ANNUAL STATEMENT

OF THE

Ameritas Life Insurance Corp.

of

LINCOLN

in the

STATE OF NEBRASKA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE PERIOD ENDED
DECEMBER 31, 2025

[X] LIFE AND ACCIDENT AND HEALTH **[ ] FRATERNAL**

2025

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

61301202520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

Ameritas

Ameritas Life Insurance Corp.

NAIC Group Code 0943 (Current Period) 0943 (Prior Period) **NAIC Company Code** 61301 **Employer's ID Number** 47-0098400

Organized under the Laws of NE , **State of Domicile or Port of Entry** NE

Country of Domicile US

Licensed as business type: **Life, Accident & Health** [X] **Fraternal Benefits Societies** [ ]

Incorporated/Organized April 6, 1887 **Commenced Business** May 6, 1887

Statutory Home Office 5900 O Street (Street and Number), Lincoln, NE, US 68510-2234 (City or Town, State, Country and Zip Code)

Main Administrative Office 5900 O Street (Street and Number)
Lincoln, NE, US 68510-2234 (City or Town, State, Country and Zip Code) 402-467-1122 (Area Code) (Telephone Number)

Mail Address P.O. Box 81889 (Street and Number or P.O. Box), Lincoln, NE, US 68501-1889 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5900 O Street (Street and Number) Lincoln, NE, US 68510-2234 (City or Town, State, Country and Zip Code) 402-467-1122 (Area Code) (Telephone Number)

Internet Web Site Address www.ameritas.com

Statutory Statement Contact Bryce Andrew Johnson (Name) 800-745-6665-87707 (Area Code) (Telephone Number) (Extension)
bryce.johnson@ameritas.com (E-Mail Address) 402-465-6100 (Fax Number)

OFFICERS

	Name	Title
1.	Robert Michael Jurgensmeier	Chief Executive Officer
2.	Susan Kay Wilkinson	President & Chief Operating Officer
3.	Christine Miller Neighbors	Senior VP, General Counsel & Corporate Secretary
4.	Michele Xiaoming Wu	Senior VP, Chief Financial Officer & Treasurer
5.	Linda Ann Whitmire	Senior VP, Chief Actuary, Corporate

VICE-PRESIDENTS

Name	Title	Name	Title
Ryan Charles Beasley	Executive VP, Individual	Orlando Rafael Cruz	Senior VP, Retirement Plans
Laura Ann Fender	Senior VP, Controller	Patrick Drew Fleming	Senior VP, Group Sales & Distribution
Jeffrey Charles Graves	Senior VP, Agency & Field Distribution	Kelly Jay Halverson	Senior VP, Chief Actuary & Underwriting, Individual
Brent Frazier Korte	Senior VP, Chief Marketing Officer	Bruce Everett Mieth	Senior VP, Group Operations
Shreejit Rajan Nair #	Senior VP, Chief Information Officer	April Lea Rimpley	Senior VP, Human Resources
Jeremy Michael Robson #	Senior VP, Wealth Management & Investment Services	Craig Thomas Schommer #	Senior VP, Risk & Compliance
Tina Jean Udell	Senior VP, Chief Investment Officer	David Adam Voelker	Senior VP, Individual Operations
Richard Alan Wiedenbeck #	Senior VP, Chief Analytics & Insights Officer	Kelly John Wieseler	Executive VP, Group
Jennifer Ann Wooster #	Senior VP, Chief Actuary & Underwriting, Group		

DIRECTORS OR TRUSTEES

Luis Javier Fernandez	Ann Marie Frohman	Robert Michael Jurgensmeier, Chair	Thomas Wilson Knapp
Tonn Mitchell Ostergard	Kim Marie Robak	Paul Carl Schorr, IV	Bryan Eugene Slone
Oris Russell Stuart, III	Rohit Verma		

State of Nebraska

County of Lancaster 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.

(Signature)	(Signature)	(Signature)
Susan Kay Wilkinson	Christine Miller Neighbors	Michele Xiaoming Wu
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President & Chief Operating Officer	Senior VP, General Counsel & Corporate Secretary	Senior VP, Chief Financial Officer & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this 19 day of February, 2026, by Jackie M McClure

GENERAL NOTARY - State of Nebraska
JACKIE M MCCLURE
My Comm. Exp. December 12, 2027

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

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	12,904,202,640	0	12,904,202,640	12,109,741,810
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	0	0	0	2,827,792
	2.2 Common stocks	478,369,879	0	478,369,879	483,187,705
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,436,817,848	0	2,436,817,848	2,300,251,406
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	32,225,368	0	32,225,368	38,469,735
	4.2 Properties held for the production of income (less $ 0 encumbrances)	26,422,539	0	26,422,539	4,732,341
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (40,189,127), Schedule E - Part 1), cash equivalents ($ 357,224,228, Schedule E - Part 2), and short-term investments ($ 24,516,003, Schedule DA)	341,551,104	0	341,551,104	201,162,591
6.	Contract loans (including $ 0 premium notes)	981,935,572	14,386,078	967,549,494	851,560,635
7.	Derivatives (Schedule DB)	503,453,984	0	503,453,984	398,431,140
8.	Other invested assets (Schedule BA)	1,079,622,790	6,590,913	1,073,031,877	1,067,560,010
9.	Receivables for securities	23,625,113	0	23,625,113	29,026,860
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,808,226,837	20,976,991	18,787,249,846	17,486,952,025
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	150,580,358	25,385	150,554,973	145,519,293
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	52,254,037	2,257,771	49,996,266	45,430,178
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	60,052,048	0	60,052,048	64,216,347
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	21,315,430	0	21,315,430	18,663,709
	16.2 Funds held by or deposited with reinsured companies	33,327,028	0	33,327,028	33,945,218
	16.3 Other amounts receivable under reinsurance contracts	15,759,697	0	15,759,697	8,720,903
17.	Amounts receivable relating to uninsured plans	16,431,291	0	16,431,291	14,406,270
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	3,032,242
18.2	Net deferred tax asset	234,239,707	116,710,272	117,529,435	125,425,575
19.	Guaranty funds receivable or on deposit	6,502,084	0	6,502,084	8,842,154
20.	Electronic data processing equipment and software	70,429,386	69,148,146	1,281,240	2,321,043
21.	Furniture and equipment, including health care delivery assets ($ 0)	4,236,546	4,236,546	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	9,701,772	0	9,701,772	4,775,116
24.	Health care ($ 0) and other amounts receivable	28,564,407	25,018,339	3,546,068	3,462,704
25.	Aggregate write-ins for other-than-invested assets	148,385,765	70,381,457	78,004,308	77,280,145
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,660,006,393	308,754,907	19,351,251,486	18,042,992,922
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,287,353,540	0	11,287,353,540	10,756,291,397
28.	Total (Lines 26 and 27)	30,947,359,933	308,754,907	30,638,605,026	28,799,284,319

DETAILS OF WRITE-IN LINES				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
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)	0	0	0	0
2501. COLI cash surrender value	70,489,913	0	70,489,913	69,895,019
2502. Unearned annualized commissions	47,175,588	47,175,588	0	0
2503. Miscellaneous receivables	16,080,350	8,565,955	7,514,395	7,385,126
2598. Summary of remaining write-ins for Line 25 from overflow page	14,639,914	14,639,914	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	148,385,765	70,381,457	78,004,308	77,280,145

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 13,824,120,269 (Exhibit 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	13,824,120,269	13,173,129,305
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	541,075,501	501,979,957
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	1,409,540,459	1,192,887,771
4.	Contract claims:		
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	91,720,720	94,626,271
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	61,457,498	59,197,310
5.	Policyholders' dividends/refunds to members $ 4,652 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	4,652	4,742
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 $ 0 Modco)	31,145,716	28,988,991
6.2	Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3	Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 13,060,158 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	16,175,892	16,533,580
9.	Contract liabilities not included elsewhere:		
9.1	Surrender values on canceled contracts	0	0
9.2	Provision for experience rating refunds, including the liability of $ 7,912,069 accident and heath experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	7,912,069	9,613,384
9.3	Other amounts payable on reinsurance, including $ 444,475 assumed and $ 28,022,963 ceded	28,467,438	29,199,751
9.4	Interest Maintenance Reserve (IMR, Line 6)	40,430,381	48,624,627
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,398,461 accident and health $ 16,374,033 and deposit-type contract funds $ 106,328	18,878,822	17,852,517
11.	Commissions and expense allowances payable on reinsurance assumed	5,934,898	6,063,126
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	126,924,710	115,637,570
13.	Transfers to Separate Accounts due or accrued (net) (including $ (8,597,451) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,645,626)	(2,894,914)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,761,598	13,199,818
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	30,201,902	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,053,299	3,092,927
17.	Amounts withheld or retained by reporting entity as agent or trustee	505,100	1,617,734
18.	Amounts held for agents' account, including $ 0 agents' credit balances	7,669,966	8,666,212
19.	Remittances and items not allocated	58,633,695	45,205,339
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	102,511,350	93,642,322
22.	Borrowed money $ 0 and interest thereon $ 0	0	2,959,484
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
24.01	Asset valuation reserve (AVR, Line 16, Col. 7)	325,046,230	354,447,885
24.02	Reinsurance in unauthorized and certified $ (0) companies	0	0
24.03	Funds held under reinsurance treaties with unauthorized and certified $ (0) reinsurers	0	0
24.04	Payable to parent, subsidiaries and affiliates	4,137,026	7,489,965
24.05	Drafts outstanding	0	0
24.06	Liability for amounts held under uninsured plans	679,976	1,075,633
24.07	Funds held under coinsurance	121,192,565	66,461,210
24.08	Derivatives	188,966,741	145,709,457
24.09	Payable for securities	46,029,090	44,893,962
24.10	Payable for securities lending	0	0
24.11	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	92,474,612	81,640,747
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,183,006,549	16,161,546,683
27.	From Separate Accounts statement	11,287,353,540	10,756,291,397
28.	Total liabilities (Lines 26 and 27)	28,470,360,089	26,917,838,080
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	(7,250)	(15,950)
32.	Surplus notes	50,000,000	50,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	496,449,425	431,449,425
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,619,302,762	1,397,512,764
36.	Less treasury stock, at cost:		
36.1	0 shares common (value included in Line 29 $ 0)	0	0
36.2	0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 0 in Separate Accounts Statement)	2,165,744,937	1,878,946,239
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,168,244,937	1,881,446,239
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,638,605,026	28,799,284,319

DETAILS OF WRITE-IN LINES			
2501.	Derivative collateral	30,000,000	10,000,000
2502.	Unclaimed checks	23,027,838	20,125,844
2503.	Deferred revenue and excess distributions - partnerships	21,940,968	23,297,033
2598.	Summary of remaining write-ins for Line 25 from overflow page	17,505,806	28,217,870
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	92,474,612	81,640,747
3101.	Surplus note discount	(7,250)	(15,950)
3102.		0	0
3103.		0	0
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)	(7,250)	(15,950)
3401.		0	0
3402.		0	0
3403.		0	0
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)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 8)	3,948,961,089	4,208,165,014
2.	Considerations for supplementary contracts with life contingencies	2,882,139	2,244,710
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	885,810,182	798,429,910
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	7,932,017	7,779,948
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	41,157,550	34,784,078
7.	Reserve adjustments on reinsurance ceded	2,474,168	9,968,190
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	68,558,648	69,115,025
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	52,935,595	55,982,302
9.	Totals (Lines 1 to 8.3)	5,010,711,388	5,186,469,177
10.	Death benefits	334,648,866	309,567,302
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,854,020	1,819,388
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minmus Analysis of Operations Summary, line 18, column 1)	134,089,121	112,935,176
13.	Disability benefits and benefits under accident and health contracts	929,482,737	903,974,558
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	2,568,239,715	2,640,267,032
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	52,118,525	60,488,247
18.	Payments on supplementary contracts with life contingencies	2,477,230	2,422,479
19.	Increase in aggregate reserves for life and accident and health contracts	682,854,076	1,135,516,865
20.	Totals (Lines 10 to 19)	4,707,764,290	5,166,991,047
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	343,266,022	371,789,257
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	616,110	594,823
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	583,635,146	580,913,693
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	58,206,020	67,560,814
25.	Increase in loading on deferred and uncollected premiums	5,159,814	1,831,734
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(911,108,853)	(951,349,548)
27.	Aggregate write-ins for deductions	13,953,630	11,678,938
28.	Totals (Lines 20 to 27)	4,801,492,179	5,250,010,758
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	209,219,209	(63,541,581)
30.	Dividends to policyholders and refunds to members	29,549,548	30,906,798
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	179,669,661	(94,448,379)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	16,985,521	(16,252,021)
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)	162,684,140	(78,196,358)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 11,105,594 (excluding taxes of $ (69,706) transferred to the IMR)	41,778,186	44,770,290
35.	Net income (Line 33 plus Line 34)	204,462,326	(33,426,068)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,881,446,239	1,925,163,136
37.	Net income (Line 35)	204,462,326	(33,426,068)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,063,418	23,890,139	23,377,280
39.	Change in net unrealized foreign exchange capital gain (loss)	(255,427)	255,437
40.	Change in net deferred income tax	5,917,865	29,058,677
41.	Change in nonadmitted assets	(36,072,468)	(41,149,252)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	29,401,655	(17,538,576)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts statement	0	0
48.	Change in surplus notes	8,700	8,700
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	65,000,000	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(4,947,013)	(4,265,625)
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	(607,079)	(37,470)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	286,798,698	(43,716,897)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,168,244,937	1,881,446,239

	DETAILS OF WRITE-IN LINES		
08.30	Miscellaneous insurance income	38,301,515	40,579,199
08.30	Revenue sharing agreement income	14,634,080	15,403,103
08.30		0	0
08.39	Summary of write-ins for Line 08.3 from overflow page	0	0
08.39	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	52,935,595	55,982,302
2701.	Separate account transfers ceded	10,488,412	4,845,311
2702.	Miscellaneous expense	3,465,218	6,833,627
2703.		0	0
2798.	Summary of write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	13,953,630	11,678,938
5301.	Unrecognized actuarial gains (losses), net of tax	(607,079)	(37,470)
5302.		0	0
5303.		0	0
5398.	Summary of write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(607,079)	(37,470)

CASH FLOW

		1	2
	Cash from Operations	Current Year	Prior Year
1.	Premiums collected net of reinsurance	3,945,890,294	4,236,530,162
2.	Net investment income	901,249,504	801,523,353
3.	Miscellaneous income	163,017,094	160,112,025
4.	Total (Lines 1 through 3)	5,010,156,892	5,198,165,540
5.	Benefit and loss related payments	4,029,024,968	4,010,542,014
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(907,358,141)	(959,588,719)
7.	Commissions, expenses paid and aggregate write-ins for deductions	995,884,394	1,021,655,069
8.	Dividends paid to policyholders	27,392,913	27,516,175
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(5,212,736)	27,086,370
10.	Total (Lines 5 through 9)	4,139,731,398	4,127,210,909
11.	Net cash from operations (Line 4 minus Line 10)	870,425,494	1,070,954,631
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,787,978,188	1,154,161,041
	12.2 Stocks	152,084,417	161,562,178
	12.3 Mortgage loans	307,374,177	233,312,718
	12.4 Real estate	982,571	682,521
	12.5 Other invested assets	128,154,190	116,127,979
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	33,949	3,073
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,376,607,492	1,665,849,510
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,572,935,327	1,916,052,566
	13.2 Stocks	75,523,309	63,138,668
	13.3 Mortgage loans	458,897,589	335,896,160
	13.4 Real estate	13,252,848	5,921,960
	13.5 Other invested assets	178,051,134	198,183,273
	13.6 Miscellaneous applications	28,372,589	90,088,215
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,327,032,796	2,609,280,842
14.	Net increase (decrease) in contract loans and premium notes	115,721,180	119,637,035
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,066,146,484)	(1,063,068,367)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	65,000,000	0
	16.3 Borrowed funds	(2,959,484)	106,698
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	216,654,295	22,451,287
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	57,414,692	13,837,573
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	336,109,503	36,395,558
	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)	140,388,513	44,281,822
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	201,162,591	156,880,769
	19.2 End of year (Line 18 plus Line 19.1)	341,551,104	201,162,591

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

20.0001	Exchanges of bonds	167,634,295	37,685,047
20.0002	Exchanges of stocks	16,039,055	4,147,472
20.0003	Transfer of bonds to other invested assets	2,633,015	0
20.0004	Acquisition of stock from alternative partnerships	195,116	0
20.0005	Real estate acquired through mortgage loan foreclosure	14,055,405	0
20.0006	Outstanding commitments for low income housing investments	0	(2,932,000)
20.0007	Conversion of Convertible Bond to Common Stock	0	5,161,000

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	3,948,961,089	752,652,737	32,994	671,485,445	1,069,692,948	1,455,096,965	0	0	0
2.	Considerations for supplementary contracts with life contingencies	2,882,139	XXX	XXX	2,882,139	0	XXX	XXX	0	XXX
3.	Net investment income	885,810,182	384,409,613	425,135	353,703,982	61,567,940	43,365,691	0	42,337,821	0
4.	Amortization of Interest Maintenance Reserve (IMR)	7,932,017	3,158,151	10	3,997	(447,959)	42,319	0	5,175,499	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	41,157,550	25,075,484	0	(426,602)	218,851	16,289,817	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	2,474,168	715,750	0	(565,394)	2,323,812	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	68,558,648	4,946,372	0	18,229,329	45,382,947	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	52,935,595	5,458,351	1,716	3,131,177	34,545,002	9,206,400	0	592,949	0
9.	Totals (Lines 1 to 8.3)	5,010,711,388	1,176,416,458	459,855	1,048,444,073	1,213,283,541	1,524,001,192	0	48,106,269	0
10.	Death benefits	334,648,866	334,357,581	291,285	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,854,020	3,854,020	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	134,089,121	XXX	XXX	126,762,610	7,326,511	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	929,482,737	972,600	0	0	0	928,510,137	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	2,568,239,715	253,352,743	24,524	813,945,125	1,500,917,323	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	52,118,525	6,952,607	13,508	35,320,043	8,010,227	0	XXX	1,822,140	0
18.	Payments on supplementary contracts with life contingencies	2,477,230	0	0	2,477,230	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	682,854,076	240,557,937	(233,020)	256,134,577	149,000,353	37,394,229	XXX	0	0
20.	Totals (Lines 10 to 19)	4,707,764,290	840,047,488	96,297	1,234,639,585	1,665,254,414	965,904,366	XXX	1,822,140	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	343,266,022	98,237,796	114	48,087,422	20,053,122	176,887,568	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	616,110	342,313	0	0	0	273,797	XXX	0	0
23.	General insurance expenses anf fraternal expenses	583,635,146	164,714,470	3,930	53,836,261	67,117,614	273,715,713	0	24,247,158	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	58,206,020	21,886,790	(181)	2,474,342	2,713,301	37,277,276	0	(6,145,508)	0
25.	Increase in loading on deferred and uncollected premiums	5,159,814	5,159,814	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(911,108,853)	(71,815,334)	0	(285,027,135)	(554,266,384)	0	XXX	0	0
27.	Aggregate write-ins for deductions	13,953,630	772,713	0	7,323,466	5,432,070	351,681	0	73,700	0
28.	Totals (Lines 20 to 27)	4,801,492,179	1,059,346,050	100,160	1,061,333,941	1,206,304,137	1,454,410,401	0	19,997,490	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	209,219,209	117,070,408	359,695	(12,889,868)	6,979,404	69,590,791	0	28,108,779	0
30.	Dividends to policyholders and refunds to members	29,549,548	29,548,052	0	1,496	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	179,669,661	87,522,356	359,695	(12,891,364)	6,979,404	69,590,791	0	28,108,779	0
32.	Federal income taxes incurred (excluding tax on capital gains)	16,985,521	21,394,494	82,479	7,262,173	(5,697,695)	8,262,586	0	(14,318,516)	0
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)	162,684,140	66,127,862	277,216	(20,153,537)	12,677,099	61,328,205	0	42,427,295	0
34.	Policies/certificates in force end of year	4,020,429	383,980	1,864	53,143	112,147	3,469,295	XXX	0	0

	DETAILS OF WRITE-IN LINES									
08.301	Miscellaneous insurance income	38,301,515	4,086,500	1,716	171,897	24,242,053	9,206,400	0	592,949	0
08.302	Revenue sharing agreement income	14,634,080	1,371,851	0	2,959,280	10,302,949	0	0	0	0
08.303		0	0	0	0	0	0	0	0	0
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	52,935,595	5,458,351	1,716	3,131,177	34,545,002	9,206,400	0	592,949	0
2701.	Separate account transfers ceded	10,488,412	1,547,000	0	3,789,142	5,152,270	0	0	0	0
2702.	Miscellaneous expenses	3,465,218	(774,287)	0	3,534,324	279,800	351,681	0	73,700	0
2703.		0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	13,953,630	772,713	0	7,323,466	5,432,070	351,681	0	73,700	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarentees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	752,652,737	0	294,390,300	94,505,009	276,277,875	11,973,061	41,861,886	0	33,644,606	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	384,409,613	0	148,847,115	8,399,261	111,291,921	28,326,898	78,574,461	0	6,608,972	0	2,360,985	0
4. Amortization of Interest Maintenance Reserve (IMR)	3,158,151	0	2,916,926	1,387	201,249	7,888	22,493	0	886	0	7,322	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	25,075,484	0	110,867	18,387,009	(638)	4,931,686	1,612,064	0	34,496	0	0	0
7. Reserve adjustments on reinsurance ceded	715,750	0	0	0	0	0	0	0	715,750	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	4,946,372	0	0	0	0	0	0	0	4,946,372	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	5,458,351	0	1,421,324	17,971	146,367	2,187,824	229,835	0	1,449,891	0	5,139	0
9. Totals (Lines 1 to 8.3)	1,176,416,458	0	447,686,532	121,310,637	387,916,774	47,427,357	122,300,739	0	47,400,973	0	2,373,446	0
10. Death benefits	334,357,581	0	109,831,429	40,392,596	25,161,177	54,709,192	71,812,994	0	32,450,193	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	3,854,020	0	3,828,497	0	0	25,523	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	972,600	0	304,900	127,830	9,671	284,377	181,534	0	64,288	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	253,352,743	0	117,798,384	86,379	36,305,046	28,020,024	14,051,418	0	57,091,492	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,952,607	0	3,831,159	253,879	168,003	271,637	542,420	0	249,251	0	1,636,258	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	240,557,937	0	93,415,405	1,508,474	148,172,571	(34,749,431)	25,664,469	0	6,546,449	0	0	0
20. Totals (Lines 10 to 19)	840,047,488	0	329,009,774	42,369,158	209,816,468	48,561,322	112,252,835	0	96,401,673	0	1,636,258	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	98,237,796	0	24,010,020	28,768,276	39,021,230	812,428	3,268,983	0	2,356,859	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	342,313	0	342,313	0	0	0	0	0	0	0	0	0
23. General insurance expenses	164,714,470	0	43,076,534	41,873,755	43,611,486	14,240,257	8,578,247	0	13,237,366	0	96,825	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	21,886,790	0	6,378,234	3,922,580	7,251,951	1,061,998	2,002,034	0	1,269,993	0	0	0
25. Increase in loading on deferred and uncollected premiums	5,159,814	0	3,886,531	1,273,283	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(71,815,334)	0	0	0	0	0	0	0	(71,815,334)	0	0	0
27. Aggregate write-ins for deductions	772,713	0	(1,582,016)	209,227	16,212	141,965	471,340	0	1,515,985	0	0	0
28. Totals (Lines 20 to 27)	1,059,346,050	0	405,121,390	118,416,279	299,717,347	64,817,970	126,573,439	0	42,966,542	0	1,733,083	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	117,070,408	0	42,565,142	2,894,358	88,199,427	(17,390,613)	(4,272,700)	0	4,434,431	0	640,363	0
30. Dividends to policyholders and refunds to members	29,548,052	0	29,547,975	0	0	77	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	87,522,356	0	13,017,167	2,894,358	88,199,427	(17,390,690)	(4,272,700)	0	4,434,431	0	640,363	0
32. Federal income taxes incurred (excluding tax on capital gains)	21,394,494	0	2,403,009	847,768	17,241,255	(2,684,486)	1,577,539	0	290,102	0	1,719,307	0
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)	66,127,862	0	10,614,158	2,046,590	70,958,172	(14,706,204)	(5,850,239)	0	4,144,329	0	(1,078,944)	0
34. Policies/certificates in force end of year	383,980	0	125,898	128,972	46,495	47,906	13,485	0	21,224	0	0	0
DETAILS OF WRITE-IN LINES												
08.301 Miscellaneous insurance income	4,086,500	0	1,421,324	17,971	146,367	2,187,824	229,835	0	78,040	0	5,139	0
08.302 Revenue sharing agreement income	1,371,851	0	0	0	0	0	0	0	1,371,851	0	0	0
08.303	0	0	0	0	0	0	0	0	0	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	5,458,351	0	1,421,324	17,971	146,367	2,187,824	229,835	0	1,449,891	0	5,139	0
2701. Separate account transfers ceded	1,547,000	0	0	0	0	0	0	0	1,547,000	0	0	0
2702. Miscellaneous expenses	(774,287)	0	(1,582,016)	209,227	16,212	141,965	471,340	0	(31,015)	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	772,713	0	(1,582,016)	209,227	16,212	141,965	471,340	0	1,515,985	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(c) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	32,994	(6,190)	0	39,184	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	425,135	389,241	0	35,894	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	10	0	0	10	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	1,716	0	0	1,716	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	459,855	383,051	0	76,804	0	0	0	0	0
10.	Death benefits	291,285	286,285	0	5,000	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	24,524	0	0	24,524	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	13,508	13,431	0	77	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(233,020)	(216,291)	0	(16,729)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	96,297	83,425	0	12,872	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	114	0	0	114	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	3,930	0	0	3,930	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(181)	(88)	0	(93)	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	100,160	83,337	0	16,823	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	359,695	299,714	0	59,981	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	359,695	299,714	0	59,981	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	82,479	69,541	0	12,938	0	0	0	0	0
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)	277,216	230,173	0	47,043	0	0	0	0	0
34.	Policies/certificates in force end of year	1,864	1,759	0	105	0	0	0	0	0

	DETAILS OF WRITE-IN LINES									
08.301	Miscellaneous insurance income	1,716	0	0	1,716	0	0	0	0	0
08.302	Revenue sharing agreement income	0	0	0	0	0	0	0	0	0
08.303		0	0	0	0	0	0	0	0	0
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	1,716	0	0	1,716	0	0	0	0	0
2701.		0	0	0	0	0	0	0	0	0
2702.		0	0	0	0	0	0	0	0	0
2703.		0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

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

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

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(d) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	671,485,445	573,003	647,743,184	20,409,014	0	2,760,244	0
2.	Considerations for supplementary contracts with life contingencies	2,882,139	XXX	XXX	XXX	XXX	2,882,139	XXX
3.	Net investment income	353,703,982	14,007,607	286,897,102	5,333,294	0	3,042,957	44,423,022
4.	Amortization of Interest Maintenance Reserve (IMR)	3,997	(137,543)	(147,669)	(113,850)	0	(29,495)	432,554
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	(426,602)	0	(510,569)	83,967	0	0	0
7.	Reserve adjustments on reinsurance ceded	(565,394)	0	0	(565,394)	0	0	0
8.	Miscellaneous Income:							
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	18,229,329	0	0	18,229,329	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	3,131,177	8,077	22,671	2,968,716	0	331	131,382
9.	Totals (Lines 1 to 8.3)	1,048,444,073	14,451,144	934,004,719	46,345,076	0	8,656,176	44,986,958
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	126,762,610	13,036,006	72,097,249	35,239,675	0	6,389,680	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	813,945,125	34,270,051	478,223,335	301,451,327	0	412	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	35,320,043	299,367	786,738	8,060	0	78	34,225,800
18.	Payments on supplementary contracts with life contingencies	2,477,230	0	0	0	0	2,451,904	25,326
19.	Increase in aggregate reserves for life and accident and health contracts	256,134,577	(35,101,879)	323,150,976	(31,787,219)	0	(127,301)	0
20.	Totals (Lines 10 to 19)	1,234,639,585	12,503,545	874,258,298	304,911,843	0	8,714,773	34,251,126
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	48,087,422	302,880	44,848,918	2,694,878	0	75,331	165,415
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	53,836,261	1,763,462	38,362,367	12,586,209	0	668,436	455,787
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,474,342	72,329	1,883,712	470,215	0	29,972	18,114
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(285,027,135)	0	0	(285,027,135)	0	0	0
27.	Aggregate write-ins for deductions	7,323,467	(2,913)	3,518,845	3,769,220	0	37,304	1,011
28.	Totals (Lines 20 to 27)	1,061,333,942	14,639,303	962,872,140	39,405,230	0	9,525,816	34,891,453
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(12,889,869)	(188,159)	(28,867,421)	6,939,846	0	(869,640)	10,095,505
30.	Dividends to policyholders and refunds to members	1,496	189	0	0	0	1,307	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(12,891,365)	(188,348)	(28,867,421)	6,939,846	0	(870,947)	10,095,505
32.	Federal income taxes incurred (excluding tax on capital gains)	7,262,173	(117,564)	6,523,362	63,683	0	(209,909)	1,002,601
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)	(20,153,538)	(70,784)	(35,390,783)	6,876,163	0	(661,038)	9,092,904
34.	Policies/certificates in force end of year	53,143	4,335	29,882	16,352	0	1,153	1,421

	DETAILS OF WRITE-IN LINES							
08.301	Revenue sharing agreement income	2,959,280	0	0	2,959,280	0	0	0
08.302	Miscellaneous insurance income	171,897	8,077	22,671	9,436	0	331	131,382
08.303		0	0	0	0	0	0	0
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	3,131,177	8,077	22,671	2,968,716	0	331	131,382
2701.	Separate account transfers ceded	3,789,143	0	0	3,789,143	0	0	0
2702.	Miscellaneous expenses	3,534,324	(2,913)	3,518,845	(19,923)	0	37,304	1,011
2703.		0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	7,323,467	(2,913)	3,518,845	3,769,220	0	37,304	1,011

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	1,069,692,948	271,520	0	0	1,068,903,608	517,820	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	61,567,940	4,183,245	0	0	44,408,281	1,211,596	11,764,818
4.	Amortization of Interest Maintenance Reserve (IMR)	(447,959)	(41,167)	0	0	(288,629)	(12,252)	(105,911)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	218,851	0	0	0	218,851	0	0
7.	Reserve adjustments on reinsurance ceded	2,323,812	0	0	0	2,323,812	0	0
8.	Miscellaneous Income:							
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	45,382,947	0	0	0	43,049,052	0	2,333,895
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	34,545,002	126	0	0	11,252,217	0	23,292,659
9.	Totals (Lines 1 to 8.3)	1,213,283,541	4,413,724	0	0	1,169,867,192	1,717,164	37,285,461
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	7,326,511	3,776,817	0	0	0	3,549,694	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,500,917,323	10,609,027	0	0	1,489,354,999	517,820	435,477
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,010,227	116,360	0	0	0	0	7,893,867
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	149,000,353	(11,102,145)	0	0	162,778,981	(2,676,483)	0
20.	Totals (Lines 10 to 19)	1,665,254,414	3,400,059	0	0	1,652,133,980	1,391,031	8,329,344
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	20,053,122	5,617	0	0	18,805,227	0	1,242,278
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	67,117,614	1,182,242	0	0	36,723,697	91,694	29,119,981
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,713,301	60,148	0	0	1,371,079	4,572	1,277,502
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(554,266,384)	0	0	0	(554,266,384)	0	0
27.	Aggregate write-ins for deductions	5,432,070	3	0	0	5,283,946	100	148,021
28.	Totals (Lines 20 to 27)	1,206,304,137	4,648,069	0	0	1,160,051,545	1,487,397	40,117,126
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	6,979,404	(234,345)	0	0	9,815,647	229,767	(2,831,665)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,979,404	(234,345)	0	0	9,815,647	229,767	(2,831,665)
32.	Federal income taxes incurred (excluding tax on capital gains)	(5,697,695)	(89,831)	0	0	(3,692,544)	24,687	(1,940,007)
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)	12,677,099	(144,514)	0	0	13,508,191	205,080	(891,658)
34.	Policies/certificates in force end of year	112,147	3,115	0	0	104,112	1,012	3,908

	DETAILS OF WRITE-IN LINES							
08.301	Miscellaneous insurance income	24,242,053	126	0	0	1,777,185	0	22,464,742
08.302	Revenue sharing agreement income	10,302,949	0	0	0	9,475,032	0	827,917
08.303		0	0	0	0	0	0	0
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	34,545,002	126	0	0	11,252,217	0	23,292,659
2701.	Separate account transfers ceded	5,152,270	0	0	0	5,152,270	0	0
2702.	Miscellaneous expenses	279,800	3	0	0	131,676	100	148,021
2703.		0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	5,432,070	3	0	0	5,283,946	100	148,021

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	1,455,096,965	0	0	0	215,977,438	1,085,372,257	0	0	0	0	148,187,128	0	5,560,142
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	43,365,691	0	0	0	2,445,631	11,579,151	0	0	0	0	29,294,865	0	46,044
4. Amortization of Interest Maintenance Reserve (IMR)	42,319	0	0	0	0	0	0	0	0	0	42,319	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	16,289,817	0	0	0	0	0	0	0	0	0	16,289,817	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	9,206,400	0	0	0	8,790	739,579	0	0	0	0	1,290	0	8,456,741
9. Totals (Lines 1 to 8.3)	1,524,001,192	0	0	0	218,431,859	1,097,690,987	0	0	0	0	193,815,419	0	14,062,927
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	928,510,137	0	0	0	122,305,430	762,184,770	0	0	0	0	43,543,697	0	476,240
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	37,394,229	0	0	0	30,292	(1,517,728)	0	0	0	0	38,900,580	0	(18,915)
20. Totals (Lines 10 to 19)	965,904,366	0	0	0	122,335,722	760,667,042	0	0	0	0	82,444,277	0	457,325
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	176,887,568	0	0	0	21,683,225	115,039,207	0	0	0	0	35,797,717	0	4,367,419
22. Commissions and expense allowances on reinsurance assumed	273,797	0	0	0	51,360	220,745	0	0	0	0	1,692	0	0
23. General insurance expenses and fraternal expenses	273,715,713	0	0	0	43,313,560	184,513,705	0	0	0	0	47,001,102	0	(1,112,654)
24. Insurance taxes, licenses and fees, excluding federal income taxes	37,277,276	0	0	0	4,971,081	23,712,630	0	0	0	0	5,734,576	0	2,858,989
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	351,681	0	0	0	0	200,500	0	0	0	0	151,181	0	0
28. Totals (Lines 20 to 27)	1,454,410,401	0	0	0	192,354,948	1,084,353,829	0	0	0	0	171,130,545	0	6,571,079
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28	69,590,791	0	0	0	26,076,911	13,337,158	0	0	0	0	22,684,874	0	7,491,848
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	69,590,791	0	0	0	26,076,911	13,337,158	0	0	0	0	22,684,874	0	7,491,848
32. Federal income taxes incurred (excluding tax on capital gains)	8,262,586	0	0	0	4,186,796	(2,714,182)	0	0	0	0	6,452,553	0	337,419
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)	61,328,205	0	0	0	21,890,115	16,051,340	0	0	0	0	16,232,321	0	7,154,429
34. Policies/certificates in force end of year	3,469,295	0	0	0	1,549,290	1,523,525	0	0	0	0	109,162	0	287,318

DETAILS OF WRITE-IN LINES													
08.301 Miscellaneous insurance income	9,206,400	0	0	0	8,790	739,579	0	0	0	0	1,290	0	8,456,741
08.302 Revenue sharing agreement income	0	0	0	0	0	0	0	0	0	0	0	0	0
08.303	0	0	0	0	0	0	0	0	0	0	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	9,206,400	0	0	0	8,790	739,579	0	0	0	0	1,290	0	8,456,741
2701. Miscellaneous expenses	351,681	0	0	0	0	200,500	0	0	0	0	151,181	0	0
2702. Separate account transfers ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	351,681	0	0	0	0	200,500	0	0	0	0	151,181	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	6,824,410,760	0	2,861,941,679	128,959,779	1,430,962,735	957,596,895	1,310,048,786	0	134,900,886	0	0	0
2. Tabular net premiums and considerations	532,913,320	0	160,268,435	95,046,726	208,278,570	12,957,879	52,073,542	0	4,288,168	0	0	0
3. Present value of disability claims incurred	1,484,761	0	222,658	456,383	0	36,028	0	0	769,692	0	0	0
4. Tabular interest	281,136,704	0	113,366,838	4,868,156	56,424,000	47,204,769	53,309,590	0	5,963,351	0	0	0
5. Tabular less actual reserve released	547,404	0	(35,170)	389,381	6,543	1,250,832	(1,136,200)	0	72,018	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1. Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(65,067,574)	X X X	0	0	(68,766,632)	0	3,699,058	0	0	X X X	0	0
7. Other increases (net)	9,300,000	0	0	0	0	0	9,300,000	0	0	0	0	0
8. Totals (Lines 1 to 7)	7,584,725,375	0	3,135,764,440	229,720,425	1,626,905,216	1,019,046,403	1,427,294,776	0	145,994,115	0	0	0
9. Tabular cost	228,012,979	0	41,825,392	90,322,028	(3,638,783)	48,290,842	51,373,856	0	(160,356)	0	0	0
10. Reserves released by death	78,257,922	0	56,718,394	398,880	2,579,969	8,245,781	10,086,252	0	228,646	0	0	0
11. Reserves released by other terminations (net)	213,316,609	0	81,371,682	8,403,435	48,819,052	39,195,862	30,121,957	0	5,404,621	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,159,589	0	491,889	127,830	9,671	466,454	(543)	0	64,288	0	0	0
13. Net transfers to or (from) Separate Accounts	(990,419)	0	0	0	0	0	0	0	(990,419)	0	0	0
14. Total deductions (Lines 9 to 13)	519,756,680	0	180,407,357	99,252,173	47,769,909	96,198,939	91,581,522	0	4,546,780	0	0	0
15. Reserve December 31, current year	7,064,968,695	0	2,955,357,083	130,468,252	1,579,135,307	922,847,464	1,335,713,254	0	141,447,335	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	4,693,682,006	0	1,769,991,589	0	1,348,698,734	907,198,671	617,760,322	0	50,032,690	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	4,693,682,006	0	1,769,991,589	0	1,348,698,734	907,198,671	617,760,322	0	50,032,690	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (b) (N/A Fraternal)	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	9,933,895	9,186,259	0	747,636	0	0	0	0	0
2. Tabular net premiums and considerations	39,184	0	0	39,184	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	500,677	469,074	0	31,603	0	0	0	0	0
5. Tabular less actual reserve released	(264,263)	(264,263)	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	10,209,493	9,391,070	0	818,423	0	0	0	0	0
9. Tabular cost	294,418	211,380	0	83,038	0	0	0	0	0
10. Reserves released by death	210,789	209,722	0	1,067	0	0	0	0	0
11. Reserves released by other terminations (net)	3,414	0	0	3,414	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	508,621	421,102	0	87,519	0	0	0	0	0
15. Reserve December 31, current year	9,700,872	8,969,968	0	730,904	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	1,558,262	857,661	0	700,601	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	700,601	0	0	700,601	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	5,327,663,090	336,307,578	4,632,947,788	286,661,146	0	71,746,578	0
2. Tabular net premiums and considerations	692,046,438	580,253	686,690,763	2,845,658	0	1,929,764	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	210,686,956	11,376,454	187,467,443	9,824,264	0	2,018,795	0
5. Tabular less actual reserve released	51,512,382	809,025	38,579,625	9,555,102	0	2,568,630	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	(7,236,836)	0	0	(7,236,836)	0	0	0
8. Totals (Lines 1 to 7)	6,274,672,030	349,073,310	5,545,685,619	301,649,334	0	78,263,767	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	592,431,314	34,832,761	511,958,488	45,640,065	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	91,776,587	13,034,850	72,097,248	0	0	6,644,489	0
13. Net transfers to or (from) Separate Accounts	1,135,341	0	0	1,135,341	0	0	0
14. Total deductions (Lines 9 to 13)	685,343,242	47,867,611	584,055,736	46,775,406	0	6,644,489	0
15. Reserve December 31, current year	5,589,328,788	301,205,699	4,961,629,883	254,873,928	0	71,619,278	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	5,234,316,299	287,257,605	4,707,183,070	239,827,991	0	47,633	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	57,780,360	14,399,261	8,740,573	34,640,526	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
Not applicable.

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	1,011,121,560	101,805,991	0	0	879,961,426	29,354,143	0
2. Tabular net premiums and considerations	296,749,911	272,049	0	0	295,960,042	517,820	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	37,626,486	3,609,878	0	0	33,456,819	559,789	0
5. Tabular less actual reserve released	(1,555,766)	(597,884)	0	0	(1,271,304)	313,422	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	(13,202)	0	0	0	(13,202)	0	0
8. Totals (Lines 1 to 7)	1,343,928,989	105,090,034	0	0	1,208,093,781	30,745,174	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	198,615,913	10,609,371	0	0	187,488,722	517,820	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	7,326,511	3,776,817	0	0	0	3,549,694	0
13. Net transfers to or (from) Separate Accounts	(22,135,349)	0	0	0	(22,135,349)	0	0
14. Total deductions (Lines 9 to 13)	183,807,075	14,386,188	0	0	165,353,373	4,067,514	0
15. Reserve December 31, current year	1,160,121,914	90,703,846	0	0	1,042,740,408	26,677,660	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,133,248,820	90,536,022	0	0	1,042,712,798	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,079,500,043	36,787,245	0	0	1,042,712,798	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
Not applicable.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 6,056,818	7,398,134
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 581,909,017	582,617,453
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 98,737	65,825
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	11,251,593	11,262,075
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 120,309,603	121,493,213
4.	Real estate	(d) 12,001,249	12,061,810
5.	Contract loans	44,016,911	44,236,738
6.	Cash, cash equivalents and short-term investments	(e) 8,101,871	8,108,822
7.	Derivative instruments	(f) 74,113,787	74,704,429
8.	Other invested assets	81,197,485	81,199,151
9.	Aggregate write-ins for investment income	341,314	341,314
10.	Total gross investment income	939,398,385	943,488,964
11.	Investment expenses		(g) 45,297,804
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,086,754
13.	Interest expense		(h) 4,603,705
14.	Depreciation on real estate and other invested assets		(i) 4,690,519
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		57,678,782
17.	Net investment income (Line 10 minus Line 16)		885,810,182

DETAILS OF WRITE-IN LINES			
0901.	Miscellaneous income	341,314	341,314
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	341,314	341,314
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 15,212,166 accrual of discount less $ 15,528,477 amortization of premium and less $ 6,239,156 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 24 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 5,647,231 for company's occupancy of its own buildings; and excludes $ 297,849 interest on encumbrances.
(e) Includes $ 1,169,017 accrual of discount less $ 3,820 amortization of premium and less $ 632 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 4,100,000 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 4,677,923 depreciation on real estate and $ 12,596 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(4,314,213)	(1,815,245)	(6,129,458)	(1,184,630)	19,933,626
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	538,593	0	538,593	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	49,958,947	(176,353)	49,782,594	6,122,248	0
2.21	Common stocks of affiliates	0	0	0	12,110,425	0
3.	Mortgage loans	26,976	(928,517)	(901,541)	0	0
4.	Real estate	(22,835)	(6,179,093)	(6,201,928)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	33,949	0	33,949	0	0
7.	Derivative instruments	0	0	0	52,115,094	(20,189,053)
8.	Other invested assets	7,290,845	8,408,370	15,699,215	(42,209,580)	0
9.	Aggregate write-ins for capital gains (losses)	68,491	(338,071)	(269,580)	0	0
10.	Total capital gains (losses)	53,580,753	(1,028,909)	52,551,844	26,953,557	(255,427)

DETAILS OF WRITE-IN LINES						
0901.	Miscellaneous investments	68,491	(338,071)	(269,580)	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	68,491	(338,071)	(269,580)	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	5,835,735	(130,674)	0	0	0	5,966,409	0	0
2.	Deferred and accrued	5,787,361	5,787,361	0	0	0	0	0	0
3.	Deferred, accrued and uncollected:								
	3.1 Direct	12,217,592	6,529,690	0	0	0	5,687,902	0	0
	3.2 Reinsurance assumed	678,754	604	0	0	0	678,150	0	0
	3.3 Reinsurance ceded	1,273,250	873,607	0	0	0	399,643	0	0
	3.4 Net (Line 1 + Line 2)	11,623,096	5,656,687	0	0	0	5,966,409	0	0
4.	Advance	1,679,650	54,964	0	0	0	1,624,686	0	0
5.	Line 3.4 - Line 4	9,943,446	5,601,723	0	0	0	4,341,723	0	0
6.	Collected during year:								
	6.1 Direct	1,031,972,810	167,161,964	0	503,035,197	125,512,244	236,263,405	0	0
	6.2 Reinsurance assumed	7,796,442	680,712	0	0	0	7,115,730	0	0
	6.3 Reinsurance ceded	50,840,557	9,582,713	0	36,095,077	0	5,162,767	0	0
	6.4 Net	988,928,695	158,259,963	0	466,940,120	125,512,244	238,216,368	0	0
7.	Line 5 + Line 6.4	998,872,141	163,861,686	0	466,940,120	125,512,244	242,558,091	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	9,622,161	4,857,235	0	0	0	4,764,926	0	0
9.	First year premiums and considerations:								
	9.1 Direct	1,032,211,188	167,877,435	0	503,035,197	125,512,244	235,786,312	0	0
	9.2 Reinsurance assumed	7,872,221	681,316	0	0	0	7,190,905	0	0
	9.3 Reinsurance ceded	50,833,429	9,554,300	0	36,095,077	0	5,184,052	0	0
	9.4 Net (Line 7 - Line 8)	989,249,980	159,004,451	0	466,940,120	125,512,244	237,793,165	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	204,440,947	35,484,280	0	168,956,667	0	0	0	0
	10.2 Reinsurance assumed	8,278,824	8,278,824	0	0	0	0	0	0
	10.3 Reinsurance ceded	375,723	375,723	0	0	0	0	0	0
	10.4 Net	212,344,048	43,387,381	0	168,956,667	0	0	0	0
	RENEWAL								
11.	Uncollected	49,115,496	12,506,735	79	0	0	36,608,682	0	0
12.	Deferred and accrued	33,597,992	38,054,664	0	(10,543)	0	(4,446,129)	0	0
13.	Deferred, accrued and uncollected:								
	13.1 Direct	92,269,199	63,693,078	79	0	0	28,576,042	0	0
	13.2 Reinsurance assumed	12,261,312	4,228,554	0	0	0	8,032,758	0	0
	13.3 Reinsurance ceded	21,817,023	17,360,233	0	10,543	0	4,446,247	0	0
	13.4 Net (Line 11 + Line 12)	82,713,488	50,561,399	79	(10,543)	0	32,162,553	0	0
14.	Advance	14,496,242	3,060,770	0	0	0	11,435,472	0	0
15.	Line 13.4 - Line 14	68,217,246	47,500,629	79	(10,543)	0	20,727,081	0	0
16.	Collected during year:								
	16.1 Direct	2,920,229,914	702,027,207	50,977	58,839,270	950,780,410	1,208,532,050	0	0
	16.2 Reinsurance assumed	87,173,493	14,814,592	0	0	0	72,358,901	0	0
	16.3 Reinsurance ceded	268,142,164	168,512,686	17,946	23,251,013	6,599,706	69,760,813	0	0
	16.4 Net	2,739,261,243	548,329,113	33,031	35,588,257	944,180,704	1,211,130,138	0	0
17.	Line 15 + Line 16.4	2,807,478,489	595,829,742	33,110	35,577,714	944,180,704	1,231,857,219	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	60,111,428	45,568,837	116	(10,944)	0	14,553,419	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	2,928,500,952	704,219,468	50,940	58,839,269	950,780,410	1,214,610,865	0	0
	19.2 Reinsurance assumed	85,322,035	12,786,983	0	0	0	72,535,052	0	0
	19.3 Reinsurance ceded	266,455,926	166,745,546	17,946	23,250,611	6,599,706	69,842,117	0	0
	19.4 Net (Line 17 - Line 18)	2,747,367,061	550,260,905	32,994	35,588,658	944,180,704	1,217,303,800	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	4,165,153,087	907,581,183	50,940	730,831,133	1,076,292,654	1,450,397,177	0	0
	20.2 Reinsurance assumed	101,473,080	21,747,123	0	0	0	79,725,957	0	0
	20.3 Reinsurance ceded	317,665,078	176,675,569	17,946	59,345,688	6,599,706	75,026,169	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,948,961,089	752,652,737	32,994	671,485,445	1,069,692,948	1,455,096,965	0	0

EXHIBIT 1 – PART 2 – POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED,

REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	2,030,967	2,030,967	0	0	0	0	0	0
22. All other	20,656,120	20,654,930	0	1,190	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	13,427,576	8,523,949	0	27,255	0	4,876,372	0	0
23.2 Reinsurance assumed	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	13,427,576	8,523,949	0	27,255	0	4,876,372	0	0
24. Single:								
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25. Renewal:								
25.1 Reinsurance ceded	27,729,974	16,551,534	0	(453,857)	218,851	11,413,446	0	0
25.2 Reinsurance assumed	616,110	342,313	0	0	0	273,797	0	0
25.3 Net ceded less assumed	27,113,864	16,209,221	0	(453,857)	218,851	11,139,649	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	41,157,550	25,075,483	0	(426,602)	218,851	16,289,818	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	616,110	342,313	0	0	0	273,797	0	0
26.3 Net ceded less assumed	40,541,440	24,733,170	0	(426,602)	218,851	16,016,021	0	0
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	161,150,698	74,595,753	0	19,700,974	542,742	66,311,229	0	0
28. Single	21,898,975	0	0	21,898,975	0	0	0	0
29. Renewal	158,808,656	23,642,043	114	6,322,058	18,268,102	110,576,339	0	0
30. Deposit-type contract funds	1,407,693	0	0	165,415	1,242,278	0	0	0
31. Totals (to agree with Page 6, Line 21)	343,266,022	98,237,796	114	48,087,422	20,053,122	176,887,568	0	0

EXHIBIT 2 – GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	2,555,408	10,664	4,890,503	6,852	322,745	0	7,786,172
2.	Salaries and wages	126,475,853	4,694,415	124,257,281	(1,378,371)	24,540,773	0	278,589,951
3.11	Contributions for benefit plans for employees	19,702,512	1,271,502	23,319,483	12,052,813	3,322,290	0	59,668,600
3.12	Contributions for benefit plans for agents	5,066,193	0	906,432	(136)	2,276	0	5,974,765
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	306,661	2,796	430,992	1,175	59,730	0	801,354
3.32	Other agent welfare	0	0	0	0	0	0	0
4.1	Legal fees and expenses	2,870,947	0	435,475	11,920	91,517	0	3,409,859
4.2	Medical examination fees	3,126,967	0	1,346,647	0	0	0	4,473,614
4.3	Inspection report fees	1,051,469	40,518	625,555	0	4,070	0	1,721,612
4.4	Fees of public accountants and consulting actuaries	3,247,486	0	531,874	0	699,101	0	4,478,461
4.5	Expense of investigation and settlement of policy claims	331,056	0	696,184	0	0	0	1,027,240
5.1	Traveling expenses	4,136,727	107,629	3,993,292	115,471	201,258	0	8,554,377
5.2	Advertising	1,529,123	8,032	1,738,292	2,135,235	46,911	0	5,457,593
5.3	Postage, express, telegraph and telephone	3,419,363	49,940	11,546,771	(554)	228,864	0	15,244,384
5.4	Printing and stationery	1,229,716	5,614	441,527	4,293	22,190	0	1,703,340
5.5	Cost or depreciation of furniture and equipment	557,652	0	715,202	343	514,720	0	1,787,917
5.6	Rental of equipment	161,059	357	218,942	0	33,488	0	413,846
5.7	Cost or depreciation of EDP equipment and software	31,666,283	2,879	28,379,821	53,022	4,990,888	0	65,092,893
6.1	Books and periodicals	302,158	730	114,350	4,788	16,090	0	438,116
6.2	Bureau and association fees	841,711	1,258	777,452	2,204	131,369	0	1,753,994
6.3	Insurance, except on real estate	1,046,497	0	996,964	789	42,462	0	2,086,712
6.4	Miscellaneous losses	(180)	0	(20,258)	18	0	0	(20,420)
6.5	Collection and bank service charges	834,283	0	5,793,393	142,468	74,227	0	6,844,371
6.6	Sundry general expenses	4,331,648	18,825	1,295,813	20,378	112,715	0	5,779,379
6.7	Group service and administration fees	17,388,423	20,470,472	53,607,176	52	107,770	0	91,573,893
6.8	Reimbursements by uninsured plans	0	0	(56,358,478)	0	0	0	(56,358,478)
7.1	Agency expense allowance	19,945,087	0	6,863,079	0	0	0	26,808,166
7.2	Agents' balances charged off (less $ 0 recovered)	371,990	0	89,144	84,773	0	0	545,907
7.3	Agency conferences other than local meetings	3,829,144	0	2,872,891	(1,968)	76	0	6,700,143
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	6,991,107	0	6,991,107
9.2	Investment expenses not included elsewhere	157,935	0	72,009	114	2,225,551	0	2,455,609
9.3	Aggregate write-ins for expenses	29,189,097	0	26,452,280	10,991,480	515,616	0	67,148,473
10.	General expenses incurred	285,672,268	26,685,631	247,030,088	24,247,159	45,297,804	(b) 0	(a) 628,932,950
11.	General expenses unpaid December 31, prior year	35,177,451	0	34,066,186	46,393,933	0	0	115,637,570
12.	General expenses unpaid December 31, current year	38,612,113	0	37,388,846	50,923,751	0	0	126,924,710
13.	Amounts receivable relating to uninsured plans, prior year	0	0	14,406,270	0	0	0	14,406,270
14.	Amounts receivable relating to uninsured plans, current year	0	0	16,431,291	0	0	0	16,431,291
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	282,237,606	26,685,631	245,732,449	19,717,341	45,297,804	0	619,670,831
	DETAILS OF WRITE-IN LINES							
09.301.	External staff augmentation and administrative services	28,829,782	0	26,098,519	(21,326)	501,090	0	55,408,065
09.302.	Contributions to charitable, welfare and scientific organizations	359,315	0	353,761	11,012,806	14,526	0	11,740,408
09.303.		0	0	0	0	0	0	0
09.398.	Summary of remaining write-ins for Line 09.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 09.3 above)	29,189,097	0	26,452,280	10,991,480	515,616	0	67,148,473

(a) Includes management fees of $ 2,393,529 to affiliates and $ 0 to non-affiliates.

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

1. Charitable $ 0 2. Institutional $ 0 3. Recreational and Health $ 0 4. Educational $ 0

5. Religious $ 0 6. Membership $ 0 7. Other $ 0 8. Total $ 0

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	3,959	0	839,441	0	843,400
2.	State insurance department licenses and fees	1,577,851	3,121,424	41,574	56,992	0	4,797,841
3.	State taxes on premiums	14,948,656	24,034,454	(6,391,103)	0	0	32,592,007
4.	Other state taxes, incl. $ 0 for employee benefits	136,272	300,908	145,100	1,797	0	584,077
5.	U.S. Social Security taxes	9,956,560	9,055,351	24,887	205,722	0	19,242,520
6.	All other taxes	454,914	761,180	34,033	1,982,802	0	3,232,929
7.	Taxes, licenses and fees incurred	27,074,253	37,277,276	(6,145,509)	3,086,754	0	61,292,774
8.	Taxes, licenses and fees unpaid December 31, prior year	5,588,065	7,595,951	8,896	6,906	0	13,199,818
9.	Taxes, licenses and fees unpaid December 31, current year	1,640,696	2,097,273	0	23,629	0	3,761,598
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	31,021,622	42,775,954	(6,136,613)	3,070,031	0	70,730,994

