160,236	9,891,508	0	(24,031)	0	(24,031)	0	549,141,714	0	2,007,103	2,007,103	3,989,702	XXX	XXX
000000-00-0	ROMANIA SOVEREIGN 6.625% 02/17/28	07/18/2025	BARCLAYS LONDON		5,175,000	5,000,000	5,117,500	5,091,839	0	(15,085)	0	(15,085)	0	5,076,754	0	98,246	98,246	308,247	02/17/2028	2.C FE
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN 6.588% 02/21/28	07/03/2025	BARCLAYS LONDON		4,990,000	5,000,000	5,287,500	5,143,454	0	(21,977)	0	(21,977)	0	5,121,477	0	(131,477)	(131,477)	289,140	02/21/2028	4.C FE
03846J-W7-1	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.600% 03/01/29	09/23/2025	MORGAN STANLEY FIXED INC		5,374,115	5,210,000	5,655,875	5,478,355	0	(42,044)	0	(42,044)	0	5,436,311	0	(62,196)	(62,196)	421,257	03/01/2029	4.C FE
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	07/16/2025	GOLDMAN SACHS		328,320	432,000	252,288	276,635	0	(1,960)	0	(1,960)	0	274,676	0	53,644	53,644	3,312	07/09/2030	5.B FE
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	07/09/2025	Redemption 100.0000		43,200	43,200	25,229	27,664	0	15,536	0	15,536	0	43,200	0	0	0	324	07/09/2030	5.B FE
374422-AL-7	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/26	07/03/2025	Redemption 100.0000		3,600	3,600	3,336	3,344	0	256	0	256	0	3,600	0	0	0	0	07/03/2026	5.B FE
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	07/03/2025	Redemption 100.0000		17,033	17,033	13,132	1,669	0	3,883	0	3,883	0	17,033	0	0	0	0	01/03/2030	5.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					15,931,268	15,705,833	16,354,860	16,022,960	0	(61,391)	0	(61,391)	0	15,973,051	0	(41,783)	(41,783)	1,022,280	XXX	XXX
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 4.130% 08/01/33	08/01/2025	Redemption 100.0000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,616	08/01/2033	1.E FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,616	XXX	XXX
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37	07/01/2025	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	369	10/01/2037	2.B FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	369	XXX	XXX
315413-A@-3	Ferrocarril PP 5.749% 09/15/38	09/15/2025	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	12,971	09/15/2038	2.C
PPGLH2-ZL-9	CoGen Portfolio PRIVATE PLACEMENT 8.500% 08/28/34	07/01/2025	Redemption 100.0000		140,254	140,254	140,254	140,254	0	0	0	0	0	140,254	0	0	0	8,939	08/28/2034	2.C PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					495,254	495,254	495,254	495,254	0	0	0	0	0	495,254	0	0	0	21,910	XXX	XXX
00080Q-AF-2	ABN AMRO BANK 4.750% 07/28/25	07/28/2025	Maturity		50,763,000	50,763,000	50,723,912	0	0	39,088	0	39,088	0	50,763,000	0	0	0	1,205,621	07/28/2025	2.B FE
00914A-AH-5	AIR LEASE CORP 3.375% 07/01/25	07/01/2025	Maturity		2,179,000	2,179,000	2,166,427	0	0	12,573	0	12,573	0	2,179,000	0	0	0	36,771	07/01/2025	2.B FE
02344A-AD-0	AMCOR FLEXIBLES NORTH AM 5.100% 03/17/30	08/25/2025	Tax Free Exchange		865,937	866,000	865,964	0	0	(27)	0	(27)	0	865,937	0	0	0	19,384	03/17/2030	2.B FE
025816-DV-8	AMERICAN EXPRESS CO 5.043% 07/26/28	08/20/2025	BARCLAYS		791,817	780,000	780,000	780,000	0	0	0	0	0	780,000	0	11,817	11,817	42,067	07/26/2028	1.F FE
02665W-GA-3	AMERICAN HONDA FINANCE 4.860% 12/11/26	09/04/2025	MIZUHO SECURITIES USA INC		11,074,279	11,062,000	11,062,000	0	0	0	0	0	0	11,062,000	0	12,279	12,279	271,939	12/11/2026	1.G FE
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25	07/15/2025	Maturity		48,905,000	48,905,000	48,343,631	40,204,146	0	317,894	0	317,894	0	48,905,000	0	0	0	1,452,133	07/15/2025	2.B FE
05635J-AB-6	BACARD 5.400% 06/15/33	08/07/2025	Various		1,060,941	1,068,000	1,042,154	0	0	213	0	213	0	1,042,368	0	18,573	18,573	31,880	06/15/2033	2.C FE
07911E-AA-0	BELLEVUE 10 APTS LLC 4.240% 04/01/60	07/01/2025	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,593	04/01/2060	1.D FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38	07/01/2025	Redemption 100.0000		336,224	336,224	336,224	336,224	0	0	0	0	0	336,224	0	0	0	6,590	09/30/2038	2.C PL
10510K-AC-1	BRAMBLES USA INC 4.125% 10/23/25	07/25/2025	Call 100.0000		2,000,000	2,000,000	1,995,140	1,999,428	0	216	0	216	0	1,999,643	0	357	357	62,333	10/23/2025	2.A FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31	08/27/2025	BARCLAYS		196,260	213,000	187,924	0	0	1,400	0	1,400	0	189,324	0	6,937	6,937	5,205	02/01/2031	3.C FE
126307-AY-3	CSC HOLDINGS INC 7.500% 04/01/28	08/25/2025	Various		1,473,955	1,831,000	1,831,000	1,252,091	578,909	0	0	578,909	0	1,831,000	0	(357,045)	(357,045)	130,077	04/01/2028	6. 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
14162V-AB-2	SABRA HEALTH CARE LP 5.125% 08/15/26	07/31/2025	Various		6,562,511	6,525,000	6,525,000	6,525,000	0	0	0	0	0	6,525,000	0	0	0	357,984	08/15/2026	2.C FE
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.050% 03/30/29	09/23/2025	Various		5,079,300	5,000,000	4,996,750	4,998,469	0	522	0	522	0	4,998,990	0	80,310	80,310	248,292	03/30/2029	2.C FE
19828A-AB-3	COLUMBIA PIPELINE HOLDCO 6.042% 08/15/28	07/29/2025	BANK of AMERICA SEC		10,387,800	10,000,000	9,999,800	9,999,150	0	490	0	490	0	9,999,640	0	388,160	388,160	579,025	08/15/2028	2.B FE
200340-AT-4	COMERICA INC 4.000% 02/01/29	08/06/2025	Various		9,821,100	10,000,000	9,962,500	9,982,578	0	2,561	0	2,561	0	9,985,139	0	(164,039)	(164,039)	406,667	02/01/2029	2.B FE
21036P-AP-3	CONSTELLATION BRANDS 4.750% 12/01/25	07/02/2025	Call 100.0000		63,000	63,000	64,248	63,182	0	(102)	0	(102)	0	63,080	0	(80)	(80)	1,754	12/01/2025	2.B FE
21869M-AA-5	CORESTATES CAPTL III 5.043% 02/15/27	07/01/2025	Call 100.0000		15,771,000	15,771,000	15,191,861	15,547,730	0	50,651	0	50,651	0	15,598,380	0	172,620	172,620	520,745	02/15/2027	2.B FE
22822V-AS-0	CROWN CASTLE INTL CORP 1.350% 07/15/25	07/15/2025	Maturity		11,277,000	11,277,000	11,115,819	0	0	161,181	0	161,181	0	11,277,000	0	0	0	76,120	07/15/2025	2.B FE
24703D-BQ-3	DELL INT LLC / EMC CORP 4.850% 02/01/35	08/20/2025	MORGAN STANLEY FIXED INC		587,759	606,000	550,860	0	0	1,504	0	1,504	0	552,364	0	35,395	35,395	16,328	02/01/2035	2.B FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40	07/01/2025	Various		(362)	(362)	(362)	(331)	0	(30)	0	(30)	0	(362)	0	0	0	4,366	06/30/2040	1.G PL
29444U-BF-2	EQUINIX INC 1.250% 07/15/25	07/15/2025	Maturity		4,833,000	4,833,000	4,752,676	0	0	80,324	0	80,324	0	4,833,000	0	0	0	30,206	07/15/2025	2.B FE
302520-AC-5	FNB CORP 5.150% 08/25/25	08/25/2025	Maturity		14,220,000	14,220,000	14,204,734	14,215,043	0	4,957	0	4,957	0	14,220,000	0	0	0	732,330	08/25/2025	2.B FE
320209-AA-7	FIRST FINANCIAL BANCORP 5.125% 08/25/25	08/25/2025	Maturity		10,000,000	10,000,000	9,690,000	9,916,276	0	83,724	0	83,724	0	10,000,000	0	0	0	512,500	08/25/2025	2.B FE
345397-E2-5	FORD MOTOR CREDIT 6.050% 03/05/31	09/30/2025	Various		356,958	349,000	344,302	0	0	466	0	466	0	344,769	0	12,189	12,189	22,639	03/05/2031	2.C FE
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26	08/25/2025	CITADEL SECURITIES LLC		12,426,847	12,475,000	12,491,715	12,478,918	0	(1,725)	0	(1,725)	0	12,477,193	0	(50,347)	(50,347)	605,963	08/01/2026	2.C FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41	09/15/2025	Paydown		110,253	110,253	111,355	111,167	0	(914)	0	(914)	0	110,253	0	0	0	2,562	08/15/2041	4.B PL
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27	08/20/2025	SMBC NIKKO		845,406	882,000	818,541	849,775	0	9,246	0	9,246	0	859,021	0	(13,616)	(13,616)	18,382	02/15/2027	2.B FE
39121J-AG-5	GREAT RIVER ENERGY 7.233% 07/01/38	07/01/2025	Redemption 100.0000		941,600	941,600	1,020,403	0	0	(78,803)	0	(78,803)	0	941,600	0	0	0	34,053	07/01/2038	1.G FE
402740-AD-6	GULFSTREAM NATURAL GAS 4.600% 09/15/25	08/14/2025	Call 100.0000		12,750,000	12,750,000	12,739,418	0	0	6,026	0	6,026	0	12,745,444	0	4,556	4,556	242,747	09/15/2025	2.B FE
418751-AE-3	HAT HOLDINGS I LLC/HAT 3.375% 06/15/26	07/01/2025	Call 98.4940		2,409,163	2,446,000	2,091,992	2,273,536	0	56,524	0	56,524	0	2,330,059	0	79,104	79,104	44,716	06/15/2026	2.C FE
418751-AL-7	HAT HOLDINGS I LLC/HAT 8.000% 06/15/27	07/01/2025	Call 104.4140		2,762,794	2,646,000	2,658,653	2,654,925	0	(1,800)	0	(1,800)	0	2,653,125	0	(7,125)	(7,125)	231,454	06/15/2027	2.C FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25	09/01/2025	Maturity		160,000	160,000	154,000	157,800	0	2,200	0	2,200	0	160,000	0	0	0	12,600	09/01/2025	4.A FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25	08/01/2025	Redemption 100.0000		4,500,018	4,500,018	4,500,018	4,500,018	0	0	0	0	0	4,500,018	0	0	0	220,063	09/30/2025	4.A PL
573874-AP-9	MARVELL TECHNOLOGY INC 5.750% 02/15/29	08/20/2025	J P MORGAN SEC		846,812	814,000	837,346	0	0	(2,455)	0	(2,455)	0	834,891	0	11,922	11,922	24,183	02/15/2029	2.C FE
58769J-AH-0	MERCEDES-BENZ FIN NA 4.910% 08/01/25	08/01/2025	Maturity		18,500,000	18,500,000	18,500,000	18,500,000	0	0	0	0	0	18,500,000	0	0	0	699,966	08/01/2025	1.F FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.500% 06/20/27	07/07/2025	Call 100.0000		10,614,000	10,614,000	10,464,790	10,504,079	0	19,517	0	19,517	0	10,523,596	0	90,404	90,404	377,534	06/20/2027	2.C FE
65341@-AA-7	NEXTERA PP 6.090% 12/21/42	07/01/2025	Redemption 100.0000		88,265	88,265	88,265	88,265	0	0	0	0	0	88,265	0	0	0	2,688	12/21/2042	2.A PL
709599-BJ-2	PENSKE TRUCK LEASING/PTL 4.000% 07/15/25	07/15/2025	Maturity		31,150,000	31,150,000	31,064,338	0	0	85,663	0	85,663	0	31,150,000	0	0	0	623,000	07/15/2025	2.B FE
71677K-AB-4	PETSMART INC/PETSMART FI 7.750% 02/15/29	08/18/2025	Call 101.9380		509,690	500,000	469,198	0	0	2,416	0	2,416	0	471,613	0	28,387	28,387	39,075	02/15/2029	5.A FE
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.750% 04/15/26	07/27/2025	Call 100.7920		4,106,266	4,074,000	3,911,040	4,015,463	0	25,357	0	25,357	0	4,040,821	0	33,179	33,179	235,287	04/15/2026	3.B FE
744542-AC-5	PUBLIC SERVICE NEW MEX 3.850% 08/01/25	08/01/2025	Maturity		5,000,000	5,000,000	4,990,500	0	0	9,500	0	9,500	0	5,000,000	0	0	0	96,250	08/01/2025	2.B FE
74843P-AB-6	QUIKRETE HOLDINGS INC 6.750% 03/01/33	08/12/2025	SUMRIDGE PARTNERS		268,515	261,000	257,913	0	0	130	0	130	0	258,043	0	10,472	10,472	8,954	03/01/2033	4.B FE
80282K-AE-6	SANTANDER HOLDINGS USA 4.500% 07/17/25	07/17/2025	Maturity		19,501,000	19,501,000	19,447,087	0	0	53,913	0	53,913	0	19,501,000	0	0	0	832,545	07/17/2025	2.A FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31	08/25/2025	Various		19,576,945	22,000,000	21,640,000	21,737,371	0	22,557	0	22,557	0	21,759,928	0	(2,182,983)	(2,182,983)	814,787	09/01/2031	3.C FE
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26	08/20/2025	SMBC NIKKO		958,769	977,000	930,337	956,961	0	7,834	0	7,834	0	964,796	0	(6,026)	(6,026)	25,782	08/01/2026	2.B FE
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25	07/20/2025	Redemption 100.0000		1,924,000	1,924,000	1,917,130	1,099,084	0	5,271	0	5,271	0	1,924,000	0	0	0	64,935	10/20/2025	2.A FE
86156*-AB-7	STOLTHAVEN PRIVATE PLACEMENT 5.880% 07/17/31	07/17/2025	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	8,209	07/17/2031	2.B PL
870836-AC-7	SWISS BANK CORP NY 7.500% 07/15/25	07/15/2025	Maturity		23,000,000	23,000,000	23,377,200	23,214,899	0	(214,899)	0	(214,899)	0	23,000,000	0	0	0	1,725,000	07/15/2025	2.A FE
887317-AH-8	TIME WARNER INC 6.100% 07/15/40	07/01/2025	Call 100.0000		3,000,000	3,000,000	2,981,520	2,986,517	0	255	0	255	0	2,986,772	0	13,228	13,228	175,375	07/15/2040	3.B FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29	09/23/2025	CITADEL SECURITIES LLC		733,307	747,000	732,291	737,086	0	1,377	0	1,377	0	738,463	0	(5,156)	(5,156)	25,469	11/01/2029	2.B FE
89788M-AH-5	TRUIST FINANCIAL CORP 4.260% 07/28/26	07/28/2025	Call 100.0000		15,943,000	15,943,000	15,901,229	0	0	13,582	0	13,582	0	15,914,811	0	28,189	28,189	339,586	07/28/2026	2.A FE
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800% 09/12/25	09/12/2025	Maturity		13,594,000	13,594,000	13,597,806	0	0	(3,806)	0	(3,806)	0	13,594,000	0	0	0	394,226	09/12/2025	2.A FE
959802-BA-6	WESTERN UNION CO-W/I 2.750% 03/15/31	07/31/2025	CITADEL SECURITIES LLC		7,375,249	8,433,000	8,370,005	8,390,867	0	3,684	0	3,684	0	8,394,551	0	(1,019,302)	(1,019,302)	203,563	03/15/2031	2.B FE
98372M-AE-5	XHR LP 6.625% 05/15/30	09/30/2025	WELLS FARGO		477,788	465,000	459,823	243,463	0	288	0	288	0	460,061	0	17,726	17,726	26,185	05/15/2030	4.A FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25	08/15/2025	Maturity		638,000	638,000	615,850	326,889	0	8,171	0	8,171	0	638,000	0	0	0	24,250	08/15/2025	4.C FE
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450% 12/02/31	08/20/2025	RBC/DAIN		819,498	928,000	796,818	0	0	4,160	0	4,160	0	800,978	0	18,520	18,520	16,357	12/02/2031	2.A FE
775109-BB-6	ROGERS COMMUNICATIONS 5.000% 03/15/44	07/23/2025	Call 90.0440		2,701,320	3,000,000	3,341,520	3,282,038	0	(5,597)	0	(5,597)	0	3,276,441	0	0	0	(443,788)	03/15/2044	2.C FE
775109-BN-0	ROGERS COMMUNICATIONS 4.350% 05/01/49	07/23/2025	Call 81.4590		4,072,950	5,000,000	4,983,350	4,984,834	0	166	0	166	0	4,985,000	0	0	0	(748,759)	05/01/2049	2.C FE
000000-00-0	SUZANO INTL FINANCE 5.500% 01/17/27	09/11/2025	Call 101.7730		1,017,730	1,000,000	1,019,422	1,012,180	0	(4,055)	0	(4,055)	0	1,008,125	0	(8,125)	(8,125)	80,980	01/17/2027	2.C FE
00110R-AA-5	ACU PETROLEO LUXEMBOURG 7.500% 01/13/32	07/13/2025	Redemption 100.0000		653,614	653,614	631,016	176,706	0	19,907	0	19,907	0	653,614	0	0	0	41,890	01/13/2032	3.A FE
05565E-CD-5	BMW US Capital LLC 4.970% 08/11/25	08/11/2025	Maturity		12,237,000	12,237,000	12,245,837	12,243,330	0	(6,330)	0	(6,330)	0	12,237,000	0	0	0	463,725	08/11/2025	1.F FE
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	09/11/2025	Call 101.2180		2,024,360	2,000,000	2,130,000	2,028,014	0	(12,534)	0	(12,534)	0	2,015,480	0	(15,480)	(15,480)	157,568	07/14/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	09/08/2025	BANK of AMERICA SEC		7,895,640	7,858,000	7,890,611	0	0	(1,260)	0	(1,260)	0	7,889,351	0	6,289	6,289	132,800	05/12/2026	2.A FE
168829-AA-7	CHILE ELECTRICITY LUX 6.010% 01/20/33	07/01/2025	Redemption 100.0000		245,000	245,000	245,020	244,991	0	0	0	0	0	244,991	0	9	9	7,362	01/20/2033	1.F FE
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	07/22/2025	HONG KONG SHANGHAI BK		9,672,000	10,400,000	10,293,088	10,342,017	0	6,116	0	6,116	0	10,348,134	0	(676,134)	(676,134)	286,794	01/22/2030	1.G FE
21684A-AC-0	COOPERATIEVE RABOBANK UA 4.375% 08/04/25	08/04/2025	Maturity		20,472,000	20,472,000	20,429,623	0	0	42,377	0	42,377	0	20,472,000	0	0	0	447,825	08/04/2025	2.A FE
279158-AT-6	ECOPET 8.625% 01/19/29	09/03/2025	JEFFERIES & CO		384,465	355,000	354,975	354,970	0	(31)	0	(31)	0	354,939	0	29,526	29,526	34,446	01/19/2029	3.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	08/31/2025	Redemption 100.0000		137,880	137,880	131,556	132,057	0	5,823	0	5,823	0	137,880	0	0	0	4,915	08/31/2036	1.E FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	07/11/2025	Call 99.0280		2,970,840	3,000,000	2,797,230	2,916,585	0	27,284	0	27,284	0	2,943,868	0	26,972	26,972	100,625	07/26/2026	2.B FE
453140-AF-2	IMPERIAL TOBACCO FINANCE 4.250% 07/21/25	07/21/2025	Maturity		8,841,000	8,841,000	8,821,461	0	0	19,539	0	19,539	0	8,841,000	0	0	0	187,871	07/21/2025	2.B FE
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	08/07/2025	Redemption 100.0000		19,750	19,750	19,750	19,750	0	0	0	0	0	19,750	0	0	0	2,674	07/22/2029	4.B FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	09/22/2025	Redemption 100.0000		416,500	416,500	418,124	417,032	0	(532)	0	(532)	0	416,500	0	0	0	22,387	03/22/2030	4.B FE
71647N-AZ-2	PETROBRAS GLOBAL FINANCE 5.750% 02/01/29	08/12/2025	BANK of AMERICA SEC		6,129,000	6,000,000	5,910,900	5,956,700	0	6,041	0	6,041	0	5,962,741	0	166,259	166,259	356,500	02/01/2029	3.B FE
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	08/05/2025	Redemption 100.0000		10,935	10,935	10,873	10,875	0	60	0	60	0	10,935	0	0	0	847	08/05/2031	3.A FE
76720A-AY-2	RIO TINTO FIN USA PLC 5.080% 03/14/28	08/20/2025	MIZUHO SECURITIES USA INC		872,988	864,000	864,000	0	0	0	0	0	0	864,000	0	8,988	8,988	20,167	03/14/2028	1.F FE
81180W-BF-7	SEAGATE HDD CAYMAN 3.125% 07/15/29	07/01/2025	Tax Free Exchange		855,390	1,000,000	782,500	838,969	0	15,172	0	15,172	0	854,140	0	1,250	1,250	29,948	07/15/2029	3.B FE
86960Y-AA-0	SUZANO NETHERLANDS BV 5.500% 01/15/36	09/04/2025	Various		7,940,750	8,000,000	7,897,120	0	0	0	0	0	0	7,897,120	0	43,630	43,630	0	01/15/2036	2.C FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	08/08/2025	Redemption 100.0000		61,400	61,400	61,400	61,400	0	0	0	0	0	61,400	0	0	0	2,226	01/31/2049	2.A FE
902613-AP-3	UBS GROUP AG 4.751% 05/12/28	09/17/2025	CITIGROUP GLOBAL MKTS		10,102,700	10,000,000	10,093,900	10,046,495	0	(13,712)	0	(13,712)	0	10,032,783	0	69,917	69,917	403,835	05/12/2028	1.G FE
902674-ZX-1	UBS AG LONDON 5.340% 09/11/25	09/11/2025	Maturity		1,500,000	1,500,000	1,508,985	1,506,480	0	(6,480)	0	(6,480)	0	1,500,000	0	0	0	60,494	09/11/2025	1.E FE
98313R-AG-1	WYNN MACAU LTD 5.500% 01/15/26	09/02/2025	Call 100.0000		15,000,000	15,000,000	13,902,175	14,589,170	0	256,917	0	256,917	0	14,846,088	0	153,912	153,912	932,708	01/15/2026	3.C FE
PPGX0K-EG-5	PGY Rt. 2 & 7 To PRIVATE PLACEMENT 7.254% 07/15/36	07/01/2025	Redemption 100.0000		7,142	7,142	7,142	0	0	0	0	0	0	7,142	0	0	0	272,025	07/15/2036	2.C FE
01852F-AC-7	ALLFIRST PFD CAP TRUST	09/30/2025	Transfer to preferred		14,249,950	14,556,000	14,118,490	14,249,950	0	0	0	0	0	14,249,950	0	0	0	0	07/15/2029	2.C FE
06368L-Q5-8	BANK OF MONTREAL	09/30/2025	Transfer to preferred		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	05/26/2084	2.C FE
06738E-BT-1	BARCLAYS PLC	09/30/2025	Transfer to preferred		10,031,109	10,000,000	10,060,000	10,031,109	0	0	0	0	0	10,031,109	0	0	0	0	03/15/2028	3.A FE
172967-MU-2	CITIGROUP	09/30/2025	Transfer to preferred		453,846	464,000	429,013	453,846	0	0	0	0	0	453,846	0	0	0	0	12/10/2025	3.A FE
19075Q-AG-7	COBANK ACB AGENCY DEBENTURES	09/30/2025	Transfer to preferred		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	0	01/01/2099	2.B FE
281020-AS-6	EDISON INTERNATIONAL	09/30/2025	Transfer to preferred		21,578,761	21,671,000	21,444,560	21,578,761	0	0	0	0	0	21,578,761	0	0	0	0	03/15/2026	3.A FE
281020-AT-4	EDISON INTERNATIONAL	09/30/2025	Transfer to preferred		2,531,600	2,929,000	2,518,629	2,531,600	0	0	0	0	0	2,531,600	0	0	0	0	03/15/2050	3.A FE
29273V-AM-2	ENERGY TRANSFER EQUITY LP	09/30/2025	Transfer to preferred		9,906,782	10,654,000	9,707,880	9,906,782	0	0	0	0	0	9,906,782	0	0	0	0	05/15/2030	3.A FE
808513-BJ-3	SCHWAB CORP	09/30/2025	Transfer to preferred		10,355,046	10,375,000	10,347,344	10,355,046	0	0	0	0	0	10,355,046	0	0	0	0	12/01/2030	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP	09/30/2025	Transfer to preferred		5,170,463	5,000,000	5,250,000	5,170,463	0	0	0	0	0	5,170,463	0	0	0	0	03/01/2030	2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					639,896,575	646,677,219	640,576,639	402,328,219	578,909	1,139,745	0	1,718,654	0	644,069,777	0	(2,924,382)	(2,924,382)	17,829,360	XXX	XXX
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28	07/15/2025	Redemption 100.0000		155,832	155,832	154,079	155,385	0	447	0	447	0	155,832	0	0	0	5,571	01/15/2028	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31	09/22/2025	Various		136,467	136,467	133,706	134,059	0	2,408	0	2,408	0	136,467	0	0	0	3,889	09/20/2031	1.C FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32	09/15/2025	Various		366,436	366,436	341,023	343,533	0	22,903	0	22,903	0	366,436	0	0	0	9,069	12/15/2032	1.D FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32	08/15/2025	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	1,179	11/15/2032	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31	07/19/2025	Redemption 100.0000		30,239	30,239	30,239	30,239	0	0	0	0	0	30,239	0	0	0	1,413	01/19/2031	1.F FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25	08/01/2025	Redemption 100.0000		294,000	294,000	294,000	294,000	0	0	0	0	0	294,000	0	0	0	16,673	08/01/2025	1.D FE
69403W-AB-3	PACIFIC BEACON LLC 5.757% 07/15/26	07/15/2025	Various		617,985	617,985	525,287	604,886	0	13,099	0	13,099	0	617,985	0	0	0	31,962	07/15/2026	2.C FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27	09/13/2025	Various		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1.D
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30	08/01/2025	Redemption 100.0000		227,513	227,513	227,513	227,513	0	0	0	0	0	227,513	0	0	0	21,614	02/01/2030	2.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31	08/25/2025	Various		181,691	181,691	174,341	175,169	0	6,522	0	6,522	0	181,691	0	0	0	7,540	08/25/2031	1.E FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28	07/07/2025	Various		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	5,725	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26	09/03/2025	Redemption 100.0000		80,526	80,526	80,526	80,526	0	0	0	0	0	80,526	0	0	0	3,020	09/03/2026	1.F FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	07/15/2025	Various		180,403	180,403	172,475	173,516	0	6,887	0	6,887	0	180,403	0	0	0	5,953	01/15/2030	1.C FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	09/15/2025	Redemption 100.0000		189,257	189,257	176,482	182,289	0	6,968	0	6,968	0	189,257	0	0	0	6,813	03/15/2027	1.F FE
59284M-AA-2	MEXICO CITY AIRPORT TRUST 4.250% 10/31/26	07/24/2025	Various		6,947,500	7,000,000	7,078,750	7,014,247	0	(5,308)	0	(5,308)	0	7,008,939	0	(61,439)	(61,439)	218,993	10/31/2026	2.C FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					9,730,000	9,782,500	9,710,572	9,737,513	0	53,926	0	53,926	0	9,791,439	0	(61,439)	(61,439)	342,429	XXX	XXX
024005-PC-T	Universal Plant Services Term Loan 07/29/29	07/01/2025	Redemption 100.0000		37,500	37,500	36,938	36,954	0	546	0	546	0	37,500	0	0	0	1,967	07/29/2029	5.B GI
024006-PC-T	Best Choice Roofing Term Loan 08/07/29	07/01/2025	Redemption 100.0000		28,779	28,779	28,491	28,500	0	279	0	279	0	28,779	0	0	0	2,426	08/07/2029	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
024010-PC-R	Wisconsin Automation Term Loan 12/11/29	07/01/2025	Redemption 100.0000		26,500	26,500	26,103	26,072	0	428	0	428	0	26,500	0	0	0	1,464	12/11/2029	5.B GI
24011P-CD-A	Eskola Deferred Draw Term Loan A 12/19/29	07/01/2025	Redemption 100.0000		9,615	9,615	9,531	9,531	0	84	0	84	0	9,615	0	0	0	487	12/19/2029	5.B GI
24011P-CD-B	Eskola Term Loan 12/19/29	07/01/2025	Redemption 100.0000		26,923	26,923	26,688	26,669	0	254	0	254	0	26,923	0	0	0	1,485	12/19/2029	5.B GI
024001-PC-T	A. Stucki Term Loan 03/27/30	07/01/2025	Redemption 100.0000		45,833	45,833	45,490	0	0	344	0	344	0	45,833	0	0	0	1,127	03/27/2030	5.B GI
025003-PC-T	CBCC Term Loan 05/14/30	07/01/2025	Redemption 100.0000		51,875	51,875	50,967	0	0	908	0	908	0	51,875	0	0	0	662	05/14/2030	5.B GI
025003-PC-R	CBCC Revolver 05/14/30	07/11/2025	Redemption 100.0000		500,000	500,000	500,000	0	0	0	0	0	0	500,000	0	0	0	5,586	05/14/2030	5.B GI
024007-PC-D	Legacy Food Deferred Draw Term Loan 08/01/30	07/01/2025	Redemption 100.0000		595	595	590	0	0	6	0	6	0	595	0	0	0	12	08/01/2030	5.B GI
024007-PC-T	Legacy Food Term Loan 08/01/30	07/01/2025	Redemption 100.0000		23,214	23,214	22,866	22,874	0	340	0	340	0	23,214	0	0	0	1,772	08/01/2030	5.B GI
024008-PC-D	3G Productions Deferred Draw Term Loan 09/30/30	07/01/2025	Redemption 100.0000		10,000	10,000	9,800	0	0	200	0	200	0	10,000	0	0	0	111	09/30/2030	5.B GI
024008-PC-T	3G Productions Term Loan 09/30/30	07/01/2025	Redemption 100.0000		25,000	25,000	24,500	24,395	0	605	0	605	0	25,000	0	0	0	1,234	09/30/2030	5.B GI
024008-PC-R	3G Productions Revolver Loan 09/30/30	08/28/2025	Redemption 100.0000		600,000	600,000	600,000	0	0	0	0	0	0	600,000	0	0	0	19,674	09/30/2030	5.B GI
02526*-AA-9	American Combustion Industries Term Loan 08/31/27	07/01/2025	Redemption 100.0000		35,803	35,803	35,209	35,219	0	584	0	584	0	35,803	0	0	0	1,986	08/31/2027	4.C
02526*-AC-5	American Combustion Industries Deferred Draw Short Term (A) 08/31/28	07/01/2025	Redemption 100.0000		12,212	12,212	12,096	11,381	0	116	0	116	0	12,212	0	0	0	675	08/31/2028	4.C
02526*-AD-3	American Combustion Industries Deferred Draw Long Term (B) 08/31/28	07/01/2025	Redemption 100.0000		1,509	1,509	1,478	0	0	30	0	30	0	1,509	0	0	0	80	08/31/2028	4.C
05641*-AA-2	BP Loenbro Holdings Term Loan 02/01/29	09/30/2025	Redemption 100.0000		250,000	250,000	246,049	168,432	0	3,605	0	3,605	0	250,000	0	0	0	16,814	02/01/2029	2.C PL
05641*-AB-0	BP Loenbro Holdings Deferred Draw Term Loan 02/01/29	09/30/2025	Redemption 100.0000		7,741	7,741	7,606	0	0	135	0	135	0	7,741	0	0	0	332	02/01/2029	2.C PL
14744*-AA-0	Case Snow Management LLC Term Loan 12/15/27	09/30/2025	Redemption 100.0000		76,090	76,090	74,780	74,804	0	1,286	0	1,286	0	76,090	0	0	0	4,779	12/15/2027	4.C
23285*-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28	09/30/2025	Redemption 100.0000		141,231	141,231	138,558	135,452	0	2,639	0	2,639	0	141,231	0	0	0	10,035	10/04/2028	4.B PL
23285*-AB-4	Decks & Docks Lumber Co Inc Deferred Draw Term Loan 10/04/28	08/01/2025	EAGLE REALTY GRP CORP		907,895	907,895	907,895	0	0	0	0	0	0	907,895	0	0	0	0	10/04/2028	5.A
23285*-AB-4	Decks & Docks Lumber Co Inc Deferred Draw Term Loan 10/04/28	09/30/2025	Redemption 100.0000		59,951	59,951	58,684	22,512	0	1,295	0	1,295	0	59,951	0	0	0	2,490	10/04/2028	5.A
23285*-AC-2	Decks & Docks Lumber Co Inc Revolver 10/04/28	08/20/2025	Redemption 100.0000		491,627	491,627	491,627	0	0	0	0	0	0	491,627	0	0	0	9,056	10/04/2028	5.A
29452@-AA-8	Equine Network Term Loan 05/22/28	09/30/2025	Redemption 100.0000		66,356	66,356	65,180	57,550	0	1,248	0	1,248	0	66,356	0	0	0	5,156	05/22/2028	4.C
29452@-AB-6	Equine Network Revolver Loan 05/22/28	07/01/2025	Redemption 100.0000		307,500	307,500	307,500	246,000	0	0	0	0	0	307,500	0	0	0	14,598	05/22/2028	4.C
29452@-AC-4	Equine Network Deferred Draw Term Loan 05/22/28	09/30/2025	Redemption 100.0000		5,147	5,147	5,066	5,060	0	87	0	87	0	5,147	0	0	0	439	05/22/2028	4.C
38416*-AA-6	Winzer Term Loan 10/04/29	07/31/2025	Redemption 100.0000		71,160	71,160	70,448	70,080	0	1,079	0	1,079	0	71,160	0	0	0	5,455	10/04/2029	5.B
38416*-AC-2	Winzer Revolver Loan 10/04/29	08/29/2025	Redemption 100.0000		271,084	271,084	271,084	0	0	0	0	0	0	271,084	0	0	0	15,398	10/04/2029	5.B
53987#-AA-0	LockMasters Security Term Loan 09/01/27	09/30/2025	Redemption 100.0000		109,704	109,704	108,020	50,174	0	1,468	0	1,468	0	109,704	0	0	0	4,867	09/01/2027	4.B
53987#-AB-8	LockMasters Security Deferred Draw Term Loan 09/01/27	07/01/2025	Tax Free Exchange		3,710,977	3,779,790	3,704,195	0	0	6,782	0	6,782	0	3,710,977	0	0	0	29,499	09/01/2027	4.B
53987#-AC-6	LockMasters Security Revolver 09/01/27	07/17/2025	Redemption 100.0000		160,000	160,000	160,000	0	0	0	0	0	0	160,000	0	0	0	2,531	09/01/2027	4.B
86739#-AE-3	Sunland Asphalt & Construction Deferred Draw Term Loan 06/16/28	09/30/2025	Redemption 100.0000		25,977	25,977	25,546	25,552	0	425	0	425	0	25,977	0	0	0	1,831	06/16/2028	4.A Z
89486*-AA-4	Shift Paradigm Term Loan 09/08/28	09/02/2025	Redemption 100.0000		106,667	106,667	104,533	104,786	0	1,880	0	1,880	0	106,667	0	0	0	7,720	09/08/2028	4.C
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					8,204,465	8,273,278	8,177,518	1,181,997	0	26,653	0	26,653	0	8,204,465	0	0	0	171,748	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
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33	08/25/2025	Redemption 100.0000		46,500,000	46,500,000	46,500,000	0	0	0	0	0	0	46,500,000	0	0	0	304,401	01/06/2033	1.D
0199999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Affiliated)					46,500,000	46,500,000	46,500,000	0	0	0	0	0	0	46,500,000	0	0	0	304,401	XXX	XXX
0LX248-13-4	JEFFERIES FINANCE LLC TL 1L 10/21/31	08/29/2025	Redemption 100.0000		3,747	3,747	3,709	3,710	0	37	0	37	0	3,747	0	0	0	198	10/21/2031	3.B FE
00132U-AP-9	AI AQUA MERGER SUB INC TL B 1L 07/31/28	09/30/2025	Redemption 100.0000		1,290	1,290	1,263	0	0	28	0	28	0	1,290	0	0	0	106	07/31/2028	4.C FE
00162D-AB-1	AL GCX HOLDINGS LLC TL B 1L 05/17/29	07/08/2025	Redemption 100.0000		1,179	1,179	1,179	1,179	0	0	0	0	0	1,179	0	0	0	52	05/17/2029	3.C FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28	07/01/2025	Redemption 100.0000		5,269	5,269	5,216	5,205	0	63	0	63	0	5,269	0	0	0	0	10/31/2028	4.C FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28	09/19/2025	Tax Free Exchange		1,891,182	1,905,857	1,886,990	1,879,288	0	8,165	0	8,165	0	1,891,182	0	0	0	66,467	10/31/2028	4.C FE
00507J-AF-3	ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30	09/30/2025	Redemption 100.0000		2,778	2,778	2,747	2,503	0	33	0	33	0	2,778	0	0	0	202	10/24/2030	4.B FE
00687M-AH-4	ADIENT US LLC TL B 1L 01/31/31	09/30/2025	Redemption 100.0000		2,182	2,182	2,175	2,176	0	7	0	7	0	2,182	0	0	0	103	01/31/2031	3.B FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30	08/22/2025	JPM FUNDS RECAP		860,386	896,235	902,854	898,159	0	992	0	992	0	899,151	0	(38,765)	(38,765)	49,614	05/01/2030	4.C FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30	07/01/2025	Redemption 100.0000		409	409	412	410	0	(1)	0	(1)	0	409	0	0	0	92	05/01/2030	4.C FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28	07/08/2025	Redemption 100.0000		19,270	19,270	18,932	18,997	0	274	0	274	0	19,270	0	0	0	1,010	04/17/2028	4.A FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28	09/30/2025	Redemption 100.0000		6,314	6,314	6,088	6,183	0	132	0	132	0	6,314	0	0	0	477	08/23/2028	5.A FE
01862L-BA-5	ALLIANCE LAUNDRY SYSTEMS TL B 1L 08/20/31	09/30/2025	Redemption 100.0000		144,096	144,096	143,376	143,374	0	722	0	722	0	144,096	0	0	0	7,794	08/20/2031	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TL B 1L 05/12/28	08/20/2025	Redemption 100.0000		2,887,500	2,887,500	2,869,738	2,876,180	0	11,320	0	11,320	0	2,887,500	0	0	0	152,221	05/12/2028	4.C FE
02072U-AC-6	ALPHA GENERATION LLC TL B 1L 09/30/31	09/30/2025	Redemption 100.0000		1,000	1,000	998	997	0	3	0	3	0	1,000	0	0	0	51	09/30/2031	3.B FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29	09/30/2025	Redemption 100.0000		3,525	3,525	3,502	3,497	0	29	0	29	0	3,525	0	0	0	376	02/01/2029	4.B FE
02351X-AB-4	AMAZON HOLDCO INC TL 1L 09/30/31	09/30/2025	Redemption 100.0000		48,839	48,839	48,717	48,713	0	125	0	125	0	48,839	0	0	0	1,911	09/30/2031	3.C FE
02639D-AN-6	AMERICAN GREETINGS CORP TL B 1L 10/30/29	08/29/2025	Redemption 100.0000		6,250	6,250	6,182	6,146	0	104	0	104	0	6,250	0	0	0	437	10/30/2029	4.B FE
03218A-AE-9	AMSPEC PARENT LLC TL B 1L 12/22/31	09/30/2025	Redemption 100.0000		2,167	2,167	2,165	0	0	1	0	1	0	2,167	0	0	0	48	12/22/2031	4.B FE
03765V-AP-5	PRIME SECURITY SERVICES BOR TL B 1L 10/15/30	09/30/2025	Redemption 100.0000		4,975	4,975	4,973	4,973	0	2	0	2	0	4,975	0	0	0	261	10/15/2030	3.C FE
03834X-AP-8	APRO LLC TL B 1L 07/09/31	09/30/2025	Redemption 100.0000		6,667	6,667	6,663	6,644	0	23	0	23	0	6,667	0	0	0	815	07/09/2031	4.B FE
03852J-AV-3	ARAMARK SERVICES INC TL B8 1L 06/24/30	09/30/2025	Redemption 100.0000		12,253	12,253	12,251	7,897	0	4	0	4	0	12,253	0	0	0	498	06/24/2030	3.A FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27	08/19/2025	UBS WARBURG		1,249,934	1,251,245	1,199,666	1,215,147	0	10,288	0	10,288	0	1,225,435	0	24,499	24,499	69,137	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TL B9 1L 07/31/27	09/30/2025	Redemption 100.0000		5,077	5,077	4,925	4,961	0	116	0	116	0	5,077	0	0	0	296	07/31/2027	3.C FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 10/11/30	09/30/2025	Redemption 100.0000		1,003	1,003	998	1,000	0	3	0	3	0	1,003	0	0	0	93	10/11/2030	4.C FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27	07/16/2025	Tax Free Exchange		1,438,946	1,450,128	1,424,531	1,435,807	0	3,139	0	3,139	0	1,438,946	0	0	0	63,640	08/06/2027	3.B FE
05377J-AU-6	AVIS BUDGET CAR RENTAL TL B 1L 07/17/32	09/30/2025	Redemption 100.0000		3,625	3,625	3,597	0	0	28	0	28	0	3,625	0	0	0	52	07/17/2032	3.B FE
05477J-AD-3	AZALEA TOPCO INC TL B 1L 04/30/31	07/23/2025	Tax Free Exchange		983,628	992,500	982,893	983,005	0	622	0	622	0	983,628	0	0	0	42,619	04/30/2031	4.C FE
05549P-AG-6	BCP RENAISSANCE PARENT TL B 1L 10/31/28	09/30/2025	Redemption 100.0000		26,331	26,331	26,220	26,197	0	134	0	134	0	26,331	0	0	0	1,197	10/31/2028	4.A FE
05710L-AD-5	BAKELITE US HOLDCO INC TL B 1L 12/23/31	09/30/2025	Redemption 100.0000		3,750	3,750	3,713	0	0	38	0	38	0	3,750	0	0	0	223	12/23/2031	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05989U-AC-1	BANGL LLC 1L B 1L 02/01/29	07/03/2025	Redemption 100.0000		1,179,029	1,179,029	1,155,449	1,157,027	0	22,002	0	22,002	0	1,179,029	0	0	0	80,043	02/01/2029	3.C FE
07014Q-AP-6	GREAT OUTDOORS GROUP LLC TL B 1L 01/23/32	09/30/2025	Redemption 100.0000		4,974	4,974	4,968	0	0	7	0	7	0	4,974	0	0	0	213	01/23/2032	4.A FE
07337F-AB-1	SKECHERS USA INC-CL A TL B 1L 09/12/32	09/01/2025	JPM FUNDS RECAP		399,000	400,000	399,000	0	0	0	0	0	0	399,000	0	0	0	0	09/12/2032	3.C FE
07337F-AB-1	SKECHERS USA INC-CL A TL B 1L 09/12/32	09/30/2025	Redemption 100.0000		1,000	1,000	997	0	0	3	0	3	0	1,000	0	0	0	2	09/12/2032	3.C FE
08078U-AM-5	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	07/01/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	22	10/16/2031	3.C FE
08078U-AM-5	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	08/07/2025	Tax Free Exchange		198,043	198,500	198,004	197,506	0	537	0	537	0	198,043	0	0	0	10,714	10/16/2031	3.C FE
08078U-AN-3	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	09/30/2025	Redemption 100.0000		4,963	4,963	4,951	0	0	11	0	11	0	4,963	0	0	0	50	10/16/2031	3.C FE
09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/30	09/30/2025	Redemption 100.0000		1,842	1,842	1,836	1,834	0	8	0	8	0	1,842	0	0	0	67	10/31/2030	4.B FE
09364L-AQ-7	BLOCK COMMUNICATIONS INC TL B 1L 02/28/27	09/30/2025	Redemption 100.0000		2,513	2,513	2,466	2,480	0	32	0	32	0	2,513	0	0	0	130	02/28/2027	3.C FE
09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29	07/31/2025	Redemption 100.0000		3,368	3,368	3,373	1,749	0	(4)	0	(4)	0	3,368	0	0	0	124	12/13/2029	3.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/01/31	09/30/2025	Redemption 100.0000		3,162	3,162	3,113	3,123	0	39	0	39	0	3,162	0	0	0	198	07/01/2031	4.B FE
11823L-AQ-8	BUCKEYE PARTNERS LP TL B2 1L 11/22/30	09/30/2025	Redemption 100.0000		3,966	3,966	3,967	0	0	0	0	0	0	3,966	0	0	0	172	11/22/2030	2.C FE
12505M-AF-3	OUTFRONT MEDIA CAPITAL L TL B 1L 11/22/30	09/24/2025	Redemption 100.0000		1,000,000	1,000,000	1,001,250	0	0	(1,250)	0	(1,250)	0	1,000,000	0	0	0	42,716	11/22/2030	3.B FE
12541H-AW-3	CHG HEALTHCARE SERVICES INC TL B1 1L 09/29/28	07/01/2025	Redemption 100.0000		17	17	17	17	0	0	0	0	0	17	0	0	0	195	09/29/2028	4.B FE
12541H-AW-3	CHG HEALTHCARE SERVICES INC TL B1 1L 09/29/28	08/01/2025	Tax Free Exchange		1,926,989	1,925,450	1,927,374	1,926,559	0	431	0	431	0	1,926,989	0	0	0	89,518	09/29/2028	4.B FE
12541H-AX-1	CHG HEALTHCARE SERVICES INC TL B 1L 09/29/28	09/30/2025	Redemption 100.0000		4,814	4,814	4,817	0	0	(4)	0	(4)	0	4,814	0	0	0	57	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28	09/30/2025	Redemption 100.0000		2,539	2,539	2,491	2,504	0	35	0	35	0	2,539	0	0	0	143	12/08/2028	4.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	09/19/2025	Redemption 100.0000		17,880,000	17,880,000	17,880,000	0	0	0	0	0	0	17,880,000	0	0	0	49,892	08/11/2027	4.C FE
12568Y-AH-7	CHARLOTTE BUYER INC TL B 1L 02/11/28	09/30/2025	Redemption 100.0000		3,439	3,439	3,334	0	0	105	0	105	0	3,439	0	0	0	192	02/11/2028	4.C FE
1261MA-AB-6	CPI HOLDCO B LLC TL B 1L 05/19/31	09/30/2025	Redemption 100.0000		404	404	402	0	0	2	0	2	0	404	0	0	0	5	05/19/2031	3.C FE
1261MA-AC-4	CPI HOLDCO B LLC TL B 1L 05/19/31	07/24/2025	Tax Free Exchange		398,019	400,000	397,875	0	0	144	0	144	0	398,019	0	0	0	14,244	05/19/2031	3.C FE
12656A-AF-6	CNT HOLDINGS I CORP TL B 1L 11/08/32	09/30/2025	Redemption 100.0000		3,094	3,094	3,090	0	0	5	0	5	0	3,094	0	0	0	136	11/08/2032	4.B FE
12673C-AB-0	CPPIB OVM MEMBER US LLC TL B 1L 08/20/31	09/30/2025	Redemption 100.0000		1,250	1,250	1,242	992	0	8	0	8	0	1,250	0	0	0	76	08/20/2031	4.A FE
12768E-AH-9	CAESARS ENTERTAIN INC TL B1 1L 02/06/31	09/30/2025	Redemption 100.0000		4,503	4,503	4,491	4,491	0	12	0	12	0	4,503	0	0	0	225	02/06/2031	3.C FE
13134M-BW-2	Calpine Corp TL B10 1L 01/31/31	09/30/2025	Redemption 100.0000		7	7	7	7	0	0	0	0	0	7	0	0	0	112	01/31/2031	3.B FE
13763H-AF-9	CLOSURE SYSTEMS INTERNAT TL 1L 03/22/29	09/30/2025	Redemption 100.0000		998	998	993	991	0	7	0	7	0	998	0	0	0	58	03/22/2029	4.B FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28	09/30/2025	Redemption 100.0000		2,468	2,468	2,431	2,438	0	30	0	30	0	2,468	0	0	0	154	09/29/2028	4.B FE
15018L-AN-1	CEDAR FAIR LP TL B 1L 05/01/31	09/30/2025	Redemption 100.0000		501	501	499	497	0	4	0	4	0	501	0	0	0	24	05/01/2031	3.A FE
15807E-AH-5	CHAMP ACQUISITION CORP TL B 1L 11/25/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,472	0	28	0	28	0	2,500	0	0	0	163	11/25/2031	4.B FE
17026Y-AK-5	CHOBANI LLC TL B 1L 10/25/27	09/30/2025	Redemption 100.0000		5,319	5,319	5,223	0	0	95	0	95	0	5,319	0	0	0	252	10/25/2027	4.A FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/27/31	09/30/2025	Redemption 100.0000		5,000	5,000	4,947	4,936	0	64	0	64	0	5,000	0	0	0	431	03/27/2031	4.C FE
172442-AU-9	CINEMARK USA INC TL B 1L 05/24/30	07/01/2025	Redemption 100.0000		(3,694)	(3,694)	(3,647)	(3,647)	0	(47)	0	(47)	0	(3,694)	0	0	0	0	05/24/2030	3.A FE

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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
172442-AU-9	CINEMARK USA INC TL B 1L 05/24/30	07/01/2025	Tax Free Exchange		1,453,004	1,470,187	1,451,390	1,451,606	0	1,398	0	1,398	0	1,453,004	0	0	0	52,288	05/24/2030	3.A FE
172442-AV-7	CINEMARK USA INC TL B 1L 05/24/30	09/30/2025	Redemption 100.0000		6,154	6,154	6,082	0	0	72	0	72	0	6,154	0	0	0	42	05/24/2030	3.A FE
20602R-AD-2	CONCENTRA HEALTH SERVICE TL B 1L 07/28/31	09/30/2025	Redemption 100.0000		499	499	499	0	0	0	0	0	0	499	0	0	0	18	07/28/2031	3.B FE
20902C-AX-8	Altium Packaging LLC TL B 1L 06/11/31	09/30/2025	Redemption 100.0000		2,450	2,450	2,384	2,387	0	62	0	62	0	2,450	0	0	0	127	06/11/2031	4.B FE
22526W-AS-7	CREATIVE ARTISTS AGENCY LLC TL B1 1L 10/01/31	07/01/2025	Redemption 100.0000		464	464	462	461	0	3	0	3	0	464	0	0	0	133	10/01/2031	4.A FE
22526W-AS-7	CREATIVE ARTISTS AGENCY LLC TL B1 1L 10/01/31	07/22/2025	Tax Free Exchange		1,472,797	1,477,598	1,472,068	1,468,325	0	4,472	0	4,472	0	1,472,797	0	0	0	59,273	10/01/2031	4.A FE
22860E-AJ-1	CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31	07/01/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	238	01/30/2031	4.A FE
22860E-AJ-1	CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31	07/15/2025	Tax Free Exchange		6,931,262	6,967,406	6,928,764	1,966,528	0	2,265	0	2,265	0	6,931,262	0	0	0	134,715	01/30/2031	4.A FE
23338D-AR-7	DXP ENTERPRISES INC TL B 1L 10/11/30	09/30/2025	Redemption 100.0000		4,857	4,857	4,790	4,792	0	65	0	65	0	4,857	0	0	0	298	10/11/2030	4.B FE
23918V-BB-9	DAVITA HEALTHCARE PARTNERS INC TL B1 1L 05/09/31	07/01/2025	WACHOVIA		(2,506)	(2,506)	(2,503)	0	0	8	0	8	0	(2,495)	0	(12)	(12)	12,585	05/09/2031	3.A FE
23918V-BB-9	DAVITA HEALTHCARE PARTNERS INC TL B1 1L 05/09/31	07/01/2025	Redemption 100.0000		2,506	2,506	2,503	0	0	3	0	3	0	2,506	0	0	0	32	05/09/2031	3.A FE
24521W-AB-5	DEL MONTE CORP TL 1L 08/02/28	07/01/2025	PRIVATE PLACEMENT		13,281	13,281	13,281	0	0	0	0	0	0	13,281	0	0	0	0	08/02/2028	6. FE
24521W-AB-5	DEL MONTE CORP TL 1L 08/02/28	08/12/2025	Tax Free Exchange		1,053,655	1,092,681	1,045,695	1,040,027	0	5,314	0	5,314	0	1,053,655	0	0	0	76,791	08/02/2028	5.B FE
24521W-AC-3	DEL MONTE CORP TL 1L 08/02/28	07/01/2025	Redemption 100.0000		(1,082)	(1,082)	(809)	(827)	0	(254)	0	(254)	0	(1,082)	0	0	0	(7)	08/02/2028	6. FE
24521W-AF-6	DEL MONTE FOODS CORP II TL 1L 08/02/28	08/12/2025	Tax Free Exchange		175,182	181,776	174,785	0	0	398	0	398	0	175,182	0	0	0	0	08/02/2028	5.B FE
24780D-AJ-6	DELTA TOPCO INC TL B 1L 11/30/29	07/31/2025	Redemption 100.0000		829	829	827	0	0	2	0	2	0	829	0	0	0	27	11/30/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29	09/03/2025	UBS WARBURG		850,008	970,295	955,193	957,447	0	3,688	0	3,688	0	961,134	0	(111,126)	(111,126)	63,120	04/02/2029	4.C FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27	07/01/2025	Redemption 100.0000		(560)	(560)	(557)	(558)	0	(2)	0	(2)	0	(560)	0	0	0	(9)	08/02/2027	3.C FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27	09/30/2025	Redemption 100.0000		561	561	558	559	0	2	0	2	0	561	0	0	0	50	08/02/2027	4.A FE
25460H-AD-4	DIRECTV FINANCING LLC TL EXT 1L 08/02/29	09/30/2025	Redemption 100.0000		24,725	24,725	24,416	0	0	309	0	309	0	24,725	0	0	0	1,678	08/02/2029	4.A FE
26143F-AB-5	NCR Voyix Dragon Buyer TL 1L 09/30/31	09/30/2025	Redemption 100.0000		1,500	1,500	1,492	1,492	0	8	0	8	0	1,500	0	0	0	94	09/30/2031	4.B FE
26483N-AW-0	DUN & BRADSTREET CORP TL B2 1L 01/18/29	08/26/2025	Redemption 100.0000		987,500	987,500	987,500	985,031	0	2,469	0	2,469	0	987,500	0	0	0	43,656	01/18/2029	4.A FE
26812C-AN-6	DYNASTY ACQUISITION CO I TL B1 1L 10/31/31	09/30/2025	Redemption 100.0000		1,087	1,087	1,085	1,085	0	2	0	2	0	1,087	0	0	0	53	10/31/2031	3.C FE
26812C-AP-1	DYNASTY ACQUISITION CO I TL B2 1L 10/31/31	09/30/2025	Redemption 100.0000		413	413	413	413	0	1	0	1	0	413	0	0	0	20	10/31/2031	3.C FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30	09/30/2025	Redemption 100.0000		3,394	3,394	3,362	3,356	0	38	0	38	0	3,394	0	0	0	196	05/31/2030	3.C FE
26872N-AD-1	EMRLD BOR / EMRLD CO-ISS TL B 1L 08/04/31	09/30/2025	Redemption 100.0000		500	500	498	497	0	3	0	3	0	500	0	0	0	29	08/04/2031	3.C FE
27922J-AC-0	Ecovyst Catalyst Tech TL B 1L 06/14/31	07/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	123	06/14/2031	4.A FE
27943U-AM-8	EDELMAN FINANCIAL CENTER TL B 1L 04/07/28	09/30/2025	Redemption 100.0000		2,494	2,494	2,478	2,478	0	16	0	16	0	2,494	0	0	0	138	04/07/2028	4.B FE
28542C-AC-3	EXAMWORKS GROUP INC TL 1L 11/01/28	09/30/2025	Redemption 100.0000		2,344	2,344	2,344	0	0	0	0	0	0	2,344	0	0	0	124	11/01/2028	4.B FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28	07/01/2025	Redemption 100.0000		349,375	349,375	348,502	348,799	0	576	0	576	0	349,375	0	0	0	12,314	08/03/2028	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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31773H-AE-2	GIP PILOT ACQUISITION PA TL B 1L 10/04/30	09/11/2025	Redemption 100.0000		3,681	3,681	3,664	0	0	17	0	17	0	3,681	0	0	0	394	10/04/2030	3.C FE
34641N-AC-7	HERITAGE POWER LLC TL 12/11/30	07/01/2025	PRIVATE PLACEMENT		11,169	11,169	11,169	0	0	0	0	0	0	11,169	0	0	0	0	12/11/2030	4.B FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30	09/30/2025	Redemption 100.0000		25	25	25	25	0	0	0	0	0	25	0	0	0	189	07/01/2030	4.C FE
36154H-AC-4	GBT US III LLC TL B 1L 07/28/31	09/30/2025	Redemption 100.0000		500	500	499	0	0	1	0	1	0	500	0	0	0	22	07/28/2031	3.C FE
37156Q-AZ-9	GENESEE & WYOMING INC TL B 1L 04/10/31	09/30/2025	Redemption 100.0000		1,500	1,500	1,489	1,489	0	11	0	11	0	1,500	0	0	0	48	04/10/2031	3.C FE
38021C-AC-2	BARNES GROUP INC TL B 1L 01/27/32	09/30/2025	Redemption 100.0000		2,000	2,000	2,004	0	0	(4)	0	(4)	0	2,000	0	0	0	93	01/27/2032	4.B FE
38821U-AD-2	GRANT THORNTON ADVISORS TL B 1L 06/02/31	09/30/2025	Redemption 100.0000		2,200	2,200	2,200	0	0	0	0	0	0	2,200	0	0	0	109	06/02/2031	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28	09/30/2025	Redemption 100.0000		5,256	5,256	5,237	5,229	0	27	0	27	0	5,256	0	0	0	329	12/01/2028	4.A FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28	08/01/2025	Redemption 100.0000		877,941	877,941	874,797	873,508	0	4,433	0	4,433	0	877,941	0	0	0	43,030	12/01/2028	4.B FE
39843G-AK-9	GRIFFON CORP TL B1 1L 01/24/29	09/30/2025	Redemption 100.0000		1,000	1,000	999	996	0	4	0	4	0	1,000	0	0	0	49	01/24/2029	3.A FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27	09/30/2025	Redemption 100.0000		10	10	10	10	0	0	0	0	0	10	0	0	0	146	11/15/2027	4.A FE
410346-AY-6	HANESBRANDS INC TL B 1L 03/08/32	09/30/2025	Redemption 100.0000		1,557	1,557	1,548	0	0	10	0	10	0	1,557	0	0	0	62	03/08/2032	3.C FE
41151P-AR-6	HARBOR FREIGHT TOOLS TL B 1L 11/06/31	07/31/2025	Redemption 100.0000		1,949	1,949	1,944	1,944	0	5	0	5	0	1,949	0	0	0	79	11/06/2031	4.B FE
42705F-AB-2	HERC HOLDINGS INC TL B 1L 06/02/32	07/01/2025	WELLS FARGO BK		2,488,855	2,500,000	2,489,688	0	0	17	0	17	0	2,489,705	0	(850)	(850)	3,073	06/02/2032	2.C FE
431319-AH-5	HILCORP ENERGY I LP TL B 1L 02/11/30	09/30/2025	Redemption 100.0000		73,393	73,393	73,432	0	0	(40)	0	(40)	0	73,393	0	0	0	5,052	02/11/2030	2.C FE
43538J-AC-3	Holley Inc TL 1L 11/20/28	09/30/2025	Redemption 100.0000		2,929	2,929	2,860	0	0	68	0	68	0	2,929	0	0	0	133	11/20/2028	4.B FE
44332E-AZ-9	HUB INTERNATIONAL LTD TL B 1L 06/20/30	09/30/2025	Redemption 100.0000		2,909	2,909	2,903	0	0	6	0	6	0	2,909	0	0	0	161	06/20/2030	4.A FE
44579U-AB-8	Kestrel Acquisition LLC TL B 1L 11/06/31	09/30/2025	Redemption 100.0000		8,045	8,045	8,005	7,989	0	57	0	57	0	8,045	0	0	0	475	11/06/2031	3.C FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29	09/30/2025	Redemption 100.0000		14	14	14	14	0	0	0	0	0	14	0	0	0	268	01/08/2029	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28	09/30/2025	Redemption 100.0000		3,655	3,655	3,635	3,642	0	12	0	12	0	3,655	0	0	0	220	05/26/2028	3.C FE
45115D-AB-4	ICON PARENT INC TL B 1L 11/13/31	08/20/2025	Tax Free Exchange		397,239	399,000	397,005	396,980	0	259	0	259	0	397,239	0	0	0	22,286	11/13/2031	4.C FE
45674P-AR-5	INDY US HOLDCO LLC TL B 1L 03/06/28	07/01/2025	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	128	03/06/2028	4.B FE
45674P-AR-5	INDY US HOLDCO LLC TL B 1L 03/06/28	08/12/2025	Tax Free Exchange		1,489,306	1,492,509	1,488,715	0	0	591	0	591	0	1,489,306	0	0	0	68,410	03/06/2028	4.B FE
45674P-AS-3	INDY US HOLDCO LLC TL B 1L 10/31/30	09/30/2025	Redemption 100.0000		3,731	3,731	3,723	0	0	8	0	8	0	3,731	0	0	0	35	10/31/2030	4.A FE
45784Q-AF-6	INSULET CORPORATION TL B 1L 08/04/31	09/30/2025	Redemption 100.0000		515	515	514	0	0	1	0	1	0	515	0	0	0	12	08/04/2031	3.B FE
46284N-AV-1	IRON MOUNTAIN INC TL B 1L 01/31/31	09/30/2025	Redemption 100.0000		4,711	4,711	4,693	4,685	0	26	0	26	0	4,711	0	0	0	226	01/31/2031	3.C FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28	09/30/2025	Redemption 100.0000		3,756	3,756	3,614	3,656	0	101	0	101	0	3,756	0	0	0	336	02/08/2028	4.C FE
47077D-AM-2	JANE STREET GRP/JSG FIN TL B 1L 12/15/31	09/30/2025	Redemption 100.0000		3,750	3,750	3,748	3,746	0	4	0	4	0	3,750	0	0	0	324	12/15/2031	3.A FE
47947B-AF-9	JOHNSTONE SUPPLY LLC TL B 1L 06/09/31	09/30/2025	Redemption 100.0000		1,500	1,500	1,497	499	0	3	0	3	0	1,500	0	0	0	136	06/09/2031	4.B FE
50060J-AH-3	KOPPERS INC TL B 1L 04/10/30	09/30/2025	Redemption 100.0000		2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	235	04/10/2030	3.C FE
55314N-AZ-7	MKS INSTRUMENTS INC TL B 1L 08/17/29	09/30/2025	Redemption 100.0000		35,412	35,412	34,988	0	0	424	0	424	0	35,412	0	0	0	1,190	08/17/2029	3.A FE
55345L-AF-8	MRC GLOBAL INC TL B 1L 10/29/31	09/30/2025	Redemption 100.0000		1,000	1,000	995	993	0	7	0	7	0	1,000	0	0	0	72	10/29/2031	4.B FE
55759V-AB-4	MADISON IAQ LLC TL B 1L 06/21/28	09/30/2025	Redemption 100.0000		2,558	2,558	2,518	2,525	0	32	0	32	0	2,558	0	0	0	222	06/21/2028	4.B FE
58401D-AM-6	MED PARENTCO LP TL B 1L 04/15/31	07/01/2025	Redemption 100.0000		(3,383)	(3,383)	(3,114)	(3,103)	0	(279)	0	(279)	0	(3,383)	0	0	0	0	04/15/2031	4.C FE
58401D-AM-6	MED PARENTCO LP TL B 1L 04/15/31	07/01/2025	Tax Free Exchange		1,247,654	1,346,323	1,239,565	1,235,109	0	12,546	0	12,546	0	1,247,654	0	0	0	62,648	04/15/2031	4.C FE

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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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
58401D-AN-4	MED PARENTCO LP TL B 1L 04/15/31	09/30/2025	Redemption 100.0000		3,366	3,366	3,119	0	0	247	0	247	0	3,366	0	0	0	65	04/15/2031	4.C FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28	09/30/2025	Redemption 100.0000		3,876	3,876	3,726	3,566	0	127	0	127	0	3,876	0	0	0	278	11/01/2028	5.B FE
58503U-AF-0	MEDLINE BORROWER LP TL B 1L 10/23/28	07/01/2025	Redemption 100.0000		(14,771)	(14,771)	(14,682)	(14,538)	0	(233)	0	(233)	0	(14,771)	0	0	0	193	10/23/2028	3.C FE
58503U-AF-0	MEDLINE BORROWER LP TL B 1L 10/23/28	07/31/2025	Tax Free Exchange		1,944,721	1,954,643	1,942,935	1,923,800	0	20,921	0	20,921	0	1,944,721	0	0	0	87,569	10/23/2028	3.C FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28	09/30/2025	Redemption 100.0000		2,525	2,525	2,025	2,172	0	354	0	354	0	2,525	0	0	0	169	04/15/2028	4.C FE
59565T-AM-1	MIDCONTINENT COMM & FIN TL B 1L 08/18/31	09/30/2025	Redemption 100.0000		4,000	4,000	3,960	3,951	0	49	0	49	0	4,000	0	0	0	362	08/18/2031	3.B FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27	09/16/2025	JPM FUNDS RECAP		943,063	955,000	945,450	950,212	0	1,207	0	1,207	0	951,419	0	(8,357)	(8,357)	58,440	10/01/2027	4.C FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28	07/01/2025	Redemption 100.0000		3,390	3,390	3,377	3,380	0	10	0	10	0	3,390	0	0	0	139	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28	09/30/2025	Redemption 100.0000		5,044	5,044	4,852	4,906	0	138	0	138	0	5,044	0	0	0	323	08/28/2028	4.C FE
62876R-AG-6	PATRIOT RAIL CO LLC TL B 1L 03/08/32	09/30/2025	Redemption 100.0000		1,000	1,000	997	0	0	3	0	3	0	1,000	0	0	0	38	03/08/2032	4.B FE
63939W-AM-5	Waystar TL B 1L 10/22/29	08/12/2025	Redemption 100.0000		920,907	920,907	920,088	0	0	819	0	819	0	920,907	0	0	0	37,859	10/22/2029	3.C FE
63939W-AN-3	WAYSTAR TECHNOLOGIES INC TL B 1L 10/22/29	09/30/2025	Redemption 100.0000		2,302	2,302	2,302	0	0	0	0	0	0	2,302	0	0	0	19	10/22/2029	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27	07/15/2025	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	78	04/15/2027	5.A FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28	07/15/2025	Redemption 100.0000		2,363	2,363	2,358	2,359	0	4	0	4	0	2,363	0	0	0	122	02/01/2028	5.A FE
65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L 06/28/32	07/01/2025	JPM FUNDS RECAP		723,997	731,310	723,997	0	0	0	0	0	0	723,997	0	0	0	0	06/28/2032	3.B FE
66877A-AF-5	Gen Digital TL B 1L 09/12/29	09/30/2025	Redemption 100.0000		2,500	2,500	2,469	2,464	0	36	0	36	0	2,500	0	0	0	115	09/12/2029	3.A FE
67000L-AB-8	NOVELIS HOLDINGS INC TL B 1L 03/11/32	09/30/2025	Redemption 100.0000		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	122	03/11/2032	3.A FE
67115H-AG-8	OEG Borrower LLC TL B 1L 06/30/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	155	06/30/2031	4.B FE
68764J-AJ-0	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28	09/30/2025	Redemption 100.0000		3,899	3,899	3,879	0	0	20	0	20	0	3,899	0	0	0	288	10/05/2028	3.C FE
69381M-AB-1	PEX HOLDINGS LLC TL 1L 11/26/31	09/30/2025	Redemption 100.0000		500	500	499	498	0	2	0	2	0	500	0	0	0	27	11/26/2031	4.B FE
69425B-AB-3	Neon Maple US Debt Mergersub I TL B1 1L 11/17/31	07/30/2025	Taxable Exchange		1,596,080	1,596,000	1,587,440	1,585,618	0	2,959	0	2,959	0	1,588,576	0	7,503	7,503	74,605	11/17/2031	4.A FE
69425B-AD-9	Neon Maple US Debt Mergersub I TL B1 1L 11/17/31	09/30/2025	Redemption 100.0000		3,990	3,990	3,990	0	0	0	0	0	0	3,990	0	0	0	49	11/17/2031	4.A FE
69889P-AE-5	PAR PETROLEUM LLC TL B 1L 02/28/30	09/30/2025	Redemption 100.0000		2,494	2,494	2,467	2,463	0	31	0	31	0	2,494	0	0	0	308	02/28/2030	4.A FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28	09/30/2025	Redemption 100.0000		4,676	4,676	4,537	4,588	0	88	0	88	0	4,676	0	0	0	257	06/28/2028	4.B FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28	09/30/2025	Redemption 100.0000		3,825	3,825	3,825	3,815	0	9	0	9	0	3,825	0	0	0	466	05/28/2028	4.C FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28	08/01/2025	Redemption 100.0000		5,141	5,141	5,071	5,079	0	62	0	62	0	5,141	0	0	0	249	02/11/2028	4.B FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28	08/18/2025	Tax Free Exchange		1,955,243	1,974,293	1,947,147	1,950,493	0	4,750	0	4,750	0	1,955,243	0	0	0	122,922	02/11/2028	4.B FE
71911K-AE-4	PAREXEL TL B 1L 11/15/28	09/30/2025	Redemption 100.0000		1,787	1,787	1,785	0	0	3	0	3	0	1,787	0	0	0	83	11/15/2028	4.A FE
72448F-AW-5	PITNEY BOWES INC TL B 1L 03/19/32	09/30/2025	Redemption 100.0000		3,280	3,280	3,247	0	0	33	0	33	0	3,280	0	0	0	165	03/19/2032	3.B FE
72706R-AB-2	PLANET US BUYER LLC TL B 1L 02/07/31	09/30/2025	Redemption 100.0000		3,750	3,750	3,746	3,745	0	5	0	5	0	3,750	0	0	0	375	02/07/2031	4.B FE
72761J-AH-9	PLASTIPAK PACKAGING INC TL B 1L 12/01/28	09/24/2025	Redemption 100.0000		897,647	897,647	894,265	894,372	0	3,276	0	3,276	0	897,647	0	0	0	43,805	12/01/2028	4.A FE
74839X-AM-1	QUIKRETE HOLDINGS INC TL B1 1L 04/14/31	09/30/2025	Redemption 100.0000		2,481	2,481	2,475	0	0	7	0	7	0	2,481	0	0	0	105	04/14/2031	3.C FE