EXHIBIT 4 – DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,030,967	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	20,654,930	0
4.	Applied to provide paid-up annuities	1,190	0
5.	Total Lines 1 through 4	22,687,087	0
6.	Paid-in cash	2,517,783	0
7.	Left on deposit	2,188,042	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	27,392,912	0
10.	Amount due and unpaid	4,652	0
11.	Provision for dividends or refunds payable in the following calendar year	30,569,712	0
12.	Terminal dividends	576,005	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	31,150,369	0
16.	Total from prior year	28,993,733	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	29,549,548	0
	DETAILS OF WRITE-IN LINES		
0801.		0	0
0802.		0	0
0803.		0	0
0898.	Summary of remaining write-ins for Line 08 from overflow page	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
	Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:						
0100001	AE 3.00% CRVM CNF 1940-1961	1,103,424	0	1,103,424	0	0
0100002	AE 3.00% NJ CNF 1943-1947	76,790	0	76,790	0	0
0100003	AE 3.00% NL CNF 1909-1955	3,604,623	0	3,604,623	0	0
0100004	AE 3.50% NL	11,667	0	11,667	0	0
0100005	AE 3.50% NL CNF 1905-1951	64,483	0	64,483	0	0
0100006	AE 4.50% CRVM CNF 1909-1947	256,284	0	256,284	0	0
0100007	AE 4.50% NL CNF 1909-1947	102,065	0	102,065	0	0
0100008	41 CSO 2.50% NLP GRP PERM 1950-1956	95,865	0	0	0	95,865
0100009	41 CSO 2.75% NLP 1957-2004	72,108	0	0	0	72,108
0100010	41 CSO ANB 2.00% NL CNF 1955-1955	4,749	0	4,749	0	0
0100011	41 CSO ANB 2.25% NL CNF 1948-1968	21,112,990	0	21,112,990	0	0
0100012	41 CSO ANB 2.50% CRVM CNF 1948-1965	24,717,233	0	24,717,233	0	0
0100013	41 CSO ANB 2.50% NL CNF 1941-1965	27,457,545	0	27,457,545	0	0
0100014	41 CSO ANB 3.00% CRVM CNF 1961-1962	63,959	0	63,959	0	0
0100015	41 CSO ANB 4.00% CRVM CNF 1948-1964	11,994,247	0	11,994,247	0	0
0100016	41 CSO ANB 4.00% NL CNF 1948-1964	4,236,673	0	4,236,673	0	0
0100017	58 CET ALB 3.00% CRVM CNF	10,912	0	10,912	0	0
0100018	58 CET ALB 3.00% NL CNF 1969-1977	59,393	0	59,393	0	0
0100019	58 CET ALB 3.25% CRVM CNF	2,560	0	2,560	0	0
0100020	58 CET ALB 3.50% CRVM CNF	608	0	608	0	0
0100021	58 CET ALB 4.00% NL CNF 1979-1988	46,722	0	46,722	0	0
0100022	58 CET ALB 4.50% CRVM CNF	1,361	0	1,361	0	0
0100023	58 CET ALB 4.50% NL CNF 1978-1986	635,722	0	635,722	0	0
0100024	58 CET ALB 5.00% CRVM CNF	1,306	0	1,306	0	0
0100025	58 CET ANB 2.50% NL CNF 1964-1981	866,791	0	866,791	0	0
0100026	58 CET ANB 3.00% CRVM CNF 1964-1968	2,457	0	2,457	0	0
0100027	58 CET ANB 3.00% CRVM Graded to NL CNF 1954-1983	662,174	0	662,174	0	0
0100028	58 CET ANB 3.00% NL CNF 1964-1994	48,477	0	48,477	0	0
0100029	58 CET ANB 3.50% NL CNF 1977-1982	8,639	0	8,639	0	0
0100030	58 CET ANB 4.00% NL CNF 1964-1986	1,065,348	0	1,065,348	0	0
0100031	58 CET ANB 4.50% CRVM Graded to NL CNF 1981-1988	303,232	0	303,232	0	0
0100032	58 CET ANB 4.50% NL CNF 1980-1986	155,020	0	155,020	0	0
0100033	58 CET ANB 4.50%/20/3.50% NL CNF 1981-1986	122,609	0	122,609	0	0
0100034	58 CET ANB 4.50%/20/4.00% CRVM CNF 1983-1987	62,552	0	62,552	0	0
0100035	58 CSO 3.50% NLP	9,106	0	9,106	0	0
0100036	58 CSO ALB 3.00% CRVM CNF 1962-1998	207,062	0	207,062	0	0
0100037	58 CSO ALB 3.00% NL CNF 1969-1988	38,543,548	0	38,543,548	0	0
0100038	58 CSO ALB 3.25% CRVM CNF	59,660	0	59,660	0	0
0100039	58 CSO ALB 3.50% CRVM CNF 1971-1975	162,250	0	162,250	0	0
0100040	58 CSO ALB 4.00% CRVM CNF 1962-1988	14,807,069	0	14,807,069	0	0
0100041	58 CSO ALB 4.00% CRVM CNF - ISL 1981-1988	45,353,027	0	45,353,027	0	0
0100042	58 CSO ALB 4.00% NL CNF 1969-1988	6,116,678	0	6,116,678	0	0
0100043	58 CSO ALB 5.50% CRVM CNF 1987-1989	67,604	0	67,604	0	0
0100044	58 CSO ANB 2.00% NL CNF 1974-1975	63,329	0	63,329	0	0
0100045	58 CSO ANB 2.50% CRVM CNF 1963-1984	301,326	0	301,326	0	0
0100046	58 CSO ANB 2.50% NL CNF 1945-1984	73,128,262	0	73,128,262	0	0
0100047	58 CSO ANB 3.00% CRVM CNF 1961-1994	20,141,201	0	20,141,201	0	0
0100048	58 CSO ANB 3.00% CRVM Graded to NL CNF 1953-1990	51,927,926	0	51,927,926	0	0
0100049	58 CSO ANB 3.00% NL CNF 1953-2015	54,736,274	0	54,713,881	0	22,393
0100050	58 CSO ANB 3.00%/20/2.00% CRVM Graded to NL CNF 1967-1982	1,593,955	0	1,593,955	0	0
0100051	58 CSO ANB 3.50% CRVM Graded to NL CNF 1963-1988	14,894,288	0	14,894,288	0	0
0100052	58 CSO ANB 3.50% NL CNF 1963-1988	15,010,410	0	15,010,410	0	0
0100053	58 CSO ANB 3.50%/20/2.00% NL CNF 1977-1978	42,836	0	42,836	0	0
0100054	58 CSO ANB 4.00% CRVM CNF 1964-1988	41,121,732	0	41,121,732	0	0
0100055	58 CSO ANB 4.00% CRVM Graded to NL CNF 1978-1988	20,525,339	0	20,525,339	0	0
0100056	58 CSO ANB 4.00% NL CNF 1964-1988	45,402,912	0	45,402,912	0	0
0100057	58 CSO ANB 4.00%/20/3.00% NL CNF 1981-1984	1,665,109	0	1,665,109	0	0
0100058	58 CSO ANB 4.50% CRVM CNF 1980-1991	61,190,476	0	61,190,476	0	0
0100059	58 CSO ANB 4.50% CRVM Graded to NL CNF 1966-1988	54,026,567	0	54,026,567	0	0
0100060	58 CSO ANB 4.50% NL CNF 1966-1989	99,071,351	0	99,071,351	0	0
0100061	58 CSO ANB 4.50%/20/3.50% CRVM CNF 1981-1987	20,384,310	0	20,384,310	0	0
0100062	58 CSO ANB 4.50%/20/4.00% CRVM CNF 1981-1988	8,484,472	0	8,484,472	0	0
0100063	58 CSO ANB 4.50%/20/4.00% NL CNF 1982-1988	1,813,597	0	1,813,597	0	0
0100064	58 CSO ANB 5.50% CRVM CNF - ISL 1987-1989	67,765,524	0	67,765,524	0	0
0100065	58 CSO ANB 5.50% NL CNF 1984-1986	17,214,040	0	17,214,040	0	0
0100066	58 CSO ANB 6.00% CRVM CNF - ISL 1983-1986	162,734,313	0	162,734,313	0	0
0100067	80 CET ALB 4.00% CRVM CNF	12,151	0	12,151	0	0
0100068	80 CET ALB 4.00% CRVM Graded to NL CNF 2006-2006	1,396	0	1,396	0	0
0100069	80 CET ALB 4.50% CRVM CNF	5,774	0	5,774	0	0
0100070	80 CET ALB 4.50% NL CNF 1995-2003	7,037	0	7,037	0	0
0100071	80 CET ALB 4.50%/20/4.00% CRVM Graded to NL CNF 1995-2005	421,058	0	421,058	0	0
0100072	80 CET ALB 5.00% CRVM CNF	1,369	0	1,369	0	0
0100073	80 CET ALB 5.00%/20/4.00% CRVM Graded to NL CNF 1993-1994	132,278	0	132,278	0	0
0100074	80 CET ALB 5.50% NL CNF 1989-1992	12,771	0	12,771	0	0
0100075	80 CET ALB 5.50%/20/4.00% CRVM Graded to NL CNF 1989-1992	795,931	0	795,931	0	0
0100076	80 CET ANB 4.00% CRVM CNF 2006-2008	324,612	0	324,612	0	0
0100077	80 CET ANB 4.00% CRVM Graded to NL CNF 1989-1998	314,232	0	314,232	0	0
0100078	80 CET ANB 4.50% CRVM CNF 1998-2005	3,158,114	0	3,158,114	0	0
0100079	80 CET ANB 4.50% CRVM Graded to NL CNF 1995-2001	227,819	0	227,819	0	0
0100080	80 CET ANB 5.00% CRVM Graded to NL CNF 1993-1994	223,678	0	223,678	0	0
0100081	80 CET ANB 5.00%/20/4.00% NJ CNF 1992-1998	510,281	0	510,281	0	0
0100082	80 CET ANB 5.50% CRVM CNF 1983-1992	1,762,230	0	1,762,230	0	0
0100083	80 CET ANB 5.50% CRVM Graded to NL CNF 1990-1992	281,434	0	281,434	0	0
0100084	80 CSO 5.50% NLP 1990-2004	6,947,960	0	0	0	6,947,960
0100085	80 CSO 6.00% NLP 1983-1986	1,044,747	0	0	0	1,044,747
0100086	80 CSO ALB 3.00% CRVM CNF	47,783	0	47,783	0	0
0100087	80 CSO ALB 3.75% CRVM CNF	81,880	0	81,880	0	0
0100088	80 CSO ALB 4.00% CRVM CNF 1999-2008	1,729,867	0	1,729,867	0	0
0100089	80 CSO ALB 4.00% CRVM CNF - ISL 1985-2008	14,886,625	0	14,886,625	0	0
0100090	80 CSO ALB 4.00% CRVM Graded to NL CNF 2006-2006	21,645	0	21,645	0	0
0100091	80 CSO ALB 4.50% CRVM CNF 1988-2005	16,175,300	0	16,175,300	0	0
0100092	80 CSO ALB 4.50% CRVM CNF - ISL 1995-2005	107,308,025	0	107,308,025	0	0
0100093	80 CSO ALB 4.50% NL CNF 1995-1999	52,362	0	52,362	0	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance $0; Annuities $105345; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
	Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100094	80 CSO ALB 4.50%/20/4.00% CRVM Graded to NL CNF 1995-2005	27,849,623	0	27,849,623	0	0
0100095	80 CSO ALB 5.00% CRVM CNF 1993-1994	11,541,211	0	11,541,211	0	0
0100096	80 CSO ALB 5.00% CRVM CNF - ISL 1983-2002	62,248,373	0	62,248,373	0	0
0100097	80 CSO ALB 5.00% NL CNF 1993-1994	21,739	0	21,739	0	0
0100098	80 CSO ALB 5.00%/20/4.00% CRVM Graded to NL CNF 1993-1994	6,957,908	0	6,957,908	0	0
0100099	80 CSO ALB 5.50% CRVM CNF 1990-1992	1,939,422	0	1,939,422	0	0
0100100	80 CSO ALB 5.50% NL CNF 1988-1992	29,460	0	29,460	0	0
0100101	80 CSO ALB 5.50%/20/4.00% CRVM Graded to NL CNF 1988-1992	9,221,485	0	9,221,485	0	0
0100102	80 CSO ANB 3.50% CRVM CNF - ISL 1994-2008	60,304	0	60,304	0	0
0100103	80 CSO ANB 4.00% CRVM CNF 1984-2009	62,001,703	0	62,001,703	0	0
0100104	80 CSO ANB 4.00% CRVM CNF - ISL 1986-2008	545,865,093	0	545,134,489	0	730,604
0100105	80 CSO ANB 4.00% CRVM Graded to NL CNF 1985-2009	48,198,313	0	48,198,313	0	0
0100106	80 CSO ANB 4.00% NL CNF 1984-2009	82,521,725	0	82,521,725	0	0
0100107	80 CSO ANB 4.00% NLP 1989-1998	446,518	0	446,518	0	0
0100108	80 CSO ANB 4.50% CRVM CNF 1982-2005	141,594,391	0	141,594,391	0	0
0100109	80 CSO ANB 4.50% CRVM CNF - ISL 1983-2005	672,287,424	0	672,287,424	0	0
0100110	80 CSO ANB 4.50% CRVM Graded to NL CNF 1992-2005	16,286,170	0	16,286,170	0	0
0100111	80 CSO ANB 4.50% NL CNF 1985-2005	87,060,796	0	87,060,796	0	0
0100112	80 CSO ANB 4.50%/20/4.00% CRVM CNF 1995-1995	1,358,093	0	1,358,093	0	0
0100113	80 CSO ANB 5.00% CRVM CNF 1987-1994	11,704,629	0	11,704,629	0	0
0100114	80 CSO ANB 5.00% CRVM CNF - ISL 1993-1994	35,787,629	0	35,787,629	0	0
0100115	80 CSO ANB 5.00% CRVM Graded to NL CNF 1993-1994	5,893,965	0	5,893,965	0	0
0100116	80 CSO ANB 5.00% NL CNF 1987-1994	9,572,218	0	9,572,218	0	0
0100117	80 CSO ANB 5.00%/20/4.00% CRVM CNF 1988-1994	20,919,610	0	20,919,610	0	0
0100118	80 CSO ANB 5.00%/20/4.00% NJ CNF 1992-1999	42,253,245	0	42,253,245	0	0
0100119	80 CSO ANB 5.50% CRVM CNF 1983-1992	111,207,092	0	111,207,092	0	0
0100120	80 CSO ANB 5.50% CRVM CNF - ISL 1983-1992	147,080,769	0	147,080,769	0	0
0100121	80 CSO ANB 5.50% CRVM Graded to NL CNF 1990-1992	9,693,558	0	9,693,558	0	0
0100122	80 CSO ANB 5.50% NL CNF 1962-1993	93,026,531	0	93,026,531	0	0
0100123	80 CSO ANB 5.50% NL CNF - ISL 1987-1992	25,092,653	0	25,092,653	0	0
0100124	80 CSO ANB 6.00% CRVM CNF 1983-1986	12,969,830	0	12,969,830	0	0
0100125	80 CSO ANB 6.00% NL CNF 1983-1986	3,697,860	0	3,697,860	0	0
0100126	2001 CSO ANB 3.50% CRVM CNF 2013-2020	771,293,875	0	771,293,875	0	0
0100127	2001 CSO ANB 3.50% CRVM CNF - ISL 2013-2019	866,700,828	0	866,700,828	0	0
0100128	2001 CSO ANB 4.00% CRVM CNF 2004-2012	329,464,968	0	329,464,968	0	0
0100129	2001 CSO ANB 4.00% CRVM CNF - ISL 2006-2012	479,653,886	0	479,653,886	0	0
0100130	2001 CSO ANB 4.00% NL CNF 2006-2012	70,411,748	0	70,411,748	0	0
0100131	2001 CSO ANB 4.50% CRVM CNF 2005-2005	2,901,165	0	2,901,165	0	0
0100132	2001 CSO ANB 4.50% CRVM CNF - ISL 2005-2005	1,354,575	0	1,354,575	0	0
0100133	2017 CSO ANB 3.00% CRVM CNF - ISL - VM 20 2021-2024	125,478	0	125,478	0	0
0100134	2017 CSO ANB 3.00% CRVM CNF - VM 20 2021-2024	412,061,971	0	412,061,971	0	0
0100135	2017 CSO ANB 3.00% NL CNF - VM 20 2020-2025	3,479,278	0	3,479,278	0	0
0100136	2017 CSO ANB 3.50% CRVM CNF 2017-2019	119,887,881	0	119,887,881	0	0
0100137	2017 CSO ANB 3.50% CRVM CNF - ISL 2018-2019	31,812,001	0	31,812,001	0	0
0100138	2017 CSO ANB 3.50% CRVM CNF - ISL - VM 20 2025-2025	64,345	0	64,345	0	0
0100139	2017 CSO ANB 3.50% CRVM CNF - VM 20 2020-2025	127,238,883	0	127,238,883	0	0
0100140	2017 CSO ANB 3.50% NL CNF 2017-2019	5,012,035	0	5,012,035	0	0
0100141	2017 CSO ANB 3.75% VM-20 NPR CNF 2021-2024	29,643,366	0	29,643,366	0	0
0100142	2017 CSO ANB 3.75% VM-20 NPR CNF - ISL 2021-2024	523,057,092	0	523,057,092	0	0
0100143	2017 CSO ANB 4.50% VM-20 NPR CNF 2020-2025	13,422,953	0	13,422,953	0	0
0100144	2017 CSO ANB 4.50% VM-20 NPR CNF - ISL 2020-2025	163,798,303	0	163,798,303	0	0
0100145	2017 CSO VM-20 DET/STO - ISL 2020-2025	52,591,044	0	52,591,044	0	0
0199997	Totals (Gross)	7,504,449,515	0	7,495,535,838	0	8,913,677
0199998	Reinsurance ceded	539,324,227	0	539,324,227	0	0
0199999	Totals (Net)	6,965,125,288	0	6,956,211,611	0	8,913,677
	ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001	a-1949 TABLE 3.50% IMM FI 1949-1961	6,611	XXX	6,611	XXX	0
0200002	71 GAM (0,6) 3.50% - 8.00% IMM & DEF 1974-1984	156,423	XXX	0	XXX	156,423
0200003	71 IAM 4.00% IMM FI 1973-1979	829,810	XXX	829,810	XXX	0
0200004	83 GAM 5.00% - 8.00% IMM 1975-1998	2,778,792	XXX	0	XXX	2,778,792
0200005	83 IAM 5.50% - 6.25% DEF CARVM 1982-2002	21,634,523	XXX	21,634,523	XXX	0
0200006	83 IAM 4.00% DEF 1975-1979	1,282,494	XXX	1,282,494	XXX	0
0200007	83 IAM 5.00% DEF 1994-1996	16,541,438	XXX	16,541,438	XXX	0
0200008	83 IAM 5.25% DEF 1993-1997	16,475,487	XXX	16,475,487	XXX	0
0200009	83 IAM 5.75% DEF 1987-1992	20,525,712	XXX	20,525,712	XXX	0
0200010	83 IAM 6.00% DEF 1980-1989	12,949,633	XXX	12,949,633	XXX	0
0200011	83 IAM 6.25% DEF 1981-1981	49,641	XXX	49,641	XXX	0
0200012	83 IAM 6.50% DEF 1985-1985	4,744,568	XXX	4,744,568	XXX	0
0200013	83 IAM 6.75% DEF 1982-1984	30,090,257	XXX	30,090,257	XXX	0
0200014	1994 GAR 1.50% - 7.75% IMM 1971-2025	23,358,438	XXX	0	XXX	23,358,438
0200015	a-2000 2.20% - 2.55% IMM 1998-2014	2,172,733	XXX	2,172,733	XXX	0
0200016	a-2000 2.75% DEF 2011-2012	526,242	XXX	526,242	XXX	0
0200017	a-2000 2.80% IMM FI 2014-2014	55,043	XXX	55,043	XXX	0
0200018	a-2000 3.00% IMM FI 2010-2011	1,067,146	XXX	1,067,146	XXX	0
0200019	a-2000 3.05% IMM FI 2014-2014	130,162	XXX	130,162	XXX	0
0200020	a-2000 3.50% DEF 2013-2015	153,717,944	XXX	153,717,944	XXX	0
0200021	a-2000 3.75% DEF 2013-2013	106,976,662	XXX	106,976,662	XXX	0
0200022	a-2000 3.75% IMM FI 2005-2005	319,007	XXX	319,007	XXX	0
0200023	a-2000 4.00% DEF 2012-2014	1,385,907	XXX	1,385,907	XXX	0
0200024	a-2000 4.00% IMM FI 2003-2004	376,122	XXX	376,122	XXX	0
0200025	a-2000 4.25% DEF 2005-2005	70,388,230	XXX	70,388,230	XXX	0
0200026	a-2000 4.25% IMM FI 2006-2009	1,180,400	XXX	1,180,400	XXX	0
0200027	a-2000 4.50% DEF 2004-2011	64,231,635	XXX	64,231,635	XXX	0
0200028	a-2000 4.50% IMM FI 2002-2008	829,880	XXX	829,880	XXX	0
0200029	a-2000 4.75% DEF 1998-2010	79,042,957	XXX	79,042,957	XXX	0
0200030	a-2000 4.75% IMM FI 2003-2004	1,668,683	XXX	1,668,683	XXX	0
0200031	a-2000 5.00% DEF 1998-2009	102,363,549	XXX	102,363,549	XXX	0
0200032	a-2000 5.00% IMM FI 2001-2005	3,638,673	XXX	3,638,673	XXX	0
0200033	a-2000 5.25% DEF 1997-2002	37,693,147	XXX	37,693,147	XXX	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance $0; Annuities $105345; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200034 a-2000 5.25% IMM FI 1998-2021	5,034,886	X X X	5,034,886	X X X	0
0200035 a-2000 5.50% DEF 2000-2000	5,059,108	X X X	5,059,108	X X X	0
0200036 a-2000 5.75% IMM FI 1999-2002	1,142,424	X X X	1,142,424	X X X	0
0200037 a-2000 6.25% IMM FI 1999-1999	218,621	X X X	218,621	X X X	0
0200038 a-2000 6.75% IMM FI 2000-2000	204,620	X X X	204,620	X X X	0
0200039 2012 IAR 1.60% - 2.95% IMM 2012-2022	8,927,675	X X X	8,927,675	X X X	0
0200040 2012 IAR 3.00% DEF 2021-2021	454,777,933	X X X	454,777,933	X X X	0
0200041 2012 IAR 3.00% IMM FI 2011-2022	1,328,656	X X X	1,328,656	X X X	0
0200042 2012 IAR 3.05% IMM FI 2014-2014	179,997	X X X	179,997	X X X	0
0200043 2012 IAR 3.15% IMM FI 2014-2014	160,211	X X X	160,211	X X X	0
0200044 2012 IAR 3.25% DEF 2020-2022	960,385,904	X X X	960,385,904	X X X	0
0200045 2012 IAR 3.25% DEF 2020-2022	53,346	X X X	53,346	X X X	0
0200046 2012 IAR 3.25% IMM FI 2018-2019	528,485	X X X	528,485	X X X	0
0200047 2012 IAR 3.50% DEF 2017-2018	276,545,641	X X X	276,545,641	X X X	0
0200048 2012 IAR 3.50% IMM FI 2018-2019	465,988	X X X	465,988	X X X	0
0200049 2012 IAR 3.75% DEF 2016-2019	471,738,235	X X X	471,738,235	X X X	0
0200050 2012 IAR 3.75% IMM FI 2018-2019	941,779	X X X	941,779	X X X	0
0200051 2012 IAR 4.00% DEF 2023-2023	899,113,777	X X X	899,113,777	X X X	0
0200052 2012 IAR 4.00% IMM FI 2014-2024	6,302,598	X X X	6,302,598	X X X	0
0200053 2012 IAR 4.25% DEF 2024-2025	2,067,363,214	X X X	2,067,363,214	X X X	0
0200054 2012 IAR 4.25% IMM FI 2019-2022	300,183	X X X	300,183	X X X	0
0200055 2012 IAR 4.50% IMM FI 2023-2025	2,077,763	X X X	2,077,763	X X X	0
0200056 2012 IAR 4.75% DEF 2014-2025	138,486	X X X	138,486	X X X	0
0200057 2012 IAR 4.75% IMM FI 2023-2025	2,678,026	X X X	2,678,026	X X X	0
0200058 2012 IAR 5.00% IMM FI 2023-2025	4,717,041	X X X	4,717,041	X X X	0
0200059 2012 IAR 5.25% IMM FI 2024-2024	826,415	X X X	826,415	X X X	0
0200060 2012 IAR 5.75% IMM FI 1998-1998	52,697	X X X	52,697	X X X	0
0200061 2012 IAR 6.00% IMM FI 1996-1997	581,562	X X X	581,562	X X X	0
0200062 2012 IAR 6.50% IMM FI 1993-1997	459,448	X X X	459,448	X X X	0
0200063 2012 IAR 6.75% IMM FI 1996-1997	530,777	X X X	530,777	X X X	0
0200064 2012 IAR 7.00% IMM FI 1995-1995	462,152	X X X	462,152	X X X	0
0200065 2012 IAR 7.25% IMM FI 1992-1992	351,753	X X X	351,753	X X X	0
0200066 2012 IAR 7.75% IMM FI 1992-1992	29,262	X X X	29,262	X X X	0
0200067 2012 IAR 8.00% IMM FI 1985-1991	16,523	X X X	16,523	X X X	0
0200068 DEFERRED ANNUITY (various declared rates) 1975-1998	10,016,602	X X X	10,016,602	X X X	0
0200069 VM-21 Stochastic Method (1985-2023)	277,203,758	X X X	277,203,758	X X X	0
0200070 VM-21 Alternative Method (1980-2023)	1,051,654,391	X X X	0	X X X	1,051,654,391
0200071 Interest only 2.25% - 3.50% DEF 1951-1983	47,633	X X X	47,633	X X X	0
0200072 Interest only 3.50% - 8.75% DEF 1966-2020	91,087,852	X X X	0	X X X	91,087,852
0200073 RET ANN 3.25% 1968-2003	11,449	X X X	11,449	X X X	0
0299997 Totals (Gross)	7,382,904,820	X X X	6,213,868,924	X X X	1,169,035,896
0299998 Reinsurance ceded	656,526,473	X X X	647,612,489	X X X	8,913,984
0299999 Totals (Net)	6,726,378,347	X X X	5,566,256,435	X X X	1,160,121,912
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001 71IAM 3.50% IMM FI 1947-1974	5,222	0	5,222	0	0
0300002 71IAM 4.00% IMM FI 1945-1945	1,565	0	1,565	0	0
0300003 83 IAM 3.50% IMM FI 1949-1976	25,418	0	25,418	0	0
0300004 83 IAM 6.75% IMM FI 1997-1997	13,298	0	13,298	0	0
0300005 A2000 1.50% IMM FI 2012-2012	97,760	0	97,760	0	0
0300006 A2000 1.75% IMM FI 2012-2013	557,000	0	557,000	0	0
0300007 A2000 2.00% IMM FI 2014-2014	173,751	0	173,751	0	0
0300008 A2000 2.25% IMM FI 2014-2014	76,376	0	76,376	0	0
0300009 A2000 2.75% IMM FI 2011-2011	86,166	0	86,166	0	0
0300010 A2000 3.00% IMM FI 2011-2014	337,788	0	337,788	0	0
0300011 A2000 3.25% IMM FI 2010-2010	24,242	0	24,242	0	0
0300012 A2000 3.75% IMM FI 2005-2005	38,052	0	38,052	0	0
0300013 A2000 4.00% IMM FI 2003-2013	780,467	0	780,467	0	0
0300014 A2000 4.25% IMM FI 2003-2012	748,798	0	748,798	0	0
0300015 A2000 4.50% IMM FI 2002-2004	211,347	0	211,347	0	0
0300016 A2000 4.75% IMM FI 2003-2008	201,197	0	201,197	0	0
0300017 A2000 5.00% IMM FI 2001-2006	689,884	0	689,884	0	0
0300018 A2000 5.25% IMM FI 2002-2010	242,624	0	242,624	0	0
0300019 A2000 5.75% IMM FI 1999-2002	139,348	0	139,348	0	0
0300020 A2000 6.00% IMM FI 1975-1978	27,973	0	27,973	0	0
0300021 A2000 6.25% IMM FI 1999-1999	153,383	0	153,383	0	0
0300022 A2000 6.75% IMM FI 2000-2000	149,116	0	149,116	0	0
0300023 A2000 7.50% IMM FI 1979-1981	13,513	0	13,513	0	0
0300024 A2000 8.00% IMM FI 1981-1986	7,789	0	7,789	0	0
0300025 a2000 5.00% IMM FI 2011-2011	9,025	0	9,025	0	0
0300026 a2000 5.25% IMM FI 2006-2006	6,988	0	6,988	0	0
0300027 a2000 5.50% IMM FI 2007-2008	121,599	0	121,599	0	0
0300028 a2000 6.00% IMM FI 2003-2009	140,065	0	140,065	0	0
0300029 a2000 6.25% IMM FI 1999-1999	12,273	0	12,273	0	0
0300030 2012 IAR 2.00% - 5.00% 2015-2023	4,544,352	0	4,544,352	0	0
0300031 2012 IAM VM-22 3.00% 2018-2021	26,132	0	26,132	0	0
0300032 2012 IAM VM-22 3.50% 2018-2018	13,739,219	0	13,739,219	0	0
0399997 Totals (Gross)	23,401,730	0	23,401,730	0	0
0399998 Reinsurance ceded	329,381	0	329,381	0	0
0399999 Totals (Net)	23,072,349	0	23,072,349	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001 59 ADB and 2001 CSO ANB 3.50% CRVM CNF - ISL 2013-2019	2,563	0	2,563	0	0
0400002 59 ADB and 2001 CSO ANB 3.50% NL CNF 2013-2019	14,802	0	14,802	0	0
0400003 59 ADB and 2001 CSO ANB 4.00% CRVM CNF - ISL 2007-2012	2,085	0	2,085	0	0
0400004 59 ADB and 2001 CSO ANB 4.00% NL CNF 2006-2012	21,859	0	21,859	0	0
0400005 59 ADB and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 2021-2024	6,777	0	6,777	0	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance $0; Annuities $105345; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400006 59 ADB and 2017 CSO ANB 3.00% NL CNF - VM 20 2021-2024	46,250	0	46,250	0	0
0400007 59 ADB and 2017 CSO ANB 3.50% NL CNF 2017-2019	14,144	0	14,144	0	0
0400008 59 ADB and 2017 CSO ANB 3.50% NL CNF - ISL 2019-2019	135	0	135	0	0
0400009 59 ADB and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 2020-2025	3,675	0	3,675	0	0
0400010 59 ADB and 2017 CSO ANB 3.50% NL CNF - VM 20 2020-2025	18,129	0	18,129	0	0
0400011 59 ADB and 41 CSO ANB 2.25% NL CNF 1962-1963	8	0	8	0	0
0400012 59 ADB and 41 CSO ANB 2.50% NL CNF 1956-1965	300	0	300	0	0
0400013 59 ADB and 58 CSO ALB 3.50% NL CNF 1956-1988	23,544	0	23,544	0	0
0400014 59 ADB and 58 CSO ALB 4.00% CRVM CNF - ISL 1981-1988	4,929	0	4,929	0	0
0400015 59 ADB and 58 CSO ANB 2.50% CNF 1964-1972	824	0	824	0	0
0400016 59 ADB and 58 CSO ANB 3.00% CNF 1972-1986	5,159	0	5,159	0	0
0400017 59 ADB and 58 CSO ANB 3.00% NL CNF 1960-1984	28,292	0	28,292	0	0
0400018 59 ADB and 58 CSO ANB 3.00%/20/2.00% NL CNF 1981-1981	91	0	91	0	0
0400019 59 ADB and 58 CSO ANB 3.50% CNF 1963-1988	48,238	0	48,238	0	0
0400020 59 ADB and 58 CSO ANB 4.50% CNF 1964-1987	15,455	0	15,455	0	0
0400021 59 ADB and 58 CSO ANB 5.50% CRVM CNF - ISL 1987-1989	4,496	0	4,496	0	0
0400022 59 ADB and 58 CSO ANB 6.00% CRVM CNF - ISL 1983-1986	11,460	0	11,460	0	0
0400023 59 ADB and 58 CSO ANB 6.00% NL CNF 1983-1986	208	0	208	0	0
0400024 59 ADB and 80 CSO ALB 4.00% CRVM CNF - ISL 1987-2008	263	0	263	0	0
0400025 59 ADB and 80 CSO ALB 4.50% CRVM CNF - ISL 1995-2005	6,672	0	6,672	0	0
0400026 59 ADB and 80 CSO ALB 4.50% NL CNF 1995-2005	3,551	0	3,551	0	0
0400027 59 ADB and 80 CSO ALB 5.00% CRVM CNF - ISL 1987-1994	8,996	0	8,996	0	0
0400028 59 ADB and 80 CSO ALB 5.00% NL CNF 1989-1994	2,129	0	2,129	0	0
0400029 59 ADB and 80 CSO ALB 5.50% NL CNF 1984-1992	629	0	629	0	0
0400030 59 ADB and 80 CSO ANB 3.00% NL CNF 1982-2007	14,726	0	14,726	0	0
0400031 59 ADB and 80 CSO ANB 4.00% CRVM CNF - ISL 1986-2008	1,168	0	1,093	0	75
0400032 59 ADB and 80 CSO ANB 4.50% CRVM CNF - ISL 1988-2005	14,620	0	14,620	0	0
0400033 59 ADB and 80 CSO ANB 4.50% NL CNF 1995-2005	10,904	0	10,904	0	0
0400034 59 ADB and 80 CSO ANB 5.00% CRVM CNF - ISL 1993-1994	1,282	0	1,282	0	0
0400035 59 ADB and 80 CSO ANB 5.00% NL CNF 1993-1994	1,233	0	1,233	0	0
0400036 59 ADB and 80 CSO ANB 5.50% CRVM CNF - ISL 1983-1992	7,527	0	7,527	0	0
0400037 59 ADB and 80 CSO ANB 5.50% NL CNF 1987-1992	3,715	0	3,715	0	0
0400038 59 ADB and 80 CSO ANB 6.00% NL CNF 1984-1986	236	0	236	0	0
0400039 INTERCO DI and 41 CSO ANB 2.50% CNF 1948-1964	111	0	111	0	0
0400040 INTERCO DI and AE 4.50% CNF 1928-1964	32	0	32	0	0
0499997 Totals (Gross)	351,217	0	351,142	0	75
0499998 Reinsurance ceded	19,799	0	19,799	0	0
0499999 Totals (Net)	331,418	0	331,343	0	75
DISABILITY — ACTIVE LIVES:					
0500001 26 CLASS (3) 2.50% CNF 1934-1964	116	0	116	0	0
0500002 26 CLASS (3) 4.50% CNF 1934-1964	277	0	277	0	0
0500003 52 INTERCO DISA and 2001 CSO ANB 3.00% NL CRF 2006-2012	250,587	0	250,587	0	0
0500004 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF 2013-2018	4,544,446	0	4,544,446	0	0
0500005 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL 1995-2019	1,350,188	0	1,350,188	0	0
0500006 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CRF 2013-2019	1,039,864	0	1,039,864	0	0
0500007 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF 1989-2012	6,876,664	0	6,876,664	0	0
0500008 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF - ISL 1990-2012	284,683	0	284,683	0	0
0500009 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CRF 2011-2012	132,670	0	132,670	0	0
0500010 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 2021-2024	709,011	0	709,011	0	0
0500011 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - VM 20 2021-2024	936,616	0	936,616	0	0
0500012 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF 2017-2019	310,330	0	310,330	0	0
0500013 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL 2018-2019	13,297	0	13,297	0	0
0500014 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 2020-2025	285,027	0	285,027	0	0
0500015 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20 2020-2025	329,132	0	329,132	0	0
0500016 52 INTERCO DISA and 58 CSO 3.00% 1963-1984	2,796	0	2,796	0	0
0500017 52 INTERCO DISA and 58 CSO 3.50% 1963-1988	179,781	0	179,781	0	0
0500018 52 INTERCO DISA and 58 CSO ALB 3.50% CRVM CNF 1961-1988	30,274	0	30,274	0	0
0500019 52 INTERCO DISA and 58 CSO ANB 2.50% CNF 1964-1972	1,452	0	1,452	0	0
0500020 52 INTERCO DISA and 58 CSO ANB 2.50% NL CNF 1967-1976	80	0	80	0	0
0500021 52 INTERCO DISA and 58 CSO ANB 3.00% CNF 1972-1987	5,808	0	5,808	0	0
0500022 52 INTERCO DISA and 58 CSO ANB 3.00% NL CNF 1964-1984	14,736	0	14,736	0	0
0500023 52 INTERCO DISA and 58 CSO ANB 4.50% CNF 1964-1987	55,468	0	55,468	0	0
0500024 52 INTERCO DISA and 58 CSO ANB 6.00% NL CNF 1983-1986	447	0	447	0	0
0500025 52 INTERCO DISA and 80 CSO 4.00% 1984-2009	152,563	0	152,563	0	0
0500026 52 INTERCO DISA and 80 CSO ALB 4.00% NL CNF 1988-2006	47,607	0	47,607	0	0
0500027 52 INTERCO DISA and 80 CSO ALB 4.00% NL CNF - ISL 1981-2008	83,647	0	83,647	0	0
0500028 52 INTERCO DISA and 80 CSO ANB 3.00% NL CRF 1960-2005	78,144	0	78,144	0	0
0500029 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF 1990-2008	242,320	0	242,320	0	0
0500030 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF - ISL 1987-2008	197,037	0	197,037	0	0
0500031 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF 1984-2005	1,044,814	0	1,044,814	0	0
0500032 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF - ISL 1985-2005	651,902	0	651,902	0	0
0500033 52 INTERCO DISA and 80 CSO ANB 5.00% CNF 1988-1994	7,009	0	7,009	0	0
0500034 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF 1993-1994	26,544	0	26,544	0	0
0500035 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF - ISL 1993-1994	36,541	0	36,510	0	31
0500036 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF 1987-1992	19,146	0	19,146	0	0
0500037 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL 1983-1992	221,274	0	221,078	0	196
0500038 52 INTERCO DISA and 80 CSO ANB 6.00% NL CNF 1985-1986	713	0	713	0	0
0599997 Totals (Gross)	20,163,011	0	20,162,784	0	227
0599998 Reinsurance ceded	10,956,682	0	10,956,682	0	0
0599999 Totals (Net)	9,206,329	0	9,206,102	0	227
DISABILITY — DISABLED LIVES:					
0600001 26 CLASS (3) 3.00% CNF	17,410	0	17,410	0	0
0600002 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL	46,790	0	46,790	0	0
0600003 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CRF	677,292	0	677,292	0	0
0600004 52 INTERCO DISA and 2001 CSO ANB 4.00% CRVM CNF	93,428	0	93,428	0	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance $0; Annuities $105345; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600005 52 INTERCO DISA and 2001 CSO ANB 4.00% CRVM CNF - ISL	64,877	0	64,877	0	0
0600006 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF	3,471,232	0	3,471,232	0	0
0600007 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF - ISL	254,854	0	254,854	0	0
0600008 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CRF	296,142	0	296,142	0	0
0600009 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - VM 20	199,912	0	199,912	0	0
0600010 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF	348,702	0	348,702	0	0
0600011 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20	20,487	0	20,487	0	0
0600012 52 INTERCO DISA and 41 CSO ANB 2.25% NL CNF	2,026	0	2,026	0	0
0600013 52 INTERCO DISA and 58 CSO ANB 3.00%	2,312,537	0	2,312,537	0	0
0600014 52 INTERCO DISA and 58 CSO ANB 3.00% CNF	464,451	0	464,451	0	0
0600015 52 INTERCO DISA and 58 CSO ANB 3.00% NL CNF	19,837	0	19,837	0	0
0600016 52 INTERCO DISA and 58 CSO ANB 4.50% NL CNF	73,735	0	73,735	0	0
0600017 52 INTERCO DISA and 58 CSO ANB 4.50%/20/4.00% CRVM CNF	951	0	951	0	0
0600018 52 INTERCO DISA and 58 CSO ANB 5.50% CRVM CNF - ISL	119,268	0	119,268	0	0
0600019 52 INTERCO DISA and 58 CSO ANB 6.00% CRVM CNF - ISL	331,346	0	331,346	0	0
0600020 52 INTERCO DISA and 80 CSO ALB 4.00% NL CNF	86,505	0	86,505	0	0
0600021 52 INTERCO DISA and 80 CSO ALB 4.00% NL CNF - ISL	1,095,685	0	1,095,685	0	0
0600022 52 INTERCO DISA and 80 CSO ANB 3.00% NL CRF	325,057	0	325,057	0	0
0600023 52 INTERCO DISA and 80 CSO ANB 4.00% CRVM CNF	9,515	0	9,515	0	0
0600024 52 INTERCO DISA and 80 CSO ANB 4.00% CRVM CNF - ISL	21,430	0	21,430	0	0
0600025 52 INTERCO DISA and 80 CSO ANB 4.00% CRVM Graded to NL CNF	3,124	0	3,124	0	0
0600026 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF	513,988	0	513,988	0	0
0600027 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF - ISL	29,904	0	29,904	0	0
0600028 52 INTERCO DISA and 80 CSO ANB 4.50% CNF	21,516	0	21,516	0	0
0600029 52 INTERCO DISA and 80 CSO ANB 4.50% CRVM CNF	1,396,643	0	1,396,643	0	0
0600030 52 INTERCO DISA and 80 CSO ANB 4.50% CRVM CNF - ISL	1,904,670	0	1,904,670	0	0
0600031 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF	2,661,160	0	2,661,160	0	0
0600032 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF - ISL	266,754	0	266,754	0	0
0600033 52 INTERCO DISA and 80 CSO ANB 5.00% CNF	118,880	0	118,880	0	0
0600034 52 INTERCO DISA and 80 CSO ANB 5.00% CRVM CNF - ISL	58,655	0	58,655	0	0
0600035 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF	84,655	0	84,655	0	0
0600036 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF - ISL	79,838	0	79,838	0	0
0600037 52 INTERCO DISA and 80 CSO ANB 5.50% CRVM CNF - ISL	460,635	0	460,635	0	0
0600038 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF	232,586	0	232,586	0	0
0600039 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL	266,966	0	266,966	0	0
0600040 52 INTERCO DISA and 80 CSO ANB 6.00% NL CNF	26,347	0	26,347	0	0
0600041 70 INTERCO DISA 3.50% - 6.00%	2,674,952	0	0	0	2,674,952
0600042 Group	875,679	0	0	0	875,679
0699997 Totals (Gross)	22,030,421	0	18,479,790	0	3,550,631
0699998 Reinsurance ceded	6,659,297	0	3,895,559	0	2,763,738
0699999 Totals (Net)	15,371,124	0	14,584,231	0	786,893
MISCELLANEOUS RESERVES:					
0700001 Deficiency Reserve 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - VM 20	334,769	0	334,769	0	0
0700002 Deficiency Reserve 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20	9,344	0	9,344	0	0
0700003 Life - Additional Reserves -Illustration Actuary Testing	62,500,000	0	62,500,000	0	0
0700004 Deficiency Reserve 2019 and Prior	22,575,608	0	22,575,608	0	0
0700005 Non-Deduction Reserve & Refund of gross prem	125,361	0	125,361	0	0
0799997 Totals (Gross)	85,545,082	0	85,545,082	0	0
0799998 Reinsurance ceded	909,668	0	909,668	0	0
0799999 Totals (Net)	84,635,414	0	84,635,414	0	0
9999999 Totals (Net) - Page 3, Line 1	13,824,120,269	0	12,654,297,485	0	1,169,822,784

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance $0; Annuities $105345; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [X] No [ ]
1.2	If not, state which kind is issued.	
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes [X] No [ ]
2.2	If not, state which kind is issued.	
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	Yes [X] No [ ]
4.	Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes [ ] No [X]
4.1	Amount of insurance?	$ 0
4.2	Amount of reserve?	$ 0
4.3	Basis of reserve:	
4.4	Basis of regular assessments:	
4.5	Basis of special assessments:	
4.6	Assessments collected during the year:	$ 0
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.	
	Certain universal life, variable universal life and survivor universal life policies have a maximum loan interest rate of 4% in arrears in the first five years and 3.5% thereafter. Certain indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first five years and 2.5% thereafter. Certain other indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first ten years and 2.5% thereafter. Certain whole life policies have a maximum loan interest rate of 4% in arrears for all policy years.	
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes [ ] No [X]
6.1	If so, state the amount of reserve on such contracts on the basis actually held:	$ 0
6.2	That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.	$ 0
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Yes [ ] No [X]
7.1	If yes, state the total dollar amount of assets covered by these contracts or agreements:	$ 0
7.2	Specify the basis (fair value, amortized cost, etc.) for determining the amount:	
7.3	State the amount of reserves established for this business:	$ 0
7.4	Identify where the reserves are reported in the blank:	
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	Yes [ ] No [X]
8.1	If yes, state the total dollar amount of account value covered by these contracts or agreements:	$ 0
8.2	State the amount of reserves established for this business:	$ 0
8.3	Identify where the reserves are reported in the blank:	
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes [X] No [ ]
9.1	If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	$ 3,994,130,236
9.2	State the amount of reserves established for this business:	$ 4,599,763,293
9.3	Identify where the reserves are reported in the blank: Annuities.	

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

1	Valuation Basis		4
Description of Valuation Class	2 Changed From	3 Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	0
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)	NONE		
0299999 Subtotal	XXX	XXX	0
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	0
9999999 TOTAL (Column 4 only)	XXX	XXX	0

EXHIBIT 6 – AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	32,195,065	0	0	0	128,387	751,820	0	0	0	0	27,420,830	0	3,894,028
2. Additional contract reserves (a)	295,344,803	0	0	0	0	0	0	0	0	0	295,344,803	0	0
3. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	7,912,069	0	0	0	105,998	7,806,071	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	335,451,937	0	0	0	234,385	8,557,891	0	0	0	0	322,765,633	0	3,894,028
8. Reinsurance ceded	134,824,873	0	0	0	0	0	0	0	0	0	131,179,191	0	3,645,682
9. Totals (Net)	200,627,064	0	0	0	234,385	8,557,891	0	0	0	0	191,586,442	0	248,346
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	568,976,028	0	0	0	0	0	0	0	0	0	568,974,054	0	1,974
11. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	568,976,028	0	0	0	0	0	0	0	0	0	568,974,054	0	1,974
15. Reinsurance ceded	220,615,522	0	0	0	0	0	0	0	0	0	220,613,548	0	1,974
16. Totals (Net)	348,360,506	0	0	0	0	0	0	0	0	0	348,360,506	0	0
17. **TOTAL (Net)**	548,987,570	0	0	0	234,385	8,557,891	0	0	0	0	539,946,948	0	248,346
18. **TABULAR FUND INTEREST**	18,320,556	0	0	0	0	0	0	0	0	0	18,320,556	0	0
DETAILS OF WRITE-IN LINES													
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Summary of remaining write-ins for Line 06 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Totals (Lines 0601 through 0603 plus 0698) (Line 06 a	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Summary of remaining write-ins for Line 13 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Totals (Lines 1301 through 1303 plus 1398) (Line 13 a	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business Not applicable.

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

EXHIBIT 7 – DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,116,620,775	0	18,532,188	50,634,564	35,614,509	1,011,839,514
2. Deposits received during the year	311,430,259	0	8,243,655	4,891,803	892,647	297,402,154
3. Investment earnings credited to the account	45,379,403	0	789,523	1,751,459	574,143	42,264,278
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	138,377,050	0	4,938,141	10,255,850	2,948,212	120,234,847
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8) (a)	1,335,053,387	0	22,627,225	47,021,976	34,133,087	1,231,271,099
10. Reinsurance balance at the beginning of the year	76,266,996	0	0	146,726	75,582,145	538,125
11. Net change in reinsurance assumed	(1,816,959)	0	0	0	(1,797,578)	(19,381)
12. Net change in reinsurance ceded	(37,035)	0	0	(12,189)	(24,846)	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	74,487,072	0	0	158,915	73,809,413	518,744
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,409,540,459	0	22,627,225	47,180,891	107,942,500	1,231,789,843

(a) FHLB funding agreements:

1. Reporting as GICs (captured in column 2)	0
2. Reporting as Annuities Certain (captured in column 3)	0
3. Reporting as Supplemental Contracts (captured in column 4)	0
4. Reporting as Dividend Accumulations or Refunds (captured in column 5)	0
5. Reporting as Premium or Other Deposit Funds (captured in column 6)	903,171,287
6. Total reported as Deposit-Type Contracts (captured in column 1) (Sum of lines 1 through 5)	903,171,287

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 – Liability End of Current Year

			1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines Of Business
1. Due and unpaid:										
	1.1	Direct	0	0	0	0	0	0	0	0
	1.2	Reinsurance assumed	0	0	0	0	0	0	0	0
	1.3	Reinsurance ceded	0	0	0	0	0	0	0	0
	1.4	Net	0	0	0	0	0	0	0	0
2. In course of settlement:										
2.1 Resisted	2.11	Direct	49,000,000	49,000,000	0	0	0	0	0	0
	2.12	Reinsurance assumed	0	0	0	0	0	0	0	0
	2.13	Reinsurance ceded	32,580,998	32,580,998	0	0	0	0	0	0
	2.14	Net	16,419,002	16,419,002	(b) 0	(b) 0	0	(b) 0	(b) 0	0
2.2 Other	2.21	Direct	82,034,709	58,031,516	134,123	3,991,851	1,142,581	18,734,638	0	0
	2.22	Reinsurance assumed	27,974,571	20,274,779	0	0	0	7,699,792	0	0
	2.23	Reinsurance ceded	30,789,890	28,990,579	0	0	0	1,799,311	0	0
	2.24	Net	79,219,390	49,315,716	(b) 134,123	(b) 3,991,851	1,142,581	(b) 24,635,119	(b) 0	0
3. Incurred but unreported:										
	3.1	Direct	61,939,966	25,018,721	87,568	0	0	36,833,677	0	0
	3.2	Reinsurance assumed	6,480,648	2,892,833	0	0	0	3,587,815	0	0
	3.3	Reinsurance ceded	10,880,788	7,281,675	0	0	0	3,599,113	0	0
	3.4	Net	57,539,826	20,629,879	(b) 87,568	(b) 0	0	(b) 36,822,379	(b) 0	0
4. TOTALS	4.1	Direct	192,974,675	132,050,237	221,691	3,991,851	1,142,581	55,568,315	0	0
	4.2	Reinsurance assumed	34,455,219	23,167,612	0	0	0	11,287,607	0	0
	4.3	Reinsurance ceded	74,251,676	68,853,252	0	0	0	5,398,424	0	0
	4.4	Net	153,178,218	(a) 86,364,597	(a) 221,691	3,991,851	1,142,581	61,457,498	(a) 0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, and $ 0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 14,584,230, Group Life $ 786,892, Individual Annuities $ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 348,360,506 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 – Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements during the year:								
1.1 Direct	1,470,461,288	452,198,305	461,900	129,355,311	7,053,573	881,392,199	0	0
1.2 Reinsurance assumed	128,956,084	49,563,223	0	1,156	0	79,391,705	0	0
1.3 Reinsurance ceded	191,568,315	155,302,435	117,011	2,074,111	0	34,074,758	0	0
1.4 Net	(c) 1,407,849,057	346,459,093	344,889	127,282,356	7,053,573	926,709,146	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	192,974,675	132,050,237	221,691	3,991,851	1,142,581	55,568,315	0	0
2.2 Reinsurance assumed	34,455,219	23,167,612	0	0	0	11,287,607	0	0
2.3 Reinsurance ceded	74,251,676	68,853,252	0	0	0	5,398,424	0	0
2.4 Net	153,178,218	86,364,597	221,691	3,991,851	1,142,581	61,457,498	0	0
3. Amounts recoverable from reinsurers December 31, current year	21,315,431	17,905,350	0	0	0	3,410,081	0	0
4. Liability December 31, prior year:								
4.1 Direct	201,798,439	145,000,746	275,294	2,034,367	869,643	53,618,389	0	0
4.2 Reinsurance assumed	23,881,418	12,925,951	0	0	0	10,955,467	0	0
4.3 Reinsurance ceded	71,856,276	66,479,730	0	0	0	5,376,546	0	0
4.4 Net	153,823,581	91,446,967	275,294	2,034,367	869,643	59,197,310	0	0
5. Amounts recoverable from reinsurers December 31, prior year	18,663,709	15,712,825	0	0	0	2,950,884	0	0
6. Incurred benefits:								
6.1 Direct	1,461,637,524	439,247,796	408,297	131,312,795	7,326,511	883,342,125	0	0
6.2 Reinsurance assumed	139,529,885	59,804,884	0	1,156	0	79,723,845	0	0
6.3 Reinsurance ceded	196,615,437	159,868,482	117,011	2,074,111	0	34,555,833	0	0
6.4 Net	1,404,551,972	339,184,198	291,286	129,239,840	7,326,511	928,510,137	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to: $ 2,026,482 in Line 1.1, $ 3,882,156 in Line 1.4.
$ 1,998,346 in Line 6.1, and $ 3,854,020 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to: $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(c) Includes $ 3,918,832 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
2.1	Preferred stocks	0	0	0
2.2	Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
3.1	First liens	0	0	0
3.2	Other than first liens	0	0	0
4.	Real estate (Schedule A):			
4.1	Properties occupied by the company	0	0	0
4.2	Properties held for the production of income	0	0	0
4.3	Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	14,386,078	14,653,756	267,678
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	6,590,913	2,960,509	(3,630,404)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,976,991	17,614,265	(3,362,726)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	25,385	70,674	45,289
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection	2,257,771	1,422,460	(835,311)
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3	Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers	0	0	0
16.2	Funds held by or deposited with reinsured companies	0	0	0
16.3	Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	116,710,272	105,798,309	(10,911,963)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	69,148,146	46,514,263	(22,633,883)
21.	Furniture and equipment, including health care delivery assets	4,236,546	5,749,178	1,512,632
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	25,018,339	28,193,696	3,175,357
25.	Aggregate write-ins for other-than-invested assets	70,381,457	67,319,594	(3,061,863)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	308,754,907	272,682,439	(36,072,468)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	308,754,907	272,682,439	(36,072,468)

DETAILS OF WRITE-IN LINES				
1101.		0	0	0
1102.		0	0	0
1103.		0	0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501.	Unearned annualized commissions	47,175,588	46,762,639	(412,949)
2502.	Prepaid expenses	14,639,914	12,868,700	(1,771,214)
2503.	Miscellaneous receivables	8,565,955	7,688,255	(877,700)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	70,381,457	67,319,594	(3,061,863)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

a. Accounting Practices

The accompanying financial statements of Ameritas Life Insurance Corp. (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the Nebraska Department of Insurance. There were no differences between the Company's financial statements prepared according to the NAIC Accounting Practices and Procedures Manual (NAIC SAP) and practices prescribed by the state of Nebraska which would require disclosure. A reconciliation of the Company's net income and capital and surplus between the NAIC and state of Nebraska is shown below:

	NET INCOME (LOSS)	*SSAP Number*	*Financial Statement Page*	*Financial Statement Line Number*	*December 31, 2025*	*December 31, 2024*
i.	Ameritas Life Insurance Corp., Nebraska basis	XXX	XXX	XXX	$ 204,462,326	$ (33,426,068)
ii.	State Prescribed Practices that is an increase (decrease) from NAIC SAP				0	0
iii.	State Permitted Practices that is an increase (decrease) from NAIC SAP				0	0
iv.	NAIC SAP	XXX	XXX	XXX	$ 204,462,326	$ (33,426,068)
	SURPLUS					
v.	Ameritas Life Insurance Corp., Nebraska basis	XXX	XXX	XXX	$ 2,168,244,937	$ 1,881,446,239
vi.	State Prescribed Practices that is an increase (decrease) from NAIC SAP				0	0
vii.	State Permitted Practices that is an increase (decrease) from NAIC SAP				0	0
viii.	NAIC SAP	XXX	XXX	XXX	$ 2,168,244,937	$ 1,881,446,239

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

c. Accounting Policy

Life premiums are recognized as revenue when premiums are due. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year or the policy anniversary dates.

Reinsurance premiums and claims are accounted for on bases consistent with those used in accounting for the original policies issued and the terms of the reinsurance contracts. Premiums, benefits, reserves for life, accident and health policies, and reserves for unpaid claims are reported net of reinsured amounts and allowances.

In a modified coinsurance arrangement, the ceding company retains the assets equal to the modified coinsurance reserve. This reserve represents a prepayment of the reinsurer's future obligation. The initial amount transferred for the reserve and subsequent change in value is required to be reflected separately.

In addition, the Company uses the following accounting policies:

i. Short-term investments are carried at amortized cost.

ii. Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds assigned a rating of 6 by the NAIC are stated at the lower of amortized cost or fair value as assigned by the NAIC. Changes in the fair value of bonds up to amortized cost that are assigned a rating of 6 by the NAIC are reported directly in surplus. Bonds denominated in foreign currencies are stated at their U.S. dollar equivalent values using exchange rates at the balance sheet date.

iii. Common stocks are carried at fair value except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis.

iv. Preferred stocks are stated at cost or the lower of cost or fair value, depending on their assigned NAIC designation.

NOTES TO FINANCIAL STATEMENTS

v. Mortgage loans on real estate are stated at the unpaid principal balance less unamortized discounts, or plus unamortized premiums. The Company records a reserve for losses on mortgage loans as part of the AVR.

vi. Asset-backed securities are stated at amortized cost using the interest method or, for those securities rated NAIC 6, the lower of amortized cost or fair value. Amortization of the discount or premium considers the anticipated prepayments at the date of purchase. The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value all structured securities with significant changes in cash flow or of lower credit quality.

vii. The Company carries subsidiaries and affiliates as follows: Ameritas Life Insurance Corp. of New York (Ameritas of New York) at audited statutory equity and Ameritas Investment Company LLC (AIC) at audited GAAP equity. Variable Contract Agency LLC (VCA) and Ameritas Advisory Services LLC (AAS) are carried at the underlying GAAP equity value, and nonadmitted as they are unaudited.

viii. Investments in joint ventures, partnerships and limited liability companies are carried at the underlying GAAP equity of the investee. Low-Income Housing Tax Credit ("LIHTC") investments are recorded at proportional amortized cost and include remaining unfunded commitments.

ix. Foreign currency swaps used in effective hedges are carried in a manner consistent with the hedged asset or liability. Foreign currency swaps hedging bonds are carried at amortized cost. All other derivative instruments do not qualify for effective hedge accounting and as such the derivative instruments are carried at fair value and changes in fair value are recorded in surplus as unrealized gains and losses, net of deferred taxes.

x. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54 *Individual and Group Accident and Health Contracts*.

xi. For dental and vision individual and group accident and health contracts, the unpaid claim reserves, including both in course of settlement and incurred but not reported, are estimated using historical claim lags, with adjustments based on the current level of pended/unprocessed claims, and relative to the historical levels during the time period used to generate claim lag factors. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the unpaid claim reserve.

For individual accident and health contracts, the present value of amounts not yet due on claim reserve is a first principles-type calculation based on a seriatim listing of open disability claims. All termination rate and interest discounting assumptions adhere to minimum NAIC standards. The adequacy of these reserves is demonstrated annually using follow-up studies as defined in the Actuarial Standard of Practice No. 5, Section 3.6.

For group accident and health long-term disability contracts, the present value of amounts not yet due on claim reserve is a tabular calculation based on a seriatim listing of open disability claims. Issued and incurred claims were generated on the 2012 Group Long-term Disability Table (GLTD). A modification is made for claims in the first two years from disablement.

xii. The Company has not made any material modifications to the Ameritas Tangible Property Capitalization Policy nor the Ameritas Software Capitalization Policy from the prior year.

xiii. Not applicable

d. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the date of the filing of this statement.

2. Accounting Changes and Correction of Errors

Accounting Changes

The NAIC issued revisions to Statement of Statutory Accounting Principles (SSAP) No. 26 – Bonds, and SSAP No. 43R – Asset-Backed Securities, SSAP No. 2R – Cash, Cash Equivalents, Drafts, and Short-Term Investments, SSAP No. 21R – Other Admitted Assets, as part of the Principles-Based Bond Project. The amended guidance provides criteria for distinguishing bonds from other types of investments, further restricts the investments that are permitted for cash equivalent or short-term reporting and provides guidance for debt securities that do not qualify as bonds under the principles-based bond definition.

Effective January 1, 2025, the aggregate book-adjusted carrying value after transition for all securities reclassified off Schedule D-1 under the bond definition revisions was $2,633,015. The change in measurement basis and impact on surplus as a result of the reclassification was not material.

Correction of Errors

There were no corrections of errors as of or for the year ended December 31, 2025 or 2024.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

a. Mortgage Loans, including Mezzanine Real Estate Loans

i. The maximum and minimum rates for mortgage loans issued during 2025 were as follows:
Commercial mortgages 8.68% and 4.60%.

ii. The maximum percentage of any one loan to the value of security at the time the loan was originated, exclusive of insured, guaranteed or purchase money mortgages, was 80% for commercial loans. For commercial loans in excess of the 75%, the portion exceeding 75% is in the basket.

	Current Year	*Prior year*
iii. Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ 0	$ 0

iv. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		*Commercial*			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 2,435,703,805	$ 0	$ 2,435,703,805
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	1,114,043	0	1,114,043
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	1,114,043	0	1,114,043
(b) Interest Accrued	0	0	0	0	56,350	0	56,350
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	0	0	0	0	211,271	0	211,271

		Residential		*Commercial*			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 2,292,387,161	$ 0	$ 2,292,387,161
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	2,468,707	0	2,468,707
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	5,395,538	0	5,395,538
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	5,395,538	0	5,395,538
(b) Interest Accrued	0	0	0	0	124,122	0	124,122
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	0	0	0	0	311,980	0	311,980

NOTES TO FINANCIAL STATEMENTS

v. Investment in Impaired Loans With or Without Allowance for Credit Losses:

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Prior Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

vi. Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 2,541,325	$ 0	$ 2,541,325
2. Interest Income Recognized	0	0	0	0	152,321	0	152,321
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	129,254	0	129,254
b. Prior Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 5,431,436	$ 0	$ 5,431,436
2. Interest Income Recognized	0	0	0	0	147,572	0	147,572
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	105,844	0	105,844

vii. Allowance for credit losses**:**
Not applicable.

viii. Mortgage Loans Derecognized as a Result of Foreclosure:

		Current Year
a.	Aggregate amount of mortgage loans derecognized	$ 36,953,547
b.	Real estate collateral recognized	$ 14,055,405
c.	Other collateral recognized	$ 22,732,116
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ 0

ix. For commercial loans, the Company recognizes due and accrued interest income on impaired loans if deemed collectible. Due and accrued interest income deemed collectible on impaired loans over 180 days past due is nonadmitted.

b. Troubled Debt Restructuring

		Current Year	*Prior Year*
i.	The total recorded investment in restructured loans, as of year end	$ 0	$ 0
ii.	The realized capital losses related to these loans	$ 0	$ 0
iii.	Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings	$ 0	$ 0

iv. The Company's income recognition policy for interest income on an impaired loan is the cash basis/cost recovery method.

At December 31, 2025 and 2024, the Company had no mortgage loans with restructured terms. There were no short sales on mortgage loans in 2025 or 2024.

c. Reverse Mortgages
Not applicable.

d. Asset-Backed Securities

i. Asset-backed securities are stated at amortized cost using the interest method or, for those securities rated NAIC 6, the lower of amortized cost or fair value.

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

NOTES TO FINANCIAL STATEMENTS

The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value structured securities with significant changes in projected cash flow, or of lower credit quality.

The Company regularly reviews its portfolio of asset-backed securities for factors that may indicate that a decline in fair value of an investment is other-than-temporary. The Company evaluated the prospects of the securities including, but not limited to, the Company's intentions to sell or ability to hold the investments; the length of time and magnitude of the unrealized loss; and the credit ratings of the securities. Also, the Company continually tracks asset-backed securities for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

ii. Recognized Other-than-Temporary Impairments (OTTI), intent to sell or inability to hold:

	Amortized Cost Basis Before Other-than-Temporary Impairment	*Other-than-Temporary Impairment Recognized in Loss*		*Fair Value*
		Interest	*Non-Interest*	
OTTI recognized 1st Quarter				
a. Intent to Sell	$ 0	$ 0	$ 0	$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
d. Intent to Sell	$ 0	$ 0	$ 0	$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd Quarter				
g. Intent to Sell	$ 0	$ 0	$ 0	$ 0
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i Total 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th Quarter				
j. Intent to Sell	$ 0	$ 0	$ 0	$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
m. Annual Aggregate Total	xxx	$ 0	$ 0	xxx

iii. Recognized OTTI securities, present value of cash flows less amortized cost:

CUSIP	*Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI*	*Present Value of Projected Cash Flows*	*Recognized Other-than-Temporary Impairment*	*Amortized Cost after Other-than-Temporary Impairment*	*Fair Value at Time of OTTI*	*Date of Financial Statement Where Reported*
None	$ 0	$ 0	$ 0	$ 0	$ 0	3/31/2025
None	0	0	0	0	0	6/30/2025
None	0	0	0	0	0	9/30/2025
None	0	0	0	0	0	12/31/2025
Total	XXX	XXX	$ 0	XXX	XXX	

iv. Impaired Asset Backed Securities - Where Impairment Has Not Been Recognized as a Realized Loss:

a. The aggregate amount of unrealized losses	
1. Less than 12 Months	$ (9,902,305)
2. 12 Months or Longer	$ (71,177,235)
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 Months	$ 596,083,437
2. 12 Months or Longer	$ 862,414,253

e. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

f. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

NOTES TO FINANCIAL STATEMENTS

g. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

h. Repurchase Agreements Accounted for as a Sale
Not applicable.

i. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable.

j. Real Estate
Real estate consists of home office property and commercial property held for the production of income or held for sale. Real estate occupied by the Company and held for the production of income is reported at depreciated cost. Real estate held for sale is reported at the lower of amortized cost or fair value.

i. ***Impairment Losses on Real Estate***
The Company had 2 commercial real estate property impairments in 2025 and none in 2024. Impairment losses of $1,302,346 and $0 were recorded for commercial real estate for the years ended December 31, 2025 and 2024, respectively. The Company recognized an impairment on a property occupied by the Company in 2025. The amount of the impairment was $4,876,747. Fair value for impaired commercial real estate was determined by valuations based on external appraisals. The real estate impairment losses due to decreases in property value are recognized in net realized capital gains (losses) on the Summary of Operations.

ii. ***Real Estate Held for Sale***
The Company had one commercial real estate sale in 2025, and recorded a loss of $22,835. The Company had one commercial real estate sale in 2024, and recorded a gain of $379,109. The gains and losses recorded on sales are recognized in net realized capital gains (losses) on the Summary of Operations.

There were no commercial real estate properties classified as held for sale as of December 31, 2025 and 2024.

iii. ***Changes to a Plan of Sale for an Investment in Real Estate***
None.

iv. ***Retail Land Sales Operations***
Not applicable.

v. ***Real Estate Investments with Participating Mortgage Loan Features***
Not applicable.

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

i. The Company holds investment in low income housing tax credit partnerships (LIHTC) that finance the construction and maintanance of affordable housing projects. Investments in Low Income Housing Tax Credit partnerships lowers the Company's tax liability through direct tax credits and other tax benefits. The carry amount of these investments is included in other invested assets on page 2, line 8. The related income tax credits amd investment amortization recognized during the period are incuded in insurance taxes, licenses and fees, excluding federal income taxes on page 4, line 24.

ii. During 2025 and 2024, the Company recognized $10,406,198 and $11,213,594 of LIHTC and other tax benefits.

iii. The Company's investment in LIHTC recognized in other invested assets, page 2, line 8 was $50,308,160 and $70,876,608 and in aggregate write-ins for liabilities, page 3, line 25 was $14,144,287 and $23,498,216 for the years ended December 31, 2025 and December 31, 2024.

iv. The Company recognized $14,568,448 of investment amortization and non-income tax related activity as a component of net investment income.

v. An aggregate schedule of tax credits expected to be generated each year for the subsequent five years and thereafter, disaggregated by transferable/certificated and non-transferable is presented below:

Year	Transferable	Non-Transferable	Total
2026	$ —	$ 11,409,950	$ 11,409,950
2027	$ —	$ 898,035	$ 898,035
2028	$ —	$ 116,607	$ 116,607
2029	$ —	$ 313,511	$ 313,511
2030	$ —	$ 147,144	$ 147,144
Thereafter	$ —	$ 1,259,040	$ 1,259,040

NOTES TO FINANCIAL STATEMENTS

vi. As of December 31, 2025 The Company has no unconditional commitments to provide additional capital contributions in low income housing partnerships.

vii. Not Applicable

viii. Not Applicable

l. Restricted Assets

i. Restricted Assets (Including Pledged)

	Gross (Admitted and Nonadmitted) Restricted							Current Year		
	Current Year					6	7	8	9	Percentage
	1	2	3	4	5					10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	Total Nonadmitted Restricted	Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	0.000 %	0.000 %
b. Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
c. Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
g. Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
i. FHLB capital stock	34,416,677	0	0	0	34,416,677	22,970,194	11,446,483	0	34,416,677	0.111 %	0.112 %
j. On deposit with states	121,096,868	0	0	0	121,096,868	144,792,263	(23,695,395)	0	121,096,868	0.391 %	0.395 %
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,652,068,474	0	0	0	1,652,068,474	1,255,274,252	396,794,222	0	1,652,068,474	5.338 %	5.392 %
m. Pledged as collateral not captured in other categories	18,964,690	0	0	0	18,964,690	27,761,302	(8,796,612)	0	18,964,690	0.061 %	0.062 %
n. Other restricted assets	975,721,538	0	0	0	975,721,538	993,585,122	(17,863,584)	0	975,721,538	3.153 %	3.185 %
o. Collateral assets received and on balance sheet	$ 30,000,000	$ 0	$ 0	$ 0	$ 30,000,000	$ 10,000,000	$ 20,000,000	0	30,000,000	0.097 %	0.098 %
p. Assets held under modco reinsurance agreements	$ 0	$ 0	$ 103,278,387	$ 0	$ 103,278,387	$ 100,804,219	$ 2,474,168	0	103,278,387	0.334 %	0.337 %
q. Assets held under funds withheld reinsurance agreements	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	0	0	0.000 %	0.000 %
r. Total Restricted Assets	$2,832,268,247	$ 0	$ 103,278,387	$ 0	$2,935,546,634	$2,555,187,352	$380,359,282	$ 0	$2,935,546,634	9.486 %	9.581 %

(a) Subset of column 1

(b) Subset of column 3

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

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

NOTES TO FINANCIAL STATEMENTS

The differences between amounts reported in Note 5.l.i. and the general interrogatories is shown below.

		12	13	14	
	Restricted Asset Category	*Amount Reported in General Interrogatories*	*Difference from Note and GI*	*GI Ref*	*Explanation*
a.	Subject to contractual obligation for which liability is not shown	xxx	xxx	xxx	
b.	Collateral held under security lending agreements	0	0	25.04+25.05	N/A
c.	Subject to repurchase agreements	0	0	26.21	N/A
d.	Subject to reverse repurchase agreements	0	0	26.22	N/A
e.	Subject to dollar repurchase agreements	0	0	26.23	N/A
f.	Subject to dollar reverse repurchase agreements	0	0	26.24	N/A
g.	Placed under option contracts	0	0	26.25	N/A
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	26.26	N/A
i.	FHLB capital stock	34,416,677	0	26.27	N/A
j.	On deposit with states	121,096,868	0	26.28	N/A
k.	On deposit with other regulatory bodies	0	0	26.29	N/A
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	1,652,068,474	0	26.31	N/A
m.	Pledged as collateral not captured in other categories	18,964,690	0	26.30	N/A
n.	Other restricted assets	0	975,721,538	26.32	Invested assets held in trust for reinsurance.
o.	Collateral assets received and on balance sheet	xxx	xxx	xxx	
p.	Assets held under modco reinsurance agreements	xxx	xxx	xxx	
q.	Assets held under funds withheld reinsurance agreements	xxx	xxx	xxx	
r.	Total Restricted Assets	xxx	xxx	xxx	

ii. Detail of Asset Pledged as Collateral Not Captured in Other Categories.

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	*2*	*3*	*4*	*5*	*6*	*7*	*8*	*9*	*10*	*11*
Description of Assets	*Total General Account (G/A)*	*G/A Supporting S/A Activity (a)*	*Total Separate Account (S/A) Restricted Assets*	*S/A Assets Supporting G/A Activity (b)*	*Total*	*Total From Prior Year*	*Increase/ (Decrease)*	*Total Nonadmitted Restricted*	*Total Current Year Admitted Restricted*	*Gross (Admitted & Nonadmitted) Restricted to Total Assets*	*Admitted Restricted to Total Admitted Assets*
Derivatives	$ 18,964,690	$ 0	$ 0	$ 0	$ 18,964,690	$ 27,761,302	$ (8,796,612)	$ 0	$ 18,964,690	0.061 %	0.062 %
Total	$ 18,964,690	$ 0	$ 0	$ 0	$ 18,964,690	$ 27,761,302	$ (8,796,612)	$ 0	$ 18,964,690	0.061 %	0.062 %
Amount of Total pledged under derivative contracts	$ 18,964,690	$ 0	$ 0	$ 0	$ 18,964,690	$ 27,761,302	$ (8,796,612)	$ 0	$ 18,964,690	XXX	XXX
Total Exluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	XXX	XXX

iii. Detail of Other Restricted Assets.

	Gross (Admitted & Nonadmitted) Restricted							*Current Year*			
	Current Year									*Percentage*	
	1	*2*	*3*	*4*	*5*	*6*	*7*	*8*	*9*	*10*	*11*
Description of Assets	*Total General Account (G/A)*	***G/A Supporting S/A Activity (a)***	*Total Separate Account (S/A) Restricted Assets*	***S/A Assets Supporting G/A Activity (b)***	*Total*	*Total From Prior Year*	*Increase/ (Decrease)*	Total Nonadmitted Restricted	*Total Admitted Restricted*	*Gross (Admitted & Nonadmitted) Restricted to Total Assets*	*Admitted Restricted to Total Admitted Assets*
Policy loans reinsurance assumed	$ 102,599,887	$ 0	$ 0	$ 0	$102,599,887	$ 107,429,455	$ (4,829,568)	$ 0	$102,599,887	0.332 %	0.335 %
Bonds and short-term investments reinsurance assumed	873,121,651	0	0	0	873,121,651	886,155,667	(13,034,016)	0	873,121,651	2.821 %	2.850 %
Total	$ 975,721,538	$ 0	$ 0	$ 0	$975,721,538	$ 993,585,122	$(17,863,584)	$ 0	$975,721,538	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

iv. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statement

	Assets	*1* *BACV Collateral*	*2* *BACV Modco*	*3* BACV FWH	*4* Fair Value Collateral	*5* Fair Value Modco	*6* Fair Value FWH	*7* % of BACV to Total Assets (Admitted and Nonadmitted)	*8* % of BACV to Total Admitted Assets
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ 30,000,000	$ 0	$ 0	$ 30,000,000	$ 0	$ 0	0.153 %	0.155 %
b.	Schedule D, Part 1, Section 1	0	0	0	0	0	0	0.000 %	0.000 %
c.	Schedule D, Part 1, Section 2	0	0	0	0	0	0	0.000 %	0.000 %
d.	Schedule D, Part 2, Section 1	0	0	0	0	0	0	0.000 %	0.000 %
e.	Schedule D, Part 2, Section 2	0	0	0	0	0	0	0.000 %	0.000 %
f.	Schedule B	0	0	0	0	0	0	0.000 %	0.000 %
g.	Schedule A	0	0	0	0	0	0	0.000 %	0.000 %
h.	Schedule BA, Part 1	0	0	0	0	0	0	0.000 %	0.000 %
i.	Schedule DL, Part 1	0	0	0	0	0	0	0.000 %	0.000 %
j.	Other		0	0	0	0	0	0.000 %	0.000 %
k.	Total General Account Assets	$ 30,000,000	$ 0	$ 0	$ 30,000,000	$ 0	$ 0	0.153 %	0.155 %
l.	Percentage to Total FWH Assets (Including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	0.000 %	0.000 %
n.	Schedule D, Part 1, Section 1	0	0	0	0	0	0	0.000 %	0.000 %
o.	Schedule D, Part 1, Section 2	0	0	0	0	0	0	0.000 %	0.000 %
p.	Schedule D, Part 2, Section 1	0	0	0	0	0	0	0.000 %	0.000 %
q.	Schedule D, Part 2, Section 2	0	0	0	0	0	0	0.000 %	0.000 %
r.	Schedule B	0	0	0	0	0	0	0.000 %	0.000 %
s.	Schedule A	0	0	0	0	0	0	0.000 %	0.000 %
t.	Schedule BA, Part 1	0	0	0	0	0	0	0.000 %	0.000 %
u.	Schedule DL, Part 1	0	0	0	0	0	0	0.000 %	0.000 %
v.	Other	0	103,278,387	0	0	103,278,387	0	0.915 %	0.915 %
w.	Total Separate Account Assets	$ 0	$ 103,278,387	$ 0	$ 0	$ 103,278,387	$ 0	0.915 %	0.915 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

	Assets	*9* Book/Adjusted Carrying Value (BACV) FWH Including Modco	*10* Related Party Code 1	*11* 2	*12* 3	*13* 4	*14* 5	*15* 6*
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b.	Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
c.	Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
d.	Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
e.	Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
f.	Schedule B	0	0	0	0	0	0	0
g.	Schedule A	0	0	0	0	0	0	0
h.	Schedule BA, Part 1	0	0	0	0	0	0	0
i.	Schedule DL, Part 1	0	0	0	0	0	0	0
j.	Other	0	0	0	0	0	0	0
k.	Total General Account Assets	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
l.	Percentage to Total FWH Assets (Including Modco)	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
n.	Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
o.	Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
p.	Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
q.	Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
r.	Schedule B	0	0	0	0	0	0	0
s.	Schedule A	0	0	0	0	0	0	0
t.	Schedule BA, Part 1	0	0	0	0	0	0	0
u.	Schedule DL, Part 1	0	0	0	0	0	0	0
v.	Other	103,278,387	0	0	0	0	0	103,278,387
w.	Total Separate Account Assets	$ 103,278,387	$ 0	$ 0	$ 0	$ 0	$ 0	$ 103,278,387
x.	Percentage to Total FWH Assets (including Modco)	100.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	100.000 %

* The investment is not related / affiliated to the reinsurer.