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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
75049E-AR-5	RADNET MANAGEMENT INC TL B 1L 04/18/31	09/30/2025	Redemption 100.0000		1,500	1,500	1,489	1,489	0	11	0	11	0	1,500	0	0	0	136	04/18/2031	4.A FE
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28	09/30/2025	Redemption 100.0000		2,513	2,513	2,297	2,341	0	171	0	171	0	2,513	0	0	0	146	10/20/2028	4.C FE
77381H-AC-3	ROCKPOINT GAS STORAGE PA TL B 1L 09/18/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,477	0	0	23	0	23	0	2,500	0	0	0	99	09/18/2031	4.A FE
77669L-AK-9	ROPER INDUSTRIAL PRODUCT TL B 1L 11/23/29	09/30/2025	Redemption 100.0000		5,204	5,204	5,148	5,148	0	55	0	55	0	5,204	0	0	0	436	11/23/2029	4.B FE
78350U-AJ-4	RYAN SPECIALTY TL B 1L 09/15/31	09/30/2025	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	25	09/15/2031	3.C FE
78466D-BJ-2	SS&C TECHNOLOGIES INC TL B8 1L 05/09/31	09/30/2025	Redemption 100.0000		34,681	34,681	34,681	34,589	0	92	0	92	0	34,681	0	0	0	1,483	05/09/2031	3.A FE
78477M-AG-6	FIRST ADVANTAGE HOLDINGS TL B 1L 10/31/31	07/01/2025	Redemption 100.0000		(4,000)	(4,000)	(3,980)	(3,980)	0	(20)	0	(20)	0	(4,000)	0	0	0	0	10/31/2031	4.A FE
78477M-AG-6	FIRST ADVANTAGE HOLDINGS TL B 1L 10/31/31	07/30/2025	Tax Free Exchange		1,578,491	1,585,016	1,577,091	1,577,126	0	1,365	0	1,365	0	1,578,491	0	0	0	70,345	10/31/2031	4.A FE
78477M-AH-4	FIRST ADVANTAGE HOLDINGS TL B 1L 10/31/31	08/01/2025	Redemption 100.0000		18,307	18,307	18,231	0	0	75	0	75	0	18,307	0	0	0	107	10/31/2031	4.A FE
78488C-AL-4	SEAWORLD PARKS & ENTERTA TL B3 1L 12/04/31	09/30/2025	Redemption 100.0000		1,495	1,495	1,494	1,494	0	1	0	1	0	1,495	0	0	0	72	12/04/2031	3.B FE
78516E-AD-4	SABERT CORP TL B 1L 12/10/26	09/26/2025	Redemption 100.0000		8,147	8,147	8,111	8,116	0	31	0	31	0	8,147	0	0	0	391	12/10/2026	4.B FE
78524J-AF-8	S&S HOLDINGS LLC TL B 1L 10/31/31	09/30/2025	Redemption 100.0000		2,000	2,000	1,970	1,971	0	29	0	29	0	2,000	0	0	0	146	10/31/2031	4.C FE
80004Y-AC-7	SANDISK CORP TL 1L 02/20/32	09/19/2025	Redemption 100.0000		240,000	240,000	236,150	0	0	3,850	0	3,850	0	240,000	0	0	0	9,355	02/20/2032	3.B FE
80465J-AH-1	SAVAGE ENTERPRISES LLC TL B 1L 09/18/28	08/05/2025	Redemption 100.0000		494,301	494,301	492,829	492,853	0	1,448	0	1,448	0	494,301	0	0	0	24,040	09/18/2028	3.C FE
80583E-AN-6	SAZERAC CO INC TL B 1L 06/26/32	07/01/2025	WELLS FARGO BK		597,000	600,000	597,000	0	0	0	0	0	0	597,000	0	0	0	0	06/26/2032	3.C FE
80875A-AW-1	LIGHT & WONDER INTL INC TL B 1L 04/16/29	09/30/2025	Redemption 100.0000		1,700	1,700	1,690	1,690	0	9	0	9	0	1,700	0	0	0	89	04/16/2029	3.A FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 07/31/31	09/30/2025	Redemption 100.0000		4,123	4,123	4,025	4,033	0	90	0	90	0	4,123	0	0	0	447	07/31/2031	4.B FE
816194-AY-0	SELECT MEDICAL CORP TL B 1L 12/03/31	09/30/2025	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	26	12/03/2031	3.B FE
82453J-AB-4	SHIFT4 PAYMENTS LLC TL B 1L 05/10/32	07/01/2025	GOLDMAN SACHS		199,500	200,000	199,500	0	0	0	0	0	0	199,500	0	0	0	0	05/10/2032	3.A FE
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29	09/26/2025	Redemption 100.0000		3,898	3,898	3,816	3,548	0	101	0	101	0	3,898	0	0	0	207	07/23/2029	3.C FE
87169D-AB-1	STAR PARENT INC TL B 1L 09/27/30	09/30/2025	Redemption 100.0000		2,513	2,513	2,448	0	0	65	0	65	0	2,513	0	0	0	120	09/27/2030	4.A FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30	09/30/2025	Redemption 100.0000		4,012	4,012	3,961	0	0	4,012	0	4,012	0	4,012	0	0	0	362	05/27/2030	3.B FE
87510E-AD-1	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30	09/30/2025	Redemption 100.0000		2,976	2,976	2,974	2,974	0	2	0	2	0	2,976	0	0	0	248	09/20/2030	4.B FE
88145L-AF-1	TERRIER MEDIA BUYER INC TL B2 1L 06/18/29	09/30/2025	Redemption 100.0000		2,183	2,183	1,974	1,974	0	209	0	209	0	2,183	0	0	0	131	06/18/2029	4.C FE
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/20/30	09/30/2025	Redemption 100.0000		1,250	1,250	1,238	1,239	0	11	0	11	0	1,250	0	0	0	55	12/20/2030	2.C FE
88412K-AC-6	Third Coast Infrastructure TL B 1L 09/25/30	08/07/2025	Tax Free Exchange		1,962,983	1,975,000	1,961,630	1,961,963	0	1,020	0	1,020	0	1,962,983	0	0	0	103,069	09/25/2030	3.C FE
88412K-AD-4	THIRD COAST INFRASTRUCTU TL B 1L 09/25/30	09/30/2025	Redemption 100.0000		13,232	13,232	13,159	0	0	73	0	73	0	13,232	0	0	0	158	09/25/2030	3.C FE
88516D-AH-6	THOR INDUSTRIES INC TL B 1L 11/15/30	07/01/2025	Redemption 100.0000		44,444	44,444	44,188	44,033	0	411	0	411	0	44,444	0	0	0	1,470	11/15/2030	3.B FE
88632N-BE-9	CLOUD SOFTWARE GRP INC TL B 1L 03/24/31	08/14/2025	Tax Free Exchange		397,705	398,000	397,723	397,453	0	252	0	252	0	397,705	0	0	0	24,125	03/24/2031	4.B FE
88632N-BF-6	CLOUD SOFTWARE GRP INC TL B 1L 03/30/29	08/14/2025	Redemption 100.0000		995,000	995,000	996,490	996,131	0	(1,131)	0	(1,131)	0	995,000	0	0	0	58,441	03/30/2029	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89364M-CA-0	TRANSDIGM INC TL J 1L 02/28/31	09/30/2025	Redemption 100.0000		2,998	2,998	2,998	2,998	0	0	0	0	0	2,998	0	0	0	155	02/28/2031	3.C FE
89458X-AB-3	TREASURE HOLDCO INC TL B 1L 11/04/31	09/30/2025	Redemption 100.0000		105,911	105,911	104,852	104,554	0	1,357	0	1,357	0	105,911	0	0	0	7,580	11/04/2031	4.A FE
89705D-AP-7	TRONOX FINANCE LLC TL B 1L 09/30/31	07/01/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	23	09/30/2031	3.B FE
89705D-AP-7	TRONOX FINANCE LLC TL B 1L 09/30/31	09/30/2025	Redemption 100.0000		738	738	738	738	0	0	0	0	0	738	0	0	0	36	09/30/2031	4.A FE
89705D-AQ-5	TRONOX FINANCE LLC TL B2 1L 04/04/29	09/30/2025	Redemption 100.0000		3,207	3,207	3,191	3,190	0	16	0	16	0	3,207	0	0	0	159	04/04/2029	4.A FE
90385Y-AF-8	ULTRA CLEAN HOLDINGS INC TL B 1L 02/25/28	09/15/2025	Tax Free Exchange		1,350,005	1,350,504	1,349,845	1,349,882	0	123	0	123	0	1,350,005	0	0	0	78,475	02/25/2028	4.A FE
914908-BE-7	UNIVISION COMMUNICATIONS INC TL A 1L 06/24/27	07/25/2025	Redemption 100.0000		1,085,742	1,085,742	1,074,636	0	0	11,106	0	11,106	0	1,085,742	0	0	0	19,294	06/24/2027	4.B FE
92550H-AE-3	VESTIS CORP TL B 1L 02/24/31	09/30/2025	Redemption 100.0000		11	11	11	11	0	0	0	0	0	11	0	0	0	193	02/24/2031	4.B FE
92639M-AB-3	Victoria Secret TL B 1L 08/02/28	09/30/2025	Redemption 100.0000		2,564	2,564	2,545	2,546	0	18	0	18	0	2,564	0	0	0	165	08/02/2028	3.B FE
92841D-AB-7	VISTRA ZERO OPERATING CO TL B 1L 04/30/31	09/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	42	04/30/2031	3.B FE
92921H-AC-9	VOYAGER PARENT LLC TL B 1L 05/10/32	07/01/2025	DEUTSCHE BANK		1,940,000	2,000,000	1,940,000	0	0	0	0	0	0	1,940,000	0	0	0	0	05/10/2032	4.B FE
92943E-AG-1	Boost Newco TL B 1L 01/31/31	09/30/2025	Redemption 100.0000		3,990	3,990	3,962	0	0	28	0	28	0	3,990	0	0	0	167	01/31/2031	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28	09/30/2025	Redemption 100.0000		3,792	3,792	3,772	3,768	0	24	0	24	0	3,792	0	0	0	438	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27	09/30/2025	Redemption 100.0000		3,750	3,750	3,740	3,743	0	7	0	7	0	3,750	0	0	0	219	10/29/2027	4.C FE
96244U-AJ-6	WHATABRANDS LLC TL B 1L 08/03/28	09/30/2025	Redemption 100.0000		3,449	3,449	3,440	0	0	10	0	10	0	3,449	0	0	0	187	08/03/2028	4.B FE
96350T-AH-3	WHITE CAP BUYER LLC TL B 1L 10/19/29	09/30/2025	Redemption 100.0000		5,939	5,939	5,913	5,901	0	38	0	38	0	5,939	0	0	0	493	10/19/2029	4.B FE
98415L-AY-2	XEROX CORP TL B 1L 11/19/29	07/01/2025	Redemption 100.0000		(18,288)	(18,288)	(18,288)	(18,050)	0	(238)	0	(238)	0	(18,288)	0	0	0	0	11/19/2029	3.B FE
98415L-AY-2	XEROX CORP TL B 1L 11/19/29	09/30/2025	Redemption 100.0000		18,592	18,592	18,592	18,350	0	241	0	241	0	18,592	0	0	0	1,173	11/19/2029	3.C FE
D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL B 1L 04/30/30	09/30/2025	Redemption 100.0000		3,003	3,003	3,003	0	0	0	0	0	0	3,003	0	0	0	65	04/30/2030	4.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27	09/30/2025	Redemption 100.0000		3,896	3,896	3,881	3,883	0	13	0	13	0	3,896	0	0	0	353	01/29/2027	4.B FE
G3679Y-AK-8	FRONERI US INC TL B 1L 09/18/31	07/15/2025	RBC/DAIN		988,772	997,500	995,006	994,984	0	358	0	358	0	995,342	0	(6,570)	(6,570)	35,011	09/18/2031	3.C FE
G3679Y-AK-8	FRONERI US INC TL B 1L 09/18/31	07/01/2025	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	14	09/18/2031	3.C FE
G4770M-AL-8	INEOS US PETROCHEM LLC TL B 1L 04/02/29	09/30/2025	Redemption 100.0000		1,250	1,250	1,213	1,223	0	27	0	27	0	1,250	0	0	0	82	04/02/2029	3.C FE
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC TL 1L 01/04/28	07/15/2025	Redemption 100.0000		2,000,000	2,000,000	1,995,000	1,997,341	0	2,659	0	2,659	0	2,000,000	0	0	0	81,382	01/04/2028	4.A FE
N2014A-AH-5	CIMPRESS USA INC TL 1L 05/17/28	09/30/2025	Redemption 100.0000		4,838	4,838	4,809	4,809	0	29	0	29	0	4,838	0	0	0	250	05/17/2028	3.B FE
N2820E-AM-0	EG AMERICA LLC TL B 1L 02/07/28	07/30/2025	Tax Free Exchange		251,190	254,866	250,456	250,414	0	777	0	777	0	251,190	0	0	0	13,108	02/07/2028	4.C FE
N2820E-AN-8	EG AMERICA LLC TL B 1L 02/07/28	09/30/2025	Redemption 100.0000		597	597	589	0	0	9	0	9	0	597	0	0	0	8	02/07/2028	4.C FE
N8137F-AE-0	HUNTER DOUGLAS INC TL B 1L 01/19/32	09/30/2025	Redemption 100.0000		2,686	2,686	2,586	0	0	101	0	101	0	2,686	0	0	0	237	01/19/2032	4.B FE
68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30	09/30/2025	Redemption 100.0000		7,318	7,318	7,213	3,159	0	86	0	86	0	7,318	0	0	0	313	01/31/2030	2.C FE
C0102M-AS-4	AIR CANADA TL B 1L 03/22/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,487	0	13	0	13	0	2,500	0	0	0	123	03/22/2031	2.C FE
C0787F-AJ-1	BAUSCH + LOMB CORP TL B 1L 01/15/31	09/30/2025	Redemption 100.0000		4,082	4,082	4,022	0	0	60	0	60	0	4,082	0	0	0	93	01/15/2031	4.B FE
C2348C-AJ-6	CELESTICA INC TL B 1L 06/20/31	09/29/2025	Redemption 100.0000		375	375	375	375	0	0	0	0	0	375	0	0	0	17	06/20/2031	3.A FE
C4000K-AG-9	GARDA WORLD SECURITY TL B 1L 02/01/29	07/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	81	02/01/2029	4.A FE
C4000K-AG-9	GARDA WORLD SECURITY TL B 1L 02/01/29	09/30/2025	Redemption 100.0000		2,551	2,551	2,551	0	0	0	0	0	0	2,551	0	0	0	122	02/01/2029	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06901L-AM-9	1011778 BC ULC TL B5 1L 09/20/30	09/30/2025	Redemption 100.0000		3,229	3,229	3,229	3,229	0	0	0	0	0	3,229	0	0	0	149	09/20/2030	3.A FE
06907U-AB-7	ONTARIO GAMING GTA LP TL B 1L 08/01/30	09/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,440	0	60	0	60	0	2,500	0	0	0	162	08/01/2030	4.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	07/21/2025	Redemption 100.0000		342,041	342,041	354,528	346,754	0	(4,714)	0	(4,714)	0	342,041	0	0	0	21,125	10/20/2027	2.A FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	09/30/2025	Redemption 100.0000		1,000	1,000	986	991	0	9	0	9	0	1,000	0	0	0	53	11/05/2028	3.C FE
89969K-AJ-6	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	09/30/2025	Redemption 100.0000		1,996	1,996	1,995	1,995	0	1	0	1	0	1,996	0	0	0	96	06/21/2030	2.C FE
G8057J-AC-0	AERCAP TL B 1L 11/06/28	07/31/2025	Redemption 100.0000		1,200,000	1,200,000	1,198,121	1,198,025	0	1,975	0	1,975	0	1,200,000	0	0	0	42,833	11/06/2028	2.A FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	07/15/2025	Redemption 100.0000		2,188	2,188	2,144	2,158	0	29	0	29	0	2,188	0	0	0	156	11/01/2027	5.A FE
L2000A-AF-7	CAMELOT FINANCE SA TL B 1L 01/31/31	09/30/2025	Redemption 100.0000		3	3	3	3	0	0	0	0	0	3	0	0	0	52	01/31/2031	3.C FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/27/29	09/30/2025	Redemption 100.0000		2,500	2,500	2,462	2,465	0	35	0	35	0	2,500	0	0	0	167	09/27/2029	4.B FE
N3313E-AG-5	FLUTTER FINANCING BV TL B 1L 11/30/30	09/30/2025	Redemption 100.0000		3,176	3,176	3,167	3,167	0	9	0	9	0	3,176	0	0	0	146	11/30/2030	2.C FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	09/19/2025	BNP SECURITIES		546,004	550,824	541,432	542,485	0	2,315	0	2,315	0	544,800	0	1,204	1,204	29,023	04/15/2028	4.A FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	09/25/2025	Redemption 100.0000		122,940	122,940	120,844	121,079	0	1,861	0	1,861	0	122,940	0	0	0	6,642	04/15/2028	4.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					78,352,633	78,913,436	78,324,095	43,502,102	0	163,640	0	163,640	0	78,485,104	0	(132,474)	(132,474)	2,484,797	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,303,964,011	1,309,154,652	1,303,004,174	483,364,553	578,909	1,298,542	0	1,877,451	0	1,306,365,804	0	(1,152,975)	(1,152,975)	25,868,211	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					46,500,000	46,500,000	46,500,000	0	0	0	0	0	0	46,500,000	0	0	0	304,401	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					1,350,464,011	1,355,654,652	1,349,504,174	483,364,553	578,909	1,298,542	0	1,877,451	0	1,352,865,804	0	(1,152,975)	(1,152,975)	26,172,612	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					1,350,464,011	1,355,654,652	1,349,504,174	483,364,553	578,909	1,298,542	0	1,877,451	0	1,352,865,804	0	(1,152,975)	(1,152,975)	26,172,612	XXX	XXX
36176F-2C-1	G2 G2 765171 4.700% 12/20/61	08/01/2025	Paydown		62	62	67	64	0	(2)	0	(2)	0	62	0	0	0	2	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 4.750% 10/20/43	09/01/2025	Paydown		1,591	1,591	1,621	1,679	0	(88)	0	(88)	0	1,591	0	0	0	43	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 4.750% 12/20/44	09/01/2025	Paydown		59	59	60	61	0	(2)	0	(2)	0	59	0	0	0	2	12/20/2044	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26	09/01/2025	Paydown		625	625	641	645	0	(20)	0	(20)	0	625	0	0	0	31	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26	09/01/2025	Paydown		210	210	211	221	0	(11)	0	(11)	0	210	0	0	0	10	12/15/2026	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26	09/01/2025	Paydown		124	124	121	129	0	(4)	0	(4)	0	124	0	0	0	6	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26	08/01/2025	Paydown		495	495	494	511	0	(16)	0	(16)	0	495	0	0	0	16	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27	09/01/2025	Paydown		3,134	3,134	3,154	3,300	0	(166)	0	(166)	0	3,134	0	0	0	173	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26	09/01/2025	Paydown		493	493	494	516	0	(23)	0	(23)	0	493	0	0	0	25	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28	09/01/2025	Paydown		528	528	535	557	0	(30)	0	(30)	0	528	0	0	0	22	09/15/2028	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27	09/01/2025	Paydown		207	207	207	220	0	(12)	0	(12)	0	207	0	0	0	10	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27	09/01/2025	Paydown		434	434	437	459	0	(24)	0	(24)	0	434	0	0	0	22	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27	09/01/2025	Paydown		286	286	294	309	0	(23)	0	(23)	0	286	0	0	0	14	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28	09/01/2025	Paydown		951	951	965	1,009	0	(58)	0	(58)	0	951	0	0	0	41	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28	09/01/2025	Paydown		1,092	1,092	1,107	1,156	0	(64)	0	(64)	0	1,092	0	0	0	47	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28	07/01/2025	Paydown		185	185	188	199	0	(14)	0	(14)	0	185	0	0	0	8	07/15/2028	1.A
36209G-6M-2	GNMA GN 478876 7.500% 11/15/29	09/01/2025	Paydown		211	211	209	222	0	(12)	0	(12)	0	211	0	0	0	10	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28	09/01/2025	Paydown		256	256	260	271	0	(15)	0	(15)	0	256	0	0	0	11	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29	09/01/2025	Paydown		635	635	635	670	0	(35)	0	(35)	0	635	0	0	0	28	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29	09/01/2025	Paydown		297	297	296	310	0	(13)	0	(13)	0	297	0	0	0	15	11/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28	09/01/2025	Paydown		790	790	801	838	0	(48)	0	(48)	0	790	0	0	0	34	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29	09/01/2025	Paydown		831	831	831	875	0	(43)	0	(43)	0	831	0	0	0	36	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29	09/01/2025	Paydown		378	378	378	397	0	(19)	0	(19)	0	378	0	0	0	16	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29	09/01/2025	Paydown		1,397	1,397	1,389	1,455	0	(58)	0	(58)	0	1,397	0	0	0	70	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27	09/01/2025	Paydown		242	242	243	257	0	(15)	0	(15)	0	242	0	0	0	12	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27	09/01/2025	Paydown		241	241	245	254	0	(13)	0	(13)	0	241	0	0	0	11	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29	09/01/2025	Paydown		646	646	647	682	0	(36)	0	(36)	0	646	0	0	0	32	09/15/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60	09/01/2025	Paydown		964	964	981	998	0	(35)	0	(35)	0	964	0	0	0	25	11/20/2060	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37	09/01/2025	Paydown		67,966	67,966	79,764	71,708	0	(3,742)	0	(3,742)	0	67,966	0	0	0	2,477	05/16/2037	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49	09/01/2025	Paydown		0	0	25,105	23,397	0	(23,397)	0	(23,397)	0	0	0	0	0	4,288	10/20/2049	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					85,330	85,330	122,380	113,369	0	(28,038)	0	(28,038)	0	85,330	0	0	0	7,537	XXX	XXX
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52	09/01/2025	Paydown		0	0	200	3	0	(3)	0	(3)	0	0	0	0	0	33	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.236% 06/16/53	09/01/2025	Paydown		0	0	3,877	1,822	0	(1,822)	0	(1,822)	0	0	0	0	0	148	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.000% 10/16/53	09/01/2025	Paydown		0	0	862	29	0	(29)	0	(29)	0	0	0	0	0	0	10/16/2053	1.A
38378B-TK-5	GNR 2012-53 IO 0.907% 03/16/47	09/01/2025	Paydown		0	0	619	0	0	0	0	0	0	0	0	0	0	47	03/16/2047	1.A
38378K-YB-9	GNR 2013-105 IO 0.112% 06/16/54	09/01/2025	Paydown		0	0	1,007	901	0	(901)	0	(901)	0	0	0	0	0	154	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.387% 04/16/56	09/01/2025	Paydown		0	0	4,829	5,178	0	(5,178)	0	(5,178)	0	0	0	0	0	691	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.588% 09/16/55	09/01/2025	Paydown		0	0	2,548	2,671	0	(2,671)	0	(2,671)	0	0	0	0	0	355	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.505% 02/16/49	09/01/2025	Paydown		0	0	7,072	7,738	0	(7,738)	0	(7,738)	0	0	0	0	0	895	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.670% 01/16/48	09/01/2025	Paydown		0	0	3,271	2,809	0	(2,809)	0	(2,809)	0	0	0	0	0	569	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.449% 02/16/48	09/01/2025	Paydown		0	0	6,336	3,566	0	(3,566)	0	(3,566)	0	0	0	0	0	642	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50	09/01/2025	Paydown		0	0	2,129	651	0	(651)	0	(651)	0	0	0	0	0	568	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.286% 01/16/56	09/01/2025	Paydown		0	0	430	369	0	(369)	0	(369)	0	0	0	0	0	36	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.725% 07/16/57	09/01/2025	Paydown		0	0	2,585	2,049	0	(2,049)	0	(2,049)	0	0	0	0	0	354	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.556% 02/16/58	08/22/2025	NATIONAL ALLIANCE SECURITIES		17,035	0	62,693	37,039	0	28,243	0	28,243	0	65,283	0	(48,248)	(48,248)	3,674	02/16/2058	1.A
38379U-NF-9	GNR 2016-45 IO 0.556% 02/16/58	09/01/2025	Paydown		0	0	1,951	1,153	0	(1,153)	0	(1,153)	0	0	0	0	0	103	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.698% 12/16/57	08/22/2025	NATIONAL ALLIANCE SECURITIES		48,322	0	93,009	90,807	0	(1,592)	0	(1,592)	0	89,215	0	(40,893)	(40,893)	13,639	12/16/2057	1.A
38379U-R6-5	GNR 2016-133 IO 0.698% 12/16/57	09/01/2025	Paydown		0	0	6,331	6,182	0	(6,182)	0	(6,182)	0	0	0	0	0	844	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.758% 04/16/58	09/01/2025	Paydown		0	0	20,867	13,829	0	(13,829)	0	(13,829)	0	0	0	0	0	1,356	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.711% 12/16/55	09/01/2025	Paydown		0	0	6,366	38	0	(38)	0	(38)	0	0	0	0	0	648	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 0.991% 03/16/58	09/01/2025	Paydown		0	0	5,768	1,462	0	(1,462)	0	(1,462)	0	0	0	0	0	425	03/16/2058	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					65,357	0	232,750	178,296	0	(23,799)	0	(23,799)	0	154,498	0	(89,141)	(89,141)	25,181	XXX	XXX
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33	09/01/2025	Paydown		969	969	954	958	0	10	0	10	0	969	0	0	0	36	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26	09/01/2025	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	0	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42	09/01/2025	Paydown		44,611	44,611	46,360	46,269	0	(1,659)	0	(1,659)	0	44,611	0	0	0	890	08/15/2042	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33	09/01/2025	Paydown		207,601	207,601	207,439	207,406	0	195	0	195	0	207,601	0	0	0	4,168	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30	09/01/2025	Paydown		42,266	42,266	43,983	43,129	0	(863)	0	(863)	0	42,266	0	0	0	1,254	12/01/2030	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25	07/01/2025	Paydown		807	807	858	811	0	(4)	0	(4)	0	807	0	0	0	21	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26	09/01/2025	Paydown		31,467	31,467	30,454	31,293	0	174	0	174	0	31,467	0	0	0	632	02/01/2026	1.A
31280P-LV-2	FHLMC FH 1B7189 7.415% 03/01/36	09/01/2025	Paydown		844	844	884	860	0	(16)	0	(16)	0	844	0	0	0	38	03/01/2036	1.A
3128S4-DY-0	FHARM FH 100119 6.613% 09/01/36	09/01/2025	Paydown		204	204	215	214	0	(10)	0	(10)	0	204	0	0	0	10	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29	09/01/2025	Paydown		89	89	94	93	0	(4)	0	(4)	0	89	0	0	0	4	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 6.529% 12/01/39	09/01/2025	Paydown		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32	09/01/2025	Paydown		139,853	139,853	147,392	143,868	0	(4,015)	0	(4,015)	0	139,853	0	0	0	3,102	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33	09/01/2025	Paydown		206,805	206,805	217,953	212,768	0	(5,963)	0	(5,963)	0	206,805	0	0	0	4,824	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33	09/01/2025	Paydown		23,412	23,412	24,674	24,159	0	(747)	0	(747)	0	23,412	0	0	0	546	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42	09/01/2025	Paydown		11,155	11,155	12,001	12,253	0	(1,098)	0	(1,098)	0	11,155	0	0	0	293	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43	09/01/2025	Paydown		84,200	84,200	90,644	92,089	0	(7,889)	0	(7,889)	0	84,200	0	0	0	2,097	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42	09/01/2025	Paydown		88,391	88,391	92,921	93,340	0	(4,949)	0	(4,949)	0	88,391	0	0	0	2,412	10/01/2042	1.A
3132JZ-2X-0	FG FG K90790 3.000% 07/01/33	09/01/2025	Paydown		191,439	191,439	187,970	189,283	0	2,157	0	2,157	0	191,439	0	0	0	3,648	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46	09/01/2025	Paydown		14,185	14,185	14,913	15,290	0	(1,105)	0	(1,105)	0	14,185	0	0	0	331	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47	09/01/2025	Paydown		104,306	104,306	108,022	109,586	0	(5,280)	0	(5,280)	0	104,306	0	0	0	2,442	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25	08/01/2025	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25	08/01/2025	Paydown		45	45	44	46	0	(1)	0	(1)	0	45	0	0	0	1	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25	09/01/2025	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26	09/01/2025	Paydown		227	227	216	233	0	(6)	0	(6)	0	227	0	0	0	11	04/01/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28	08/01/2025	Paydown		1,266	1,266	1,276	1,264	0	1	0	1	0	1,266	0	0	0	37	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 6.543% 11/01/36	09/01/2025	Paydown		78	78	83	86	0	(8)	0	(8)	0	78	0	0	0	4	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41	09/01/2025	Paydown		277,986	277,986	297,271	279,338	0	(1,351)	0	(1,351)	0	277,986	0	0	0	6,478	03/25/2041	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32	09/01/2025	Paydown		38,384	38,384	37,904	38,246	0	138	0	138	0	38,384	0	0	0	616	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43	09/01/2025	Paydown		28,831	28,831	24,896	26,694	0	2,137	0	2,137	0	28,831	0	0	0	659	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42	09/01/2025	Paydown		122,224	122,224	124,994	122,573	0	(349)	0	(349)	0	122,224	0	0	0	2,873	03/25/2042	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35	09/01/2025	Paydown		178	178	181	181	0	(3)	0	(3)	0	178	0	0	0	7	10/01/2035	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42	09/01/2025	Paydown		30,343	30,343	28,264	29,024	0	1,318	0	1,318	0	30,343	0	0	0	297	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40	09/01/2025	Paydown		97,543	97,543	96,415	97,346	0	197	0	197	0	97,543	0	0	0	1,977	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44	09/01/2025	Paydown		24,886	24,886	24,695	24,788	0	99	0	99	0	24,886	0	0	0	588	05/15/2044	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47	09/01/2025	Paydown		48,963	48,963	49,743	49,550	0	(587)	0	(587)	0	48,963	0	0	0	1,282	10/15/2047	1.A
3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35	09/01/2025	Paydown		0	0	71,280	54,526	0	(54,526)	0	(54,526)	0	0	0	0	0	11,793	07/25/2035	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29	09/01/2025	Paydown		555	555	548	580	0	(25)	0	(25)	0	555	0	0	0	24	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29	09/01/2025	Paydown		3,753	3,753	3,751	3,967	0	(214)	0	(214)	0	3,753	0	0	0	189	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 6.402% 04/01/30	09/01/2025	Paydown		2,629	2,629	2,605	2,531	0	98	0	98	0	2,629	0	0	0	117	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30	09/01/2025	Paydown		293	293	294	307	0	(14)	0	(14)	0	293	0	0	0	16	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30	09/01/2025	Paydown		589	589	583	612	0	(23)	0	(23)	0	589	0	0	0	29	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32	09/01/2025	Paydown		4,700	4,700	4,703	4,723	0	(23)	0	(23)	0	4,700	0	0	0	209	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32	09/01/2025	Paydown		3,527	3,527	3,527	3,547	0	(21)	0	(21)	0	3,527	0	0	0	166	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33	09/01/2025	Paydown		1,239	1,239	1,242	1,247	0	(7)	0	(7)	0	1,239	0	0	0	48	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31	09/01/2025	Paydown		16,454	16,454	16,528	16,457	0	(3)	0	(3)	0	16,454	0	0	0	771	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31	09/01/2025	Paydown		505	505	502	501	0	4	0	4	0	505	0	0	0	22	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31	09/01/2025	Paydown		872	872	867	864	0	8	0	8	0	872	0	0	0	38	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31	09/01/2025	Paydown		1,387	1,387	1,438	1,436	0	(49)	0	(49)	0	1,387	0	0	0	65	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27	09/01/2025	Paydown		10,037	10,037	9,712	9,921	0	115	0	115	0	10,037	0	0	0	200	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26	09/01/2025	Paydown		31,117	31,117	31,140	31,070	0	46	0	46	0	31,117	0	0	0	619	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32	09/01/2025	Paydown		142,969	142,969	144,823	144,013	0	(1,044)	0	(1,044)	0	142,969	0	0	0	3,331	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32	09/01/2025	Paydown		83,592	83,592	85,852	85,167	0	(1,575)	0	(1,575)	0	83,592	0	0	0	1,963	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43	09/01/2025	Paydown		87,505	87,505	91,881	90,751	0	(3,246)	0	(3,246)	0	87,505	0	0	0	2,334	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 6.144% 02/01/37	09/01/2025	Paydown		466	466	489	492	0	(26)	0	(26)	0	466	0	0	0	19	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32	09/01/2025	Paydown		48,160	48,160	51,501	49,760	0	(1,600)	0	(1,600)	0	48,160	0	0	0	1,117	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32	09/01/2025	Paydown		47,784	47,784	47,740	47,727	0	58	0	58	0	47,784	0	0	0	957	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33	09/01/2025	Paydown		18,981	18,981	20,298	19,763	0	(782)	0	(782)	0	18,981	0	0	0	444	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33	09/01/2025	Paydown		48,530	48,530	51,897	50,467	0	(1,936)	0	(1,936)	0	48,530	0	0	0	1,128	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33	09/01/2025	Paydown		55,371	55,371	55,310	55,289	0	82	0	82	0	55,371	0	0	0	1,120	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45	08/01/2025	Paydown		101,538	101,538	104,838	107,128	0	(5,591)	0	(5,591)	0	101,538	0	0	0	2,305	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46	09/01/2025	Paydown		6,117	6,117	6,438	6,766	0	(649)	0	(649)	0	6,117	0	0	0	163	08/01/2046	1.A
31391X-EP-0	FNMA FN 679742 6.905% 01/01/40	09/01/2025	Paydown		496	496	509	517	0	(21)	0	(21)	0	496	0	0	0	23	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32	09/01/2025	Paydown		4,371	4,371	3,960	4,204	0	167	0	167	0	4,371	0	0	0	160	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 4.378% 04/25/33	09/25/2025	Paydown		522	522	522	522	0	0	0	0	0	522	0	0	0	16	04/25/2033	1.B FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43	09/01/2025	Paydown		13,666	13,666	15,477	14,509	0	(843)	0	(843)	0	13,666	0	0	0	542	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43	09/01/2025	Paydown		9,098	9,098	9,008	9,087	0	11	0	11	0	9,098	0	0	0	300	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32	09/01/2025	Paydown		15,222	15,222	14,140	14,772	0	450	0	450	0	15,222	0	0	0	559	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33	09/01/2025	Paydown		23,604	23,604	25,390	24,437	0	(834)	0	(834)	0	23,604	0	0	0	872	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33	09/01/2025	Paydown		79,564	79,564	72,876	77,543	0	2,021	0	2,021	0	79,564	0	0	0	2,675	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35	09/01/2025	Paydown		73,234	73,234	81,507	81,704	0	(8,471)	0	(8,471)	0	73,234	0	0	0	2,674	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33	09/01/2025	Paydown		121,451	121,451	123,062	121,944	0	(493)	0	(493)	0	121,451	0	0	0	3,653	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34	09/01/2025	Paydown		51,361	51,361	52,613	51,744	0	(383)	0	(383)	0	51,361	0	0	0	1,685	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34	09/01/2025	Paydown		17,997	17,997	17,468	17,772	0	224	0	224	0	17,997	0	0	0	640	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39	09/01/2025	Paydown		33,004	33,004	35,871	38,081	0	(5,077)	0	(5,077)	0	33,004	0	0	0	1,098	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36	09/01/2025	Paydown		13,417	13,417	15,222	15,339	0	(1,922)	0	(1,922)	0	13,417	0	0	0	504	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29	09/01/2025	Paydown		3,525	3,525	3,902	3,537	0	(12)	0	(12)	0	3,525	0	0	0	113	03/25/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33	09/01/2025	Paydown		5,086	5,086	5,008	5,014	0	72	0	72	0	5,086	0	0	0	187	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33	09/01/2025	Paydown		1,089	1,089	1,078	1,080	0	9	0	9	0	1,089	0	0	0	40	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33	09/01/2025	Paydown		881	881	888	885	0	(4)	0	(4)	0	881	0	0	0	32	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34	09/01/2025	Paydown		3,106	3,106	3,160	3,148	0	(42)	0	(42)	0	3,106	0	0	0	116	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34	09/01/2025	Paydown		1,433	1,433	1,458	1,454	0	(21)	0	(21)	0	1,433	0	0	0	52	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34	09/01/2025	Paydown		7,826	7,826	7,962	7,943	0	(118)	0	(118)	0	7,826	0	0	0	287	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34	09/01/2025	Paydown		1,431	1,431	1,456	1,452	0	(21)	0	(21)	0	1,431	0	0	0	48	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 6.112% 01/01/35	09/01/2025	Paydown		353	353	368	368	0	(15)	0	(15)	0	353	0	0	0	15	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46	09/01/2025	Paydown		25,372	25,372	26,742	27,036	0	(1,663)	0	(1,663)	0	25,372	0	0	0	592	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48	09/01/2025	Paydown		984	984	1,001	1,035	0	(52)	0	(52)	0	984	0	0	0	26	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27	09/01/2025	Paydown		52	52	54	53	0	(1)	0	(1)	0	52	0	0	0	2	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48	09/01/2025	Paydown		1,894	1,894	1,928	1,987	0	(93)	0	(93)	0	1,894	0	0	0	51	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48	09/01/2025	Paydown		11,129	11,129	11,153	11,242	0	(113)	0	(113)	0	11,129	0	0	0	297	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48	09/01/2025	Paydown		21,609	21,609	21,705	21,944	0	(335)	0	(335)	0	21,609	0	0	0	578	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 6.797% 04/01/36	09/01/2025	Paydown		164	164	172	172	0	(8)	0	(8)	0	164	0	0	0	8	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38	09/01/2025	Paydown		195	195	196	197	0	(3)	0	(3)	0	195	0	0	0	6	03/01/2038	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38	09/01/2025	Paydown		2,071	2,071	2,111	2,143	0	(72)	0	(72)	0	2,071	0	0	0	76	08/01/2038	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25	09/01/2025	Paydown		10,698	10,698	10,868	10,695	0	3	0	3	0	10,698	0	0	0	250	11/01/2025	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32	09/01/2025	Paydown		95,055	95,055	94,432	94,593	0	462	0	462	0	95,055	0	0	0	1,951	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32	09/01/2025	Paydown		125,001	125,001	124,928	124,868	0	133	0	133	0	125,001	0	0	0	2,501	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32	09/01/2025	Paydown		141,814	141,814	141,548	141,542	0	273	0	273	0	141,814	0	0	0	2,945	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33	09/01/2025	Paydown		23,599	23,599	25,236	24,613	0	(1,013)	0	(1,013)	0	23,599	0	0	0	550	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33	09/01/2025	Paydown		52,104	52,104	52,055	52,032	0	72	0	72	0	52,104	0	0	0	1,024	07/01/2033	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33	09/01/2025	Paydown		50,057	50,057	51,465	50,973	0	(916)	0	(916)	0	50,057	0	0	0	1,162	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33	09/01/2025	Paydown		254,384	254,384	253,827	253,846	0	538	0	538	0	254,384	0	0	0	5,049	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46	09/01/2025	Paydown		109,191	109,191	110,743	112,973	0	(3,782)	0	(3,782)	0	109,191	0	0	0	2,260	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38	09/01/2025	Paydown		43,911	43,911	45,640	47,412	0	(3,502)	0	(3,502)	0	43,911	0	0	0	1,020	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51	09/01/2025	Paydown		447,728	447,728	453,622	453,006	0	(5,278)	0	(5,278)	0	447,728	0	0	0	5,976	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25	09/01/2025	Paydown		3,633	3,633	3,695	3,634	0	0	0	0	0	3,633	0	0	0	85	11/01/2025	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					4,484,692	4,484,692	4,649,610	4,615,786	0	(131,099)	0	(131,099)	0	4,484,692	0	0	0	113,465	XXX	XXX
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.398% 03/25/41	08/01/2025	Paydown		0	0	17,814	16,685	0	(16,685)	0	(16,685)	0	0	0	0	0	2,397	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.563% 01/25/41	09/01/2025	Paydown		0	0	32,053	27,340	0	(27,340)	0	(27,340)	0	0	0	0	0	1,967	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.798% 05/25/41	08/01/2025	Paydown		0	0	12,128	9,061	0	(9,061)	0	(9,061)	0	0	0	0	0	995	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.606% 06/25/41	08/05/2025	PIPER JAFFRAY		1,362,146	0	2,851,649	2,062,350	0	(117,749)	0	(117,749)	0	1,944,601	0	(582,455)	(582,455)	242,684	06/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.606% 06/25/41	07/01/2025	Paydown		0	0	4,620	3,341	0	(3,341)	0	(3,341)	0	0	0	0	0	337	06/25/2041	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.497% 08/25/28	09/01/2025	Paydown		0	0	145,155	66,092	0	(66,092)	0	(66,092)	0	0	0	0	0	14,411	08/25/2028	1.A
3137BE-WS-9	FHMS Q001 XA 2.079% 02/25/32	09/01/2025	Paydown		0	0	26,826	13,635	0	(13,635)	0	(13,635)	0	0	0	0	0	3,678	02/25/2032	1.B FE
3137BL-WA-2	FHMS K050 X1 0.323% 08/25/25	07/01/2025	Paydown		0	0	614,278	59,493	0	(59,493)	0	(59,493)	0	0	0	0	0	129,935	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.825% 11/25/25	09/01/2025	Paydown		0	0	2,503,500	324,129	0	(324,129)	0	(324,129)	0	0	0	0	0	398,885	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.018% 12/25/25	09/01/2025	Paydown		0	0	693,804	94,210	0	(94,210)	0	(94,210)	0	0	0	0	0	109,598	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.312% 01/25/26	09/01/2025	Paydown		0	0	630,821	142,439	0	(142,439)	0	(142,439)	0	0	0	0	0	135,596	01/25/2026	1.A FE
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.374% 05/25/26	09/01/2025	Paydown		0	0	96,743	30,488	0	(30,488)	0	(30,488)	0	0	0	0	0	22,780	05/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 1.023% 08/25/26	09/01/2025	Paydown		0	0	75,068	19,626	0	(19,626)	0	(19,626)	0	0	0	0	0	9,627	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.367% 09/25/26	09/01/2025	Paydown		0	0	326,825	93,304	0	(93,304)	0	(93,304)	0	0	0	0	0	37,770	09/25/2026	1.A FE
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.170% 10/25/26	09/01/2025	Paydown		0	0	4,591	1,523	0	(1,523)	0	(1,523)	0	0	0	0	0	828	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.723% 03/25/27	09/01/2025	Paydown		0	0	9,380	4,547	0	(4,547)	0	(4,547)	0	0	0	0	0	1,675	03/25/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137F1-G6-9	FHMS K065 X1 0.792% 04/25/27	09/01/2025	Paydown		0	0	46,614	17,465	0	(17,465)	0	(17,465)	0	0	0	0	0	5,967	04/25/2027	1.A FE
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.264% 09/25/27	09/01/2025	Paydown		0	0	14,328	10,057	0	(10,057)	0	(10,057)	0	0	0	0	0	3,191	09/25/2027	1.A FE
3137F7-2J-3	FHMS Q014 X 2.773% 10/25/55	09/01/2025	Paydown		0	0	78,411	61,052	0	(61,052)	0	(61,052)	0	0	0	0	0	6,554	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.448% 11/25/27	09/01/2025	Paydown		0	0	33,182	17,026	0	(17,026)	0	(17,026)	0	0	0	0	0	4,718	11/25/2027	1.A
3137FF-XM-4	FHLMC KG05 X1 0.401% 01/25/31	09/01/2025	Paydown		0	0	520	406	0	(406)	0	(406)	0	0	0	0	0	59	01/25/2031	1.A
3137FL-6G-4	FHMS K088 X1 0.651% 01/25/29	09/01/2025	Paydown		0	0	58,612	41,593	0	(41,593)	0	(41,593)	0	0	0	0	0	8,732	01/25/2029	1.A
3137FL-YX-6	FHMS K092 X1 0.851% 04/25/29	09/01/2025	Paydown		0	0	39,656	20,468	0	(20,468)	0	(20,468)	0	0	0	0	0	3,896	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.243% 07/25/29	09/01/2025	Paydown		0	0	64,162	44,792	0	(44,792)	0	(44,792)	0	0	0	0	0	8,405	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.752% 11/25/29	09/01/2025	Paydown		0	0	37,496	25,632	0	(26,898)	0	(26,898)	0	0	0	0	0	4,345	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.229% 01/25/30	09/01/2025	Paydown		0	0	70,300	45,356	0	(45,356)	0	(45,356)	0	0	0	0	0	7,346	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.756% 04/25/30	09/01/2025	Paydown		0	0	17,024	12,242	0	(12,242)	0	(12,242)	0	0	0	0	0	2,115	04/25/2030	1.A FE
3137FU-ZE-7	FHR K111 X1 1.674% 05/25/30	09/01/2025	Paydown		0	0	46,071	31,928	0	(32,931)	0	(32,931)	0	0	0	0	0	5,081	05/25/2030	1.A FE
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.475% 06/25/30	09/01/2025	Paydown		0	0	18,654	13,898	0	(13,898)	0	(13,898)	0	0	0	0	0	2,207	06/25/2030	1.A FE
3137FW-HV-5	FHLMC K116 X1 1.517% 07/25/30	09/01/2025	Paydown		0	0	19,987	12,665	0	(15,770)	0	(15,770)	0	0	0	0	0	2,674	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.319% 08/25/30	09/01/2025	Paydown		0	0	14,534	8,804	0	(11,782)	0	(11,782)	0	0	0	0	0	1,737	08/25/2030	1.A FE
3137H0-H7-6	FHMS KLU3 X1 2.071% 01/25/31	09/01/2025	Paydown		0	0	64,018	39,292	0	(39,292)	0	(39,292)	0	0	0	0	0	6,000	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.405% 01/25/31	09/01/2025	Paydown		0	0	23,306	15,215	0	(15,215)	0	(15,215)	0	0	0	0	0	2,618	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.958% 07/25/28	09/01/2025	Paydown		0	0	10,490	5,319	0	(5,319)	0	(5,319)	0	0	0	0	0	1,123	07/25/2028	1.A FE
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.710% 08/25/28	09/01/2025	Paydown		0	0	41,709	21,239	0	(21,239)	0	(21,239)	0	0	0	0	0	4,264	08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.294% 11/25/31	09/01/2025	Paydown		0	0	3,078	2,132	0	(2,132)	0	(2,132)	0	0	0	0	0	272	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.142% 08/25/38	09/01/2025	Paydown		0	0	1,337	1,057	0	(1,057)	0	(1,057)	0	0	0	0	0	124	08/25/2038	1.A
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28	09/01/2025	Paydown		0	0	856	630	0	(659)	0	(659)	0	0	0	0	0	150	12/25/2028	1.A
3137HC-KW-1	FHLMC K520 X1 0.245% 03/25/29	09/01/2025	Paydown		0	0	1,568	946	0	(946)	0	(946)	0	0	0	0	0	236	03/25/2029	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,362,146	0	8,751,168	3,417,477	0	(1,481,257)	0	(1,481,257)	0	1,944,601	0	(582,455)	(582,455)	1,194,977	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33	09/01/2025	Paydown		4,094	4,094	3,531	3,477	0	617	0	617	0	4,094	0	0	0	150	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31	09/01/2025	Paydown		904	904	724	904	0	0	0	0	0	904	0	0	0	45	12/25/2031	1.A FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45	09/01/2025	Paydown		88,414	88,414	88,032	87,612	0	802	0	802	0	88,414	0	0	0	2,251	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46	09/01/2025	Paydown		13,787	13,787	13,994	14,078	0	(291)	0	(291)	0	13,787	0	0	0	344	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.778% 08/25/46	09/01/2025	Paydown		106,102	106,102	109,815	108,252	0	(2,150)	0	(2,150)	0	106,102	0	0	0	2,861	08/25/2046	1.A
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37	09/01/2025	Paydown		13,019	12,986	10,988	9,487	0	3,531	0	3,531	0	13,019	0	0	0	557	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37	09/01/2025	Paydown		14,112	14,126	12,835	9,795	0	4,317	0	4,317	0	14,112	0	0	0	563	09/25/2037	1.A FM
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35	09/01/2025	Paydown		3,439	3,439	3,153	3,050	0	389	0	389	0	3,439	0	0	0	60	09/25/2035	1.A FM
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67	09/01/2025	Paydown		404,037	404,037	393,520	399,413	0	4,624	0	4,624	0	404,037	0	0	0	11,887	05/25/2067	1.A FE
03464M-AE-4	Angel Oak Mortga20191 2019-1 B1 5.400% 11/25/48	09/01/2025	Paydown		10,444,373	10,444,373	10,349,721	10,380,316	0	64,057	0	64,057	0	10,444,373	0	0	0	432,746	11/25/2048	1.A
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67	09/01/2025	Paydown		351,619	351,619	347,855	351,866	0	(247)	0	(247)	0	351,619	0	0	0	9,007	01/25/2067	1.A
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67	09/01/2025	Paydown		348,362	348,362	347,102	348,624	0	(262)	0	(262)	0	348,362	0	0	0	14,817	12/25/2067	1.A FE
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67	09/01/2025	Paydown		271,968	271,968	261,653	178,287	0	8,683	0	8,683	0	271,968	0	0	0	6,288	10/25/2067	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67	09/01/2025	Paydown		225,885	225,885	215,214	217,054	0	8,832	0	8,832	0	225,885	0	0	0	7,737	09/25/2067	1.A FE

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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
03465V-AA-1	Angel Oak Mortga20226 2022-6 A1 4.300% 07/25/67	09/01/2025	Paydown		794,455	794,455	781,049	0	0	13,406	0	13,406	0	794,455	0	0	0	8,699	07/25/2067	1.A FE
03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750% 09/26/67	09/01/2025	Paydown		151,660	151,660	143,343	144,541	0	7,119	0	7,119	0	151,660	0	0	0	4,874	09/26/2067	1.A FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68	09/01/2025	Paydown		1,150,282	1,150,282	1,128,960	855,563	0	17,344	0	17,344	0	1,150,282	0	0	0	32,604	08/25/2068	1.A FE
03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67	09/01/2025	Paydown		227,869	227,869	219,208	194,744	0	7,433	0	7,433	0	227,869	0	0	0	6,419	11/25/2067	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68	09/01/2025	Paydown		298,081	298,081	288,552	289,834	0	8,246	0	8,246	0	298,081	0	0	0	9,260	11/26/2068	1.A FE
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67	09/01/2025	Paydown		400,661	400,661	390,591	148,463	0	8,745	0	8,745	0	400,661	0	0	0	9,345	09/26/2067	1.A FE
034934-AA-7	Angel Oak Mortga20251 2025-1 A1 5.691% 01/25/70	09/01/2025	Paydown		863,787	863,787	863,774	0	0	13	0	13	0	863,787	0	0	0	28,731	01/25/2070	1.A FE
034944-AA-6	Angel Oak Mortga20246 2024-6 A1 4.650% 11/25/67	09/01/2025	Paydown		832,733	832,733	821,390	0	0	11,342	0	11,342	0	832,733	0	0	0	4,562	11/25/2067	1.A FE
034944-AB-4	Angel Oak Mortga20246 2024-6 A2 4.650% 11/25/67	09/01/2025	Paydown		167,421	167,421	163,615	0	0	3,806	0	3,806	0	167,421	0	0	0	927	11/25/2067	1.C FE
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36	09/01/2025	Paydown		4,970	4,970	1,759	1,363	0	3,607	0	3,607	0	4,970	0	0	0	46	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35	09/01/2025	Paydown		823	823	820	829	0	(6)	0	(6)	0	823	0	0	0	30	09/25/2035	3.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	09/01/2025	Paydown		2,582	2,582	2,438	2,431	0	151	0	151	0	2,582	0	0	0	95	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35	09/01/2025	Paydown		4,611	4,611	4,515	4,572	0	39	0	39	0	4,611	0	0	0	177	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35	09/01/2025	Paydown		846	846	805	839	0	7	0	7	0	846	0	0	0	31	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 5.669% 01/25/36	09/01/2025	Paydown		5,196	6,350	6,003	6,221	0	(1,025)	0	(1,025)	0	5,196	0	0	0	241	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 4.071% 09/20/46	09/01/2025	Paydown		5,384	6,356	5,391	5,956	0	(572)	0	(572)	0	5,384	0	0	0	191	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34	09/01/2025	Paydown		11,245	11,832	9,906	10,560	0	685	0	685	0	11,245	0	0	0	434	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37	09/01/2025	Paydown		16,175	16,175	13,834	13,834	0	2,342	0	2,342	0	16,175	0	0	0	489	01/25/2037	1.A FM
07336N-AE-9	Bayview Opportun20222 er Fun 2022-2 A5 2.500% 12/25/51	09/01/2025	Paydown		470,605	470,605	408,250	409,852	0	60,753	0	60,753	0	470,605	0	0	0	8,068	12/25/2051	1.A
07384M-TM-4	BSARM 2003-1 5A1 6.331% 04/25/33	09/01/2025	Paydown		840	840	839	839	0	1	0	1	0	840	0	0	0	36	04/25/2033	1.A FM
10568G-AE-7	BRAVO Residentia20191 g Trus 2019-1 A1D 3.500% 03/25/58	09/01/2025	Paydown		206,751	206,751	198,740	0	0	8,012	0	8,012	0	206,751	0	0	0	603	03/25/2058	1.A FE
10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	09/01/2025	Paydown		522,956	522,956	501,656	392,712	0	19,805	0	19,805	0	522,956	0	0	0	13,631	01/25/2060	1.A FE
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59	09/01/2025	Paydown		304,379	304,379	276,699	281,955	0	22,423	0	22,423	0	304,379	0	0	0	4,048	05/25/2059	1.A
10569J-AA-8	BRAVO Residentia2022NQM3g Trus 2022-NQM3 A1 5.108% 07/25/62	09/01/2025	Paydown		50,474	50,474	50,221	0	0	252	0	252	0	50,474	0	0	0	1,245	07/25/2062	1.A
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53	09/01/2025	Paydown		677,022	677,022	653,957	647,408	0	29,614	0	29,614	0	677,022	0	0	0	21,764	08/01/2053	1.A FE
105927-AC-1	BRAVO Residentia2025NQM3g Trus 2025-NQM3 A1 5.573% 03/25/65	09/01/2025	Paydown		592,832	592,832	592,824	0	0	9	0	9	0	592,832	0	0	0	13,662	03/25/2065	1.A FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	09/25/2025	Paydown		247,123	247,123	225,661	232,010	0	15,113	0	15,113	0	247,123	0	0	0	6,669	09/25/2062	1.A FE
10638B-AA-2	BREAN 2023-RM7 A1 4.500% 03/25/78	09/25/2025	Paydown		880,064	880,064	790,889	804,432	0	75,632	0	75,632	0	880,064	0	0	0	25,093	03/25/2078	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	09/25/2025	Paydown		216,687	216,687	206,771	210,912	0	5,775	0	5,775	0	216,687	0	0	0	1,403	10/25/2063	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	09/25/2025	Paydown		636,798	636,798	607,032	619,058	0	17,607	0	17,607	0	636,798	0	0	0	5,837	02/25/2062	1.A FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.441% 04/25/37	09/01/2025	Paydown		5,906	5,906	4,843	4,723	0	1,183	0	1,183	0	5,906	0	0	0	120	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.110% 01/25/37	09/01/2025	Paydown		546	546	339	155	0	391	0	391	0	546	0	0	0	3	01/25/2037	1.A FM
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37	09/25/2025	Paydown		621,351	621,351	564,988	591,854	0	29,497	0	29,497	0	621,351	0	0	0	13,217	09/25/2037	1.A FE

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12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52	09/25/2025	Paydown		702,211	702,211	664,869	685,993	0	16,219	0	16,219	0	702,211	0	0	0	9,380	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37	09/25/2025	Paydown		545,744	545,744	517,862	523,842	0	21,902	0	21,902	0	545,744	0	0	0	14,729	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33	09/25/2025	Paydown		7,148,547	7,148,547	6,896,419	6,976,006	0	172,541	0	172,541	0	7,148,547	0	0	0	202,663	04/25/2033	1.A FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	09/01/2025	Paydown		8	(42)	(11)	(8)	0	16	0	16	0	8	0	0	0	2	02/25/2037	6. FM
12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	09/01/2025	Paydown		8,573	8,573	7,669	0	0	904	0	904	0	8,573	0	0	0	18	06/25/2051	1.A FE
12566P-AH-8	CIM Trust 2021INV1 2021-INV1 A8 2.500% 07/01/51	09/01/2025	Paydown		26,044	26,044	23,297	0	0	2,747	0	2,747	0	26,044	0	0	0	54	07/01/2051	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45	09/01/2025	Paydown		107,115	107,115	108,119	108,350	0	(1,235)	0	(1,235)	0	107,115	0	0	0	2,241	05/25/2045	1.A
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36	09/01/2025	Paydown		32,950	32,950	5,786	4,557	0	28,392	0	28,392	0	32,950	0	0	0	155	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36	09/01/2025	Paydown		18,231	18,231	4,102	2,737	0	15,494	0	15,494	0	18,231	0	0	0	102	12/25/2036	1.A FM
12646U-AF-5	CSMC 2013-IVR1 B4 3.474% 03/25/43	09/01/2025	Paydown		54,365	54,365	54,975	54,871	0	(506)	0	(506)	0	54,365	0	0	0	1,258	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.392% 04/25/43	09/01/2025	Paydown		30,953	30,953	29,839	30,546	0	406	0	406	0	30,953	0	0	0	697	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.493% 07/25/43	09/01/2025	Paydown		37,957	37,957	36,273	37,039	0	918	0	918	0	37,957	0	0	0	886	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.433% 08/25/43	09/01/2025	Paydown		130,953	130,953	128,477	129,716	0	1,237	0	1,237	0	130,953	0	0	0	3,010	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43	09/01/2025	Paydown		18,450	18,450	18,408	18,407	0	43	0	43	0	18,450	0	0	0	372	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.614% 11/25/44	09/01/2025	Paydown		25,638	25,638	26,539	26,172	0	(535)	0	(535)	0	25,638	0	0	0	617	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.614% 11/25/44	09/01/2025	Paydown		27,111	27,111	27,806	27,558	0	(447)	0	(447)	0	27,111	0	0	0	652	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44	09/01/2025	Paydown		19,851	19,851	19,871	19,911	0	(60)	0	(60)	0	19,851	0	0	0	419	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.763% 12/25/44	09/01/2025	Paydown		210,498	210,498	205,893	206,727	0	3,771	0	3,771	0	210,498	0	0	0	5,574	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48	09/01/2025	Paydown		151,202	151,202	147,682	145,152	0	6,050	0	6,050	0	151,202	0	0	0	3,514	02/25/2048	1.A
12653T-AB-7	CSMC 2018-J1 A2 3.500% 02/25/48	09/01/2025	Paydown		471,446	471,446	424,486	424,586	0	46,861	0	46,861	0	471,446	0	0	0	10,957	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.580% 02/25/48	09/01/2025	Paydown		559,891	559,891	566,190	564,782	0	(4,891)	0	(4,891)	0	559,891	0	0	0	13,309	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.580% 02/25/48	09/01/2025	Paydown		125,642	125,642	111,861	113,845	0	11,797	0	11,797	0	125,642	0	0	0	2,986	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67	09/01/2025	Paydown		434,330	434,330	434,326	434,199	0	132	0	132	0	434,330	0	0	0	11,829	02/25/2067	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67	09/01/2025	Paydown		25,934	25,934	25,310	25,481	0	453	0	453	0	25,934	0	0	0	751	06/27/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35	09/01/2025	Paydown		6,767	6,767	6,418	6,493	0	274	0	274	0	6,767	0	0	0	246	02/25/2035	3.A FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35	09/01/2025	Paydown		8,153	8,556	7,550	6,895	0	1,259	0	1,259	0	8,153	0	0	0	313	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34	09/01/2025	Paydown		20,730	20,730	20,348	20,539	0	190	0	190	0	20,730	0	0	0	757	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35	09/01/2025	Paydown		25,215	24,606	18,593	17,545	0	7,670	0	7,670	0	25,215	0	0	0	955	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35	09/01/2025	Paydown		34,225	34,264	30,967	29,856	0	4,370	0	4,370	0	34,225	0	0	0	1,247	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35	09/01/2025	Paydown		27,205	27,205	22,189	22,926	0	4,280	0	4,280	0	27,205	0	0	0	1,000	05/25/2035	1.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35	09/01/2025	Paydown		8,474	8,427	7,623	6,065	0	2,408	0	2,408	0	8,474	0	0	0	305	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35	09/01/2025	Paydown		8,686	501	437	326	0	8,360	0	8,360	0	8,686	0	0	0	641	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35	09/01/2025	Paydown		513	707	595	372	0	140	0	140	0	513	0	0	0	29	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35	09/01/2025	Paydown		8,109	8,109	7,501	5,600	0	2,509	0	2,509	0	8,109	0	0	0	299	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35	09/01/2025	Paydown		6,292	6,160	5,769	4,591	0	1,701	0	1,701	0	6,292	0	0	0	237	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36	09/01/2025	Paydown		0	(206)	(167)	(87)	0	87	0	87	0	0	0	0	0	6	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 04/25/47	09/01/2025	Paydown		70,671	70,671	64,823	72,405	0	(1,734)	0	(1,734)	0	70,671	0	0	0	1,997	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	09/01/2025	Paydown		1	(60)	(52)	(28)	0	29	0	29	0	1	0	0	0	1	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35	09/01/2025	Paydown		3,139	3,139	2,656	1,696	0	1,442	0	1,442	0	3,139	0	0	0	102	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35	09/01/2025	Paydown		1,910	1,910	1,619	1,034	0	876	0	876	0	1,910	0	0	0	62	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34	09/01/2025	Paydown		10,865	10,865	10,816	10,823	0	42	0	42	0	10,865	0	0	0	381	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34	09/01/2025	Paydown		7,991	7,991	7,502	7,730	0	261	0	261	0	7,991	0	0	0	279	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35	09/01/2025	Paydown		9,178	9,121	8,444	6,069	0	3,109	0	3,109	0	9,178	0	0	0	341	08/25/2035	1.A FM
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35	09/01/2025	Paydown		1,275	1,275	1,274	1,274	0	1	0	1	0	1,275	0	0	0	43	02/18/2035	1.A FM
15723A-AA-9	Cascade Funding 2024HB15 Trust 2024-HB15 A 4.000% 08/25/34	09/25/2025	Paydown		820,492	820,492	804,801	806,902	0	13,590	0	13,590	0	820,492	0	0	0	22,237	08/25/2034	1.A FE