NOTES TO FINANCIAL STATEMENTS

		Amount	% of Liabilities to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 0	0.000 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ 0	0.000 %
aa.	Recognized Obligation for Modco assets (General Account)	$ 0	0.000 %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 103,278,387	0.915 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 0	0.000 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ 0	0.000 %

v. Not applicable.

m. Working Capital Finance Investments

Not applicable.

n. Offsetting and Netting of Assets and Liabilities

As of December 31, 2025, the Company held call options and foreign currency swaps in gross recognized assets which were offset with call options and foreign currency swaps in gross recognized liabilities as follows:

		Gross Amount Recognized	*Amount Offset*	*Net Amount Presented on Financial Statements*
(1)	*Assets:*			
	Derivatives - call options	$ 332,848,226	$ 152,404,794	$ 180,443,432
	Derivatives - foreign currency swaps	4,482,087	3,621,731	860,356
(2)	*Liabilities:*			
	Derivatives - call options	$ 152,404,794	$ 152,404,794	$ 0
	Derivatives - foreign currency swaps	15,688,571	3,621,731	12,066,840

As of December 31, 2024, the Company held call options and foreign currency swaps in gross recognized assets which were offset with call options and foreign currency swaps in gross recognized liabilities as follows:

		Gross Amount Recognized	*Amount Offset*	*Net Amount Presented on Financial Statements*
(1)	*Assets:*			
	Derivatives - call options	$ 202,246,299	$ 86,294,274	$ 115,952,025
	Derivatives - foreign currency swaps	11,460,510	2,584,142	8,876,368
(2)	*Liabilities:*			
	Derivatives - call options	$ 86,294,274	$ 86,294,274	$ 0
	Derivatives - foreign currency swaps	2,584,142	2,584,142	0

o. 5GI Securities

Not applicable.

p. Short Sales

Not applicable.

q. Prepayment Penalty and Acceleration Fee

As of December 31, 2025, the Company collected prepayment penalties and acceleration of fees for callable securities as follows:

		General Account	*Separate Account*
(1)	Number of CUSIPs	22	0
(2)	Aggregate Amount of Investment Income	$ 1,787,046	$ 0

r. Reporting Entity's Share of Cash Pool by Asset

Not applicable.

NOTES TO FINANCIAL STATEMENTS

s. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	*Aggregate Collateral Loan*	*Admitted*	*Nonadmitted*
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(2) Bonds			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(3) Loan-Backed and Structured Securities			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(4) Preferred Stocks			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(5) Common Stocks			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(6) Real Estate			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(7) Mortgage Loans			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(9) Other Qualifying Investments			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	570,762	336,563	234,199
(10) Collateral Does not Qualify as an Investment			
a. Affiliated	$ 0	$ 0	$ 0
b. Unaffiliated	0	0	0
(11) Total	$ 570,762	$ 336,563	$ 234,199

6. Joint Ventures, Partnerships and Limited Liability Companies

a. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

b. At December 31, 2025 and 2024, the Company recognized impairments of $8,160,871 and $1,000,000, respectively for its investments in joint ventures, partnerships and limited liability companies.

7. Investment Income

a. Accrued interest more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued, excluding contract loans, with amounts over 90 days past due is nonadmitted.

Contract loan interest income due and accrued in excess of the contract reserve is nonadmitted.

b. At December 31, 2025 and 2024, the Company nonadmitted investment income due and accrued of $25,385 and $70,674, respectively, for contract loans in excess of contract reserves.

c. The gross, nonadmitted and admitted amounts for interest income due and accrued were as follows:

	Interest Income Due and Accrued	*Amount*
(1)	Gross	$ 150,580,358
(2)	Nonadmitted	25,385
(3)	Admitted	$ 150,554,973

d. The Company has no interest payments deferred past the originally scheduled payment date without being considered past due under the agreement terms.

NOTES TO FINANCIAL STATEMENTS

e. Not applicable.

8. Derivative Instruments

a. Derivatives under SSAP No. 86 - Derivatives

i. The company is exposed to credit-related losses in the event of nonperformance by counter-parties to the call options. To minimize this risk, the Company only enters into private option contracts with counter-parties having Standard & Poor's credit ratings of AA- or above or listed contracts guaranteed by the Chicago Board Options Exchange. The credit exposure is limited to the market value of the call options of $325,469,767 and $243,845,315 at December 31, 2025 and 2024, respectively.

The company is exposed to credit-related losses in the event of nonperformance by counter-parties to the foreign currency swaps.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements (MNAs) and obtaining collateral where appropriate. The Company uses MNAs for OTC derivative transactions that permit either party to net payments due for transactions and collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. As of December 31, 2025, the Company had collateral pledged from counterparties of $30,000,000, which is included on Page 3, Line 25 "Aggregate Write-ins for Liabilities". As of December 31, 2025, the Company had no collateral pledged to counterparties. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

ii. The Company purchases and sells futures contracts to hedge against principal losses on variable annuity contracts with a guaranteed lifetime withdrawal benefit rider attached. Futures contracts are a standardized contractual agreement to buy or sell a particular financial instrument at a pre-determined price in the future. The gains and losses of futures contracts are derived from the daily movement of the underlying markets. These gains and losses are settled in cash through a daily variation margin. The Company also sells futures contracts on certain equity indices with expiration dates of less than 6 months as well as buys and sells futures contracts on certain treasury notes and bonds, ranging in maturities between 1 and 30 years, with expiration dates of less than 6 months. The Company does not receive cash on the initial purchase or sale of futures contract, but will receive or pay cash daily based on the movement of the underlying indices or Treasury notes. The Company is required to post collateral to the brokering bank for futures. To comply with this requirement, the Company usually posts short-term Treasury bills with the bank. The bank acts as an intermediary to the futures transactions and takes initial margins from both parties to limit the counterparty risk. The collateral (Treasury bill) is recorded in Bonds as an asset by the Company.

The Company purchases and sells call options (Over the Counter (OTC) index call options) to hedge insurance contracts whose credited interest is linked to returns on multiple equity indices based on a formula which applies participation rates and/or cap rates to the returns indices. Call options are contracts, which give the option purchaser the right, but not the obligation, to buy securities at a specified price during a specified period. The OTC index call options expire monthly until December 23, 2027. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased OTC index call options give the Company the right to receive cash at settlement if the closing Index value is above the strike price, while the written OTC index call options require the Company to pay cash at settlement if the closing Index value is above the strike price. The Company sells OTC index call options to effectively offset the proceeds the Company would receive on its purchased OTC index call options that represent a return above the amount that would be credited to insurance contracts electing a capped return in the Index. These proceeds do not result in income to the Company because the hedged insurance contracts would be credited interest for an equivalent amount.

The Company purchases and sells exchange traded index call options (Exchange traded index call options) based on multiple equity indices to hedge equity index annuity and universal life contracts. The Company has purchased and written Exchange traded index call options that expire through June 17, 2027. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased Exchange traded index call options give the Company the right to receive cash at settlement if the closing index value is above the strike price, while the written Exchange traded index call options require the Company to pay cash at settlement if the closing index value is above the strike price.

The Company purchases and sells exchange traded put options (Equity put options) based on multiple equity indices to hedge variable annuity contracts with a guaranteed lifetime withdrawal benefit rider attached. Put options are contracts, which give the option purchaser the right, but not the obligation, to sell securities at a specified price during a specified period. There were no put options owned at December 31, 2025. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased Equity put options give the Company the right to receive cash at settlement if the closing index value is below the strike price, while the written Equity put options require the Company to pay cash at settlement if the closing index value is below the strike price. If the closing index value is above the strike price, the Equity put options expire without value.

NOTES TO FINANCIAL STATEMENTS

The Company uses OTC foreign currency swaps to reduce the risk from fluctuations in foreign currency exchange rates associated with holding foreign currency denominated investments. In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, cash flows in one currency for cash flows in another currency. The notional amount of each currency is exchanged at the inception and termination of the currency swap by each party. When the currency swaps meet specific criteria, they may be designated as accounting hedges and accounted for as foreign currency fair value hedges. In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

iii. The total variation margin on closed futures contracts decreased Net investment income in the Summary of Operations by $7,145,984 and $19,020,378 for the years ended December 31, 2025 and 2024, respectively.

Options are carried at their fair value, with changes recorded through unrealized capital gains (losses). Options with a positive fair value or carrying value are reported as a Derivative asset on page 2. Options with a negative fair value or carrying value are reported as a Derivative liability on page 3. Changes in the fair value of the expired options are reflected in Net investment income in the Summary of Operations. The Company recorded $77,900,057 and $64,431,152 related to expired options for the years ended December 31, 2025 and 2024, respectively.

The foreign currency swaps used in effective hedges are carried in a manner consistent with the hedged asset or liability. Foreign currency swaps hedging bonds are carried at amortized cost and reflected as a Derivative asset on page 2 and a Derivative liability on page 3. Foreign currency swaps not used in an effective hedge are carried at fair value and reflected as a Derivative asset on page 2 and a Derivative liability on page 3. Changes in the value of closed foreign currency swaps and interest income associated with the currency swaps are reflected in Net investment income in the Summary of Operations. The Company had no closed foreign currency swaps for the years ended December 31, 2025 and 2024. The Company recorded $4,111,101 and $2,651,315 related to interest income from the foreign currency swaps for the years ended December 31, 2025 and 2024, respectively.

iv. Not applicable.

v. For the foreign currency swaps in effective hedging relationships, no components of the foreign currency swaps gain or loss were excluded from the assessment of hedge effectiveness.

vi. Since futures contracts are not considered an effective hedge, the total variation margin on open contracts is reflected in Changes in net unrealized capital gains (losses) in the Summary of Operations and totaled $46,972 and $(8,507,512) for the years ended December 31, 2025 and 2024, respectively.

Changes in the fair value of open options that do not meet the requirements of an effective hedge are reflected in Changes in net unrealized capital gains (losses) in the Summary of Operations and totaled $51,148,851 and $3,212,804 for the years ended December 31, 2025 and 2024, respectively.

vii. The Company uses OTC option contracts to hedge the variability in cash flows associated with the embedded index crediting features of its fixed indexed annuity and universal life liabilities. Cash flows related to the gains and losses from options, opening and closing marks for futures, and interest payments from currency swaps are reflected in net investment income on Page 5, Cash Flow. Cash flows related to long options' open, close, and the mark-to-market transactions, futures mark-to-market, and currency swap open and close transactions are reflected in miscellaneous proceeds and miscellaneous applications on Page 5, Cash Flow. Cash flows related to short options' open, close and the mark-to-market transactions are reflected in other cash provided (applied) on Page 5, Cash Flow.

viii-x. Not applicable.

b. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees
Not applicable.

9. Income Taxes

The application of SSAP No. 101 requires a company to evaluate the recoverability of gross deferred tax assets and to establish a valuation allowance if necessary to reduce the gross deferred tax asset to an amount which is more likely than not to be realized (adjusted gross deferred tax asset). Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversals; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized: (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused.

NOTES TO FINANCIAL STATEMENTS

Based on an evaluation of the above factors, management believes it more likely than not that the adjusted gross deferred tax assets will be realized.

a. The components of the net deferred tax asset/(liability) (DTA/DTL) as of December 31, 2025 are as follows:

(1)		*Ordinary*	*Capital*	*Total*
a.	Gross deferred tax assets	$ 353,272,486	$ 2,448,879	$ 355,721,365
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	353,272,486	2,448,879	355,721,365
d.	Deferred tax assets nonadmitted	116,710,272	0	116,710,272
e.	Subtotal net admitted deferred tax asset (1c-1d)	236,562,214	2,448,879	239,011,093
f.	Deferred tax liabilities	39,616,438	81,865,220	121,481,658
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ 196,945,776	$ (79,416,341)	$ 117,529,435

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2025 is:

(2)		*Ordinary*	*Capital*	*Total*
	Admission calculation components - SSAP No. 101			
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	$ 117,529,435	$ 0	$ 117,529,435
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ 117,529,435	$ 0	$ 117,529,435
	2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ 307,415,136
c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ 119,032,779	$ 2,448,879	$ 121,481,658
d.	Deferred tax assets admitted as the result of application of SSAP No. 101	$ 236,562,214	$ 2,448,879	$ 239,011,093

The components of the net deferred tax asset/(liability) as of December 31, 2024 are as follows:

(1)		*Ordinary*	*Capital*	*Total*
a.	Gross deferred tax assets	$ 348,556,488	$ 2,748,001	$ 351,304,489
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	348,556,488	2,748,001	351,304,489
d.	Deferred tax assets nonadmitted	105,798,309	0	105,798,309
e.	Subtotal net admitted deferred tax asset (1c-1d)	242,758,179	2,748,001	245,506,180
f.	Deferred tax liabilities	34,378,492	85,702,113	120,080,605
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ 208,379,687	$ (82,954,112)	$ 125,425,575

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2024 is:

(2)		*Ordinary*	*Capital*	*Total*
	Admission calculation components - SSAP No. 101			
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	$ 125,425,575	$ 0	$ 125,425,575
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ 125,425,575	$ 0	$ 125,425,575
	2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ 263,054,943
c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ 117,332,604	$ 2,748,001	$ 120,080,605
d.	Deferred tax assets admitted as the result of application of SSAP No. 101	$ 242,758,179	$ 2,748,001	$ 245,506,180

NOTES TO FINANCIAL STATEMENTS

The changes in the components of the net deferred tax asset/(liability) from December 31, 2024 to December 31, 2025 are as follows:

(1)		*Ordinary*	*Capital*	*Total*
a.	Gross deferred tax assets	$ 4,715,998	$ (299,122)	$ 4,416,876
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	4,715,998	(299,122)	4,416,876
d.	Deferred tax assets nonadmitted	10,911,963	0	10,911,963
e.	Subtotal net admitted deferred tax asset (1c-1d)	(6,195,965)	(299,122)	(6,495,087)
f.	Deferred tax liabilities	5,237,946	(3,836,893)	1,401,053
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ (11,433,911)	$ 3,537,771	$ (7,896,140)

The changes of the amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 from December 31, 2024 to December 31, 2025 were as follows:

(2)		*Ordinary*	*Capital*	*Total*
	Admission calculation components - SSAP No. 101			
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
b.	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	$ (7,896,140)	$ 0	$ (7,896,140)
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ (7,896,140)	$ 0	$ (7,896,140)
	2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ 44,360,193
c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ 1,700,175	$ (299,122)	$ 1,401,053
d.	Deferred tax assets admitted as the result of application of SSAP No. 101	$ (6,195,965)	$ (299,122)	$ (6,495,087)

(3)		*2025*	*2024*
a.	Ratio percentage used to determine recovery period and threshold limitation amount	972%	841%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,049,434,262	$ 1,753,699,621

(4)		*December 31, 2025*	
	Impact of Tax Planning Strategies	*Ordinary*	*Capital*
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
	1. Adjusted gross DTAs amount from Note 9a(1)c	$ 353,272,486	$ 2,448,879
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%
	3. Net admitted adjusted gross DTAs amount from Note 9a(1)e	$ 236,562,214	$ 2,448,879
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%

(4)		*December 31, 2024*	
	Impact of Tax Planning Strategies	*Ordinary*	*Capital*
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
	1. Adjusted gross DTAs amount from Note 9a(1)c	$ 348,556,488	$ 2,748,001
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%
	3. Net admitted adjusted gross DTAs amount from Note 9a(1)e	$ 242,758,179	$ 2,748,001
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%

NOTES TO FINANCIAL STATEMENTS

(4)		Change	
	Impact of Tax Planning Strategies	*Ordinary*	*Capital*
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
	1. Adjusted gross DTAs amount from Note 9a(1)c	$ 4,715,998	$ (299,122)
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%
	3. Net admitted adjusted gross DTAs amount from Note 9a(1)e	$ (6,195,965)	$ (299,122)
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes _____ No X

b. Deferred tax liabilities are not recognized for the following amounts:

Not applicable.

c. Current income taxes incurred consist of the following major components as of December 31:

(1)		*2025*	*2024*	*Change*
a.	Federal	$ 16,985,521	$ (16,252,021)	$ 33,237,542
b.	Foreign	0	0	0
c.	Subtotal	16,985,521	(16,252,021)	33,237,542
d.	Federal income tax on net capital gains	11,035,887	12,050,828	(1,014,941)
e.	Utilization of capital loss carry-forwards	0	0	0
f.	Other	0	0	0
g.	Federal and foreign income tax incurred/(recovered)	$ 28,021,408	$ (4,201,193)	$ 32,222,601

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities as of December 31, 2025 and December 31, 2024 are as follows:

(2)	*Deferred tax assets:*	*2025*	*2024*	*Change*
a.	Ordinary:			
	1. Discounting of unpaid losses	$ 177,953	$ 156,823	$ 21,130
	2. Unearned premium reserve	534,151	523,213	10,938
	3. Policyholder reserves	138,268,580	134,577,966	3,690,614
	4. Investments	8,676,430	8,165,927	510,503
	5. Deferred acquisition costs	103,832,227	94,941,802	8,890,425
	6. Policyholder dividends accrual	1,410,476	2,144,920	(734,444)
	7. Fixed assets	(692,702)	9,890,856	(10,583,558)
	8. Compensation and benefits accrual	26,797,975	25,898,350	899,625
	9. Pension accrual	0	0	0
	10. Receivables - nonadmitted	40,329,374	35,045,668	5,283,706
	11. Net operating loss carry-forward	190,496	207,814	(17,318)
	12. Tax credit carry-forward	0	0	0
	13. Intangible Amortization	22,738,934	25,521,601	(2,782,667)
	14. Other (including items <5% of total ordinary tax assets)	11,008,592	11,481,548	(472,956)
	99. Subtotal	353,272,486	348,556,488	4,715,998
b.	Statutory valuation allowance adjustment	0	0	0
c.	Nonadmitted	116,710,272	105,798,309	10,911,963
d.	Admitted ordinary deferred tax assets ((2)a99-(2)b-(2)c)	236,562,214	242,758,179	(6,195,965)
e.	Capital			
	1. Investments	202,714	434,552	(231,838)
	2. Net capital loss carry-forward	0	0	0
	3. Real estate	2,246,165	2,313,449	(67,284)
	4. Other (including items <5% of total capital tax assets)	0	0	0
	99. Subtotal	2,448,879	2,748,001	(299,122)
f.	Statutory valuation allowance adjustment	0	0	0
g.	Nonadmitted	0	0	0
h.	Admitted capital deferred tax assets ((2)e99-(2)f-(2)g)	2,448,879	2,748,001	(299,122)
i.	Admitted deferred tax assets ((2)d + (2)h)	$ 239,011,093	$ 245,506,180	$ (6,495,087)

NOTES TO FINANCIAL STATEMENTS

(3) *Deferred tax liabilities:*	*2025*	*2024*	*Change*
a. Ordinary:			
1. Investments	$ 6,383,777	$ 4,789,587	$ 1,594,190
2. Fixed assets	8,123,361	817,971	7,305,390
3. Deferred and uncollected premium	14,620,789	15,297,043	(676,254)
4. Policyholder reserves	438,137	3,510,237	(3,072,100)
5. Unearned commissions	9,906,874	9,820,154	86,720
6. Other (including items <5% of total ordinary tax liabilities)	143,500	143,500	0
99. Subtotal	39,616,438	34,378,492	5,237,946
b. Capital			
1. Investments	80,589,703	84,426,596	(3,836,893)
2. Real estate	1,275,517	1,275,517	0
3. Other (including items <5% of total capital tax liabilities)	0	0	0
99. Subtotal	81,865,220	85,702,113	(3,836,893)
c. Deferred tax liabilities ((3)a99-(3)b99)	$ 121,481,658	$ 120,080,605	$ 1,401,053
(3) Net deferred tax assets/liabilities ((2)i-(3)c)	$ 117,529,435	$ 125,425,575	$ (7,896,140)

The change in deferred income tax is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted is reported separately from the Change in Deferred Income Taxes in the surplus section of the annual statement).

	2025	*2024*	*Change*
Total adjusted gross deferred tax assets	$ 355,721,365	$ 351,304,489	$ 4,416,876
Total deferred tax liabilities	121,481,658	120,080,605	1,401,053
Net deferred tax asset	$ 234,239,707	$ 231,223,884	$ 3,015,823
Tax effect of unrealized gains/(losses)			3,063,418
Tax effect of pension plan liability			(161,376)
Change in net deferred income tax			$ 5,917,865

d. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference as of December 31, 2025 and December 31, 2024 were as follows:

	2025	*2024*	*Change*
Net gain (loss) from operations before income taxes	$ 179,669,661	$ (94,448,379)	$ 274,118,040
Net realized capital gains before income taxes	52,551,844	57,384,891	(4,833,047)
Deferred reinsurance loss, net	(4,947,013)	(4,265,625)	(681,388)
Total pre-tax statutory income (loss)	227,274,492	(41,329,113)	268,603,605
Change in nonadmitted assets	(25,160,505)	(24,475,378)	(685,127)
IMR amortization	(7,932,017)	(7,779,948)	(152,069)
Tax-exempt income	(24,174,041)	(25,301,123)	1,127,082
Adjustment to prior year deferred income taxes	(270,178)	(1,217,091)	946,913
Non-deductible expense	4,084,954	4,250,581	(165,627)
Other	1,343,951	(1,117,185)	2,461,136
Subtotal	175,166,656	(96,969,257)	272,135,913
Statutory tax rate	0.21	0.21	xxx
Subtotal	36,784,997	(20,363,543)	57,148,540
Adjustment to prior year deferred income tax	0	0	0
Tax credits	(14,681,454)	(12,896,327)	(1,785,127)
Total statutory income taxes	$ 22,103,543	$ (33,259,870)	$ 55,363,413
Federal and foreign income tax incurred/(recovered)	$ 28,021,408	$ (4,201,193)	$ 32,222,601
Change in net deferred income tax	(5,917,865)	(29,058,677)	23,140,812
Total statutory income taxes	$ 22,103,543	$ (33,259,870)	$ 55,363,413

e. At December 31, 2025, the Company has carryovers to subsequent years as follows:

(1) The Company has carryovers to subsequent years as follows:

Year of Origination		*Amount*	*Year of Expiration*
2016	Net Operating Loss	$ 907,126	2036

NOTES TO FINANCIAL STATEMENTS

(2) The amount of federal income taxes which is available for recoupment in the event of future losses is as follows:

Tax Year	*Ordinary*	*Capital*	*Total*
2023	$ 0	$ 14,603,761	$ 14,603,761
2024	0	9,928,195	9,928,195
2025	0	11,983,065	11,983,065
	$ 0	$ 36,515,021	$ 36,515,021

(3) There were no deposits admitted under IRC §6033.

f. The Company joins in a consolidated federal income tax return filed by Ameritas Mutual Holding Company (AMHC). The other members of the affiliated group joining in the AMHC consolidated return are as follows:

Ameritas Holding Company
Ameritas Investment Partners, Inc.
Ameritas Life Insurance Corp.
Ameritas Life Insurance Corp. of New York

The Company's income tax allocation is based upon a written agreement which uses a modified separate return method. The modified separate return method adjusts the separate return method so that the net operating losses (or other current or deferred tax attributes) are characterized as realized by the Company when those attributes are realized (or realizable) by the consolidated group.

g. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within the twelve months of the reporting date.

The Inflation Reduction Act was enacted on August 16, 2022, and included a new corporate alternative minimum tax (CAMT) which is effective for tax years beginning after 2022. The Company is a nonapplicable reporting entity that does not reasonably expect to be an applicable corporation subject to CAMT as a member of a tax-controlled group of corporations in 2025 and 2024.

On July 4, 2025, the One Big Beautiful Bill Act ("OBBBA") was enacted into law. Connected to OBBBA, the Company is immediately expensing domestic research and development costs in 2025 that have been previously capitalized. The other provisions of OBBBA are not material to the Company.

h. Repatriation Transition Tax
Not applicable.

i. Alternative Minimum Tax (AMT) Credit
The Company had no AMT credit carryforward as of December 31, 2025 and 2024.

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

a-b. Related Party Transactions

The Company loaned $3,000,000 to Ameritas Advisory Services, LLC on December 5, 2023 under a promissory note due on or before December 1, 2024. The promissory note was repaid in full on June 28, 2024.

Ameritas Advisory Services, LLC has a $10,000,000 unsecured line of credit with the Company expiring March 31, 2026. As of December 31, 2025, there was no balance outstanding under the agreement.

The Company loaned $2,000,000 to Ameritas Investment Company, LLC on April 3, 2023 under a promissory note due on or before April 1, 2024. The promissory note was repaid in full on March 21, 2024.

Ameritas Investment Company, LLC has a $10,000,000 unsecured line of credit with the Company expiring March 31, 2026. As of December 31, 2025, there was no balance outstanding under the agreement.

Ameritas-NY has a $50,000,000 unsecured line of credit with the Company under an agreement that provides for automatic annual renewal on May 1 unless terminated by either party. As of December 31, 2025 and 2024, there were no balances outstanding under the agreement.

AHC has a $50,000,000 unsecured line of credit with the Company under an agreement that provides for automatic annual renewal on January 1 unless terminated by either party. As of December 31, 2025 and 2024, there were no balances outstanding under the agreement.

The Company has a $50,000,000 unsecured line of credit with AHC under an agreement that provides for automatic annual renewal on January 1 unless terminated by either party. As of December 31, 2025 and 2024, there were no balances outstanding under the agreement.

NOTES TO FINANCIAL STATEMENTS

The Company sold common stock with a fair market value of $50,200,226 and book adjusted carrying value of $32,411,940 to Ameritas Holding Company on December 23, 2024 for cash consideration of $50,200,226. The sale resulted in a realized gain of $17,788,286.

The Company received capital contributions in the amount of $40,000,000 and $25,000,000 from AHC on June 23, 2025 and December 3, 2025, respectively.

c. Transactions with related parties who are not reported on Schedule Y
Not applicable.

d. The Company reported the following amounts due from/(to) the below listed affiliates. The terms of the settlement require that these amounts be settled monthly.

		2025		*2024*
Ameritas Holding Company	$	(4,120,043)	$	(7,160,575)
Ameritas Life Insurance Corp. of New York		5,543,256		(329,111)
Ameritas Investment Company, LLC		1,445,261		876,664
Ameritas Investment Partners, Inc.		1,904,191		3,020,235
Variable Contract Agency, LLC		663		(279)
Ameritas Advisory Services, LLC		791,418		878,217
Total	$	5,564,746	$	(2,714,849)

Not included above are amounts for investment transactions (which are listed on Schedule D) and reinsurance transactions (which are listed on Schedule S).

e. The Company did not enter into any guarantees or undertakings for the benefit of its subsidiaries during 2025 which would result in a material contingent exposure of the Company's assets.

f. Related Party Service Agreements
No transactions(s) between affiliates were more than half of 1% of the Company's admitted assets.

g. Nature of Control Relationship
All parent, subsidiaries, and affiliates are listed on Schedule Y, Part 1.

h-l. Not applicable.

m. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (except 8bi Entities)
The Company was not required to submit a non-insurance subsidiary, controlled and affiliated entities (non-insurance SCA) filing with the NAIC related to December 31, 2024.

(2) NAIC Filing Response Information
Not applicable.

n. Investment in Insurance SCAs

(1) The financial statements of Ameritas-NY are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (New York Department). New York adopted SSAP No. 61 *Life, Deposit-type and Accident and Health Reinsurance* with the following addition: If a ceding insurer that receives credit for reinsurance by way of deduction from its reserve liability remits the associated reinsurance premiums for coverage beyond the paid-to-date of the policy, the ceding insurer may record an asset for the portion of the gross reinsurance premium that provides reinsurance coverage for the period from the next policy premium due date to the earlier of 1) the end of the policy year or 2) the next reinsurance premium due date. The asset shall be admitted as a write-in asset to the extent that the reinsurer must refund premiums to the ceding insurer in the event of either the termination of the ceded policy or the termination of the reinsurance agreement.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP and the amount of the investment in Ameritas-NY per audited statutory equity and amount of the investment if Ameritas-NY had completed statutory financial statements in accordance with the AP&P Manual is as follows:

	Monetary Effect on NAIC SAP		*Amount of Investment*	
SCA Entity	*Net Income Increase (Decrease)*	*Surplus Increase (Decrease)*	*Per Audited Statutory Equity*	*If the Insurance SCA Had Completed Statutory Financial Statements**
Ameritas Life Insurance Corp. of New York	$ 87,981	$ (1,818,689)	$ 114,509,412	$ 116,383,352

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

NOTES TO FINANCIAL STATEMENTS

o. SCA and SSAP 48 Entity Loss Tracking

The Company did not have any SCAs or SSAP 48 entities that exceed 10% of the Company's total admitted assets in which the reporting entity's share of losses exceeded the investment in the SCA or SSAP 48 entity at December 31, 2025 and 2024.

11. Debt

a. In 2015, the Company financed a ten year, $15,500,000, 4% interest rate non-recourse loan on a real estate property that matured and was fully repaid in 2025. In 2024, the Company recorded an encumbrance on this real estate property up to its carrying value with any remaining amount classified as borrowings. At December 31, 2024, this amount of borrowing was $2,898,922 for the excess over the carrying value of real estate property.

b. FHLB (Federal Home Loan Bank) Agreements

i. The Company is a member of the Federal Home Loan Bank (FHLB) of Topeka. Through its membership, the Company has conducted business activity with FHLB. It is part of the Company's strategy to utilize these funds to resolve liquidity needs, if a future need for immediate liquidity arises, and is accounted for under NAIC SAP as borrowed money. The Company has determined the estimated maximum borrowing capacity as $1,175,594,490 and $852,633,817 as of December 31, 2025 and 2024, respectively, inclusive of the existing funding agreements with FHLB of Topeka of $900,000,000 and $700,000,000 as of December 31, 2025 and 2024, respectively.

ii. FHLB Capital Stock

a. Aggregate Totals

	Total	*General Account*	*Separate Accounts*
1. Current Year			
a. Membership Stock - Class A	$ 408,175	$ 408,175	$ 0
b. Membership Stock - Class B	33,288,309	33,288,309	0
c. Activity Stock	0	0	0
d. Excess Stock	720,193	720,193	0
e. Aggregate Total	$ 34,416,677	$ 34,416,677	$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	$ 1,175,594,490	XXX	XXX

	Total	General Account	Separate Accounts
2. Prior Year-end			
a. Membership Stock - Class A	$ 396,831	$ 396,831	$ 0
b. Membership Stock - Class B	21,927,971	21,927,971	0
c. Activity Stock	0	0	0
d. Excess Stock	645,392	645,392	0
e. Aggregate Total	$ 22,970,194	$ 22,970,194	$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	$ 852,633,817	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Current Year Total	*Not Eligible for Redemption*	*Eligible for Redemption*			
			Less Than 6 Months	*6 Months to Less Than 1 Year*	*1 Year to Less than 3 Years*	*3 to 5 Years*
1. Class A	$ 408,175	$ 408,175	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 33,288,309	$ 33,288,309	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

iii. Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	Fair Value	*Carrying Value*	*Aggregate Total Borrowing*
1. Current Year Total General and Separate Accounts Total Collateral Pledged	$ 1,585,636,627	$ 1,652,068,474	$ 900,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,585,636,627	$ 1,652,068,474	$ 900,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year-end Total General and Separate Accounts Collateral Pledged	$ 1,338,624,174	$ 1,255,274,252	$ 700,000,000

b. Maximum Amount Pledged During the Reporting Date

	Fair Value	*Carrying Value*	*Amount Borrowed Maximum Collateral*
1. Current Year Total General and Separate Accounts Collateral Pledged	$ 1,585,636,627	$ 1,652,068,474	$ 961,454,500
2. Current Year General Account Total Collateral Pledged	$ 1,585,636,627	$ 1,652,068,474	$ 961,454,500
3. Current Year Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year Total General and Separates Account Collateral Pledged	$ 1,338,624,174	$ 1,255,274,252	$ 700,000,000

iv. Borrowing from FHLB

a. Amount as of the Reporting Date

	Total	*General Account*	*Separate Accounts*	*Funding Agreements Reserves Established*
1. Current Year				
a. Debt	$ 0	$ 0	$ 0	XXX
b. Funding Agreements	900,000,000	900,000,000	0	$ 903,171,287
c. Other	0	0	0	XXX
d. Aggregate Total	$ 900,000,000	$ 900,000,000	$ 0	$ 903,171,287
2 Prior Year-end				
a. Debt	$ 0	$ 0	$ 0	XXX
b. Funding Agreements	700,000,000	700,000,000	0	702,681,112
c. Other	0	0	0	XXX
d. Aggregate Total	$ 700,000,000	$ 700,000,000	$ 0	$ 702,681,112

b. Maximum Amount Pledged During the Current Reporting Period

	Total	*General Account*	*Separate Accounts*
1. Debt	$ 61,454,500	$ 61,454,500	
2. Funding Agreements	900,000,000	900,000,000	0
3. Other	0	0	0
4. Aggregate Total	$ 961,454,500	$ 961,454,500	$ 0

c. FHLB – Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

c. Unused commitments and lines of credit for financing arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	$ 0	$ 50,000,000	$ 0	$ 50,000,000
Long-Term (contracts terminating in more than 12 months)	0	274,094,872	0	151,724,535
Total	$ 0	$ 324,094,872	$ 0	$ 201,724,535

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

a. Defined Benefit and Postretirement Benefit Plans

The Company has unfunded, non-qualified pension plans (the NQ Plans) where the Company makes payments under certain voluntary arrangements for retirement benefits, which are not provided for under the AHC sponsored defined benefit pension plan.

The Company has deferred compensation plans covering the Board of Directors, certain management employees and agents. The Company's method of accounting for these plans is the accrual method and the assets for some of these deferred compensation plans are held in a Rabbi Trust.

The measurement date for the Company's NQ Plans is December 31. A summary of assets, obligations and assumptions are as follows:

i. Change in benefit obligation:

	Overfunded		*Underfunded*	
	2025	*2024*	*2025*	*2024*
a. Pension Benefits				
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 29,238,904	$ 31,776,090
2. Service cost	0	0	0	0
3. Interest cost	0	0	1,511,296	1,559,769
4. Contribution by plan participants	0	0	0	0
5. Actuarial gain (loss)	0	0	(995,691)	(372,560)
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	3,648,964	3,724,395
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$ 0	$ 0	$ 26,105,545	$ 29,238,904

ii. Change in plan assets:

	Pension Benefits		*Postretirement Benefits*		*Special or Contractual Benefits per SSAP No. 11*	
	2025	*2024*	*2025*	*2024*	*2025*	*2024*
a. Fair value of plan assets at beginning of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Actual return on plan assets	0	0	0	0	0	0
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	3,648,964	3,724,395	0	0	0	0
e. Plan participants' contributions	0	0	0	0	0	0
f. Benefits paid	3,648,964	3,724,395	0	0	0	0
g. Business combinations, divestitures and settlements	0	0	0	0	0	0
h. Fair value of plan assets at end of year	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

iii. Funded status:

	Pension Benefits		*Postretirement Benefits*	
	2025	*2024*	*2025*	*2024*
a. Components:				
1. Prepaid benefit costs	$ 0	$ 0	$ 0	$ 0
2. Overfunded plan assets	0	0	0	0
3. Accrued benefit costs	27,562,365	31,464,178	0	0
4. Liability for pension benefits	(1,456,820)	(2,225,274)	0	0
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	0	0	0	0
2. Liabilities recognized	26,105,545	29,238,904	0	0
c. Unrecognized liabilities	(1,456,820)	(2,225,274)	0	0

iv. Components of net periodic benefit cost:

	Pension Benefits		*Postretirement Benefits*		*Special or Contractual Benefits per SSAP No. 11*	
	2025	*2024*	*2025*	*2024*	*2025*	*2024*
a. Service cost	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Interest cost	1,511,296	1,559,769	0	0	0	0
c. Expected return on plan assets	0	0	0	0	0	0
d. Amortization of unrecognized transition obligation or transition asset	0	0	0	0	0	0
e. Amount of recognized gains and losses	(1,764,145)	(419,991)	0	0	0	0
f. Amount of prior service cost recognized	0	0	0	0	0	0
g. Amount of gain or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	$ (252,849)	$ 1,139,778	$ 0	$ 0	$ 0	$ 0

v. Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost:

	Pension Benefits		*Postretirement Benefits*	
	2025	*2024*	*2025*	*2024*
a. Items not yet recognized as a component of net periodic cost - prior year	$ (2,225,274)	$ (2,272,705)	$ 0	$ 0
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during the period	0	0	0	0
d. Net prior service cost or credit recognized	0	0	0	0
e. Net gains and losses arising during the period	(995,691)	(372,560)	0	0
f. Net gains and losses recognized	1,764,145	419,991	0	0
g. Items not yet recognized as a component of net periodic cost - current year	$ (1,456,820)	$ (2,225,274)	$ 0	$ 0

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

	Pension Benefits		*Postretirement Benefits*	
	2025	*2024*	*2025*	*2024*
a. Net transition asset or obligation	$ 0	$ 0	$ 0	$ 0
b. Net prior service cost or credit	0	0	0	0
c. Net recognized gains and losses	(1,456,820)	(2,225,274)	0	0

NOTES TO FINANCIAL STATEMENTS

vii. Weighted-average assumptions:

	Pension Benefits	
	2025	*2024*
Weighted-average assumptions used to determine net periodic benefit cost as of December 31:		
a. Weighted average discount rate	5.28%	5.43%
b. Expected long-term rate of return on plan assets	NA	NA
c. Rate of compensation increase	NA	NA
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	NA	NA
Weighted-average assumptions used to determine projected benefit obligation as of December 31:		
e. Weighted average discount rate	5.44%	5.28%
f. Rate of compensation increase	NA	NA
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	NA	NA

viii. The amount of the accumulated benefit obligation for defined benefit pension plans was $26,105,545 and $29,238,904, for December 31, 2025 and December 31, 2024, respectively.

ix. Not applicable.

x. Future expected pension benefit payments are as follows:

Year		*Amount*
2026	$	3,472,050
2027	$	3,346,520
2028	$	3,221,414
2029	$	3,096,527
2030	$	2,971,973
2031-2035	$	11,885,601

xi.-xvi. Not applicable.

xvii. The accumulated benefit obligation, pension benefit obligation and fair value of plan assets are as follows:

		December 31, 2025		*December 31, 2024*
Accumulated benefit obligation	$	26,105,545	$	29,238,904
Projected benefit obligation (PBO)	$	26,105,545	$	29,238,904
Plan assets at fair value		0		0
Funded status (PBO - Plan assets)	$	26,105,545	$	29,238,904
Unrecognized items:				
Prior service cost/(credit), net of tax	$	0	$	0
Unrecognized losses, net of tax		(1,150,888)		(1,757,966)
Total unrecognized items, net of tax	$	(1,150,888)	$	(1,757,966)

xviii. Not applicable.

b. Investment Policies and Strategies
Not applicable.

c. Fair Value of Plan Assets
Not applicable.

d. Rate of Return Assumptions
Not applicable.

e. Defined Contribution Plan
Not applicable.

f. Multiemployer Plans
Not applicable.

g. Consolidated/Holding Company Plans
The Company participates in the Ameritas Pension Plan (the Plan), of which AHC is the plan sponsor. The expenses recognized by the Company were not material for 2025 or 2024.

NOTES TO FINANCIAL STATEMENTS

The Company's employees and agents participate in defined contribution plans sponsored by AHC that cover substantially all full-time employees and agents. In addition, certain of the Company's employees participate in an unfunded, non-qualified defined contribution plan sponsored by AHC. Company matching contributions under the defined contribution plans range from 0.5% to 3.0% of the participant's compensation. In addition, for eligible employees who are not Pension Plan participants, the Company makes a contribution of 6.0% of the participant's compensation for those employees hired prior to January 1, 2006 and 5.0% of the participant's compensation for those hired after January 1, 2006. Contributions by the Company to the employee and agents defined contribution plans were $18,856,992 and $19,026,839 in 2025 and 2024, respectively.

Additionally, the Company participates in a postretirement benefit plan sponsored by AHC. The expense for the postretirement benefit plan was entirely paid by AHC. In 2025 and 2024, the Company's expenses recognized related to its Voluntary Employee's Beneficiary Associations (VEBAs) for the postretirement medical and life insurance benefits were immaterial.

h. Postemployment Benefits and Compensated Absences
Not applicable.

i. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not applicable.

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

a. The Company issued 25 million shares of a common stock to AHC for which it received $2,500,000. The shares have a par value of $0.10 per share. If the Company is liquidated or dissolved, holders of the common stock will be entitled to payments after other general creditors.

b. The Company has no preferred stock authorized or outstanding.

c. The Company is subject to regulation by the Insurance Department of the State of Nebraska (DOI-NE). Insurance department regulations restrict the advance of funds to parent and affiliated companies as well as the amount of dividends that may be paid without prior approval.

d. The Company did not pay a common stock dividend to AHC during 2025.

e. Dividend payments to the stockholder by the Company, when aggregated with all other dividends in the preceding 12 months, cannot exceed the greater of 10% of surplus as of the preceding year-end or the statutory net gain from operations for the previous calendar year, without prior approval from the DOI-NE. Based on this limitation, the Company would be able to pay $216,574,494 in dividends in 2026, without prior approval.

f. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

g. Not applicable.

h. There are no shares of stock held by the Company for special purposes.

i. Not applicable.

j. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains is $134,592,572 and $110,957,860 at December 31, 2025 and 2024, respectively.

k. The Company issued the following surplus debentures or similar obligations:

Item Number	*Date Issued*	*Interest Rate*	*Original Issue Amount of Note*	*Is Surplus Note Holder a Related Party? (Yes/No)*	*Carrying Value of Note Prior Year*	*Carrying Value of Note Current Year*	*Unapproved Interest and/or Principal*
1	11/01/1996	8.20%	$ 50,000,000	No	$ 49,984,050	$ 49,992,750	$ 0
Total	XXX	XXX	$ 50,000,000	XXX	$ 49,984,050	$ 49,992,750	$ 0

Item Number	*Current Year Interest Expense Recognized*	*Life-To-Date Interest Expense Recognized*	*Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)*	*Current Year Principal Paid*	*Life-To-Date Principal Paid*	*Date of Maturity*
1	$ 4,100,000	$ 118,865,833	100.0%	$ 0	$ 0	11/01/2026
Total	$ 4,100,000	$ 118,865,833	XXX	$ 0	$ 0	XXX

NOTES TO FINANCIAL STATEMENTS

Item Number	*Are Surplus Note payments contractually linked? (Yes/ No)*	*Are Surplus Note payments subject to administrative offsetting provisions? (Yes/ No)*	*Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Yes/No)*	*Is Asset Issuer a Related Party? (Yes/ No)*	*Type of Assets Received Upon Issuance*
1	No	No	No	No	Cash
Total	XXX	XXX	XXX	XXX	XXX

Item Number	*Principal Amount of Assets Received Upon Issuance*	*Book/Adjusted Carry Value of Assets*	*Is Liquidity Source a Related Party to the Surplus Note Issuer? (Yes/No)*
1	$ 50,000,000	$ 50,000,000	No
Total	$ 50,000,000	$ 50,000,000	XXX

On November 1, 1996, the Company issued $50,000,000 of 8.20% Surplus Notes (Notes). The amount of the Notes outstanding at December 31, 2025 and 2024 was $49,992,750 and $49,984,050, respectively. These Notes mature on November 1, 2026 and may not be redeemed prior to maturity. The Notes are unsecured and subordinated to all present and future policy claims, prior claims and senior indebtedness. These Notes were underwritten by Merrill Lynch & Co. with the trustee as Bank of New York. Subject to prior written approval of the Commissioner of the NE - DOI, these Notes will pay interest semiannually on May 1 and November 1. Interest totaling $4,100,000 was paid in both 2025 and 2024.

l. Not applicable.

m. Not applicable.

14. Liabilities, Contingencies and Assessments

a. Contingent Commitments

i. At December 31, 2025 and 2024, commitments were outstanding for investments to be purchased in subsequent years totaling $657,462,727 and $658,150,323, respectively. At December 31, 2025 and 2024, equity-type limited partnership commitments of $362,331,737 and $389,674,450, respectively, bond commitments of $168,672,039 and $180,057,890, respectively, and mortgage loan commitments of $126,458,951 and $88,417,983, respectively, were outstanding for investments to be purchased in subsequent years. These commitments have been made in the normal course of investment operations and are not reflected in the accompanying financial statements. The Company's exposure to credit loss is represented by the contractual notional amount of these instruments. The Company uses the same credit policies and collateral requirements in making commitments and conditional obligations as it does for on-balance sheet instruments.

ii-iii. Other Guarantees

None.

b. Assessments

i. As a condition of doing business, all states and jurisdictions have adopted laws requiring membership in life and health insurance guaranty funds. Member companies are subject to assessments each year based on life, health or annuity premiums collected in the state. In some states these assessments may be applied against premium taxes. The estimated liability for future guaranty fund assessments was $3,001,136 and $4,988,744 at December 31, 2025 and 2024, respectively. The related premium tax offset expected to be received on accrued guaranty fund assessments was $2,701,463 and $4,331,616 at December 31, 2025 and 2024, respectively. The periods over which the guaranty fund assessments are expected to be paid are unknown at this time. Premium tax offsets are realized over the period allowed by each state once the guaranty fund assessment has been paid.

NOTES TO FINANCIAL STATEMENTS

ii. Reconciliation of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

		December 31, 2025	*December 31, 2024*
a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end:	$ 8,842,154	$ 4,843,979
b.	Decreases during the year:		
	Premium tax offset applied	1,138,238	396,187
	Charge off of estimated premium tax offset	1,630,153	0
		2,768,391	396,187
c.	Increases during the year:		
	Estimated premium tax offset	0	817,565
	Assessments paid	428,321	3,576,797
		428,321	4,394,362
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end:	$ 6,502,084	$ 8,842,154

iii. Liabilities, contingencies and assessments for long-term care insolvencies related guaranty funds liabilities and assets:

a. The discount rate applied at December 31, 2025 and 2024, was 3.5% and 3.0%, respectively.

b. The undiscounted and discounted amount of the guaranty assessments and related assets by insolvency:

	December 31, 2025			
	Guaranty Fund Assessment		*Related Assets*	
Name of the Insolvency	*Undiscounted*	*Discounted*	*Undiscounted*	*Discounted*
Penn Treaty/ANIC	$ 6,876,934	$ 2,597,630	$ 5,244,446	$ 2,032,243

	December 31, 2024			
	Guaranty Fund Assessment		*Related Assets*	
Name of the Insolvency	*Undiscounted*	*Discounted*	*Undiscounted*	*Discounted*
Penn Treaty/ANIC	$ 6,960,964	$ 2,681,677	$ 5,075,937	$ 2,033,273

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	December 31, 2025					
	Payables			*Recoverables*		
Name of the Insolvency	*Number of Jurisdictions*	*Range of Years*	*Weighted Average Number of Years*	*Number of Jurisdictions*	*Range of Years*	*Weighted Average Number of Years*
Penn Treaty/ANIC	50	1-70	37	44	1-20	5.7

	December 31, 2024					
	Payables			*Recoverables*		
Name of the Insolvency	*Number of Jurisdictions*	*Range of Years*	*Weighted Average Number of Years*	*Number of Jurisdictions*	*Range of Years*	*Weighted Average Number of Years*
Penn Treaty/ANIC	50	1-70	37	44	1-20	5.7

c. Gain Contingencies

None.

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

There were no claims (per claim or claimant) where amounts were paid to settle related extra contractual obligations or bad faith claims resulting from lawsuits for the years ending December 31, 2025 and 2024.

e. Joint and Several Liabilities

None.

NOTES TO FINANCIAL STATEMENTS

f. All Other Contingencies

From time to time, the Company is subject to litigation in the normal course of business. Management does not believe that the Company is party to any such pending litigation that would have a material adverse effect on its financial statements or future operations.

The Company had admitted assets of $16,431,291 and $14,406,270 as of December 31, 2025 and 2024, respectively, in accounts receivable for uninsured plans. The Company routinely assesses the collectability of these receivables. Based upon Company experience, less than 1% of the balance may become uncollectible and the potential loss is not material to the Company's financial condition.

15. Leases

a. The following items related to lessee leasing arrangements:

i. The Company has noncancellable operating leases for office space and office equipment. Rental expense during the years ended December 31, 2025 and 2024 was $2,742,316 and $3,446,883, respectively. None of the Company's lease agreements require any material contingent rentals and none of the agreements include any restrictions concerning dividends, additional debt, and further leasing. The Company has subleased a portion of office space and received sublease income of $75,440 and $7,737 during the years ended December 31, 2025 and 2024, respectively.

ii. Future minimum lease payments under noncancellable operating leases consisted of the following at December 31, 2025:

Calendar Year		*Amount*
2026	$	2,251,707
2027		1,896,342
2028		1,751,160
2029		871,912
2030		233,083
2031 and thereafter		0
Total	$	7,004,204

iii. The Company is not involved in any sale-leaseback transactions.

b. Not applicable.

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

Not applicable.

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

b. Transfer and Servicing of Financial Assets

ii. Not applicable

iv. Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement with the transferred financial assets:

a. Not applicable.
b. Not applicable.

c. Wash Sales

i. The Company invests in various securities to offset changes in its deferred compensation plan liabilities, and may sell and reacquire securities within 30 days as plan balances change.

ii. The details of NAIC designation 3 or below or unrated securities sold during the year ended December 31, 2025 and reacquired within 30 days of the sale date are:

Description	*NAIC Designation*	*Number of Transactions*	*Book Value of Securities Sold*	*Cost of Securities Repurchased*		*Gain (Loss)*
None					$	0

NOTES TO FINANCIAL STATEMENTS

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

a. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows for the statement period:

	ASO Uninsured Plans	*Uninsured Portion of Partially Insured Plans*	*Total ASO*
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 0	$ 0	$ 0
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain or (loss) from operations	$ 0	$ 0	$ 0
d. Total claim payment volume	$ 0	$ 0	$ 0

b. ASC Plans

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows for the statement period:

	ASC Uninsured Plans	*Uninsured Portion of Partially Insured Plans*	*Total ASC*
a. Gross reimbursement for medical cost incurred	$ 249,726,102	$ 0	$ 249,726,102
b. Gross administrative fees accrued	0	0	0
c. Other income or expenses (including interest paid to or received from plans)	25,357,942	0	25,357,942
d. Gross expenses incurred (claims and administrative)	275,084,044	0	275,084,044
e. Total net gain or (loss) from operations	$ 1,826,707	$ 0	$ 1,826,707

c. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts

Not applicable.

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

The aggregate amount of all premiums written/produced by a MGA or TPA was $492,298,457 and $830,868,128 for the years ended December 31, 2025 and 2024, respectively. The individual managing general agents and third party administrators in which direct premiums written exceeded 5% of total surplus as of December 31, 2025 was as follows as:

Name and Address of Managing General Agent or Third Party Administrator	*FEIN Number*	*Exclusive Contract*	*Types of Business Written*	*Types of Authority Granted*	*Total Direct Premiums Written/ Produced By*
DXC Technology Company 1775 Tysons Boulevard Tysons, VA 22102	61-1800317	No	Ordinary Life and Individual Annuities	C, CA, R, B, P, U	$ 203,739,178
Association Member Benefit Advisors Ltd 6034 W. Courtyard Drive #300 Austin, TX 78730	74-2992940	No	Group A&H	B, P, U	$ 126,718,129
Total	xxx	xxx	xxx	xxx	$ 330,457,307

20. Fair Value Measurement

a. Assets and Liabilities Reported at Fair Value or Net Asset Value (NAV)

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds and preferred stocks when carried at the lower of cost or market. The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, that is, other than in a forced or liquidation sale.

NOTES TO FINANCIAL STATEMENTS

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Fair Value Measurements under NAIC SAP. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets or liabilities in active markets accessible at the measurement date.

Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

Net asset value (NAV) – Separate account assets are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy.

i. The following table provides information as of December 31, 2025 about the Company's financial assets and (liabilities) measured at fair value or net asset value:

	Level 1	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Total*
Assets at Fair Value					
Bonds					
Asset-Backed Securities	$ 0	$ 3,415,092	$ 0	$ 0	$ 3,415,092
Total Bonds	0	3,415,092	0	0	3,415,092
Common Stock					
Industrial and Misc	329,443,789	0	0	0	329,443,789
Total Common Stocks	329,443,789	0	0	0	329,443,789
Derivative Assets					
Exchange Traded Index Call and Put Options	322,150,196	0	0	0	322,150,196
Over the Counter Index Call Options	0	180,443,432	0	0	180,443,432
Foreign Currency Swaps	0	860,356	0	0	860,356
Total Derivatives	322,150,196	181,303,788	0	0	503,453,984
Separate Account Assets	0	0	0	11,287,353,540	11,287,353,540
Total Assets at Fair Value/NAV	$ 651,593,985	$ 184,718,880	$ 0	$11,287,353,540	$12,123,666,405
Liabilities at Fair Value					
Derivative Liabilities					
Exchange Traded Index Call and Put Options (Written)	$ (176,899,901)	$ 0	$ 0	$ 0	$ (176,899,901)
Foreign Currency Swaps	0	(12,066,840)	0	0	(12,066,840)
Total Liabilities at Fair Value	$ (176,899,901)	$ (12,066,840)	$ 0	$ 0	$ (188,966,741)

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2024 about the Company's financial assets and (liabilities) measured at fair value or net asset value:

	Level 1	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Total*
Assets at Fair Value					
Bonds					
Industrial and Misc	$ 0	$ 672,620	$ 0	$ 0	$ 672,620
Total Bonds	0	672,620	0	0	672,620
Common Stock					
Industrial and Misc	357,818,524	0	0	0	357,818,524
Total Common Stocks	357,818,524	0	0	0	357,818,524
Derivative Assets					
Exchange Traded Index Call and Put Options	273,602,747	0	0	0	273,602,747
Over the Counter Index Call Options	0	115,952,025	0	0	115,952,025
Total Derivatives	273,602,747	124,828,393	0	0	398,431,140
Other Investments	14,051,721	0	0	0	14,051,721
Separate Account Assets	0	0	0	10,756,291,397	10,756,291,397
Total Assets at Fair Value/NAV	$ 645,472,992	$ 125,501,013	$ 0	$10,756,291,397	$11,527,265,402
Liabilities at Fair Value					
Derivative Liabilities					
Exchange Traded Index Call and Put Options (Written)	$ (145,709,456)	$ 0	$ 0	$ 0	$ (145,709,456)
Total Liabilities at Fair Value	$ (145,709,456)	$ 0	$ 0	$ 0	$ (145,709,456)

The valuation techniques used to measure the fair values by type of investment in the above table are as follows:

Level 1 – Financial Assets and Liabilities
These assets and liabilities include actively-traded exchange-listed common stocks, mutual funds, exchange traded call and put options and exchange traded call and put options (written). Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Derivative asset and liability valuations are based on quoted prices in active markets for identical securities. Exchange traded call options and equity put options and written exchange traded call options and written equity put options are classified as Level 1.

Level 2 – Financial Assets and Liabilities
The Company's Level 2 assets includes bonds, OTC index call options and foreign currency swaps. Prices are based on other observable inputs, including quoted prices for similar assets/liabilities. The Company used broker quotes which are corroborated to the market for the monthly valuation of the index call options and foreign currency swaps. For the index call options, the broker quotes use the S&P Dividend Yield and Implied Volatility inputs in the Black Scholes Model that is tailored to the remaining term of each call option. For the foreign currency swaps, the broker quotes use models that rely on inputs such as basis curves and currency spot rates that are observable for substantially the full term of the contract. In addition, the Company corroborates the broker quotes to Bloomberg and to actual trades.

Level 3 - Financial Assets and Liabilities
At December 31, 2025 and 2024, there were no financial assets measured at fair value in Level 3.

NAV - Financial Assets and Liabilities
Separate account assets represent NAVs as a practical expedient received from fund managers who stand ready to transact at the quoted values. The funds in the separate account assets are considered open-end mutual funds, meaning that the fund is ready to redeem its shares at any time and offers its shares for sale to the public, either through retail outlets or through institutional investors continuously. For institutional funds, NAVs are received daily from fund managers, and the managers stand ready to transact at these quoted amounts. The Company, on behalf of the contract holders, transacts in these funds on a daily basis as part of the separate account trading activity. There are no unfunded commitments in the separate account assets.

ii. There were no material transfers of financial instruments carried at fair value into or out of Level 3 during the year ended December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

The following table summarizes changes to our financial instruments for the year ended December 31, 2024 carried at fair value for which the Company used significant unobservable inputs (Level 3) to determine fair value measurements:

	Beginning balance at 1/1/2024	*Transfers into Level 3*	*Transfer 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 12/31/2024*
Assets:										
Bonds										
Industrial and Misc	$ 115,503	$ 0	$ 0	$ 137,821	$ 11,216	$ 0	$ 0	$ (4,540)	$ (260,000)	$ 0
Total Assets	$ 115,503	$ 0	$ 0	$ 137,821	$ 11,216	$ 0	$ 0	$ (4,540)	$ (260,000)	$ 0

There were no transfers in and out of Level 3 during 2025 and 2024.

iii. Not applicable.

iv. Significant Unobservable Inputs for Level 3 Assets Measured at Fair Value
At December 31, 2025 and December 31, 2024, the Company had no Level 3 assets measured at fair value therefore no significant unobservable inputs are required to be disclosed.

b. Other Fair Value Disclosures
No significant change.

c. Fair Values for All Financial Instruments by Levels 1, 2 and 3 or Net Asset Value
The tables below reflect the fair values or net asset values and book/adjusted carrying values of all admitted assets and (liabilities) that are financial instruments excluding those accounted for under the equity method. The fair values are also categorized into the three-level fair value hierarchy as described above.

As of December 31, 2025:

	Aggregate Fair Value	*Admitted Value*	*Level 1*	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Not Practicable (Carrying Value)*
Assets:							
Bonds							
Issuer credit obligations	$ 8,429,689,073	$ 9,099,636,490	$ 0	$ 6,377,988,473	$ 2,051,700,600	$ 0	$ 0
Asset-backed securities	3,742,953,215	3,804,566,150	0	3,000,533,017	742,420,198	0	0
Total bonds	12,172,642,288	12,904,202,640	0	9,378,521,490	2,794,120,798	0	0
Common Stocks	363,860,466	363,860,467	329,443,789	34,416,677	0	0	0
Mortgage Loans on Real Estate	2,363,644,399	2,436,817,848	0	0	2,363,644,399	0	0
Cash, Cash Equivalents and Short-term Investments	341,551,104	341,551,104	341,551,104	0	0	0	0
Contract Loans	916,655,529	967,549,493	0	0	916,655,529	0	0
Derivative Related Assets	503,453,984	503,453,984	322,150,196	181,303,788	0	0	0
Other Investments	119,925,025	126,589,846	0	54,961,927	64,963,098	0	0
Investment Income Due and Accrued	150,554,973	150,554,973	150,554,973	0	0	0	0
Separate Account Assets	0	11,287,353,540	0	0	0	11,287,353,540	0
Total Financial Assets	$ 16,932,287,768	$ 29,081,933,895	$ 1,143,700,062	$ 9,649,203,882	$ 6,139,383,824	$ 11,287,353,540	$ 0
Liabilities:							
Deposit-type Funds	$ (1,408,143,023)	$ (1,409,540,459)	$ 0	$ 0	$ (1,408,143,023)	$ 0	$ 0
Derivative Liabilities	(188,966,741)	(188,966,741)	(176,899,901)	(12,066,840)	0	0	0
Total Financial Liabilities	$ (1,597,109,764)	$ (1,598,507,200)	$ (176,899,901)	$ (12,066,840)	$ (1,408,143,023)	$ 0	$ 0
Total	$ 15,335,178,004	$ 27,483,426,695	$ 966,800,161	$ 9,637,137,042	$ 4,731,240,801	$ 11,287,353,540	$ 0

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2024:

	Aggregate Fair Value	*Admitted Value*	*Level 1*	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Not Practicable (Carrying Value)*
Assets:							
Bonds	$ 11,093,012,238	$ 12,109,741,810	$ 0	$ 7,447,078,436	$ 3,645,933,802	$ 0	$ 0
Preferred Stocks	2,783,811	2,827,792	0	2,783,811	0	0	0
Common Stocks	380,788,718	380,788,718	357,818,524	22,970,194	0	0	0
Mortgage Loans on Real Estate	2,134,257,858	2,300,251,406	0	0	2,134,257,858	0	0
Cash, Cash Equivalents and Short-term Investments	201,162,591	201,162,591	201,162,591	0	0	0	0
Contract Loans	796,923,895	851,560,635	0	0	796,923,895	0	0
Derivative Related Assets	398,431,140	398,431,140	273,602,747	124,828,393	0	0	0
Other Investments	159,358,532	167,632,792	23,408,986	56,397,902	79,551,644	0	0
Investment Income Due and Accrued	145,519,293	145,519,293	145,519,293	0	0	0	0
Separate Account Assets	0	10,756,291,397	0	0	0	10,756,291,397	0
Total Financial Assets	$ 15,312,238,076	$ 27,314,207,574	$ 1,001,512,141	$ 7,654,058,736	$ 6,656,667,199	$ 10,756,291,397	$ 0
Liabilities:							
Deposit-type Funds	$ (1,190,833,437)	$ (1,192,887,771)	$ 0	$ 0	$ (1,190,833,437)	$ 0	$ 0
Borrowings	(3,010,701)	(2,959,484)	0	0	(3,010,701)	0	0
Derivative Liabilities	(145,709,456)	(145,709,457)	(145,709,456)	0	0	0	0
Total Financial Liabilities	$ (1,339,553,594)	$ (1,341,556,712)	$ (145,709,456)	$ 0	$ (1,193,844,138)	$ 0	$ 0
Total	$ 13,972,684,482	$ 25,972,650,862	$ 855,802,685	$ 7,654,058,736	$ 5,462,823,061	$ 10,756,291,397	$ 0

The following methods and assumptions were used by the Company in estimating its fair value disclosures for each class of financial instruments for which it is practicable to estimate a value:

Bonds: For issuer credit obligations not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality, and maturity of the investments. The fair values of asset-backed securities are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality, and maturity of the investments. Issuer credit obligations and asset-backed securities priced based on observable market information are assigned to Level 2. Issuer credit obligations and asset-backed securities priced based on uncorroborated broker quotes, unobservable market inputs, or internal valuations are assigned to Level 3.

Preferred Stocks: For preferred stocks not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality, and maturity of the investments. Preferred stocks priced based on observable market information are assigned to Level 2.

Common Stocks: For publicly traded securities and mutual funds, fair value is obtained from independent pricing services or fund managers and are assigned to Level 1 as the fair values are based on quoted prices in active markets for identical securities. For stock in FHLB, carrying amount approximates fair value which is the value at which the FHLB will repurchase the stock. Stocks in affiliates carried on the equity method are not included as part of the fair value disclosure.

Mortgage Loans on Real Estate: The fair value of commercial mortgage loans is primarily determined by estimating expected future cash flows and discounting the cash flows using current interest rates for similar mortgage loans with similar credit risk.

Cash, Cash Equivalents and Short-term Investments, and Investment Income Due and Accrued: The carrying amounts approximate fair value.

Derivative Assets and Liabilities: Exchange traded call and put options and exchange traded call and put options (written) are classified as Level 1 since the valuations are based on quoted prices in active markets for identical securities. OTC index call options where the primary inputs to valuations include broker quotes that utilize inputs tailored to the remaining term of each call option and are assigned to Level 2. Foreign currency swaps are classified as Level 2 as the valuation is based on models that rely on inputs such as basis curves and currency spot rates that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Contract Loans: The fair values for contract loans are estimated using discounted cash flow analysis at interest rates currently offered for similar loans. Contract loans with similar characteristics are aggregated for purposes of the calculations.

NOTES TO FINANCIAL STATEMENTS

Other Investments: The fair values for bonds within Other investments are based on quoted market prices, where available. For bonds not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Other investments priced based on observable market information are assigned to Level 2. Other investments priced based on uncorroborated broker quotes, unobservable market inputs, or internal valuations are assigned to Level 3. Other investments carried on the equity method are not included as part of the fair value disclosure.

Deposit-Type Funds: Deposit-type funds are valued using discounted cash flow calculations, based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Borrowings: The fair value of borrowed money is estimated using discounted cash flow calculations based on current interest rates consistent with the maturity of the obligation.

Separate Account Assets: Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values.

d. Reasons Not Practicable to Estimate Fair Value

At December 31, 2025 and December 31, 2024, the Company had no investments where it was not practicable to estimate fair value.

e. Investments Measured Using Net Asset Value (NAV) Instead of Fair Value

At December 31, 2025 and December 31, 2024, the Company had no investments measured using NAV instead of fair value in which the investment may be sold below NAV, or with significant restrictions in the liquidation of the investment held at NAV.

21. Other Items

a. Unusual or Infrequent Items

Not applicable.

b. Troubled Debt Restructuring

Not applicable.

c. Other Disclosures

The Company held agency and non-agency structured securities with book value of $3,804,566,150 and $2,685,980,785 and fair value of $3,742,953,215 and $2,587,071,107 as of December 31, 2025 and 2024, respectively. The Company performs a review of the structured security portfolio on a regular basis to identify securities with credit deterioration and declines in projected future cash flows.

The Company elected to use rounding in reporting amounts in the statement (except truncation was elected in reporting amounts in Schedule D).

The Company was required by the New York Department to place bonds with a book/adjusting carrying value of $111,291,872 and $127,093,051 and cash of $1,898,812 and $9,918,879 at December 31, 2025 and 2024, respectively, into a Regulation 109 deposit account with the State of New York as a result of its delicensure in the state as of September 30, 2013.

d. Business Interruption Insurance Recoveries

The Company received no business interruption insurance recoveries during the period.

e. State and Federal Tax Credits

The Company had no state transferable tax credits during the period.

f. Subprime Mortgage Related Risk Exposure

i. The Company has exposure to subprime mortgage loans within its total investments in loan-backed and structured securities. The Company manages its exposure to subprime mortgage loans in several ways. First, the Company monitors its exposure level to loan-backed and structured securities against defined restrictions prescribed by its investment policy. Restrictions include exposure at the aggregate level to loan-backed and structured securities along with exposure to ratings classes and subsectors. Also, the Company continually tracks subprime loan-backed and structured securities for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

The Company has exposure to subprime mortgage loans as a result of direct investments in residential mortgage backed securities and through its wholly-owned subsidiary, Ameritas Investment Partners, Inc., which has a direct investment in a collateralized debt obligation that is backed primarily by prime, Alt-A and subprime residential mortgage loans.

NOTES TO FINANCIAL STATEMENTS

ii. The Company has no direct exposure to subprime mortgage loans.

iii. The Company's exposure to subprime mortgage loans through other investments as of December 31, 2025:

	Actual Cost	*Book/Adjusted Carrying Value (excluding interest)*	*Fair Value*	*Other Than Temporary Impairment Losses Recognized*
a. Asset-backed securities	$ 71,032,998	$ 70,064,440	$ 69,632,255	$ 0
b. Collateralized loan obligations	0	0	0	0
c. Equity investment in SCAs	0	0	0	0
d. Other assets	0	0	0	0
e. Total	$ 71,032,998	$ 70,064,440	$ 69,632,255	$ 0

The Company's exposure to subprime mortgage loans through other investments as of December 31, 2024:

	Actual Cost	*Book/Adjusted Carrying Value (excluding interest)*	*Fair Value*	*Other Than Temporary Impairment Losses Recognized*
a. Residential mortgage backed securities	$ 385,950	$ 392,332	$ 396,975	$ 0
b. Commercial mortgage backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	60,595,415	60,630,024	60,707,952	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	$ 60,981,365	$ 61,022,356	$ 61,104,927	$ 0

iv. The Company has no underwriting exposure to subprime mortgage risk thru mortgage guaranty or financial guaranty insurance coverage.

g. Retained Assets

i. For assets retained by the Company, a liability is established and reported within liabilities for deposit-type contracts and a draft account is established in the name of the beneficiary with a third party administrator. The balance of the liability is increased for credited interest and decreased for special services fees or to settle authorized drafts. Interest is compounded daily and credited monthly. Daily interest is calculated on the basis of the balance at the end of the day. Deposits made prior to May 15, 2002, have a variable interest rate based on the current rate, but with a minimum of 2.50%. All deposits made after May 15, 2002, have a variable interest rate based on the current rate. Interest rates were 3.60% from January 1, 2025 through August 31, 2025, and 3.85% from September 1, 2025 through December 31, 2025.

ii. The number and balance of retained asset accounts inforce segregated within aging categories at the end of December 31 were as follows:

	2025		*2024*	
	Number	*Balance*	*Number*	*Balance*
Up to and including 12 Months	37	$ 5,329,383	30	$ 3,380,109
13 to 24 Months	26	2,185,654	20	1,777,608
25 to 36 Months	16	1,575,701	22	1,733,748
37 to 48 Months	17	1,564,322	37	2,030,602
49 to 60 Months	32	1,781,094	25	856,243
Over 60 Months	801	31,529,697	849	32,376,808
Total	929	$ 43,965,851	983	$ 42,155,118

NOTES TO FINANCIAL STATEMENTS

iii. The number and balance of retained asset accounts inforce segregated between individual and group contracts at the end of December 31, 2025 were as follows:

	Individual		*Group*	
	Number	*Balance/ Amount*	*Number*	*Balance/ Amount*
Retained asset accounts at beginning of year	983	$ 42,155,118	0	$ 0
Retained asset accounts issued/added during year	42	8,979,715	0	0
Investment earnings credited to retained asset accounts during year	N/A	1,613,154	N/A	0
Fees and other charges asset accounts during year	N/A	0	N/A	0
Retained asset accounts transferred to state unclaimed property funds during year	0		0	0
Retained asset accounts closed/ withdrawn during year	96	8,782,136	0	0
Retained asset accounts at end of year	929	$ 43,965,851	0	$ 0

h. Proceeds from Issuance of Insurance-linked Securities

The company received no proceeds as the issuer, ceding insurer, or counterparty of insurance-linked securities.

i. Life Policies where the Company is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy

The company has no life policies where it is the owner and beneficiary or has otherwise obtained rights to control the policy.

22. Events Subsequent

Subsequent events have been considered through March 2, 2026 for the statutory statement issued on December 31, 2025.

23. Reinsurance

The Company recaptured previously ceded business related to a reinsurer under an order of rehabilitation, due to a liquidation order effective September 30, 2023. The impacts from the liquidation order resulted in the recording of a $5,054,121 and $5,301,687 recoverable at December 31, 2025 and 2024, respectively as an estimate of settlement from the reinsurer's estate. The recoverable consisted of $4,178,312 and $4,425,878 for paid claims at December 31, 2025 and 2024, respectively and $875,809 for waived and unearned premiums for both December 31, 2025 and 2024. Waived and unearned premiums are nonadmitted.

The Company entered into two coinsurance agreements of participating life blocks with a third party (Coinsurance Treaties). The Iowa Insurance Division approved the first coinsurance transaction on November 24, 2015 and the Massachusetts Division of Insurance approved the second coinsurance transaction on December 22, 2015. The Coinsurance Treaties were effective on December 1, 2015. As of December 31, 2025 and 2024, invested assets of $883,591,052 and $896,695,586, respectively, were held in trust to support the obligations reinsured under the Coinsurance Treaties. The amounts held in trust are to be used solely to fund obligations incurred under the Coinsurance Treaties and represent 2.9% and 3.1% of the Company’s admitted assets at December 31, 2025 and 2024, respectively.

Athene Annuity and Life Company, through assumption reinsurance, has assumed a portion of the Company's equity indexed annuity business as of December 31, 2025 and 2024. As a condition to assumption reinsurance, certain states have required the Company to remain contingently liable in the event the assuming reinsurer is unable to fulfill its obligations. The Company is contingently liable for $131,704 and $128,843 of additional reserves as of December 31, 2025 and 2024, respectively.

On December 31, 2025, the Company amended certain reinsurance agreements with Swiss Re Life & Health America, Inc. under which all previously ceded business was recaptured in exchange for a one-time recapture payment of $9,090,613. As a result of the recapture payment, $6,543,086 of ceded commission and $2,547,527 of ceded renewal premium was recorded in page 4, line 6 and page 4, line 1, respectively.

a. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

NOTES TO FINANCIAL STATEMENTS

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

i. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $501,869,826

ii. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? Not applicable.

Effective October 1, 2019, the Company entered into a combination coinsurance/quota share funds withheld reinsurance agreement of an individual indexed annuity block and guaranteed living withdrawal benefit riders on an individual indexed annuity block with a third party. The agreement included an in force block of business and a deferred gain was recorded in change in surplus at the time of the transaction. Amortization of $4,947,013 and $4,265,625, which is based upon the growth of the funds withheld liability, was recorded in change in surplus as a result of reinsurance, net of taxes, in the Summary of Operations, page 4 line 51.4 at December 31, 2025 and 2024, respectively.

b. Uncollectible Reinsurance
Not applicable.

c. Commutation of Ceded Reinsurance
Not applicable.

d. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.

e. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer
Not applicable.

f. Reinsurance Agreements with an Affiliated Captive Reinsurer
Not applicable.

g. Ceding Companies that Utilize a Captive to Reinsure XXX/AXXX Reserves
Not applicable.

h. Reinsurance Credit
Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination
Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

a. Reasons for Changes in Prior Year Incurred

The reserve for unpaid dental claims are estimated using historic claim lags, with adjustments based on the current level of pended/unprocessed claims, relative to the historical levels during the time period used to generate claim lag factors. The reserve for unpaid claims for group dental and vision insurance includes claims in course of settlement, incurred but not reported claims and unearned premiums. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the reserve for unpaid claims. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

Disability income and group health lines of business are adjusted as a result of the re-estimation of incurred losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

As a result of favorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses decreased by $21,568,776 and $3,345,887 for the years ended December 31, 2025 and 2024, respectively.

b. Significant Changes in Methods and Assumptions

There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses for the year ended December 31, 2025.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

For the years ended December 31, 2025 and 2024, the amount of insurance in force on direct individual life participating policies was $22,362,038,038 and $22,397,605,408, respectively, or 19.0% and 17.8%, respectively, of the total direct individual life policies in force. Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year or the policy anniversary dates. Dividends to the policyholders also include reinsurance assumed business. Direct amounts recorded in 2025 and 2024 totaled $16,226,789 and $16,139,778, respectively.

The Company has established three Closed Blocks of policies: (a) the first on October 1, 1998, (b) the second on July 1, 2005, and (c) the third on July 1, 2007, (collectively, the Closed Blocks). The Company formed these closed blocks of policies, under the arrangements approved by the Insurance Departments of the State of Nebraska, Ohio or the District of Columbia, as appropriate, to provide for dividends on policies that were in force on each respective effective date and which were within the classes of individual policies for which the Company had a dividend scale in effect at those dates. The Closed Blocks were designed to give reasonable assurance to owners of affected policies that the assets will be available to support such policies including maintaining dividend scales in effect at the effective dates, if the experience underlying such scales continues. The assets, including revenue thereon, will accrue solely to the benefit of the owners of policies included in the block until the block is no longer in effect.

30. Premium Deficiency Reserves

Liability carried for premium deficiency reserves: $0
Date of most recent evaluation of this liability: December 31, 2025
Was anticipated investment income utilized in the calculation? Yes ( ) No (X)

31. Reserves for Life Contracts and Deposit-Type Contracts

a. The Company waives deduction of deferred fractional premiums due upon death of the insured and returns any portion of the final premium beyond the date of death on traditional business. Surrender values are not provided in excess of legally computed reserves.

b. Mean reserves for substandard lives are based on appropriate multiples of standard rates of mortality.

c. As of December 31, 2025, the Company had $1,195,978,846 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Nebraska. Reserves to cover the above insurance totaled $22,919,721 at December 31, 2025 and are reported in Exhibit 5, Miscellaneous Reserves, column 4.

d. Tabular Interest, Tabular Less Actual Reserve Released, and Tabular Cost have been determined by formula as described in the instructions for Page 7, Analysis of Increase in Reserves during the Year.

e. For the determination of Interest Earnings Credited to the Account on Funds Not Involving Life Contingencies under Exhibit 7, Line 3 the valuation interest rate, which varies by issue year, is multiplied by the average funds in force during the year subject to such valuation interest rate.

f. The details for other net changes in reserves are as follows:

		Ordinary				*Group*	
	Total	*Industrial Life*	*Life Insurance*	*Individual Annuities*	*Supplementary Contract*	*Credit Life Group and Individual*	*Life Insurance*	*Annuities*
Change in VM 21 reserves	$ (7,250,038)	$ 0	$ 0	$ (7,236,836)	$ 0	$ 0	$ 0	$ (13,202)
Life - Additional Reserves -Illustration Actuary Testing	9,300,000	0	9,300,000	0	0	0	0	0
Total	$ 2,049,962	$ 0	$ 9,300,000	$ (7,236,836)	$ 0	$ 0	$ 0	$ (13,202)

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Reserves and Deposit Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows:

A. INDIVIDUAL ANNUITIES:

		General Account	*Separate Account with Guarantees*	*Separate Account Non-guaranteed*	*Total*	*% of Total*
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 0	$ 0	$ 0	$ 0	0.00 %
	b. At book value less current surrender charge of 5% or more	3,341,311,842	0	0	3,341,311,842	39.63 %
	c. At fair value	0	0	2,193,442,301	2,193,442,301	26.02 %
	d. Total with market value adjustment or at fair value	3,341,311,842	0	2,193,442,301	5,534,754,143	65.65 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,940,442,423	0	0	1,940,442,423	23.02 %
(2)	Not subject to discretionary withdrawal	955,516,055	0	0	955,516,055	11.33 %
(3)	Total (gross: direct + ceded)	6,237,270,320	0	2,193,442,301	8,430,712,621	100.00 %
(4)	Reinsurance ceded	647,941,536	0	0	647,941,536	
(5)	Total (net)* (3) - (4)	$ 5,589,328,784	$ 0	$ 2,193,442,301	$ 7,782,771,085	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 475,871,932	$ 0	$ 0	$ 475,871,932	

B. GROUP ANNUITIES:

		General Account	*Separate Account with Guarantees*	*Separate Account Non-guaranteed*	*Total*	*% of Total*
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 1,051,626,782	$ 0	$ 0	$ 1,051,626,782	12.26 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.00 %
	c. At fair value	0	0	7,406,275,530	7,406,275,530	86.37 %
	d. Total with market value adjustment or at fair value	1,051,626,782	0	7,406,275,530	8,457,902,312	98.63 %
	e. At book value without adjustment (minimal or no charge or adjustment)	90,536,022	0	0	90,536,022	1.06 %
(2)	Not subject to discretionary withdrawal	26,873,092	0	0	26,873,092	0.31 %
(3)	Total (gross: direct + ceded)	1,169,035,896	0	7,406,275,530	8,575,311,426	100.00 %
(4)	Reinsurance ceded	8,913,984	0	0	8,913,984	
(5)	Total (net)* (3) - (4)	$ 1,160,121,912	$ 0	$ 7,406,275,530	$ 8,566,397,442	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 0	$ 0	$ 0	$ 0	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

		General Account	*Separate Account with Guarantees*	*Separate Account Non-guaranteed*	*Total*	*% of Total*
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 280,175,162	$ 0	$ 0	$ 280,175,162	15.66 %
	b. At book value less current surrender charge of 5% or more	0	0	0	0	0.00 %
	c. At fair value	0	0	379,871,501	379,871,501	21.22 %
	d. Total with market value adjustment or at fair value	280,175,162	0	379,871,501	660,046,663	36.88 %
	e. At book value without adjustment (minimal or no charge or adjustment)	402,050,063	0	0	402,050,063	22.46 %
(2)	Not subject to discretionary withdrawal	727,645,271	0	0	727,645,271	40.66 %
(3)	Total (gross: direct + ceded)	1,409,870,496	0	379,871,501	1,789,741,997	100.00 %
(4)	Reinsurance ceded	330,037	0	0	330,037	
(5)	Total (net)* (3) - (4)	$ 1,409,540,459	$ 0	$ 379,871,501	$ 1,789,411,960	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ 0	$ 0	$ 0	$ 0	

NOTES TO FINANCIAL STATEMENTS

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

D.	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 6,726,378,347
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	23,072,349
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	1,409,540,459
(4)	Subtotal	8,158,991,155
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	9,599,717,831
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	379,871,501
(11)	Subtotal	9,979,589,332
(12)	Combined Total	$ 18,138,580,487

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Withdrawal characteristics of life insurance account value, cash value and reserves as of December 31, 2025 were as follows:

		Account Value	*Cash Value*	*Reserve*
A.	**General Account**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	$ 0	$ 0	$ 0
b.	Universal Life	956,381,775	907,899,272	966,309,611
c.	Universal Life with Secondary Guarantees	740,644,041	617,760,322	1,305,496,031
d.	Indexed Universal Life	12,169,218	11,437,480	12,219,361
e.	Indexed Universal Life with Secondary Guarantees	1,731,188,431	1,337,261,253	1,573,944,653
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	1,770,849,250	3,002,306,106
h.	Variable Life	0	0	0
i.	Variable Universal Life	140,279,659	1,352,935,156	151,486,233
j.	Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term Policies without Cash Value	XXX	XXX	492,687,521
b.	Accidental Death Benefits	XXX	XXX	351,218
c.	Disability - Active Lives	XXX	XXX	20,163,011
d.	Disability - Disabled Lives	XXX	XXX	22,030,422
e.	Miscellaneous Reserves	XXX	XXX	85,545,081
(3)	Total (gross: direct + assumed)	3,580,663,124	5,998,142,733	7,632,539,248
(4)	Reinsurance Ceded	0	0	557,869,675
(5)	Total (net) (3) - (4)	$ 3,580,663,124	$ 5,998,142,733	$ 7,074,669,573

		Account Value	*Cash Value*	*Reserve*
B.	**Separate Account with Guarantees**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	$ 0	$ 0	$ 0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	0	0	0
j.	Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	0	0	0
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

		Account Value	*Cash Value*	*Reserve*
C.	**Separate Account Nonguaranteed**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	$ 0	$ 0	$ 0
b.	Universal Life	0	0	0
c.	Universal Life with Secondary Guarantees	0	0	0
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	0	0
h.	Variable Life	0	0	0
i.	Variable Universal Life	1,302,915,599	0	1,299,132,511
j.	Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term Policies without Cash Value	XXX	XXX	0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability - Active Lives	XXX	XXX	0
d.	Disability - Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	1,302,915,599	0	1,299,132,511
(4)	Reinsurance Ceded	0	0	0
(5)	Total (net) (3) - (4)	$ 1,302,915,599	$ 0	$ 1,299,132,511

Reconciliation of total life actuarial reserves:

D.	Amount	
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 6,965,125,288
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	331,418
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	9,206,329
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	15,371,124
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	84,635,414
(6)	Subtotal	7,074,669,573
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	1,299,132,511
(8)	Exhibit 3, Line 0499999, Column 2	0
(9)	Exhibit 3, Line 0599999, Column 2	0
(10)	Subtotal (Lines (7) through (9))	1,299,132,511
(11)	Combined Total ((6) and (10))	$ 8,373,802,084

34. Premium and Annuity Considerations Deferred and Uncollected

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

		Gross	*Net of Loading*
i.	Industrial	$ 0	$ 0
ii.	Ordinary new business	5,656,687	(856,516)
iii.	Ordinary renewal	47,448,631	50,408,441
iv.	Credit life	0	0
v.	Group life	79	79
vi.	Group annuity	0	0
vii.	Totals	$ 53,105,397	$ 49,552,004

35. Separate Accounts

a-b. Separate Account Activity and General Nature and Characteristics of Separate Accounts Business:

Separate accounts held by the Company offer no investment experience guarantees and relate to individual variable life and annuity policies, group annuity contracts and group funding agreements of a nonguaranteed return nature, as approved by the state of domicile pursuant to the Company's certificate of authority. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. The assets and liabilities of the account are legally separated or insulated from other Company assets and liabilities. The assets and liabilities of the separate account are carried at net asset value.

Variable life and annuities provide an incidental death benefit of the greater of account value or premium paid. The Company offers a policy with a step up minimum guaranteed death benefit option and a guaranteed lifetime withdrawal benefit. The minimum guaranteed death benefit reserve and the guaranteed lifetime withdrawal benefit reserve is held in Exhibit 5, Life and Annuity Reserve Section, of the Company's general account annual statement.

NOTES TO FINANCIAL STATEMENTS

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. As of December 31, 2025, the Company reported assets and liabilities from variable universal life, variable annuities, funding agreements, and group annuities product lines in a separate account.

In accordance with the products/transactions recorded within the separate account, assets are considered legally insulated from the general account.

As of December 31, 2025 and 2024 the Company's Separate Account Statement included legally insulated assets of $11,287,353,540 and $10,756,291,397, respectively. The assets legally insulated from the general account as of December 31, 2025 are attributed to the following products/transactions:

Product/ Transaction	*Legally Insulated Assets*	*Separate Account Assets (Not Legally Insulated)*
Variable Universal Life, Variable Annuity, Funding Agreements and Group Annuity	$ 11,287,353,540	$ 0

The Company does not engage in securities lending transactions within the separate account.

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

		Index	*Nonindexed Guarantee Less than / Equal to 4%*	*Nonindexed Guarantee More than 4%*	*Non-Guaranteed Separate Accounts*	*Total*
i.	Premiums, considerations or deposits for the year ended December 31, 2025	$ 0	$ 0	$ 0	$ 870,039,313	$ 870,039,313
	Reserves at December 31, 2025					
ii.	For accounts with assets at:					
	a. Fair value	0	0	0	11,278,756,090	11,278,756,090
	b. Amortized cost	0	0	0	0	0
	c. Total reserves	$ 0	$ 0	$ 0	$ 11,278,756,090	$ 11,278,756,090
iii.	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1 With market value adjustment	$ 0	$ 0	$ 0	$ 0	$ 0
	2 At book value without market value adjustment and with current surrender charge 5% or more	0	0	0	0	0
	3 At fair value	0	0	0	11,278,756,090	11,278,756,090
	4 At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	0
	5 Subtotal	0	0	0	11,278,756,090	11,278,756,090
	b. Not subject to discretionary withdrawal	0	0	0	0	0
	c. Total	$ 0	$ 0	$ 0	$ 11,278,756,090	$ 11,278,756,090

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

i.	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 840,697,483
	b. Transfers from Separate Accounts (Page 4, Line 10)	1,751,806,336
	c. Net transfers to (from) the Separate Accounts (a) - (b)	(911,108,853)
ii.	Reconciling adjustments:	
	Miscellaneous reconciling items	0
iii.	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (911,108,853)

NOTES TO FINANCIAL STATEMENTS

36. Loss/Claim Adjustment Expenses

The change in the liability for unpaid accident and health claims and claim adjustment expenses which is reported within reserves for unpaid claims is summarized as follows:

		2025		*2024*
Total reserve for unpaid claims at January 1	$	387,210,448	$	373,034,608
Less reinsurance assumed		(14,917,796)		(16,233,914)
Plus reinsurance ceded		216,426,934		202,127,888
Direct balance		588,719,586		558,928,582
Incurred related to:				
Current year		973,097,087		920,602,291
Prior year		(21,568,776)		(3,345,887)
Total incurred		951,528,311		917,256,404
Paid related to:				
Current year		804,430,960		782,115,686
Prior year		106,994,940		105,349,714
Total paid		911,425,900		887,465,400
Direct balance		628,821,997		588,719,586
Plus reinsurance assumed		14,805,766		14,917,796
Less reinsurance ceded		(229,424,025)		(216,426,934)
Total reserve for unpaid claims at December 31	$	414,203,738	$	387,210,448

The Company paid assumed reinsurance claims of $79,391,704 and $79,532,825 and incurred assumed reinsurance claims of $79,279,674 and $78,216,707 for the years ended December 31, 2025 and 2024, respectively.

The Company paid ceded reinsurance claims of $34,533,953 and $33,117,893 and incurred ceded reinsurance claims of $47,531,044 and $47,416,939 for the years ended December 31, 2025 and 2024, respectively.

Anticipated salvage and subrogation are not included in the Company's determination of the liability for unpaid claims/losses.

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 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, 1A, 2 and 3

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

1.3 State Regulating? Nebraska

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/22/2023

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

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

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

If yes, complete and file the merger history data file with the NAIC.

GENERAL INTERROGATORIES

5.2 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

6.1 Has the 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]

6.2 If yes, give full information:

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

7.2 If yes,

7.21 State the percentage of foreign control. 0.00 %

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

1 Nationality	2 Type of Entity

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

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

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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Ameritas Advisory Services, LLC	Lincoln, NE	NO	NO	NO	YES
Ameritas Investment Company, LLC	Lincoln, NE	NO	NO	NO	YES
Ameritas Investment Partners, Inc.	Lincoln, NE	NO	NO	NO	YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, 1100 Capitol Avenue, Suite 300, Omaha, NE 68102

GENERAL INTERROGATORIES

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Linda A. Whitemire, Senior Vice President and Chief Financial Actuary of Ameritas Life Insurance Corp. 5900 O Street, Lincoln, NE 68510-2234

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

12.11	Name of real estate holding company	See explanation in 12.2
12.12	Number of parcels involved	82
12.13	Total book/adjusted carrying value	$ 317,758,989

12.2 If yes, provide explanation:
The amount represents underlying interest in real estate partnerships.

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

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

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

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

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

GENERAL INTERROGATORIES

14.1 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?

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.

Yes [X] No [ ]

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

14.2 Has the code of ethics for senior managers been amended?

Yes [X] No [ ]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Code is reviewed annually. The amendments in 2025 include grammatical and punctuation corrections and a change made to Section 9 - Reporting Any Illegal or Unethical Behaviors - amending Directeor of Audit to Second Vice President of Audit.

14.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ] No [X]

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

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [ ] No [X]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			0
0			0
0			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?

Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?

Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [ ] No [X]

GENERAL INTERROGATORIES

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	$ 0
20.12 To stockholders not officers	$ 0
20.13 Trustees, supreme or grand (Fraternal only)	$ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers	$ 0
20.22 To stockholders not officers	$ 0
20.23 Trustees, supreme or grand (Fraternal only)	$ 0

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

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

21.21 Rented from others	$ 0
21.22 Borrowed from others	$ 0
21.23 Leased from others	$ 0
21.24 Other	$ 0

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$ 0
22.22 Amount paid as expenses	$ 0
22.23 Other amounts paid	$ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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

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

1 Name of Third Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

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

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program report amount of collateral for other programs. $ 0

GENERAL INTERROGATORIES

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.093	Total payable for securities lending reported on the liability page	$ 0

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

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 34,416,677
26.28	On deposit with states	$ 121,096,868
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 18,964,690
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 1,652,068,474
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0
		0

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

GENERAL INTERROGATORIES

27.2 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.

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

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

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

29. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase & Co.	4 New York Plaza, New York, NY 10004
Federal Home Loan Bank of Topeka	One SW Security Benefit Plaza, Ste 100, Topeka, KS 66601
PNC Advisors	800 17th St NW, Washington, DC 20006
State Street Corp	Two World Financial Center, 2225 Liberty St. New York, NY 10281
US Bank Institutional Trust & Custody	425 Walnut St, Cincinnati, OH 45202
US Bank Institutional Trust & Custody	60 Livingston Ave, St Paul, MN 55107

29.02 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)

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

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

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

GENERAL INTERROGATORIES

29.05 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 Firm or Individual	2 Affiliation
Ameritas Investment Partners, Inc.	A
Loomis, Sayles & Company, L.P.	U
J.P. Morgan Investment Management Inc	U

29.0597 For those firms/individuals listed in the table for Question 29.05, 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] N/A [ ]

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

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

1 Central Registration Depository Number	2 Name Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
109381	Ameritas Investment Partners, Inc.	SEC	DS
105377	Loomis, Sayles & Company, L.P.	SEC	DS
107038	J.P. Morgan Investment Management Inc	SEC	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
399874-81-7	American Growth Fund of America - AM-R6	12,153,625
13161T-40-1	Calvert Short Duration Income - I	342,404
256210-10-5	Dodge & Cox Income Fund	2,116,771
464287-50-7	IShares Core S&P Mid-Cap ETF	1,033,098
552746-65-3	MFS International Value - R3	107,752
552746-34-9	MFS International Value - R6	981,004
552983-80-1	MFS Value - A	571,025
55273H-35-3	MFS Value - R6	2,706,931
808524-60-7	Schwab US Small-Cap ETF	1,151,731
78464A-87-0	SSGA Funds Mgmt Inc SPDR S&P Biotech ETF	938,861
77954M-30-3	T Rowe Price Capital Appreciation-I	5,023,750
87279B-30-4	T. Rowe Price Floating Rate Fd Short-Ter	102,477
921943-88-2	Vanguard Developed Mkts Index-Inst	42,499,842
922042-84-1	Vanguard Emerging Mkts Stk Index -Adm	1,539,393
921943-85-8	Vanguard FTSE Developed Markets ETF	242,696
922042-85-8	Vanguard FTSE Emerging Markets ETF	124,508
922031-76-0	Vanguard High Yield Corporate - Adm	611,750
922031-73-7	Vanguard Inflation-Protected Secs - Adm	219,382
922031-10-9	Vanguard Long-Term Invest Grade - Inv	522,854
922908-64-5	Vanguard Mid-Cap Index - Adm	2,968,287
922908-68-6	Vanguard Small-Cap Index - Admiral	5,250,003
922038-10-4	Vanguard Strategic Equity	5,212,059
921909-76-8	Vanguard Total International Stock ETF	330,578
921909-81-8	Vanguard Total Intern'l Stk Index - Adm	3,929,787
922908-74-4	Vanguard Value ETF	133,502
936793-20-7	Wasatch Small Cap Value	641,184
30.2999 TOTAL		91,455,254

GENERAL INTERROGATORIES

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Val Attributable to the Holding	4 Date of Valuation
American Growth Fund of America - AM-R6	NVIDIA Corp	737,360	12/31/2025
American Growth Fund of America - AM-R6	Broadcom Inc	562,591	12/31/2025
American Growth Fund of America - AM-R6	Microsoft Corp	560,647	12/31/2025
American Growth Fund of America - AM-R6	Meta Platforms Inc Class A	475,450	12/31/2025
American Growth Fund of America - AM-R6	Eli Lilly & Co	456,369	12/31/2025
Calvert Short Duration Income - I	US TREASURY N/B	17,363	11/30/2025
Calvert Short Duration Income - I	MSILF Government Portfolio Cla	8,601	11/30/2025
Calvert Short Duration Income - I	Fannie Mae or Freddie Mac TBA	6,917	11/30/2025
Calvert Short Duration Income - I	JPMorgan Chase & Co	4,612	11/30/2025
Calvert Short Duration Income - I	Bank of America Corp	4,208	11/30/2025
Dodge & Cox Income Fund	Fannie Mae Pool	60,307	09/30/2025
Dodge & Cox Income Fund	US TREASURY N/B	39,711	09/30/2025
Dodge & Cox Income Fund	US TREASURY N/B	33,826	09/30/2025
Dodge & Cox Income Fund	Freddie Mac Pool	31,815	09/30/2025
Dodge & Cox Income Fund	US TREASURY N/B	28,513	09/30/2025
IShares Core S&P Mid-Cap ETF	Ciena Corp	9,918	01/21/2026
IShares Core S&P Mid-Cap ETF	Coherent Corp	9,597	01/21/2026
IShares Core S&P Mid-Cap ETF	Lumentum Holdings Inc	7,790	01/21/2026
IShares Core S&P Mid-Cap ETF	Flex Ltd	7,469	01/21/2026
IShares Core S&P Mid-Cap ETF	Curtiss-Wright Corp	7,407	01/21/2026
MFS International Value - R3	Franco-Nevada Corp	5,639	09/30/2025
MFS International Value - R3	Taiwan Semiconductor Manufactu	5,633	09/30/2025
MFS International Value - R3	Legrand SA	4,681	09/30/2025
MFS International Value - R3	CaixaBank SA	4,298	09/30/2025
MFS International Value - R3	Schneider Electric SE	4,167	09/30/2025
MFS International Value - R6	Franco-Nevada Corp	51,336	09/30/2025
MFS International Value - R6	Taiwan Semiconductor Manufactu	51,287	09/30/2025
MFS International Value - R6	Legrand SA	42,615	09/30/2025
MFS International Value - R6	CaixaBank SA	39,132	09/30/2025
MFS International Value - R6	Schneider Electric SE	37,935	09/30/2025
MFS Value - A	JPMorgan Chase & Co	27,935	09/30/2025
MFS Value - A	Progressive Corp/The	21,790	09/30/2025
MFS Value - A	McKesson Corp	18,307	09/30/2025
MFS Value - A	Cigna Group/The	16,080	09/30/2025
MFS Value - A	RTX Corp	15,800	09/30/2025
MFS Value - R6	JPMorgan Chase & Co	132,423	09/30/2025
MFS Value - R6	Progressive Corp/The	103,296	09/30/2025
MFS Value - R6	McKesson Corp	86,784	09/30/2025
MFS Value - R6	Cigna Group/The	76,227	09/30/2025
MFS Value - R6	RTX Corp	74,901	09/30/2025
Schwab US Small-Cap ETF	Fannie Mae or Freddie Mac TBA	52,266	09/30/2025
Schwab US Small-Cap ETF	Fannie Mae or Freddie Mac TBA	19,038	09/30/2025
Schwab US Small-Cap ETF	TSY INFL IX N/B	14,627	09/30/2025
Schwab US Small-Cap ETF	BEIGNET INVESTOR LLC DBT PROJE	14,155	09/30/2025
Schwab US Small-Cap ETF	US TREASURY N/B	13,141	09/30/2025
SSGA Funds Mgmt Inc SPDR S&P Biotech E	Moderna Inc	19,125	01/21/2026
SSGA Funds Mgmt Inc SPDR S&P Biotech E	Revolution Medicines Inc	16,824	01/21/2026
SSGA Funds Mgmt Inc SPDR S&P Biotech E	Amicus Therapeutics Inc	13,557	01/21/2026
SSGA Funds Mgmt Inc SPDR S&P Biotech E	Praxis Precision Medicines Inc	13,322	01/21/2026
SSGA Funds Mgmt Inc SPDR S&P Biotech E	Krystal Biotech Inc	13,294	01/21/2026
T Rowe Price Capital Appreciation-I	Microsoft Corp	243,953	12/31/2025
T Rowe Price Capital Appreciation-I	NVIDIA Corp	231,545	12/31/2025
T Rowe Price Capital Appreciation-I	Apple Inc	211,600	12/31/2025
T Rowe Price Capital Appreciation-I	Alphabet Inc Class A Common Sh	204,567	12/31/2025
T Rowe Price Capital Appreciation-I	US TREASURY N/B	194,771	12/31/2025
T. Rowe Price Floating Rate Fd Short-Ter	Applied Systems Inc	1,478	12/31/2025
T. Rowe Price Floating Rate Fd Short-Ter	UKG Inc	1,471	12/31/2025
T. Rowe Price Floating Rate Fd Short-Ter	HUB International Ltd	1,446	12/31/2025
T. Rowe Price Floating Rate Fd Short-Ter	Epicor Software Corp	1,445	12/31/2025
T. Rowe Price Floating Rate Fd Short-Ter	CRC Insurance Group LLC	1,396	12/31/2025
Vanguard Developed Mkts Index-Inst	ASML Holding NV	662,148	12/31/2025
Vanguard Developed Mkts Index-Inst	Samsung Electronics Co Ltd	614,973	12/31/2025

GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Val Attributable to the Holding	4 Date of Valuation
Vanguard Developed Mkts Index-Inst	Roche Holding AG Participating	452,198	12/31/2025
Vanguard Developed Mkts Index-Inst	HSBC Holdings PLC	422,023	12/31/2025
Vanguard Developed Mkts Index-Inst	Novartis AG	413,098	12/31/2025
Vanguard Emerging Mkts Stk Index -Adm	Taiwan Semiconductor Manufactu	168,964	12/31/2025
Vanguard Emerging Mkts Stk Index -Adm	Tencent Holdings Ltd	67,195	12/31/2025
Vanguard Emerging Mkts Stk Index -Adm	Alibaba Group Holding Ltd	46,443	12/31/2025
Vanguard Emerging Mkts Stk Index -Adm	Vanguard Market Liquidity Fund	26,708	12/31/2025
Vanguard Emerging Mkts Stk Index -Adm	MKTLIQ 12/31/2049	22,013	12/31/2025
Vanguard FTSE Developed Markets ETF	ASML Holding NV	3,594	12/31/2025
Vanguard FTSE Developed Markets ETF	Samsung Electronics Co Ltd	3,337	12/31/2025
Vanguard FTSE Developed Markets ETF	Roche Holding AG Participating	2,454	12/31/2025
Vanguard FTSE Developed Markets ETF	AstraZeneca PLC	2,349	12/31/2025
Vanguard FTSE Developed Markets ETF	HSBC Holdings PLC	2,289	12/31/2025
Vanguard FTSE Emerging Markets ETF	Taiwan Semiconductor Manufactu	13,666	12/31/2025
Vanguard FTSE Emerging Markets ETF	Tencent Holdings Ltd	5,435	12/31/2025
Vanguard FTSE Emerging Markets ETF	Alibaba Group Holding Ltd	3,756	12/31/2025
Vanguard FTSE Emerging Markets ETF	SLCMT1142	2,160	12/31/2025
Vanguard FTSE Emerging Markets ETF	MKTLIQ 12/31/2049	1,780	12/31/2025
Vanguard High Yield Corporate - Adm	MKTLIQ 12/31/2049	84,263	12/31/2025
Vanguard High Yield Corporate - Adm	Imola Merger Corp	35,910	12/31/2025
Vanguard High Yield Corporate - Adm	US TREASURY N/B	35,385	12/31/2025
Vanguard High Yield Corporate - Adm	US TREASURY N/B	34,545	12/31/2025
Vanguard High Yield Corporate - Adm	US TREASURY N/B	30,713	12/31/2025
Vanguard Inflation-Protected Secs - Adm	TSY INFL IX N/B	8,773	12/31/2025
Vanguard Inflation-Protected Secs - Adm	TSY INFL IX N/B	8,637	12/31/2025
Vanguard Inflation-Protected Secs - Adm	TSY INFL IX N/B	8,108	12/31/2025
Vanguard Inflation-Protected Secs - Adm	TSY INFL IX N/B	7,740	12/31/2025
Vanguard Inflation-Protected Secs - Adm	TSY INFL IX N/B	7,277	12/31/2025
Vanguard Long-Term Invest Grade - Inv	MKTLIQ 12/31/2049	9,709	12/31/2025
Vanguard Long-Term Invest Grade - Inv	Anheuser-Busch Cos LLC / Anheu	6,300	12/31/2025
Vanguard Long-Term Invest Grade - Inv	US TREASURY N/B	4,601	12/31/2025
Vanguard Long-Term Invest Grade - Inv	Broadcom Inc	3,372	12/31/2025
Vanguard Long-Term Invest Grade - Inv	Microsoft Corp	3,362	12/31/2025
Vanguard Mid-Cap Index - Adm	Constellation Energy Corp	35,679	12/31/2025
Vanguard Mid-Cap Index - Adm	Newmont Corp	35,204	12/31/2025
Vanguard Mid-Cap Index - Adm	Robinhood Markets Inc Class A	28,733	12/31/2025
Vanguard Mid-Cap Index - Adm	CRH PLC	27,011	12/31/2025
Vanguard Mid-Cap Index - Adm	Howmet Aerospace Inc	26,655	12/31/2025
Vanguard Small-Cap Index - Admiral	SLCMT1142	50,768	12/31/2025
Vanguard Small-Cap Index - Admiral	Rocket Lab Corp Common Shares	27,038	12/31/2025
Vanguard Small-Cap Index - Admiral	Sandisk Corp/DE	23,993	12/31/2025
Vanguard Small-Cap Index - Admiral	Ciena Corp	23,940	12/31/2025
Vanguard Small-Cap Index - Admiral	Comfort Systems USA Inc	23,888	12/31/2025
Vanguard Strategic Equity	State Street Corp	44,772	09/30/2025
Vanguard Strategic Equity	EMCOR Group Inc	43,938	09/30/2025
Vanguard Strategic Equity	eBay Inc	41,696	09/30/2025
Vanguard Strategic Equity	SS&C Technologies Holdings Inc	38,257	09/30/2025
Vanguard Strategic Equity	NetApp Inc	37,423	09/30/2025
Vanguard Total International Stock ETF	Taiwan Semiconductor Manufactu	9,931	12/31/2025
Vanguard Total International Stock ETF	Tencent Holdings Ltd	3,957	12/31/2025
Vanguard Total International Stock ETF	SLCMT1142	3,676	12/31/2025
Vanguard Total International Stock ETF	ASML Holding NV	3,534	12/31/2025
Vanguard Total International Stock ETF	Samsung Electronics Co Ltd	3,273	12/31/2025
Vanguard Total Intern'l Stk Index - Adm	Taiwan Semiconductor Manufactu	122,452	12/31/2025
Vanguard Total Intern'l Stk Index - Adm	Tencent Holdings Ltd	48,769	12/31/2025
Vanguard Total Intern'l Stk Index - Adm	SLCMT1142	45,350	12/31/2025
Vanguard Total Intern'l Stk Index - Adm	ASML Holding NV	43,542	12/31/2025
Vanguard Total Intern'l Stk Index - Adm	Samsung Electronics Co Ltd	40,359	12/31/2025
Vanguard Value ETF	JPMorgan Chase & Co	4,741	12/31/2025
Vanguard Value ETF	Berkshire Hathaway Inc CLASS B	4,416	12/31/2025
Vanguard Value ETF	Exxon Mobil Corp	2,857	12/31/2025
Vanguard Value ETF	Johnson & Johnson	2,806	12/31/2025
Vanguard Value ETF	Walmart Inc	2,750	12/31/2025
Wasatch Small Cap Value	Ensign Group Inc/The	18,357	09/30/2025

GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Val Attributable to the Holding	4 Date of Valuation
Wasatch Small Cap Value	Medpace Holdings Inc	17,966	09/30/2025
Wasatch Small Cap Value	Bank OZK	17,902	09/30/2025
Wasatch Small Cap Value	Camtek Ltd/Israel	16,030	09/30/2025
Wasatch Small Cap Value	Nova Ltd	15,671	09/30/2025

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1	Issuer Credit Obligations	9,124,152,493	8,454,205,076	(669,947,417)
31.2	Asset-Backed Securities	3,804,566,150	3,742,953,215	(61,612,935)
31.3	Preferred stocks	0	0	0
31.4	Totals	12,928,718,643	12,197,158,291	(731,560,352)

31.5 Describe the sources or methods utilized in determining the fair values:
Market values for the majority of the publicly traded bonds were priced by SS&C's SVC Service, an outside vendor. The remainder of the publicly traded bonds and the majority of the private placement bonds are priced by internal advisors based on comparable publicly traded securities and industry specific matrices. There is a small number of securities priced by broker quotes.

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

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

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34 By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ ] No [X]

GENERAL INTERROGATORIES

35 By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was either:

i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash-equivalent investments with continued reporting on Schedule DA, part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

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

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

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

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

39.21 Held directly Yes [ ] No [X]

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any? $ 1,610,020

GENERAL INTERROGATORIES

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

1 Name	2 Amount Paid
	$ 0
	$ 0
	$ 0

41.1 Amount of payments for legal expenses, if any? $ 626,871

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

1 Name	2 Amount Paid
COZEN O'CONNER	$ 206,640
	$ 0
	$ 0

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 98,412

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

1 Name	2 Amount Paid
American Council of Life Insurance	$ 98,412
	$ 0
	$ 0

GENERAL INTERROGATORIES

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

Life Accident and Health Companies/ Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 1,306,909,837	$ 1,279,195,610
2.2	Premium Denominator	$ 3,948,961,089	$ 4,208,165,014
2.3	Premium Ratio (2.1 / 2.2)	33.100	30.400
2.4	Reserve Numerator	$ 68,851,167	$ 66,330,457
2.5	Reserve Denominator	$ 14,526,286,057	$ 13,838,546,227
2.6	Reserve Ratio (2.4 / 2.5)	0.470	0.480

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

3.4 State the authority under which Separate Accounts are maintained:

Section 44-402.01 RR Nebraska Statutes

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" $ 0

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

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

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

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	$ 0
	$ 0
	$ 0

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

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

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

5.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

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

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

GENERAL INTERROGATORIES

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
	0		0	0	0	0
	0		0	0	0	0
	0		0	0	0	0

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

7.1	Direct Premium Written	$ 904,285,314
7.2	Total Incurred Claims	$ 417,432,904
7.3	Number of Covered Lives	337,659

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

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

8.1 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 [X]

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:
   a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.
   b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.
   c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.
   d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

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

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

	Individual and Industrial Life	Amount at Risk
10.01	Modified Coinsurance Assumed Reserves	$ 0
10.02	Modified Coinsurance Ceded Reserves	$ 16,791,930

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed – Ceded) in Force	$ 20,358,595,387
10.04	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 4,003,544,764
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 998,114,121
10.06	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$ 5,001,658,885
10.08	Life Net Amount at Risk (10.03 – 10.07)	$ 15,356,936,502

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed – Ceded) in Force	$ 41,201,207,245
10.10	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 122,647,277
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.12	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.13	Life Reserves (10.10 + 10.11 + 10.12)	$ 122,647,277
10.14	Life Net Amount at Risk (10.09 – 10.13)	$ 41,078,559,968

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$ 0
10.16	Modified Coinsurance Ceded Reserves	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount at Risk
10.17	Net Amount (Direct + Assumed – Ceded) in Force	$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 – 10.21)	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount at Risk
10.23	Net Amount (Direct + Assumed – Ceded) in Force	$ 15,353,907
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 8,913,677
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 8,913,677
10.28	Life Net Amount at Risk (10.23 – 10.27)	$ 6,440,230

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount at Risk
10.29	Net Amount (Direct + Assumed – Ceded) in Force	$ 0
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0

GENERAL INTERROGATORIES

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

10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 0
10.34	Life Net Amount at Risk (10.29 – 10.33)	$ 0

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21	Paid	$ 64,131,202
11.22	Received	$ 61,737,674

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

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

12.21	Page 3, Line 1	$ 0
12.22	Page 4, Line 1	$ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 496,449,425

14.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as:
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance. Yes [ ] No [X]

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

14.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium	0	0	0
14.32	Paid claims	0	0	0
14.33	Claim liability and reserve (beginning of year)	0	0	0
14.34	Claim liability and reserve (end of year)	0	0	0
14.35	Incurred claims	0	0	0

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000	0	0
14.42	$25,000 - 99,999	0	0
14.43	$100,000 -249,999	0	0
14.44	$250,000 - 999,999	0	0
14.45	$1,000,000 or more	0	0

14.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only

15. Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [ ]

16. How often are meetings of the subordinate branches required to be held?

17. How are the subordinate branches represented in the supreme or governing body?

18. What is the basis of representation in the governing body?

19.1 How often are regular meetings of the governing body held?

19.2 When was the last regular meeting of the governing body held?

19.3 When and where will the next regular or special meeting of the governing body be held?

GENERAL INTERROGATORIES

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

19.4 How many members of the governing body attend the last regular meeting? 0

19.5 How many of the same were delegates of the subordinate branches? 0

20. How are the expenses of the governing body defrayed?

21. When and by whom are the officers and directors elected?

22. What are the qualifications for membership?

23. What are the limiting ages for admission?

24. What is the minimum and maximum insurance that may be issued on any one life?

25. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]

26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

27.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [X]

27.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

28. What proportion of first and subsequent year's payments may be used for management expenses?

28.11 First Year

28.12 Subsequent Years

29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]

29.2 If so, what amount and for what purpose?

0

30.1 Does the reporting entity pay and old age disability benefit? Yes [ ] No [ ]

30.2 If yes, what age does the benefit commence?

0

31.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]

31.2 If yes, when?

32. Have you filed with this Department all forms of benefit certificates issues, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements. Yes [ ] No [ ] N/A [X]

33.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [X]

33.3 If yes, explain:

GENERAL INTERROGATORIES

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

34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]

34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [X]

35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

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

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

1 Date	2 Outstanding Lien Amount
	$ 0
	$ 0
	$ 0
Total	$ 0

FIVE – YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

$000 omitted for amounts of life insurance

	1 2025	2 2024	3 2023	4 2022	5 2021
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	51,632,347	50,034,071	47,452,261	45,304,845	43,319,616
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	83,042,987	76,760,327	70,541,823	65,456,562	60,166,965
3. Credit life (Line 21, Col. 6)	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	16,204	16,896	21,268	21,302	22,887
5. Industrial (Line 21, Col. 2)	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. Total (Line 21, Col. 10)	134,691,538	126,811,294	118,015,352	110,782,709	103,509,468
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	67,513,216	56,870,462	44,803,449	33,859,212	23,574,129
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	4,776,078	5,156,573	0	3,990,506	4,412,897
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	13,604,520	13,742,351	15,649,282	10,238,810	10,068,087
10. Credit life (Line 2, Col. 6)	0	0	0	0	0
11. Group (Line 2, Col. 9)	254	1,060	1,811	1,479	1,364
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	18,380,852	18,899,984	15,651,093	14,230,795	14,482,348
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	752,652,737	719,550,322	680,746,899	680,236,585	559,119,062
15. Group Life (Line 20.4, Col. 3)	32,994	36,041	40,609	46,488	55,526
16. Individual annuities (Line 20.4, Col. 4)	671,485,445	1,221,439,651	850,451,485	574,754,464	672,154,787
17. Group annuities (Line 20.4, Col. 5)	1,069,692,948	849,838,269	927,198,184	1,027,396,552	1,216,143,333
18. Accidental & Health (Line 20.4, Col. 6)	1,455,096,965	1,417,300,731	1,320,439,409	1,268,516,659	1,204,715,949
19. Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20. Total	3,948,961,089	4,208,165,014	3,778,876,586	3,550,950,748	3,652,188,657
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	19,351,251,486	18,042,992,922	16,837,885,961	16,040,644,804	15,496,808,171
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,183,006,549	16,161,546,683	14,930,994,510	14,141,080,279	13,519,542,694
23. Aggregate life reserves (Page 3, Line 1)	13,824,120,269	13,173,129,305	12,086,166,093	11,438,715,882	10,950,481,631
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	52,591,044	117,658,617	29,792,910	12,721,128	62,243,951
24. Aggregate A & H reserves (Page 3, Line 2)	541,075,501	501,979,957	470,562,023	443,083,038	412,732,563
25. Deposit-type contract funds (Page 3, Line 3)	1,409,540,459	1,192,887,771	1,170,436,305	1,170,855,851	990,510,113
26. Asset valuation reserve (Page 3, Line 24.01)	325,046,230	354,447,885	336,909,309	264,476,773	295,154,560
27. Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	2,165,744,937	1,878,946,239	1,904,391,451	1,897,064,525	1,974,765,477
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	870,425,494	1,070,954,631	690,532,903	596,575,648	712,468,004
Risk-Based Capital Analysis					
30. Total adjusted capital	2,520,943,316	2,258,890,435	2,263,461,055	2,184,848,876	2,293,217,456
31. Authorized control level risk-based capital	247,380,467	253,551,142	234,371,454	231,952,419	241,188,317
Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
(Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	68.69	69.25	69.80	71.10	68.90
33. Stocks (Lines 2.1 and 2.2)	2.55	2.78	3.10	3.40	4.00
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	12.97	13.15	13.50	14.60	14.90
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.31	0.25	0.30	0.30	0.30
36. Cash, cash equivalents and short-term investments (Line 5)	1.82	1.15	1.00	0.30	1.20
37. Contract loans (Line 6)	5.15	4.87	4.50	4.00	3.60
38. Derivatives (Page 2, Line 7)	2.68	2.28	1.70	0.60	1.50
39. Other invested assets (Line 8)	5.71	6.11	6.00	5.80	5.30
40. Receivables for securities (Line 9)	0.13	0.00	0.00	0.00	0.00
41. Securities lending reinvested collateral assets (Line 10)	0.00	0.00	0.00	0.00	0.00
42. Aggregate write-ins for invested assets (Line 11)	0.00	100.00	100.00	100.00	100.00
43. Cash, cash equivalents and invested assets (Line 12)	100.00	100.00	100.00	100.00	100.00
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 9 +15, Col. 1)	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D, Summary, Line 22, Col. 1)	0	0	0	0	0
46. Affiliated common stocks (Sch. D, Summary, Line 28, Col. 1)	114,509,420	102,398,980	93,404,840	115,308,497	119,435,785
47. Affiliated mortgage loans on real estate	0	0	0	0	0
48. All other affiliated	20,321,709	15,192,378	12,760,088	77,087,026	123,871,191
49. Total of above Lines 44 to 48	134,831,129	117,591,358	106,164,928	192,395,523	243,306,976
50. Total investment in parent included in Lines 44 to 48 above	0	0	0	0	0

FIVE – YEAR HISTORICAL DATA
(Continued)

	1 2025	2 2024	3 2023	4 2022	5 2021
Total Nonadmitted and Admitted Assets					
51. Total nonadmitted assets (Page 2, Line 28, Col. 2)	308,754,907	272,682,439	231,533,187	181,150,289	123,789,429
52. Total admitted assets (Page 2, Line 28, Col. 3)	30,638,605,026	28,799,284,319	27,217,336,113	25,326,667,111	27,493,535,158
Investment Data					
53. Net investment income (Exhibit of Net Investment Income)	885,810,182	798,429,910	612,473,690	491,126,482	605,509,312
54. Realized capital gains (losses) (Page 4, Line 34, Column 1)	41,778,186	44,770,290	32,387,453	18,027,029	7,045,904
55. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	23,890,139	23,377,280	50,539,075	(134,965,476)	147,173,742
56. Total of above Lines 53, 54 and 55	951,478,507	866,577,480	695,400,218	374,188,035	759,728,958
Benefits and Reserve Increase (Page 6)					
57. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	3,041,804,322	3,065,836,121	2,468,215,826	2,227,074,248	2,595,013,502
58. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	928,510,137	902,727,335	825,637,948	785,365,959	769,950,275
59. Increase in life reserves-other than group and annuities (Line 19, Cols. 2)	240,557,937	407,138,594	268,640,212	223,661,363	229,537,431
60. Increase in A & H reserves (Line 19, Col. 6)	37,394,229	30,625,216	27,272,562	31,408,780	29,730,092
61. Dividends to policyholders and refunds to members (Line 30, Col. 1)	29,549,548	30,906,798	25,630,023	22,472,650	24,448,563
Operating Percentages					
62. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	22.445	21.827	22.805	21.659	20.131
63. Lapse percent (ordinary only) [Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	7.291	7.326	6.544	5.348	4.969
64. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	68.423	67.334	65.351	64.808	66.723
65. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	1.826	1.716	0.464	0.532	0.422
66. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	30.455	30.031	33.100	31.100	30.900
A & H Claim Reserve Adequacy					
67. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)	0	0	0	0	X X X
68. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	0	0	0	0	X X X
69. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	391,012,239	364,033,544	351,924,555	330,903,071	X X X
70. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	382,847,393	369,349,213	353,543,259	341,792,877	X X X
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Fede Income Taxes and Before Realized Capital Gains or (losses) by Lines of Business (Page 6.x, Line 33) (Page 6, Line 33)					
71. Individual industrial life (Page 6.1, Col. 2)	0	0	0	0	0
72. Individual whole life (Page 6.1, Col. 3)	10,614,158	6,839,123	(8,397,635)	0	0
73. Individual term life (Page 6.1, Col. 4)	2,046,590	(2,926,383)	11,452,809	0	0
74. Individual indexed life (Page 6.1, Col. 5)	70,958,172	(73,622,072)	9,402,912	0	0
75. Individual universal life (Page 6.1, Col. 6)	(14,706,204)	(19,668,163)	(22,942,258)	0	0
76. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(5,850,239)	(54,147,516)	(16,512,751)	0	0
77. Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
78. Individual variable universal life (Page 6.1, Col. 9)	4,144,329	4,216,823	2,155,085	0	0
79. Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
80. Individual other life (Page 6.1, Col. 11)	(1,078,944)	(430,235)	766,478	0	0
81. Individual YRT mortality risk only (Page 6.1, Col. 12)	0	57	0	0	0
82. Group whole life (Page 6.2, Col. 2)	230,173	17,226	329,765	0	0
83. Group term life (Page 6.2, Col. 3)	0	0	0	0	0
84. Group universal life (Page 6.2, Col. 4)	47,043	40,420	31,955	0	0
85. Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
86. Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
87. Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
88. Group other life (Page 6.2, Col. 8)	0	0	0	0	0
89. Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
90. Individual deferred fixed annuities (Page 6.3, Col. 2)	(70,784)	792,157	(2,359)	0	0
91. Individual deferred indexed annuities (Page 6.3, Col. 3)	(35,390,783)	(59,848,262)	(15,098,372)	0	0
92. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	6,876,163	2,110,123	(21,464,867)	0	0
93. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
94. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(661,038)	(949,612)	(132,531)	0	0
95. Individual other annuities (Page 6.3, Col. 7)	9,092,904	9,800,033	9,794,789	0	0
96. Group deferred fixed annuities (Page 6.4, Col. 2)	(144,513)	6,951	(50,447)	0	0
97. Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
98. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	0	0	0	0	0
99. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	13,508,191	9,988,799	7,666,196	0	0
10 Group life contingent pay (immediate and annuitization) (Page 6.4, Col. 6)	205,080	64,738	2,105	0	0
10 Group other annuities (Page 6.4, Col 7)	(891,658)	3,446,808	(348,946)	0	0
10 A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
10 A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
10 A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
10 A & H-vision only (Page 6.5, Col. 5)	21,890,115	19,036,795	14,744,863	0	0
10 A & H-dental only (Page 6.5, Col. 6)	16,051,340	24,742,018	31,177,617	0	0
10 A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
10 A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
10 A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
11 A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
11 A & H-disability income (Page 6.5, Col. 11)	16,232,321	13,593,903	12,287,089	0	0
11 A & H-long-term care (Page 6.5, Col. 12)	0	0	0	0	0
11 A & H-other (Page 6.5, Col. 13)	7,154,429	6,438,134	2,872,999	0	0
11 Aggregate of all other lines of business (Page 6, Col. 8)	42,427,295	32,261,777	23,656,505	0	0
11 Fraternal (Page 6, Col. 7)	0	0	0	0	0
11 Total (Page 6, Col. 1)	162,684,140	(78,196,358)	41,391,001	0	0

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

If no, please explain:

61301202543059100

DIRECT BUSINESS IN THE STATE OF: GRAND TOTAL

DURING THE YEAR 2025

NAIC Group Code 0943

LIFE INSURANCE (STATE PAGE) (b)

NAIC Company Code 61301

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sums Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	257,487,150	0	1,013,064	753,561	13,306,583	0	15,073,208	58,888,629	2,000,958	95,399,868	561,343	156,850,798
3. Term	163,477,263	0	0	0	0	0	0	87,711,704	0	86,379	175,217	87,973,300
4. Indexed	285,600,601	0	77	0	0	0	77	31,350,235	0	36,305,047	9,671	67,664,953
5. Universal	79,285,294	0	0	0	0	0	0	139,190,863	25,523	36,666,616	529,846	176,412,848
6. Universal with secondary guarantees	56,302,322	0	0	0	0	0	0	71,643,570	0	5,404,829	0	77,048,399
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	47,850,696	0	0	0	0	0	0	57,029,555	0	58,290,129	87,911	115,407,595
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	890,003,326	0	1,013,141	753,561	13,306,583	0	15,073,285	445,814,556	2,026,481	232,152,868	1,363,988	681,357,893
Group Life												
12. Whole	11,792	0	0	0	0	0	0	456,899	0	0	0	456,899
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	39,183	0	0	0	0	0	0	5,000	0	24,524	0	29,524
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable Universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	50,975	0	0	0	0	0	0	461,899	0	24,524	0	486,423
Individual Annuities												
20. Fixed	573,003	0	25	0	0	0	25	12,583,034	0	34,270,050	0	46,853,084
21. Indexed	707,142,924	0	0	0	0	0	0	73,107,966	0	478,223,333	0	551,331,299
22. Variable with guarantees	20,352,160	0	0	0	0	0	0	36,182,416	0	307,539,178	0	343,721,594
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	2,759,055	0	55	0	1,190	0	1,245	6,388,914	0	412	0	6,389,326
25. Other (f)	2,803	0	0	0	0	0	0	(3,836)	0	0	0	(3,836)
26. Total Individual Annuities	730,829,945	0	80	0	1,190	0	1,270	128,258,494	0	820,032,973	0	948,291,467
Group Annuities												
27. Fixed	271,519	0	0	0	0	0	0	3,776,816	0	10,609,025	0	14,385,841
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	1,075,503,310	0	0	0	0	0	0	0	0	1,499,890,963	0	1,499,890,963
31. Life contingent payout	517,820	0	0	0	0	0	0	3,547,905	0	517,820	0	4,065,725
32. Other (f)	0	0	0	0	0	0	0	0	0	435,476	0	435,476
33. Total Group Annuities	1,076,292,649	0	0	0	0	0	0	7,324,721	0	1,511,453,284	0	1,518,778,005
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision Only (d)	199,044,541	0	0	0	0	0	0	XXX	XXX	XXX	106,336,134	106,336,134
38. Dental Only (d)	1,016,680,125	0	0	0	0	0	0	XXX	XXX	XXX	697,460,428	697,460,428
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	209,390,062	0	0	0	0	0	0	XXX	XXX	XXX	69,670,521	69,670,521
44. Long-term care (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	16,732,803	0	0	0	0	0	0	XXX	XXX	XXX	7,925,118	7,925,118
46. Total Accident and Health	1,441,847,531	0	0	0	0	0	0	XXX	XXX	XXX	881,392,201	881,392,201
47. Total	4,139,024,426	0	1,013,221	753,561	13,307,773	0	15,074,555	581,859,670	2,026,481	2,563,663,649	882,756,189	4,030,305,989

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

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
	Incurred During Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	59,551,775	2,512	60,741,360	0	0	0	0	2,512	60,741,360	13,146,359	3,126	1,648,955,569	(4,895)	(715,547,174)	80,776	13,647,762,162
3. Term	81,112,704	254	87,711,704	0	0	0	0	254	87,711,704	31,648,107	22,661	12,943,722,213	(14,343)	(6,952,678,212)	128,928	78,081,615,562
4. Indexed	34,700,531	85	31,350,235	0	0	0	0	85	31,350,235	8,028,905	8,687	3,534,188,011	(5,021)	(1,901,485,623)	46,368	22,232,655,792
5. Universal	162,583,005	1,181	178,461,568	0	0	0	0	1,181	178,461,568	42,640,020	378	212,406,041	(3,561)	(650,399,844)	56,706	10,972,040,966
6. Universal with secondary guarantees	39,034,005	87	32,398,389	0	0	0	0	87	32,398,389	9,435,616	0	0	(163)	(52,008,755)	4,272	1,569,302,296
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	53,319,901	198	57,029,555	0	0	0	0	198	57,029,555	2,383,585	30	41,326,147	(1,089)	(227,161,748)	21,222	6,650,684,570
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	430,301,921	4,317	447,692,811	0	0	0	0	4,317	447,692,811	107,282,592	34,882	18,380,597,981	(29,072)	(10,499,281,356)	338,272	133,154,061,348
Group Life																
12. Whole	427,179	30	456,899	0	0	0	0	30	456,899	20,123	0	254	(2)	(508,941)	65	13,325,172
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	5,000	1	5,000	0	0	0	0	1	5,000	0	0	0	0	(183,742)	0	2,878,736
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	432,179	31	461,899	0	0	0	0	31	461,899	20,123	0	254	(2)	(692,683)	65	16,203,908
Individual Annuities																
20. Fixed	14,317,584	175	13,034,851	0	0	0	0	175	13,034,851	2,154,132	12	31	(547)	(32,683,990)	4,335	291,189,110
21. Indexed	73,766,906	444	73,107,966	0	0	0	0	444	73,107,966	1,747,622	3,424	662,774,046	(2,320)	(364,901,388)	29,882	5,018,572,483
22. Variable with guarantees	36,194,479	338	36,182,416	0	0	0	0	338	36,182,416	76,084	78	12,679,393	(1,834)	(62,414,110)	16,352	2,473,108,799
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	6,398,259	668	6,388,914	0	0	0	0	668	6,388,914	2,816	39	0	(123)	2,200	1,153	47,633
25. Other (f)	3,836	0	0	0	0	0	0	0	0	3,836	108	563,627	(199)	(1,268,817)	1,421	27,360,851
26. Total Individual Annuities	130,681,064	1,625	128,714,147	0	0	0	0	1,625	128,714,147	3,984,490	3,661	676,017,097	(5,023)	(461,266,105)	53,143	7,810,278,876
Group Annuities																
27. Fixed	4,047,969	118	3,776,816	0	0	0	0	118	3,776,816	417,960	0	0	(3)	(11,095,984)	42	90,672,020
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2	0	0	0	0	0	2	0	0	168	324,507,091	(472)	279,813,931	4,028	8,457,909,374
31. Life contingent payout	3,587,873	1,065	3,547,905	0	0	0	0	1,065	3,547,905	762,803	15	0	(73)	0	939	0
32. Other (f)	0	4	0	0	0	0	0	4	0	0	0	0	(1)	0	2	0
33. Total Group Annuities	7,635,842	1,189	7,324,721	0	0	0	0	1,189	7,324,721	1,180,763	183	324,507,091	(549)	268,717,947	5,011	8,548,581,394
Accident and Health																
34. Comprehensive individual (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision Only (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	245,954	37,538,125	(234,967)	(27,285,532)	1,549,290	204,804,754
38. Dental Only (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	281,089	177,081,896	(273,601)	(153,325,390)	1,523,525	1,055,333,662
39. Federal Employees Health Benefits Plan (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,709	21,422,038	(5,350)	(1,422,726,875)	109,117	216,881,458
44. Long-term care (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,503	13,081,334	(50,655)	(13,929,519)	287,318	16,776,819
46. Total Accident and Health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	607,255	249,123,393	(564,573)	(1,617,267,316)	3,469,250	1,493,796,693
47. Total	569,051,006	7,162	584,193,578	0	0	0	0	7,162	584,193,578	112,467,968	645,981	19,630,245,816	(599,219)	(12,309,789,513)	3,865,741	151,022,922,219

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year 0 , current year 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year 0 , current year 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount: 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: 223,309,285 Group: 87,228,326 Total: 310,537,611

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 4,674,762 and number of persons insured under indemnity only products 8,714

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual 0 ; Comprehensive Group 0 ; Medicare Supplement 0 ; Vision Only 204,101,313 ; Dental Only 1,043,211,528 ; Federal Employees Health Benefits Plan 0 ; Title XVIII Medicare 0 ; Title XIX Medicaid 0 ; Credit A&H 0 ; Disability Income 204,701,227 ; Long-Term Care 0 ; Other Health 17,086,645

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	381,195	126,794,398	0	0	67	1,865	16,896	126,811,294
2. Issued during year	0	0	34,882	18,380,598	0	0	0	8	254	18,380,852
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	313	180,541	0	0	0	1	5	180,546
5. Increased during year (net)	0	0	0	0	0	0	0	0	72	72
6. Subtotals, Lines 2 to 5	0	0	35,195	18,561,139	0	0	0	9	331	18,561,470
7. Additions by dividends during year	XXX	0	XXX	30,854	XXX	0	XXX	XXX	0	30,854
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	416,390	145,386,391	0	0	67	1,874	17,227	145,403,618
Deductions during year:										
10. Death	0	0	5,131	484,196	0	0	XXX	52	269	484,465
11. Maturity	0	0	262	5,402	0	0	XXX	5	185	5,587
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	307	34,590	0	0	0	0	0	34,590
14. Surrender	0	0	6,406	1,469,422	0	0	0	0	0	1,469,422
15. Lapse	0	0	19,264	8,061,924	0	0	2	18	569	8,062,493
16. Conversion	0	0	881	619,837	0	0	XXX	XXX	XXX	619,837
17. Decreased (net)	0	0	159	35,686	0	0	0	0	0	35,686
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	32,410	10,711,057	0	0	2	75	1,023	10,712,080
21. In force end of year (b) (Line 9 minus Line 20)	0	0	383,980	134,675,334	0	0	65	1,799	16,204	134,691,538
22. Reinsurance ceded end of year	XXX	0	XXX	49,071,574	XXX	0	XXX	XXX	850	49,072,424
23. Line 21 minus Line 22	XXX	0	XXX	85,603,760	XXX	(a) 0	XXX	XXX	15,354	85,619,114
DETAILS OF WRITE-IN LINES										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 08 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:

(a) Group $ 0; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 Does the society collect any contributions from members for general expenses of the society under fully-paid up certificates? NO

If not, how are such expenses met? Not applicable.