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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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64	09/01/2025	Paydown		193,757	193,757	165,768	166,383	0	27,373	0	27,373	0	193,757	0	0	0	4,266	03/25/2064	1.A
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36	09/01/2025	Paydown		0	3,810	1,877	1,726	1,310	(3,036)	0	(1,726)	0	0	0	0	0	62	11/25/2036	1.A FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36	09/01/2025	Paydown		9,543	9,543	9,699	10,974	0	(1,431)	0	(1,431)	0	9,543	0	0	0	351	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37	09/01/2025	Paydown		176,381	176,381	176,375	174,975	0	1,405	0	1,405	0	176,381	0	0	0	5,093	06/25/2037	1.A FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43	09/01/2025	Paydown		46,105	46,105	45,316	45,353	0	752	0	752	0	46,105	0	0	0	1,003	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44	09/01/2025	Paydown		45,095	45,095	45,588	45,684	0	(590)	0	(590)	0	45,095	0	0	0	960	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.824% 11/25/44	09/01/2025	Paydown		35,763	35,763	36,043	36,086	0	(323)	0	(323)	0	35,763	0	0	0	912	11/25/2044	1.A
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42	09/01/2025	Paydown		141,729	141,729	137,123	137,644	0	4,085	0	4,085	0	141,729	0	0	0	4,864	09/25/2042	1.A
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51	09/01/2025	Paydown		718,325	718,325	601,308	497,341	0	107,390	0	107,390	0	718,325	0	0	0	10,441	07/25/2051	1.A
17329P-CL-4	Citigroup Mortga2021INV1Trust 2021-INV1 A7A 2.500% 05/25/51	08/01/2025	GOLDMAN SACHS		5,445,044	6,134,721	5,445,044	0	0	0	0	0	0	5,445,044	0	0	0	5,112	05/25/2051	1.A
17329P-CL-4	Citigroup Mortga2021INV1Trust 2021-INV1 A7A 2.500% 05/25/51	09/01/2025	Paydown		91,318	91,318	81,052	0	0	10,266	0	10,266	0	91,318	0	0	0	382	05/25/2051	1.A
17329R-AD-0	Citigroup Mortga2021INV2Trust 2021-INV2 A1A 2.500% 05/25/51	09/01/2025	Paydown		415,938	415,938	385,100	0	0	30,838	0	30,838	0	415,938	0	0	0	3,860	05/25/2051	1.A
17329V-AE-9	Citigroup Mortga2021INV3Trust 2021-INV3 A1A 2.500% 05/25/51	09/01/2025	Paydown		194,556	194,556	179,896	0	0	14,660	0	14,660	0	194,556	0	0	0	949	05/25/2051	1.A
17330B-CF-5	Citigroup Mortga2021J3 Trust 2021-J3 A7A 2.500% 09/25/51	09/01/2025	Paydown		284,477	284,477	252,338	0	0	32,139	0	32,139	0	284,477	0	0	0	849	09/25/2051	1.A
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49	09/01/2025	Redemption 100.0000		7,021	7,021	7,021	7,021	0	0	0	0	0	7,021	0	0	0	149	08/01/2049	1.B FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50	09/01/2025	Redemption 100.0000		90,000	90,000	95,055	92,343	0	(2,343)	0	(2,343)	0	90,000	0	0	0	1,800	05/01/2050	1.A FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67	09/01/2025	Paydown		202,861	202,861	201,847	201,861	0	1,000	0	1,000	0	202,861	0	0	0	5,720	03/25/2067	1.A FE
19688Y-AA-2	COLT Funding LLC20247 2024-7 A1 5.538% 12/26/69	09/01/2025	Paydown		736,512	736,512	739,801	0	0	(3,289)	0	(3,289)	0	736,512	0	0	0	11,670	12/26/2069	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 6.748% 12/25/42	09/25/2025	Paydown		355,722	355,722	355,722	355,722	0	0	0	0	0	355,722	0	0	0	16,174	12/25/2042	1.A
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33	09/01/2025	Paydown		1,293	1,293	1,244	1,265	0	27	0	27	0	1,293	0	0	0	47	06/25/2033	4.C FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34	09/01/2025	Paydown		23,340	23,340	22,596	22,898	0	442	0	442	0	23,340	0	0	0	858	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35	09/01/2025	Paydown		47,402	47,639	44,755	33,817	0	13,585	0	13,585	0	47,402	0	0	0	1,721	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36	09/01/2025	Paydown		13,511	13,511	8,181	7,151	0	6,360	0	6,360	0	13,511	0	0	0	206	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36	09/25/2025	Paydown		52,286	52,286	23,447	73	0	52,213	0	52,213	0	52,286	0	0	0	173	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36	09/01/2025	Paydown		114,145	114,145	58,289	26,554	0	87,591	0	87,591	0	114,145	0	0	0	2,765	06/25/2036	1.A FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35	09/01/2025	Paydown		8,328	9,172	8,357	8,051	0	277	0	277	0	8,328	0	0	0	246	09/25/2035	4.B FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36	09/01/2025	Paydown		7,427	7,427	6,792	6,880	0	547	0	547	0	7,427	0	0	0	230	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36	09/01/2025	Paydown		103	106	87	87	0	16	0	16	0	103	0	0	0	3	10/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36	09/01/2025	Paydown		23,738	23,738	20,474	19,498	0	4,240	0	4,240	0	23,738	0	0	0	813	07/25/2036	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43	09/01/2025	Paydown		52,133	52,133	50,081	49,210	0	2,923	0	2,923	0	52,133	0	0	0	718	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	09/01/2025	Paydown		29,858	29,858	29,486	29,579	0	279	0	279	0	29,858	0	0	0	598	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48	09/01/2025	Paydown		14,740	14,740	14,574	14,445	0	295	0	295	0	14,740	0	0	0	344	02/25/2048	1.A
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67	09/01/2025	Paydown		197,796	197,796	196,973	196,983	0	813	0	813	0	197,796	0	0	0	5,744	04/25/2067	1.A
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57	09/25/2025	Paydown		868,400	868,400	790,586	841,233	0	27,167	0	27,167	0	868,400	0	0	0	13,809	01/25/2057	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53	09/25/2025	Paydown		236,902	236,902	217,429	228,647	0	8,254	0	8,254	0	236,902	0	0	0	4,661	02/23/2053	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 6.500% 04/25/73	09/25/2025	Paydown		642,385	642,385	628,796	444,147	0	(5,359)	0	(5,359)	0	642,385	0	0	0	22,980	04/25/2073	1.A FE

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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
31739V-AA-2	Finance of Ameri2024S2 tured 2024-S2 A1 3.500% 04/25/74	09/25/2025	Paydown		40,853	40,853	39,462	0	0	1,392	0	1,392	0	40,853	0	0	0	339	04/25/2074	1.A FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74	09/25/2025	Paydown		141,504	141,504	132,687	135,316	0	6,189	0	6,189	0	141,504	0	0	0	3,410	02/25/2074	1.A FE
31741A-AB-2	Finance of Ameri2024S4 tured 2024-S4 A1 3.500% 11/25/74	09/25/2025	Paydown		70,319	70,319	67,309	0	0	3,011	0	3,011	0	70,319	0	0	0	666	11/25/2074	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.631% 03/25/47	09/01/2025	Paydown		240,514	240,514	239,340	239,521	0	993	0	993	0	240,514	0	0	0	6,134	03/25/2047	1.A
33851P-AE-5	Flagstar Mortgag20215INV 2021-5INV A5 2.500% 07/25/51	09/01/2025	Paydown		408,382	408,382	362,817	242,024	0	45,474	0	45,474	0	408,382	0	0	0	4,934	07/25/2051	1.A
33851P-AS-4	Flagstar Mortgag20215INV 2021-5INV A16 2.500% 07/25/51	09/01/2025	Paydown		3,903	3,903	3,164	0	0	739	0	739	0	3,903	0	0	0	8	07/25/2051	1.A FE
33851T-AF-4	Flagstar Mortgag202111IN 2021-11IN A6 2.500% 11/25/51	09/01/2025	Paydown		623,919	623,919	549,755	549,966	0	73,953	0	73,953	0	623,919	0	0	0	9,796	11/25/2051	1.A
33852C-AE-3	Flagstar Mortgag20213INV 2021-3INV A5 2.500% 06/25/51	09/01/2025	Paydown		545,930	545,930	475,571	0	0	70,359	0	70,359	0	545,930	0	0	0	6,889	06/25/2051	1.A
33853H-AE-1	Flagstar Mortgag202113IN 2021-13IN A5 3.000% 12/30/51	09/01/2025	Paydown		76,065	76,065	68,173	0	0	7,892	0	7,892	0	76,065	0	0	0	466	12/30/2051	1.A
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28	09/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/25/2028	5.B FM
36168F-AJ-7	GCAT 2022INV2 2022-INV2 A9 3.000% 04/25/52	07/01/2025	PERFORMANCE TRUST CAPITAL		17,869,559	19,284,238	17,869,559	0	0	0	0	0	0	17,869,559	0	0	0	14,463	04/25/2052	1.A
36168F-AJ-7	GCAT 2022INV2 2022-INV2 A9 3.000% 04/25/52	09/01/2025	Paydown		595,270	595,270	551,602	0	0	43,669	0	43,669	0	595,270	0	0	0	3,063	04/25/2052	1.A
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67	09/01/2025	Paydown		1,967,020	1,967,020	1,965,968	1,979,292	0	(12,271)	0	(12,271)	0	1,967,020	0	0	0	75,457	11/25/2067	1.A
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68	09/01/2025	Paydown		1,063,502	1,063,502	1,063,496	1,066,707	0	(3,205)	0	(3,205)	0	1,063,502	0	0	0	48,435	08/25/2068	1.A
36171G-AA-9	GCAT 2025NQM1 2025-NQM1 A1 5.373% 11/25/69	09/01/2025	Paydown		2,123,742	2,123,742	2,123,709	0	0	33	0	33	0	2,123,742	0	0	0	31,945	11/25/2069	1.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37	09/01/2025	Paydown		15,702	16,770	16,073	16,860	0	(1,159)	0	(1,159)	0	15,702	0	0	0	820	12/25/2037	5.A FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37	09/01/2025	Paydown		11,195	12,097	9,889	12,079	0	(884)	0	(884)	0	11,195	0	0	0	405	05/25/2037	6. FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36	09/01/2025	Paydown		2,467	3,248	3,158	3,059	0	(592)	0	(592)	0	2,467	0	0	0	125	02/25/2036	3.C FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35	09/01/2025	Paydown		980	980	933	944	0	36	0	36	0	980	0	0	0	36	09/25/2035	1.A FM
36257E-AG-8	GS Mortgage-Back2019SL1 ities 2019-SL1 M1 3.125% 01/25/59	09/01/2025	Paydown		2,916,509	2,916,509	2,699,594	2,816,344	0	100,165	0	100,165	0	2,916,509	0	0	0	61,573	01/25/2059	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51	09/01/2025	Paydown		654,729	654,729	583,118	591,808	0	62,922	0	62,922	0	654,729	0	0	0	11,140	10/25/2051	1.A
36261M-AF-6	GS Mortgage-Back2021PJ1 ities 2021-PJ1 A6 2.500% 06/25/51	09/01/2025	Paydown		193,789	193,789	169,853	0	0	23,936	0	23,936	0	193,789	0	0	0	1,946	06/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52	09/01/2025	Paydown		385,092	385,092	372,729	374,724	0	10,368	0	10,368	0	385,092	0	0	0	6,268	01/25/2052	1.A
36262J-AF-2	GS Mortgage-Back2021GR2 ities 2021-GR2 A6 2.500% 02/25/52	09/01/2025	Paydown		186,323	186,323	165,798	0	0	20,525	0	20,525	0	186,323	0	0	0	614	02/25/2052	1.A FE
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51	09/01/2025	Paydown		522,314	522,314	528,517	528,013	0	(5,699)	0	(5,699)	0	522,314	0	0	0	8,849	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52	09/01/2025	Paydown		463,230	463,230	474,015	472,045	0	(8,815)	0	(8,815)	0	463,230	0	0	0	7,615	01/25/2052	1.A
36263C-AG-4	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A7 2.000% 02/26/52	09/01/2025	Paydown		463,717	463,717	391,262	394,654	0	69,063	0	69,063	0	463,717	0	0	0	6,085	02/26/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52	09/01/2025	Paydown		731,247	731,247	644,896	654,318	0	76,929	0	76,929	0	731,247	0	0	0	11,994	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52	09/01/2025	Paydown		88,100	88,100	86,545	86,689	0	1,411	0	1,411	0	88,100	0	0	0	1,438	05/28/2052	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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36263T-AF-9	GS Mortgage-Back2021GR3 ities 2021-GR3 A6 2.500% 04/25/52	09/01/2025	Paydown		177,039	177,039	156,901	0	0	20,138	0	20,138	0	177,039	0	0	0	572	04/25/2052	1.A FE
36263V-AH-0	GS Mortgage-Back2021PJ11ities 2021-PJ11 A8 2.500% 04/25/52	09/01/2025	Paydown		621,968	621,968	519,392	528,934	0	93,034	0	93,034	0	621,968	0	0	0	10,145	04/25/2052	1.A
36264D-AS-5	GS Mortgage-Back2021PJ2 ities 2021-PJ2 B2 2.687% 07/25/51	09/01/2025	Paydown		24,651	24,651	19,775	19,832	0	4,819	0	4,819	0	24,651	0	0	0	442	07/25/2051	1.A
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52	09/01/2025	Paydown		339,513	339,513	288,811	290,015	0	49,498	0	49,498	0	339,513	0	0	0	5,513	04/25/2052	1.A
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51	09/01/2025	Paydown		190,475	190,475	171,135	174,251	0	16,224	0	16,224	0	190,475	0	0	0	3,262	09/25/2051	1.A
36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15 6.000% 02/25/54	09/01/2025	Paydown		1,943,377	1,943,377	1,901,827	1,904,932	0	38,445	0	38,445	0	1,943,377	0	0	0	75,255	02/25/2054	1.A
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.577% 10/25/58	09/01/2025	Paydown		207,398	207,398	195,084	195,950	0	11,448	0	11,448	0	207,398	0	0	0	6,578	10/25/2058	1.A
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36	09/01/2025	Paydown		994	994	161	2	0	992	0	992	0	994	0	0	0	1	05/25/2036	1.A FM
44590H-AJ-5	Hundred Acre Woo2021INV1 2021-INV1 A9 2.500% 07/25/51	09/01/2025	Paydown		83,665	83,665	75,266	0	0	8,399	0	8,399	0	83,665	0	0	0	174	07/25/2051	1.A FE
45129Y-4A-1	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.869% 01/01/39	09/01/2025	Redemption 100.0000		685,000	685,000	685,000	685,000	0	0	0	0	0	685,000	0	0	0	42,477	01/01/2039	1.B FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57	09/01/2025	Paydown		338,679	338,679	295,385	298,449	0	40,230	0	40,230	0	338,679	0	0	0	4,603	01/25/2057	1.A
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36	09/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	39	02/25/2036	1.A FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36	09/01/2025	Paydown		30,011	28,567	27,098	27,500	0	2,511	0	2,511	0	30,011	0	0	0	1,263	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36	09/01/2025	Paydown		31,601	30,081	30,494	30,903	0	698	0	698	0	31,601	0	0	0	1,330	02/25/2036	3.A FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36	08/01/2025	Paydown		553	488	313	197	0	356	0	356	0	553	0	0	0	17	02/25/2036	1.A FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35	09/01/2025	Paydown		0	(2,454)	(1,858)	(1,118)	0	1,118	0	1,118	0	0	0	0	0	72	12/25/2035	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35	08/01/2025	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36	09/01/2025	Paydown		373	373	365	6	0	368	0	368	0	373	0	0	0	18	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37	09/01/2025	Paydown		73,971	73,971	52,519	62,731	0	11,241	0	11,241	0	73,971	0	0	0	3,251	08/25/2037	1.A FM
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50	09/01/2025	Paydown		15,600	15,600	15,968	16,899	0	(1,299)	0	(1,299)	0	15,600	0	0	0	364	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.182% 08/25/50	09/01/2025	Paydown		130,508	130,508	129,856	129,915	0	594	0	594	0	130,508	0	0	0	2,796	08/25/2050	1.A
46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500% 05/25/51	09/01/2025	Paydown		1,661,508	1,661,508	1,436,296	1,455,470	0	206,038	0	206,038	0	1,661,508	0	0	0	29,004	05/25/2051	1.A FE
46592E-AF-3	JP Morgan Mortga20211 2021-1 A4 2.500% 06/25/51	09/01/2025	Paydown		214,438	214,438	194,200	0	0	20,238	0	20,238	0	214,438	0	0	0	2,303	06/25/2051	1.A
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51	09/01/2025	Paydown		147,259	147,259	129,357	131,571	0	15,687	0	15,687	0	147,259	0	0	0	2,338	07/25/2051	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51	09/01/2025	Paydown		355,174	355,174	304,889	309,733	0	45,441	0	45,441	0	355,174	0	0	0	5,757	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51	09/01/2025	Paydown		380,503	380,503	386,865	386,412	0	(5,909)	0	(5,909)	0	380,503	0	0	0	6,484	11/25/2051	1.A
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51	09/01/2025	Paydown		986,982	986,982	881,267	898,683	0	88,299	0	88,299	0	986,982	0	0	0	16,819	11/25/2051	1.A
46592W-AF-3	JP Morgan Mortga202112 2021-12 A4 2.500% 02/25/52	09/01/2025	Paydown		96,903	96,903	87,005	0	0	9,899	0	9,899	0	96,903	0	0	0	202	02/25/2052	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52	09/01/2025	Paydown		562,876	562,876	513,557	427,394	0	45,092	0	45,092	0	562,876	0	0	0	9,159	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52	09/01/2025	Paydown		196,994	196,994	184,004	184,373	0	12,620	0	12,620	0	196,994	0	0	0	3,281	04/25/2052	1.A
465973-AF-2	JP Morgan Mortga2022INV1 2022-INV1 A4 3.000% 03/25/52	09/01/2025	Paydown		416,691	416,691	374,462	0	0	42,229	0	42,229	0	416,691	0	0	0	3,148	03/25/2052	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
465978-AN-4	JP Morgan Mortga20231 2023-1 A4B 5.500% 06/25/53	09/01/2025	Paydown		258,065	258,065	257,581	257,573	0	492	0	492	0	258,065	0	0	0	9,830	06/25/2053	1.A
465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000% 05/25/54	09/01/2025	Paydown		709,817	709,817	699,948	701,599	0	8,218	0	8,218	0	709,817	0	0	0	28,778	05/25/2054	1.A
465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000% 04/25/54	09/01/2025	Paydown		793,868	793,868	777,166	778,151	0	15,717	0	15,717	0	793,868	0	0	0	31,412	04/25/2054	1.A
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36	09/01/2025	Paydown		17,233	17,233	9,614	4,650	0	12,582	0	12,582	0	17,233	0	0	0	147	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36	09/01/2025	Paydown		19,354	19,354	11,132	5,361	0	13,993	0	13,993	0	19,354	0	0	0	165	07/25/2036	1.A FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36	09/01/2025	Paydown		87,799	87,799	89,116	88,799	0	(1,000)	0	(1,000)	0	87,799	0	0	0	2,369	08/26/2036	1.B FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47	09/01/2025	Paydown		16,582	16,582	16,702	16,810	0	(228)	0	(228)	0	16,582	0	0	0	384	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.644% 05/25/47	09/01/2025	Paydown		172,598	172,598	172,948	172,682	0	(85)	0	(85)	0	172,598	0	0	0	4,171	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48	09/01/2025	Paydown		18,022	18,022	18,081	18,151	0	(130)	0	(130)	0	18,022	0	0	0	419	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48	09/01/2025	Paydown		169,403	169,403	167,681	167,852	0	1,551	0	1,551	0	169,403	0	0	0	3,935	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48	09/01/2025	Paydown		193,290	193,290	194,033	193,681	0	(391)	0	(391)	0	193,290	0	0	0	4,544	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.778% 12/25/48	09/01/2025	Paydown		79,106	79,106	83,166	82,037	0	(2,931)	0	(2,931)	0	79,106	0	0	0	2,007	12/25/2048	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.477% 05/25/49	09/01/2025	Paydown		8,530	8,530	7,959	7,987	0	543	0	543	0	8,530	0	0	0	261	05/25/2049	1.A
46650M-BH-9	JP Morgan Mortga20188 2018-8 B3 4.028% 01/25/49	09/01/2025	Paydown		32,177	32,177	28,943	0	0	3,234	0	3,234	0	32,177	0	0	0	760	01/25/2049	1.A
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.261% 12/25/49	09/01/2025	Paydown		75,746	75,746	62,654	65,619	0	10,126	0	10,126	0	75,746	0	0	0	2,142	12/25/2049	1.A
46651X-BZ-4	JP Morgan Mortga20201 2020-1 B4 3.821% 06/25/50	09/01/2025	Paydown		31,188	31,188	28,156	28,216	0	2,971	0	2,971	0	31,188	0	0	0	781	06/25/2050	1.F FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50	09/01/2025	Paydown		47,456	47,456	48,123	49,524	0	(2,068)	0	(2,068)	0	47,456	0	0	0	1,130	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50	09/01/2025	Paydown		39,451	39,451	40,721	42,239	0	(2,788)	0	(2,788)	0	39,451	0	0	0	797	02/25/2050	1.A
46652V-AG-0	JP Morgan Mortga20214 2021-4 A4 2.500% 08/25/51	09/01/2025	Paydown		34,958	34,958	31,475	0	0	3,484	0	3,484	0	34,958	0	0	0	421	08/25/2051	1.A FE
46653J-BX-8	JPMMT 2020-5 B2 3.574% 12/25/50	09/01/2025	Paydown		103,714	103,714	90,531	0	0	13,183	0	13,183	0	103,714	0	0	0	647	12/25/2050	1.A
46653J-CD-1	JPMMT 2020-5 B4 3.574% 12/25/50	09/01/2025	Paydown		8,722	8,722	7,768	7,785	0	937	0	937	0	8,722	0	0	0	210	12/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50	09/01/2025	Paydown		6,851	6,851	7,009	7,591	0	(740)	0	(740)	0	6,851	0	0	0	137	11/25/2050	1.A
46653L-CX-0	JPMMT 2020-LTV2 B4 4.012% 11/25/50	09/01/2025	Paydown		4,733	4,733	4,031	4,080	0	653	0	653	0	4,733	0	0	0	126	11/25/2050	1.B
46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51	09/01/2025	Paydown		212,884	212,884	178,563	174,359	0	31,154	0	31,154	0	212,884	0	0	0	3,407	10/25/2051	1.A
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51	09/01/2025	Paydown		755,062	755,062	673,764	441,445	0	75,047	0	75,047	0	755,062	0	0	0	9,721	12/25/2051	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	07/01/2025	WELLS FARGO		10,852,245	12,272,174	10,852,245	0	0	0	0	0	0	10,852,245	0	0	0	14,488	12/25/2051	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	09/01/2025	Paydown		818,515	818,515	793,645	508,292	0	27,271	0	27,271	0	818,515	0	0	0	10,130	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52	09/01/2025	Paydown		1,458,750	1,458,750	1,276,539	1,015,440	0	167,822	0	167,822	0	1,458,750	0	0	0	23,243	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52	09/01/2025	Paydown		312,003	312,003	260,522	264,694	0	47,309	0	47,309	0	312,003	0	0	0	5,279	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52	09/01/2025	Paydown		152,739	152,739	142,525	143,211	0	9,528	0	9,528	0	152,739	0	0	0	2,531	07/25/2052	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52	09/01/2025	Paydown		302,650	302,650	282,883	284,292	0	18,359	0	18,359	0	302,650	0	0	0	5,035	08/25/2052	1.A
46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52	09/01/2025	Paydown		277,726	277,726	239,712	243,754	0	33,972	0	33,972	0	277,726	0	0	0	5,880	12/25/2052	1.A
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53	09/01/2025	Paydown		592,745	592,745	574,314	575,865	0	16,879	0	16,879	0	592,745	0	0	0	21,143	07/25/2053	1.A
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53	09/01/2025	Paydown		842,583	842,583	832,147	467,169	0	9,855	0	9,855	0	842,583	0	0	0	25,877	11/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54	09/01/2025	Paydown		1,085,391	1,085,391	1,067,434	1,068,924	0	16,468	0	16,468	0	1,085,391	0	0	0	43,737	02/25/2054	1.A
46658N-AF-4	JP Morgan Mortga2024CCM1 2024-CCM1 A4A 5.500% 04/25/55	09/01/2025	Paydown		1,011,538	1,011,538	1,000,119	0	0	11,419	0	11,419	0	1,011,538	0	0	0	33,550	04/25/2055	1.A
49130T-SQ-0	KY ST HSG CORP HSG REV 3.948% 07/01/29	07/01/2025	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	15,792	07/01/2029	1.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	09/01/2025	Paydown		1,519	1,026	667	622	0	896	0	896	0	1,519	0	0	0	440	11/25/2036	1.E FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36	09/01/2025	Paydown		2,720	2,638	2,485	2,485	0	235	0	235	0	2,720	0	0	0	83	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42	09/01/2025	Paydown		0	5,688	4,472	5,324	0	(5,324)	0	(5,324)	0	0	0	0	0	191	12/25/2042	1.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37	09/01/2025	Paydown		189,172	220,834	143,594	199,660	0	(10,488)	0	(10,488)	0	189,172	0	0	0	4,881	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37	09/01/2025	Paydown		8,864	8,864	7,036	7,974	0	890	0	890	0	8,864	0	0	0	239	05/25/2037	1.A FM
55285Q-AA-0	MFRA Trust 2022NQM2 2022-NQM2 A1 4.000% 05/25/67	09/01/2025	Paydown		249,231	249,231	238,439	238,614	0	10,617	0	10,617	0	249,231	0	0	0	6,595	05/25/2067	1.A
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61	09/01/2025	Paydown		795,521	795,521	744,707	251,892	0	48,423	0	48,423	0	795,521	0	0	0	12,766	08/25/2061	1.A FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35	09/01/2025	Paydown		2,643	2,643	2,643	2,072	0	572	0	572	0	2,643	0	0	0	37	11/25/2035	1.A FM
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52	09/01/2025	Paydown		14,068	14,068	11,707	11,765	0	2,303	0	2,303	0	14,068	0	0	0	285	04/25/2052	1.A
58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	09/01/2025	Paydown		1,921	1,921	1,730	0	0	191	0	191	0	1,921	0	0	0	10	07/01/2051	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61	07/01/2025	Paydown		8,025	8,025	8,028	8,012	0	13	0	13	0	8,025	0	0	0	129	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61	09/01/2025	Paydown		2,004,055	2,004,055	2,031,113	2,005,535	0	(1,480)	0	(1,480)	0	2,004,055	0	0	0	43,201	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61	09/01/2025	Paydown		14,977	14,977	16,222	15,719	0	(742)	0	(742)	0	14,977	0	0	0	342	01/25/2061	1.A
59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58	09/01/2025	Paydown		1,407,135	1,407,135	1,446,324	1,416,183	0	(9,049)	0	(9,049)	0	1,407,135	0	0	0	35,218	05/25/2058	1.A
59980M-AL-5	MCMLT 2018-2 B2 3.750% 05/25/58	09/01/2025	Paydown		1,709	1,709	1,690	1,692	0	16	0	16	0	1,709	0	0	0	48	05/25/2058	1.A
59980V-AF-8	MCMLT 2018-1 M1 3.250% 05/25/62	09/01/2025	Paydown		54,911	54,911	53,391	54,454	0	457	0	457	0	54,911	0	0	0	1,121	05/25/2062	1.A
59981A-AG-1	Mill City Mortga20191 2019-1 M1 3.500% 10/25/69	09/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2069	1.A
60416T-6L-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 6.089% 07/01/39	09/01/2025	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,495	07/01/2039	1.B FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36	09/01/2025	Paydown		29,601	29,601	16,375	8,931	0	20,670	0	20,670	0	29,601	0	0	0	219	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36	09/01/2025	Paydown		6,088	6,088	1,569	1,106	0	4,981	0	4,981	0	6,088	0	0	0	39	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47	09/01/2025	Paydown		14,692	14,692	4,678	3,903	0	10,789	0	10,789	0	14,692	0	0	0	155	01/25/2047	1.A FM
61772A-AR-6	Morgan Stanley R20211 al Mor 2021-1 A4 2.500% 03/25/51	09/01/2025	Paydown		89,593	89,593	80,749	0	0	8,844	0	8,844	0	89,593	0	0	0	187	03/25/2051	1.A
61777H-AH-8	JP Morgan Season20241 age Tr 2024-1 A4 4.415% 01/25/63	09/01/2025	Paydown		759,955	759,955	738,058	738,079	0	21,876	0	21,876	0	759,955	0	0	0	22,205	01/25/2063	1.A
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43	09/01/2025	Paydown		27,020	27,020	26,345	26,345	0	675	0	675	0	27,020	0	0	0	585	07/25/2043	1.A
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35	09/01/2025	Paydown		774	774	723	721	0	53	0	53	0	774	0	0	0	27	08/25/2035	1.A FM
647910-AC-2	New Residential 2024NQM3 Loan 2024-NQM3 A1 5.466% 11/25/64	09/01/2025	Paydown		445,593	445,593	444,897	0	0	696	0	696	0	445,593	0	0	0	14,149	11/25/2064	1.A
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59	08/01/2025	Paydown		292,360	292,360	273,094	277,259	0	15,101	0	15,101	0	292,360	0	0	0	5,121	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.343% 02/25/57	09/01/2025	Paydown		231,624	231,624	221,346	223,819	0	7,805	0	7,805	0	231,624	0	0	0	8,343	02/25/2057	1.A
64829W-AF-1	New Residential 2021INV1 Loan 2021-INV1 A6 2.500% 06/25/51	09/01/2025	Paydown		41,383	41,383	37,277	0	0	4,106	0	4,106	0	41,383	0	0	0	86	06/25/2051	1.A FE
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59	08/01/2025	Paydown		252,462	252,462	236,633	239,611	0	12,851	0	12,851	0	252,462	0	0	0	4,330	07/25/2059	1.A
64830W-AD-3	New Residential 20194A Loan 2019-4A A1B 3.500% 12/25/58	09/01/2025	Paydown		274,420	274,420	255,468	0	0	18,952	0	18,952	0	274,420	0	0	0	995	12/25/2058	1.A
64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	07/01/2025	PERFORMANCE TRUST CAPITAL		584,618	656,990	584,618	0	0	0	0	0	0	584,618	0	0	0	867	09/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	09/01/2025	Paydown		121,660	121,660	107,020	0	0	14,640	0	14,640	0	121,660	0	0	0	1,441	09/25/2051	1.A
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47	09/01/2025	Paydown		9,719	9,719	8,082	7,825	0	1,894	0	1,894	0	9,719	0	0	0	293	03/25/2047	1.A FM
670861-AD-5	Onslow Bay Finan2021J2 2021-J2 A4 2.500% 07/25/51	09/01/2025	Paydown		1,785,145	1,785,145	1,542,482	1,190,453	0	232,919	0	232,919	0	1,785,145	0	0	0	25,768	07/25/2051	1.A
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.843% 02/25/52	09/01/2025	Paydown		28,462	28,462	23,387	23,535	0	4,927	0	4,927	0	28,462	0	0	0	540	02/25/2052	1.A
67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63	09/01/2025	Paydown		526,363	526,363	526,355	527,644	0	(1,281)	0	(1,281)	0	526,363	0	0	0	24,501	04/25/2063	1.A
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51	09/01/2025	Paydown		1,251,506	1,251,506	1,104,177	266,474	0	145,965	0	145,965	0	1,251,506	0	0	0	9,222	10/25/2051	1.A
67647E-AD-9	Oceanview Mortga20215 2021-5 A4 2.500% 10/25/51	09/01/2025	Paydown		205,692	205,692	177,835	178,384	0	27,308	0	27,308	0	205,692	0	0	0	3,512	10/25/2051	1.A
67647V-AD-1	Oceanview Mortga20213 2021-3 A4 2.500% 06/25/51	09/01/2025	Paydown		449,790	449,790	389,525	392,290	0	57,500	0	57,500	0	449,790	0	0	0	7,502	06/25/2051	1.A
67647W-AE-7	Bayview Opportun20213 er Fun 2021-3 A5 2.500% 07/25/51	09/01/2025	Paydown		174,148	174,148	155,215	0	0	18,933	0	18,933	0	174,148	0	0	0	238	07/25/2051	1.A FE
67756Q-5M-5	OHIO ST HSG FIN AGY SINGLE FAMILY HSG 5.774% 09/01/38	09/01/2025	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,774	09/01/2038	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37	09/01/2025	Redemption 100.0000		28,748	28,748	28,748	28,748	0	0	0	0	0	28,748	0	0	0	557	09/01/2037	1.B FE
693456-AP-0	PMTLT 2013-J1 B2 3.522% 09/25/43	09/01/2025	Paydown		63,991	63,991	65,608	64,699	0	(708)	0	(708)	0	63,991	0	0	0	1,508	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.522% 09/25/43	09/01/2025	Paydown		36,562	36,562	36,699	36,665	0	(102)	0	(102)	0	36,562	0	0	0	862	09/25/2043	1.A
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	07/01/2025	PERFORMANCE TRUST CAPITAL		5,499,193	6,237,449	5,499,193	0	0	0	0	0	0	5,499,193	0	0	0	2,108	03/25/2051	1.A
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	07/01/2025	Paydown		(68,191)	(68,191)	(60,120)	0	0	(8,071)	0	(8,071)	0	(68,191)	0	0	0	112	03/25/2051	1.A FE
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	09/01/2025	Paydown		136,833	136,833	120,812	0	0	16,021	0	16,021	0	136,833	0	0	0	576	03/25/2051	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51	09/01/2025	Paydown		214,592	214,592	198,363	200,749	0	13,843	0	13,843	0	214,592	0	0	0	3,574	08/25/2051	1.A
69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 5.500% 08/25/67	09/01/2025	Paydown		595,990	595,990	590,776	594,218	0	1,772	0	1,772	0	595,990	0	0	0	21,088	08/25/2067	1.A
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49	09/01/2025	Paydown		19,554	19,554	19,667	19,985	0	(431)	0	(431)	0	19,554	0	0	0	391	12/25/2049	1.A
74387M-AC-3	Provident Fundin2021J1 ge Tru 2021-J1 A3 2.500% 10/25/51	09/01/2025	Paydown		71,304	71,304	61,839	0	0	9,464	0	9,464	0	71,304	0	0	0	1,059	10/25/2051	1.A
74387V-AC-3	Provident Fundin2021INV1ge Tru 2021-INV1 A3 2.500% 08/25/51	09/01/2025	Paydown		210,114	210,114	174,182	178,004	0	32,111	0	32,111	0	210,114	0	0	0	3,506	08/25/2051	1.A
74388M-AC-2	Provident Fundin2021INV2ge Tru 2021-INV2 1A3 2.500% 11/25/51	09/01/2025	Paydown		149,106	149,106	128,347	129,253	0	19,853	0	19,853	0	149,106	0	0	0	2,562	11/25/2051	1.A
74389B-AC-5	Provident Fundin20241 ge Tru 2024-1 A3 5.500% 12/25/54	09/01/2025	Paydown		415,830	415,830	411,415	411,433	0	4,397	0	4,397	0	415,830	0	0	0	15,676	12/25/2054	1.A
74448V-AA-4	PRP Advisors, LL2025RCF2 2025-RCF2 A1 4.000% 10/25/64	09/25/2025	Paydown		451,222	451,222	436,098	0	0	15,124	0	15,124	0	451,222	0	0	0	7,164	10/25/2064	1.A FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36	09/01/2025	Paydown		9,914	14,259	11,930	12,099	0	(2,186)	0	(2,186)	0	9,914	0	0	0	586	06/25/2036	3.B FM
74938D-AE-3	Woodward Capital20213 ent 2021-3 A5 2.500% 07/25/51	09/01/2025	Paydown		559,457	559,457	485,963	488,200	0	71,258	0	71,258	0	559,457	0	0	0	9,077	07/25/2051	1.A
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51	09/01/2025	Paydown		250,138	250,138	214,288	217,781	0	32,357	0	32,357	0	250,138	0	0	0	4,031	12/25/2051	1.A
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36	09/01/2025	Paydown		7,646	9,063	7,773	7,983	0	(338)	0	(338)	0	7,646	0	0	0	374	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63	08/25/2025	Paydown		102,439	102,439	101,652	101,520	0	919	0	919	0	102,439	0	0	0	1,770	10/25/2063	1.A FE
74970C-AA-2	RMF Proprietary 20222 Trust 2022-2 A 3.750% 06/25/62	09/25/2025	Paydown		58,490	58,490	54,694	56,172	0	2,318	0	2,318	0	58,490	0	0	0	1,579	06/25/2062	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
74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A 4.000% 08/25/62	07/25/2025	Paydown		233,049	233,049	216,824	225,835	0	7,214	0	7,214	0	233,049	0	0	0	5,438	08/25/2062	1.A FE
75409J-AG-2	Rate Mortgage Tr2021J1 2021-J1 A7 2.500% 07/25/51	09/01/2025	Paydown		183,998	183,998	162,148	0	0	21,850	0	21,850	0	183,998	0	0	0	468	07/25/2051	1.A FE
75410R-AJ-5	Rate Mortgage Tr2022J1 2022-J1 A9 2.500% 01/25/52	09/01/2025	Paydown		604,072	604,072	508,176	511,217	0	92,855	0	92,855	0	604,072	0	0	0	10,003	01/25/2052	1.A
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32	09/01/2025	Paydown		0	3,650	3,685	3,684	0	(3,684)	0	(3,684)	0	0	0	0	0	91	01/25/2032	5.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35	09/01/2025	Paydown		7,826	8,817	7,982	7,909	0	(83)	0	(83)	0	7,826	0	0	0	318	11/25/2035	2.C FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36	09/01/2025	Paydown		11,505	14,628	12,412	12,414	0	(910)	0	(910)	0	11,505	0	0	0	595	03/25/2036	1.A FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35	09/01/2025	Paydown		113	175	141	141	0	(28)	0	(28)	0	113	0	0	0	7	11/25/2035	1.A FM
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45	09/01/2025	Paydown		5,421	5,421	5,538	5,602	0	(181)	0	(181)	0	5,421	0	0	0	126	05/25/2045	1.A
81743J-AK-6	Sequoia Mortgage20234 2023-4 A10 6.000% 11/25/53	09/01/2025	Paydown		1,236,562	1,236,562	1,212,772	1,217,716	0	18,845	0	18,845	0	1,236,562	0	0	0	51,649	11/25/2053	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.434% 04/25/43	09/01/2025	Paydown		24,949	24,949	23,985	24,447	0	502	0	502	0	24,949	0	0	0	563	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43	09/01/2025	Paydown		13,258	13,258	12,951	12,951	0	308	0	308	0	13,258	0	0	0	310	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.937% 01/25/45	09/01/2025	Paydown		18,136	18,136	18,703	18,917	0	(781)	0	(781)	0	18,136	0	0	0	476	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.547% 03/25/43	09/01/2025	Paydown		43,475	43,475	43,886	43,663	0	(188)	0	(188)	0	43,475	0	0	0	936	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.547% 03/25/43	09/01/2025	Paydown		16,614	16,614	17,051	16,859	0	(245)	0	(245)	0	16,614	0	0	0	358	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.897% 07/25/47	09/01/2025	Paydown		161,418	161,418	170,788	167,028	0	(5,610)	0	(5,610)	0	161,418	0	0	0	4,384	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47	09/01/2025	Paydown		196,091	196,091	204,057	200,791	0	(4,701)	0	(4,701)	0	196,091	0	0	0	5,314	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47	09/01/2025	Paydown		9,172	9,172	9,051	9,058	0	114	0	114	0	9,172	0	0	0	237	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48	09/01/2025	Paydown		13,417	13,417	13,511	13,637	0	(220)	0	(220)	0	13,417	0	0	0	312	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47	09/01/2025	Paydown		26,854	26,854	26,842	26,836	0	18	0	18	0	26,854	0	0	0	580	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.710% 08/25/48	09/01/2025	Paydown		113,062	113,062	121,895	119,255	0	(6,193)	0	(6,193)	0	113,062	0	0	0	3,562	08/25/2048	1.A
81746W-CK-2	SEMT 2018-CH3 B3 4.710% 08/25/48	09/01/2025	Paydown		83,405	83,405	78,700	79,012	0	4,393	0	4,393	0	83,405	0	0	0	2,627	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48	09/01/2025	Paydown		4,524	4,524	4,598	4,656	0	(132)	0	(132)	0	4,524	0	0	0	118	03/25/2048	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.920% 03/25/49	09/01/2025	Paydown		72,582	72,582	69,633	69,828	0	2,753	0	2,753	0	72,582	0	0	0	2,365	03/25/2049	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52	09/01/2025	Paydown		425,962	425,962	427,027	426,865	0	(904)	0	(904)	0	425,962	0	0	0	6,989	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50	09/01/2025	Paydown		35,775	35,775	36,658	37,861	0	(2,087)	0	(2,087)	0	35,775	0	0	0	834	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.852% 02/25/50	09/01/2025	Paydown		39,665	39,665	38,823	38,970	0	695	0	695	0	39,665	0	0	0	1,001	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50	09/01/2025	Paydown		46,127	46,127	47,425	47,762	0	(1,635)	0	(1,635)	0	46,127	0	0	0	772	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51	09/01/2025	Paydown		348,220	348,220	297,629	301,765	0	46,455	0	46,455	0	348,220	0	0	0	6,148	07/25/2051	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	09/01/2025	Paydown		411,341	411,341	345,942	349,256	0	60,911	0	60,911	0	411,341	0	0	0	6,873	10/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52	09/01/2025	Paydown		254,283	254,283	246,646	195,756	0	7,500	0	7,500	0	254,283	0	0	0	3,368	02/25/2052	1.A
81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 5.936% 12/25/53	09/01/2025	Paydown		1,374,792	1,374,792	1,353,869	1,358,930	0	15,862	0	15,862	0	1,374,792	0	0	0	57,083	12/25/2053	1.A
81749T-AD-4	Sequoia Mortgage2025S1 2025-S1 A4 2.500% 09/25/54	09/01/2025	Paydown		1,583,962	1,583,962	1,371,956	0	0	212,006	0	212,006	0	1,583,962	0	0	0	10,254	09/25/2054	1.A FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43	09/01/2025	Paydown		18,725	18,725	18,315	18,407	0	318	0	318	0	18,725	0	0	0	467	07/25/2043	1.A
86359A-K3-6	SASC 2003-25XS A5 3.742% 08/25/33	09/01/2025	Paydown		29,261	29,261	29,243	27,469	0	1,792	0	1,792	0	29,261	0	0	0	903	08/25/2033	1.A FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36	09/01/2025	Paydown		19,057	19,057	18,982	19,436	0	(379)	0	(379)	0	19,057	0	0	0	814	11/25/2036	4.A FM
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62	09/01/2025	Paydown		339,936	339,936	325,557	327,157	0	12,779	0	12,779	0	339,936	0	0	0	8,434	07/25/2062	1.A
89173F-AB-6	TPMT 2017-1 A2 3.500% 10/25/56	09/01/2025	Paydown		1,941,215	1,941,215	1,834,448	1,921,587	0	19,627	0	19,627	0	1,941,215	0	0	0	45,812	10/25/2056	1.A
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57	09/01/2025	Paydown		488,691	488,691	493,578	488,176	0	515	0	515	0	488,691	0	0	0	10,762	04/25/2057	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 5.272% 10/25/48	09/25/2025	Paydown		2,030	2,030	2,027	2,110	0	(80)	0	(80)	0	2,030	0	0	0	96	10/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63	09/01/2025	Paydown		288,233	288,233	274,784	276,529	0	11,705	0	11,705	0	288,233	0	0	0	7,284	01/25/2063	1.A
90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51	09/01/2025	Paydown		448,269	448,269	372,938	376,640	0	71,629	0	71,629	0	448,269	0	0	0	7,650	11/25/2051	1.A
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50	07/01/2025	Redemption 100.0000		180,000	180,000	186,343	183,702	0	(3,702)	0	(3,702)	0	180,000	0	0	0	6,975	01/01/2050	1.C FE
917437-DF-9	UTAH HSG CORP SF MTGE REVENUE SINGLE FAMILY HSG 5.820% 07/01/38	07/01/2025	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	16,587	07/01/2038	1.C FE
91824N-AD-4	United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51	09/01/2025	Paydown		218,418	218,418	190,362	191,568	0	26,850	0	26,850	0	218,418	0	0	0	3,510	06/25/2051	1.A
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67	09/01/2025	Paydown		371,097	371,097	363,153	369,863	0	1,235	0	1,235	0	371,097	0	0	0	9,340	04/25/2067	1.A FE
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68	09/01/2025	Paydown		427,747	427,747	427,739	428,629	0	(883)	0	(883)	0	427,747	0	0	0	18,096	06/25/2068	1.A
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67	09/01/2025	Paydown		505,894	505,894	504,565	505,279	0	615	0	615	0	505,894	0	0	0	13,508	02/25/2067	1.A
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67	09/01/2025	Paydown		146,476	146,476	146,475	147,508	0	(1,032)	0	(1,032)	0	146,476	0	0	0	5,744	12/25/2067	1.A
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68	09/01/2025	Paydown		248,551	248,551	248,549	249,540	0	(989)	0	(989)	0	248,551	0	0	0	10,198	03/25/2068	1.A
92539T-AA-1	Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68	09/01/2025	Paydown		177,347	177,347	173,856	174,632	0	2,715	0	2,715	0	177,347	0	0	0	6,858	05/25/2068	1.A
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43	09/15/2025	Redemption 100.0000		16,472	16,472	16,472	16,472	0	0	0	0	0	16,472	0	0	0	449	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43	09/01/2025	Various		25,618	25,618	25,618	25,618	0	0	0	0	0	25,618	0	0	0	690	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37	09/15/2025	Various		117,634	117,634	117,634	117,634	0	0	0	0	0	117,634	0	0	0	2,554	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42	09/15/2025	Various		311,503	311,503	312,015	311,756	0	(254)	0	(254)	0	311,503	0	0	0	8,096	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41	09/15/2025	Redemption 100.0000		66,002	66,002	66,002	66,002	0	0	0	0	0	66,002	0	0	0	1,383	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42	09/15/2025	Various		50,946	50,946	50,946	50,946	0	0	0	0	0	50,946	0	0	0	1,091	08/25/2042	1.B FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33	09/01/2025	Paydown		5,198	5,198	4,340	4,214	0	983	0	983	0	5,198	0	0	0	191	06/25/2033	1.A FM
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36	09/01/2025	Paydown		13,141	13,370	10,083	12,145	0	996	0	996	0	13,141	0	0	0	371	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35	09/01/2025	Paydown		3,365	5,546	5,121	5,221	0	(1,855)	0	(1,855)	0	3,365	0	0	0	203	11/25/2035	2.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36	09/01/2025	Paydown		16,325	16,325	5,799	3,695	0	12,630	0	12,630	0	16,325	0	0	0	179	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.186% 10/25/36	09/01/2025	Paydown		37,945	37,945	19,925	11,141	0	26,805	0	26,805	0	37,945	0	0	0	349	10/25/2036	1.A FM
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50	09/01/2025	Paydown		27,657	27,657	28,323	29,763	0	(2,105)	0	(2,105)	0	27,657	0	0	0	560	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51	09/01/2025	Paydown		714,260	714,260	668,607	672,495	0	41,765	0	41,765	0	714,260	0	0	0	11,989	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34	09/01/2025	Paydown		307,504	307,504	305,582	305,677	0	1,827	0	1,827	0	307,504	0	0	0	9,594	10/25/2034	1.A FM
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47	09/01/2025	Paydown		55,860	55,860	54,395	53,126	0	2,734	0	2,734	0	55,860	0	0	0	1,261	07/25/2047	1.A
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48	09/01/2025	Paydown		35,868	35,868	36,144	35,959	0	(91)	0	(91)	0	35,868	0	0	0	988	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49	09/01/2025	Paydown		60,729	60,729	61,811	63,885	0	(3,156)	0	(3,156)	0	60,729	0	0	0	1,369	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50	09/01/2025	Paydown		119,351	119,351	122,987	123,656	0	(4,305)	0	(4,305)	0	119,351	0	0	0	1,942	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51	09/01/2025	Paydown		233,590	233,590	229,137	229,498	0	4,092	0	4,092	0	233,590	0	0	0	3,865	08/25/2051	1.A
95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51	09/01/2025	Paydown		1,041,085	1,041,085	886,386	891,120	0	149,965	0	149,965	0	1,041,085	0	0	0	17,227	08/25/2051	1.A
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52	09/01/2025	Paydown		128,222	128,222	116,722	117,282	0	10,940	0	10,940	0	128,222	0	0	0	2,514	03/25/2052	1.A
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.945% 02/20/45	09/01/2025	Paydown		43,980	43,980	43,046	43,076	0	904	0	904	0	43,980	0	0	0	1,074	02/20/2045	1.A
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	09/01/2025	Paydown		297,031	297,031	304,689	312,967	0	(15,936)	0	(15,936)	0	297,031	0	0	0	5,976	11/25/2050	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					149,341,711	153,725,542	143,788,098	86,012,326	1,310	4,869,266	0	4,870,576	0	149,341,711	0	0	0	2,794,471	XXX	XXX