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	X X X	0	X X X	759,399
25. Other paid-up insurance	0	0	31,450	2,962,592
26. Debit ordinary insurance	X X X	X X X	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	6	121
28. Term policies - other	22,661	12,939,247	129,599	78,124,337
29. Other term insurance - decreasing	X X X	0	X X X	104
30. Other term insurance	X X X	665,273	X X X	4,525,106
31. Totals, (Lines 27 to 30)	22,661	13,604,520	129,605	82,649,668
Reconciliation to Lines 2 and 21:				
32. Term additions	X X X	0	X X X	128,475
33. Totals, extended term insurance	X X X	X X X	4,040	264,844
34. Totals, whole life and endowment	12,221	4,776,078	250,335	51,632,347
35. Totals (Lines 31 to 34)	34,882	18,380,598	383,980	134,675,334

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial	0	0	0	0
37. Ordinary	16,731,582	1,649,016	111,215,718	23,459,616
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	254	0	13,325	2,879
40. Totals (Lines 36 to 39)	16,731,836	1,649,016	111,229,043	23,462,495

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	X X X	0	X X X	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	X X X	0	X X X
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	343,999

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1	Effective amount of insurance.
47.2	Amount of insurance on life of spouse and children.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
Disability Provision								
48. Waiver of Premium	0	0	29,106	12,292,936	0	0	0	0
49. Disability Income	0	0	12,332	2,113,460	0	0	0	0
50. Extended Benefits	0	0	X X X	X X X	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(a) 0	41,438	(a) 14,406,396	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	574	1,190	0	3
2. Issued during year	20	33	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	594	1,223	0	3
Deductions during year:				
6. Decreased (net)	57	162	0	1
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	57	162	0	1
9. In force end of year (Line 5 minus line 8)	537	1,061	0	2
10. Amount on deposit	0	(a) 27,360,851	0	(a) 0
11. Income now payable	537	483	0	2
12. Amount of income payable	(a) 2,564,133	(a) 5,536,788	(a) 0	(a) 41,591

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	915	51,826	5,374	109,270
2. Issued during year	94	3,514	183	2,751
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	1,009	55,340	5,557	112,021
Deductions during year:				
6. Decreased (net)	99	4,705	548	8,791
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	99	4,705	548	8,791
9. In force end of year (Line 5 minus line 8)	910	50,635	5,009	103,230
Income now payable:				
10. Amount of income payable	(a) 10,363,162	XXX	XXX	(a) 3,285,276
Deferred fully paid:				
11. Account Balance	XXX	(a) 3,721,012,599	XXX	(a) 730,419
Deferred not fully paid:				
12. Account Balance	XXX	(a) 4,016,854,376	XXX	(a) 8,457,909,375

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	5,001,267	882,628,845	0	0	1,025,301	565,931,724
2. Issued during year	259,497	92,838,297	0	0	347,758	156,285,714
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	5,260,764	XXX	0	XXX	1,373,059	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	2,919,060	XXX	0	XXX	245,468	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	2,919,060	XXX	0	XXX	245,468	XXX
10. In force end of year (Line 5 minus line 8	2,341,704	(a) 869,839,458	0	(a) 0	1,127,591	(a) 623,973,515

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	2,129	20,560
2. Issued during year	76	135
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Totals (Lines 1 to 4)	2,205	20,695
Deductions during year:		
6. Decreased (net)	140	1,445
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	140	1,445
9. In force end of year (Line 5 minus line 8)	2,065	19,250
10. Amount of account balance	(a) 1,231,789,842	(a) 107,942,500

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	48,624,627
2. Current year's realized pre-tax capital gains/(losses) of $ (331,935) transferred into the reserve net of taxes of $ (69,706)	(262,229)
3. Adjustment for current year's liability gains/(losses) released from the reserve	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	48,362,398
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,932,017
6. Reserve as of December 31, current year (Line 4 minus Line 5)	40,430,381

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/ (Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	7,083,012	849,005		7,932,017
2. 2026	5,608,903	1,167,071		6,775,974
3. 2027	4,643,493	355,771		4,999,264
4. 2028	4,023,350	208,287		4,231,637
5. 2029	3,552,971	57,784		3,610,755
6. 2030	3,076,509	(108,074)		2,968,435
7. 2031	2,790,980	(208,321)		2,582,659
8. 2032	2,582,335	(233,572)		2,348,763
9. 2033	2,448,336	(258,134)		2,190,202
10. 2034	2,335,422	(289,507)		2,045,915
11. 2035	2,188,380	(321,855)		1,866,525
12. 2036	1,961,961	(318,237)		1,643,724
13. 2037	1,648,027	(280,814)		1,367,213
14. 2038	1,248,893	(242,027)		1,006,866
15. 2039	912,962	(201,405)		711,557
16. 2040	643,067	(155,760)		487,307
17. 2041	430,125	(118,955)		311,170
18. 2042	316,955	(93,484)		223,471
19. 2043	236,159	(66,188)		169,971
20. 2044	186,987	(37,019)		149,968
21. 2045	162,107	(6,024)		156,083
22. 2046	145,039	9,642		154,681
23. 2047	131,266	8,183		139,449
24. 2048	111,087	6,648		117,735
25. 2049	80,735	5,065		85,800
26. 2050	50,912	3,358		54,270
27. 2051	25,665	2,213		27,878
28. 2052	4,425	1,755		6,180
29. 2053	(4,417)	1,298		(3,119)
30. 2054		801		801
31. 2055 and Later		267		267
32. Total (Lines 1 to 31)	48,625,646	(262,228)		48,363,418

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	125,575,064	21,386,935	146,961,999	59,405,994	148,079,892	207,485,886	354,447,885
2. Realized capital gains/(losses) net of taxes-General Account	(3,891,930)	(712,217)	(4,604,147)	39,328,249	7,321,162	46,649,411	42,045,264
3. Realized capital gains/(losses) net of taxes-Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	14,811,707	0	14,811,707	4,836,575	(33,345,570)	(28,508,995)	(13,697,288)
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	23,278,793	4,222,828	27,501,621	0	405,654	405,654	27,907,275
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	159,773,634	24,897,546	184,671,180	103,570,818	122,461,138	226,031,956	410,703,136
9. Maximum reserve	120,594,634	22,381,564	142,976,198	53,934,347	151,373,242	205,307,589	348,283,787
10. Reserve objective	69,988,356	17,242,097	87,230,453	53,810,447	150,833,891	204,644,338	291,874,791
11. 20% of (Line 10 - Line 8)	(17,957,056)	(1,531,090)	(19,488,146)	(9,952,074)	5,674,551	(4,277,523)	(23,765,669)
12. Balance before transfers (Lines 8 + 11)	141,816,578	23,366,456	165,183,034	93,618,744	128,135,689	221,754,433	386,937,467
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(21,221,946)	(984,892)	(22,206,838)	(39,684,399)	0	(39,684,399)	(61,891,237)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	120,594,632	22,381,564	142,976,196	53,934,345	128,135,689	182,070,034	325,046,230

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations	439,031,365	X X X	X X X	439,031,365	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1A	1,741,288,919	X X X	X X X	1,741,288,919	0.0002	348,258	0.0007	1,218,902	0.0013	2,263,676
2.2	1	NAIC Designation Category 1B	168,681,095	X X X	X X X	168,681,095	0.0004	67,472	0.0011	185,549	0.0023	387,967
2.3	1	NAIC Designation Category 1C	319,681,008	X X X	X X X	319,681,008	0.0006	191,809	0.0018	575,426	0.0035	1,118,884
2.4	1	NAIC Designation Category 1D	451,616,017	X X X	X X X	451,616,017	0.0007	316,131	0.0022	993,555	0.0044	1,987,110
2.5	1	NAIC Designation Category 1E	430,900,202	X X X	X X X	430,900,202	0.0009	387,810	0.0027	1,163,431	0.0055	2,369,951
2.6	1	NAIC Designation Category 1F	1,596,964,191	X X X	X X X	1,596,964,191	0.0011	1,756,661	0.0034	5,429,678	0.0068	10,859,356
2.7	1	NAIC Designation Category 1G	1,943,348,624	X X X	X X X	1,943,348,624	0.0014	2,720,688	0.0042	8,162,064	0.0085	16,518,463
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	6,652,480,056	X X X	X X X	6,652,480,056	X X X	5,788,829	X X X	17,728,605	X X X	35,505,407
3.1	2	NAIC Designation Category 2A	2,025,775,066	X X X	X X X	2,025,775,066	0.0021	4,254,128	0.0063	12,762,383	0.0105	21,270,638
3.2	2	NAIC Designation Category 2B	2,475,129,523	X X X	X X X	2,475,129,523	0.0025	6,187,824	0.0076	18,810,984	0.0127	31,434,145
3.3	2	NAIC Designation Category 2C	1,032,362,041	X X X	X X X	1,032,362,041	0.0036	3,716,503	0.0108	11,149,510	0.0180	18,582,517
3.4		Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	5,533,266,630	X X X	X X X	5,533,266,630	X X X	14,158,455	X X X	42,722,877	X X X	71,287,300
4.1	3	NAIC Designation Category 3A	84,927,911	X X X	X X X	84,927,911	0.0069	586,003	0.0183	1,554,181	0.0262	2,225,111
4.2	3	NAIC Designation Category 3B	102,936,652	X X X	X X X	102,936,652	0.0099	1,019,073	0.0264	2,717,528	0.0377	3,880,712
4.3	3	NAIC Designation Category 3C	44,980,102	X X X	X X X	44,980,102	0.0131	589,239	0.0350	1,574,304	0.0500	2,249,005
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	232,844,665	X X X	X X X	232,844,665	X X X	2,194,315	X X X	5,846,013	X X X	8,354,828
5.1	4	NAIC Designation Category 4A	32,399,979	X X X	X X X	32,399,979	0.0184	596,160	0.0430	1,393,199	0.0615	1,992,599
5.2	4	NAIC Designation Category 4B	7,786,376	X X X	X X X	7,786,376	0.0238	185,316	0.0555	432,144	0.0793	617,460
5.3	4	NAIC Designation Category 4C	2,978,477	X X X	X X X	2,978,477	0.0310	92,333	0.0724	215,642	0.1034	307,975
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	43,164,832	X X X	X X X	43,164,832	X X X	873,809	X X X	2,040,985	X X X	2,918,034
6.1	5	NAIC Designation Category 5A	0	X X X	X X X	0	0.0472	0	0.0846	0	0.1410	0
6.2	5	NAIC Designation Category 5B	0	X X X	X X X	0	0.0663	0	0.1188	0	0.1980	0
6.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
7	6	NAIC 6	3,415,092	X X X	X X X	3,415,092	0.0000	0	0.2370	809,377	0.2370	809,377
8		Intentionally left blank	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8)	12,904,202,640	X X X	X X X	12,904,202,640	X X X	23,015,408	X X X	69,147,857	X X X	118,874,946
		PREFERRED STOCKS										
10	1	Highest quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
11	2	High quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (Sum of Lines 10 through 16)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18		Exempt obligations	18,964,690	X X X	X X X	18,964,690	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1A	0	X X X	X X X	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1B	0	X X X	X X X	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1C	0	X X X	X X X	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1D	0	X X X	X X X	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1E	0	X X X	X X X	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1F	0	X X X	X X X	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1G	0	X X X	X X X	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
20.1	2	NAIC Designation Category 2A	5,551,313	X X X	X X X	5,551,313	0.0021	11,658	0.0063	34,973	0.0105	58,289
20.2	2	NAIC Designation Category 2B	0	X X X	X X X	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2C	0	X X X	X X X	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3)	5,551,313	X X X	X X X	5,551,313	X X X	11,658	X X X	34,973	X X X	58,289
21.1	3	NAIC Designation Category 3A	0	X X X	X X X	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3B	0	X X X	X X X	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3C	0	X X X	X X X	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
22.1	4	NAIC Designation Category 4A	0	X X X	X X X	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4B	0	X X X	X X X	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4C	0	X X X	X X X	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
23.1	5	NAIC Designation Category 5A	0	X X X	X X X	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5B	0	X X X	X X X	0	0.0663	0	0.1128	0	0.1980	0
23.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
24	6	NAIC 6	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24)	24,516,003	X X X	X X X	24,516,003	X X X	11,658	X X X	34,973	X X X	58,289
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	321,926,237	X X X	X X X	321,926,237	0.0005	160,963	0.0016	515,082	0.0033	1,062,357
27	1	Highest quality	181,527,747	X X X	X X X	181,527,747	0.0005	90,764	0.0016	290,444	0.0033	599,042
28	2	High quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative Instruments	503,453,984	X X X	X X X	503,453,984	X X X	251,727	X X X	805,526	X X X	1,661,399
34		TOTAL (Lines 9 + 17 + 25 + 33)	13,432,172,627	X X X	X X X	13,432,172,627	X X X	23,278,793	X X X	69,988,356	X X X	120,594,634

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm mortgages – CM1 – highest quality	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages – CM2 – high quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages – CM3 – medium quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages – CM4 – low medium quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages – CM5 – low quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages – insured or guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages – all other	0	0	X X X	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial mortgages – insured or guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages – all other – CM1 – highest quality	2,014,647,158	0	X X X	2,014,647,158	0.0011	2,216,112	0.0057	11,483,489	0.0074	14,908,389
44		Commercial mortgages – all other – CM2 – high quality	316,068,602	0	X X X	316,068,602	0.0040	1,264,274	0.0114	3,603,182	0.0149	4,709,422
45		Commercial mortgages – all other – CM3 – medium quality	101,453,782	0	X X X	101,453,782	0.0069	700,031	0.0200	2,029,076	0.0257	2,607,362
46		Commercial mortgages – all other – CM4 – low medium quality	3,534,263	0	X X X	3,534,263	0.0120	42,411	0.0343	121,225	0.0428	151,266
47		Commercial mortgages – all other – CM5 – low quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48		Farm mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages - insured or guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages - all other	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages - insured or guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages - all other	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53		Farm mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages - insured or guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages - all other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages - insured or guaranteed	1,114,043	0	X X X	1,114,043	0.0000	0	0.0046	5,125	0.0046	5,125
57		Commercial mortgages - all other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,436,817,848	0	X X X	2,436,817,848	X X X	4,222,828	X X X	17,242,097	X X X	22,381,564

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	329,443,790	X X X	X X X	329,443,790	0.0000	0	0.1627 (a)	53,600,505	0.1627 (a)	53,600,505
2		Unaffiliated private	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank	34,416,677	X X X	X X X	34,416,677	0.0000	0	0.0061	209,942	0.0097	333,842
4		Affiliated life with AVR	114,509,412	X X X	X X X	114,509,412	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations	0	0	0	0	X X X	0	X X X	0	X X X	0
6		Fixed income highest quality	0	0	0	0	X X X	0	X X X	0	X X X	0
7		Fixed income high quality	0	0	0	0	X X X	0	X X X	0	X X X	0
8		Fixed income medium quality	0	0	0	0	X X X	0	X X X	0	X X X	0
9		Fixed income low quality	0	0	0	0	X X X	0	X X X	0	X X X	0
10		Fixed income lower quality	0	0	0	0	X X X	0	X X X	0	X X X	0
11		Fixed income in or near default	0	0	0	0	X X X	0	X X X	0	X X X	0
12		Unaffiliated common stock public	0	0	0	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
13		Unaffiliated common stock private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14		Real estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15		Affiliated - certain other (See SVO Purposes & Procedures Manual)	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
17		Total common stock (Sum of Lines 1 through 16)	478,369,879	0	0	478,369,879	X X X	0	X X X	53,810,447	X X X	53,934,347
		REAL ESTATE										
18		Home Office Property (General Account only)	32,225,368	0	0	32,225,368	0.0000	0	0.0912	2,938,954	0.0912	2,938,954
19		Investment Properties	26,422,539	0	0	26,422,539	0.0000	0	0.0912	2,409,736	0.0912	2,409,736
20		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21		Total Real Estate (Sum of Lines 18 through 20)	58,647,907	0	0	58,647,907	X X X	0	X X X	5,348,690	X X X	5,348,690
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
24	2	High quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (Sum of Lines 22 through 28)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
31	2	High quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
32	3	Medium quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (Sum of Lines 30 through 36)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages – CM1 – highest quality	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages – CM2 – high quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages – CM3 – medium quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages – CM4 – low medium quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages – CM5 – low quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages – insured or guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages – all other	0	X X X	X X X	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages – insured or guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Commercial mortgages – all other – CM1 – highest quality	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
47		Commercial mortgages – all other – CM2 – high quality	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
48		Commercial mortgages – all other – CM3 – medium quality	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages – all other – CM4 – low medium quality	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages – all other – CM5 – low quality	0	0	X X X	0	0.048	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51		Farm mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages - insured or guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages - all other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages - insured or guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages - all other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
56		Total affiliated (Sum of Lines 38 through 55)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
57		Unaffiliated – in good standing with covenants	0	0	X X X	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58		Unaffiliated – in good standing defeased with government securities	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated – in good standing primarily senior	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated – in good standing all other	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - overdue, not in process	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - in process of foreclosure	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
63		Total unaffiliated (Sum of Lines 57 through 62)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
64		Total with mortgage loan characteristics (Lines 56 + 63)	0	0	X X X	0	X X X	0	X X X	0	X X X	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public	0	X X X	X X X	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
66		Unaffiliated private	426,603,847	X X X	X X X	426,603,847	0.0000	0	0.1945	82,974,448	0.1945	82,974,448
67		Affiliated life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (See SVO Purposes & Procedures Manual)	20,321,709	X X X	X X X	20,321,709	0.0000	0	0.1580	3,210,830	0.1580	3,210,830
69		Affiliated other-all other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
70		Total with common stock characteristics (Sum of Lines 65 through 69)	446,925,556	X X X	X X X	446,925,556	X X X	0	X X X	86,185,278	X X X	86,185,278
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties	317,758,990	0	0	317,758,990	0.0000	0	0.0912	28,979,620	0.0912	28,979,620
73		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74		Total with real estate characteristics (Sum of Lines 71 through 73)	317,758,990	0	0	317,758,990	X X X	0	X X X	28,979,620	X X X	28,979,620
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75		Yield guaranteed state tax credit investments	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Qualifying federal tax credit investments	56,308,160	0	0	56,308,160	0.0063	354,741	0.0120	675,698	0.0190	1,069,855
77		Qualifying state tax credit investments	0	0	0	0	0.0003	0	0.0120	0	0.0190	0
78		Other tax credit investments	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
79		Total tax credit investments (Sum of Lines 75 through 78)	56,308,160	0	0	56,308,160	X X X	354,741	X X X	675,698	X X X	1,069,855
		RESIDUAL TRANCHES OR INTERESTS										
80		Bonds - unaffiliated	103,574,920	X X X	X X X	103,574,920	0.0000	0	0.1580	16,364,837	0.1580	16,364,837
81		Bonds - affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
82		Common stock - unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
83		Common stock - affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
84		Preferred stock - unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
85		Preferred stock - affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
86		Real estate - unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
87		Real estate - affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88		Mortgage loans - unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
89		Mortgage loans - affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
90		Other - unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
91		Other - affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
92		Total residual tranches or interests (Sum of Lines 80 through 91)	103,574,920	0	0	103,574,920	X X X	0	X X X	16,364,837	X X X	16,364,837
		SURPLUS NOTES AND CAPITAL NOTES										
93	1	Highest quality	61,953,962	X X X	X X X	61,953,962	0.0005	30,977	0.0016	99,126	0.0033	204,448
94	2	High quality	9,493,186	X X X	X X X	9,493,186	0.0021	19,936	0.0064	60,756	0.0106	100,628
95	3	Medium quality	0	X X X	X X X	0	0.0099	0	0.0236	0	0.0376	0
96	4	Low quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
97	5	Lower quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
98	6	In or near default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
99		Total surplus notes and capital notes (Sum of Lines 93 through 98)	71,447,148	X X X	X X X	71,447,148	X X X	50,913	X X X	159,882	X X X	305,076
		ALL OTHER INVESTMENTS										
100		NAIC 1 working capital finance investments	0	X X X	0	0	0.0000	0	0.0042	0	0.0042	0
101		NAIC 2 working capital finance investments	0	X X X	0	0	0.0000	0	0.0137	0	0.0137	0
102		Other invested assets-Schedule BA	83,037,255	X X X	0	83,037,255	0.0000	0	0.1580	13,119,886	0.1580	13,119,886
103		Other short-term invested assets-Schedule DA	0	X X X	0	0	0.0000	0	0.1580	0	0.1580	0
104		Total all other (Sum of Lines 100 through 103)	83,037,255	X X X	0	83,037,255	X X X	0	X X X	13,119,886	X X X	13,119,886
105		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	1,079,052,029	0	0	1,079,052,029	X X X	405,654	X X X	145,485,201	X X X	146,024,552

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

(b) Determined using same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
				NONE				
0599999 Total					0	0	0	0

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
U000039353	-	MI	2019	5,000,000	0	5,000,000	Lack of insurable interest
U000044736	-	MN	2021	4,000,000	0	4,000,000	Lack of insurable interest
U00005407K	-	NJ	2021	500,000	0	500,000	Policy lapsed prior to death
U000031508	-	FL	2022	21,000,000	0	21,000,000	Lack of insurable interest
U000038534	-	NE	2023	3,000,000	0	3,000,000	Lack of insurable interest
U000036824	-	NE	2023	6,000,000	0	6,000,000	Lack of insurable interest
U000042887	-	NY	2024	5,000,000	0	5,000,000	Lack of insurable interest
U000034516	-	MI	2025	4,500,000	0	4,500,000	Lack of insurable interest
2799999 Resisted - Death Claims - Ordinary				49,000,000	0	49,000,000	X X X
3199999 Subtotals – Resisted – Death Claims				49,000,000	0	49,000,000	X X X
5299999 Subtotals – Claims Resisted During Current Year				49,000,000	0	49,000,000	X X X
5399999 Totals				49,000,000	0	49,000,000	X X X

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS																										
1. Premiums written	1,454,165,571	XXX	0	XXX	0	XXX	0	XXX	215,803,697	XXX	1,084,153,802	XXX	0	XXX	0	XXX	0	XXX	0	XXX	148,647,930	XXX	0	XXX	5,560,142	XXX
2. Premiums earned	1,461,775,235	XXX	0	XXX	0	XXX	0	XXX	215,773,407	XXX	1,085,671,530	XXX	0	XXX	0	XXX	0	XXX	0	XXX	154,751,241	XXX	0	XXX	5,579,057	XXX
3. Incurred claims	953,220,562	65.2	0	0.0	0	0.0	0	0.0	122,305,431	56.7	762,184,771	70.2	0	0.0	0	0.0	0	0.0	0	0.0	68,254,120	44.1	0	0.0	476,240	8.5
4. Cost containment expenses	26,685,631	1.8	0	0.0	0	0.0	0	0.0	5,073,360	2.4	21,612,271	2.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	979,906,193	67.0	0	0.0	0	0.0	0	0.0	127,378,791	59.0	783,797,042	72.2	0	0.0	0	0.0	0	0.0	0	0.0	68,254,120	44.1	0	0.0	476,240	8.5
6. Increase in contract reserves	20,293,467	1.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	20,293,467	13.1	0	0.0	0	0.0
7. Commissions (a)	160,871,548	11.0	0	0.0	0	0.0	0	0.0	21,734,585	10.1	115,259,953	10.6	0	0.0	0	0.0	0	0.0	0	0.0	19,509,592	12.6	0	0.0	4,367,418	78.3
8. Other general insurance expenses	247,030,088	16.9	0	0.0	0	0.0	0	0.0	38,240,200	17.7	162,901,433	15.0	0	0.0	0	0.0	0	0.0	0	0.0	47,001,102	30.4	0	0.0	(1,112,647)	(19.9)
9. Taxes, licenses and fees	37,277,276	2.6	0	0.0	0	0.0	0	0.0	4,971,081	2.3	23,712,630	2.2	0	0.0	0	0.0	0	0.0	0	0.0	5,734,576	3.7	0	0.0	2,858,989	51.2
10. Total other expenses incurred	445,178,912	30.5	0	0.0	0	0.0	0	0.0	64,945,866	30.1	301,874,016	27.8	0	0.0	0	0.0	0	0.0	0	0.0	72,245,270	46.7	0	0.0	6,113,760	109.6
11. Aggregate write-ins for deductions	(8,854,720)	(0.6)	0	0.0	0	0.0	0	0.0	(8,790)	(0.0)	(539,079)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	149,891	0.1	0	0.0	(8,456,742)	(151.6)
12. Gain from underwriting before dividends or refunds	25,251,383	1.7	0	0.0	0	0.0	0	0.0	23,457,540	10.9	539,551	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(6,191,507)	(4.0)	0	0.0	7,445,799	133.5
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	25,251,383	1.7	0	0.0	0	0.0	0	0.0	23,457,540	10.9	539,551	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(6,191,507)	(4.0)	0	0.0	7,445,799	133.5
DETAILS OF WRITE-IN LINES																										
1101 Miscellaneous deductions	351,681	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	200,500	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	151,181	0.1%	0	0.0%	0	0.0%
1102 Miscellaneous income	(9,206,401)	(0.6%)	0	0.0%	0	0.0%	0	0.0%	(8,790)	(0.0%)	(739,579)	(0.1%)	0	0.0%	0	0.0%	0	0.0%	0	0.0%	(1,290)	(0.0%)	0	0.0%	(8,456,742)	(151.6%)
1103	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%
1198 Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1199 Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	(8,854,720)	(0.6)	0	0.0	0	0.0	0	0.0	(8,790)	(0.0)	(539,079)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	149,891	0.1	0	0.0	(8,456,742)	(151.6)

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A Premium Reserves:													
1. Unearned premiums	(2,648,247)	0	0	0	128,387	751,820	0	0	0	0	(3,776,800)	0	248,346
2. Advance premiums	13,060,158	0	0	0	1,232,049	7,514,652	0	0	0	0	4,313,457	0	0
3. Reserve for rate credits	7,912,069	0	0	0	105,998	7,806,071	0	0	0	0	0	0	0
4. Total premium reserves, current year	18,323,980	0	0	0	1,466,434	16,072,543	0	0	0	0	536,657	0	248,346
5. Total premium reserves, prior year	26,865,033	0	0	0	1,609,883	18,808,726	0	0	0	0	6,179,163	0	267,261
6. Increase in total premium reserves	(8,541,053)	0	0	0	(143,449)	(2,736,183)	0	0	0	0	(5,642,506)	0	(18,915)
B Contract Reserves:													
1. Additional reserves (a)	195,363,242	0	0	0	0	0	0	0	0	0	195,363,242	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	195,363,242	0	0	0	0	0	0	0	0	0	195,363,242	0	0
4. Total contract reserves, prior year	175,069,775	0	0	0	0	0	0	0	0	0	175,069,775	0	0
5. Increase in contract reserves	20,293,467	0	0	0	0	0	0	0	0	0	20,293,467	0	0
C Claim Reserves and Liabilities:													
1. Total current year	409,818,004	0	0	0	18,778,616	39,031,929	0	0	0	0	352,007,459	0	0
2. Total prior year	382,847,393	0	0	0	18,201,397	37,582,088	0	0	0	0	327,063,908	0	0
3. Increase	26,970,611	0	0	0	577,219	1,449,841	0	0	0	0	24,943,551	0	0
PART 3 – TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES													
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	91,280,019	0	0	0	16,900,736	32,725,025	0	0	0	0	41,582,261	0	71,997
1.2 On claims incurred during current year	834,969,932	0	0	0	104,827,476	728,009,905	0	0	0	0	1,728,308	0	404,243
2. Claim reserves and liabilities, December 31, current y													
2.1 On claims incurred prior to current year	299,732,220	0	0	0	187,786	390,318	0	0	0	0	299,154,116	0	0
2.2 On claims incurred during current year	110,085,784	0	0	0	18,590,830	38,641,611	0	0	0	0	52,853,343	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	391,012,239	0	0	0	17,088,522	33,115,343	0	0	0	0	340,736,377	0	71,997
3.2 Claim reserves and liabilities, December 31, prio	382,847,393	0	0	0	18,201,397	37,582,088	0	0	0	0	327,063,908	0	0
3.3 Line 3.1 minus Line 3.2	8,164,846	0	0	0	(1,112,875)	(4,466,745)	0	0	0	0	13,672,469	0	71,997
PART 4 – REINSURANCE													
A Reinsurance Assumed:													
1. Premiums written	79,726,033	0	0	0	16,712,693	62,995,835	0	0	0	0	17,505	0	0
2. Premiums earned	79,726,934	0	0	0	16,712,693	62,995,835	0	0	0	0	18,406	0	0
3. Incurred claims	79,286,848	0	0	0	15,434,636	63,564,592	0	0	0	0	287,620	0	0
4. Commissions	273,797	0	0	0	51,360	220,745	0	0	0	0	1,692	0	0
B Reinsurance Ceded:													
1. Premiums written	75,026,172	0	0	0	0	0	0	0	0	0	63,853,511	0	11,172,661
2. Premiums earned	65,713,594	0	0	0	0	0	0	0	0	0	54,206,006	0	11,507,588
3. Incurred claims	47,071,835	0	0	0	0	0	0	0	0	0	39,773,312	0	7,298,523
4. Commissions	16,289,818	0	0	0	0	0	0	0	0	0	16,289,818	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred Claims	0	0	0	106,870,795	698,620,179	0	0	0	0	107,739,812	0	7,774,763	921,005,549
2. Beginning Claim Reserves and Liabilities	0	0	0	14,840,783	29,991,773	0	0	0	0	533,123,996	0	3,502,495	581,459,047
3. Ending Claim Reserves and Liabilities	0	0	0	15,375,445	31,151,523	0	0	0	0	571,193,287	0	3,352,142	621,072,397
4. Claims Paid	0	0	0	106,336,133	697,460,429	0	0	0	0	69,670,521	0	7,925,116	881,392,199
B. Assumed Reinsurance:													
1. Incurred Claims	0	0	0	15,434,636	63,564,592	0	0	0	0	287,620	0	0	79,286,848
2. Beginning Claim Reserves and Liabilities	0	0	0	3,360,614	7,590,314	0	0	0	0	3,913,481	0	0	14,864,409
3. Ending Claim Reserves and Liabilities	0	0	0	3,403,171	7,880,406	0	0	0	0	3,475,975	0	0	14,759,552
4. Claims Paid	0	0	0	15,392,079	63,274,500	0	0	0	0	725,126	0	0	79,391,705
C. Ceded Reinsurance:													
1. Incurred Claims	0	0	0	0	0	0	0	0	0	39,773,312	0	7,298,523	47,071,835
2. Beginning Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	212,924,453	0	3,502,495	216,426,948
3. Ending Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	226,071,883	0	3,352,142	229,424,025
4. Claims Paid	0	0	0	0	0	0	0	0	0	26,625,882	0	7,448,876	34,074,758
D. Net:													
1. Incurred Claims	0	0	0	122,305,431	762,184,771	0	0	0	0	68,254,120	0	476,240	953,220,562
2. Beginning Claim Reserves and Liabilities	0	0	0	18,201,397	37,582,087	0	0	0	0	324,113,024	0	0	379,896,508
3. Ending Claim Reserves and Liabilities	0	0	0	18,778,616	39,031,929	0	0	0	0	348,597,379	0	0	406,407,924
4. Claims Paid	0	0	0	121,728,212	760,734,929	0	0	0	0	43,769,765	0	476,240	926,709,146
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses	0	0	0	127,378,791	783,797,042	0	0	0	0	68,254,120	0	476,240	979,906,193
2. Beginning Reserves and Liabilities	0	0	0	18,201,397	37,582,087	0	0	0	0	324,113,024	0	0	379,896,508
3. Ending Reserves and Liabilities	0	0	0	18,778,616	39,031,930	0	0	0	0	348,597,379	0	0	406,407,925
4. Paid Claims and Cost Containment Expenses	0	0	0	126,801,572	782,347,199	0	0	0	0	43,769,765	0	476,240	953,394,776

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
60033	13-3758127	03/15/1994	Ameritas Life Insurance Corp. of New York	NY	YRT/I	OL	3,391,568	45,742	31,563	0	0	0
60033	13-3758127	03/15/1994	Ameritas Life Insurance Corp. of New York	NY	YRT/I	XXXLO	147,043	2,933	2,024	0	0	0
60033	13-3758127	10/01/1997	Ameritas Life Insurance Corp. of New York	NY	YRT/I	DIS	0	1,036	1,108	0	0	0
60033	13-3758127	10/01/1997	Ameritas Life Insurance Corp. of New York	NY	YRT/I	OL	400,000	10,711	18,476	0	0	0
60033	13-3758127	10/01/1997	Ameritas Life Insurance Corp. of New York	NY	YRT/I	XXXLO	1,022,287	4,718	5,124	0	0	0
60033	13-3758127	03/01/2006	Ameritas Life Insurance Corp. of New York	NY	YRT/I	DIS	0	45,137	(13,067)	0	0	0
60033	13-3758127	03/01/2006	Ameritas Life Insurance Corp. of New York	NY	YRT/I	OL	111,950	3,538	(1,024)	0	0	0
60033	13-3758127	03/01/2006	Ameritas Life Insurance Corp. of New York	NY	YRT/I	XXXLO	82,223,189	393,820	(114,011)	0	0	0
60033	13-3758127	07/26/2010	Ameritas Life Insurance Corp. of New York	NY	YRT/I	DIS	0	5,045	7,042	469,547	0	0
60033	13-3758127	07/26/2010	Ameritas Life Insurance Corp. of New York	NY	YRT/I	OL	300,000	1,126	1,572	0	0	0
60033	13-3758127	07/26/2010	Ameritas Life Insurance Corp. of New York	NY	YRT/I	XXXLO	50,565,931	232,167	330,514	0	0	0
60033	13-3758127	01/01/2021	Ameritas Life Insurance Corp. of New York	NY	YRT/I	DIS	0	1,005	554	0	0	0
60033	13-3758127	01/01/2021	Ameritas Life Insurance Corp. of New York	NY	YRT/I	XXXLO	172,498,282	279,852	154,333	0	0	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COFW/I	OL	103,089,983	38,389,373	1,242,731	240,514	0	33,327,028
0299999	General Account - Affiliates - U.S. - Other					XXX	413,750,233	39,416,203	1,666,939	710,061	0	33,327,028
0399999	General Account - Affiliates - U.S. - Total					XXX	413,750,233	39,416,203	1,666,939	710,061	0	33,327,028
0799999	General Account - Affiliates - Total Affiliates					XXX	413,750,233	39,416,203	1,666,939	710,061	0	33,327,028
62200	95-2496321	12/01/2015	Accordia Life and Annuity Company	IA	CO/I	OL	594,465,085	498,194,809	11,139,993	9,340,668	0	0
77828	57-0523959	12/31/1996	Companion Life	SC	YRT/I	OL	7,917,933	2,904,224	127,552	2,507	0	0
69140	04-1867050	12/01/2015	First Allmerica Financial Life Insurance Co	MA	CO/I	OL	503,112,633	399,594,278	8,027,600	13,098,434	0	0
93572	43-1235868	01/01/2024	RGA Reinsurance Company	MO	YRT/I	OL	0	0	677,041	0	0	0
97136	13-3114906	04/01/1969	Metropolitan Tower Life Insurance Company	NE	YRT/I	OL	295,897	21,234	41,605	0	0	0
64688	75-6020048	01/01/1982	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	97,756	6,967	15,275	0	0	0
82627	06-0839705	02/07/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	76,890	6,075	4,800	11,567	0	0
80659	82-4533188	07/02/1987	The Canada Life Assurance Company	MI	YRT/I	OL	656,210	27,096	40,669	4,375	0	0
65676	35-0472300	02/01/1973	The Lincoln National Life Insurance Co	IN	YRT/I	OL	463,841	1,876	1,245	0	0	0
70688	36-6071399	04/01/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL	435,000	1,590	3,842	0	0	0
0899999	General Account - Non-Affiliates - U.S. Non-Affiliates					XXX	1,107,521,245	900,758,149	20,079,622	22,457,551	0	0
1099999	General Account - Non-Affiliates - Total Non-Affiliates					XXX	1,107,521,245	900,758,149	20,079,622	22,457,551	0	0
1199999	General Account - Total General Account					XXX	1,521,271,478	940,174,352	21,746,561	23,167,612	0	33,327,028
2399999	Total U.S					XXX	1,521,271,478	940,174,352	21,746,561	23,167,612	0	33,327,028

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999	Totals					XXX	1,521,271,478	940,174,352	21,746,561	23,167,612	0	33,327,028

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
60836	42-0113630	01/01/1987	American Republic Insurance Company	IA	OTH/I	LTDI	208	0	0	0	0	0
60836	42-0113630	01/01/2002	American Republic Insurance Company	IA	QA/G	D	560,629	0	0	77,753	0	0
60836	42-0113630	11/01/2011	American Republic Insurance Company	IA	QA/I	D	374,698	0	0	(37,502)	0	0
60836	42-0113630	11/01/2011	American Republic Insurance Company	IA	QA/I	OH	11,665	0	0	0	0	0
61689	42-0175020	01/01/1986	Athene Annuity and Life Company	IA	OTH/I	STDI	1,917	4	839	0	0	0
61689	42-0175020	01/01/1986	Athene Annuity and Life Company	IA	OTH/I	LTDI	2,300	102	1,363,119	1,579	0	0
61689	42-0175020	01/03/1983	Athene Annuity and Life Company	IA	OTH/I	STDI	1,727	59	6,067	0	0	0
61689	42-0175020	01/03/1983	Athene Annuity and Life Company	IA	OTH/I	LTDI	11,275	622	2,123,292	2,451	0	0
65331	63-0124600	10/01/1998	Liberty National Life Insurance Company	AL	QA/G	D	53,290	0	0	0	0	0
65331	63-0124600	10/01/1998	Liberty National Life Insurance Company	AL	QA/G	OH	212,137	0	0	0	0	0
68381	36-0883760	06/01/1993	Reliance Standard Life Insurance Company	PA	QA/G	D	27,112,746	0	0	3,327,172	0	0
68381	36-0883760	06/01/1993	Reliance Standard Life Insurance Company	PA	QA/G	OH	5,337,099	0	0	1,091,085	0	0
69019	93-0242990	06/01/2002	Standard Insurance Company	OR	QA/G	D	34,894,473	0	0	4,512,983	0	0
69019	93-0242990	06/01/2002	Standard Insurance Company	OR	QA/G	OH	11,151,793	0	0	2,312,086	0	0
0899999	Non-Affiliates - U.S. Non-Affiliates					XXX	79,725,957	787	3,493,317	11,287,607	0	0
1099999	Non-Affiliates - Total Non-Affiliates					XXX	79,725,957	787	3,493,317	11,287,607	0	0
1199999	Total U.S.					XXX	79,725,957	787	3,493,317	11,287,607	0	0
9999999	Totals					XXX	79,725,957	787	3,493,317	11,287,607	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	0	240,514
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	0	38,254
0299999	Life and Annuity - Affiliates - U.S. - Other				0	278,768
0399999	Life and Annuity - Affiliates - U.S. - Total				0	278,768
0799999	Life and Annuity - Affiliates - Total Affiliates				0	278,768
61689	42-0175020	04/01/1996	Athene Annuity and Life Company	IA	735,445	0
80659	82-4533188	06/01/2008	Canada Life Assurance Company	MI	0	100,000
62308	06-0303370	02/01/1968	Connecticut General Life Insurance Company	CT	640,612	0
86258	13-2572994	03/01/2000	General Re Life Corporation (COLOGNE)	CT	197,968	0
86258	13-2572994	04/01/1983	General Re Life Corporation (COLOGNE)	CT	0	25,000
86258	13-2572994	11/01/1997	General Re Life Corporation (COLOGNE)	CT	147,469	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	129,355	742,500
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	2,727	227,021
65676	35-0472300	04/01/1981	Lincoln National Life Insurance Company	IN	423,769	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	816,666	298,737
65676	35-0472300	06/01/2000	Lincoln National Life Insurance Company	IN	225,000	201,648
65676	35-0472300	06/01/2000	Lincoln National Life Insurance Company	IN	38,107	183,713
65676	35-0472300	06/01/1995	Lincoln National Life Insurance Company	IN	245,000	0
65676	35-0472300	06/30/1998	Lincoln National Life Insurance Company	IN	0	44,928
66346	58-0828824	06/01/2000	Munich American Reassurance Company	GA	87,323	551,135
66346	58-0828824	06/01/2008	Munich American Reassurance Company	GA	0	150,000
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	0	172,500
66346	58-0828824	10/01/2004	Munich American Reassurance Company	GA	0	3,365,065
66346	58-0828824	01/01/1987	Munich American Reassurance Company	GA	0	78,217
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	0	86,250
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	22,500	22,500
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	10,215	341,968
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	323,632	2,103,638
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	225,000	201,648
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	18,000	8,313
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	49,500	1,840,500
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	0	11,055,735
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	53,789	268,878
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	135,000	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	5,454	454,041
93572	43-1235868	06/01/2000	RGA Reinsurance Company	MO	114,323	551,135
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	1,633,334	5,402,685
93572	43-1235868	06/16/2006	RGA Reinsurance Company	MO	0	2,496,864
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	258,710	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	141,653	2,119,101
93572	43-1235868	12/31/2001	RGA Reinsurance Company	MO	367,287	2,237,370
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	67,500	0
87017	62-1003368	04/01/1988	SCOR Global Life Re of Delaware	DE	0	87,706
87017	62-1003368	04/11/2003	SCOR Global Life Re of Delaware	DE	0	4,999,944
87017	62-1003368	06/01/2000	SCOR Global Life Re of Delaware	DE	29,107	207,665
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	0	66,700
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	35,299	116,998
87017	62-1003368	07/01/1992	SCOR Global Life Re of Delaware	DE	0	72,064
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	202,500	180,000
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	13,500	1,251,000
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	0	172,500
97071	13-3126819	07/17/2023	SCOR Global Life USA Reinsurance Company	DE	425,000	936,688
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	4,545	348,075
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	0	30,293
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	0	3,684,998
97071	13-3126819	10/19/2020	SCOR Global Life USA Reinsurance Company	DE	337,500	1,045,875
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	0	1,882,851
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	215,592	0
87572	23-2038295	04/01/2005	Scottish Re (U.S.), Inc.	DE	723,704	0
87572	23-2038295	04/01/1984	Scottish Re (U.S.), Inc.	DE	261,418	0
87572	23-2038295	06/01/2001	Scottish Re (U.S.), Inc.	DE	2,692,003	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	27,099	0
87572	23-2038295	08/17/2004	Scottish Re (U.S.), Inc.	DE	473,865	0
87572	23-2038295	10/01/2004	Scottish Re (U.S.), Inc.	DE	223	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	25,589	58,500
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	64,665	0
68713	84-0499703	07/01/1992	Security Life Of Denver Insurance Company	CO	0	72,064
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	0	51,031
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	195,776	117,270
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	18,000	8,313
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	MO	129,730	0
82627	06-0839705	03/01/2000	Swiss Re Life & Health America, Inc.	MO	0	6,213,660
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	0	53,360
82627	06-0839705	05/01/2000	Swiss Re Life & Health America, Inc.	MO	0	126,390
82627	06-0839705	06/01/2000	Swiss Re Life & Health America, Inc.	MO	38,107	183,712
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	2,125,000	680,274

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	230,000	521,086
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	104,982	116,998
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	2,131,098	5,335,445
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	4,500	2,254,500
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	258,710	0
11121	43-1917728	07/01/2016	Unified Life Insurance Company	TX	0	104,332
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	22,500	2,263,101
0999999	Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				17,905,350	68,574,483
1099999	Life and Annuity - Non-Affiliates - Total Non-Affiliates				17,905,350	68,574,483
1199999	Life and Annuity - Total Life and Annuity				17,905,350	68,853,251
91529	52-1996029	01/01/1989	Unimerica Insurance Company	WI	0	0
86258	13-2572994	01/01/1999	General Reinsurance Company	CT	2,077,410	1,038,663
86258	13-2572994	02/28/1995	General Reinsurance Company	CT	40,045	5,842
85944	95-3005320	01/01/1995	Investors Growth Life Ins Co	AZ	0	3,350,000
66346	58-0828824	01/01/1999	Munich American Reassurance Company	GA	1,018,555	974,350
67172	31-0397080	01/01/1985	AuguStar Life Insurance Company	OH	0	0
67598	04-1768571	07/01/1987	Paul Revere Life Insurance Company	MA	165,743	15,524
80802	38-1082080	04/01/2018	Sun Life Assurance of Canada	MI	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America, Inc.	MO	108,326	171
82627	06-0839705	02/28/1995	Swiss Re Life & Health America, Inc.	MO	0	7,933
11121	43-1917728	07/01/2016	Unified Life Insurance Company	TX	0	5,941
1999999	Accident and Health - Non-Affiliates - U.S. Non-Affiliates				3,410,079	5,398,424
2199999	Accident and Health - Non-Affiliates - Total Non-Affiliates				3,410,079	5,398,424
2299999	Accident and Health - Total Accident and Health				3,410,079	5,398,424
2399999	Total U.S.				3,410,079	5,677,192
2499999	Total Non-U.S.				17,905,350	68,574,483
9999999	Totals				21,315,429	74,251,675

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	CO/I	OL	103,089,983	38,389,373	38,876,383	1,242,731	0	0	0	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/I	OL	90,115,838	4,877,515	5,272,642	1,302,255	0	0	0	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/I	VA	0	22,320,228	23,909,148	(180,234)	0	0	0	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/G	VA	0	8,913,984	9,760,678	6,599,706	0	0	0	0
0299999	General Account - Authorized - Affiliates - U.S. - Other					X X X	193,205,821	74,501,100	77,818,851	8,964,458	0	0	0	0
0399999	General Account - Authorized - Affiliates - U.S. - Total					X X X	193,205,821	74,501,100	77,818,851	8,964,458	0	0	0	0
0799999	General Account - Authorized - Affiliates - Total Authorized Affiliates					X X X	193,205,821	74,501,100	77,818,851	8,964,458	0	0	0	0
61689	42-0175020	04/01/1996	Athene Annuity and Life Company	IA	YRT/I	DIS	0	73,539	13,263	81,374	0	0	0	0
61689	42-0175020	04/01/1996	Athene Annuity and Life Company	IA	YRT/I	OL	43,496,658	147,396	151,172	279,899	0	0	0	0
61689	42-0175020	04/01/1996	Athene Annuity and Life Company	IA	YRT/I	XXXLO	8,913,196	20,700	18,913	37,137	0	0	0	0
80659	82-4533188	01/01/2009	Canada Life Assurance Company	MI	YRT/I	XXXLO	58,594,818	297,094	559,157	127,769	0	0	0	0
80659	82-4533188	02/09/2009	Canada Life Assurance Company	MI	YRT/I	XXXLO	10,718,613	119,218	110,151	76,946	0	0	0	0
80659	82-4533188	02/26/2018	Canada Life Assurance Company	MI	YRT/I	XXXLO	9,990,319	14,155	46,700	15,386	0	0	0	0
80659	82-4533188	02/27/2017	Canada Life Assurance Company	MI	YRT/I	XXXLO	466,710	2,328	2,333	2,215	0	0	0	0
80659	82-4533188	04/01/2009	Canada Life Assurance Company	MI	YRT/I	DIS	0	4,226	4,145	(11)	0	0	0	0
80659	82-4533188	04/01/2009	Canada Life Assurance Company	MI	YRT/I	XXXLO	7,471,394	24,324	28,274	2,204	0	0	0	0
80659	82-4533188	05/01/2003	Canada Life Assurance Company	MI	CO/I	XXXL	952,650	5,711	6,188	13,404	0	0	0	0
80659	82-4533188	05/01/2003	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,847,512	41,103	39,167	50,006	0	0	0	0
80659	82-4533188	05/02/2011	Canada Life Assurance Company	MI	YRT/I	DIS	0	30,048	31,929	9,041	0	0	0	0
80659	82-4533188	05/02/2011	Canada Life Assurance Company	MI	YRT/I	XXXLO	64,668,286	107,598	124,485	40,976	0	0	0	0
80659	82-4533188	06/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	8,492,798	156,165	299,161	333,210	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	54,849	270	284	456	0	0	0	0
80659	82-4533188	09/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,882,541	104,638	133,574	76,349	0	0	0	0
80659	82-4533188	09/01/2009	Canada Life Assurance Company	MI	YRT/I	XXXLO	3,207,929	5,886	5,357	9,251	0	0	0	0
80659	82-4533188	09/26/2011	Canada Life Assurance Company	MI	YRT/I	XXXLO	38,661,966	90,716	74,449	35,000	0	0	0	0
80659	82-4533188	10/01/1983	Canada Life Assurance Company	MI	YRT/I	OL	3,252,294	5,162	4,877	6,539	0	0	0	0
80659	82-4533188	12/01/2008	Canada Life Assurance Company	MI	YRT/I	DIS	0	78	115	89	0	0	0	0
80659	82-4533188	12/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	44,951,488	198,565	168,914	195,231	0	0	0	0
80659	82-4533188	12/01/2024	Canada Life Assurance Company	MI	COFW/I	IA	0	174,318,671	95,144,869	23,765,776	0	0	0	29,163,828
62308	06-0303370	02/01/1968	Connecticut General Life Insurance Company	CT	YRT/I	DIS	0	69	87	(580)	0	0	0	0
62308	06-0303370	02/01/1968	Connecticut General Life Insurance Company	CT	YRT/I	OL	338,283	6,734	92,208	(368,163)	0	0	0	0
62308	06-0303370	04/01/1983	Connecticut General Life Insurance Company	CT	YRT/I	DIS	0	3,732	4,479	316	0	0	0	0
62308	06-0303370	04/01/1983	Connecticut General Life Insurance Company	CT	YRT/I	OL	8,773,988	280,914	372,416	25,176	0	0	0	0
62308	06-0303370	04/01/1988	Connecticut General Life Insurance Company	CT	YRT/I	DIS	0	14	62	16	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
62308	06-0303370	04/01/1988	Connecticut General Life Insurance Company	CT	YRT/I	OL	25,338,177	764,784	759,591	321,492	0	0	0	0
62308	06-0303370	07/01/1987	Connecticut General Life Insurance Company	CT	YRT/I	OL	7,960,690	81,821	85,434	69,947	0	0	0	0
62308	06-0303370	07/01/1987	Connecticut General Life Insurance Company	CT	YRT/I	XXXLO	8,222,883	62,087	64,886	53,101	0	0	0	0
86258	13-2572994	02/01/1983	General Re Life Corporation (COLOGNE)	CT	CO/I	DIS	0	230,732	348,940	77,884	0	0	0	0
86258	13-2572994	02/01/1983	General Re Life Corporation (COLOGNE)	CT	CO/I	OL	1,840,000	41,041	47,619	11,912	0	0	0	0
86258	13-2572994	02/01/1983	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	240,412	5,249	4,216	7,235	0	0	0	0
86258	13-2572994	03/01/2000	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	29,690,864	718,836	706,376	751,836	0	0	0	0
86258	13-2572994	04/01/1983	General Re Life Corporation (COLOGNE)	CT	YRT/I	DIS	0	68	65	47	0	0	0	0
86258	13-2572994	04/01/1983	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	1,126,518	36,705	48,425	29,934	0	0	0	0
86258	13-2572994	06/04/2018	General Re Life Corporation (COLOGNE)	CT	YRT/I	DIS	0	202	375	224	0	0	0	0
86258	13-2572994	06/04/2018	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	45,586,548	107,561	116,170	86,625	0	0	0	0
86258	13-2572994	07/01/1986	General Re Life Corporation (COLOGNE)	CT	YRT/I	DIS	0	31,385	30,383	21,205	0	0	0	0
86258	13-2572994	07/01/1986	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	701,907	9,403	7,933	5,951	0	0	0	0
86258	13-2572994	11/01/1981	General Re Life Corporation (COLOGNE)	CT	YRT/I	DIS	0	0	90,050	(8,014)	0	0	0	0
86258	13-2572994	11/01/1981	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	1,657,266	55,865	129,061	(16,458)	0	0	0	0
86258	13-2572994	11/01/1997	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	498,785	15,092	14,239	17,157	0	0	0	0
86258	13-2572994	11/01/1997	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	313,931	1,953	1,837	2,217	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	DIS	0	194	288	189	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	66,822,645	542,018	527,594	339,305	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	302,852	310,935	20,153	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	219,692,092	6,097,540	6,602,250	416,976	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	DIS	0	5,791	5,826	8,735	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	18,365,003	80,274	78,000	119,010	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	69,811	180	166	312	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	DIS	0	1,308	1,749	1,137	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	4,399,367	5,352	5,230	3,937	0	0	0	0
88340	59-2859797	08/07/2023	Hannover Life Reassurance Company of America	FL	YRT/I	DIS	0	534	38	57	0	0	0	0
88340	59-2859797	08/07/2023	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	145,737,191	177,174	68,133	24,675	0	0	0	0
88340	59-2859797	09/01/2009	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	5,346,550	9,811	8,929	10,798	0	0	0	0
88340	59-2859797	09/01/1990	Hannover Life Reassurance Company of America	FL	YRT/I	OL	21,846,996	228,286	231,946	297,220	0	0	0	0
88340	59-2859797	09/01/1990	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	32,187,046	316,942	357,984	437,133	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	343,774	331,528	20,817	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	363,438,193	9,169,003	9,341,874	570,609	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	YRT/I	DIS	0	4,179	3,291	4,087	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	68,019,916	255,654	223,493	205,924	0	0	0	0
88340	59-2859797	10/01/2019	Hannover Life Reassurance Company of America	FL	COFW/I	IA	0	448,743,720	529,525,149	35,633,963	12,630,754	17,577,767	0	92,028,737
70815	06-0838648	02/01/1999	Hartford Life and Accident Insurance Company	CT	YRT/G	DIS	0	2,402,521	2,536,382	0	0	0	0	0
65242	35-0457540	10/01/2000	Lafayette Life Insurnace Company	OH	CO/I	FA	0	1,650,122	2,007,603	0	0	0	0	0
65676	35-0472300	01/01/1989	Lincoln National Life Insurance Company	IN	YRT/I	OL	507,457	1,952	1,851	2,946	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,721,362	22,506	21,326	426	0	0	0	0
65676	35-0472300	01/02/1939	Lincoln National Life Insurance Company	IN	YRT/I	OL	33,591	543	844	4,248	0	0	0	0
65676	35-0472300	02/01/1968	Lincoln National Life Insurance Company	IN	YRT/I	OL	322,500	14,283	14,850	16,596	0	0	0	0
65676	35-0472300	03/01/2000	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	1,792	1,960	(1,812)	0	0	0	0
65676	35-0472300	03/01/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	14,769,835	284,449	283,737	(255,053)	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	344	365	726	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL	4,942,006	14,874	15,353	30,975	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	799,554	2,549	2,280	4,949	0	0	0	0
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	CO/I	DIS	0	37,306	83,953	28,464	0	0	0	0
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	CO/I	XXXL	4,574,630	32,037	32,437	15,134	0	0	0	0
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	11,832	11,357	9,455	0	0	0	0
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	7,123,617	88,080	89,383	72,359	0	0	0	0
65676	35-0472300	04/01/1981	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	82,527	85,836	61,326	0	0	0	0
65676	35-0472300	04/01/1981	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,937,259	324,986	315,573	233,324	0	0	0	0
65676	35-0472300	04/01/1981	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	98,749	958	883	671	0	0	0	0
65676	35-0472300	04/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	197	9,686	(3,373)	0	0	0	0
65676	35-0472300	04/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,335,937	271,317	411,798	(233,149)	0	0	0	0
65676	35-0472300	04/01/1984	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	910	963	(12,111)	0	0	0	0
65676	35-0472300	04/01/1984	Lincoln National Life Insurance Company	IN	YRT/I	OL	2,632,319	42,000	113,152	(731,366)	0	0	0	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	185,917	180,110	120,731	0	0	0	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	219,097	72,331	0	0	0	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	0	0	11,093	3,662	0	0	0	0
65676	35-0472300	05/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	781,599	7,779	7,186	12,119	0	0	0	0
65676	35-0472300	06/01/2000	Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	23,579	27,646	(158,868)	0	0	0	0
65676	35-0472300	06/01/2000	Lincoln National Life Insurance Company	IN	YRT/I	OL	198,827	1,354	278,184	421,326	0	0	0	0
65676	35-0472300	06/01/2000	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	104,831,964	501,270	408,476	789,206	0	0	0	0
65676	35-0472300	06/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	OL	13,850,708	57,581	57,622	110,942	0	0	0	0
65676	35-0472300	06/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	2,746,687	9,416	8,676	17,423	0	0	0	0
65676	35-0472300	06/30/1998	Lincoln National Life Insurance Company	IN	YRT/I	OL	23,774,231	377,315	374,284	347,272	0	0	0	0
65676	35-0472300	07/01/1976	Lincoln National Life Insurance Company	IN	YRT/I	OL	44,550	705	688	1,445	0	0	0	0
65676	35-0472300	07/01/1991	Lincoln National Life Insurance Company	IN	YRT/I	OL	3,181,126	138,003	135,469	141,346	0	0	0	0
65676	35-0472300	07/01/1991	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	192,113	7,935	7,260	7,854	0	0	0	0
65676	35-0472300	08/01/1999	Lincoln National Life Insurance Company	IN	YRT/I	OL	189,395	38	1,240	1,258	0	0	0	0
65676	35-0472300	08/01/1999	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	18,650,475	30,677	29,856	59,638	0	0	0	0
65676	35-0472300	10/01/2001	Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,397,500	7,586	8,180	15,431	0	0	0	0
65676	35-0472300	10/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	0	0	3,534	(56)	0	0	0	0
65676	35-0472300	10/01/2005	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	356,484	1,649	0	0	0	0	0	0
65676	35-0472300	10/15/1979	Lincoln National Life Insurance Company	IN	YRT/I	OL	179,893	1,451	1,400	4,042	0	0	0	0
66346	58-0828824	01/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	160,216	8,562	8,528	9,737	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/01/1987	Munich American Reassurance Company	GA	YRT/I	DIS	0	12,363	12,738	11,770	0	0	0	0
66346	58-0828824	01/01/1987	Munich American Reassurance Company	GA	YRT/I	OL	14,025,505	337,097	353,631	323,885	0	0	0	0
66346	58-0828824	01/01/1987	Munich American Reassurance Company	GA	YRT/I	XXXLO	160,200	894	804	796	0	0	0	0
66346	58-0828824	01/18/2002	Munich American Reassurance Company	GA	YRT/I	XXXLO	10,705,191	419,353	390,277	230,450	0	0	0	0
66346	58-0828824	02/01/1973	Munich American Reassurance Company	GA	YRT/I	OL	703,830	2,869	4,348	3,033	0	0	0	0
66346	58-0828824	02/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	2,863,644	56,142	119,413	(428,160)	0	0	0	0
66346	58-0828824	02/09/2009	Munich American Reassurance Company	GA	YRT/I	XXXLO	19,535,366	132,084	121,960	91,521	0	0	0	0
66346	58-0828824	02/26/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	18,137,314	19,503	125,110	12,758	0	0	0	0
66346	58-0828824	02/27/2017	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,830,363	10,581	10,586	8,481	0	0	0	0
66346	58-0828824	05/01/2003	Munich American Reassurance Company	GA	YRT/I	XXXLO	0	0	64	(374)	0	0	0	0
66346	58-0828824	06/01/2000	Munich American Reassurance Company	GA	YRT/I	DIS	0	71,438	76,110	122,503	0	0	0	0
66346	58-0828824	06/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	102,325	1,337	1,227	2,129	0	0	0	0
66346	58-0828824	06/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	327,753,953	1,540,999	1,241,063	2,309,818	0	0	0	0
66346	58-0828824	06/01/2008	Munich American Reassurance Company	GA	YRT/I	DIS	0	20,675	21,748	13,715	0	0	0	0
66346	58-0828824	06/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXLO	183,633,137	933,252	1,171,031	972,659	0	0	0	0
66346	58-0828824	06/01/1995	Munich American Reassurance Company	GA	YRT/I	OL	12,227,263	59,379	59,188	114,344	0	0	0	0
66346	58-0828824	06/01/1995	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,846,687	9,511	8,763	17,315	0	0	0	0
66346	58-0828824	06/04/2018	Munich American Reassurance Company	GA	YRT/I	DIS	0	4,743	4,572	2,034	0	0	0	0
66346	58-0828824	06/04/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	306,042,900	444,853	497,286	205,699	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	YRT/I	DIS	0	6,435	3,792	2,920	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	YRT/I	XXXLO	1,585,995,007	1,727,725	1,391,456	890,438	0	0	0	0
66346	58-0828824	08/01/2005	Munich American Reassurance Company	GA	YRT/I	DIS	0	363	521	898	0	0	0	0
66346	58-0828824	08/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	3,280,491	12,638	11,473	24,466	0	0	0	0
66346	58-0828824	08/01/1979	Munich American Reassurance Company	GA	YRT/I	OL	550,000	27,452	25,082	70,004	0	0	0	0
66346	58-0828824	08/01/1999	Munich American Reassurance Company	GA	YRT/I	OL	189,395	38	1,240	977	0	0	0	0
66346	58-0828824	08/01/1999	Munich American Reassurance Company	GA	YRT/I	XXXLO	14,300,475	29,500	28,907	55,956	0	0	0	0
66346	58-0828824	08/07/2023	Munich American Reassurance Company	GA	YRT/I	DIS	0	534	38	62	0	0	0	0
66346	58-0828824	08/07/2023	Munich American Reassurance Company	GA	YRT/I	XXXLO	169,884,407	196,788	90,436	30,933	0	0	0	0
66346	58-0828824	09/07/2024	Munich American Reassurance Company	GA	YRT/I	DIS	0	76	0	385	0	0	0	0
66346	58-0828824	09/07/2024	Munich American Reassurance Company	GA	YRT/I	XXXLO	55,017,190	0	0	0	0	0	0	0
66346	58-0828824	10/01/2004	Munich American Reassurance Company	GA	YRT/I	DIS	0	31,987	33,009	38,226	0	0	0	0
66346	58-0828824	10/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXLO	114,518,491	8,292,293	7,588,895	9,142,233	0	0	0	0
66346	58-0828824	11/07/2006	Munich American Reassurance Company	GA	YRT/I	XXXLO	598,719	893	817	1,139	0	0	0	0
60895	35-0145825	04/01/2003	One America - American United Life Insurance Company	IN	YRT/G	DIS	0	226,120	252,165	0	0	0	0	0
88099	75-1608507	02/01/1995	Optimum Re Ins Co	TX	OTH/G	OL	850,000	135,097	140,903	17,946	0	0	0	0
88099	75-1608507	09/07/2024	Optimum Re Ins Co	TX	YRT/I	DIS	0	25	0	190	0	0	0	0
88099	75-1608507	09/07/2024	Optimum Re Ins Co	TX	YRT/I	XXXLO	18,839,057	0	0	0	0	0	0	0
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	YRT/I	DIS	0	3,173	1,895	1,523	0	0	0	0
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	778,373,278	837,612	697,439	461,396	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
74900	63-0483783	08/07/2023	PartnerRe Life Reinsurance Company of America	AR	YRT/I	DIS	0	267	19	26	0	0	0	0
74900	63-0483783	08/07/2023	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	87,872,440	106,210	38,198	13,178	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	186,669	188,732	12,605	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	XXXL	360,879,415	7,740,034	7,533,059	512,830	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	DIS	0	10,018	11,400	10,828	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	45,001,523	154,638	184,410	171,262	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	511,996,350	8,509,456	8,897,590	9,706,281	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	17,796,761	111,227	114,940	225,442	0	0	0	0
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	DIS	0	3,670	3,646	4,896	0	0	0	0
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	2,484,495	5,747	4,820	7,071	0	0	0	0
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	10,518,715	15,918	15,599	21,091	0	0	0	0
93572	43-1235868	01/01/2007	RGA Reinsurance Company	MO	YRT/I	DIS	0	2,531	5,565	7,181	0	0	0	0
93572	43-1235868	01/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,756,435	27,898	25,937	47,749	0	0	0	0
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,419,062	105,684	110,011	95,296	0	0	0	0
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/I	DIS	0	2,789	3,373	6,461	0	0	0	0
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/I	OL	68,784,081	1,148,381	1,052,775	1,476,121	0	0	0	0
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	6,023,865	24,950	23,252	50,118	0	0	0	0
93572	43-1235868	01/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	2,268	93	276	226	0	0	0	0
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	700,357	8,456	13,488	15,367	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	2,751,479	32,834	30,904	25,642	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	17,109,616	225,977	218,762	178,832	0	0	0	0
93572	43-1235868	02/09/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	25,766,971	179,284	182,770	167,759	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	CO/I	DIS	0	1,468,691	1,599,798	142,363	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	CO/I	XXXL	1,406,662,306	34,764,501	38,339,091	3,391,656	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	DIS	0	16,961	18,612	24,193	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	OL	9,190	93	89	124	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	120,250,588	621,468	550,496	750,025	0	0	0	0
93572	43-1235868	02/26/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	26,528,125	30,144	118,577	24,487	0	0	0	0
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	YRT/I	DIS	0	3,344	3,578	2,364	0	0	0	0
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	383,443	9,640	9,709	6,575	0	0	0	0
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	297,266,842	12,011,291	11,728,099	8,093,527	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	CO/I	DIS	0	475,268	584,047	24,599	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	CO/I	XXXL	139,082,924	5,303,143	6,584,468	257,755	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	YRT/I	DIS	0	51,006	51,756	53,673	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	YRT/I	OL	13,455	233	222	237	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	211,295,575	3,384,407	3,158,260	2,324,365	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	CO/I	DIS	0	649,323	723,269	23,549	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL	442,335,699	4,552,665	6,965,270	197,605	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	DIS	0	10,328	9,858	6,047	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	85,101,407	499,900	486,700	312,436	0	0	0	0
93572	43-1235868	04/01/2009	RGA Reinsurance Company	MO	YRT/I	DIS	0	4,849	4,728	(8,199)	0	0	0	0
93572	43-1235868	04/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,848,080	24,595	42,691	(50,786)	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	1,959,444	37,913	17,196	35,424	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXLO	347,550	1,727	1,722	2,008	0	0	0	0
93572	43-1235868	05/01/2000	RGA Reinsurance Company	MO	YRT/I	DIS	0	296	414	1,472	0	0	0	0
93572	43-1235868	05/01/2000	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,255,542	2,027	2,222	8,798	0	0	0	0
93572	43-1235868	05/01/2002	RGA Reinsurance Company	MO	YRT/I	DIS	0	238	252	0	0	0	0	0
93572	43-1235868	05/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	2,923,093	6,412	5,805	0	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	DIS	0	60	55	25	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	15,831,919	158,486	156,657	67,578	0	0	0	0
93572	43-1235868	05/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	7,021,070	203,129	185,451	327,057	0	0	0	0
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	526,864	7,518	6,971	2,175	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	CO/I	DIS	0	1,025,691	1,008,818	60,099	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	CO/I	XXXL	1,214,213,294	31,003,821	31,757,128	1,853,936	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	YRT/I	DIS	0	87,994	340,368	84,122	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	YRT/I	XXXLO	349,965,749	1,732,676	1,805,842	1,124,975	0	0	0	0
93572	43-1235868	06/01/2000	RGA Reinsurance Company	MO	YRT/I	AXXX	0	6,460,689	6,460,689	2,065,493	0	0	0	0
93572	43-1235868	06/01/2000	RGA Reinsurance Company	MO	YRT/I	DIS	0	69,126	73,736	22,837	0	0	0	0
93572	43-1235868	06/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	16,171	114	114	36	0	0	0	0
93572	43-1235868	06/01/2000	RGA Reinsurance Company	MO	YRT/I	XXXLO	340,873,275	2,064,508	1,671,758	588,370	0	0	0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	CO/I	DIS	0	13,130	13,331	643	0	0	0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	CO/I	XXXL	33,003,300	746,923	856,056	38,946	0	0	0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	934,140	5,372	5,935	24,346	0	0	0	0
93572	43-1235868	06/01/2008	RGA Reinsurance Company	MO	YRT/I	DIS	0	989	3,108	1,553	0	0	0	0
93572	43-1235868	06/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	248,215,632	1,139,655	1,141,222	856,035	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	DIS	0	82	82	55	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	5,077,544	19,506	28,169	16,018	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	DIS	0	13,610	14,215	7,548	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	OL	130,894,648	3,395,451	3,410,081	3,183,253	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXLO	148,926,561	2,679,206	2,697,918	2,515,122	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	CO/I	DIS	0	225,890	218,660	95,285	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	CO/I	OL	6,585,104	83,052	78,238	34,571	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	YRT/I	DIS	0	117	146	67	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	7,925,886	179,780	269,680	177,963	0	0	0	0
93572	43-1235868	06/04/2018	RGA Reinsurance Company	MO	YRT/I	DIS	0	11,213	10,640	4,964	0	0	0	0
93572	43-1235868	06/04/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	649,265,362	1,033,166	1,139,861	493,576	0	0	0	0
93572	43-1235868	06/15/1981	RGA Reinsurance Company	MO	YRT/I	DIS	0	2,104	2,213	2,074	0	0	0	0
93572	43-1235868	06/15/1981	RGA Reinsurance Company	MO	YRT/I	OL	4,017,892	277,246	347,691	300,234	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	06/15/1981	RGA Reinsurance Company	MO	YRT/I	XXXLO	50,000	281	255	257	0	0	0	0
93572	43-1235868	06/16/2006	RGA Reinsurance Company	MO	YRT/I	DIS	0	20	56	10	0	0	0	0
93572	43-1235868	06/16/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	14,828,277	149,108	431,506	79,518	0	0	0	0
93572	43-1235868	07/26/2007	RGA Reinsurance Company	MO	CO/I	DIS	0	0	3,835	0	0	0	0	0
93572	43-1235868	07/26/2007	RGA Reinsurance Company	MO	CO/I	XXXL	229,500	809	2,355	0	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	DIS	0	746	624	0	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	5,776,167	14,086	12,365	0	0	0	0	0
93572	43-1235868	09/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	162,370	509	449	486	0	0	0	0
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,546,205	7,812	44,058	2,346	0	0	0	0
93572	43-1235868	09/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	845,712	18,918	16,950	30,736	0	0	0	0
93572	43-1235868	09/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	873,027	114,023	497,300	70,673	0	0	0	0
93572	43-1235868	09/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,748,875	48,932	44,083	10,753	0	0	0	0
93572	43-1235868	09/07/2024	RGA Reinsurance Company	MO	YRT/I	DIS	0	50	0	276	0	0	0	0
93572	43-1235868	09/07/2024	RGA Reinsurance Company	MO	YRT/I	XXXLO	37,553,129	0	0	0	0	0	0	0
93572	43-1235868	09/26/2011	RGA Reinsurance Company	MO	CO/I	DIS	0	107	95	15	0	0	0	0
93572	43-1235868	09/26/2011	RGA Reinsurance Company	MO	CO/I	XXXL	25,030,769	294,183	270,623	42,087	0	0	0	0
93572	43-1235868	09/26/2011	RGA Reinsurance Company	MO	YRT/I	DIS	0	420	316	580	0	0	0	0
93572	43-1235868	09/26/2011	RGA Reinsurance Company	MO	YRT/I	XXXLO	6,671,433	9,168	8,062	13,569	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	634,523	796,958	66,761	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXL	2,119,780,695	32,975,559	31,349,454	3,063,816	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXLO	8,934,390	3,094	0	568	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	DIS	0	23,993	26,204	38,896	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	217,115,373	868,862	1,050,973	1,101,908	0	0	0	0
93572	43-1235868	11/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	396,439	32,566	30,009	0	0	0	0	0
93572	43-1235868	12/01/2005	RGA Reinsurance Company	MO	YRT/I	DIS	0	67,555	69,482	42,269	0	0	0	0
93572	43-1235868	12/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	11,713,193	146,389	145,651	90,081	0	0	0	0
93572	43-1235868	12/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	6,215,155	150,840	220,018	(1,753,133)	0	0	0	0
93572	43-1235868	12/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXLO	345,177	7,583	10,280	(84,445)	0	0	0	0
93572	43-1235868	12/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	926,333	6,814	6,300	13,846	0	0	0	0
93572	43-1235868	12/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,045,968	558,601	509,661	1,127,888	0	0	0	0
93572	43-1235868	12/15/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	64,328,871	345,230	333,523	444,926	0	0	0	0
93572	43-1235868	12/31/2001	RGA Reinsurance Company	MO	YRT/I	OL	605,593,330	12,766,563	13,199,221	10,959,731	0	0	0	0
93572	43-1235868	12/31/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,852,147	34,532	34,302	29,054	0	0	0	0
87017	62-1003368	01/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	79,274	78,571	11,880	0	0	0	0
87017	62-1003368	01/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	142,613,100	2,224,980	2,824,972	424,409	0	0	0	0
87017	62-1003368	01/01/2005	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	4,043,414	23,747	22,730	17,813	0	0	0	0
87017	62-1003368	01/01/1973	SCOR Global Life Re of Delaware	DE	YRT/I	OL	0	0	42	(2,965)	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	185,917	179,786	85,266	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	OL	10,126,165	60,623	58,494	27,773	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	59,531	92	79	40	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	OL	13,062,520	442,776	489,901	250,847	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	3,045,366	108,863	125,322	62,985	0	0	0	0
87017	62-1003368	03/01/1997	SCOR Global Life Re of Delaware	DE	YRT/I	OL	1,330,869	17,378	15,609	15,430	0	0	0	0
87017	62-1003368	03/01/1997	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	92,112	1,880	1,756	879	0	0	0	0
87017	62-1003368	04/01/2000	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	2,175,000	12,913	12,806	52,747	0	0	0	0
87017	62-1003368	04/01/2000	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	158,328	5,902	5,236	5,059	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	482,601	507,728	69,094	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	259,239,261	3,727,800	4,964,262	606,433	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	5,712	5,434	7,831	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	39,964,025	218,882	199,384	300,234	0	0	0	0
87017	62-1003368	04/01/1969	SCOR Global Life Re of Delaware	DE	YRT/I	OL	92,821	519	776	4,067	0	0	0	0
87017	62-1003368	04/01/1988	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	2,170	2,245	1,894	0	0	0	0
87017	62-1003368	04/01/1988	SCOR Global Life Re of Delaware	DE	YRT/I	OL	3,831,283	177,626	177,019	152,171	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	5,745	8,522	8,656	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	CO/I	OL	5,200,000	39,318	38,618	47,285	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	1,240,000	13,450	19,857	20,208	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	0	597	(3,915)	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	OL	3,936,379	158,796	148,190	(11,703)	0	0	0	0
87017	62-1003368	04/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	0	0	4,672	(154)	0	0	0	0
87017	62-1003368	04/11/2003	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	59,454,105	4,192,065	3,887,691	4,419,048	0	0	0	0
87017	62-1003368	04/20/1992	SCOR Global Life Re of Delaware	DE	CO/I	OL	198,518	4,387	4,421	6,020	0	0	0	0
87017	62-1003368	04/20/1992	SCOR Global Life Re of Delaware	DE	YRT/I	OL	205,000	5,912	1,155	2,550	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	30,438	32,299	211,457	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Re of Delaware	DE	YRT/I	OL	5,390	38	38	6	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	137,101,124	985,084	846,867	1,583,394	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	46,630	104,941	35,579	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	5,718,289	40,047	40,546	18,918	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	15,182	14,594	18,185	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	23,381,307	264,045	261,319	292,308	0	0	0	0
87017	62-1003368	06/01/2008	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	448,220	17,895	16,274	13,544	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	726,581	5,164	9,862	8,495	0	0	0	0
87017	62-1003368	06/01/1996	SCOR Global Life Re of Delaware	DE	YRT/I	OL	113,964	2,090	2,023	2,292	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	250,573	268,970	9,070	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	79,613,466	3,249,575	3,920,781	125,171	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	4,113	4,939	4,495	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	97,588,677	1,172,825	1,099,243	1,131,522	0	0	0	0
87017	62-1003368	07/01/1987	SCOR Global Life Re of Delaware	DE	YRT/I	OL	2,288,110	33,418	32,830	29,145	0	0	0	0
87017	62-1003368	07/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	OL	24,182,658	263,757	282,142	437,532	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87017	62-1003368	07/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	12,300,003	183,205	159,811	274,923	0	0	0	0
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	3,012	10,350	(2,543)	0	0	0	0
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	12,236,378	126,780	643,404	(158,063)	0	0	0	0
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	YRT/I	DIS	0	1,301	1,286	2,058	0	0	0	0
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	YRT/I	OL	1,176,244	11,045	12,904	15,409	0	0	0	0
87017	62-1003368	08/17/2004	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	25,817,535	191,841	171,158	335,144	0	0	0	0
87017	62-1003368	11/24/1980	SCOR Global Life Re of Delaware	DE	YRT/I	OL	100,000	1,410	1,410	1,598	0	0	0	0
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	318	251	253	0	0	0	0
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	17,081,236	118,997	113,344	97,658	0	0	0	0
97071	13-3126819	01/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	64,243,539	348,747	341,278	310,096	0	0	0	0
97071	13-3126819	01/01/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	195	291	174	0	0	0	0
97071	13-3126819	01/01/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	132,369,359	805,082	868,453	597,650	0	0	0	0
97071	13-3126819	04/01/2000	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	435,000	0	0	0	0	0	0	0
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	4,707	4,483	106	0	0	0	0
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	4,355,995	9,365	12,474	1,117	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	607,553	641,987	39,589	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	481,091,279	13,265,083	14,343,910	874,726	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	10,224	10,469	9,335	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	38,254,720	174,914	167,231	181,749	0	0	0	0
97071	13-3126819	05/02/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	12,649	13,724	3,642	0	0	0	0
97071	13-3126819	05/02/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	50,727,051	136,232	165,598	11,946	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	22	18	66	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,067,383	2,720	2,463	4,617	0	0	0	0
97071	13-3126819	06/04/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	8,088	7,768	3,413	0	0	0	0
97071	13-3126819	06/04/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	481,744,855	723,742	818,116	331,922	0	0	0	0
97071	13-3126819	06/09/2021	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	668,545,950	438,239	328,126	874,879	0	0	0	0
97071	13-3126819	06/16/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	7	17	12	0	0	0	0
97071	13-3126819	06/16/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	12,937,563	164,259	181,649	183,063	0	0	0	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	6,501	3,815	3,180	0	0	0	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,650,177,796	1,767,738	1,404,495	977,761	0	0	0	0
97071	13-3126819	07/17/2023	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	4,067,551,250	1,925,513	284,661	11,456,599	0	0	0	0
97071	13-3126819	08/07/2023	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	703	48	79	0	0	0	0
97071	13-3126819	08/07/2023	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	292,384,067	347,221	110,023	47,957	0	0	0	0
97071	13-3126819	08/17/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,276,016	9,762	5,991	22,812	0	0	0	0
97071	13-3126819	09/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,897	13	12	17	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	572,957	552,547	34,531	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	601,950,330	15,115,122	15,428,706	937,086	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	6,966	5,487	4,880	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	51,444,485	133,522	129,387	121,692	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	108,169,039	5,615,013	5,030,443	5,752,294	0	0	0	0
97071	13-3126819	10/19/2020	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	1,463,883,500	8,128,267	6,846,524	9,697,282	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	864,882	1,160,813	93,719	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	3,425,789,705	49,396,457	47,330,594	4,638,265	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXLO	13,385,305	16,625	0	2,797	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	43,591	49,025	40,584	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	300,583,334	861,260	890,994	763,414	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	23	27	0	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,588,700	5,767	5,721	187	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS	0	33,776	34,873	19,968	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	4,553,173	48,565	46,378	27,617	0	0	0	0
97071	13-3126819	12/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	15,956,648	66,409	63,047	53,599	0	0	0	0
68713	84-0499703	01/01/1992	Security Life Of Denver Insurance Company	CO	YRT/I	DIS	0	185,917	179,786	0	0	0	0	0
68713	84-0499703	03/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	DIS	0	1,062	1,150	689	0	0	0	0
68713	84-0499703	03/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,373,989	30,219	28,021	18,146	0	0	0	0
68713	84-0499703	03/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	107,522,114	2,701,432	2,869,238	1,412,961	0	0	0	0
68713	84-0499703	04/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	AXXX	0	1,156,363	2,155,668	(62,935)	0	0	0	0
68713	84-0499703	04/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	3,540,053	57,779	425,584	(14,112)	0	0	0	0
68713	84-0499703	06/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	0	0	18	(49)	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	98,962	108,053	1,776	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	30,474,784	1,291,110	1,455,347	23,560	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	YRT/I	DIS	0	1,348	1,637	1,988	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,000,000	8,757	10,517	12,839	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	35,297,136	434,006	412,972	564,192	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	102,859	759	719	972	0	0	0	0
68713	84-0499703	06/01/1987	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	225,890	218,660	95,285	0	0	0	0
68713	84-0499703	06/01/1987	Security Life Of Denver Insurance Company	CO	CO/I	OL	6,585,104	83,052	78,238	34,571	0	0	0	0
68713	84-0499703	06/01/1987	Security Life Of Denver Insurance Company	CO	YRT/I	OL	4,293,636	102,341	101,891	114,571	0	0	0	0
68713	84-0499703	06/20/2002	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	238	251	0	0	0	0	0
68713	84-0499703	06/20/2002	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	265,500	2,810	2,764	0	0	0	0	0
68713	84-0499703	06/20/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	720,086	4,720	4,602	13,280	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	6,127	8,495	10,411	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	12,712,500	109,412	136,487	175,089	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	DIS	0	2,544	3,713	5,349	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	84,589,449	620,364	579,246	1,010,721	0	0	0	0
68713	84-0499703	07/01/1992	Security Life Of Denver Insurance Company	CO	YRT/I	OL	28,669,172	341,002	349,229	870,827	0	0	0	0
68713	84-0499703	07/01/1992	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	20,277,858	302,005	263,371	713,304	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	131,520	337	307	926	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	115,027	111,530	52,125	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	CO/I	OL	4,880,000	48,143	49,414	22,445	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	4,556,000	33,261	32,636	15,161	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	DIS	0	99,662	107,290	116,044	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	OL	105,777,103	1,859,131	1,861,662	2,025,005	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	54,514,195	795,988	788,759	826,283	0	0	0	0
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	655,425	8,456	9,149	12,561	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,667,041	455,259	421,191	1,231,462	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	90	111	(113)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	808,071	21,601	745,288	(431,094)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	10,371,991	72,252	121,185	(108,737)	0	0	0	0
82627	06-0839705	02/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	915,663	10,524	9,663	21,048	0	0	0	0
82627	06-0839705	02/04/1983	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,728,256	123,781	114,444	134,168	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	84	74	55	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	109,404,574	88,132	174,252	90,832	0	0	0	0
82627	06-0839705	03/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	0	2,195	919	0	0	0	0
82627	06-0839705	03/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	24,259,064	1,183,256	5,044,972	2,471,425	0	0	0	0
82627	06-0839705	03/01/1983	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	4	5,385	1,608	0	0	0	0
82627	06-0839705	03/01/1983	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	227,814	3,035	6,948	2,978	0	0	0	0
82627	06-0839705	03/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	3,331,253	83,820	60,705	119,082	0	0	0	0
82627	06-0839705	03/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	347,550	1,727	2,012	3,081	0	0	0	0
82627	06-0839705	03/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	840,505	8,045	7,281	4,514	0	0	0	0
82627	06-0839705	03/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	92,113	1,880	1,756	1,071	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	302	298	(67)	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	12,621,520	141,101	183,050	(36,183)	0	0	0	0
82627	06-0839705	04/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	25,345	33	34	35	0	0	0	0
82627	06-0839705	04/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,981,813	50,325	54,631	(99,206)	0	0	0	0
82627	06-0839705	04/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	10,708,876	107,830	116,377	(211,923)	0	0	0	0
82627	06-0839705	05/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	296	414	1,176	0	0	0	0
82627	06-0839705	05/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	7,217,374	26,695	31,301	100,169	0	0	0	0
82627	06-0839705	05/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	51	2,155	55	0	0	0	0
82627	06-0839705	05/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	23,267,642	261,412	250,092	264,971	0	0	0	0
82627	06-0839705	05/02/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	0	4	3	0	0	0	0
82627	06-0839705	05/02/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	41,225,911	648,387	607,183	850,513	0	0	0	0
82627	06-0839705	06/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	24,063	26,483	45,698	0	0	0	0
82627	06-0839705	06/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,390	38	38	66	0	0	0	0
82627	06-0839705	06/01/2000	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	106,725,968	501,636	425,597	811,748	0	0	0	0
82627	06-0839705	06/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,427	1,844	81	0	0	0	0
82627	06-0839705	06/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	320,000	1,232	8,978	394	0	0	0	0
82627	06-0839705	06/01/2007	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	32,825	33,327	1,569	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/01/2007	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	68,407,514	1,496,885	1,764,434	77,371	0	0	0	0
82627	06-0839705	06/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	1,496,552	13,430	12,108	11,100	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	45,818	57,046	16,814	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	406,860,898	2,521,701	2,604,400	1,991,650	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	7	41	118	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	1,140,823	5,582	8,384	30,784	0	0	0	0
82627	06-0839705	06/01/2028	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	6,390	391	380	799	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	27,144	20,000	20,960	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	5,354,263,022	6,374,301	5,765,910	3,381,784	0	0	0	0
82627	06-0839705	06/16/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	4	10	7	0	0	0	0
82627	06-0839705	06/16/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	10,161,625	100,088	93,925	121,010	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	214,385	219,795	10,734	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	63,019,225	2,616,957	3,053,773	131,144	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	3,458	4,278	4,297	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	81,132,115	1,111,281	1,040,427	1,295,819	0	0	0	0
82627	06-0839705	07/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	1,207,030	8,990	16,468	9,757	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	0	14	9	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	300,000	3,795	3,714	5,021	0	0	0	0
82627	06-0839705	07/01/1991	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	30,942	1,084	1,003	0	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	417,714	3,185	2,891	6,501	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	308	254	0	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	1,475,196	2,426	2,357	0	0	0	0	0
82627	06-0839705	08/01/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	866,984	1,605	2,554	4,223	0	0	0	0
82627	06-0839705	08/01/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	29,422,477	45,352	42,050	88,746	0	0	0	0
82627	06-0839705	08/07/2023	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	1,079	48	171	0	0	0	0
82627	06-0839705	08/07/2023	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	326,013,537	391,572	113,951	76,735	0	0	0	0
82627	06-0839705	09/07/2024	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	352	0	1,916	0	0	0	0
82627	06-0839705	09/07/2024	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	263,397,639	0	0	0	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,353,794	1,600,639	156,707	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	8,153,762,347	82,434,000	79,746,494	18,037,420	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXLO	16,200,610	28,653	0	4,850	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	19,605	15,522	21,692	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	301,255,519	844,456	704,453	941,703	0	0	0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	1,937,850	17,875	16,313	39,836	0	0	0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	5,711,871	113,764	103,758	54,483	0	0	0	0
82627	06-0839705	10/01/2003	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB	0	6,007	6,555	13,041	0	0	0	0
82627	06-0839705	10/01/2005	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	3,654,600	20,632	23,022	39,240	0	0	0	0
82627	06-0839705	10/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	8,640,111	151,004	146,495	42,478	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	18,978	32,973	24,555	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	102,314,684	469,405	617,167	510,080	0	0	0	0
82627	06-0839705	11/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	267,555	561	1,166	423	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,567,156	1,688,986	117,098	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	1,383,907,254	31,004,979	35,201,185	2,432,280	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	18,224	20,622	27,262	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	125,162,898	681,932	644,828	990,508	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	28	32	160	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,955,313	17,371	13,139	81,443	0	0	0	0
82627	06-0839705	12/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	33,776	34,783	24,230	0	0	0	0
82627	06-0839705	12/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,256,310	49,239	48,453	34,526	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB	0	8,602	9,598	7,525	0	0	0	0
82627	06-0839705	12/15/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	DIS	0	4,832	4,710	1,543	0	0	0	0
82627	06-0839705	12/15/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	11,903,447	37,201	40,154	13,993	0	0	0	0
11121	43-1917728	07/01/2016	Unified Life Insurance Company	TX	OTH/I	OL	2,218,488	1,079,925	1,155,864	38,489	0	0	0	0
11121	43-1917728	07/01/2016	Unified Life Insurance Company	TX	OTH/I	FA	0	740,608	761,158	2,803	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	CO/I	DIS	0	720,076	815,358	55,666	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	CO/I	XXXL	737,942,879	15,970,012	18,288,457	1,242,008	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	DIS	0	4,868	6,557	8,443	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	67,501,609	374,671	348,774	533,875	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	DIS	0	37	52	300	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	4,704,901	8,558	7,886	42,161	0	0	0	0
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	CO/I	DIS	0	19,695	19,996	930	0	0	0	0
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	CO/I	XXXL	41,764,950	911,892	1,073,096	46,524	0	0	0	0
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	YRT/I	DIS	0	60	55	26	0	0	0	0
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	9,964,319	128,717	139,136	75,087	0	0	0	0
0899999	General Account - Authorized - Non-Affilliates - U.S. Non-Affiliates					X X X	48,879,218,230	1,140,544,854	1,160,413,526	233,551,068	12,630,754	17,577,767	0	121,192,565
1099999	General Account - Authorized - Non-Affilliates - Total Authorized Non-Affiliates					X X X	48,879,218,230	1,140,544,854	1,160,413,526	233,551,068	12,630,754	17,577,767	0	121,192,565
1199999	General Account - Authorized - Total General Account Authorized					X X X	49,072,424,051	1,215,045,954	1,238,232,377	242,515,526	12,630,754	17,577,767	0	121,192,565
0	AA-3194154	05/01/2002	Ace Tempest Reinsurance Ltd.	BMU	OTH/I	VA	0	9,604	23,834	123,380	0	0	0	0
2099999	General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates					X X X	0	9,604	23,834	123,380	0	0	0	0
2199999	General Account - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates					X X X	0	9,604	23,834	123,380	0	0	0	0
2299999	General Account - Unauthorized - Total General Account Unauthorized					X X X	0	9,604	23,834	123,380	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4599999	General Account - Total General Account - Authorized, Unauthorized, Reciprocal Jurisdiction and Certified					X X X	49,072,424,051	1,215,055,558	1,238,256,211	242,638,906	12,630,754	17,577,767	0	121,192,565
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/I	OL	0	0	0	0	0	0	16,791,930	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/I	VA	0	0	0	0	0	0	23,568,166	0
60033	13-3758127	08/30/2013	Ameritas Life Insurance Corp. of New York	NY	COMB/G	VA	0	0	0	0	0	0	62,918,291	0
4799999	Separate Accounts - Authorized - Affiliates - U.S. - Other					X X X	0	0	0	0	0	0	103,278,387	0
4899999	Separate Accounts - Authorized - Affiliates - U.S. - Total					X X X	0	0	0	0	0	0	103,278,387	0
5299999	Separate Accounts - Authorized - Affiliates - Total Authorized Affiliates					X X X	0	0	0	0	0	0	103,278,387	0
5699999	Separate Accounts - Authorized - Total Separate Accounts Authorized					X X X	0	0	0	0	0	0	103,278,387	0
9099999	Separate Accounts - Total Separate Accounts - Authorized, Unauthorized and Certified					X X X	0	0	0	0	0	0	103,278,387	0
9199999	Total U.S.					X X X	49,072,424,051	1,215,045,954	1,238,232,377	242,515,526	12,630,754	17,577,767	103,278,387	121,192,565
9299999	Total Non-U.S.					X X X	0	9,604	23,834	123,380	0	0	0	0
9999999	Totals					X X X	49,072,424,051	1,215,055,558	1,238,256,211	242,638,906	12,630,754	17,577,767	103,278,387	121,192,565

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
									Reserve Credit Taken Other than for Unearned Premiums	11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)		Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60895	35-0145825	04/01/2003	American United Life Insurance Company	IN	OTH/G	LTDI	0	0	27,336	0	0	0	0
71404	47-0463747	01/01/1993	Continental General Insurance Company	GA	OTH/I	LTDI	407	0	0	0	0	0	0
86258	13-2572994	01/01/1999	General Reinsurance Company	CT	OTH/I	LTDI	26,061,841	12,469,274	136,896,390	0	0	0	0
86258	13-2572994	01/01/1999	General Reinsurance Company	CT	OTH/I	STDI	2,210,246	944,653	4,772,549	0	0	0	0
86258	13-2572994	01/23/2023	General Reinsurance Company	CT	OTH/I	LTDI	2,597	2,064,979	1,002,542	0	0	0	0
86258	13-2572994	01/23/2023	General Reinsurance Company	CT	OTH/I	STDI	3,262,009	30,589	2,265,070	0	0	0	0
70815	06-0838648	06/01/1995	Hartford Life & Accident Insurance Company	CT	OTH/G	LTDI	0	0	1,565,738	0	0	0	0
65676	35-0472300	01/01/1973	Lincoln National Life Insurance Company	IN	OTH/I	STDI	14	0	0	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Company	GA	OTH/I	LTDI	26,061,842	12,482,132	136,905,490	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Company	GA	OTH/I	STDI	2,167,758	920,086	4,547,044	0	0	0	0
66346	58-0828824	01/23/2023	Munich American Reassurance Company	GA	OTH/I	LTDI	2,597	2,068,146	1,002,542	0	0	0	0
66346	58-0828824	01/23/2023	Munich American Reassurance Company	GA	OTH/I	STDI	3,266,475	30,589	2,269,536	0	0	0	0
67172	31-0397080	01/01/1985	AuguStar Life Insurance Company	OH	OTH/I	LTDI	8,475	0	1	0	0	0	0
67598	04-1768571	07/01/1987	Paul Revere Life Insurance Company	MA	OTH/I	LTDI	44,407	14,553	5,936,604	0	0	0	0
67598	04-1768571	07/01/1987	Paul Revere Life Insurance Company	MA	OTH/I	STDI	6,553	1,099	7,511,473	0	0	0	0
68381	36-0883760	12/31/2017	Reliance Standard Life Insurance Company	IL	OTH/G	LTDI	0	0	11,484	0	0	0	0
80802	38-1082080	04/01/2018	Sun Life Assurance of Canada	MI	OTH/G	LTDI	0	0	2,013,094	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America, Inc.	CT	OTH/I	LTDI	50,166	15,405	7,588,379	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America, Inc.	CT	OTH/I	STDI	28,080	3,260	43,151	0	0	0	0
82627	06-0839705	02/28/1995	Swiss Re Life & Health America, Inc.	CT	OTH/I	LTDI	592,672	143,440	5,936,604	0	0	0	0
82627	06-0839705	02/28/1995	Swiss Re Life & Health America, Inc.	CT	OTH/I	STDI	42,142	7,768	75,904	0	0	0	0
86231	39-0989781	07/01/1977	Transamerica Life Ins Co	NC	OTH/G	LTDI	0	0	30,324	0	0	0	0
11121	43-1917728	07/01/2016	Unified Life Insurance Company	TX	OTH/I	OH	45,227	1,983	62,012	0	0	0	0
62235	01-0278678	01/01/1999	Unum Life Insurance Company of America	ME	OTH/G	LTDI	0	0	133,815	0	0	0	0
0899999	General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates					X X X	63,853,508	31,197,956	320,597,082	0	0	0	0
1099999	General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates					X X X	63,853,508	31,197,956	320,597,082	0	0	0	0
1199999	General Account - Authorized - Total General Account Authorized					X X X	63,853,508	31,197,956	320,597,082	0	0	0	0
85944	95-3005320	01/01/1995	Investors Growth Life Ins Co	AZ	QA/I	OH	11,172,661	3,645,357	0	0	0	0	0
1999999	General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates					X X X	11,172,661	3,645,357	0	0	0	0	0
2199999	General Account - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates					X X X	11,172,661	3,645,357	0	0	0	0	0
2299999	General Account - Unauthorized - Total General Account Unauthorized					X X X	11,172,661	3,645,357	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
									Reserve Credit Taken Other than for Unearned Premiums	11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)		Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4599999	General Account - Total General Account Authorized, Unauthorized and Certified					X X X	75,026,169	34,843,313	320,597,082	0	0	0	0
9199999	Total U.S.					X X X	75,026,169	34,843,313	320,597,082	0	0	0	0
9999999	Totals					X X X	75,026,169	34,843,313	320,597,082	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
00000	AA-3194154	05/01/2002	Ace Tempest Reinsurance Ltd.	9,602	0	0	9,602	40,000	0001	0	0	0	10,543	9,602
0999999	General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			9,602	0	0	9,602	40,000	X X X	0	0	0	10,543	9,602
1099999	General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates			9,602	0	0	9,602	40,000	X X X	0	0	0	10,543	9,602
1199999	General Account - Life and Annuity - Total Life and Annuity			9,602	0	0	9,602	40,000	X X X	0	0	0	10,543	9,602
85944	95-3005320	01/01/1995	Investors Growth Life Insurance Company	3,645,357	3,350,000	0	6,995,357	0		13,247,739	0	0	0	6,995,357
1999999	General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates			3,645,357	3,350,000	0	6,995,357	0	X X X	13,247,739	0	0	0	6,995,357
2199999	General Account - Accident and Health - Non-Affiliates - Total Non-Affiliates			3,645,357	3,350,000	0	6,995,357	0	X X X	13,247,739	0	0	0	6,995,357
2299999	General Account - Accident and Health - Total Accident and Health			3,645,357	3,350,000	0	6,995,357	0	X X X	13,247,739	0	0	0	6,995,357
2399999	General Account - Total General Account			3,654,959	3,350,000	0	7,004,959	40,000	X X X	13,247,739	0	0	10,543	7,004,959
3599999	Total U.S.			3,645,357	3,350,000	0	6,995,357	0	X X X	13,247,739	0	0	0	6,995,357
3699999	Total Non-U.S.			9,602	0	0	9,602	40,000	X X X	0	0	0	10,543	9,602
9999999	Totals			3,654,959	3,350,000	0	7,004,959	40,000	X X X	13,247,739	0	0	10,543	7,004,959

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	1210000248	WELLS FARGO BANK, N.A.	40,000

NONE Schedule S - Part 5

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business

($000 OMITTED)

	1 2025	2 2024	3 2023	4 2022	5 2021
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	317,665	296,232	286,288	228,462	267,198
2. Commissions and reinsurance expense allowances	41,158	34,784	33,566	30,695	28,594
3. Contract claims	196,615	172,293	174,397	219,220	217,747
4. Surrender benefits and withdrawals for life contracts	18,450	12,634	10,119	22,415	29,825
5. Dividends to policyholders and refunds to members	420	441	489	0	0
6. Reserve adjustments on reinsurance ceded	2,474	9,968	11,843	(38,186)	1,003
7. Increase in aggregate reserves for life and accident and health contracts	1,602	181,404	110,443	78,053	89,758
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	23,090	24,781	25,520	24,050	28,828
9. Aggregate reserves for life and accident and health contracts	1,570,166	1,568,946	1,387,160	1,277,094	1,199,106
10. Liability for deposit-type contracts	330	367	386	0	424
11. Contract claims unpaid	74,252	71,856	72,311	80,752	52,848
12. Amounts recoverable on reinsurance	21,315	18,664	26,043	19,013	31,497
13. Experience rating refunds due or unpaid	0	0	7,523	5,802	7,110
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	2,943	2,747	2,513	2,321	2,449
16. Unauthorized reinsurance offset	0	0	0	0	12
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	40	40	40	40	40
20. Trust agreements (T)	13,248	13,525	14,262	15,241	15,904
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of Credit (L)	0	0	0	0	0
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

SCHEDULE S – PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	18,787,249,846	1,952,141	18,789,201,987
2. Reinsurance (Line 16)	70,402,155	(70,402,155)	0
3. Premiums and considerations (Line 15)	110,048,314	23,090,273	133,138,587
4. Net credit for ceded reinsurance	X X X	1,502,342,286	1,502,342,286
5. All other admitted assets (balance)	383,551,171	50,195	383,601,366
6. Total assets excluding Separate Accounts (Line 26)	19,351,251,486	1,457,032,740	20,808,284,226
7. Separate Account assets (Line 27)	11,287,353,540	0	11,287,353,540
8. Total assets (Line 28)	30,638,605,026	1,457,032,740	32,095,637,766
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	14,365,195,770	1,532,265,506	15,897,461,276
10. Liability for deposit-type contracts (Line 3)	1,409,540,459	(27,106)	1,409,513,353
11. Claim reserves (Line 4)	153,178,218	74,011,162	227,189,380
12. Policyholder dividends/ member refunds/ reserves (Lines 5 through 7)	31,150,368	0	31,150,368
13. Premium & annuity considerations received in advance (Line 8)	16,175,892	(1,295)	16,174,597
14. Other contract liabilities (Line 9)	76,809,888	(28,022,963)	48,786,925
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19. All other liabilities (balance)	1,130,955,954	(121,192,564)	1,009,763,390
20. Total liabilities excluding Separate Accounts (Line 26)	17,183,006,549	1,457,032,740	18,640,039,289
21. Separate Account liabilities (Line 27)	11,287,353,540	0	11,287,353,540
22. Total liabilities (Line 28)	28,470,360,089	1,457,032,740	29,927,392,829
23. Capital & surplus (Line 38)	2,168,244,937	X X X	2,168,244,937
24. Total liabilities, capital & surplus (Line 39)	30,638,605,026	1,457,032,740	32,095,637,766

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	1,532,265,506
26. Claim reserves	74,011,162
27. Policyholder dividends/reserves	0
28. Premium & annuity considerations received in advance	(1,295)
29. Liability for deposit-type contracts	(27,106)
30. Other contract liabilities	(28,022,963)
31. Reinsurance ceded assets	70,402,155
32. Other ceded reinsurance recoverables	(2,002,336)
33. Total ceded reinsurance recoverables	1,646,625,123
34. Premiums and considerations	23,090,273
35. Reinsurance in unauthorized companies	0
36. Funds held under reinsurance treaties with unauthorized reinsurers	0
37. Reinsurance with Certified Reinsurers	0
38. Funds held under reinsurance treaties with Certified Reinsurers	0
39. Other ceded reinsurance payables/offsets	121,192,564
40. Total ceded reinsurance payable/offsets	144,282,837
41. Total net credit for ceded reinsurance	1,502,342,286

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	LONG-TERM BONDS												
1	Exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
2. 1	NAIC Designation Category 1.A	0	0	0	0	0	0	122,650	0	0	0	122,650	0
2. 2	NAIC Designation Category 1.B	0	0	0	0	0	0	403,290	0	0	0	403,290	0
2. 3	NAIC Designation Category 1.C	0	0	0	0	0	0	14,527	0	0	0	14,527	0
2. 4	NAIC Designation Category 1.D	0	0	0	0	0	0	658,006	0	0	0	658,006	0
2. 5	NAIC Designation Category 1.E	0	0	0	0	0	0	1,192,799	0	0	0	1,192,799	0
2. 6	NAIC Designation Category 1.F	0	0	0	0	0	0	4,287,844	0	0	0	4,287,844	0
2. 7	NAIC Designation Category 1.G	0	0	0	0	0	0	4,679,253	0	0	0	4,679,253	0
2. 8	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	0	0	0	0	0	0	11,358,369	0	0	0	11,358,369	0
3.1	NAIC Designation Category 2.A	0	0	0	0	0	0	4,583,204	0	0	0	4,583,204	0
3.2	NAIC Designation Category 2.B	0	0	0	0	0	0	5,037,396	0	0	0	5,037,396	0
3.3	NAIC Designation Category 2.C	0	0	0	0	0	0	1,383,309	0	0	0	1,383,309	0
3.4	Subtotal NAIC 2 (3.1+3.2+3.3)	0	0	0	0	0	0	11,003,909	0	0	0	11,003,909	0
4.1	NAIC Designation Category 3.A	0	0	0	0	0	0	208,464	0	0	0	208,464	0
4.2	NAIC Designation Category 3.B	0	0	0	0	0	0	0	0	0	0	0	0
4.3	NAIC Designation Category 3.C	0	0	0	0	0	0	0	0	0	0	0	0
4.4	Subtotal NAIC 3 (4.1+4.2+4.3)	0	0	0	0	0	0	208,464	0	0	0	208,464	0
5.1	NAIC Designation Category 4.A	0	0	0	0	0	0	5,845	0	0	0	5,845	0
5.2	NAIC Designation Category 4.B	0	0	0	0	0	0	0	0	0	0	0	0
5.3	NAIC Designation Category 4.C	0	0	0	0	0	0	0	0	0	0	0	0
5.4	Subtotal NAIC 4 (5.1+5.2+5.3)	0	0	0	0	0	0	5,845	0	0	0	5,845	0
6.1	NAIC Designation Category 5.A	0	0	0	0	0	0	0	0	0	0	0	0
6.2	NAIC Designation Category 5.B	0	0	0	0	0	0	0	0	0	0	0	0
6.3	NAIC Designation Category 5.C	0	0	0	0	0	0	0	0	0	0	0	0
6.4	Subtotal NAIC 5 (6.1+6.2+6.3)	0	0	0	0	0	0	0	0	0	0	0	0
7	NAIC 6	0	0	0	0	0	0	0	0	0	0	0	0
8	Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4 +7)	0	0	0	0	0	0	22,576,587	0	0	0	22,576,587	0
	PREFERRED STOCKS												
9	Highest quality	0	0	0	0	0	0	0	0	0	0	0	0
10	High quality	0	0	0	0	0	0	0	0	0	0	0	0
11	Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
12	Low quality	0	0	0	0	0	0	0	0	0	0	0	0
13	Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
14	In or near default	0	0	0	0	0	0	0	0	0	0	0	0
15	Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
16	Total preferred stocks (Sum of Lines 9 through 15)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	SHORT-TERM BONDS												
17	Exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
18. 1	NAIC Designation Category 1.A	0	0	0	0	0	0	0	0	0	0	0	0
18. 2	NAIC Designation Category 1.B	0	0	0	0	0	0	0	0	0	0	0	0
18. 3	NAIC Designation Category 1.C	0	0	0	0	0	0	0	0	0	0	0	0
18. 4	NAIC Designation Category 1.D	0	0	0	0	0	0	0	0	0	0	0	0
18. 5	NAIC Designation Category 1.E	0	0	0	0	0	0	0	0	0	0	0	0
18. 6	NAIC Designation Category 1.F	0	0	0	0	0	0	0	0	0	0	0	0
18. 7	NAIC Designation Category 1.G	0	0	0	0	0	0	0	0	0	0	0	0
18. 8	Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)	0	0	0	0	0	0	0	0	0	0	0	0
19.1	NAIC Designation Category 2.A	0	0	0	0	0	0	0	0	0	0	0	0
19.2	NAIC Designation Category 2.B	0	0	0	0	0	0	0	0	0	0	0	0
19.3	NAIC Designation Category 2.C	0	0	0	0	0	0	0	0	0	0	0	0
19.4	Subtotal NAIC 2 (3.1+3.2+3.3)	0	0	0	0	0	0	0	0	0	0	0	0
20.1	NAIC Designation Category 3.A	0	0	0	0	0	0	0	0	0	0	0	0
20.2	NAIC Designation Category 3.B	0	0	0	0	0	0	0	0	0	0	0	0
20.3	NAIC Designation Category 3.C	0	0	0	0	0	0	0	0	0	0	0	0
20.4	Subtotal NAIC 3 (4.1+4.2+4.3)	0	0	0	0	0	0	0	0	0	0	0	0
21.1	NAIC Designation Category 4.A	0	0	0	0	0	0	0	0	0	0	0	0
21.2	NAIC Designation Category 4.B	0	0	0	0	0	0	0	0	0	0	0	0
21.3	NAIC Designation Category 4.C	0	0	0	0	0	0	0	0	0	0	0	0
21.4	Subtotal NAIC 4 (5.1+5.2+5.3)	0	0	0	0	0	0	0	0	0	0	0	0
22.1	NAIC Designation Category 5.A	0	0	0	0	0	0	0	0	0	0	0	0
22.2	NAIC Designation Category 5.B	0	0	0	0	0	0	0	0	0	0	0	0
22.3	NAIC Designation Category 5.C	0	0	0	0	0	0	0	0	0	0	0	0
22.4	Subtotal NAIC 5 (6.1+6.2+6.3)	0	0	0	0	0	0	0	0	0	0	0	0
23	NAIC 6	0	0	0	0	0	0	0	0	0	0	0	0
24	Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)	0	0	0	0	0	0	0	0	0	0	0	0
	DERIVATIVE INSTRUMENTS												
25	Exchange traded	0	0	0	0	0	0	0	0	0	0	0	0
26	Highest quality	0	0	0	0	0	0	0	0	0	0	0	0
27	High quality	0	0	0	0	0	0	0	0	0	0	0	0
28	Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
29	Low quality	0	0	0	0	0	0	0	0	0	0	0	0
30	Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
31	In or near default	0	0	0	0	0	0	0	0	0	0	0	0
32	Total derivative instruments	0	0	0	0	0	0	0	0	0	0	0	0
33	Total (Lines 8+ 16+ 24+ 32)	0	0	0	0	0	0	22,576,587	0	0	0	22,576,587	0

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34	Farm mortgages – CM1 – highest quality	0	0	0	0	0	0	0	0	0	0	0	0
35	Farm mortgages – CM2 – high quality	0	0	0	0	0	0	0	0	0	0	0	0
36	Farm mortgages – CM3 – medium quality	0	0	0	0	0	0	0	0	0	0	0	0
37	Farm mortgages – CM4 – low medium quality	0	0	0	0	0	0	0	0	0	0	0	0
38	Farm mortgages – CM5 – low quality	0	0	0	0	0	0	0	0	0	0	0	0
39	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
40	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
41	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
42	Commercial mortgages – all other – CM1 – highest quality	0	0	0	0	0	0	5,402,544	0	0	0	5,402,544	0
43	Commercial mortgages – all other – CM2 – high quality	0	0	0	0	0	0	254,745	0	0	0	254,745	0
44	Commercial mortgages – all other – CM3 – medium quality	0	0	0	0	0	0	0	0	0	0	0	0
45	Commercial mortgages – all other – CM4 – low medium quality	0	0	0	0	0	0	0	0	0	0	0	0
46	Commercial mortgages – all other – CM5 – low quality	0	0	0	0	0	0	0	0	0	0	0	0
	Overdue, Not in Process:												
47	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
48	Residential mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
49	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
50	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
51	Commercial mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
	In Process of Foreclosure:												
52	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
53	Residential mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
54	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
55	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
56	Commercial mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
57	Total Schedule B mortgages (Sum of Lines 34 through 56)	0	0	0	0	0	0	5,657,289	0	0	0	5,657,289	0
	COMMON STOCK												
58	Unaffiliated public	0	0	0	0	0	0	0	0	0	0	0	0
59	Unaffiliated private	0	0	0	0	0	0	0	0	0	0	0	0
60	Federal Home Loan Bank	0	0	0	0	0	0	0	0	0	0	0	0
61	Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
	Affiliated Investment Subsidiary:												
62	Fixed income exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
63	Fixed income highest quality	0	0	0	0	0	0	0	0	0	0	0	0
64	Fixed income high quality	0	0	0	0	0	0	0	0	0	0	0	0
65	Fixed income medium quality	0	0	0	0	0	0	0	0	0	0	0	0
66	Fixed income low quality	0	0	0	0	0	0	0	0	0	0	0	0
67	Fixed income lower quality	0	0	0	0	0	0	0	0	0	0	0	0
68	Fixed income in or near default	0	0	0	0	0	0	0	0	0	0	0	0
69	Unaffiliated common stock public	0	0	0	0	0	0	0	0	0	0	0	0
70	Unaffiliated common stock private	0	0	0	0	0	0	0	0	0	0	0	0
71	Real estate	0	0	0	0	0	0	0	0	0	0	0	0
72	Affiliated-certain other (See SVO Purposes & Procedures Manual)	0	0	0	0	0	0	0	0	0	0	0	0
73	Affiliated - all other	0	0	0	0	0	0	0	0	0	0	0	0
74	Total (Lines 8+ 16+ 24+ 32)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	REAL ESTATE												
75	Home office property (General Account only)	0	0	0	0	0	0	0	0	0	0	0	0
76	Investment properties	0	0	0	0	0	0	0	0	0	0	0	0
77	Properties acquired in satisfaction of debt	0	0	0	0	0	0	0	0	0	0	0	0
78	Total real estate (Sum of Lines 75 through 77)	0	0	0	0	0	0	0	0	0	0	0	0
	OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79	Exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
80	Highest quality	0	0	0	0	0	0	0	0	0	0	0	0
81	High quality	0	0	0	0	0	0	0	0	0	0	0	0
82	Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
83	Low quality	0	0	0	0	0	0	0	0	0	0	0	0
84	Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
85	In or near default	0	0	0	0	0	0	0	0	0	0	0	0
86	Total with bond characteristics (Sum of Lines 79 through 85)	0	0	0	0	0	0	0	0	0	0	0	0
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87	Highest quality	0	0	0	0	0	0	0	0	0	0	0	0
88	High quality	0	0	0	0	0	0	0	0	0	0	0	0
89	Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
90	Low quality	0	0	0	0	0	0	0	0	0	0	0	0
91	Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
92	In or near default	0	0	0	0	0	0	0	0	0	0	0	0
93	Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
94	Total with preferred stock characteristics (Sum of Lines 87 through 93)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
	In Good Standing Affiliated:												
95	Mortgages – CM1 – highest quality	0	0	0	0	0	0	0	0	0	0	0	0
96	Mortgages – CM2 – high quality	0	0	0	0	0	0	0	0	0	0	0	0
97	Mortgages – CM3 – medium quality	0	0	0	0	0	0	0	0	0	0	0	0
98	Mortgages – CM4 – low medium quality	0	0	0	0	0	0	0	0	0	0	0	0
99	Mortgages – CM5 – low quality	0	0	0	0	0	0	0	0	0	0	0	0
100	Residential mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
101	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
102	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
	Overdue, Not in Process Affiliated:												
103	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
104	Residential mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
105	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
106	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
107	Commercial mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
	In Process of Foreclosure Affiliated:												
108	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
109	Residential mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
110	Residential mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
111	Commercial mortgages – insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
112	Commercial mortgages – all other	0	0	0	0	0	0	0	0	0	0	0	0
113	Total Affiliated (Sum of Lines 95 through 112	0	0	0	0	0	0	0	0	0	0	0	0
114	Unaffiliated – in good standing with covenants	0	0	0	0	0	0	0	0	0	0	0	0
115	Unaffiliated – in good standing defeased with government securities	0	0	0	0	0	0	0	0	0	0	0	0
116	Unaffiliated – in good standing primarily senior	0	0	0	0	0	0	0	0	0	0	0	0
117	Unaffiliated – in good standing all other	0	0	0	0	0	0	0	0	0	0	0	0
118	Unaffiliated – qverdue, not in process	0	0	0	0	0	0	0	0	0	0	0	0
119	Unaffiliated – in process of foreclosure	0	0	0	0	0	0	0	0	0	0	0	0
120	Total unaffiliated (Sum of Lines 114 through 119)	0	0	0	0	0	0	0	0	0	0	0	0
121	Total with mortgage loan characteristics (Lines 113 + 120)	0	0	0	0	0	0	0	0	0	0	0	0
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122	Unaffiliated public	0	0	0	0	0	0	0	0	0	0	0	0
123	Unaffiliated private	0	0	0	0	0	0	0	0	0	0	0	0
124	Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
125	Affiliated certain other (See SVO Purposes & Procedures Manual)	0	0	0	0	0	0	0	0	0	0	0	0
126	Affiliated other - all other	0	0	0	0	0	0	0	0	0	0	0	0
127	Total with common stock characteristics (Sum of Lines 122 through 126)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S – PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128	Home office property (General Account only)	0	0	0	0	0	0	0	0	0	0	0	0
129	Investment properties	0	0	0	0	0	0	0	0	0	0	0	0
130	Properties acquired in satisfaction of debt	0	0	0	0	0	0	0	0	0	0	0	0
131	Total with real estate characteristics (Sum of Lines 128 through 130)	0	0	0	0	0	0	0	0	0	0	0	0
	INVESTMENTS IN TAX CREDIT STRUCTURES												
132	Yield guaranteed state tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
133	Qualifying federal tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
134	Qualifying state tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
135	Other tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
136	Total tax credit investments (Sum of Lines 132 through 135)	0	0	0	0	0	0	0	0	0	0	0	0
	RESIDUAL TRANCHES OR INTERESTS												
137	Bonds – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
138	Bonds – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
139	Common stock – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
140	Common stock – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
141	Preferred stock – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
142	Preferred stock – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
143	Real estate – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
144	Real estate – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
145	Mortgage loans – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
146	Mortgage loans – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
147	Other – unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
148	Other – affiliated	0	0	0	0	0	0	0	0	0	0	0	0
149	Total residual tranches or interests (Sum of Lines 137 through 148)	0	0	0	0	0	0	0	0	0	0	0	0
	SURPLUS NOTES AND CAPITAL NOTES												
150	Highest quality	0	0	0	0	0	0	249,552	0	0	0	249,552	0
151	High quality	0	0	0	0	0	0	0	0	0	0	0	0
152	Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
153	Low quality	0	0	0	0	0	0	0	0	0	0	0	0
154	Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
155	In or near default	0	0	0	0	0	0	0	0	0	0	0	0
156	Total with bond characteristics (Sum of Lines 150 through 155)	0	0	0	0	0	0	249,552	0	0	0	249,552	0
	ALL OTHER INVESTMENTS												
157	NAIC 1 working capital finance investments	0	0	0	0	0	0	0	0	0	0	0	0
158	NAIC 2 working capital finance investments	0	0	0	0	0	0	0	0	0	0	0	0
159	Other invested assets – Schedule BA	0	0	0	0	0	0	0	0	0	0	0	0
160	Other short-term invested assets – Schedule DA	0	0	0	0	0	0	4,843,600	0	0	0	4,843,600	0
161	Cash and Cash Equivalents	0	0	0	0	0	0	0	0	0	0	0	0
162	Total all other (Sum of Lines 157 through 161)	0	0	0	0	0	0	4,843,600	0	0	0	4,843,600	0
163	Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	0	0	0	0	0	0	33,327,028	0	0	0	33,327,028	0
164	Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX	0	0	XXX	XXX	XXX	XXX	0	0
165	Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	0	0	XXX	XXX	XXX	XXX	33,327,028	0

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	32,707,090	31,152,099	21,274,808	0	85,133,997	2,360,474
2. Alaska	AK	L	4,404,466	7,206,750	2,112,290	0	13,723,506	(4,207)
3. Arizona	AZ	L	17,493,736	33,727,843	27,620,141	0	78,841,720	2,693,336
4. Arkansas	AR	L	4,551,567	4,690,249	6,345,191	0	15,587,007	424,107
5. California	CA	L	109,313,730	197,015,968	159,465,011	0	465,794,709	7,571,149
6. Colorado	CO	L	19,166,189	25,814,945	20,470,581	0	65,451,715	779,630
7. Connecticut	CT	L	25,799,029	22,832,052	9,915,386	0	58,546,467	949,271
8. Delaware	DE	L	4,133,898	3,530,915	3,657,730	0	11,322,543	781,763
9. District of Columbia	DC	L	1,702,624	1,166,395	1,919,111	0	4,788,130	58,067,257
10. Florida	FL	L	77,255,913	99,172,965	94,804,906	0	271,233,784	4,760,406
11. Georgia	GA	L	23,350,093	50,951,906	57,642,372	0	131,944,371	1,033,177
12. Hawaii	HI	L	4,288,496	10,515,781	1,612,289	0	16,416,566	719,382
13. Idaho	ID	L	8,558,552	19,912,322	12,393,964	0	40,864,838	20,821
14. Illinois	IL	L	18,040,364	45,567,120	43,043,660	0	106,651,144	1,942,959
15. Indiana	IN	L	9,164,005	19,647,900	24,806,435	0	53,618,340	224,299
16. Iowa	IA	L	8,340,345	12,427,395	11,039,524	0	31,807,264	198,129
17. Kansas	KS	L	8,307,455	16,647,434	14,878,096	0	39,832,985	387,152
18. Kentucky	KY	L	7,438,828	8,239,951	9,514,101	0	25,192,880	291,368
19. Louisiana	LA	L	14,050,117	24,969,806	47,541,642	0	86,561,565	2,162,838
20. Maine	ME	L	4,676,337	17,369,273	5,607,205	0	27,652,815	540,821
21. Maryland	MD	L	12,524,968	25,784,800	13,563,650	0	51,873,418	640,071
22. Massachusetts	MA	L	16,815,112	25,200,844	10,732,544	0	52,748,500	123,497
23. Michigan	MI	L	23,772,217	38,710,756	24,368,168	0	86,851,141	1,687,650
24. Minnesota	MN	L	19,839,937	11,399,745	19,258,983	0	50,498,665	855,131
25. Mississippi	MS	L	5,375,023	9,399,336	16,233,263	0	31,007,622	233,996
26. Missouri	MO	L	11,223,598	28,914,010	26,884,188	0	67,021,796	971,486
27. Montana	MT	L	2,742,778	8,902,996	4,074,527	0	15,720,301	4,370
28. Nebraska	NE	L	25,162,908	390,409,054	53,878,507	0	469,450,469	200,553,671
29. Nevada	NV	L	17,398,795	6,767,478	19,132,804	0	43,299,077	711,803
30. New Hampshire	NH	L	2,536,092	13,150,856	5,072,694	0	20,759,642	146,259
31. New Jersey	NJ	L	25,821,271	42,541,293	23,134,565	0	91,497,129	2,583,721
32. New Mexico	NM	L	2,970,073	4,066,326	6,032,426	0	13,068,825	95,482
33. New York	NY	N	12,847,007	11,967,540	9,210,452	0	34,024,999	156,365
34. North Carolina	NC	L	28,301,144	28,833,227	109,082,887	0	166,217,258	548,152
35. North Dakota	ND	L	1,052,322	1,564,519	4,890,564	0	7,507,405	0
36. Ohio	OH	L	37,580,335	65,172,268	39,845,568	0	142,598,171	1,566,370
37. Oklahoma	OK	L	9,777,456	15,671,491	13,448,039	0	38,896,986	155,744
38. Oregon	OR	L	6,454,475	11,615,845	25,631,214	0	43,701,534	377,964
39. Pennsylvania	PA	L	35,576,214	119,925,913	33,039,120	0	188,541,247	973,033
40. Rhode Island	RI	L	3,340,816	3,852,772	1,002,085	0	8,195,673	22,541
41. South Carolina	SC	L	11,013,805	25,808,957	25,726,252	0	62,549,014	1,039,175
42. South Dakota	SD	L	3,240,457	5,561,700	3,306,330	0	12,108,487	0
43. Tennessee	TN	L	16,837,161	60,851,005	24,034,030	0	101,722,196	1,102,010
44. Texas	TX	L	76,898,965	110,099,737	229,906,309	0	416,905,011	5,198,524
45. Utah	UT	L	21,645,281	11,609,124	36,878,351	0	70,132,756	564,454
46. Vermont	VT	L	551,411	5,050,264	1,075,174	0	6,676,849	0
47. Virginia	VA	L	22,540,572	29,955,584	32,309,758	0	84,805,914	1,742,065
48. Washington	WA	L	21,399,195	21,803,787	29,752,582	0	72,955,564	855,792
49. West Virginia	WV	L	1,648,838	3,123,267	4,642,914	0	9,415,019	109,854
50. Wisconsin	WI	L	5,506,697	12,396,825	16,362,737	0	34,266,259	1,539,865
51. Wyoming	WY	L	1,260,491	4,432,553	3,158,188	0	8,851,232	74,434
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	2,374	0	13,448	0	15,822	0
54. Puerto Rico	PR	N	326,570	0	31,523	0	358,093	0
55. US Virgin Islands	VI	N	28,782	0	11,620	0	40,402	0
56. Northern Mariana Islands	MP	N	3,400	0	0	0	3,400	0
57. Canada	CAN	N	(17,496)	19,653	333,954	0	336,111	0
58. Aggregate Other Alien	OT	X X X	3,312,423	0	123,670	0	3,436,093	0
59. Subtotal		X X X	890,054,301	1,807,122,594	1,441,847,531	0	4,139,024,426	310,537,611
90. Reporting entity contributions for employee benefits plans		X X X	1,395	0	0	0	1,395	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		X X X	13,306,584	1,190	0	0	13,307,774	0
92. Dividends or refunds applied to shorten endowment or premium paying period		X X X	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		X X X	1,362,147	0	2,947,929	0	4,310,076	0
94. Aggregate other amounts not allocable by State		X X X	0	0	0	0	0	0
95. Totals (Direct Business)		X X X	904,724,427	1,807,123,784	1,444,795,460	0	4,156,643,671	310,537,611
96. Plus Reinsurance Assumed		X X X	23,774,128	0	79,474,631	0	103,248,759	0
97. Totals (All Business)		X X X	928,498,555	1,807,123,784	1,524,270,091	0	4,259,892,430	310,537,611
98. Less Reinsurance Ceded		X X X	178,489,068	65,945,796	74,923,580	0	319,358,444	0
99. Totals (All Business) less Reinsurance Ceded		X X X	750,009,487	1,741,177,988	(c) 1,449,346,511	0	3,940,533,986	310,537,611
DETAILS OF WRITE-INS								
5800 ZZZ Other Alien		X X X	3,312,423	0	123,670	0	3,436,093	0
5800		X X X	0	0	0	0	0	0
5800		X X X	0	0	0	0	0	0
5899 Summary of remaining write-ins for Line 58 from overflow page		X X X	0	0	0	0	0	0
5899 Total (Lines 58001 through 58003 plus 58998) (Line 58 above)		X X X	3,312,423	0	123,670	0	3,436,093	0
9401.		X X X	0	0	0	0	0	0
9402.		X X X	0	0	0	0	0	0
9403.		X X X	0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page		X X X	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 plus 9498) (Line 94 above)		X X X	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

(b) Explanation of basis of allocation by states, etc., of premiums and ann

Premiums on individual life or accident and health and individual annuity contracts are allocated according to residence of policyowner. Premiums received under group annuity contracts covering less than 500 lives are allocated to the state in which the largest number are employed. Premiums received under group annuity contracts covering a large number of employees are allocated to states by a method based on where the certificate holder resides. Premiums received under group accident and health contracts are allocated based on the state of residence of each group member.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col.6, or with Schedule H, Part 1, Column 1, Line 1 indicate which; Exhibit 1

SCHEDULE T - PART 2

INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	32,707,090	31,152,099	2,117,365	0	2,360,474	68,337,028
2. Alaska	AK	4,404,466	7,206,750	598,663	0	(4,207)	12,205,672
3. Arizona	AZ	17,493,736	33,727,843	4,901,333	0	2,693,336	58,816,248
4. Arkansas	AR	4,551,567	4,690,249	1,013,036	0	424,107	10,678,959
5. California	CA	109,313,730	197,015,968	24,032,858	0	7,571,149	337,933,705
6. Colorado	CO	19,166,189	25,814,945	4,430,798	0	779,630	50,191,562
7. Connecticut	CT	25,799,029	22,832,052	2,902,533	0	949,271	52,482,885
8. Delaware	DE	4,133,898	3,530,915	444,928	0	781,763	8,891,504
9. District of Columbia	DC	1,702,624	1,166,395	714,671	0	58,067,257	61,650,947
10. Florida	FL	77,255,913	99,172,965	7,697,278	0	4,760,406	188,886,562
11. Georgia	GA	23,350,093	50,951,906	6,346,797	0	1,033,177	81,681,973
12. Hawaii	HI	4,288,496	10,515,781	716,598	0	719,382	16,240,257
13. Idaho	ID	8,558,552	19,912,322	1,732,287	0	20,821	30,223,982
14. Illinois	IL	18,040,364	45,567,120	6,492,639	0	1,942,959	72,043,082
15. Indiana	IN	9,164,005	19,647,900	4,704,464	0	224,299	33,740,668
16. Iowa	IA	8,340,345	12,427,395	1,761,608	0	198,129	22,727,477
17. Kansas	KS	8,307,455	16,647,434	1,971,200	0	387,152	27,313,241
18. Kentucky	KY	7,438,828	8,239,951	2,587,970	0	291,368	18,558,117
19. Louisiana	LA	14,050,117	24,969,806	6,480,481	0	2,162,838	47,663,242
20. Maine	ME	4,676,337	17,369,273	987,558	0	540,821	23,573,989
21. Maryland	MD	12,524,968	25,784,800	3,567,077	0	640,071	42,516,916
22. Massachusetts	MA	16,815,112	25,200,844	4,914,216	0	123,497	47,053,669
23. Michigan	MI	23,772,217	38,710,756	5,078,708	0	1,687,650	69,249,331
24. Minnesota	MN	19,839,937	11,399,745	3,832,409	0	855,131	35,927,222
25. Mississippi	MS	5,375,023	9,399,336	1,404,403	0	233,996	16,412,758
26. Missouri	MO	11,223,598	28,914,010	3,097,818	0	971,486	44,206,912
27. Montana	MT	2,742,778	8,902,996	825,386	0	4,370	12,475,530
28. Nebraska	NE	25,162,908	390,409,054	2,740,719	0	200,553,671	618,866,352
29. Nevada	NV	17,398,795	6,767,478	1,863,084	0	711,803	26,741,160
30. New Hampshire	NH	2,536,092	13,150,856	879,170	0	146,259	16,712,377
31. New Jersey	NJ	25,821,271	42,541,293	7,739,070	0	2,583,721	78,685,355
32. New Mexico	NM	2,970,073	4,066,326	993,367	0	95,482	8,125,248
33. New York	NY	12,847,007	11,967,540	12,748,126	0	156,365	37,719,038
34. North Carolina	NC	28,301,144	28,833,227	8,588,826	0	548,152	66,271,349
35. North Dakota	ND	1,052,322	1,564,519	455,376	0	0	3,072,217
36. Ohio	OH	37,580,335	65,172,268	10,182,584	0	1,566,370	114,501,557
37. Oklahoma	OK	9,777,456	15,671,491	2,012,062	0	155,744	27,616,753
38. Oregon	OR	6,454,475	11,615,845	4,644,119	0	377,964	23,092,403
39. Pennsylvania	PA	35,576,214	119,925,913	7,815,707	0	973,033	164,290,867
40. Rhode Island	RI	3,340,816	3,852,772	547,569	0	22,541	7,763,698
41. South Carolina	SC	11,013,805	25,808,957	2,767,126	0	1,039,175	40,629,063
42. South Dakota	SD	3,240,457	5,561,700	673,537	0	0	9,475,694
43. Tennessee	TN	16,837,161	60,851,005	3,844,135	0	1,102,010	82,634,311
44. Texas	TX	76,898,965	110,099,737	23,587,468	0	5,198,524	215,784,694
45. Utah	UT	21,645,281	11,609,124	2,580,706	0	564,454	36,399,565
46. Vermont	VT	551,411	5,050,264	341,740	0	0	5,943,415
47. Virginia	VA	22,540,572	29,955,584	8,090,805	0	1,742,065	62,329,026
48. Washington	WA	21,399,195	21,803,787	6,468,051	0	855,792	50,526,825
49. West Virginia	WV	1,648,838	3,123,267	456,030	0	109,854	5,337,989
50. Wisconsin	WI	5,506,697	12,396,825	3,946,783	0	1,539,865	23,390,170
51. Wyoming	WY	1,260,491	4,432,553	320,173	0	74,434	6,087,651
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	2,374	0	13,448	0	0	15,822
54. Puerto Rico	PR	326,570	0	36,956	0	0	363,526
55. U.S. Virgin Islands	VI	28,782	0	11,620	0	0	40,402
56. Northern Mariana Islands	MP	3,400	0	0	0	0	3,400
57. Canada	CAN	(17,496)	19,653	0	0	0	2,157
58. Aggregate Other Alien	OT	3,312,423	0	101,526	0	0	3,413,949
59. Totals		890,054,301	1,807,122,594	219,804,965	0	310,537,611	3,227,519,471

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Company	State of Domicile	Ownership	NAIC Code	FEI Number
Directly & Indirectly Owned Subsidiaries				
Ameritas Mutual Holding Company (AMHC)	NE			47-0810165
Ameritas Holding Company (AHC)	NE	100% by AMHC		47-0806844
Ameritas Investment Partners, Inc.	NE	100% by AHC		47-0676622
BenefitEd, LLC	NE	50% by AHC		81-3548398
Ameritas Life Insurance Corp. (ALIC)	NE	100% by AHC	61301	47-0098400
Ameritas Investment Company, LLC	NE	100% by ALIC		47-0663374
Variable Contract Agency, LLC	NE	100% by ALIC		84-3853085
Ameritas Advisory Services, LLC	NE	100% by ALIC		84-4383499
Ameritas Life Insurance Corp. of New York	NY	100% by ALIC	60033	13-3758127
Ameritas Charitable Foundation	NE	Controlling interest by ALIC		36-3428705

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Com-pany 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 *
943	Ameritas Mutual Holding Company	0	47-0810165				Ameritas Mutual Holding Company (AMHC)	NE	UIP		Board			NO	
943	Ameritas Mutual Holding Company	0	47-0806844				Ameritas Holding Company (AHC)	NE	UDP	AMHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	47-0676622				Ameritas Investment Partners, Inc.	NE	NIA	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	81-3548398				BenefitEd, LLC	NE	NIA	AHC	Ownership	50.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	61301	47-0098400				Ameritas Life Insurance Corp. (ALIC)	NE	RE	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	47-0663374				Ameritas Investment Company, LLC	NE	DS	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	84-3853085				Variable Contract Agency, LLC	NE	DS	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	84-4383499				Ameritas Advisory Services, LLC	NE	DS	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	60033	13-3758127				Ameritas Life Insurance Corp. of New York (ALNY)	NY	DS	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
943	Ameritas Mutual Holding Company	0	36-3428705				Ameritas Charitable Foundation	NE	DS	ALIC	Management		Ameritas Mutual Holding Company	NO	

Asterik	Explanation

SCHEDULE Y

PART 2 – SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
0	47-0806844	Ameritas Holding Company (AHC)	0	(65,000,000)	0	0	33,248,463	0		0	(31,751,537)	0
0	47-0676622	Ameritas Investment Partners, Inc.	0	0	0	0	6,985,689	0		0	6,985,689	0
61301	47-0098400	Ameritas Life Insurance Corp. (ALIC)	0	65,000,000	(21,183,697)	0	1,296,019	6,046,124		0	51,158,446	34,653,603
0	47-0663374	Ameritas Investment Company, LLC	0	0	0	0	(6,478,233)	0		0	(6,478,233)	0
0	84-3853085	Valuable Contract Agency, LLC	0	0	0	0	12,000	0		0	12,000	0
0	84-4383499	Ameritas Advisory Services, LLC	0	0	0	0	(9,827,892)	0		0	(9,827,892)	0
60033	13-3758127	Ameritas Life Insurance Corp. of New York (ALNY)	0	0	21,183,697	0	(25,236,046)	(6,046,124)		0	(10,098,473)	(34,653,603)
9999999	Control Totals		0	0	0	0	0	0	X X X	0	0	0

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
Ameritas Life Insurance Corp. (ALIC)	Ameritas Holding Company (AHC)	100.000	NO	Ameritas Mutual Holding Company (AMHC)	Ameritas Mutual Holding Company	100.000	NO
Ameritas Life Insurance Corp. of New York (ALNY)	Ameritas Life Insurance Corp. (ALIC)	100.000	NO	Ameritas Mutual Holding Company (AMHC)	Ameritas Mutual Holding Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Part 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business covered by the supplement. 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 supplement. However, in the event that your company does not transact the 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.