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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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03882K-AN-2	arbor multifamil2021MF3 ge sec 2021-MF3 XA 0.834% 10/15/54	09/01/2025	Paydown		0	0	5,330	5,331	0	(5,331)	0	(5,331)	0	0	0	0	0	727	10/15/2054	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.446% 09/15/54	09/01/2025	Paydown		0	0	176,151	129,700	0	(129,700)	0	(129,700)	0	0	0	0	0	20,213	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.642% 12/15/55	09/01/2025	Paydown		0	0	143,740	110,231	0	(110,231)	0	(110,231)	0	0	0	0	0	14,972	12/15/2055	1.A FE
05526W-AC-7	BAMLL 2015-HAUL A2 4.030% 07/07/43	09/01/2025	Paydown		481,742	481,742	496,081	485,092	0	(3,350)	0	(3,350)	0	481,742	0	0	0	12,938	07/07/2043	1.A
05549G-AA-9	BHMS 2018-ATLS A 5.697% 07/15/35	08/15/2025	Paydown		43,034,343	43,034,343	43,027,723	42,995,226	0	39,117	0	39,117	0	43,034,343	0	0	0	1,707,242	07/15/2035	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.329% 07/15/54	09/01/2025	Paydown		0	0	42,458	30,039	0	(30,039)	0	(30,039)	0	0	0	0	0	3,887	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.310% 04/15/55	09/01/2025	Paydown		0	0	7,946	5,270	0	(5,270)	0	(5,270)	0	0	0	0	0	645	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.273% 06/15/55	09/01/2025	Paydown		0	0	7,846	4,803	0	(4,803)	0	(4,803)	0	0	0	0	0	504	06/15/2055	1.A FE
055531-AA-5	BLP Commercial M2023IND Trust 2023-IND A 5.842% 03/15/40	08/15/2025	Paydown		439,911	439,911	440,461	0	0	(550)	0	(550)	0	439,911	0	0	0	13,303	03/15/2040	1.A
05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.335% 09/15/56	09/01/2025	Paydown		0	0	728	665	0	(665)	0	(665)	0	0	0	0	0	100	09/15/2056	1.A FE
05554B-AG-9	BFLD Trust 2021FPM 2021-FPM B 6.765% 06/15/38	09/15/2025	Paydown		13,400,000	13,400,000	13,400,000	13,400,000	0	0	0	0	0	13,400,000	0	0	0	708,712	06/15/2038	1.D FE
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 7.765% 06/15/38	09/15/2025	Paydown		6,393,000	6,393,000	6,393,000	6,393,000	0	0	0	0	0	6,393,000	0	0	0	386,750	06/15/2038	1.G FE
05555C-AA-9	Banc of America 2024NASHLynch 2024-NASH A 6.150% 05/15/39	09/15/2025	Paydown		36,525,000	36,525,000	36,525,938	33,525,000	0	(938)	0	(938)	0	36,525,000	0	0	0	1,681,240	05/15/2039	1.A FE
05555F-AH-7	Barclays Commerc20245C27gage S 2024-5C27 XA 1.041% 07/15/57	09/01/2025	Paydown		0	0	821	751	0	(751)	0	(751)	0	0	0	0	0	140	07/15/2057	1.A FE
05555P-AD-4	Barclays Commerc20245C29gage S 2024-5C29 XA 1.822% 09/15/57	09/01/2025	Paydown		0	0	2,470	2,331	0	(2,331)	0	(2,331)	0	0	0	0	0	402	09/15/2057	1.A FE
05591U-AA-5	2021DC 2021-DC A 5.215% 08/15/38	08/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2038	1.A
05593Q-AD-6	BMO Mortgage Tru20245C6 2024-5C6 XA 1.574% 09/15/57	09/01/2025	Paydown		0	0	820	709	0	(709)	0	(709)	0	0	0	0	0	137	09/15/2057	1.A FE
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.040% 07/15/54	09/01/2025	Paydown		0	0	1,117	849	0	(849)	0	(849)	0	0	0	0	0	104	07/15/2054	1.A FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.660% 03/09/44	09/15/2025	SOCIETE GENERALE		2,812,500	3,000,000	2,882,578	2,808,959	0	(25,144)	0	(25,144)	0	2,783,815	0	28,685	28,685	85,460	03/09/2044	1.A
05605V-AA-7	BX Trust 2021VIV5 2021-VIV5 A 2.843% 03/09/44	09/03/2025	BNP SECURITIES		2,936,379	3,175,000	2,529,830	2,687,430	0	54,574	0	54,574	0	2,742,005	0	194,374	194,374	68,451	03/09/2044	1.A
05606F-AA-1	BX 2019-OC11 A 3.202% 12/09/41	09/03/2025	MORGAN STANLEY FIXED INC		10,410,898	11,000,000	9,904,492	10,205,905	0	95,279	0	95,279	0	10,301,184	0	109,714	109,714	267,100	12/09/2041	1.A
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A 2.843% 03/09/44	09/03/2025	J P MORGAN SEC		1,230,458	1,330,000	1,065,245	1,128,354	0	22,594	0	22,594	0	1,150,948	0	79,510	79,510	28,674	03/09/2044	1.A
06054M-AF-0	BACM 2016-UB10 XA 1.872% 07/15/49	09/01/2025	Paydown		0	0	64,379	10,748	0	(10,748)	0	(10,748)	0	0	0	0	0	9,721	07/15/2049	1.A FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61	09/01/2025	Paydown		501,150	501,150	516,148	504,593	0	(3,444)	0	(3,444)	0	501,150	0	0	0	14,024	08/15/2061	1.A
06539L-BC-3	BN 2018-BN13 XA 0.598% 08/15/61	09/01/2025	Paydown		0	0	125,067	118,664	0	(118,664)	0	(118,664)	0	0	0	0	0	35,833	08/15/2061	1.A FE
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.984% 01/15/63	09/01/2025	Paydown		0	0	4,284	3,210	0	(3,210)	0	(3,210)	0	0	0	0	0	559	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61	09/01/2025	Paydown		462,132	462,132	475,985	464,809	0	(2,677)	0	(2,677)	0	462,132	0	0	0	12,321	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.588% 03/15/61	09/01/2025	Paydown		0	0	11,425	5,830	0	(5,830)	0	(5,830)	0	0	0	0	0	1,467	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.068% 08/15/61	09/01/2025	Paydown		0	0	21,838	18,540	0	(18,540)	0	(18,540)	0	0	0	0	0	3,482	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.486% 05/15/50	09/01/2025	Paydown		0	0	9,753	3,395	0	(3,395)	0	(3,395)	0	0	0	0	0	1,340	05/15/2050	1.A FE
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.799% 12/15/52	09/01/2025	Paydown		0	0	4,757	3,743	0	(3,743)	0	(3,743)	0	0	0	0	0	664	12/15/2052	1.A FE
066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.975% 05/15/57	09/01/2025	Paydown		0	0	370	318	0	(318)	0	(318)	0	0	0	0	0	62	05/15/2057	1.A FE

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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
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.610% 02/15/50	09/01/2025	Paydown		0	0	27,728	12,967	0	(12,967)	0	(12,967)	0	0	0	0	0	6,086	02/15/2050	1.A FE
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51	09/01/2025	Paydown		838,154	838,154	863,297	842,839	0	(4,685)	0	(4,685)	0	838,154	0	0	0	23,173	07/15/2051	1.A
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.916% 12/15/72	09/01/2025	Paydown		0	0	15,120	10,575	0	(10,575)	0	(10,575)	0	0	0	0	0	1,982	12/15/2072	1.C FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.096% 04/15/55	09/01/2025	Paydown		0	0	3,526	2,134	0	(2,134)	0	(2,134)	0	0	0	0	0	299	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.853% 07/15/53	09/01/2025	Paydown		0	0	1,151,221	553,208	0	(553,208)	0	(553,208)	0	0	0	0	0	100,308	07/15/2053	1.A FE
08163U-AD-1	BENCHMARK Mortga2024V10 2024-V10 XA 1.522% 09/15/57	09/01/2025	Paydown		0	0	145	137	0	(137)	0	(137)	0	0	0	0	0	24	09/15/2057	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57	09/01/2025	Paydown		0	0	211	171	0	(171)	0	(171)	0	0	0	0	0	35	01/10/2057	1.A FE
08163Y-AV-3	BENCHMARK Mortga2024V7 2024-V7 XA 0.881% 05/15/56	09/01/2025	Paydown		0	0	63	54	0	(54)	0	(54)	0	0	0	0	0	10	05/15/2056	1.A FE
08164B-AE-0	BENCHMARK Mortga2025V14 2025-V14 XA 0.981% 04/15/57	09/01/2025	Paydown		0	0	761	0	0	(761)	0	(761)	0	0	0	0	0	65	04/15/2057	1.A FE
081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.577% 03/15/57	09/01/2025	Paydown		0	0	1,645	1,354	0	(1,418)	0	(1,418)	0	0	0	0	0	274	03/15/2057	1.A FE
09660S-AV-2	BMO Mortgage Tru20245C4 2024-5C4 XA 0.812% 05/15/57	09/01/2025	Paydown		0	0	1,872	1,387	0	(1,387)	0	(1,387)	0	0	0	0	0	317	05/15/2057	1.A FE
09660W-AV-3	BMO Mortgage Tru20245C7 2024-5C7 XA 1.143% 11/15/57	09/01/2025	Paydown		0	0	410	397	0	(397)	0	(397)	0	0	0	0	0	67	11/15/2057	1.A FE
12433H-AG-9	BX Trust 2025BCAT 2025-BCAT D 6.800% 08/15/42	09/15/2025	Paydown		208,576	208,576	208,576	0	0	0	0	0	0	208,576	0	0	0	1,097	08/15/2042	2.C FE
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 5.003% 09/15/34	08/15/2025	Paydown		230,083	230,083	229,381	229,831	0	252	0	252	0	230,083	0	0	0	8,049	09/15/2034	1.A
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 5.153% 09/15/34	08/15/2025	Paydown		128,986	128,986	128,594	128,845	0	141	0	141	0	128,986	0	0	0	4,643	09/15/2034	1.A
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51	09/01/2025	Paydown		412,790	412,790	425,167	415,367	0	(2,576)	0	(2,576)	0	412,790	0	0	0	11,559	08/15/2051	1.A
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48	08/01/2025	Paydown		211,415	211,415	217,746	211,505	0	(90)	0	(90)	0	211,415	0	0	0	4,549	01/10/2048	1.A
12593G-AJ-1	COMM 2015-PC1 B 4.540% 07/10/50	08/01/2025	Paydown		2,361,623	2,361,623	2,159,040	2,316,570	0	45,053	0	45,053	0	2,361,623	0	0	0	68,503	07/10/2050	1.A
12593J-BH-8	COMM 2015-CR24 AM 4.028% 08/10/48	08/01/2025	Paydown		3,025,000	3,025,000	3,001,367	3,018,325	0	6,675	0	6,675	0	3,025,000	0	0	0	73,342	08/10/2048	1.A
12596W-AE-4	CSAIL Commercial2019C16 e Trus 2019-C16 XA 1.693% 06/15/52	09/01/2025	Paydown		0	0	12,120	12,122	0	(12,122)	0	(12,122)	0	0	0	0	0	2,306	06/15/2052	1.A FE
12625X-AA-5	COMM 2013-300P A1 4.353% 08/10/30	07/01/2025	Paydown		12,000,000	12,000,000	12,835,391	12,049,567	0	(49,567)	0	(49,567)	0	12,000,000	0	0	0	304,710	08/10/2030	1.A
12629N-AH-8	COMM 2015-DC1 AM 3.724% 02/10/48	09/01/2025	Paydown		180,947	180,947	180,198	180,947	0	0	0	0	0	180,947	0	0	0	4,474	02/10/2048	1.A
12635Q-BJ-8	COMM Mortgage Tr2015CR27 2015-CR27 AM 3.984% 10/10/48	09/01/2025	Paydown		1,897,141	1,897,141	1,870,463	1,889,773	0	7,368	0	7,368	0	1,897,141	0	0	0	56,687	10/10/2048	1.A
12635R-AX-6	CSAIL Commercial2015C4 e Trus 3.808% 11/15/48	09/01/2025	Paydown		25,177,605	25,177,605	25,043,849	0	0	133,756	0	133,756	0	25,177,605	0	0	0	232,320	11/15/2048	1.A
12635R-BB-3	CSAIL Commercial2015C4 e Trus 2015-C4 AS 4.174% 11/15/48	09/01/2025	Paydown		246,845	246,845	242,916	243,535	0	3,310	0	3,310	0	246,845	0	0	0	7,728	11/15/2048	1.A
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56	09/15/2025	Paydown		206,160	206,160	212,344	221,091	0	(14,932)	0	(14,932)	0	206,160	0	0	0	5,921	09/15/2056	1.F FE
17290X-AS-9	Citigroup Commer2016GC37tgage 3.050% 04/10/49	09/01/2025	Paydown		1,540,992	1,540,992	1,530,037	0	0	10,955	0	10,955	0	1,540,992	0	0	0	7,540	04/10/2049	1.A
17322Y-AG-5	CGCMT 2014-GC25 B 4.345% 10/10/47	08/01/2025	Paydown		18,424	18,424	17,865	18,424	0	0	0	0	0	18,424	0	0	0	493	10/10/2047	1.A
17324D-AW-4	CGCMT 2015-P1 AS 4.033% 09/15/48	07/01/2025	Paydown		5,000,000	5,000,000	4,623,828	4,907,281	0	92,719	0	92,719	0	5,000,000	0	0	0	117,629	09/15/2048	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.559% 09/15/48	07/01/2025	Paydown		0	0	2,812,016	179,793	0	(179,793)	0	(179,793)	0	0	0	0	0	398,242	09/15/2048	1.A FE
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49	07/01/2025	Paydown		729,074	729,074	708,569	724,755	0	4,320	0	4,320	0	729,074	0	0	0	14,987	02/10/2049	1.A
17328R-BE-8	CGCMT 2020-GC46 XA 1.078% 02/15/53	09/01/2025	Paydown		0	0	27,707	14,584	0	(14,584)	0	(14,584)	0	0	0	0	0	2,398	02/15/2053	1.A FE
29425A-AF-0	CGMT 2015-GC33 AS 4.114% 09/10/58	09/01/2025	Paydown		10,262,775	10,262,775	10,893,440	10,294,344	0	(31,569)	0	(31,569)	0	10,262,775	0	0	0	316,658	09/10/2058	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30293H-AG-0	FREMF Mortgage T2015K48 2015-K48 C 3.667% 08/25/48	07/01/2025	Paydown		3,787,712	3,787,712	3,832,840	3,786,690	0	1,022	0	1,022	0	3,787,712	0	0	0	81,779	08/25/2048	1.A
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29	09/01/2025	Paydown		0	0	25,071	13,608	0	(13,608)	0	(13,608)	0	0	0	0	0	2,595	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28	09/01/2025	Paydown		0	0	18,939	9,288	0	(9,288)	0	(9,288)	0	0	0	0	0	2,192	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29	09/01/2025	Paydown		0	0	86,581	52,606	0	(52,606)	0	(52,606)	0	0	0	0	0	8,794	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53	09/01/2025	Paydown		0	0	26,126	18,471	0	(18,471)	0	(18,471)	0	0	0	0	0	2,877	05/25/2053	1.A FE
36250G-AT-2	GSMS 2015-GC30 AS 3.777% 05/10/50	09/01/2025	Paydown		577,457	577,457	532,034	565,006	0	12,450	0	12,450	0	577,457	0	0	0	14,285	05/10/2050	1.A
36253P-AE-2	GSMS 2017-GS6 XA 1.140% 05/10/50	09/01/2025	Paydown		0	0	10,265	3,241	0	(3,241)	0	(3,241)	0	0	0	0	0	1,208	05/10/2050	1.A FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.134% 08/15/49	09/01/2025	Paydown		0	0	93,310	12,265	0	(12,265)	0	(12,265)	0	0	0	0	0	8,693	08/15/2049	1.B FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47	07/01/2025	PRIVATE PLACEMENT		1,778	1,778	1,778	0	0	0	0	0	0	1,778	0	0	0	0	11/15/2047	1.A
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 5.066% 04/15/38	08/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2038	1.A
61690Q-AH-2	MSBAM 2015-C23 B 4.140% 07/15/50	08/01/2025	Paydown		89,520	89,520	83,253	88,014	0	1,506	0	1,506	0	89,520	0	0	0	2,735	07/15/2050	1.A
61690Q-AK-5	MSBAM 2015-C23 C 4.297% 07/15/50	09/01/2025	Paydown		3,319,325	3,319,325	3,162,176	3,288,037	0	31,288	0	31,288	0	3,319,325	0	0	0	96,613	07/15/2050	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.844% 12/15/48	09/01/2025	Paydown		0	0	499,138	55,278	0	(55,278)	0	(55,278)	0	0	0	0	0	82,077	12/15/2048	1.A FE
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51	09/01/2025	Paydown		261,019	261,019	268,838	262,693	0	(1,674)	0	(1,674)	0	261,019	0	0	0	7,350	10/15/2051	1.A
61692B-BU-3	MSC 2020-HR8 XA 1.906% 07/15/53	09/01/2025	Paydown		0	0	9,820	6,389	0	(6,389)	0	(6,389)	0	0	0	0	0	908	07/15/2053	1.A FE
61765D-AW-8	MSC 4.158% 05/15/48	07/01/2025	Paydown		1,799,857	1,799,857	1,755,985	0	0	43,872	0	43,872	0	1,799,857	0	0	0	30,729	05/15/2048	1.A
61765L-AX-8	Morgan Stanley B2015C24 t 2015-C24 B 4.175% 05/15/48	09/01/2025	Paydown		2,000,000	2,000,000	1,890,000	1,971,796	0	28,204	0	28,204	0	2,000,000	0	0	0	55,709	05/15/2048	1.A
61765T-AG-8	MSBAM 2015-C25 XA 0.982% 10/15/48	08/01/2025	Paydown		0	0	2,130,072	110,113	0	(110,113)	0	(110,113)	0	0	0	0	0	330,622	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49	09/01/2025	Paydown		853,542	853,542	879,130	854,516	0	(974)	0	(974)	0	853,542	0	0	0	19,084	03/15/2049	1.A
61766N-BC-8	Morgan Stanley B2016C30 t 2016-C30 XA 1.379% 09/15/49	09/01/2025	Paydown		0	0	42,254	42,072	0	(42,072)	0	(42,072)	0	0	0	0	0	18,077	09/15/2049	1.A FE
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.396% 11/15/49	09/01/2025	Paydown		0	0	34,989	14,188	0	(14,188)	0	(14,188)	0	0	0	0	0	8,914	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51	09/01/2025	Paydown		613,985	613,985	632,382	617,669	0	(3,684)	0	(3,684)	0	613,985	0	0	0	16,972	07/15/2051	1.A
61770K-AY-1	Morgan Stanley C2020L4 Trust 2020-L4 XA 1.187% 02/15/53	09/01/2025	Paydown		0	0	2,144	1,611	0	(1,611)	0	(1,611)	0	0	0	0	0	316	02/15/2053	1.A FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36	09/26/2025	Redemption 100.0000		35,332	35,332	35,332	35,332	0	0	0	0	0	35,332	0	0	0	928	11/01/2036	1.B FE
75575M-AG-3	RCMT 2019-5 B 4.254% 02/25/52	07/25/2025	Paydown		1,221,372	1,221,372	1,221,362	1,221,372	0	0	0	0	0	1,221,372	0	0	0	30,309	02/25/2052	1.A
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.115% 03/15/38	08/15/2025	Paydown		8,074,967	8,074,967	8,074,967	8,074,967	0	0	0	0	0	8,074,967	0	0	0	296,898	03/15/2038	1.A FE
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50	09/01/2025	Paydown		996,881	996,881	1,026,775	999,385	0	(2,503)	0	(2,503)	0	996,881	0	0	0	21,145	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51	09/01/2025	Paydown		687,515	687,515	708,138	691,447	0	(3,933)	0	(3,933)	0	687,515	0	0	0	19,541	05/15/2051	1.A
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51	09/01/2025	Paydown		363,052	363,052	373,942	365,070	0	(2,018)	0	(2,018)	0	363,052	0	0	0	10,038	06/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.684% 04/15/52	09/01/2025	Paydown		0	0	25,560	17,148	0	(17,148)	0	(17,148)	0	0	0	0	0	4,207	04/15/2052	1.A FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51	09/01/2025	Paydown		1,785,818	1,785,818	1,839,391	1,794,214	0	(8,396)	0	(8,396)	0	1,785,818	0	0	0	47,082	08/15/2051	1.A
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45	09/01/2025	Paydown		509,052	509,052	519,359	509,052	0	0	0	0	0	509,052	0	0	0	13,389	03/15/2045	1.A
92937U-AJ-7	WFRBS 2013-C13 D 4.285% 05/15/45	09/01/2025	Paydown		53,998	53,998	55,828	53,998	0	0	0	0	0	53,998	0	0	0	1,442	05/15/2045	1.A
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS 4.013% 06/15/48	08/01/2025	Paydown		18,441,072	18,441,072	17,223,957	18,181,351	0	259,722	0	259,722	0	18,441,072	0	0	0	442,831	06/15/2048	1.A
94989K-BA-0	Wells Fargo Comm2015C29 ortgag 2015-C29 B 4.194% 06/15/48	09/01/2025	Paydown		10,069,931	10,069,931	9,182,518	9,887,727	0	182,204	0	182,204	0	10,069,931	0	0	0	291,287	06/15/2048	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.662% 09/15/58	07/01/2025	Paydown		0	0	375,541	25,157	0	(25,157)	0	(25,157)	0	0	0	0	0	76,327	09/15/2058	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
94989T-BB-9	Wells Fargo Comm2015LC22ortgag 2015-LC22 AS 4.207% 09/15/58	09/01/2025	Paydown		10,870,000	10,870,000	10,465,772	10,747,834	0	122,166	0	122,166	0	10,870,000	0	0	0	342,976	09/15/2058	1.A
94989V-AF-6	Wells Fargo Comm2015NXS3ortgag 3.972% 09/15/57	09/01/2025	Paydown		2,000,000	2,000,000	1,990,781	0	0	9,219	0	9,219	0	2,000,000	0	0	0	13,240	09/15/2057	1.A FE
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59	09/01/2025	Paydown		2,760,812	2,760,812	2,717,997	2,750,191	0	10,621	0	10,621	0	2,760,812	0	0	0	63,749	01/15/2059	1.A
95000H-BH-4	WFCM 2016-LC24 AS 3.367% 10/15/49	08/28/2025	GOLDMAN SACHS		9,800,000	10,000,000	9,761,875	0	0	18,677	0	18,677	0	9,780,552	0	19,448	19,448	37,411	10/15/2049	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.917% 12/15/49	09/01/2025	Paydown		0	0	11,545	5,793	0	(5,793)	0	(5,793)	0	0	0	0	0	2,921	12/15/2049	1.A FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.048% 07/15/50	09/01/2025	Paydown		0	0	15,825	6,932	0	(6,932)	0	(6,932)	0	0	0	0	0	2,362	07/15/2050	1.A FE
95002U-BE-0	WFCM 2020-C58 XA 1.918% 07/15/53	09/01/2025	Paydown		0	0	69,750	59,004	0	(59,004)	0	(59,004)	0	0	0	0	0	9,626	07/15/2053	1.A FE
95002X-BH-7	WFCM 2020-C57 XA 2.172% 08/15/53	09/01/2025	Paydown		0	0	10,008	8,626	0	(8,626)	0	(8,626)	0	0	0	0	0	1,443	08/15/2053	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.532% 04/15/55	08/01/2025	PRIVATE PLACEMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2055	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.532% 04/15/55	09/01/2025	Paydown		0	0	42,911	31,807	0	(31,807)	0	(31,807)	0	0	0	0	0	5,315	04/15/2055	1.A FE
95004J-AD-6	Wells Fargo Comm20255C3 ortgag 2025-5C3 XA 1.049% 01/15/58	09/01/2025	Paydown		0	0	1,731	0	0	(1,731)	0	(1,731)	0	0	0	0	0	255	01/15/2058	1.A FE
69291Q-AC-9	PFP III 20229 2022-9 AS 6.930% 08/19/35	08/16/2025	Paydown		20,150,000	20,150,000	20,050,281	19,944,979	0	54,739	0	54,739	0	20,150,000	0	0	0	962,586	08/19/2035	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					284,428,100	285,742,865	289,553,665	240,720,314	0	(611,064)	0	(611,064)	0	283,996,369	0	431,731	431,731	10,347,486	XXX	XXX
55281F-AN-0	MCFCL 2017-3A AR 6.207% 07/20/33	08/06/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	629,410	07/20/2033	1.A FE
017154-AL-9	ALLPK 2019-1A AR 5.625% 01/20/35	08/29/2025	Paydown		37,000,000	37,000,000	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	1,823,280	01/20/2035	1.A FE
03332A-AA-8	ANCHF 2020-10A AV 3.619% 04/25/38	07/24/2025	ROBERT W. BAIRD		22,004,475	22,650,000	22,725,000	22,681,114	0	2,253	0	2,253	0	22,683,368	0	(678,893)	(678,893)	614,778	04/25/2038	1.A FE
03768C-AN-9	Apidos CLO Ltd XXXA XXXA A1AR 5.409% 10/18/31	07/18/2025	Paydown		2,737,503	2,737,503	2,737,503	2,737,503	0	0	0	0	0	2,737,503	0	0	0	113,830	10/18/2031	1.A FE
04019R-AW-1	ARES CLO Ltd 202266A 2022-66A BR 6.818% 07/25/36	09/12/2025	Paydown		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	1,017,263	07/25/2036	1.C FE
04019R-AY-7	ARES CLO Ltd 202266A 2022-66A CR 7.318% 07/25/36	09/12/2025	Paydown		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	925,744	07/25/2036	1.F FE
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	07/15/2025	Paydown		4,180,318	4,180,318	4,180,257	4,180,292	0	26	0	26	0	4,180,318	0	0	0	75,570	10/01/2038	1.A FE
04681E-AG-2	A10 Securitizati2021D 2021-D B 3.405% 10/01/38	07/15/2025	Paydown		13,598,676	13,598,676	13,598,565	13,598,616	0	60	0	60	0	13,598,676	0	0	0	270,104	10/01/2038	1.C FE
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A 5.320% 11/16/38	09/18/2025	Paydown		532,590	532,590	532,590	532,590	0	0	0	0	0	532,590	0	0	0	21,820	11/16/2038	1.A FE
054978-AJ-0	BBAM US CLO LTD.20221A 2022-1A XR 5.268% 03/30/38	07/15/2025	Paydown		475,000	475,000	475,000	0	0	0	0	0	0	475,000	0	0	0	9,590	03/30/2038	1.A FE
05682C-AE-7	Bain Capital Cre20233A Limit 2023-3A C 7.569% 07/24/36	08/20/2025	Paydown		19,200,000	19,200,000	19,411,200	19,401,880	0	(201,880)	0	(201,880)	0	19,200,000	0	0	0	1,223,329	07/24/2036	1.F FE
05684G-AE-6	Bain Capital Cre20232A Limit 2023-2A B1 6.929% 07/18/36	08/08/2025	Paydown		8,000,000	8,000,000	8,014,400	8,156,707	0	(156,707)	0	(156,707)	0	8,000,000	0	0	0	457,202	07/18/2036	1.C FE
05875A-AC-2	Ballyrock Ltd 202324A 2023-24A A2 6.818% 07/15/36	07/15/2025	Paydown		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	980,770	07/15/2036	1.C FE
09629V-AC-7	BLUEM 2018-2A A 5.583% 08/15/31	08/15/2025	Paydown		3,030,304	3,030,304	3,030,304	3,030,304	0	0	0	0	0	3,030,304	0	0	0	132,490	08/15/2031	1.A FE
12549A-AV-2	CIFC 2013-1A A1R2 5.609% 07/16/30	07/25/2025	Paydown		3,535,351	3,535,351	3,535,351	3,535,351	0	0	0	0	0	3,535,351	0	0	0	156,677	07/16/2030	1.A FE
12549F-BS-7	CIFC Funding Ltd20134A 2013-4A A1R2 5.064% 04/27/31	09/12/2025	Paydown		25,106,580	25,106,580	25,106,580	0	0	0	0	0	0	25,106,580	0	0	0	664,150	04/27/2031	1.A FE
143133-AL-0	Carlyle Global M20216A rategi 2021-6A XR 5.268% 01/15/38	07/15/2025	Paydown		687,500	687,500	687,500	687,500	0	0	0	0	0	687,500	0	0	0	18,956	01/15/2038	1.A FE
17180T-BL-5	CIFC 2016-1A AR3 5.325% 10/21/31	07/21/2025	Paydown		709,089	709,089	709,089	709,089	0	0	0	0	0	709,089	0	0	0	20,745	10/21/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37147V-AA-5	Generate CLO Ltd202312A 2023-12A A 6.312% 07/20/36	08/13/2025	Paydown		25,000,000	25,000,000	25,017,500	0	0	(17,500)	0	(17,500)	0	25,000,000	0	0	0	887,813	07/20/2036	1.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 5.311% 06/16/36	07/16/2025	Paydown		1,281,709	1,281,709	1,252,470	1,257,167	0	24,542	0	24,542	0	1,281,709	0	0	0	41,457	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 5.311% 02/18/38	07/16/2025	Paydown		4,097,891	4,097,891	4,097,891	4,097,891	0	0	0	0	0	4,097,891	0	0	0	132,456	02/18/2038	1.A FE
43133J-AA-6	HITR 2019-2A A1 6.225% 05/22/39	08/22/2025	Paydown		207,054	207,054	206,277	206,939	0	115	0	115	0	207,054	0	0	0	10,070	05/22/2039	1.B FE
43133Y-AL-9	Hildene CLO 4A 4A A1R 6.369% 01/23/40	07/23/2025	Paydown		803,639	803,639	803,639	0	0	0	0	0	0	803,639	0	0	0	15,792	01/23/2040	1.A FE
46091R-AC-7	Invesco CLO LTD 20233A 2023-3A B 6.968% 07/15/36	07/15/2025	Paydown		9,450,000	9,450,000	9,450,000	9,450,000	0	0	0	0	0	9,450,000	0	0	0	505,647	07/15/2036	1.C FE
46091R-AE-3	Invesco CLO LTD 20233A 2023-3A C 7.468% 07/15/36	07/15/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	572,993	07/15/2036	1.F FE
46604R-AC-7	Ivy Hill Middle 21A redit 21A B 7.779% 07/18/35	07/15/2025	BANK of AMERICA SEC		14,732,340	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	32,340	32,340	859,686	07/18/2035	1.C FE
55293L-AU-7	MCF CLO LLC 20231A 2023-1A A2R 5.872% 04/15/37	07/31/2025	SCOTIA		1,992,000	2,000,000	1,950,000	0	0	1,623	0	1,623	0	1,951,623	0	40,377	40,377	34,895	04/15/2037	1.A FE
55818R-BL-9	Madison Park Fun201414A 2014-14A AR4 5.164% 10/22/30	07/22/2025	Paydown		303,080	303,080	303,080	0	0	0	0	0	0	303,080	0	0	0	5,165	10/22/2030	1.A FE
58403X-AC-2	Medalist Partner20201A ate Fi 2020-1A B 7.284% 04/17/33	08/21/2025	Paydown		2,900,000	2,900,000	2,915,950	2,910,096	0	(10,096)	0	(10,096)	0	2,900,000	0	0	0	182,679	04/17/2033	1.F FE
64133K-AY-7	Neuberger Berman202036A 2020-36A BR2 6.125% 04/20/33	08/20/2025	Paydown		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	281,231	04/20/2033	1.C FE
647550-AC-6	New Mountain CLOCLO 3A CLO-3A B1 6.287% 10/20/34	08/15/2025	Paydown		19,500,000	19,500,000	19,495,000	14,500,000	0	5,000	0	5,000	0	19,500,000	0	0	0	940,951	10/20/2034	1.C FE
647550-AG-7	New Mountain CLOCLO 3A CLO-3A C 6.687% 10/20/34	08/15/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	139,695	10/20/2034	1.F FE
67570Q-AK-7	OCP 2019-16A AR 5.590% 04/10/33	07/10/2025	Paydown		401,252	401,252	401,252	401,252	0	0	0	0	0	401,252	0	0	0	17,206	04/10/2033	1.A FE
69702E-AC-9	Palmer Square CL20214A 2021-4A B 6.229% 10/15/34	07/02/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	251,245	10/15/2034	1.C FE
69702E-AE-5	Palmer Square CL20214A 2021-4A C 6.529% 10/15/34	07/02/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	287,086	10/15/2034	1.F FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 7.529% 10/15/34	07/02/2025	Paydown		5,450,000	5,450,000	5,450,000	5,450,000	0	0	0	0	0	5,450,000	0	0	0	300,131	10/15/2034	2.C FE
749984-AC-4	Rad CLO Ltd 20194A 2019-4A B1R 6.068% 04/25/32	08/12/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	174,014	04/25/2032	1.A FE
75889H-AL-4	Regatta XXIV Fun20215A . 2021-5A X 5.425% 01/20/38	07/20/2025	Paydown		556,667	556,667	556,667	556,667	0	0	0	0	0	556,667	0	0	0	17,185	01/20/2038	1.A FE
758978-AA-8	20231A 2023-1A A 6.218% 07/15/36	07/15/2025	Paydown		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	2,356,808	07/15/2036	1.A FE
77341D-AA-5	ROCKT 2017-3A A 5.777% 10/20/30	07/20/2025	Paydown		1,437,500	1,437,500	1,437,117	1,426,189	0	11,311	0	11,311	0	1,437,500	0	0	0	63,729	10/20/2030	1.A FE
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A 5.461% 04/18/38	09/16/2025	Paydown		173,026	173,026	173,026	173,026	0	0	0	0	0	173,026	0	0	0	5,932	04/18/2038	1.A FE
87276W-AA-1	TRTX 2021-FL4 A 5.465% 03/15/38	09/15/2025	Paydown		4,102,011	4,102,011	4,102,011	4,102,011	0	0	0	0	0	4,102,011	0	0	0	168,319	03/15/2038	1.A FE
88432D-BC-7	WINDR 2014-3A A1A2 5.744% 10/22/31	07/22/2025	Paydown		1,217,907	1,217,907	1,217,907	1,217,907	0	0	0	0	0	1,217,907	0	0	0	53,668	10/22/2031	1.A FE
92557U-AW-7	VIBR 2015-3A A1RR 5.837% 10/20/31	07/20/2025	Paydown		2,178,437	2,178,437	2,178,437	2,178,437	0	0	0	0	0	2,178,437	0	0	0	97,568	10/20/2031	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					381,481,899	382,103,084	382,351,563	323,778,528	0	(341,253)	0	(341,253)	0	382,088,075	0	(606,176)	(606,176)	17,559,129	XXX	XXX
34918Q-AU-6	Fort Washington 20191A -1 2019-1A XR2 5.375% 10/20/37	07/21/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,288	10/20/2037	1.A FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,288	XXX	XXX
72304@-AA-8	PINEBRIDGE 8.773% 09/21/32	09/11/2025	Redemption 100.0000		226,879	226,879	226,879	156,280	0	0	0	0	0	226,879	0	0	0	9,012	09/21/2032	2.C FE
72304@-AB-6	PINEBRIDGE 10.773% 09/21/32	09/11/2025	Redemption 100.0000		103,127	103,127	103,127	71,037	0	0	0	0	0	103,127	0	0	0	5,011	09/21/2032	4.A FE

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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
72304@-AA-6	PINEBRIDGE 6.000% 09/30/33	09/11/2025	Redemption 100.0000		1,691,975	1,691,975	1,691,975	1,575,337	0	0	0	0	0	1,691,975	0	0	0	50,403	09/30/2033	2.B PL
024945-AA-5	American Credit 20244 ce Rec 2024-4 A 4.810% 03/13/28	09/12/2025	Paydown		12,348,387	12,348,387	12,347,570	12,309,336	0	39,052	0	39,052	0	12,348,387	0	0	0	394,975	03/13/2028	1.A FE
02528G-AG-8	American Credit 20223 ce Rec 5.830% 10/13/28	09/13/2025	Paydown		1,719,335	1,719,335	1,728,098	1,725,755	0	(6,420)	0	(6,420)	0	1,719,335	0	0	0	66,897	10/13/2028	1.A FE
02531A-AC-5	American Credit 20241 ce Rec 5.600% 11/12/27	09/12/2025	Paydown		4,736,056	4,736,056	4,756,036	4,751,001	0	(14,946)	0	(14,946)	0	4,736,056	0	0	0	174,317	11/12/2027	1.A FE
03066J-AD-5	AmeriCredit Auto20213 eceiva 1.170% 08/18/27	08/18/2025	Paydown		525,219	525,219	513,710	519,035	0	6,184	0	6,184	0	525,219	0	0	0	3,630	08/18/2027	1.A FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28	08/22/2025	Redemption 100.0000		2,464,105	2,464,105	2,464,105	2,464,105	0	0	0	0	0	2,464,105	0	0	0	87,125	12/31/2028	2.B PL
107933-AC-7	Bridgecrest Lend20241 Secur 2024-1 A3 5.530% 01/18/28	09/15/2025	Paydown		2,680,110	2,680,110	2,680,085	2,680,093	0	17	0	17	0	2,680,110	0	0	0	99,242	01/18/2028	1.A FE
10805M-AC-1	Bridgecrest Lend20242 Secur 2024-2 A3 5.840% 06/15/28	09/15/2025	Paydown		1,457,745	1,457,745	1,457,740	1,457,736	0	10	0	10	0	1,457,745	0	0	0	57,158	06/15/2028	1.A FE
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A 6.480% 03/15/33	09/15/2025	Paydown		6,017,295	6,017,295	6,016,913	6,017,137	0	159	0	159	0	6,017,295	0	0	0	259,843	03/15/2033	1.A FE
22537E-AA-3	Credit Acceptanc20232A oan Tr 2023-2A A 5.920% 05/16/33	09/15/2025	Paydown		7,943,261	7,943,261	7,942,668	7,943,008	0	253	0	253	0	7,943,261	0	0	0	313,810	05/16/2033	1.A FE
26207A-AC-7	Drive Auto Recei20242 rust 2024-2 A2 4.940% 12/15/27	09/15/2025	Paydown		10,528,281	10,528,281	10,528,053	10,527,781	0	501	0	501	0	10,528,281	0	0	0	346,644	12/15/2027	1.A FE
28415A-AB-3	ELARA HGV TIMESH2023A ER 2023-A B 6.530% 02/25/38	09/25/2025	Paydown		366,721	366,721	367,752	367,941	0	(1,220)	0	(1,220)	0	366,721	0	0	0	15,985	02/25/2038	1.G FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34	09/25/2025	Paydown		227,821	227,821	227,784	227,734	0	87	0	87	0	227,821	0	0	0	4,440	01/25/2034	1.F FE
30165B-AB-9	Exeter Automobil20245A ables 2024-5A A2 4.790% 04/15/27	09/15/2025	Paydown		2,050,544	2,050,544	2,050,460	2,050,478	0	66	0	66	0	2,050,544	0	0	0	65,397	04/15/2027	1.A FE
30165X-AF-2	Exeter Automobil20212A ables 1.400% 04/15/27	09/15/2025	Paydown		1,821,904	1,821,904	1,771,517	1,779,419	0	42,486	0	42,486	0	1,821,904	0	0	0	17,015	04/15/2027	1.D FE
30166A-AF-1	Exeter Automobil20213A ables 1.550% 06/15/27	09/15/2025	Paydown		1,905,112	1,905,112	1,827,568	1,849,522	0	55,590	0	55,590	0	1,905,112	0	0	0	19,622	06/15/2027	1.E FE
30166T-AD-5	Exeter Automobil20234A ables 6.310% 10/15/27	09/15/2025	Paydown		4,421,819	4,421,819	4,448,764	4,434,938	0	(13,119)	0	(13,119)	0	4,421,819	0	0	0	181,662	10/15/2027	1.C FE
30166Y-AE-2	Exeter Automobil20223A ables 5.300% 09/15/27	09/15/2025	Paydown		9,341,506	9,341,506	9,351,724	9,349,242	0	(7,735)	0	(7,735)	0	9,341,506	0	0	0	330,000	09/15/2027	1.A FE
30168B-AE-0	Exeter Automobil20231A ables 5.820% 02/15/28	09/15/2025	Paydown		1,572,240	1,572,240	1,577,522	1,575,293	0	(3,052)	0	(3,052)	0	1,572,240	0	0	0	60,711	02/15/2028	1.F FE
33843E-AE-1	Flagship Credit 20232 st 2023-2 A3 5.220% 12/15/27	09/15/2025	Paydown		1,238,051	1,238,051	1,240,275	1,239,931	0	(1,881)	0	(1,881)	0	1,238,051	0	0	0	43,066	12/15/2027	1.A FE
34660D-AD-3	Foursight Capita20222 bile R 2022-2 B 5.190% 10/15/27	07/15/2025	Paydown		589,338	589,338	589,752	589,591	0	(253)	0	(253)	0	589,338	0	0	0	17,842	10/15/2027	1.A FE
36261E-AE-7	GLS Auto Receiva20204A st 3.510% 10/15/27	08/07/2025	BMO CAPITAL MARKETS CORP		1,826,784	1,835,388	1,786,635	1,808,935	0	11,319	0	11,319	0	1,820,254	0	6,530	6,530	41,695	10/15/2027	1.A FE
36261E-AE-7	GLS Auto Receiva20204A st 3.510% 10/15/27	07/15/2025	Paydown		149,313	149,313	145,347	147,161	0	2,152	0	2,152	0	149,313	0	0	0	3,057	10/15/2027	1.A FE
36261X-AG-0	GLS Auto Receiva20212A st 1.420% 04/15/27	09/15/2025	Paydown		2,039,571	2,039,571	1,999,979	2,006,218	0	33,354	0	33,354	0	2,039,571	0	0	0	19,328	04/15/2027	1.A FE
36263L-AG-4	GLS Auto Receiva20213A st 1.480% 07/15/27	09/15/2025	Paydown		576,599	576,599	544,188	560,808	0	15,791	0	15,791	0	576,599	0	0	0	5,674	07/15/2027	1.A FE
36265N-AD-5	GLS Auto Receiva20222A st 5.300% 04/17/28	09/15/2025	Paydown		3,049,588	3,049,588	3,052,447	3,051,846	0	(2,258)	0	(2,258)	0	3,049,588	0	0	0	106,545	04/17/2028	1.A FE
37964V-AC-1	GLS Auto Receiva20242A st 2024-2A A3 5.640% 01/18/28	09/15/2025	Paydown		698,704	698,704	698,672	698,681	0	23	0	23	0	698,704	0	0	0	29,555	01/18/2028	1.A FE

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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
37989E-AC-0	GLS Auto Select 20243A les Tr 2024-3A A2 5.590% 10/15/29	09/15/2025	Paydown		175,576	175,576	175,574	175,432	0	145	0	145	0	175,576	0	0	0	6,531	10/15/2029	1.A FE
38014Q-AD-8	GLS Auto Receiva20223A st 2022-3A C 5.340% 06/15/28	09/15/2025	Paydown		1,557,817	1,557,817	1,560,384	1,559,706	0	(1,889)	0	(1,889)	0	1,557,817	0	0	0	55,616	06/15/2028	1.A FE
43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38	09/25/2025	Paydown		990,329	990,329	990,155	990,088	0	240	0	240	0	990,329	0	0	0	36,559	03/25/2038	1.A FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39	09/25/2025	Paydown		34,475	34,475	34,473	34,474	0	2	0	2	0	34,475	0	0	0	627	02/25/2039	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	09/15/2025	Paydown		47,473	47,473	50,925	50,674	0	(3,201)	0	(3,201)	0	47,473	0	0	0	1,029	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67	09/15/2025	Paydown		8,301	8,301	7,467	0	0	834	0	834	0	8,301	0	0	0	127	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63	09/15/2025	Paydown		11,063	11,063	11,057	11,058	0	5	0	5	0	11,063	0	0	0	296	03/15/2063	1.A FE
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71	09/15/2025	Paydown		97,720	97,720	97,650	97,599	0	120	0	120	0	97,720	0	0	0	2,478	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73	09/15/2025	Paydown		45,333	45,333	45,297	45,280	0	53	0	53	0	45,333	0	0	0	1,357	08/15/2073	2.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72	09/15/2025	Paydown		304,607	304,607	304,607	304,607	0	0	0	0	0	304,607	0	0	0	7,576	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86	09/15/2025	Paydown		340,680	340,680	340,680	340,680	0	0	0	0	0	340,680	0	0	0	8,584	06/15/2086	1.F PL
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79	09/15/2025	Paydown		1,475,164	1,475,164	1,475,164	1,475,164	0	0	0	0	0	1,475,164	0	0	0	31,914	02/15/2079	1.F FE
476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81	08/15/2025	Paydown		772,350	772,350	772,350	772,350	0	0	0	0	0	772,350	0	0	0	26,600	12/15/2081	1.F FE
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29	09/15/2025	Paydown		992,934	992,934	992,845	992,915	0	20	0	20	0	992,934	0	0	0	29,714	11/15/2029	1.B FE
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62	07/30/2025	Paydown		168,313	168,313	168,280	168,285	0	28	0	28	0	168,313	0	0	0	6,160	07/31/2062	1.G FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37	09/20/2025	Paydown		85,591	85,591	85,581	85,583	0	8	0	8	0	85,591	0	0	0	977	10/20/2037	1.A FE
55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40	09/20/2025	Paydown		1,400,107	1,400,107	1,399,823	1,399,850	0	257	0	257	0	1,400,107	0	0	0	56,874	11/20/2040	1.A FE
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35	09/14/2025	Paydown		1,269,022	1,269,022	1,137,171	1,202,386	0	66,636	0	66,636	0	1,269,022	0	0	0	16,656	09/14/2035	1.A FE
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29	09/14/2025	Paydown		3,060,061	3,060,061	2,988,819	3,019,237	0	40,824	0	40,824	0	3,060,061	0	0	0	94,375	03/14/2029	1.A FE
68269P-AA-5	OneMain Financia20223A ce Tru 2022-3A A 5.940% 05/15/34	09/14/2025	Paydown		11,436,246	11,436,246	11,445,229	11,436,380	0	(135)	0	(135)	0	11,436,246	0	0	0	450,782	05/15/2034	1.A FE
69410A-AA-4	PACEWell 6 Trust20221 2022-1 A 6.635% 10/11/60	09/10/2025	Paydown		280,431	280,431	280,424	281,956	0	(1,525)	0	(1,525)	0	280,431	0	0	0	10,895	10/11/2060	1.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31	07/11/2025	Redemption 100.0000		108,701	108,701	108,701	108,701	0	0	0	0	0	108,701	0	0	0	3,388	12/31/2031	1.E PL
74113S-AB-3	Prestige Auto Re20242A s Trus 2024-2A A2 4.720% 02/15/28	09/15/2025	Paydown		2,068,139	2,068,139	2,068,032	2,067,797	0	343	0	343	0	2,068,139	0	0	0	64,319	02/15/2028	1.A FE
74113V-AC-4	Prestige Auto Re20232A s Trus 2023-2A A2 6.240% 01/15/27	07/15/2025	Paydown		2,686,880	2,686,880	2,697,900	2,696,329	0	(9,450)	0	(9,450)	0	2,686,880	0	0	0	97,802	01/15/2027	1.A FE
80285U-AE-1	Santander Drive 20223 eivabl 4.130% 08/16/27	07/15/2025	Paydown		529,933	529,933	528,298	528,772	0	1,160	0	1,160	0	529,933	0	0	0	12,767	08/16/2027	1.A FE
80285U-AF-8	Santander Drive 20223 eivabl 2022-3 C 4.490% 08/15/29	09/15/2025	Paydown		9,937,584	9,937,584	9,864,935	3,243,600	0	30,815	0	30,815	0	9,937,584	0	0	0	137,753	08/15/2029	1.A FE
80286Y-AC-6	Santander Drive 20242 eivabl 2024-2 A3 5.630% 11/15/28	09/15/2025	Paydown		1,844,765	1,844,765	1,844,658	1,844,693	0	73	0	73	0	1,844,765	0	0	0	74,710	11/15/2028	1.A FE
80287H-AE-8	Santander Drive 20225 eivabl 2022-5 C 4.740% 10/16/28	09/15/2025	Paydown		2,755,258	2,755,258	2,706,611	2,742,221	0	13,038	0	13,038	0	2,755,258	0	0	0	87,175	10/16/2028	1.A FE
802920-AC-2	Santander Drive 20245 eivabl 2024-5 A2 4.880% 09/15/27	09/15/2025	Paydown		22,018,752	22,018,752	22,017,884	22,017,978	0	773	0	773	0	22,018,752	0	0	0	716,078	09/15/2027	1.A FE
82653C-AA-9	Sierra Receivabl20251A ng Co 2025-1A A 4.810% 01/21/42	09/20/2025	Paydown		1,522,737	1,522,737	1,522,713	0	0	24	0	24	0	1,522,737	0	0	0	30,892	01/21/2042	1.A FE
82653C-AB-7	Sierra Receivabl20251A ng Co 2025-1A B 5.100% 01/21/42	09/20/2025	Paydown		1,943,150	1,943,150	1,942,900	0	0	250	0	250	0	1,943,150	0	0	0	41,816	01/21/2042	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43	09/20/2025	Paydown		365,779	365,779	365,678	365,683	0	95	0	95	0	365,779	0	0	0	12,419	01/20/2043	1.A FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40	09/20/2025	Paydown		283,528	283,528	283,467	283,467	0	60	0	60	0	283,528	0	0	0	11,034	01/20/2040	1.F FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37	09/25/2025	Paydown		162,289	162,289	162,281	162,271	0	18	0	18	0	162,289	0	0	0	2,133	09/25/2037	1.A FE
87303*-AA-9	THL Credit 5.000% 12/31/25	07/24/2025	Redemption 100.0000		483,645	483,645	483,645	460,017	0	0	0	0	0	483,645	0	0	0	2,743	12/31/2025	1.F PL
90945C-AE-2	United Auto Cred20231 itizat 6.280% 07/10/28	07/10/2025	Paydown		263,768	263,768	264,695	264,376	0	(608)	0	(608)	0	263,768	0	0	0	9,663	07/10/2028	1.A FE
96042V-AF-6	Westlake Automob20222A ivable 4.850% 09/15/27	09/15/2025	Paydown		1,902,478	1,902,478	1,898,253	1,900,351	0	2,126	0	2,126	0	1,902,478	0	0	0	61,460	09/15/2027	1.A FE
96042X-AE-5	Westlake Automob20231A ivable 2023-1A B 5.410% 01/18/28	09/15/2025	Paydown		10,411,533	10,411,533	10,430,875	10,426,674	0	(15,141)	0	(15,141)	0	10,411,533	0	0	0	374,468	01/18/2028	1.B FE
96043C-AB-6	Westlake Automob20243A ivable 2024-3A A2A 4.820% 09/15/27	09/15/2025	Paydown		9,648,874	9,648,874	9,648,212	9,648,324	0	550	0	550	0	9,648,874	0	0	0	310,033	09/15/2027	1.A FE
96043P-AL-5	Westlake Automob20223A ivable 2022-3A C 6.440% 12/15/27	09/15/2025	Paydown		2,932,224	2,932,224	2,978,384	2,975,088	0	(42,864)	0	(42,864)	0	2,932,224	0	0	0	125,913	12/15/2027	1.F FE
96043V-AA-6	Westlake Automob20251A ivable 2025-1A A1 4.565% 01/15/26	08/15/2025	Paydown		32,452,567	32,452,567	32,452,567	0	0	0	0	0	0	32,452,567	0	0	0	762,563	01/15/2026	1.B FE
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32	08/21/2025	Redemption 100.0000		1,113,655	1,113,655	1,113,655	679,039	0	0	0	0	0	1,113,655	0	0	0	33,745	01/01/2032	2.A PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					214,307,222	214,315,826	213,885,644	170,794,464	0	239,844	0	239,844	0	214,300,692	0	6,530	6,530	6,648,262	XXX	XXX
00178U-AC-3	AMSR 2020-SFR2 C 2.533% 07/17/37	07/01/2025	Paydown		2,090,000	2,090,000	2,064,171	2,082,968	0	7,032	0	7,032	0	2,090,000	0	0	0	30,881	07/17/2037	1.A FE
05377R-DY-7	AESOP 2020-2A A 2.020% 02/20/27	09/20/2025	Paydown		195,000	195,000	178,611	190,079	0	4,921	0	4,921	0	195,000	0	0	0	2,954	02/20/2027	1.B FE
05377R-EA-8	AESOP 2020-2A B 2.960% 02/20/27	09/20/2025	Paydown		1,978,333	1,978,333	1,828,138	1,934,612	0	43,722	0	43,722	0	1,978,333	0	0	0	43,919	02/20/2027	1.F FE
05377R-FK-5	AESOP 2022-3A A 4.620% 02/20/27	09/20/2025	Paydown		3,366,667	3,366,667	3,364,798	3,366,048	0	619	0	619	0	3,366,667	0	0	0	116,655	02/20/2027	1.A FE
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45	09/18/2025	Paydown		933,754	933,754	930,403	931,053	0	2,701	0	2,701	0	933,754	0	0	0	12,449	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47	09/18/2025	Paydown		200,000	200,000	182,156	185,803	0	14,197	0	14,197	0	200,000	0	0	0	3,627	01/18/2047	1.F FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52	09/01/2025	Paydown		2,483,631	2,483,631	2,254,574	2,418,385	0	65,246	0	65,246	0	2,483,631	0	0	0	20,021	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54	09/01/2025	Paydown		255,142	255,142	227,319	239,237	0	15,904	0	15,904	0	255,142	0	0	0	2,287	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.770% 08/15/53	09/01/2025	Paydown		0	0	1,289,777	340,384	0	(340,384)	0	(340,384)	0	0	0	0	0	602,838	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53	09/01/2025	Paydown		304,736	304,736	258,070	279,928	0	24,807	0	24,807	0	304,736	0	0	0	2,952	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54	09/01/2025	Paydown		135,646	135,646	122,298	130,498	0	5,148	0	5,148	0	135,646	0	0	0	1,751	10/15/2054	1.A FE
33767M-AC-9	FirstKey Homes 22020SFR1 Trust 2020-SFR1 B 1.740% 08/17/37	09/01/2025	Paydown		2,000,000	2,000,000	1,755,078	1,933,925	0	66,075	0	66,075	0	2,000,000	0	0	0	26,100	08/17/2037	1.A FE
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39	09/01/2025	Paydown		178,763	178,763	172,434	175,174	0	3,589	0	3,589	0	178,763	0	0	0	5,241	07/17/2039	1.A FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38	09/01/2025	Paydown		93,396	93,396	83,278	88,604	0	4,792	0	4,792	0	93,396	0	0	0	1,426	12/17/2038	1.A FE
361528-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53	09/20/2025	Paydown		60,340	60,340	60,311	60,314	0	26	0	26	0	60,340	0	0	0	2,583	11/20/2053	1.C FE
403951-AE-6	HPEFS Equipment 20223A 6.130% 08/20/29	09/20/2025	Paydown		589,964	589,964	596,048	594,064	0	(4,100)	0	(4,100)	0	589,964	0	0	0	23,460	08/20/2029	1.B FE
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41	09/01/2025	Paydown		14,411	14,411	11,777	12,508	0	1,903	0	1,903	0	14,411	0	0	0	196	09/17/2041	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41	09/01/2025	Paydown		13,536	13,536	13,450	13,464	0	72	0	72	0	13,536	0	0	0	227	01/17/2041	1.C FE