		Responses
	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	YES
20.	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 by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certifications regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES

APRIL FILING

37.	Will the confidential Regulatory Assets Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1 ?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES

AUGUST FILING

48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

Explanation 10: The data for this supplement is not required to be filed.

Explanation 11: The data for this supplement is not required to be filed.

Explanation 12: The data for this supplement is not required to be filed.

Explanation 16: The data for this supplement is not required to be filed.

Explanation 17: The data for this supplement is not required to be filed.

Explanation 18: The data for this supplement is not required to be filed.

Explanation 20: The data for this supplement is not required to be filed.

Explanation 21: The data for this supplement is not required to be filed.

Explanation 25: The data for this supplement is not required to be filed.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Explanation 26: The data for this supplement is not required to be filed.

Explanation 27: The data for this supplement is not required to be filed.

Explanation 28: The data for this supplement is not required to be filed.

Explanation 30: The data for this supplement is not required to be filed.

Explanation 31: The data for this supplement is not required to be filed.

Explanation 32: The data for this supplement is not required to be filed.

Explanation 33: The data for this supplement is not required to be filed.

Explanation 38: The data for this supplement is not required to be filed.

Explanation 39: The data for this supplement is not required to be filed.

Explanation 41: The data for this supplement is not required to be filed.

Explanation 42: The data for this supplement is not required to be filed.

Bar Code:

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OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Prepaid expenses	14,639,914	14,639,914	0	0
2597. Totals (Lines 2504 through 2596) (Page 2, Line 2598)	14,639,914	14,639,914	0	0

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

LIABILITIES, SURPLUS AND OTHER FUNDS

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	1 Current Year	2 Prior Year
2504. Commitments - Low income housing partnerships	14,144,287	23,498,216
2505. Miscellaneous liabilities	3,361,519	4,719,654
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	17,505,806	28,217,870

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 14	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. governments obligations	11,662,949	0.062	11,662,949	0	11,662,949	0.062
1.02 Other U.S. governments obligations	0	0.000	0	0	0	0.000
1.03 Non-U.S. sovereign jurisdiction securities	62,333,081	0.331	62,333,081	0	62,333,081	0.332
1.04 Municipal bonds – general obligations (direct & guaranteed)	0	0.000	0	0	0	0.000
1.05 Municipal bonds – special revenue	88,567,706	0.471	88,567,719	0	88,567,719	0.471
1.06 Project finance bonds issued by operating entities	0	0.000	0	0	0	0.000
1.07 Corporate bonds	8,310,391,982	44.185	8,310,391,982	0	8,310,391,982	44.234
1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
1.09 Single entity backed obligations	18,424,826	0.098	18,424,826	0	18,424,826	0.098
1.10 SVO-Identified bond exchange traded funds – fair value	559,116	0.003	559,116	0	559,116	0.003
1.11 SVO-Identified bond exchange traded funds – systematic value	0	0.000	0	0	0	0.000
1.12 Bonds issued by funds representing operating entities	592,096,601	3.148	592,096,601	0	592,096,601	3.152
1.13 Bank loans - issued	0	0.000	0	0	0	0.000
1.14 Bank loans - acquired	0	0.000	0	0	0	0.000
1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans	0	0.000	0	0	0	0.000
1.16 Certificates of deposit	0	0.000	0	0	0	0.000
1.17 Other issuer credit obligations	15,600,229	0.083	15,600,229	0	15,600,229	0.083
1.18 Total issuer credit obligations	9,099,636,490	48.381	9,099,636,503	0	9,099,636,503	48.435
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities – self-liquidating	2,880,271,073	15.314	2,880,271,073	0	2,880,271,073	15.331
2.02 Financial asset-backed securities – not self-liquidating	459,280,520	2.442	459,280,520	0	459,280,520	2.445
2.03 Non-financial asset-backed securities	465,014,557	2.472	465,014,544	0	465,014,544	2.475
2.04 Total asset-backed securities	3,804,566,150	20.228	3,804,566,137	0	3,804,566,137	20.251
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
3.03 Total preferred stocks	0	0.000	0	0	0	0.000
4. Common stocks (Schedule D, Part 2, Section 2):						
4.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	215,416,445	1.145	215,416,445	0	215,416,445	1.147
4.02 Industrial and miscellaneous Other (Unaffiliated)	34,416,678	0.183	34,416,678	0	34,416,678	0.183
4.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
4.04 Parent, subsidiaries and affiliates Other	114,509,420	0.609	114,509,420	0	114,509,420	0.610
4.05 Mutual funds	114,027,336	0.606	114,027,336	0	114,027,336	0.607
4.06 Unit investment trusts	0	0.000	0	0	0	0.000
4.07 Closed-end funds	0	0.000	0	0	0	0.000
4.08 Exchange traded funds	0	0.000	0	0	0	0.000
4.09 Total common stocks	478,369,879	2.543	478,369,879	0	478,369,879	2.546
5. Mortgage loans (Schedule B):						
5.01 Farm mortgages	0	0.000	0	0	0	0.000
5.02 Residential mortgages	0	0.000	0	0	0	0.000
5.03 Commercial mortgages	2,436,817,848	12.956	2,436,817,848	0	2,436,817,848	12.971
5.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.05 Total valuation allowance	0	0.000	0	0	0	0.000
5.06 Total mortgage loans	2,436,817,848	12.956	2,436,817,848	0	2,436,817,848	12.971
6. Real estate (Schedule A):						
6.01 Properties occupied by company	32,225,368	0.171	32,225,368	0	32,225,368	0.172
6.02 Properties held for production of income	26,422,539	0.140	26,422,539	0	26,422,539	0.141
6.03 Properties held for sale	0	0.000	0	0	0	0.000
6.04 Total real estate	58,647,907	0.312	58,647,907	0	58,647,907	0.312
7. Cash, cash equivalents and short-term investments:						
7.01 Cash (Schedule E, Part 1)	(40,189,127)	(0.214)	(40,189,127)	0	(40,189,127)	(0.214)
7.02 Cash equivalents (Schedule E, Part 2)	357,224,228	1.899	357,224,228	0	357,224,228	1.901
7.03 Short-term investments (Schedule DA)	24,516,003	0.130	24,516,003	0	24,516,003	0.130
7.04 Total cash, cash equivalents and short-term investments	341,551,104	1.816	341,551,104	0	341,551,104	1.818
8. Contract loans	981,935,572	5.221	967,549,494	0	967,549,494	5.150
9. Derivatives (Schedule DB)	503,453,984	2.677	503,453,984	0	503,453,984	2.680
10. Other invested assets (Schedule BA)	1,079,622,790	5.740	1,073,031,877	0	1,073,031,877	5.711
11. Receivables for securities	23,625,113	0.126	23,625,113	0	23,625,113	0.126
12. Securities Lending (Schedule DL, Part 1)	0	0.000	0	X X X	X X X	X X X
13. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
14. Total invested assets	18,808,226,837	100.000	18,787,249,846	0	18,787,249,846	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		43,202,076
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	14,055,405	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,719,527	18,774,932
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	8,533,321	
	3.2 Totals, Part 3, Column 11	0	8,533,321
4.	Total gain (loss) on disposals, Part 3, Column 18		(22,835)
5.	Deduct amounts received on disposals, Part 3, Column 15		982,571
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	6,179,093	
	7.2 Totals, Part 3, Column 10	0	6,179,093
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	4,677,923	
	8.2 Totals, Part 3, Column 9	0	4,677,923
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		58,647,907
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		58,647,907

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,300,251,406
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)	448,086,590	
	2.2 Additional investment made after acquisitions (Part 2, Column 8)	10,810,999	458,897,589
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		26,977
7.	Deduct amounts received on disposals, Part 3, Column 15		321,429,582
8.	Deduct amortization of premium and mortgage interest points and commitment fees		24
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	928,518	928,518
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		2,436,817,848
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		2,436,817,848
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,436,817,848

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,070,520,519
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	50,432,268	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	130,251,881	180,684,149
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		127,284
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(23,671,653)	
	5.2 Totals, Part 3, Column 9	(3,877,758)	(27,549,411)
6.	Total gain (loss) on disposals, Part 3, Column 19		7,290,846
7.	Deduct amounts received on disposals, Part 3, Column 16		128,154,190
8.	Deduct amortization of premium, depreciation, and proportional amortization		14,797,463
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,498,944	
	10.2 Totals, Part 3, Column 11	0	8,498,944
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,079,622,790
12.	Deduct total nonadmitted amounts		6,590,913
13.	Statement value at end of current period (Line 11 minus Line 12)		1,073,031,877

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

	1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1. Book/adjusted carrying value, December 31 of prior year	12,595,757,307	9,055,302,699	3,054,439,118	2,827,792	483,187,698
2. Cost of bonds and stocks acquired, Part 3, Column 6	2,832,327,102	1,100,445,874	1,639,957,236	785,840	91,138,152
3. Accrual of discount	15,212,115	8,844,106	6,368,009	0	X X X
4. Unrealized valuation increase/(decrease):	17,048,058	22,308	(1,206,937)	0	18,232,687
5. Total gain (loss) on disposals, Part 4, Column 18	46,183,325	(5,481,155)	1,166,937	538,592	49,958,951
6. Consideration for bonds and stocks disposed of, Part 4, Column 6	2,128,156,016	1,065,330,169	894,702,375	4,152,224	163,971,248
7. Amortization of premium	15,528,446	14,072,606	1,455,840	0	X X X
8. Total foreign exchange change in book/adjusted carrying value:	19,933,626	19,933,626	0	0	0
9. Current year's other-than-temporary impairment recognized:	1,991,598	1,815,245	0	0	176,353
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2	1,787,046	1,787,046	0	0	X X X
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	13,382,572,519	9,099,636,484	3,804,566,148	0	478,369,887
12. Total nonadmitted amounts	0	0	0	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	13,382,572,519	9,099,636,484	3,804,566,148	0	478,369,887

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
Governments and Municipalities	1. United States	100,230,669	98,015,347	103,006,928	97,042,033
	2. Canada	1,872,891	1,843,979	2,417,056	1,600,000
	3. Other Countries	60,460,186	61,762,483	59,857,395	64,647,000
	4. Total	162,563,746	161,621,809	165,281,379	163,289,033
All Other Issuer Credit Obligations (unaffiliated)	5. United States	6,790,779,116	6,189,172,050	6,838,782,615	6,762,737,677
	6. Canada	253,482,938	243,055,225	255,892,618	248,325,095
	7. Other Countries	1,892,810,690	1,835,839,989	1,884,997,673	1,918,620,795
	8. Total	8,937,072,744	8,268,067,264	8,979,672,906	8,929,683,567
All Other Issuer Credit Obligations (affiliated)	9. Total	0	0	0	0
	10. Total Issuer Credit Obligations	9,099,636,490	8,429,689,073	9,144,954,285	9,092,972,600
Asset-Backed Securities					
Asset-Backed Securities (unaffiliated)	11. United States	3,497,702,094	3,434,902,146	3,491,772,139	3,669,487,593
	12. Canada	0	0	0	0
	13. Other Countries	306,864,056	308,051,069	306,847,500	306,915,000
	14. Total	3,804,566,150	3,742,953,215	3,798,619,639	3,976,402,593
Asset-Backed Securities (affiliated)	15. Total	0	0	0	0
	16. Total Asset-backed Securities	3,804,566,150	3,742,953,215	3,798,619,639	3,976,402,593
	17. Total Bonds	12,904,202,640	12,172,642,288	12,943,573,924	13,069,375,193
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	18. United States	0	0	0	
	19. Canada	0	0	0	
	20. Other Countries	0	0	0	
	21. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	22. Totals	0	0	0	
	23. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24. United States	362,534,793	362,534,793	197,881,697	
	25. Canada	440,343	440,343	194,277	
	26. Other Countries	885,323	885,323	405,677	
	27. Totals	363,860,459	363,860,459	198,481,651	
Parent, Subsidiaries and Affiliates	28. Totals	114,509,420	114,509,420	185,095,000	
	29. Total Common Stocks	478,369,879	478,369,879	383,576,651	
	30. Total Stocks	478,369,879	478,369,879	383,576,651	
	31. Total Bonds and Stocks	13,382,572,519	12,651,012,167	13,327,150,575	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments Obligations												
1.1 NAIC 1	20,584,533	3,577,732	6,465,375	0	0	XXX	30,627,640	0.237	XXX	XXX	30,627,640	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
1.7 Totals	20,584,533	3,577,732	6,465,375	0	0	XXX	30,627,640	0.237	XXX	XXX	30,627,640	0
2. Other U.S. Government Securities												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	0	2,940,543	0	2,589,908	11,286,150	XXX	16,816,601	0.130	XXX	XXX	16,130,159	686,442
3.2 NAIC 2	0	7,049,793	10,297,478	5,260,699	21,808,244	XXX	44,416,214	0.344	XXX	XXX	36,502,587	7,913,627
3.3 NAIC 3	0	805,266	295,000	0	0	XXX	1,100,266	0.009	XXX	XXX	1,100,266	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
3.7 Totals	0	10,795,602	10,592,478	7,850,607	33,094,394	XXX	62,333,081	0.482	XXX	XXX	53,733,012	8,600,069
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	2,402	6,007,825	19,456,227	17,562,214	41,917,082	XXX	84,945,750	0.657	XXX	XXX	84,945,750	0
5.2 NAIC 2	0	0	0	0	3,621,956	XXX	3,621,956	0.028	XXX	XXX	3,621,956	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
5.7 Totals	2,402	6,007,825	19,456,227	17,562,214	45,539,038	XXX	88,567,706	0.685	XXX	XXX	88,567,706	0
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
6.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	52,420,803	264,350,369	609,271,407	1,519,959,434	990,535,348	XXX	3,436,537,361	26.581	XXX	XXX	2,179,409,901	1,257,127,460
8.2 NAIC 2	259,913,148	695,702,533	1,204,803,057	1,466,837,831	1,031,681,070	XXX	4,658,937,639	36.036	XXX	XXX	3,063,244,046	1,595,693,593
8.3 NAIC 3	32,758,275	75,029,667	16,945,446	37,965,053	25,512,332	XXX	188,210,773	1.456	XXX	XXX	95,541,560	92,669,213
8.4 NAIC 4	1,477,196	22,197,209	2,417,385	6,165,732	0	XXX	32,257,522	0.250	XXX	XXX	16,359,880	15,897,642
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
8.7 Totals	346,569,422	1,057,279,778	1,833,437,295	3,030,928,050	2,047,728,750	XXX	8,315,943,295	64.321	XXX	XXX	5,354,555,387	2,961,387,908
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
9.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	0	0	0	0	16,782,739	XXX	16,782,739	0.130	XXX	XXX	16,782,739	0
12.2 NAIC 2	0	0	0	0	1,642,086	XXX	1,642,086	0.013	XXX	XXX	1,642,086	0
12.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.7 Totals	0	0	0	0	18,424,825	XXX	18,424,825	0.143	XXX	XXX	18,424,825	0

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
13.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	536,503	536,503	0.004	XXX	XXX	536,503	0
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	22,614	22,614	0.000	XXX	XXX	22,614	0
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
14.7 Totals	XXX	XXX	XXX	XXX	XXX	559,117	559,117	0.004	XXX	XXX	559,117	0
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
15.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	5,000,000	60,997,442	47,063,429	79,400,903	14,793,927	XXX	207,255,701	1.603	XXX	XXX	65,768,877	141,486,824
16.2 NAIC 2	9,207,456	92,111,647	166,252,048	76,131,758	41,137,992	XXX	384,840,901	2.977	XXX	XXX	131,399,701	253,441,200
16.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
16.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
16.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
16.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
16.7 Totals	14,207,456	153,109,089	213,315,477	155,532,661	55,931,919	XXX	592,096,602	4.580	XXX	XXX	197,168,578	394,928,024
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
17.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
18.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
19.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
20.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
21.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
22.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
23.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
24.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0

NONE

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
25.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1	0	0	0	0	15,600,229	XXX	15,600,229	0.121	XXX	XXX	9,100,000	6,500,229
26.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
26.7 Totals	0	0	0	0	15,600,229	XXX	15,600,229	0.121	XXX	XXX	9,100,000	6,500,229
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
27.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	2,338,636	8,617,849	8,989,979	94,291,501	64,383,341	XXX	178,621,306	1.382	XXX	XXX	169,924,851	8,696,455
28.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
28.7 Totals	2,338,636	8,617,849	8,989,979	94,291,501	64,383,341	XXX	178,621,306	1.382	XXX	XXX	169,924,851	8,696,455
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	3,746,653	9,214,767	53,940,460	102,413,749	79,431,474	XXX	248,747,103	1.924	XXX	XXX	248,747,103	0
29.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
29.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
29.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
29.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
29.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
29.7 Totals	3,746,653	9,214,767	53,940,460	102,413,749	79,431,474	XXX	248,747,103	1.924	XXX	XXX	248,747,103	0
30. Agency Residential Mortgage-Backed Securities - Not Guaranteed												
30.1 NAIC 1	18,618,539	35,011,206	16,862,805	11,474,725	1,592,662	XXX	83,559,937	0.646	XXX	XXX	83,175,885	384,052
30.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
30.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
30.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
30.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
30.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
30.7 Totals	18,618,539	35,011,206	16,862,805	11,474,725	1,592,662	XXX	83,559,937	0.646	XXX	XXX	83,175,885	384,052

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities												
31.1 NAIC 1	625,307	4,463,160	13,426,751	13,447,393	1,865,731	XXX	33,828,342	0.262	XXX	XXX	33,828,342	0
31.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
31.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
31.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
31.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
31.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
31.7 Totals	625,307	4,463,160	13,426,751	13,447,393	1,865,731	XXX	33,828,342	0.262	XXX	XXX	33,828,342	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	26,515,328	100,961,962	92,212,162	93,107,394	64,406,674	XXX	377,203,520	2.918	XXX	XXX	135,390,560	241,812,960
32.2 NAIC 2	3,121,774	8,878,399	135,206	0	0	XXX	12,135,379	0.094	XXX	XXX	3,854,515	8,280,864
32.3 NAIC 3	872,440	55,583	95,288	0	0	XXX	1,023,311	0.008	XXX	XXX	165,786	857,525
32.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
32.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
32.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
32.7 Totals	30,509,542	109,895,944	92,442,656	93,107,394	64,406,674	XXX	390,362,210	3.019	XXX	XXX	139,410,861	250,951,349
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
33.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	39,075,757	167,048,485	6,752,758	5,688,188	0	XXX	218,565,188	1.691	XXX	XXX	2,406,039	216,159,148
34.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
34.7 Totals	39,075,757	167,048,485	6,752,758	5,688,188	0	XXX	218,565,188	1.691	XXX	XXX	2,406,039	216,159,148
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
35.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	124,086,650	542,419,725	678,632,520	63,226,036	0	XXX	1,408,364,931	10.893	XXX	XXX	21,339,918	1,387,025,012
36.2 NAIC 2	7,693,381	9,102,858	15,200,803	0	0	XXX	31,997,042	0.247	XXX	XXX	0	31,997,043
36.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
36.4 NAIC 4	0	0	3,008,325	0	0	XXX	3,008,325	0.023	XXX	XXX	0	3,008,325
36.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
36.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
36.7 Totals	131,780,031	551,522,583	696,841,648	63,226,036	0	XXX	1,443,370,298	11.164	XXX	XXX	21,339,918	1,422,030,380

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
37.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	79,538,768	108,521,730	59,768,791	11,030,039	1,117,971	XXX	259,977,299	2.011	XXX	XXX	59,651,645	200,325,654
38.2 NAIC 2	4,736,658	10,800,237	1,042,080	0	0	XXX	16,578,975	0.128	XXX	XXX	13,579,745	2,999,230
38.3 NAIC 3	800,508	1,194,825	0	0	0	XXX	1,995,333	0.015	XXX	XXX	0	1,995,333
38.4 NAIC 4	1,249,989	0	0	0	0	XXX	1,249,989	0.010	XXX	XXX	0	1,249,989
38.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
38.6 NAIC 6	1,373,910	2,041,182	0	0	0	XXX	3,415,092	0.026	XXX	XXX	0	3,415,092
38.7 Totals	87,699,833	122,557,974	60,810,871	11,030,039	1,117,971	XXX	283,216,688	2.191	XXX	XXX	73,231,390	209,985,298
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
39.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	3,237,626	23,172,039	11,656,542	14,046,455	8,887,338	XXX	61,000,000	0.472	XXX	XXX	7,000,000	54,000,000
40.2 NAIC 2	5,398,747	10,509,810	0	0	0	XXX	15,908,557	0.123	XXX	XXX	0	15,908,556
40.3 NAIC 3	743,674	3,256,326	0	0	0	XXX	4,000,000	0.031	XXX	XXX	0	4,000,000
40.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
40.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
40.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
40.7 Totals	9,380,047	36,938,175	11,656,542	14,046,455	8,887,338	XXX	80,908,557	0.626	XXX	XXX	7,000,000	73,908,556
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
41.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	0	34,079,497	72,462,468	38,069,189	0	XXX	144,611,154	1.119	XXX	XXX	0	144,611,154
42.2 NAIC 2	0	85,654,902	87,555,155	34,991,375	0	XXX	208,201,432	1.610	XXX	XXX	0	208,201,432
42.3 NAIC 3	0	0	14,235,766	11,323,612	0	XXX	25,559,378	0.198	XXX	XXX	0	25,559,378
42.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
42.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
42.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
42.7 Totals	0	119,734,399	174,253,389	84,384,176	0	XXX	378,371,964	2.927	XXX	XXX	0	378,371,964

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
43.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	34,308,134	51,044,722	24,050,265	2,076,139	0	XXX	111,479,260	0.862	XXX	XXX	0	111,479,260
44.2 NAIC 2	2,238,375	19,616,901	4,198,553	0	0	XXX	26,053,829	0.202	XXX	XXX	0	26,053,829
44.3 NAIC 3	143,971	2,638,108	0	0	0	XXX	2,782,079	0.022	XXX	XXX	0	2,782,079
44.4 NAIC 4	0	1,998,396	0	0	0	XXX	1,998,396	0.015	XXX	XXX	0	1,998,396
44.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
44.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
44.7 Totals	36,690,480	75,298,127	28,248,818	2,076,139	0	XXX	142,313,564	1.101	XXX	XXX	0	142,313,564
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
45.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46.3 NAIC 3	753,023	0	0	0	0	XXX	753,023	0.006	XXX	XXX	0	753,023
46.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
46.7 Totals	753,023	0	0	0	0	XXX	753,023	0.006	XXX	XXX	0	753,023
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
47.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	32,642,218	74,727,841	21,230,506	6,863,495	12,218,423	XXX	147,682,483	1.142	XXX	XXX	0	147,682,484
48.2 NAIC 2	15,070,356	4,577,870	357,481	259,321	0	XXX	20,265,028	0.157	XXX	XXX	0	20,265,028
48.3 NAIC 3	1,540,182	283,997	430,932	665,708	0	XXX	2,920,819	0.023	XXX	XXX	0	2,920,819
48.4 NAIC 4	4,627,984	0	0	0	0	XXX	4,627,984	0.036	XXX	XXX	0	4,627,984
48.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
48.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
48.7 Totals	53,880,740	79,589,708	22,018,919	7,788,524	12,218,423	XXX	175,496,314	1.357	XXX	XXX	0	175,496,315

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
49.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1	12,914,533	6,589,136	5,269,016	1,661,130	1,835,756	XXX	28,269,571	0.219	XXX	XXX	3,889,464	24,380,107
50.2 NAIC 2	9,009,418	74,949,663	24,753,052	2,297,609	2,672,659	XXX	113,682,401	0.879	XXX	XXX	14,160,286	99,522,115
50.3 NAIC 3	0	2,500,000	1,999,683	0	0	XXX	4,499,683	0.035	XXX	XXX	0	4,499,683
50.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
50.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
50.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
50.7 Totals	21,923,951	84,038,799	32,021,751	3,958,739	4,508,415	XXX	146,451,655	1.133	XXX	XXX	18,049,750	128,401,905
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
51.7 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	455,655,887	1,503,746,030	1,747,511,461	2,076,907,892	1,326,654,845	0	7,110,476,115	54.998	XXX	XXX	3,168,118,873	3,942,357,241
52.2 NAIC 2	316,389,313	1,018,954,613	1,514,594,913	1,585,778,593	1,102,564,007	536,503	5,538,817,942	42.841	XXX	XXX	3,268,541,425	2,270,276,517
52.3 NAIC 3	37,612,073	85,763,772	34,002,115	49,954,373	25,512,332	0	232,844,665	1.801	XXX	XXX	96,807,612	136,037,053
52.4 NAIC 4	7,355,169	24,195,605	5,425,710	6,165,732	0	22,614	43,164,830	0.334	XXX	XXX	16,382,494	26,782,336
52.5 NAIC 5	0	0	0	0	0	0	0	0.000	XXX	XXX	0	0
52.6 NAIC 6	1,373,910	2,041,182	0	0	0	0	3,415,092	0.026	XXX	XXX	0	3,415,092
52.7 Totals	818,386,352	2,634,701,202	3,301,534,199	3,718,806,590	2,454,731,184	559,117	12,928,718,644	100.000	XXX	XXX	6,549,850,404	6,378,868,239
52.8 Line 52.7 as a % of Col. 7	6.330	20.379	25.536	28.764	18.987	0.004	100.000	XXX	XXX	XXX	50.661	49.339
53. Total Bonds Prior Year												
53.1 NAIC 1	427,598,553	1,570,867,789	1,110,762,824	1,608,773,886	1,033,449,345	0	XXX	XXX	5,751,452,397	47.44%	2,510,430,846	3,241,021,550
53.2 NAIC 2	197,809,607	1,209,284,346	1,656,061,918	1,675,015,751	1,203,859,393	653,747	XXX	XXX	5,942,684,762	49.02%	3,625,590,454	2,317,094,309
53.3 NAIC 3	28,709,555	207,872,489	70,398,874	25,236,561	5,663,743	0	XXX	XXX	337,881,222	2.79%	109,758,665	228,122,557
53.4 NAIC 4	9,358,536	49,771,583	14,479,983	9,844,228	0	55,554	XXX	XXX	83,509,884	0.69%	30,475,299	53,034,586
53.5 NAIC 5	1,801,047	2,904,778	2,937,942	0	0	0	XXX	XXX	7,643,767	0.06%	2,801,047	4,842,720
53.6 NAIC 6	672,621	0	1	0	4	0	XXX	XXX	672,626	0.01%	2	672,624
53.7 Totals	665,949,919	3,040,700,985	2,854,641,542	3,318,870,426	2,242,972,485	709,301	XXX	XXX	12,123,844,658	100.000%	6,279,056,313	5,844,788,346
53.8 Line 53.7 as a % of Col. 7	5.493	25.080	23.546	27.375	18.501	0.006	XXX	XXX	100.000	XXX	51.791	48.209
54. Total Publicly Traded Bonds												
54.1 NAIC 1	107,737,629	285,294,956	499,376,048	1,402,543,404	873,166,836	0	3,168,118,873	24.505	XXX	XXX	3,168,118,873	XXX
54.2 NAIC 2	170,332,885	437,547,382	641,200,648	1,091,598,089	927,325,918	536,503	3,268,541,425	25.281	XXX	XXX	3,268,541,426	XXX
54.3 NAIC 3	15,791,070	18,225,778	5,895,172	31,383,260	25,512,332	0	96,807,612	0.749	XXX	XXX	96,807,612	XXX
54.4 NAIC 4	0	8,026,763	2,167,385	6,165,732	0	22,614	16,382,494	0.127	XXX	XXX	16,382,494	XXX
54.5 NAIC 5	0	0	0	0	0	0	0	0.000	XXX	XXX	0	XXX
54.6 NAIC 6	0	0	0	0	0	0	0	0.000	XXX	XXX	0	XXX
54.7 Totals	293,861,584	749,094,879	1,148,639,253	2,531,690,485	1,826,005,086	559,117	6,549,850,404	50.661	XXX	XXX	6,549,850,405	XXX
54.8 Line 54.7 as a % of Col. 7	4.487	11.437	17.537	38.653	27.879	0.009	100.000	XXX	XXX		100.000	XXX
54.9 Line 54.7 as a % of line 52.7, Col. 7, Sn 52	2.273	5.794	8.884	19.582	14.124	0.004	50.661	XXX	XXX		50.661	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	347,918,257	1,218,451,074	1,248,135,413	674,364,488	453,488,009	0	3,942,357,241	30.493	XXX	XXX	XXX	3,942,357,241
55.2 NAIC 2	146,056,428	581,407,231	873,394,265	494,180,504	175,238,089	0	2,270,276,517	17.560	XXX	XXX	XXX	2,270,276,517
55.3 NAIC 3	21,821,003	67,537,994	28,106,943	18,571,113	0	0	136,037,053	1.052	XXX	XXX	XXX	136,037,053
55.4 NAIC 4	7,355,169	16,168,842	3,258,325	0	0	0	26,782,336	0.207	XXX	XXX	XXX	26,782,336
55.5 NAIC 5	0	0	0	0	0	0	0	0.000	XXX	XXX	XXX	0
55.6 NAIC 6	1,373,910	2,041,182	0	0	0	0	3,415,092	0.026	XXX	XXX	XXX	3,415,092
55.7 Totals	524,524,767	1,885,606,323	2,152,894,946	1,187,116,105	628,726,098	0	6,378,868,239	49.339	XXX	XXX	XXX	6,378,868,239
55.8 Line 55.7 as a % of Col. 7	8.223	29.560	33.750	18.610	9.856	0.000	100.000	XXX	XXX	XXX	XXX	100.000
55.9 Line 55.7 as a % of line 52.7, Col. 7, Sn 52	4.057	14.585	16.652	9.182	4.863	0.000	49.339	XXX	XXX	XXX	XXX	49.339

(a) Includes $ 3,800,581,332 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 64,052,540 current year of bonds with Z designations, and $ 50,395,331 prior year of bonds with Z designations and $ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year of bonds with 5GI designations, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 4 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 18,964,690; NAIC 2 $ 5,551,313; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-Term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	27,761,302	27,761,302	0
2. Cost of short-term investments acquired	48,870,956	48,870,956	0
3. Accrual of discount	867,049	867,049	0
4. Unrealized valuation increase/(decrease)	0	0	0
5. Total gain (loss) on disposals	33,949	33,949	0
6. Deduct consideration received on disposals	53,013,433	53,013,433	0
7. Deduct amortization of premium	3,820	3,820	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	24,516,003	24,516,003	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,516,003	24,516,003	0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			252,721,682
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		228,834,416	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		8,014,522	236,848,938
3.	Unrealized Valuation increase/(decrease):			
	3.1 Section 1, Column 17		80,298,289	
	3.2 Section 2, Column 19		(29,149,439)	51,148,850
4.	SSAP No. 108 adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			77,900,057
6.	Considerations received/(paid) on terminations, Section 2, Column 15			284,862,502
7.	Amortization:			
	7.1 Section 1, Column 19		0	
	7.2 Section 2, Column 21		0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(19,269,782)	
	9.2 Section 2, Column 20		0	(19,269,782)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)			314,487,243
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			314,487,243

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	(1,624,319)			
	3.14 Section 1, Column 18, prior year	(1,669,218)	44,899	44,899	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,624,319)			
	3.24 Section 1, Column 19, prior year plus	(1,669,218)			
	3.25 SSAP No. 108 adjustments	0	44,899	44,899	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(7,145,984)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(7,145,984)	(7,145,984)		
	4.23 SSAP No. 108 adjustments	0	(7,145,984)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

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	314,487,243	
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)		314,487,243
4.	Part D, Section 1, Column 6	659,480,509	
5.	Part D, Section 1, Column 7	(344,993,266)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	314,487,243	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		314,487,243
10.	Part D, Section 1, Column 9	659,480,509	
11.	Part D, Section 1, Column 10	(344,993,266)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,204,646	
14.	Part B, Section 1, Column 20	8,582,260	
15.	Part D, Section 1, Column 12	13,786,906	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	183,007,405	0	183,007,405	0
2. Cost of cash equivalents acquired	2,423,700,706	104,698,031	2,319,002,675	0
3. Accrual of discount	301,969	301,969	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(1)	0	(1)	0
6. Deduct consideration received on disposals	2,249,785,851	105,000,000	2,144,785,851	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	357,224,228	0	357,224,228	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	357,224,228	0	357,224,228	0

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restrict Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
HOME OFFICE BUILDING - LINCOLN		LINCOLN	NE	01/01/1953	01/01/2053	49,218,981	0	23,553,756	13,553,756	1,553,026	0	0	(1,553,026)	0	3,755,779	2,248,682
HOME OFFICE BUILDING - 1880 WAYCROSS ROAD		FOREST PARK	OH	04/01/1989	04/01/1989	28,075,832	0	7,000,000	7,000,000	1,067,238	4,876,747	0	(5,943,985)	0	1,833,851	1,473,760
CARILLON BUSINESS PARK		FOREST PARK	OH	10/01/1958	10/01/1958	309,715	0	309,715	309,715	0	0	0	0	0	0	251,874
AMERITAS INVESTMENT PARTNERS		LINCOLN	NE	06/07/1967	06/07/1967	2,078,447	0	1,234,083	1,234,083	86,930	0	0	(86,930)	0	0	88,176
COPPERTREE		COSTA MESA	CA	07/28/2006	07/28/2006	630,380	0	127,814	127,814	24,855	0	0	(24,855)	0	57,600	5,000
0299999 Properties occupied by the reporting entity - Administrative *						80,313,355	0	32,225,368	22,225,368	2,732,049	4,876,747	0	(7,608,796)	0	5,647,230	4,067,492
0399999 Total Properties occupied by the reporting entity						80,313,355	0	32,225,368	22,225,368	2,732,049	4,876,747	0	(7,608,796)	0	5,647,230	4,067,492
MERIDIAN PARK		LINCOLN	NE	11/18/1983	11/15/2019	18,613,285	0	4,136,450	1,016,025	328,129	0	0	(328,129)	0	1,650,145	1,162,559
UNION BANK PLACE		LINCOLN	NE	02/14/2003	11/15/2019	36,580,440	0	10,141,786	22,500,000	1,422,677	0	8,533,321	7,110,644	0	3,640,536	2,900,268
MACY'S - NORTHWEST 32ND AVE & 71ST STREET		MIAMI	FL	01/01/1956	01/01/1956	1,029,706	0	180,000	180,000	0	0	0	0	0	8,100	0
AMERITAS NORTH		LINCOLN	NE	05/20/1976	05/20/1976	774,402	0	264,303	266,739	9,598	0	0	(9,598)	0	134,508	16,329
TIFFANY I APARTMENTS		HOUSTON	TX	06/06/2025	06/06/2025	7,325,633	0	7,200,000	8,100,000	125,633	884,635	0	(1,010,268)	0	566,496	670,706
TIFFANY II APARTMENTS		HOUSTON	TX	06/06/2025	06/06/2025	4,559,837	0	4,500,000	4,950,000	59,837	417,711	0	(477,548)	0	413,894	360,655
0499999 Properties held for the production of income						68,883,303	0	26,422,539	37,012,764	1,945,874	1,302,346	8,533,321	5,285,101	0	6,413,679	5,110,517
0699999 Totals						149,196,658	0	58,647,907	59,238,132	4,677,923	6,179,093	8,533,321	(2,323,695)	0	12,060,909	9,178,009

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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
MERIDIAN PARK	LINCOLN	NE	11/18/1983	CAPITAL IMPROVEMENTS - VARIOUS	0	0	4,136,450	168,291
UNION BANK PLACE	LINCOLN	NE	02/14/2003	CAPITAL IMPROVEMENTS - VARIOUS	0	0	10,141,784	3,031,142
HOME OFFICE BUILDING - LINCOLN	LINCOLN	NE	01/01/1953	CAPITAL IMPROVEMENTS - VARIOUS	0	0	13,553,756	1,364,429
AMERITAS INVESTMENT PARTNERS	LINCOLN	NE	06/07/1967	CAPITAL IMPROVEMENTS - VARIOUS	0	0	1,234,083	0
AMERITAS NORTH	LINCOLN	NE	05/20/1976	CAPITAL IMPROVEMENTS - VARIOUS	0	0	264,303	0
HOME OFFICE BUILDING - 1880 WAYCROSS ROAD	FOREST PARK	OH	04/01/1989	CAPITAL IMPROVEMENTS - VARIOUS	0	0	7,000,000	17,850
0199999 Acquired by purchase					0	0	36,330,376	4,581,712
TIFFANY I APARTMENTS	HOUSTON	TX	06/06/2025	ACQUIRED THRU FORECLOSURE	8,100,000	0	7,200,000	110,268
TIFFANY II APARTMENTS	HOUSTON	TX	06/06/2025	ACQUIRED THRU FORECLOSURE	4,950,000	0	4,500,000	27,547
RICHMOND OAKS OFFICES	SAN ANTONIO	TX	09/02/2025	ACQUIRED THRU FORECLOSURE	1,005,405	0	0	0
0299999 Acquired by internal transfer					14,055,405	0	11,700,000	137,815
0399999 Totals					14,055,405	0	48,030,376	4,719,527

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, 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 i Encumbrances	Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Current Year' Depreciation	Current Year's Other -Than- Temporary Impairment Recognized	Current Year's Change in Encumbrance	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Valu Less Encumbrance 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 Encumbrance	Taxes, Repairs, and Expenses Incurred
RICHMOND OAKS OFFICES	SAN ANTONIO	TX	10/23/2025	Starlie Jones LLC	1,005,405	0	0	0	0	0	0	0	1,005,405	982,571	0	(22,835)	(22,835)	0	0
0199999 Property disposed					1,005,405	0	0	0	0	0	0	0	1,005,405	982,571	0	(22,835)	(22,835)	0	0
0399999 Totals					1,005,405	0	0	0	0	0	0	0	1,005,405	982,571	0	(22,835)	(22,835)	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0030381		MINNEAPOLIS	MN		05/14/2001	5.150	336,733	0	0	0	0	0	2,020,000	09/17/2013
0035950		OKLAHOMA CITY	OK		03/30/2006	6.250	94,815	0	0	0	0	0	4,300,000	03/16/2006
0036130		MADISON	WI		05/04/2006	6.400	60,547	0	0	0	0	0	1,600,000	04/21/2006
0036280		COEUR DALENE	ID		11/15/2006	6.750	79,192	0	0	0	0	0	1,415,000	07/06/2006
0036320		COEUR DALENE	ID		10/01/2023	6.550	106,804	0	0	0	0	0	2,000,000	07/06/2006
0036330		COEUR DALENE	ID		11/27/2006	6.550	176,900	0	0	0	0	0	2,950,000	07/11/2006
0036580	CF	CUTLER BAY	FL		05/25/2007	5.980	491,408	0	0	0	0	0	6,500,000	04/04/2007
0036780		COMMACK	NY		10/24/2007	6.370	143,441	0	0	0	0	0	1,465,000	10/03/2007
0036790		PASO ROBLES	CA		10/31/2007	6.370	358,597	0	0	0	0	0	6,150,000	10/02/2007
0036910		TAMPA	FL		03/31/2008	6.220	538,840	0	0	0	0	0	3,150,000	11/27/2007
0037110		LAKE OSWEGO	OR		08/19/2008	6.580	448,458	0	0	0	0	0	3,340,000	05/23/2008
0037140		JERICHO	NY		08/14/2008	6.830	596,969	0	0	0	0	0	4,750,000	06/24/2008
0206131		LAS VEGAS	NV		10/01/2023	6.220	228,602	0	0	0	0	0	7,600,000	03/31/2006
0206132		HOT SPRINGS	AR		12/08/2006	6.270	107,842	0	0	0	0	0	1,700,000	09/11/2006
0990213		WILSONVILLE	OR		10/01/2023	5.750	73,092	0	0	0	0	0	3,975,000	10/05/2011
0A34790		OGDEN	UT		01/23/2004	4.875	154,158	0	0	0	0	0	950,000	04/22/2014
0A35970		NORTHBROOK	IL		07/06/2006	6.670	67,812	0	0	0	0	0	2,400,000	04/27/2006
0A36300		KANSAS CITY	MO		10/31/2006	4.000	69,893	0	0	0	0	0	1,500,000	10/26/2006
0A36810		PLYMOUTH	MI		11/06/2007	6.260	219,762	0	0	0	0	0	1,900,000	09/24/2007
1111070		ANN ARBOR	MI		03/02/2011	6.000	43,337	0	0	0	0	0	3,000,000	01/21/2011
1111190		FRESNO	CA		08/26/2011	6.050	386,941	0	0	0	0	0	2,100,000	06/20/2011
1111200		FRESNO	CA		08/26/2011	6.050	366,026	0	0	0	0	0	2,850,000	06/20/2011
1121190		CINCINNATI	OH		07/27/2012	4.850	210,205	0	0	0	0	0	1,870,000	07/09/2012
1121200	CF	GREENVILLE	SC		06/12/2012	5.100	757,835	0	0	0	0	0	4,400,000	04/11/2017
1121205	CF	GREENVILLE	SC		10/01/2023	4.750	754,708	0	0	0	0	0	4,400,000	04/11/2017
1121320	CF	NORTHBROOK	IL		08/28/2012	5.150	342,309	0	0	0	0	0	1,800,000	07/06/2012
1121330		LAKE MARY	FL		12/06/2012	5.300	861,563	0	0	0	0	0	2,850,000	10/16/2012
1131410		PORTSMOUTH	VA		09/26/2013	4.600	92,646	0	0	0	0	0	1,435,000	08/23/2013
1131774		PLAINFIELD	IN		10/01/2023	5.050	41,598	0	0	0	0	0	8,497,597	02/26/2014
1131784		INDIANAPOLIS	IN		10/01/2023	5.050	21,980	0	0	0	0	0	1,720,003	02/28/2014
1131796	CF	AUSTIN	TX		10/01/2023	5.100	428,286	0	0	0	0	0	4,500,001	01/10/2014
2051836		BARTLETT	TN		12/16/2005	6.110	6,743	0	0	0	0	0	2,025,038	11/21/2005
2051966		CINCINNATI	OH		03/02/2006	6.090	30,157	0	0	0	0	0	2,058,294	01/12/2006
2091166	CF	TUCSON	AZ		07/21/2009	5.000	298,853	0	0	0	0	0	975,757	02/22/2019

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2091445	CF	MEMPHIS	TN		05/31/2017	5.750	1,001,976	0	0	0	0	0	3,713,480	04/25/2017
2101165		MACEDONIA	OH		02/25/2015	4.500	1,121,296	0	0	0	0	0	3,181,256	02/25/2015
2101546		ALBUQUERQUE	NM		12/20/2010	6.125	194,813	0	0	0	0	0	857,831	12/01/2010
2111255		BOCA RATON	FL		11/13/2024	6.600	910,176	0	0	0	0	0	6,440,729	09/30/2024
2111256		BOCA RATON	FL		06/17/2011	3.700	2,500,657	0	0	0	0	0	8,027,575	03/17/2020
2111296	CF	CHANHASSEN	MN		08/03/2011	5.800	561,067	0	0	0	0	0	1,956,011	07/13/2011
2111436		TALLAHASSEE	FL		10/04/2011	5.800	1,115,805	0	0	0	0	0	20,848,332	03/07/2024
2111576	CF	NEWPORT NEWS	VA		11/22/2011	5.650	2,143,292	0	0	0	0	0	9,715,238	10/24/2011
2121080	CF	CHANHASSEN	MN		09/26/2018	4.700	531,817	0	0	0	0	0	3,700,000	07/16/2018
2121115		WILMINGTON	NC		08/26/2020	4.100	138,142	0	0	0	0	0	6,440,000	07/28/2020
2121116		WILMINGTON	NC		06/06/2012	4.950	421,951	0	0	0	0	0	4,535,557	05/25/2012
2121216	CF	OVERLAND PARK	KS		07/11/2012	5.250	1,032,827	0	0	0	0	0	3,617,423	05/21/2012
2121416		LAWRENCEVILLE	GA		09/14/2012	4.550	125,847	0	0	0	0	0	1,841,741	08/08/2012
2121506		CEDAR CITY	UT		12/06/2012	4.750	50,838	0	0	0	0	0	1,009,995	10/29/2012
2121536		SOUTH JORDAN	UT		10/31/2012	4.875	153,513	0	0	0	0	0	1,552,629	09/18/2012
2121566	CF	EL PASO	TX		12/04/2012	6.250	3,220,242	0	0	0	0	0	9,268,966	11/15/2012
2121590		PLYMOUTH	MN		01/16/2013	4.700	516,474	0	0	0	0	0	5,380,000	12/09/2012
2131010		PLYMOUTH	MI		02/09/2023	5.750	736,406	0	0	0	0	0	3,550,000	12/27/2022
2131056		LATHAM	NY		04/12/2013	4.600	668,551	0	0	0	0	0	5,284,478	02/11/2013
2131180	CF	EL PASO	TX		07/01/2013	4.400	594,619	0	0	0	0	0	5,100,000	06/03/2013
2131206		DEER PARK	NY		06/21/2013	4.350	576,387	0	0	0	0	0	4,410,714	04/26/2013
2131230		MARIETTA	GA		09/12/2013	4.350	702,943	0	0	0	0	0	2,830,000	06/24/2013
2131296		TULSA	OK		09/04/2013	4.200	791,792	0	0	0	0	0	6,084,375	06/29/2016
2131306	CF	INDIANAPOLIS	IN		08/12/2013	4.500	476,720	0	0	0	0	0	1,766,667	06/21/2013
2131336		EL PASO	TX		08/29/2013	4.500	379,256	0	0	0	0	0	3,337,143	08/14/2013
2131566		ST. LOUIS PARK	MN		11/01/2013	5.200	960,839	0	0	0	0	0	6,519,526	08/21/2018
2131660	CF	MESA	AZ		08/31/2018	5.125	1,121,970	0	0	0	0	0	2,810,000	07/18/2018
2131774		PLAINFIELD	IN		04/02/2014	5.050	166,395	0	0	0	0	0	10,558,719	03/16/2018
2131775		PLAINFIELD	IN		10/01/2023	4.750	60,120	0	0	0	0	0	10,511,994	03/16/2018
3101340		FAIRFIELD	OH		08/25/2010	7.250	893,847	0	0	0	0	0	4,380,000	07/29/2010
3101590		BUFORD	GA		12/23/2010	5.875	12,911	0	0	0	0	0	2,500,000	12/15/2010
3111066		GARDEN CITY	NY		05/03/2011	5.800	106,903	0	0	0	0	0	3,571,579	03/04/2011
3111086	CF	WAUKEGAN	IL		02/28/2011	6.250	71,279	0	0	0	0	0	5,805,333	11/16/2010
3111100		ALBUQUERQUE	NM		04/28/2011	6.000	142,169	0	0	0	0	0	2,350,000	03/26/2011
3111350		COLLEGE PARK	GA		09/07/2011	6.050	846,749	0	0	0	0	0	5,850,000	07/28/2011

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4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3111432		TALLAHASSEE	FL		10/04/2011	5.800	1,268,427	0	0	0	0	0	23,700,000	03/07/2024
3111435		TALLAHASSEE	FL		04/17/2024	6.150	1,361,909	0	0	0	0	0	23,700,000	03/07/2024
3111460		WAYNE	PA		10/20/2011	5.650	9,614	0	0	0	0	0	750,000	09/22/2011
3121576	CF	EL PASO	TX		12/04/2012	6.250	2,300,173	0	0	0	0	0	7,904,762	11/15/2012
3131090		EL PASO	TX		03/28/2013	4.500	324,761	0	0	0	0	0	3,110,000	03/05/2013
3131100		SHAFTER	CA		06/10/2013	4.400	288,974	0	0	0	0	0	2,250,000	05/14/2013
3131146		LATHAM	NY		08/01/2013	4.650	398,087	0	0	0	0	0	3,089,687	06/25/2013
3141034		ABILENE	TX		05/22/2014	4.750	396,569	0	0	0	0	0	2,128,000	03/13/2014
3141044		ABILENE	TX		05/22/2014	4.750	949,364	0	0	0	0	0	4,872,000	03/13/2014
3141050		ANTIOCH	CA		09/02/2014	4.900	2,294,135	0	0	0	0	0	6,030,000	04/28/2014
3141076		OLIVE BRANCH	MS		10/01/2023	4.750	533,004	0	0	0	0	0	2,514,584	05/15/2014
3141114		FORT WORTH	TX		03/09/2015	4.800	541,285	0	0	0	0	0	2,304,000	03/31/2014
3141130		CHARLOTTE	NC		06/17/2014	6.530	1,253,090	0	0	0	0	0	4,660,000	05/29/2024
3141176	CF	AUGUSTA	GA		08/28/2014	4.300	3,695,208	0	0	0	0	0	14,280,000	08/05/2014
3141186		SEAFORD	DE		08/28/2014	4.300	3,532,186	0	0	0	0	0	12,721,429	07/31/2014
3141226		GLEN ELLYN	IL		07/23/2014	4.850	662,939	0	0	0	0	0	3,352,941	06/23/2014
3141246		MUNDELEIN	IL		10/01/2023	4.750	245,596	0	0	0	0	0	1,369,231	05/29/2014
3141254		GREENVILLE	SC		08/28/2014	5.000	2,065,234	0	0	0	0	0	12,240,000	07/30/2014
3141306	CF	CLINTON TOWNSHIP	MI		08/19/2014	4.950	1,087,246	0	0	0	0	0	3,400,000	01/10/2019
3141340		LARGO	FL		01/13/2015	4.500	348,183	0	0	0	0	0	2,250,000	12/17/2014
3141460		SCOTTSDALE	AZ		11/05/2014	4.450	418,354	0	0	0	0	0	1,800,000	10/01/2014
3141486		OMAHA	NE		10/22/2014	4.400	1,690,723	0	0	0	0	0	4,148,000	09/11/2014
3141545		ST. PAUL	MN		05/06/2022	3.750	1,025,926	0	0	0	0	0	3,813,333	12/07/2021
3141546		ST. PAUL	MN		10/01/2023	4.400	374,270	0	0	0	0	0	3,813,334	12/07/2021
3141566	CF	WINTER PARK	FL		10/01/2023	4.100	637,031	0	0	0	0	0	8,460,938	10/16/2014
3141587		HESPERIA	CA		12/23/2014	4.550	906,229	0	0	0	0	0	3,025,454	12/04/2014
3141627		FOREST PARK	GA		12/12/2014	4.700	1,675,822	0	0	0	0	0	4,232,308	10/28/2014
3141666	CF	FRIDLEY	MN		12/16/2024	5.500	2,601,462	0	0	0	0	0	10,357,647	10/16/2024
3141756	CF	ALBUQUERQUE	NM		02/05/2015	4.300	5,914,746	0	0	0	0	0	20,144,144	01/26/2015
3141766	CF	GREENWOOD	IN		10/01/2023	4.250	879,609	0	0	0	0	0	3,929,206	01/05/2015
3141780		ANTIOCH	CA		12/24/2014	4.750	5,208,113	0	0	0	0	0	11,270,000	10/20/2014
3141830		HOUSTON	TX		02/23/2015	4.500	2,867,766	0	0	0	0	0	7,950,000	02/02/2015
3141876		SEATTLE	WA		02/25/2015	4.150	348,819	0	0	0	0	0	2,100,000	01/20/2015
3141887		KANSAS CITY	MO		03/11/2015	4.500	2,257,338	0	0	0	0	0	6,776,434	03/09/2015
3141890	CF	AUSTIN	TX		03/16/2015	4.230	856,801	0	0	0	0	0	5,430,000	02/25/2015

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3151046	CF	HAYWARD	CA		04/30/2015	4.300	1,211,790	0	0	0	0	0	3,327,692	04/01/2015
3151050	CF	SPRING HILL	TN		10/01/2023	4.100	811,036	0	0	0	0	0	3,510,000	04/10/2015
3151066		KENT	WA		04/29/2015	4.150	688,105	0	0	0	0	0	2,400,000	03/07/2015
3151076		RENTON	WA		04/29/2015	4.150	1,032,157	0	0	0	0	0	5,004,000	04/14/2015
3151090	CF	MEMPHIS	TN		03/31/2015	4.125	425,586	0	0	0	0	0	1,950,000	03/12/2015
3151126		ONTARIO	CA		06/12/2015	4.300	1,814,433	0	0	0	0	0	6,630,556	04/28/2015
3151196	CF	GLENDALE	CA		06/24/2015	4.200	2,394,826	0	0	0	0	0	6,587,500	05/07/2015
3151206		LOUISVILLE	KY		04/07/2015	4.250	839,816	0	0	0	0	0	4,023,529	03/05/2015
3151246	CF	SALEM	OR		10/01/2023	3.950	545,845	0	0	0	0	0	2,632,308	05/01/2015
3151296		LINCOLN	NE		07/23/2015	4.250	1,168,197	0	0	0	0	0	3,680,000	06/15/2015
3151317		HAMILTON	OH		07/29/2015	4.250	3,093,973	0	0	0	0	0	7,049,861	06/01/2015
3151336	CF	DEERFIELD	IL		07/14/2015	4.100	2,011,877	0	0	0	0	0	6,600,000	04/16/2015
3151350		EL PASO	TX		07/01/2015	4.300	5,894,083	0	0	0	0	0	20,500,000	10/09/2018
3151355		EL PASO	TX		12/20/2018	5.000	1,746,498	0	0	0	0	0	20,500,000	10/09/2018
3151376		COMMERCE CITY	CO		07/24/2015	4.200	454,864	0	0	0	0	0	1,375,600	06/15/2015
3151386		ALBUQUERQUE	NM		10/01/2023	4.150	769,149	0	0	0	0	0	3,207,921	06/08/2015
3151397		PORTLAND	OR		08/07/2015	4.300	1,008,951	0	0	0	0	0	2,348,833	06/25/2015
3151404		PLANO	TX		05/28/2015	4.250	1,742,407	0	0	0	0	0	8,680,000	03/18/2015
3151416		WOODS CROSS	UT		10/01/2023	4.350	1,394,495	0	0	0	0	0	5,698,256	07/21/2015
3151436	CF	DRAPER	UT		08/31/2015	4.300	1,038,627	0	0	0	0	0	2,434,445	07/06/2015
3151450		ORLANDO	FL		11/24/2015	4.425	669,527	0	0	0	0	0	3,380,000	09/09/2015
3151466		WEST JORDAN	UT		10/01/2023	4.300	325,591	0	0	0	0	0	1,609,756	08/03/2015
3151496		PEACHTREE CITY	GA		10/01/2023	5.360	1,695,672	0	0	0	0	0	3,479,649	06/25/2015
3151607		AMHERST	NY		10/01/2023	4.250	1,937,116	0	0	0	0	0	4,903,188	04/07/2015
3151646		TAMPA	FL		10/30/2015	4.750	4,469,953	0	0	0	0	0	15,147,500	08/27/2015
3151666		RIVERTON	UT		10/29/2015	4.400	764,744	0	0	0	0	0	3,166,667	09/02/2015
3151676		HUNTSVILLE	TX		10/08/2015	3.870	2,019,256	0	0	0	0	0	4,428,571	09/10/2015
3151680		HOUSTON	TX		10/28/2015	4.650	1,433,402	0	0	0	0	0	4,000,000	08/14/2015
3151696		LAS VEGAS	NV		11/12/2015	4.400	820,891	0	0	0	0	0	2,314,286	11/03/2014
3151707		MINNETONKA	MN		10/29/2015	4.500	1,253,102	0	0	0	0	0	4,894,737	09/21/2015
3151710		FRIDLEY	MN		07/24/2007	4.950	831,964	0	0	0	0	0	3,600,000	09/10/2015
3151756		EVERETT	WA		11/16/2015	4.380	3,220,240	0	0	0	0	0	9,275,000	09/29/2015
3151786	CF	LIVONIA	MI		11/20/2015	4.200	254,307	0	0	0	0	0	2,661,290	10/19/2015
3151820	CF	OXFORD	OH		11/09/2015	4.390	1,860,844	0	0	0	0	0	5,590,000	10/09/2015
3151836	CF	DRAPER	UT		12/22/2015	4.450	2,759,755	0	0	0	0	0	6,705,882	11/30/2015

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3151840	CF	WESTMINSTER	CO		11/10/2015	4.625	674,736	0	0	0	0	0	2,510,000	10/14/2015
3151850		SUNRISE	FL		11/23/2015	4.500	636,023	0	0	0	0	0	4,900,000	11/12/2015
3151937		HILLSBOROUGH	NJ		10/01/2023	4.400	1,277,384	0	0	0	0	0	5,346,000	11/15/2015
3151945		SANTA MONICA	CA		12/21/2017	5.000	1,712,108	0	0	0	0	0	9,229,091	12/03/2017
3151946		SANTA MONICA	CA		12/22/2015	4.350	1,306,424	0	0	0	0	0	8,018,182	11/19/2015
3151990		WATSONVILLE	CA		03/23/2016	4.470	675,793	0	0	0	0	0	3,450,000	08/21/2015
3152006		SACRAMENTO	CA		03/23/2016	4.470	1,454,834	0	0	0	0	0	7,612,832	08/26/2015
3152035		STOCKBRIDGE	GA		12/07/2018	5.050	895,649	0	0	0	0	0	16,853,376	11/20/2018
3152036		STOCKBRIDGE	GA		02/05/2016	4.590	7,485,853	0	0	0	0	0	15,626,279	12/30/2015
3152060	CF	LATHAM	NY		10/01/2023	4.750	2,294,553	0	0	0	0	0	6,770,000	02/10/2016
3152076	CF	MEMPHIS	TN		10/01/2023	4.500	803,927	0	0	0	0	0	2,676,596	01/19/2016
3152080		CINCINNATI	OH		02/01/2016	4.500	881,318	0	0	0	0	0	1,910,000	12/30/2015
3152090	CF	KALAMAZOO	MI		01/28/2016	5.500	1,389,721	0	0	0	0	0	3,500,000	01/15/2016
3161027		MONROEVILLE	PA		03/24/2016	4.500	6,765,532	0	0	0	0	0	16,000,000	02/09/2016
3161036	CF	CINCINNATI	OH		04/07/2016	4.150	15,842,982	0	0	0	0	0	32,280,208	02/01/2016
3161046		LAS VEGAS	NV		10/01/2023	4.350	1,510,514	0	0	0	0	0	3,094,340	03/10/2016
3161077		CLEMMONS	NC		06/01/2016	4.550	2,993,311	0	0	0	0	0	5,995,932	03/15/2016
3161080		WEST LINN	OR		03/30/2006	4.400	963,141	0	0	0	0	0	3,900,000	02/24/2016
3161096		SPOKANE	WA		04/28/2016	4.450	2,883,447	0	0	0	0	0	6,273,913	02/18/2016
3161106		MONROEVILLE	PA		04/29/2016	4.400	747,394	0	0	0	0	0	1,706,589	02/09/2016
3161116		MONROEVILLE	PA		10/01/2023	4.400	314,031	0	0	0	0	0	666,667	02/09/2016
3161126		MONROEVILLE	PA		04/29/2016	4.400	1,155,634	0	0	0	0	0	2,525,490	02/09/2016
3161136		CORONA DEL MAR	CA		05/11/2016	4.450	4,675,377	0	0	0	0	0	15,030,000	03/22/2016
3161147		LAS VEGAS	NV		05/12/2016	4.400	2,222,632	0	0	0	0	0	5,366,667	04/01/2016
3161156		ALBUQUERQUE	NM		11/26/2007	4.400	398,213	0	(24)	0	0	0	854,997	03/02/2016
3161160	CF	TRUSSVILLE	AL		05/24/2016	4.250	3,188,083	0	0	0	0	0	6,740,000	04/14/2016
3161186		BROOKLYN CENTER	MN		07/28/2016	4.250	1,095,697	0	0	0	0	0	4,400,000	11/17/2015
3161206	CF	LONGWOOD	FL		04/29/2016	4.400	1,052,360	0	0	0	0	0	2,312,432	03/21/2016
3161220	CF	CLOVIS	CA		04/11/2007	4.900	1,711,182	0	0	0	0	0	4,350,000	03/25/2016
3161236	CF	PROVO	UT		06/23/2016	4.300	982,044	0	0	0	0	0	2,071,077	04/13/2016
3161246	CF	LAS VEGAS	NV		05/27/2016	4.150	3,526,073	0	0	0	0	0	8,352,000	04/04/2016
3161256	CF	LAS VEGAS	NV		05/27/2016	4.150	2,791,474	0	0	0	0	0	6,507,500	04/04/2016
3161266	CF	HENDERSON	NV		05/27/2016	4.150	2,607,824	0	0	0	0	0	6,058,667	03/31/2016
3161270		BRADENTON	FL		06/06/2016	4.050	66,724	0	0	0	0	0	2,225,000	04/13/2016
3161286	CF	CINCINNATI	OH		12/01/2016	4.500	1,519,548	0	0	0	0	0	2,833,334	09/22/2016

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3161296		BEACHWOOD	OH		10/01/2023	4.300	531,534	0	0	0	0	0	2,237,143	04/13/2016
3161316		PHOENIX	AZ		06/29/2016	4.100	1,766,763	0	0	0	0	0	3,857,143	04/25/2016
3161326		BOCA RATON	FL		05/31/2016	4.150	6,011,172	0	0	0	0	0	13,632,000	04/23/2016
3161336		MURRAY	UT		07/01/2016	4.250	6,514,358	0	0	0	0	0	17,790,909	05/20/2016
3161346		ELIZABETHTOWN	KY		06/09/2016	4.100	1,490,319	0	0	0	0	0	3,945,454	04/30/2016
3161356	CF	MONTGOMERY	AL		08/01/2016	4.400	758,263	0	0	0	0	0	2,467,192	06/05/2016
3161386	CF	MINNETONKA	MN		07/12/2016	4.250	1,485,408	0	0	0	0	0	3,096,000	05/31/2016
3161435		PEWAUKEE	WI		12/02/2020	3.750	3,540,430	0	0	0	0	0	19,525,000	09/21/2020
3161436		PEWAUKEE	WI		06/24/2016	4.350	3,491,369	0	0	0	0	0	8,800,000	09/21/2020
3161446		MILWAUKEE	WI		10/01/2023	4.400	2,225,853	0	0	0	0	0	4,987,500	03/09/2016
3161475	CF	PRAIRIE VILLAGE	KS		10/01/2023	5.050	961,518	0	0	0	0	0	7,218,266	12/06/2018
3161476	CF	PRAIRIE VILLAGE	KS		07/01/2016	4.250	2,488,344	0	0	0	0	0	7,216,092	12/06/2018
3161546	CF	TUCSON	AZ		01/30/2017	4.400	729,458	0	0	0	0	0	1,709,231	06/28/2016
3161556		KANSAS CITY	MO		08/25/2016	4.250	3,617,835	0	0	0	0	0	7,821,024	07/07/2016
3161570	CF	TIGARD	OR		01/31/2008	4.100	571,350	0	0	0	0	0	3,380,000	07/13/2016
3161596	CF	SALT LAKE CITY	UT		09/06/2016	4.100	2,036,956	0	0	0	0	0	6,465,306	07/07/2016
3161606		ORLANDO	FL		08/24/2016	4.200	2,556,658	0	0	0	0	0	5,454,545	07/08/2016
3161620	CF	WIXOM	MI		10/01/2023	4.150	695,779	0	0	0	0	0	3,260,000	08/25/2016
3161646	CF	KANSAS CITY	MO		11/01/2018	4.100	1,851,001	0	0	0	0	0	7,366,667	09/07/2016
3161656	CF	FARMINGTON HILLS	MI		09/26/2016	4.000	1,723,787	0	0	0	0	0	4,230,000	08/22/2016
3161660	CF	TAMPA	FL		09/30/2016	4.250	4,831,766	0	0	0	0	0	12,340,000	08/25/2016
3161686		FRESNO	CA		09/26/2016	4.000	2,043,007	0	0	0	0	0	4,937,143	08/24/2016
3161700		CINCINNATI	OH		11/18/2016	4.150	11,645,488	0	0	0	0	0	26,500,000	09/19/2016
3161716		OKLAHOMA CITY	OK		10/03/2016	3.950	2,821,274	0	0	0	0	0	7,277,600	08/22/2016
3161727		SEFFNER	FL		02/01/2017	4.250	2,353,583	0	0	0	0	0	5,485,176	12/07/2016
3161735		MILWAUKEE	WI		10/01/2023	5.000	379,212	0	0	0	0	0	8,946,332	04/10/2018
3161736		MILWAUKEE	WI		10/03/2016	4.150	3,705,364	0	0	0	0	0	7,447,706	08/09/2016
3161740		SANDY	UT		10/01/2023	3.900	202,853	0	0	0	0	0	5,930,000	11/28/2016
3161766		FREDERICKSBURG	VA		10/14/2016	4.150	690,908	0	0	0	0	0	7,351,440	09/04/2016
3161776	CF	FRESNO	CA		10/31/2016	4.000	3,463,609	0	0	0	0	0	7,085,714	09/27/2016
3161780	CF	SAN ANTONIO	TX		10/28/2016	4.000	1,204,422	0	0	0	0	0	2,910,000	10/05/2016
3161796	CF	NASHVILLE	TN		10/19/2016	4.050	1,598,000	0	0	0	0	0	4,606,857	09/28/2016
3161816	CF	TACOMA	WA		10/01/2023	3.980	153,663	0	0	0	0	0	3,738,457	09/08/2016
3161826	CF	NOVI	MI		10/27/2016	4.250	2,268,463	0	0	0	0	0	4,965,625	09/07/2016
3161830	CF	CINCINNATI	OH		11/18/2016	4.250	2,445,346	0	0	0	0	0	4,800,000	09/22/2016