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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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41	09/01/2025	Paydown		7,417	7,417	7,417	7,414	0	3	0	3	0	7,417	0	0	0	131	01/17/2041	1.F FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26	08/01/2025	Paydown		7,684	7,684	6,654	7,152	0	531	0	531	0	7,684	0	0	0	107	12/17/2026	1.B FE
64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39	08/01/2025	Paydown		12,179	12,179	10,677	11,149	0	1,030	0	1,030	0	12,179	0	0	0	195	02/17/2039	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50	09/20/2025	Paydown		595,405	595,405	519,259	570,829	0	24,576	0	24,576	0	595,405	0	0	0	7,363	11/20/2050	1.A FE
67181D-AE-1	OAKIG 2020-1A A5 3.390% 11/20/50	09/20/2025	Paydown		22,500	22,500	22,491	22,498	0	2	0	2	0	22,500	0	0	0	509	11/20/2050	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51	09/20/2025	Paydown		195,084	195,084	195,057	195,071	0	13	0	13	0	195,084	0	0	0	2,517	01/20/2051	1.A FE
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51	09/20/2025	Paydown		938	938	937	937	0	0	0	0	0	938	0	0	0	18	01/20/2051	2.A FE
74333E-AB-8	Progress Residen2021SFR4st 2021-SFR4 B 1.808% 05/17/38	08/01/2025	Paydown		1,865,000	1,865,000	1,649,942	1,767,762	0	97,238	0	97,238	0	1,865,000	0	0	0	22,479	05/17/2038	1.B FE
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38	07/01/2025	Paydown		3,107	3,107	2,797	2,985	0	122	0	122	0	3,107	0	0	0	28	07/17/2038	1.A FE
784033-AS-1	SCF Equipment Tr20221A 2022-1A A3 2.920% 07/20/29	08/20/2025	Paydown		723,301	723,301	716,690	719,172	0	4,129	0	4,129	0	723,301	0	0	0	13,357	07/20/2029	1.A FE
78437D-AA-8	SCF Equipment Tr20251A 2025-1A A1 4.522% 02/20/26	08/20/2025	Paydown		14,522,715	14,522,715	14,522,715	0	0	0	0	0	0	14,522,715	0	0	0	349,605	02/20/2026	1.D FE
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46	09/20/2025	Paydown		531,250	531,250	531,184	531,208	0	42	0	42	0	531,250	0	0	0	5,844	02/20/2046	1.E FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45	09/20/2025	Paydown		1,127,989	1,127,989	1,105,895	1,113,543	0	14,446	0	14,446	0	1,127,989	0	0	0	15,416	09/20/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45	09/20/2025	Paydown		427,792	427,792	427,665	427,722	0	70	0	70	0	427,792	0	0	0	6,008	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45	09/20/2025	Paydown		511,875	511,875	506,647	508,540	0	3,335	0	3,335	0	511,875	0	0	0	7,200	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46	09/20/2025	Paydown		216,200	216,200	190,957	199,299	0	16,900	0	16,900	0	216,200	0	0	0	2,421	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46	09/20/2025	Paydown		423,096	423,096	423,021	423,051	0	46	0	46	0	423,096	0	0	0	6,290	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46	09/20/2025	Paydown		915,120	915,120	876,365	883,947	0	31,173	0	31,173	0	915,120	0	0	0	11,835	08/20/2046	1.F FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52	09/17/2025	Paydown		393,863	393,863	393,783	393,825	0	38	0	38	0	393,863	0	0	0	17,851	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45	09/20/2025	Paydown		361,250	361,250	361,183	361,211	0	39	0	39	0	361,250	0	0	0	5,082	09/20/2045	1.F FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	09/25/2025	Paydown		218,750	218,750	218,701	218,615	0	135	0	135	0	218,750	0	0	0	3,238	09/25/2045	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					37,975,834	37,975,834	38,082,728	23,342,978	0	110,138	0	110,138	0	37,975,834	0	0	0	1,377,061	XXX	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51	07/30/2025	Paydown		63,110	63,110	56,576	58,106	0	5,004	0	5,004	0	63,110	0	0	0	1,767	07/30/2051	2.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	07/30/2025	Paydown		162,368	162,368	149,384	135,581	0	8,816	0	8,816	0	162,368	0	0	0	3,636	07/30/2050	2.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47	07/25/2025	Paydown		69,438	69,438	71,189	69,810	0	(372)	0	(372)	0	69,438	0	0	0	2,716	04/25/2047	2.C FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47	08/20/2025	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	605	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51	08/20/2025	Paydown		71,823	71,823	69,201	37,500	0	2,621	0	2,621	0	71,823	0	0	0	1,129	11/20/2051	2.B FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45	09/05/2025	Paydown		7,392,175	7,392,175	7,380,629	0	0	11,546	0	11,546	0	7,392,175	0	0	0	67,558	10/25/2045	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48	09/05/2025	Paydown		7,925,838	7,925,838	7,914,117	7,916,216	0	9,622	0	9,622	0	7,925,838	0	0	0	280,918	07/25/2048	2.A FE
25755T-AQ-3	DPABS 2025-1A A2I 4.930% 07/25/55	08/15/2025	BARCLAYS		3,001,406	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	1,406	1,406	0	07/25/2055	2.A FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49	07/20/2025	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	783	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49	07/20/2025	Paydown		66,338	66,338	62,762	64,152	0	2,185	0	2,185	0	66,338	0	0	0	1,981	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50	07/20/2025	Paydown		28,125	28,125	28,281	28,193	0	(68)	0	(68)	0	28,125	0	0	0	799	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	07/20/2025	Paydown		43,125	43,125	41,531	13,125	0	1,594	0	1,594	0	43,125	0	0	0	561	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51	07/20/2025	Paydown		30,000	30,000	27,886	28,702	0	1,298	0	1,298	0	30,000	0	0	0	628	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52	07/20/2025	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	3,382	10/20/2052	2.C FE
26209X-AH-4	HONK 2024-1A A2 6.372% 10/20/54	08/22/2025	INTL FCSTONE FINANCIAL INC		510,063	495,000	495,000	495,000	0	0	0	0	0	495,000	0	15,063	15,063	26,723	10/20/2054	2.C FE
26209X-AH-4	HONK 2024-1A A2 6.372% 10/20/54	07/20/2025	Paydown		51,250	51,250	51,250	51,250	0	0	0	0	0	51,250	0	0	0	2,449	10/20/2054	2.C FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47	07/30/2025	Paydown		53,500	53,500	55,253	54,223	0	(723)	0	(723)	0	53,500	0	0	0	2,044	04/30/2047	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52	07/30/2025	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	4,053	07/30/2052	2.B FE
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53	07/30/2025	Paydown		36,250	36,250	36,250	36,250	0	0	0	0	0	36,250	0	0	0	2,241	10/30/2053	2.B FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52	07/30/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,287	10/30/2052	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	09/20/2025	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,575	12/20/2050	2.B FE
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52	08/25/2025	Paydown		249,310	249,310	243,049	246,136	0	3,174	0	3,174	0	249,310	0	0	0	6,442	02/26/2052	2.B FE
466365-AE-3	JACK 4.136% 02/26/52	08/25/2025	Paydown		156,200	156,200	136,765	0	0	19,435	0	19,435	0	156,200	0	0	0	1,615	02/26/2052	2.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50	08/15/2025	Paydown		123,938	123,938	121,504	122,332	0	1,606	0	1,606	0	123,938	0	0	0	4,121	02/15/2050	2.B FE
476681-AD-3	JMIKE 2024-1A A2 5.636% 02/15/55	08/15/2025	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	1,020	02/15/2055	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	07/30/2025	Paydown		186,016	186,016	180,582	152,654	0	3,383	0	3,383	0	186,016	0	0	0	6,391	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52	07/30/2025	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,376	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52	07/30/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	816	04/30/2052	2.B FE
48247U-AA-3	KSBA 2013-1 A 1.982% 08/25/36	09/25/2025	Paydown		0	0	10,788	9,320	0	(9,320)	0	(9,320)	0	0	0	0	0	3,311	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.323% 05/25/39	09/25/2025	Paydown		0	0	6,208	5,297	0	(5,297)	0	(5,297)	0	0	0	0	0	2,282	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.042% 03/25/42	09/25/2025	Paydown		0	0	6,454	5,803	0	(5,803)	0	(5,803)	0	0	0	0	0	1,256	03/25/2042	1.A FE
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51	08/07/2025	Paydown		16,638,146	16,638,146	15,138,155	15,677,937	0	960,209	0	960,209	0	16,638,146	0	0	0	384,037	07/30/2051	2.C FE
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51	08/07/2025	Paydown		8,460,000	8,460,000	8,282,500	8,389,802	0	70,198	0	70,198	0	8,460,000	0	0	0	324,690	07/30/2051	3.B FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	07/30/2025	Paydown		184,468	184,468	173,239	146,869	0	8,780	0	8,780	0	184,468	0	0	0	4,681	04/30/2051	2.B FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52	07/30/2025	Paydown		92,500	92,500	85,258	87,274	0	5,226	0	5,226	0	92,500	0	0	0	2,563	01/30/2052	2.B FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53	07/30/2025	Paydown		12,500	12,500	12,126	12,285	0	215	0	215	0	12,500	0	0	0	685	01/30/2053	2.B FE
69145C-AA-2	Oxford Finance F20231A rust 2023-1A A2 6.716% 02/15/31	09/15/2025	Paydown		2,189,154	2,189,154	2,189,154	2,189,154	0	0	0	0	0	2,189,154	0	0	0	102,480	02/15/2031	1.F FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51	09/05/2025	Paydown		56,130	56,130	53,332	54,418	0	1,712	0	1,712	0	56,130	0	0	0	1,369	12/05/2051	2.B FE
72703P-AF-0	PLNT 2024-1A A2I 5.765% 06/05/54	09/05/2025	Paydown		120,750	120,750	122,020	12,500	0	(1,270)	0	(1,270)	0	120,750	0	0	0	2,101	06/05/2054	2.B FE
72703P-AG-8	PLNT 2024-1A A2II 6.237% 06/05/54	09/05/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,754	06/05/2054	2.B FE
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52	07/30/2025	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,141	04/30/2052	2.B FE
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51	07/30/2025	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,012	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51	07/30/2025	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,189	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51	07/30/2025	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,809	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49	07/25/2025	Paydown		71,288	71,288	71,459	71,325	0	(38)	0	(38)	0	71,288	0	0	0	2,076	10/25/2049	2.C FE
817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54	07/25/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,736	01/25/2054	2.C FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50	09/20/2025	Paydown		15,375	15,375	15,385	15,379	0	(4)	0	(4)	0	15,375	0	0	0	394	01/20/2050	2.B FE
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46	09/24/2025	Paydown		5,190,938	5,190,938	5,184,449	0	0	6,489	0	6,489	0	5,190,938	0	0	0	85,280	05/25/2046	2.B FE
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54	08/20/2025	Paydown		5,175	5,175	5,175	5,175	0	0	0	0	0	5,175	0	0	0	244	08/20/2054	2.B FE
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48	09/15/2025	Paydown		50,611	50,611	50,611	50,611	0	0	0	0	0	50,611	0	0	0	1,474	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49	09/15/2025	Paydown		57,139	57,139	58,238	57,783	0	(644)	0	(644)	0	57,139	0	0	0	1,748	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51	09/15/2025	Paydown		75,026	75,026	75,026	75,026	0	0	0	0	0	75,026	0	0	0	1,561	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52	09/15/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,191	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52	09/15/2025	Paydown		45,445	45,445	45,445	45,327	0	117	0	117	0	45,445	0	0	0	2,066	03/15/2052	2.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51	07/30/2025	Paydown		235,533	235,533	212,216	218,573	0	16,959	0	16,959	0	235,533	0	0	0	5,720	07/30/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					54,409,201	54,392,732	52,607,197	37,327,838	0	1,116,650	0	1,116,650	0	54,392,732	0	16,469	16,469	1,369,466	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,127,941,492	1,132,825,905	1,134,024,803	890,301,376	1,310	3,719,388	0	3,720,698	0	1,128,764,534	0	(823,042)	(823,042)	41,437,035	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,288	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					1,128,941,492	1,133,825,905	1,135,024,803	891,301,376	1,310	3,719,388	0	3,720,698	0	1,129,764,534	0	(823,042)	(823,042)	41,478,323	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					1,128,941,492	1,133,825,905	1,135,024,803	891,301,376	1,310	3,719,388	0	3,720,698	0	1,129,764,534	0	(823,042)	(823,042)	41,478,323	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,479,405,503	2,489,480,557	2,484,528,977	1,374,665,929	580,219	5,017,930	0	5,598,149	0	2,482,630,338	0	(1,976,017)	(1,976,017)	67,650,935	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
032654-10-5	ANALOG DEVICES	07/24/2025	UBS BLOX	4,757.000	1,072,680		1,039,135	639,292	(16,216)	0	0	(16,216)	0	1,039,135	0	33,545	33,545	5,958		

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
060505-10-4	BANK OF AMERICA CORP	09/08/2025	Various	24,964.000	1,182,590		1,083,884	511,534	35,101	0	0	35,101	0	1,083,884	0	98,707	98,707	10,416		
09290D-10-1	BLACKROCK FUNDING INC COMMON	07/08/2025	S. G. COWEN SECURITIES CORP.	729.000	783,913		521,391	375,190	(187,212)	0	0	(187,212)	0	521,391	0	262,523	262,523	5,705		
11135F-10-1	BROADCOM INC	09/10/2025	Various	16,251.000	5,113,947		2,367,662	1,366,697	(1,198,023)	0	0	(1,198,023)	0	2,367,662	0	2,746,284	2,746,284	11,773		
149123-10-1	CATERPILLAR INC	09/11/2025	Various	646.000	276,508		231,444	162,154	(280)	0	0	(280)	0	231,444	0	45,064	45,064	2,404		
17275R-10-2	CISCO SYSTEMS INC	08/07/2025	Various	11,306.000	775,030		659,458	254,501	(49,024)	0	0	(49,024)	0	659,458	0	115,572	115,572	8,118		
26614N-10-2	DUPONT DE NEMOURS INC	07/24/2025	UBS BLOX	9,862.000	738,186		646,922	23,409	(3,776)	0	0	(3,776)	0	646,922	0	91,265	91,265	2,992		
30303M-10-2	Meta Platforms, Inc	09/26/2025	Various	420.000	313,673		50,161	245,914	(195,754)	0	0	(195,754)	0	50,161	0	263,512	263,512	662		
38141G-10-4	GOLDMAN SACHS GROUP INC	08/15/2025	Various	2,336.000	1,662,070		926,354	601,824	(381,692)	0	0	(381,692)	0	926,354	0	735,716	735,716	10,161		
458140-10-0	INTEL CORPORATION	08/19/2025	Various	100,961.000	2,414,588		3,648,312	1,735,849	1,614,818	0	0	1,614,818	0	3,648,312	0	(1,233,724)	(1,233,724)	0		
482480-10-0	KLA CORPORATION	08/07/2025	Various	1,651.000	1,526,098		854,865	388,154	(251,463)	0	0	(251,463)	0	854,865	0	671,232	671,232	4,291		
512807-30-6	LAM RESEARCH CORP	09/30/2025	Various	1,500.000	196,746		73,724	108,345	(34,621)	0	0	(34,621)	0	73,724	0	123,022	123,022	1,035		
594918-10-4	MICROSOFT CORP	08/07/2025	Various	2,176.000	1,111,758		1,018,130	99,053	(3,710)	0	0	(3,710)	0	1,018,130	0	93,627	93,627	643		
595017-10-4	MICROCHIP TECHNOLOGY INC	07/24/2025	UBS BLOX	1,923.000	131,032		136,011	37,392	24,201	0	0	24,201	0	136,011	0	(4,979)	(4,979)	1,172		
595112-10-3	MICRON TECHNOLOGY INC	09/30/2025	Various	15,837.000	1,976,745		1,367,538	1,332,842	34,696	0	0	34,696	0	1,367,538	0	609,208	609,208	5,464		
68389X-10-5	ORACLE CORP	09/10/2025	Various	10,814.000	2,823,142		1,151,415	887,358	(518,203)	0	0	(518,203)	0	1,151,415	0	1,671,727	1,671,727	10,200		
75513E-10-1	RAYTHEON TECH CORP	08/07/2025	Various	5,855.000	854,179		520,081	390,786	(179,629)	0	0	(179,629)	0	520,081	0	334,098	334,098	6,109		
808513-10-5	SCHWAB CORP	09/08/2025	Various	10,913.000	1,047,975		846,754	146,096	(20,030)	0	0	(20,030)	0	846,754	0	201,221	201,221	6,587		
844741-10-8	SOUTHWEST AIR	08/07/2025	S. C. BERNSTEIN	22,815.000	672,922		632,118	706,961	(130,224)	0	0	(130,224)	0	632,118	0	40,803	40,803	11,998		
949746-10-1	WELLS FARGO & CO	08/07/2025	Various	9,797.000	791,680		566,699	372,483	(118,753)	0	0	(118,753)	0	566,699	0	224,981	224,981	6,040		
G5960L-10-3	MDT	07/14/2025	Morgan Stanley	2,222.000	199,350		234,976	177,493	57,482	0	0	57,482	0	234,976	0	(35,621)	(35,621)	4,688		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					25,664,812	XXX	18,577,034	10,563,327	(1,522,312)	0	0	(1,522,312)	0	18,577,034	0	7,087,783	7,087,783	116,416	XXX	XXX
31337#-10-5	FHLB CINCINNATI	09/30/2025	PRIVATE PLACEMENT	141,900.000	14,190,000		14,190,000	0	0	0	0	0	0	14,190,000	0	0	0	61,102		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					14,190,000	XXX	14,190,000	0	0	0	0	0	0	14,190,000	0	0	0	61,102	XXX	XXX
5989999997. Total - Common Stocks - Part 4					39,854,812	XXX	32,767,034	10,563,327	(1,522,312)	0	0	(1,522,312)	0	32,767,034	0	7,087,783	7,087,783	177,518	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					39,854,812	XXX	32,767,034	10,563,327	(1,522,312)	0	0	(1,522,312)	0	32,767,034	0	7,087,783	7,087,783	177,518	XXX	XXX
5999999999. Total - Preferred and Common Stocks					39,854,812	XXX	32,767,034	10,563,327	(1,522,312)	0	0	(1,522,312)	0	32,767,034	0	7,087,783	7,087,783	177,518	XXX	XXX
6009999999 - Totals					2,519,260,315	XXX	2,517,296,011	1,385,229,256	(942,093)	5,017,930	0	4,075,837	0	2,515,397,372	0	5,111,766	5,111,766	67,828,453	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI SWAP Fixed Rate Interest Rate Swap-R SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1+4.38			1,659,233	909,219		909,219	383,883				326,492		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1-4.04			(1,631,315)	(102,048)		(102,048)	(7,528)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1+4.31			1,632,313	1,151,811		1,151,811	310,622				307,318		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1-4.29			(1,627,346)	(521,646)		(521,646)	42,005						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			5,039,125	2,321,390		2,321,390	379,209				795,495		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1-4.21			(4,936,915)	(855,194)		(855,194)	46,398						0001

SCHEDULE DB - PART A - SECTION 1

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

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CITI SWAP Fixed Rate Interest Rate Swap-R SLPZHAHB8	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	08/15/2024	08/19/2027		50,000,000	Term SOFR 3MO*1+3.63			1,375,617	447,948		447,948	714,015				343,339		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLPZHAHB8	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	08/15/2024	08/19/2027		50,000,000	Term SOFR 3MO*1-4.19			(1,643,091)	(270,204)		(270,204)	1,872						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1+4.47			3,385,958	1,949,853		1,949,853	704,240				654,578		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1-4.02			(3,262,589)	(179,808)		(179,808)	(4,773)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SL04H0Q79	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	10/21/2024	10/23/2027		100,000,000	Term SOFR 3MO*1+3.64			2,760,333	1,283,865		1,283,865	1,562,868				718,312		0001
CITI SWAP Variable Rate Interest Rate Swap-P SL04H0Q79	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	10/21/2024	10/23/2027		100,000,000	Term SOFR 3MO*1-4.32			(3,276,827)	(880,833)		(880,833)	22,230						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.21			3,191,446	1,369,597		1,369,597	630,922				595,702		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1-4.17			(3,296,544)	(368,876)		(368,876)	21,631						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL0MHB7X9	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/10/2024	10/15/2027		100,000,000	Term SOFR 3MO*1+3.67			2,780,808	1,411,328		1,411,328	1,523,824				714,435		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL0MHB7X9	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/10/2024	10/15/2027		100,000,000	Term SOFR 3MO*1-4.32			(3,267,874)	(972,948)		(972,948)	34,272						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJB0727	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/24/2024	12/27/2027		50,000,000	Term SOFR 3MO*1+4.09			1,548,896	831,551		831,551	681,828				374,305		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJB0727	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/24/2024	12/27/2027		50,000,000	Term SOFR 3MO*1-3.99			(1,633,321)	(29,528)		(29,528)	(3,597)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB5146R7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	08/08/2024	08/12/2027		50,000,000	Term SOFR 3MO*1+3.64			1,379,219	490,136		490,136	702,299				341,565		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB5146R7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	08/08/2024	08/12/2027		50,000,000	Term SOFR 3MO*1-4.23			(1,640,085)	(312,447)		(312,447)	5,440						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1+4.42			3,354,108	1,923,400		1,923,400	728,231				651,920		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1-4.06			(3,271,850)	(241,514)		(241,514)	3,586						0001

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J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB51IUN8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/19/2024	12/23/2027		50,000,000	Term SOFR 3MO*1+4.06			1,537,521	820,047		820,047	698,568				373,376		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB51IUN8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/19/2024	12/23/2027		50,000,000	Term SOFR 3MO*1-4.01			(1,634,857)	(64,059)		(64,059)	(13,309)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL05HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1+3.32			1,258,833	358,685		358,685	870,087				355,268		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL05HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1-4.29			(1,628,406)	(528,811)		(528,811)	14,993						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.26			3,230,500	1,516,374		1,516,374	600,862				592,781		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1-4.22			(3,299,526)	(459,045)		(459,045)	9,157						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1+4.40			3,335,908	1,999,599		1,999,599	715,288				645,497		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1-4.20			(3,297,636)	(424,814)		(424,814)	5,551						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.13			1,566,338	1,021,300		1,021,300	521,509				338,502		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-4.31			(1,639,245)	(389,121)		(389,121)	9,214						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1+4.56			1,729,000	1,273,433		1,273,433	269,534				314,576		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1-4.31			(1,639,245)	(392,348)		(392,348)	12,315						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+3.81			2,889,250	1,071,607		1,071,607	850,876				577,350		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1-4.31			(3,278,489)	(765,535)		(765,535)	31,184						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+4.66			3,535,350	1,961,879		1,961,879	51,991				520,416		0001

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WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1-4.31			(3,278,489)	(759,841)		(759,841)	36,636						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1+3.66			1,943,160	(554,187)		(554,187)	(554,187)				787,930		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1-4.00			(2,281,677)	(123,461)		(123,461)	(123,461)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.21			1,595,533	1,099,605		1,099,605	494,320				338,502		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-4.31			(1,639,245)	(389,121)		(389,121)	9,214						0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(2,376,123)	15,627,238	XXX	15,627,238	12,993,819	0	0	0	10,667,659	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(2,376,123)	15,627,238	XXX	15,627,238	12,993,819	0	0	0	10,667,659	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(2,376,123)	15,627,238	XXX	15,627,238	12,993,819	0	0	0	10,667,659	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(2,376,123)	15,627,238	XXX	15,627,238	12,993,819	0	0	0	10,667,659	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/16/2025	10/01/2055	0	6,000,000	3.50				93,520		93,520	93,520					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/16/2025	10/01/2055	0	20,000,000	4.00				247,024		247,024	247,024					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/16/2025	10/01/2055	0	7,000,000	5.50				33,786		33,786	33,786					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/16/2025	10/01/2055	0	7,000,000	6.00				17,833		17,833	17,833					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/29/2025	12/01/2055	0	5,000,000	3.00				854		854	854					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/29/2025	12/01/2055	0	25,000,000	3.50				3,806		3,806	3,806					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/29/2025	12/01/2055	0	25,000,000	4.50				(11,144)		(11,144)	(11,144)					-	
1469999999. Subtotal - Forwards - Other										0	0	0	385,679	XXX	385,679	385,679	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	385,679	XXX	385,679	385,679	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	(2,376,123)	15,627,238	XXX	15,627,238	12,993,819	0	0	0	10,667,659	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	385,679	XXX	385,679	385,679	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(2,376,123)	16,012,917	XXX	16,012,917	13,379,498	0	0	0	10,667,659	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The Company utilizes interest rate swaps to hedge the risk to income inherent in owning floating rate securities.

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
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					16,012,917	0	16,012,917	16,012,917	0	16,012,917	10,667,659	
0999999999 - Gross Totals			0	0	16,012,917	0	16,012,917	16,012,917	0	16,012,917	10,667,659	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					16,012,917	0						

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)
0199999999 - Total							XXX	XXX

NONE

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 E570DZWZ7FF32TWEFA76	Cash		CASH	4,900,000	4,900,000	XXX		V
JP Morgan 8I5DZWZKVSZI1NUHU748	Cash		CASH	7,060,000	7,060,000	XXX		V
Wells Fargo CME VYVVCKR63DVZZN70PB21	Cash		CASH	4,496,523	4,496,523	XXX		V
0299999999 - Total				16,456,523	16,456,523	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING 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
690353-3F-2	DFC AGENCY DEBENTURES		1.A	1,110,000	1,110,000	06/15/2028
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,498,067	2,498,067	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	1,885,717	1,885,717	09/20/2027
0019999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - U.S. Government Obligations (Exempt from RBC)				5,493,784	5,493,784	XXX
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,415,000	1,415,000	08/01/2033
0049999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Municipal Bonds - General Obligations (Direct and Guaranteed)				1,415,000	1,415,000	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	8,085,000	8,085,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,100,000	2,100,000	05/15/2056
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	5,000,000	5,000,000	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	7,900,000	7,900,000	06/30/2028
0059999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Municipal Bonds - Special Revenues				23,085,000	23,085,000	XXX
025816-DD-8	AMERICAN EXPRESS CO		1.F FE	9,010,667	9,008,938	02/13/2026
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	7,751,945	7,750,000	01/12/2026
02665W-GA-3	AMERICAN HONDA FINANCE		1.G FE	11,071,977	11,063,000	12/11/2026
02665W-GM-7	AMERICAN HONDA FINANCE		1.G FE	11,081,149	11,062,000	03/08/2027
05565E-CN-3	BMW US Capital LLC		1.F FE	6,511,410	6,500,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	14,900,000	14,900,000	08/21/2026
06738E-AP-0	BARCLAYS PLC		2.A FE	6,479,174	6,464,432	05/12/2026
07330M-AA-5	BRANCH BANKING & TRUST		1.G FE	11,285,979	11,278,546	10/30/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	10,000,000	10,000,000	04/01/2060
08576P-AH-4	BERRY GLOBAL INC		2.B FE	7,237,063	7,229,350	01/15/2026
092113-AL-3	BLACK HILLS CORP		2.B FE	2,778,138	2,779,060	01/15/2026
125896-BP-4	CMS ENERGY CORP		2.B FE	19,177,394	19,170,563	11/15/2025
12592B-AP-9	CNH INDUSTRIAL CAPITAL L		2.A FE	5,631,957	5,631,129	10/14/2025
17325F-BH-0	CITIBANK NA		1.E FE	2,982,508	2,975,000	08/06/2026
23346Q-AA-5	DMASID ISSUING TRUST		1.B FE	4,250,000	4,250,000	08/01/2074
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	6,095,000	6,095,000	03/01/2063
31677A-AB-0	FIFTH THRID BANK		2.A FE	1,909,742	1,907,056	03/15/2026
37331N-AN-1	GEORGIA-PACIFIC LLC		1.G FE	8,405,528	8,386,113	05/15/2026
378272-BD-9	GLENCORE FUNDING LLC		2.A FE	4,923,119	4,914,997	04/27/2026
378272-BX-5	GLENCORE FUNDING LLC		2.A FE	2,667,298	2,665,000	10/01/2026
402740-AB-0	GULFSTREAM NATURAL GAS		2.B FE	12,591,009	12,596,502	11/01/2025
437076-CY-6	HOME DEPOT		1.F FE	2,600,780	2,600,000	12/24/2025
43776P-AA-4	HOMESTEAD 406-A TRUST		1.B FE	4,615,000	4,615,000	09/01/2074
476556-DC-6	JERSEY CENTRAL PWR & LT		1.G FE	3,169,626	3,166,465	01/15/2026
47742A-AA-9	JIM BROOKS IRR TRUST		1.B FE	4,270,000	4,270,000	12/01/2059
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	15,600,000	15,600,000	04/01/2062
539439-AM-1	LLOYDS BANKING GROUP PLC		2.A FE	5,712,132	5,708,807	12/10/2025
55279H-AV-2	M&T TRUST CO		1.G FE	4,899,204	4,893,627	01/27/2026
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	3,624,718	3,620,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	11,725,245	11,700,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	13,899,635	13,900,000	11/28/2025
63305M-QF-1	NATIONAL BANK OF CANADA		1.D FE	14,991,459	15,000,000	08/18/2027
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	19,606,883	19,600,000	12/03/2025
64953B-BU-1	NEW YORK LIFE GLOBAL		1.B FE	5,003,056	5,000,000	02/05/2027
780082-AD-5	ROYAL BANK OF CANADA		1.G FE	15,211,118	15,196,211	01/27/2026
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	1,922,838	1,923,251	10/20/2025
832724-AB-4	SMURFIT KAPPA TREASURY		2.B FE	15,768,230	15,755,101	11/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	8,309,219	8,300,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	2,308,544	2,300,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	10,607,222	10,600,000	04/10/2026
89236T-MZ-5	TOYOTA		1.E FE	3,904,970	3,900,000	01/08/2027
89653R-AA-1	TRINITY MILLS MULT I OWN		1.B FE	5,070,000	5,070,000	06/01/2063
89680Y-AA-3	TRITON CONTAINER		2.C FE	4,471,506	4,461,215	04/15/2026
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	2,427,741	2,425,000	07/15/2026
91911A-AA-2	VALENCIA GROVE II LLC		1.B FE	2,750,000	2,750,000	12/01/2062
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		2.A FE	2,808,540	2,800,000	08/14/2026
94974B-FY-1	WELLS FARGO CO		2.B FE	14,977,303	14,956,970	06/03/2026
0089999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Corporate Bonds (Unaffiliated)				366,996,026	366,738,333	XXX
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Unaffiliated)				396,989,810	396,732,117	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1)				396,989,810	396,732,117	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Unaffiliated)				0	0	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2)				0	0	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				396,989,810	396,732,117	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			31,050,000	31,050,000	
000000-00-0	Huntington Bank Money Market Account			31,049,699	31,049,699	
000000-00-0	Fifth Third Money Market Account			31,050,000	31,050,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				93,149,699	93,149,699	XXX
	CATHOLIC HEALTH INITIATV CP		2.A	9,520,616	9,520,616	11/12/2025
	CITY OF HOPE/THE CP		2.A	10,574,119	10,574,119	11/06/2025
	DAIRY FARMERS OF AMERICA CP		2.A	4,999,408	4,999,408	10/01/2025
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			35,190,351	35,190,351	
	ENERGY TRANSFER LP CP		2.A	4,999,406	4,999,406	10/01/2025
	MONTANA-DAKOTA UTILITIES CP		2.A	10,998,686	10,998,686	10/01/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				76,282,586	76,282,586	XXX
9999999999 - Totals				566,422,095	566,164,402	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (95,165,526) — Book/Adjusted Carrying Value $ (95,199,260)
2. Average balance for the year — Fair Value $ 585,623,107 — Book/Adjusted Carrying Value $ 585,951,118

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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	39,970,246	88,694,335	2,612,638	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,716,056	1,716,056	1,716,056	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	28,428,585	28,569,821	41,422,945	XXX
GOLDMAN SACHS	NEW YORK, NY		0.000	0	0	(4,349,163)	(1,566,369)	1,759,680	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	31,069,930	31,069,438	31,049,680	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	31,066,637	31,066,698	31,066,758	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(74,959,858)	(28,165,083)	(33,591,011)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	234,924	223,742	245,614	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	53,177,356	151,608,638	76,282,360	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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	53,177,356	151,608,638	76,282,360	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	53,177,356	151,608,638	76,282,360	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
	AIR LEASE CORP CP		09/23/2025	4.530	10/01/2025	109,682,303	96,697	0
	AIR LEASE CORP CP		09/24/2025	4.570	10/14/2025	83,797,397	63,980	0
	AMEREN CORPORATION CP		09/30/2025	4.200	10/01/2025	4,399,487	513	0
	BRUNSWICK CORP CP		09/26/2025	4.700	10/02/2025	4,996,083	3,264	0
	CVS CORP CP		09/19/2025	4.500	10/10/2025	86,778,821	122,667	0
	CAMDEN PROPERTY TRUST CP		09/30/2025	4.150	10/01/2025	4,399,493	507	0
	CATHOLIC HEALTH INITIATV CP		09/26/2025	4.430	11/12/2025	9,520,616	5,892	0
	CITY OF HOPE/THE CP		09/10/2025	4.500	11/06/2025	10,574,119	27,956	0
	CROWN CASTLE INC. CP		09/24/2025	4.500	10/07/2025	4,991,875	4,375	0
	CROWN CASTLE INC. CP		09/08/2025	4.800	10/08/2025	5,978,400	16,000	0
	CROWN CASTLE INC. CP		09/09/2025	4.800	10/09/2025	66,251,733	177,333	0
	CROWN CASTLE INC. CP		09/29/2025	4.610	10/21/2025	28,925,728	0	0
	DAIRY FARMERS OF AMERICA CP		09/30/2025	4.260	10/01/2025	4,999,408	592	0
	DARDEN RESTAURANTS CP		09/30/2025	4.180	10/01/2025	4,399,489	511	0
	ENERGY TRANSFER LP CP		09/30/2025	4.280	10/01/2025	4,999,406	594	0
	LENNOX INTERNATIONAL INC CP		09/30/2025	4.250	10/01/2025	4,399,481	519	0
	MONTANA-DAKOTA UTILITIES CP		09/30/2025	4.300	10/01/2025	10,998,686	1,314	0
	NARELE CP		09/30/2025	4.160	10/01/2025	1,999,769	231	0
	PHMORR CP		09/30/2025	4.150	10/01/2025	4,499,481	519	0
	UNION ELECTRIC CO CP		09/30/2025	4.200	10/01/2025	4,399,487	513	0
	WILLIAMS COMPANIES INC CP		09/30/2025	4.200	10/01/2025	1,999,767	233	0
	WISCONSIN GAS CO CP		09/30/2025	4.160	10/01/2025	4,399,492	508	0
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						467,390,521	524,718	0
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						467,390,521	524,718	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						467,390,521	524,718	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2025	0.000		25,000	0	797
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	797
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2025	0.000		80,401,505	0	316,044
8309999999. Subtotal - All Other Money Market Mutual Funds						80,401,505	0	316,044
8589999999. Total Cash Equivalents (Unaffiliated)						547,817,026	524,718	316,841
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						547,817,026	524,718	316,841