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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3161846	CF	SAN ANTONIO	TX		10/01/2023	4.125	709,978	0	0	0	0	0	1,854,286	09/19/2016
3161856	CF	GLENDALE	WI		11/01/2018	4.100	2,546,931	0	0	0	0	0	5,291,518	08/10/2016
3161866		NOVI	MI		11/01/2016	4.000	5,809,924	0	0	0	0	0	11,604,878	09/19/2016
3161876	CF	MEMPHIS	TN		09/30/2016	4.250	721,786	0	0	0	0	0	2,126,282	08/30/2016
3161880	CF	MEMPHIS	TN		11/17/2016	4.250	286,412	0	0	0	0	0	850,000	08/29/2016
3161910	CF	DRAPER	UT		08/04/2006	4.250	3,796,101	0	0	0	0	0	7,200,000	11/21/2016
3161930	CF	COLLIERVILLE	TN		01/11/2017	4.250	1,138,053	0	0	0	0	0	2,450,000	12/01/2016
3161940	CF	SUWANEE	GA		01/03/2017	4.100	2,171,483	0	0	0	0	0	7,200,000	10/25/2016
3161956	CF	MIDVALE	UT		01/11/2017	4.200	3,107,889	0	0	0	0	0	6,203,478	11/29/2016
3161965	CF	HAVERHILL	MA		08/06/2019	4.950	173,519	0	0	0	0	0	3,264,000	07/08/2019
3161966	CF	HAVERHILL	MA		10/01/2023	4.350	1,214,231	0	0	0	0	0	2,680,000	12/02/2016
3161970		HUNTSVILLE	AL		10/01/2023	4.375	1,013,743	0	0	0	0	0	2,570,000	10/21/2016
3161986		WEST SPRINGFIELD	MA		01/11/2017	4.100	2,009,933	0	0	0	0	0	3,879,167	12/22/2016
3161996	CF	FAYETTEVILLE	NC		12/21/2016	4.150	3,273,085	0	0	0	0	0	12,466,667	11/03/2016
3162000	CF	PHOENIX	AZ		10/01/2023	4.650	1,229,896	0	0	0	0	0	2,985,000	11/14/2016
3162016	CF	TAMPA	FL		10/01/2023	4.250	1,286,494	0	0	0	0	0	3,250,000	11/21/2016
3162020		TAMPA	FL		10/01/2023	4.350	1,431,562	0	0	0	0	0	4,130,000	11/14/2016
3162025		TAMPA	FL		10/01/2023	4.350	233,046	0	0	0	0	0	4,130,000	11/14/2016
3162056	CF	TUCSON	AZ		01/17/2017	4.450	929,984	0	0	0	0	0	2,112,000	11/21/2016
3162066	CF	SACRAMENTO	CA		02/16/2017	4.200	6,618,512	0	0	0	0	0	14,312,903	01/23/2017
3162080		PEWAUKEE	WI		01/27/2017	4.500	1,690,126	0	0	0	0	0	3,700,000	12/13/2016
3162106	CF	TAMPA	FL		10/01/2023	4.625	867,690	0	0	0	0	0	2,646,341	12/29/2016
3162116	CF	KANSAS CITY	MO		02/07/2017	7.100	9,902,220	0	0	0	0	0	24,065,113	11/21/2023
3162120		MIDVALE	UT		02/16/2017	4.600	788,969	0	0	0	0	0	1,920,000	01/10/2017
3162157		COLUMBUS	GA		02/23/2017	4.700	2,379,297	0	0	0	0	0	5,088,696	01/17/2017
3162170		PFLUGERVILLE	TX		11/30/2017	4.750	1,219,103	0	0	0	0	0	5,290,000	08/01/2017
3162186		WEST CHESTER	PA		10/01/2023	4.630	2,486,899	0	0	0	0	0	4,950,952	01/16/2017
3162196		PROVIDENCE	RI		03/16/2017	4.630	2,088,512	0	0	0	0	0	3,927,273	01/10/2017
3162210		PHOENIX	AZ		02/28/2017	4.900	2,001,033	0	0	0	0	0	4,270,000	12/22/2016
3162240		OMAHA	NE		03/30/2017	5.850	760,515	0	0	0	0	0	14,800,000	10/14/2016
3162245		OMAHA	NE		03/30/2017	5.200	1,126,925	0	0	0	0	0	14,800,000	10/14/2016
3171016		OLATHE	KS		05/31/2017	4.670	4,743,261	0	0	0	0	0	9,751,786	01/24/2017
3171020		COMMERCE CITY	CO		04/13/2017	4.750	1,018,099	0	0	0	0	0	2,380,000	02/23/2017
3171050		CEDAR PARK	TX		04/13/2017	4.750	1,389,617	0	0	0	0	0	3,680,000	02/09/2017
3171065	CF	CINCINNATI	OH		12/19/2023	7.500	639,720	0	0	0	0	0	8,374,733	10/12/2023

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3171066	CF	CINCINNATI	OH		10/01/2023	4.750	3,493,274	0	0	0	0	0	8,374,737	11/07/2023
3171076	CF	SHARONVILLE	OH		03/23/2017	4.750	4,153,114	0	0	0	0	0	7,795,714	02/02/2017
3171080	CF	SMYRNA	TN		10/01/2023	4.650	1,217,464	0	0	0	0	0	2,800,000	01/20/2017
3171090	CF	HICKORY	NC		09/01/2017	4.950	6,587,360	0	0	0	0	0	15,100,000	07/12/2017
3171110	CF	BARTLETT	TN		05/17/2017	4.650	854,873	0	0	0	0	0	1,675,000	05/12/2017
3171126		CORVALLIS	OR		04/11/2017	4.750	8,022,681	0	0	0	0	0	20,600,000	03/10/2017
3171136	CF	MILWAUKEE	WI		05/17/2017	4.850	3,045,683	0	0	0	0	0	6,006,995	01/17/2017
3171140		BRENTWOOD	TN		03/28/2017	4.650	2,029,106	0	0	0	0	0	4,350,000	02/15/2017
3171180	CF	ARLINGTON	TX		05/03/2017	4.550	5,010,436	0	0	0	0	0	12,650,000	03/16/2017
3171220		WATSONVILLE	CA		10/01/2023	4.500	583,664	0	0	0	0	0	5,450,000	09/01/2016
3171256		EL PASO	TX		06/06/2017	4.800	829,105	0	0	0	0	0	1,837,500	04/25/2017
3171266		LAKEWOOD	CO		05/31/2017	4.800	7,388,890	0	0	0	0	0	17,186,939	03/31/2017
3171276		MADISON	WI		12/21/2007	4.650	800,989	0	0	0	0	0	2,533,678	11/19/2018
3171286	CF	HOLT	MI		05/26/2017	4.950	5,659,181	0	0	0	0	0	12,307,500	04/10/2017
3171316	CF	SUMMERVILLE	SC		06/30/2017	5.000	1,390,533	0	0	0	0	0	3,212,000	04/07/2017
3171326	CF	WICHITA FALLS	TX		06/30/2017	4.400	141,745	0	0	0	0	0	1,777,502	03/21/2017
3171337		INDIANAPOLIS	IN		06/16/2017	4.850	2,062,190	0	0	0	0	0	4,288,609	05/10/2017
3171350		PORTLAND	OR		06/23/2017	4.650	524,964	0	0	0	0	0	3,450,000	04/22/2015
3171366	CF	TROY	MI		06/28/2017	4.750	2,931,777	0	0	0	0	0	8,415,000	05/03/2017
3171376		ST. PAUL	MN		10/01/2023	4.500	1,762,451	0	0	0	0	0	4,588,235	05/03/2017
3171390	CF	FORT OGLETHORPE	GA		07/31/2017	4.550	1,412,833	0	0	0	0	0	2,970,000	06/03/2017
3171446	CF	WICHITA	KS		09/01/2017	4.600	815,450	0	0	0	0	0	1,830,896	07/17/2017
3171466		NORTH BRUNSWICK	NJ		10/01/2023	4.640	656,595	0	0	0	0	0	2,058,333	05/24/2017
3171476	CF	CLERMONT	FL		01/02/2018	4.625	3,885,393	0	0	0	0	0	10,856,049	10/03/2017
3171486	CF	LIVONIA	MI		08/18/2017	4.350	819,340	0	0	0	0	0	1,866,667	06/28/2017
3171496		NOVI	MI		08/17/2017	4.350	2,255,761	0	0	0	0	0	7,225,000	06/30/2017
3171516	CF	NORTH CHARLESTON	SC		08/10/2017	4.650	486,560	0	0	0	0	0	1,178,948	07/26/2017
3171526		LEXINGTON	SC		09/07/2017	4.375	260,937	0	0	0	0	0	1,944,000	08/02/2017
3171536		TAYLORSVILLE	UT		08/02/2017	4.050	453,848	0	0	0	0	0	6,015,384	07/20/2017
3171546	CF	CASTLE ROCK	CO		09/27/2017	4.450	625,013	0	0	0	0	0	1,800,001	09/13/2017
3171566	CF	OMAHA	NE		10/01/2023	4.500	769,172	0	0	0	0	0	1,686,667	09/13/2017
3171576		WOODBRIDGE	VA		08/10/2011	5.350	1,155,889	0	0	0	0	0	3,074,834	08/23/2017
3171596	CF	SUGAR LAND	TX		09/27/2017	4.450	2,080,780	0	0	0	0	0	4,164,286	08/14/2017
3171606		STREETSBORO	OH		11/01/2018	4.500	1,293,973	0	0	0	0	0	3,680,000	08/07/2017
3171626	CF	COMMACK	NY		10/26/2017	4.120	976,534	0	0	0	0	0	2,800,000	09/15/2017

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3171656		PETERSBURG	VA		11/01/2017	4.250	1,018,352	0	0	0	0	0	2,166,667	10/04/2017
3171666	CF	PORTAGE	MI		11/01/2017	4.250	1,488,360	0	0	0	0	0	3,377,778	10/03/2017
3171696		CAPE CANAVERAL	FL		03/20/2018	4.400	5,164,471	0	0	0	0	0	16,707,692	03/18/2018
3171716		STURTEVANT	WI		12/14/2017	4.400	4,026,987	0	0	0	0	0	8,184,615	10/30/2017
3171726		MEMPHIS	TN		11/17/2017	4.400	4,420,114	0	0	0	0	0	8,268,750	10/11/2017
3171746		LEXINGTON	SC		12/01/2017	4.550	704,007	0	0	0	0	0	2,091,667	10/26/2017
3171756		OMAHA	NE		10/01/2023	4.500	749,623	0	0	0	0	0	1,857,692	11/17/2017
3171760		ATLANTA	GA		12/01/2017	4.875	239,928	0	0	0	0	0	1,300,000	11/17/2017
3171786		DETROIT	MI		01/05/2018	4.550	2,194,351	0	0	0	0	0	5,225,000	11/13/2017
3171796		BOWLING GREEN	KY		01/11/2018	4.625	1,119,077	0	0	0	0	0	2,340,000	12/01/2017
3171806	CF	COLORADO SPRINGS	CO		01/11/2018	4.490	6,405,833	0	0	0	0	0	17,382,308	12/07/2017
3171816		EL PASO	TX		01/24/2018	4.500	1,349,526	0	0	0	0	0	2,945,000	12/16/2017
3171836		JOPLIN	MO		01/26/2018	3.750	348,392	0	0	0	0	0	3,061,111	12/21/2017
3171846		EL PASO	TX		10/01/2023	4.400	1,216,035	0	0	0	0	0	3,304,630	01/03/2018
3171856		FRESNO	CA		01/19/2018	4.450	835,355	0	0	0	0	0	2,027,308	12/28/2017
3171866		CHICAGO	IL		02/28/2018	4.350	2,185,003	0	0	0	0	0	5,838,572	12/21/2017
3171876		CHICAGO	IL		01/16/2018	4.350	2,417,507	0	0	0	0	0	5,768,987	12/21/2017
3171886		JACKSONVILLE	FL		02/05/2018	4.500	1,464,295	0	0	0	0	0	4,352,963	01/03/2018
3171896	CF	WILMINGTON	DE		07/02/2018	4.700	6,782,394	0	0	0	0	0	19,570,000	04/04/2018
3171906	CF	WILMINGTON	DE		07/02/2018	4.700	3,391,197	0	0	0	0	0	10,735,000	04/04/2018
3171926		FORT MYERS	FL		02/28/2018	4.500	1,177,978	0	0	0	0	0	3,795,000	01/09/2018
3171946		OLATHE	KS		03/22/2018	4.550	3,821,106	0	0	0	0	0	13,537,975	10/19/2017
3181026	CF	LENEXA	KS		03/29/2018	4.500	932,830	0	0	0	0	0	2,087,222	02/13/2018
3181056	CF	PLAINVIEW	NY		04/02/2018	4.700	1,740,764	0	0	0	0	0	3,760,000	02/13/2018
3181076	CF	BRENTWOOD	TN		03/29/2018	5.410	765,683	0	0	0	0	0	2,480,000	02/28/2018
3181086	CF	NORTH LITTLE ROCK	AR		04/18/2008	5.410	343,958	0	0	0	0	0	836,415	03/19/2018
3181096	CF	BONITA SPRINGS	FL		05/01/2018	4.950	5,410,633	0	0	0	0	0	10,806,250	03/08/2018
3181110	CF	CLEVELAND	TN		05/31/2018	4.900	894,224	0	0	0	0	0	1,900,000	04/13/2018
3181126		COLUMBUS	OH		05/31/2018	4.660	1,019,311	0	0	0	0	0	2,006,667	04/24/2018
3181136	CF	LOS ANGELES	CA		07/25/2018	5.000	3,548,818	0	0	0	0	0	18,672,308	04/27/2018
3181144		BLOOMFIELD HILLS	MI		05/16/2018	5.080	2,270,951	0	0	0	0	0	4,668,520	04/10/2018
3181156	CF	COLUMBUS	OH		06/22/2018	4.850	1,755,498	0	0	0	0	0	3,059,615	05/08/2018
3181166	CF	CLINTON TOWNSHIP	MI		06/13/2018	4.710	1,082,188	0	0	0	0	0	2,418,182	04/23/2018
3181216	CF	TUALATIN	OR		11/08/2018	4.750	4,552,303	0	0	0	0	0	13,098,824	09/22/2023
3181226	CF	WOODBURN	OR		11/08/2018	4.750	1,887,970	0	0	0	0	0	5,153,469	09/05/2018

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3181236	CF	SALEM	OR		11/08/2018	4.750	2,779,022	0	0	0	0	0	10,018,750	09/05/2018
3181246	CF	GLEN ALLEN	VA		08/01/2018	4.750	1,474,047	0	0	0	0	0	3,200,000	05/22/2018
3181256		SALT LAKE CITY	UT		06/29/2018	4.450	357,116	0	0	0	0	0	4,040,000	05/24/2018
3181266		TAMPA	FL		06/21/2018	4.850	1,507,776	0	0	0	0	0	3,095,098	05/08/2018
3181276		BINGHAM FARMS	MI		07/29/2008	4.900	3,071,128	0	0	0	0	0	9,025,243	05/14/2018
3181286	CF	EL PASO	TX		07/30/2018	4.800	5,048,951	0	0	0	0	0	13,176,684	07/18/2018
3181316	CF	TEWKSBURY	MA		07/19/2018	4.650	3,422,732	0	0	0	0	0	6,300,000	05/30/2018
3181326	CF	DURHAM	NC		07/13/2018	4.700	1,121,928	0	0	0	0	0	4,354,839	06/10/2018
3181336	CF	SAN ANTONIO	TX		09/04/2018	4.850	2,512,676	0	0	0	0	0	7,076,000	06/14/2018
3181347		SPRING	TX		08/20/2018	5.150	7,762,224	0	0	0	0	0	19,253,077	06/27/2018
3181376		ROCHESTER HILLS	MI		08/24/2018	5.000	547,795	0	0	0	0	0	3,681,818	07/05/2018
3181386		PROVO	UT		10/01/2018	6.125	15,246,841	0	0	0	0	0	60,772,500	10/01/2018
3181396		ROCHESTER HILLS	MI		08/06/2018	4.850	2,487,530	0	0	0	0	0	7,762,195	06/27/2018
3181416	CF	ORLANDO	FL		07/13/2018	4.700	917,941	0	0	0	0	0	3,225,806	06/10/2018
3181435	CF	HAYWARD	CA		06/07/2022	4.460	1,645,543	0	0	0	0	0	13,614,546	04/25/2022
3181436	CF	HAYWARD	CA		08/31/2018	4.600	2,165,375	0	0	0	0	0	13,614,545	04/25/2022
3181446	CF	SOUTHFIELD	MI		10/01/2018	4.910	971,399	0	0	0	0	0	2,620,313	07/16/2018
3181456	CF	NORWOOD	OH		09/19/2018	4.500	21,618,135	0	0	0	0	0	37,467,692	08/08/2018
3181466	CF	CHATTANOOGA	TN		09/13/2018	4.750	3,869,170	0	0	0	0	0	9,446,667	07/09/2018
3181490		PHOENIX	AZ		06/07/2006	5.500	1,661,627	0	0	0	0	0	4,110,000	07/18/2018
3181506	CF	GREENVILLE	SC		08/29/2018	4.750	2,742,466	0	0	0	0	0	7,257,000	07/27/2018
3181516	CF	INDIANAPOLIS	IN		09/13/2018	4.950	2,665,209	0	0	0	0	0	4,820,823	08/21/2018
3181526	CF	ARLINGTON	TX		09/27/2018	4.680	8,820,110	0	0	0	0	0	16,815,745	07/27/2018
3181536		BAKERSFIELD	CA		09/27/2018	4.550	534,879	0	0	0	0	0	3,108,948	08/22/2018
3181546	CF	RONKONKOMA	NY		10/22/2018	4.950	525,683	0	0	0	0	0	1,317,500	08/21/2018
3181556		OMAHA	NE		12/13/2018	4.850	5,299,474	0	0	0	0	0	10,728,667	11/09/2018
3181566		COLUMBIA	SC		10/15/2018	4.875	480,769	0	0	0	0	0	3,451,875	09/07/2018
3181576	CF	COLUMBIA	SC		11/08/2018	4.750	1,239,255	0	0	0	0	0	2,561,842	09/19/2018
3181586		PAPILLION	NE		11/20/2018	4.900	1,922,129	0	0	0	0	0	3,385,454	11/14/2018
3181596	CF	ROCHESTER	MI		10/26/2018	4.850	894,179	0	0	0	0	0	3,383,333	09/17/2018
3181606	CF	BONITA SPRINGS	FL		12/07/2018	4.740	1,206,875	0	0	0	0	0	3,336,585	10/04/2018
3181616	CF	SCHERTZ	TX		11/16/2018	4.800	2,406,519	0	0	0	0	0	5,664,865	10/23/2018
3181626		OMAHA	NE		12/10/2018	5.450	1,060,983	0	0	0	0	0	2,012,499	11/09/2018
3181636		TUCSON	AZ		12/03/2018	5.000	1,890,774	0	0	0	0	0	3,332,704	10/30/2018
3181646	CF	NASHVILLE	TN		12/13/2018	4.800	9,546,195	0	0	0	0	0	18,753,846	10/11/2018

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3181656	CF	SANTA ROSA	CA		12/26/2018	4.800	3,664,199	0	0	0	0	0	11,551,818	10/16/2018
3181666	CF	LINCOLN	NE		12/14/2018	5.000	1,133,867	0	0	0	0	0	2,116,667	11/15/2018
3181696	CF	SAN ANTONIO	TX		12/20/2018	5.000	1,025,119	0	0	0	0	0	3,155,625	11/14/2018
3181726	CF	ALBUQUERQUE	NM		12/19/2018	4.970	3,874,988	0	0	0	0	0	7,207,500	11/13/2018
3181736		ANN ARBOR	MI		12/19/2018	4.840	376,266	0	0	0	0	0	16,285,714	04/17/2018
3181756	CF	BOZEMAN	MT		01/17/2019	4.900	5,214,924	0	0	0	0	0	14,107,143	12/12/2018
3181776	CF	KNOXVILLE	TN		01/17/2019	5.050	6,109,722	0	0	0	0	0	15,644,444	12/11/2018
3181786	CF	COLUMBUS	OH		01/24/2019	5.150	3,339,362	0	0	0	0	0	6,276,627	12/12/2018
3181796		TUCSON	AZ		01/10/2019	5.050	1,756,545	0	0	0	0	0	4,100,943	11/28/2018
3181826		SADDLE BROOK	NJ		02/14/2019	4.750	2,201,686	0	0	0	0	0	6,583,333	12/20/2018
3181846	CF	CHERRY HILL	NJ		02/07/2019	4.875	500,097	0	0	0	0	0	3,400,000	12/31/2018
3181866	CF	CARLSBAD	CA		02/08/2019	4.800	4,299,706	0	0	0	0	0	8,435,345	12/17/2018
3181896		SUMMERVILLE	SC		05/17/2019	4.750	465,711	0	0	0	0	0	3,858,889	02/21/2019
3191026	CF	SOUTH JORDAN	UT		05/14/2019	4.750	1,682,201	0	0	0	0	0	3,154,546	02/21/2019
3191030	CF	LAURINBURG	NC		07/31/2019	4.800	3,267,769	0	0	0	0	0	7,200,000	06/07/2019
3191046		CLARKSVILLE	TN		06/03/2019	4.700	225,530	0	0	0	0	0	3,960,001	03/18/2019
3191056	CF	CHANHASSEN	MN		05/14/2019	4.500	1,589,366	0	0	0	0	0	2,850,000	04/26/2019
3191086	CF	FRESNO	CA		04/11/2019	4.450	1,799,600	0	0	0	0	0	5,175,000	02/21/2019
3191096	CF	VIRGINIA BEACH	VA		04/18/2019	4.730	4,492,396	0	0	0	0	0	10,395,000	02/28/2019
3191106		DEER PARK	NY		04/26/2019	4.750	1,075,626	0	0	0	0	0	2,980,645	03/14/2019
3191110		NEW YORK	NY		10/01/2023	4.750	801,289	0	0	0	0	0	2,200,000	04/25/2019
3191126	CF	WARWICK	RI		05/30/2019	4.650	3,273,168	0	0	0	0	0	5,804,651	03/29/2019
3191136	CF	WILSONVILLE	OR		12/19/2019	4.150	1,421,715	0	0	0	0	0	9,937,500	09/23/2019
3191145	CF	ROANOKE	VA		06/20/2019	4.400	258,099	0	0	0	0	0	16,650,002	04/24/2019
3191146	CF	ROANOKE	VA		06/20/2019	4.400	7,784,839	0	0	0	0	0	16,703,883	04/24/2019
3191176	CF	VIRGINIA BEACH	VA		06/14/2019	4.490	574,768	0	0	0	0	0	2,520,000	05/06/2019
3191186		NORFOLK	VA		06/27/2019	4.350	3,454,657	0	0	0	0	0	9,630,000	04/09/2019
3191195		ZIONSVILLE	IN		08/01/2025	6.680	892,756	0	0	0	0	0	4,500,000	06/16/2025
3191196	CF	ZIONSVILLE	IN		06/07/2019	4.300	1,552,702	0	0	0	0	0	4,500,000	06/16/2025
3191216	CF	INDIANAPOLIS	IN		06/03/2019	4.370	4,358,292	0	0	0	0	0	7,442,857	05/02/2019
3191226		HIALEAH	FL		06/21/2019	4.330	2,106,172	0	0	0	0	0	3,600,000	06/06/2019
3191256	CF	MISHAWAKA	IN		10/01/2023	4.375	1,101,259	0	0	0	0	0	2,444,072	06/28/2019
3191260		MACEDONIA	OH		07/24/2019	4.400	1,209,745	0	0	0	0	0	2,670,000	06/13/2019
3191276		FRESNO	CA		07/18/2019	4.125	5,004,450	0	0	0	0	0	9,189,000	06/13/2019
3191296		RALSTON	NE		07/26/2019	4.200	1,090,746	0	0	0	0	0	2,349,000	06/13/2019

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3191306	CF	GREENVILLE	SC		09/12/2019	4.400	1,121,648	0	0	0	0	0	2,520,000	07/08/2019
3191310	CF	ORLANDO	FL		08/22/2019	4.750	1,407,338	0	0	0	0	0	3,300,000	07/16/2019
3191326		INDEPENDENCE	KY		08/27/2019	4.250	3,338,290	0	0	0	0	0	5,859,000	07/03/2019
3191336		FORT THOMAS	KY		08/27/2019	4.250	2,155,979	0	0	0	0	0	3,780,000	06/24/2019
3191346	CF	GREENSBURG	IN		08/27/2019	4.250	3,581,707	0	0	0	0	0	6,408,000	06/19/2019
3191356	CF	SYRACUSE	UT		08/01/2019	4.150	1,878,505	0	0	0	0	0	3,537,000	06/25/2019
3191366		CENTENNIAL	CO		10/22/2019	4.250	4,011,180	0	0	0	0	0	9,102,692	06/21/2019
3191370	CF	WILDER	KY		08/27/2019	4.250	2,897,821	0	0	0	0	0	5,270,000	07/03/2019
3191400	CF	SOUTH BEND	IN		08/14/2019	4.200	5,113,482	0	0	0	0	0	9,880,000	07/10/2019
3191416	CF	HANAHAN	SC		09/13/2019	4.200	1,891,626	0	0	0	0	0	4,635,000	07/12/2019
3191426	CF	STAFFORD	TX		09/24/2019	4.050	2,377,647	0	0	0	0	0	5,355,000	08/01/2019
3191436	CF	ORLANDO	FL		09/24/2019	4.050	1,433,193	0	0	0	0	0	3,151,452	07/29/2019
3191440	CF	WARREN	MI		08/27/2019	4.350	4,835,821	0	0	0	0	0	9,000,000	07/16/2019
3191455	CF	WOBURN	MA		11/06/2019	3.990	202,206	0	0	0	0	0	11,961,002	09/06/2019
3191456	CF	WOBURN	MA		11/06/2019	3.990	6,137,009	0	0	0	0	0	11,961,000	09/06/2019
3191460	CF	MARIETTA	GA		09/27/2019	4.350	6,224,124	0	0	0	0	0	14,500,000	08/16/2019
3191476	CF	LAS VEGAS	NV		09/19/2019	4.150	1,587,248	0	0	0	0	0	3,123,000	07/31/2019
3191486	CF	LAS VEGAS	NV		12/02/2019	4.250	3,819,988	0	0	0	0	0	8,316,000	10/29/2019
3191496	CF	LORAIN	OH		09/09/2019	4.420	1,823,525	0	0	0	0	0	3,127,500	08/06/2019
3191506		ROSWELL	GA		10/09/2019	4.100	6,316,260	0	0	0	0	0	13,054,817	08/24/2019
3191516		NASHVILLE	TN		10/03/2019	4.050	6,391,668	0	0	0	0	0	12,105,000	08/22/2019
3191526	CF	LAKE MARY	FL		09/12/2019	4.050	2,781,108	0	0	0	0	0	8,280,000	08/15/2019
3191540		ROYAL OAK	MI		10/09/2019	4.500	1,176,173	0	0	0	0	0	4,800,000	09/12/2019
3191550		URBANDALE	IA		11/18/2019	5.250	2,145,310	0	0	0	0	0	4,150,000	09/30/2019
3191596		HAUPPAUGE	NY		11/14/2019	3.950	1,434,752	0	0	0	0	0	2,475,000	09/17/2019
3191646	CF	MT. JULIET	TN		11/22/2019	4.050	2,455,276	0	0	0	0	0	5,625,000	10/11/2019
3191656	CF	SOUTHGATE	MI		01/10/2020	3.850	2,583,521	0	0	0	0	0	5,310,000	10/21/2019
3191670	CF	CHANDLER	AZ		10/31/2019	3.950	8,275,464	0	0	0	0	0	15,900,000	09/23/2019
3191696		BEAUMONT	TX		11/21/2019	3.750	1,402,893	0	0	0	0	0	11,475,000	09/26/2019
3191706	CF	EL CAJON	CA		11/21/2019	3.750	480,992	0	0	0	0	0	1,623,123	06/11/2021
3191716	CF	MOAB	UT		11/21/2019	3.750	601,239	0	0	0	0	0	1,800,000	10/24/2019
3191726	CF	INDIANAPOLIS	IN		11/22/2019	3.900	1,225,031	0	0	0	0	0	2,385,000	10/16/2019
3191746	CF	EL PASO	TX		12/19/2019	3.750	2,247,360	0	0	0	0	0	4,590,000	11/25/2019
3191756		AUBURN HILLS	MI		12/05/2019	4.200	1,767,526	0	0	0	0	0	4,680,000	10/04/2019
3191766	CF	INDIANAPOLIS	IN		11/26/2019	4.000	1,576,562	0	0	0	0	0	3,147,879	06/03/2025

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General Interrogatory:

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3191770		FARMINGDALE	NY		10/29/2019	3.625	813,278	0	0	0	0	0	2,200,000	10/07/2019
3191786	CF	BAKERSFIELD	CA		12/11/2019	3.800	6,499,829	0	0	0	0	0	13,995,000	07/08/2019
3191886	CF	FLORENCE	CO		12/11/2019	3.750	996,284	0	0	0	0	0	3,789,000	10/30/2019
3191896		ALPHARETTA	GA		11/27/2019	3.900	6,692,300	0	0	0	0	0	11,700,000	10/10/2019
3191916	CF	CINCINNATI	OH		12/19/2019	3.800	3,801,589	0	0	0	0	0	9,387,000	10/17/2019
3191936		BRENTWOOD	NY		12/31/2019	3.950	1,968,386	0	0	0	0	0	4,725,000	11/19/2019
3191946		HUNT VALLEY	MD		01/15/2020	3.850	3,039,436	0	0	0	0	0	13,590,000	11/18/2019
3191966	CF	NAMPA	ID		01/08/2020	3.750	1,516,509	0	0	0	0	0	3,379,500	11/13/2019
3191976	CF	RINCON	GA		12/11/2019	3.800	3,102,921	0	0	0	0	0	5,805,000	10/23/2019
3191996	CF	HOMEWOOD	AL		01/22/2020	4.040	1,983,476	0	0	0	0	0	3,825,000	12/02/2019
3192006		DEPEW	NY		01/31/2020	3.900	3,385,444	0	0	0	0	0	8,280,000	12/06/2019
3192016		WEST CHESTER	OH		01/29/2020	3.700	2,181,448	0	0	0	0	0	3,690,000	12/18/2019
3192026	CF	NOBLESVILLE	IN		01/29/2020	3.700	1,893,619	0	0	0	0	0	3,285,000	12/13/2019
3192036	CF	INDIANAPOLIS	IN		01/29/2020	3.700	3,044,938	0	0	0	0	0	5,715,000	12/17/2019
3192046	CF	WESTFIELD	IN		01/29/2020	3.700	1,514,894	0	0	0	0	0	4,590,000	12/13/2019
3192056		COLUMBUS	OH		01/29/2020	3.700	3,662,257	0	0	0	0	0	7,821,000	12/18/2019
3192066	CF	SAN DIEGO	CA		12/09/2019	3.750	2,343,589	0	0	0	0	0	6,840,000	11/11/2019
3192076	CF	HILLSBORO	OR		01/29/2020	3.750	790,988	0	0	0	0	0	1,908,000	11/21/2019
3192086	CF	PORTLAND	OR		01/29/2020	3.750	669,297	0	0	0	0	0	1,917,000	11/22/2019
3192096	CF	TACOMA	WA		10/01/2023	3.750	626,706	0	0	0	0	0	1,287,000	11/19/2019
3192106	CF	LAKE OSWEGO	OR		01/29/2020	3.750	2,123,112	0	0	0	0	0	3,789,000	11/22/2019
3192116	CF	SALISBURY	MD		02/12/2020	3.800	1,061,236	0	0	0	0	0	4,329,000	01/13/2020
3192126	CF	MILILANI	HI		02/19/2020	3.850	3,658,034	0	0	0	0	0	6,750,000	11/09/2019
3192136		TEXARKANA	TX		01/30/2020	4.250	4,686,271	0	0	0	0	0	12,168,000	12/16/2019
3192146		WEST CHESTER	OH		05/08/2020	3.800	8,758,849	0	0	0	0	0	13,950,000	01/02/2020
3192186	CF	HIALEAH	FL		02/24/2020	3.750	1,835,646	0	0	0	0	0	3,870,000	02/10/2020
3192206		RANCHO CUCAMONGA	CA		06/02/2020	3.750	1,796,099	0	0	0	0	0	9,810,000	01/20/2020
3201015		CHANHASSEN	MN		12/30/2025	6.250	1,971,000	0	0	0	0	0	10,350,000	11/05/2025
3201016	CF	CHANHASSEN	MN		03/20/2020	3.700	1,604,082	0	0	0	0	0	10,350,000	11/05/2025
3201026	CF	PACIFIC	MO		03/31/2020	3.750	1,694,996	0	0	0	0	0	3,845,455	02/12/2020
3201036	CF	ALBUQUERQUE	NM		03/17/2020	3.750	1,050,083	0	0	0	0	0	2,250,000	02/14/2020
3201046		MEDFORD	MA		04/24/2020	3.700	1,864,682	0	0	0	0	0	5,535,000	03/16/2020
3201050	CF	TUCSON	AZ		04/08/2020	4.000	154,704	0	0	0	0	0	3,540,000	03/30/2020
3201066	CF	BURNSVILLE	MN		03/11/2020	3.800	2,579,044	0	0	0	0	0	4,694,911	02/03/2020
3201086	CF	HIXSON	TN		04/23/2020	3.900	1,983,091	0	0	0	0	0	3,330,000	03/02/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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3201116		SEDONA	AZ		05/28/2020	3.750	3,147,534	0	0	0	0	0	17,878,500	03/01/2020
3201126		INDIANAPOLIS	IN		05/28/2020	3.750	3,147,534	0	0	0	0	0	8,730,000	09/27/2024
3201146		ATLANTA	GA		06/19/2020	3.460	2,850,707	0	0	0	0	0	9,270,000	03/04/2020
3201156		MYRTLE BEACH	SC		09/02/2020	3.750	1,505,115	0	0	0	0	0	3,780,000	07/22/2020
3201160		FREEHOLD TOWNSHIP	NJ		06/09/2020	6.000	5,862,181	0	0	0	0	0	11,000,000	04/30/2020
3201176	CF	OCEANSIDE	CA		03/25/2020	3.650	691,309	0	0	0	0	0	3,112,846	03/06/2020
3201180		SANDY	UT		03/27/2020	3.650	2,152,812	0	0	0	0	0	7,200,000	03/05/2020
3201190		SALT LAKE CITY	UT		03/30/2020	3.650	1,396,419	0	0	0	0	0	4,500,000	03/05/2020
3201200		FRESNO	CA		03/27/2020	3.650	680,455	0	0	0	0	0	3,130,000	02/27/2020
3201226		HOUSTON	TX		04/15/2020	3.750	5,555,535	0	0	0	0	0	11,070,000	03/13/2020
3201236	CF	HILLSBORO	OR		04/30/2020	3.550	1,950,047	0	0	0	0	0	4,374,000	04/01/2020
3201266		RALEIGH	NC		05/29/2020	3.350	2,484,092	0	0	0	0	0	6,516,000	04/21/2020
3201286		CLEMSON	SC		10/01/2023	3.375	815,023	0	0	0	0	0	1,980,000	03/24/2020
3201296	CF	MILLERSVILLE	MD		06/12/2020	3.300	1,765,382	0	0	0	0	0	4,230,000	04/21/2020
3201316	CF	INDIANAPOLIS	IN		07/09/2020	3.450	2,867,840	0	0	0	0	0	6,390,000	06/04/2020
3201326	CF	LIVONIA	MI		05/28/2020	3.450	2,017,543	0	0	0	0	0	4,270,500	04/13/2020
3201336	CF	INDIAN LAND	SC		05/29/2020	3.350	1,648,852	0	0	0	0	0	3,802,500	04/03/2020
3201356		BRONX	NY		08/20/2020	3.750	3,172,834	0	0	0	0	0	8,190,000	07/09/2020
3201376		INDIANAPOLIS	IN		08/10/2020	3.875	1,085,971	0	0	0	0	0	1,890,000	07/01/2020
3201380	CF	BLOOMINGTON	IN		08/26/2020	3.900	1,248,713	0	0	0	0	0	2,569,697	09/16/2024
3201406	CF	FRANKLIN TOWNSHIP	NJ		09/09/2020	3.750	5,998,489	0	0	0	0	0	11,700,000	07/28/2020
3201420		EL CAJON	CA		09/16/2020	3.500	1,618,602	0	0	0	0	0	3,260,000	07/28/2020
3201436	CF	VANCOUVER	WA		10/19/2020	3.600	1,218,475	0	0	0	0	0	3,465,000	08/11/2020
3201446	CF	LAYTON	UT		10/19/2020	3.600	1,319,367	0	0	0	0	0	2,979,000	08/17/2020
3201450	CF	LAS VEGAS	NV		09/09/2020	3.750	1,207,210	0	0	0	0	0	3,020,000	08/07/2020
3201466		WHITE PLAINS	NY		10/16/2020	3.550	1,938,431	0	0	0	0	0	4,680,000	09/04/2020
3201476		ESCONDIDO	CA		09/24/2020	3.750	471,187	0	0	0	0	0	2,790,000	08/24/2020
3201486	CF	SARASOTA	FL		10/29/2020	3.500	1,199,631	0	0	0	0	0	3,600,000	10/14/2020
3201496		POMPANO BEACH	FL		10/29/2020	3.500	1,963,033	0	0	0	0	0	3,600,000	10/14/2020
3201500		GREENWOOD VILLAGE	CO		11/02/2020	3.850	868,726	0	0	0	0	0	4,600,000	10/02/2020
3201516		OKLAHOMA CITY	OK		11/12/2020	3.500	2,136,430	0	0	0	0	0	3,789,000	09/02/2020
3201525		FAIR LAWN	NJ		01/17/2025	6.600	884,409	0	0	0	0	0	22,140,000	10/28/2024
3201526		FAIR LAWN	NJ		11/09/2020	3.600	6,324,906	0	0	0	0	0	22,140,000	10/28/2024
3201546	CF	AUBURN HILLS	MI		12/10/2020	3.500	1,558,234	0	0	0	0	0	4,725,000	10/02/2020
3201556		ROYAL OAK	MI		12/10/2020	4.000	883,696	0	0	0	0	0	2,520,000	10/02/2020

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General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3201566		MASSAPEQUA PARK	NY		11/24/2020	3.500	910,900	0	0	0	0	0	2,880,000	10/22/2020
3201576		FAIRFIELD	OH		02/01/2021	3.250	3,305,716	0	0	0	0	0	5,607,000	09/22/2020
3201586		TUCSON	AZ		12/23/2020	3.200	4,008,858	0	0	0	0	0	6,750,000	11/10/2020
3201606		DALTON	GA		11/17/2020	3.500	1,437,234	0	0	0	0	0	3,015,000	09/24/2020
3201626	CF	TORRANCE	CA		12/04/2020	3.250	2,636,823	0	0	0	0	0	6,237,000	10/22/2020
3201640	CF	PORTSMOUTH	VA		12/10/2020	3.500	2,250,782	0	0	0	0	0	4,400,000	10/29/2020
3201656		CARSON	CA		12/16/2020	3.700	1,134,592	0	0	0	0	0	3,870,000	11/10/2020
3201666	CF	WESTFIELD	IN		12/18/2020	3.450	1,751,414	0	0	0	0	0	3,150,000	10/23/2020
3201676		MEDFORD	NY		02/19/2021	3.250	3,198,363	0	0	0	0	0	5,580,000	11/17/2020
3201686		CHASKA	MN		12/21/2020	3.300	4,019,284	0	0	0	0	0	7,911,357	12/21/2020
3201696	CF	HATBORO	PA		12/31/2020	3.300	14,878,276	0	0	0	0	0	27,907,192	10/30/2020
3201716	CF	SHELBY TOWNSHIP	MI		12/29/2020	3.550	3,275,264	0	0	0	0	0	10,710,000	11/13/2020
3201726		LAFAYETTE	CO		01/27/2021	3.580	7,042,123	0	0	0	0	0	13,608,000	10/07/2020
3201746	CF	ONTARIO	CA		12/22/2020	3.350	2,037,406	0	0	0	0	0	3,686,095	11/11/2020
3201786	CF	SALT LAKE CITY	UT		01/15/2021	3.350	1,913,306	0	0	0	0	0	5,221,224	12/01/2020
3201816	CF	SAN BERNARDINO	CA		02/16/2021	3.100	7,674,673	0	0	0	0	0	26,253,000	12/17/2020
3201826	CF	JAMAICA	NY		02/19/2021	3.350	2,875,288	0	0	0	0	0	6,120,000	12/15/2020
3201836	CF	YPSILANTI	MI		02/04/2021	3.400	1,564,364	0	0	0	0	0	3,699,000	12/07/2020
3201846	CF	GAITHERSBURG	MD		02/09/2021	3.280	6,517,252	0	0	0	0	0	12,600,000	12/07/2020
3201865		ATLANTIC BEACH	FL		08/03/2021	4.500	9,308,121	0	0	0	0	0	33,885,000	12/14/2020
3201866		ATLANTIC BEACH	FL		03/05/2021	4.500	6,300,802	0	0	0	0	0	33,885,000	12/14/2020
3201876		PORT WASHINGTON	NY		03/09/2021	3.100	2,021,633	0	0	0	0	0	7,920,000	02/03/2021
3201896	CF	ARCADIA	CA		02/24/2021	3.150	895,482	0	0	0	0	0	3,780,000	01/14/2021
3201906	CF	LAKEWOOD	CO		06/30/2021	3.250	2,998,655	0	0	0	0	0	10,269,000	01/21/2021
3201916	CF	SAN LEANDRO	CA		03/31/2021	3.100	3,222,880	0	0	0	0	0	10,530,000	02/01/2021
3201926	CF	FARMINGDALE	NY		02/26/2021	3.100	10,271,986	0	0	0	0	0	18,450,000	01/28/2021
3211016	CF	DENVER	CO		05/11/2021	3.100	3,728,043	0	0	0	0	0	9,540,000	02/02/2021
3211036	CF	CAREFREE	AZ		03/31/2021	3.400	2,353,251	0	0	0	0	0	8,640,000	02/05/2021
3211056		TEMPE	AZ		03/16/2021	3.350	1,332,345	0	0	0	0	0	3,037,500	01/25/2021
3211066	CF	PLAINVILLE	MA		03/26/2021	3.300	3,484,552	0	0	0	0	0	7,104,049	05/13/2025
3211076	CF	CHANHASSEN	MN		03/19/2021	3.300	13,803,349	0	0	0	0	0	23,560,000	01/28/2021
3211086	CF	PORTLAND	OR		05/03/2021	3.150	4,713,162	0	0	0	0	0	11,070,000	03/19/2021
3211116	CF	SARTELL	MN		04/14/2021	2.850	4,192,075	0	0	0	0	0	9,540,000	01/27/2021
3211130	CF	TUCSON	AZ		03/26/2021	3.600	818,867	0	0	0	0	0	2,350,000	02/04/2021
3211140	CF	TUCSON	AZ		03/31/2021	3.500	824,900	0	0	0	0	0	1,490,000	02/03/2021

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3211156	CF	CHANDLER	AZ		04/16/2021	3.300	1,177,943	0	0	0	0	0	3,424,500	03/05/2021
3211166		KANSAS CITY	KS		04/20/2021	3.400	1,517,954	0	0	0	0	0	3,195,000	03/03/2021
3211186	CF	ELON	NC		05/18/2021	3.100	2,377,882	0	0	0	0	0	5,940,000	03/24/2021
3211196	CF	ELON	NC		05/18/2021	3.100	2,377,882	0	0	0	0	0	7,110,000	03/24/2021
3211206	CF	PHOENIX	AZ		04/22/2021	3.500	1,521,108	0	0	0	0	0	3,843,000	03/16/2021
3211216		PHOENIX	AZ		04/30/2021	3.500	1,742,322	0	0	0	0	0	4,465,840	03/11/2021
3211236	CF	SALT LAKE CITY	UT		05/19/2021	3.100	2,233,407	0	0	0	0	0	6,660,000	04/22/2021
3211246		NORTH SALT LAKE CITY	UT		05/13/2021	3.200	1,886,881	0	0	0	0	0	3,375,000	03/23/2021
3211256	CF	WESTLAKE VILLAGE	CA		05/06/2021	3.250	1,112,650	0	0	0	0	0	4,770,000	03/27/2021
3211266	CF	ANAHEIM	CA		04/28/2021	3.160	1,257,363	0	0	0	0	0	4,365,000	03/15/2021
3211276		PORT WASHINGTON	NY		05/07/2021	3.200	3,823,236	0	0	0	0	0	10,350,000	04/06/2021
3211286	CF	MELBOURNE	FL		05/06/2021	3.700	3,981,096	0	0	0	0	0	11,070,000	03/22/2021
3211296	CF	CARTERSVILLE	GA		06/08/2021	3.690	3,770,036	0	0	0	0	0	9,720,000	04/30/2021
3211306		LONGWOOD	FL		05/26/2021	3.625	1,187,727	0	0	0	0	0	2,700,000	04/01/2021
3211316		WOODBRIDGE	VA		05/26/2021	3.625	1,148,137	0	0	0	0	0	2,970,000	04/12/2021
3211346	CF	ROYAL OAK	MI		08/02/2021	3.600	1,440,995	0	0	0	0	0	3,456,000	04/13/2021
3211356	CF	SANTA CLARA	CA		06/09/2021	3.560	5,486,191	0	0	0	0	0	10,179,000	04/09/2021
3211366	CF	MIDVALE	UT		06/15/2021	3.610	1,746,347	0	0	0	0	0	3,087,000	04/30/2021
3211376	CF	LAS VEGAS	NV		06/08/2021	3.250	1,578,240	0	0	0	0	0	6,543,000	05/20/2021
3211396	CF	MONROE	NC		05/27/2021	3.250	3,540,920	0	0	0	0	0	6,480,000	04/09/2021
3211406	CF	NEW MILFORD	NJ		06/24/2021	3.600	1,505,664	0	0	0	0	0	16,740,000	03/31/2021
3211416	CF	FRANKLIN	TN		07/20/2021	3.770	1,485,701	0	0	0	0	0	3,780,000	05/26/2021
3211426	CF	WEST CONSHOHOCKEN	PA		08/27/2021	3.720	1,918,729	0	0	0	0	0	3,240,000	07/01/2021
3211436	CF	MELBOURNE	FL		07/23/2021	3.900	3,418,488	0	0	0	0	0	7,335,000	05/12/2021
3211446		CENTRAL ISLIP	NY		08/13/2021	3.600	1,897,050	0	0	0	0	0	4,050,000	05/17/2021
3211456	CF	MELBOURNE	FL		09/14/2021	3.830	2,154,180	0	0	0	0	0	4,590,000	05/26/2021
3211466	CF	PENSACOLA	FL		07/28/2021	3.050	1,684,443	0	0	0	0	0	7,380,000	06/18/2021
3211476		PINE BROOK	NJ		08/26/2021	3.500	1,480,913	0	0	0	0	0	3,240,000	06/07/2021
3211486		ALEXANDRIA	VA		06/25/2021	4.600	9,573,216	0	0	0	0	0	13,860,000	03/02/2021
3211490	CF	MAHTOMEDI	MN		09/03/2021	3.460	5,278,108	0	0	0	0	0	11,600,000	06/24/2021
3211500	CF	LEWISVILLE	TX		07/14/2021	3.900	1,679,084	0	0	0	0	0	2,800,000	06/02/2021
3211520	CF	AUSTIN	TX		08/03/2021	3.130	12,720,239	0	0	0	0	0	46,700,000	07/13/2021
3211536	CF	NORCROSS	GA		08/18/2021	3.750	3,999,188	0	0	0	0	0	8,820,000	06/08/2021
3211546	CF	ROCHESTER HILLS	MI		10/13/2021	3.480	4,902,301	0	0	0	0	0	11,259,000	09/23/2021
3211556	CF	ROCHESTER HILLS	MI		10/13/2021	3.480	1,468,818	0	0	0	0	0	4,995,000	09/23/2021

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3211566	CF	TAMPA	FL		09/30/2021	3.530	3,500,259	0	0	0	0	0	9,000,000	08/03/2021
3211590	CF	OFALLON	MO		08/24/2021	3.590	1,063,825	0	0	0	0	0	3,430,000	07/16/2021
3211606	CF	LYNN HAVEN	FL		09/16/2021	3.150	3,278,775	0	0	0	0	0	6,705,000	07/21/2021
3211616	CF	ELGIN	SC		10/07/2021	3.550	2,921,934	0	0	0	0	0	6,885,000	08/11/2021
3211620		MIDDLEBURG HEIGHTS	OH		09/30/2021	3.600	1,354,313	0	0	0	0	0	3,000,000	08/11/2021
3211636		SYRACUSE	NY		11/03/2021	3.350	2,324,274	0	0	0	0	0	4,410,000	11/01/2021
3211640	CF	LOUISVILLE	KY		09/02/2021	3.250	1,407,734	0	0	0	0	0	2,500,000	08/20/2021
3211656		SANTA CLARA	CA		10/19/2021	3.250	5,747,280	0	0	0	0	0	11,412,000	04/08/2021
3211666		SALT LAKE CITY	UT		10/19/2021	3.100	6,253,631	0	0	0	0	0	11,070,000	08/26/2021
3211670	CF	PLYMOUTH	MI		09/29/2021	3.500	1,267,583	0	0	0	0	0	2,820,000	08/25/2021
3211696		SANTA ANA	CA		10/05/2021	3.200	9,877,538	0	0	0	0	0	23,310,000	08/20/2021
3211716	CF	LONGMONT	CO		10/29/2021	3.200	2,591,674	0	0	0	0	0	5,877,000	08/26/2021
3211726		LEHIGH ACRES	FL		09/29/2021	3.170	4,848,435	0	0	0	0	0	8,550,000	09/08/2021
3211736	CF	LONGMONT	CO		12/09/2021	3.250	5,818,014	0	0	0	0	0	11,430,000	09/03/2021
3211740	CF	SAN ANTONIO	TX		11/05/2021	3.750	1,026,047	0	0	0	0	0	2,840,000	09/02/2021
3211756	CF	SANTA FE SPRINGS	CA		12/02/2021	3.400	2,091,049	0	0	0	0	0	11,277,000	10/15/2021
3211766	CF	OPA-LOCKA	FL		10/15/2021	3.250	1,835,524	0	0	0	0	0	3,690,000	10/06/2021
3211776		LATHAM	NY		11/08/2021	3.550	986,518	0	0	0	0	0	3,015,000	09/15/2021
3211780		NORTH BRUNSWICK	NJ		11/19/2021	4.000	2,860,000	0	0	0	0	0	6,200,000	10/01/2021
3211796	CF	PHOENIX	AZ		11/09/2021	3.150	1,997,653	0	0	0	0	0	5,035,500	09/16/2021
3211806		STAFFORD	TX		10/29/2021	3.300	2,855,234	0	0	0	0	0	4,995,000	09/20/2021
3211816		SARASOTA	FL		10/21/2021	4.500	3,531,452	0	0	0	0	0	5,661,000	09/15/2021
3211826		NAPLES	FL		12/01/2021	3.450	2,269,889	0	0	0	0	0	4,725,000	10/15/2021
3211836	CF	BROOKLYN CENTER	MN		11/16/2021	3.310	4,805,966	0	0	0	0	0	8,154,000	10/05/2021
3211846	CF	FORT MYERS	FL		02/09/2022	3.250	5,244,796	0	0	0	0	0	10,800,000	11/22/2021
3211856	CF	SCOTTSDALE	AZ		11/18/2021	3.250	2,712,923	0	0	0	0	0	5,085,000	10/20/2021
3211866		WEST CHESTER	PA		01/19/2022	3.500	3,207,522	0	0	0	0	0	8,010,000	11/15/2021
3211876	CF	DELAWARE	OH		12/08/2021	3.410	3,722,590	0	0	0	0	0	6,219,000	10/14/2021
3211890		ESCONDIDO	CA		01/20/2022	3.520	1,534,803	0	0	0	0	0	3,590,000	11/18/2021
3211906	CF	BELTON	MO		03/25/2022	3.850	3,989,601	0	0	0	0	0	7,830,000	10/21/2021
3211910	CF	SWARTZ CREEK	MI		01/19/2022	3.600	859,594	0	0	0	0	0	4,000,000	11/15/2021
3211926	CF	FRESNO	CA		12/17/2021	3.200	4,410,404	0	0	0	0	0	16,740,000	11/08/2021
3211936	CF	LEMOORE	CA		12/17/2021	3.300	4,577,530	0	0	0	0	0	12,780,000	11/08/2021
3211946	CF	YOUNGSVILLE	NC		12/29/2021	3.540	3,544,486	0	0	0	0	0	10,440,000	10/28/2021
3211956	CF	GREENWICH	CT		01/14/2022	3.350	4,479,578	0	0	0	0	0	10,350,000	11/17/2021

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3211966	CF	MERRICK	NY		02/04/2022	3.550	2,673,872	0	0	0	0	0	5,400,000	12/26/2021
3211970	CF	PHOENIX	AZ		02/28/2022	3.650	1,126,902	0	0	0	0	0	2,500,000	12/01/2021
3211986	CF	TUALATIN	OR		01/27/2022	3.350	10,019,184	0	0	0	0	0	21,672,000	12/15/2021
3211996	CF	AUSTIN	TX		03/24/2022	3.200	1,859,613	0	0	0	0	0	3,717,000	01/14/2022
3212016		STUART	FL		02/09/2022	3.350	1,750,751	0	0	0	0	0	3,240,000	01/14/2022
3212026		OLATHE	KS		02/07/2022	4.500	2,700,000	0	0	0	0	0	4,500,000	11/23/2021
3212036		BETHLEHEM	PA		03/03/2022	3.360	2,633,500	0	0	0	0	0	5,310,000	01/03/2022
3212046		SARASOTA	FL		01/25/2022	4.550	3,534,263	0	0	0	0	0	4,275,000	01/05/2022
3212056	CF	JACKSON	MS		03/11/2022	3.350	4,253,535	0	0	0	0	0	7,920,000	01/07/2022
3221016		SMYRNA	GA		04/01/2022	4.650	2,979,427	0	0	0	0	0	3,933,000	01/27/2022
3221026	CF	WAUKESHA	WI		06/02/2022	3.400	9,397,726	0	0	0	0	0	18,810,000	03/15/2022
3221036	CF	ST. LOUIS	MO		06/02/2022	3.400	6,210,671	0	0	0	0	0	11,727,000	03/04/2022
3221046		RICHMOND	VA		03/01/2022	4.990	10,208,803	0	0	0	0	0	14,310,000	01/07/2022
3221056	CF	GARNER	NC		10/06/2022	4.150	3,538,184	0	0	0	0	0	10,890,000	07/23/2022
3221076	CF	TIGARD	OR		05/26/2022	3.770	3,316,527	0	0	0	0	0	7,290,000	02/22/2022
3221086	CF	TREVOR	WI		04/12/2022	3.500	8,546,762	0	0	0	0	0	20,520,000	03/15/2022
3221096		RALEIGH	NC		07/14/2022	3.830	9,164,610	0	0	0	0	0	27,990,000	05/10/2022
3221106	CF	MERRICK	NY		04/22/2022	3.900	864,246	0	0	0	0	0	1,530,000	03/16/2022
3221110		SCOTTSDALE	AZ		04/21/2022	3.850	1,744,753	0	0	0	0	0	4,100,000	03/28/2022
3221126	CF	EL PASO	TX		05/11/2022	4.100	8,222,199	0	0	0	0	0	31,900,500	04/07/2022
3221156	CF	EAGAN	MN		05/11/2022	3.800	4,628,491	0	0	0	0	0	8,208,000	03/11/2022
3221165		CLINTON	MS		12/12/2023	7.000	440,949	0	0	0	0	0	10,170,000	10/27/2023
3221166		CLINTON	MS		05/13/2022	3.830	2,520,099	0	0	0	0	0	10,170,000	10/27/2023
3221170	CF	CASTLE ROCK	CO		05/24/2022	3.500	563,291	0	0	0	0	0	5,480,000	04/08/2022
3221180	CF	MESA	AZ		06/14/2022	3.920	1,827,651	0	0	0	0	0	3,550,000	03/25/2022
3221206	CF	STUART	FL		06/24/2022	3.850	3,163,356	0	0	0	0	0	7,650,000	05/01/2022
3221210	CF	FOXFIELD	CO		05/26/2022	3.490	1,239,951	0	0	0	0	0	8,000,000	04/21/2022
3221226	CF	PLAINVILLE	MA		06/08/2022	3.850	2,752,864	0	0	0	0	0	5,310,000	04/26/2022
3221235		POMPANO BEACH	FL		07/24/2025	6.280	4,027,437	0	0	0	0	0	25,425,000	06/09/2025
3221236	CF	POMPANO BEACH	FL		05/27/2022	4.450	5,579,654	0	0	0	0	0	25,425,000	06/09/2025
3221246	CF	NEW YORK	NY		06/01/2022	4.340	3,982,333	0	0	0	0	0	10,260,000	04/26/2022
3221256		ROANOKE	VA		06/17/2022	4.440	3,567,911	0	0	0	0	0	6,165,000	04/26/2022
3221260		AYER	MA		05/23/2022	5.250	5,887,078	0	0	0	0	0	8,000,000	03/14/2022
3221286		MIDLOTHIAN	VA		06/10/2022	4.480	4,139,141	0	0	0	0	0	7,740,000	04/26/2022
3221296	CF	PARSIPPANY	NJ		07/15/2022	4.750	14,063,553	0	0	0	0	0	27,000,000	06/01/2022

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3221316		WEST CHESTER	OH		07/15/2022	6.350	8,370,000	0	0	0	0	0	11,970,000	06/01/2022
3221326		ROSLYN	NY		07/01/2022	6.450	3,150,000	0	0	0	0	0	7,020,000	05/18/2022
3221330	CF	TUCSON	AZ		07/27/2022	5.260	627,924	0	0	0	0	0	1,000,000	05/26/2022
3221346		TEMPLE	TX		09/01/2022	5.200	6,239,875	0	0	0	0	0	18,990,000	06/29/2022
3221366	CF	GILBERT	AZ		08/04/2022	5.160	5,297,142	0	0	0	0	0	11,385,000	06/10/2022
3221376	CF	BLOOMINGTON	IN		10/04/2022	4.710	1,525,854	0	0	0	0	0	4,869,000	08/10/2022
3221386		BLOOMINGTON	IN		10/01/2023	4.610	1,427,708	0	0	0	0	0	6,849,000	08/10/2022
3221396	CF	MACEDONIA	OH		07/21/2022	4.850	3,571,077	0	0	0	0	0	10,280,000	06/10/2022
3221406	CF	ELYRIA	OH		09/08/2022	5.100	2,821,653	0	0	0	0	0	6,813,000	06/21/2022
3221410		WATERBURY	CT		08/16/2022	6.000	4,000,000	0	0	0	0	0	6,400,000	08/01/2022
3221426	CF	WESTLAND	MI		12/09/2022	5.000	3,886,197	0	0	0	0	0	7,173,000	10/14/2022
3221436	CF	MEAD	CO		10/31/2022	5.000	3,190,770	0	0	0	0	0	6,435,000	10/31/2022
3221470		PENNSAUKEN	NJ		11/10/2022	6.000	8,450,000	0	0	0	0	0	13,000,000	09/09/2022
3221496		EL PASO	TX		11/10/2022	5.840	1,369,442	0	0	0	0	0	2,492,253	09/30/2022
3221500		HOUSTON	TX		02/28/2023	5.730	4,116,765	0	0	0	0	0	6,300,000	11/07/2022
3221520	CF	CLINTON	MS		11/30/2022	6.240	3,705,509	0	0	0	0	0	7,300,000	10/18/2022
3221530	CF	CLINTON	MS		11/30/2022	6.240	2,406,175	0	0	0	0	0	5,100,000	10/18/2022
3221540		YPSILANTI	MI		12/23/2022	7.250	2,002,585	0	0	0	0	0	2,820,000	08/28/2025
3221550		LONGMONT	CO		12/13/2022	7.500	4,000,000	0	0	0	0	0	6,656,000	11/22/2022
3221551		LONGMONT	CO		12/13/2022	7.500	1,200,881	0	0	0	0	0	6,656,000	11/22/2022
3221566		PENSACOLA	FL		02/24/2023	7.850	2,547,473	0	0	0	0	0	4,140,000	12/21/2022
3221576	CF	CLARKSTON	GA		03/15/2023	5.850	8,540,971	0	0	0	0	0	25,560,000	02/14/2023
3231010		BROOKFIELD	WI		03/24/2023	8.000	5,250,000	0	0	0	0	0	9,300,000	01/19/2023
3231026		RYE	NY		03/31/2023	7.750	5,670,000	0	0	0	0	0	9,720,000	02/17/2023
3231036		NORTH CHARLESTON	SC		04/11/2023	7.370	4,050,000	0	0	0	0	0	7,380,000	02/16/2023
3231056	CF	TRAVERSE CITY	MI		04/19/2023	5.300	3,464,408	0	0	0	0	0	8,100,000	03/07/2023
3231066		FORT WORTH	TX		03/14/2023	7.500	4,050,000	0	0	0	0	0	6,840,000	02/17/2023
3231096	CF	FAIRFIELD	OH		04/25/2023	5.780	855,205	0	0	0	0	0	1,350,000	03/13/2023
3231100	CF	BELLBROOK	OH		05/31/2023	5.640	3,843,648	0	0	0	0	0	11,300,000	04/05/2023
3231110		AUBURN	CA		07/11/2023	5.810	5,255,599	0	0	0	0	0	11,500,000	03/21/2023
3231140	CF	COLD SPRING	KY		09/29/2023	5.350	4,418,570	0	0	0	0	0	9,500,000	08/23/2023
3231150		OXFORD	OH		09/29/2023	5.350	2,534,864	0	0	0	0	0	4,525,000	08/24/2023
3231160	CF	LA MIRADA	CA		07/06/2023	5.650	1,628,683	0	0	0	0	0	6,190,000	05/18/2023
3231170		WINDSOR	CT		06/14/2023	7.500	5,725,000	0	0	0	0	0	18,610,000	05/04/2023
3231186	CF	NORTH CHARLESTON	SC		06/20/2023	5.600	3,550,320	0	0	0	0	0	7,895,159	05/31/2023

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3231210	CF	TUCSON	AZ		07/19/2023	5.800	1,213,844	0	0	0	0	0	2,220,000	06/19/2023
3231220		LONG ISLAND CITY	NY		08/16/2023	5.650	1,912,553	0	0	0	0	0	4,700,000	06/21/2023
3231230	CF	SPRINGFIELD	VA		07/26/2023	5.850	7,657,597	0	0	0	0	0	14,000,000	05/09/2023
3231250		OLATHE	KS		09/18/2023	5.640	1,523,770	0	0	0	0	0	2,500,000	06/30/2023
3231280	CF	ANDERSON	SC		09/27/2023	5.950	3,982,975	0	0	0	0	0	7,150,000	07/20/2023
3231300		CHARLOTTE	NC		09/13/2023	8.100	3,240,000	0	0	0	0	0	6,540,000	07/26/2023
3231310	CF	SALEM	OR		11/30/2023	5.950	3,778,630	0	0	0	0	0	7,460,000	09/21/2023
3231330		INDIANAPOLIS	IN		10/18/2023	6.000	3,702,448	0	0	0	0	0	6,300,000	08/28/2023
3231340		ANDERSON	IN		10/18/2023	6.100	5,311,681	0	0	0	0	0	12,750,000	09/01/2023
3231360		INDIANAPOLIS	IN		10/24/2023	8.600	2,950,000	0	0	0	0	0	6,650,000	08/04/2023
3231370		GREENSBORO	NC		11/28/2023	6.200	4,730,724	0	0	0	0	0	12,230,000	09/28/2023
3231400		SAVANNAH	GA		11/17/2023	8.850	5,423,058	0	0	0	0	0	11,580,000	10/23/2023
3231416	CF	TUCSON	AZ		01/18/2024	7.500	4,255,120	0	0	0	0	0	8,375,510	10/27/2023
3231420	CF	ANAHEIM	CA		02/14/2024	6.640	1,699,235	0	0	0	0	0	5,350,000	12/22/2023
3231430		SHIRLEY	NY		03/14/2024	6.800	5,953,736	0	0	0	0	0	20,400,000	01/06/2024
3231440	CF	CHANHASSEN	MN		01/16/2024	6.180	3,869,579	0	0	0	0	0	12,000,000	12/12/2023
3231450		VIRGINIA BEACH	VA		01/25/2024	8.380	3,847,000	0	0	0	0	0	7,200,000	12/19/2023
3231466		FRESNO	CA		02/28/2024	6.600	1,623,977	0	0	0	0	0	3,400,000	01/08/2024
3231470		FERNLEY	NV		04/09/2024	5.950	5,443,175	0	0	0	0	0	34,230,000	01/11/2024
3231480	CF	WESTLAND	MI		02/05/2024	5.960	2,933,562	0	0	0	0	0	9,100,000	01/11/2024
3231490		YPSILANTI	MI		02/05/2024	5.960	2,444,657	0	0	0	0	0	8,100,000	01/11/2024
3231500		GROVE CITY	OH		03/01/2024	8.250	11,429,451	0	0	0	0	0	19,600,000	01/15/2024
3231510	CF	PUYALLUP	WA		03/20/2024	5.950	1,713,115	0	0	0	0	0	5,950,000	01/30/2024
3231530	CF	FORT WAYNE	IN		04/04/2024	5.860	2,449,238	0	0	0	0	0	11,800,000	02/08/2024
3241010		HIALEAH	FL		03/22/2024	8.200	10,500,265	0	0	0	0	0	21,543,350	02/22/2024
3241020	CF	SOUTHAVEN	MS		04/15/2024	6.050	1,222,668	0	0	0	0	0	5,550,000	02/08/2024
3241030	CF	MANKATO	MN		04/03/2024	6.100	8,800,000	0	0	0	0	0	20,650,000	02/08/2024
3241040		CHULA VISTA	CA		05/01/2024	6.250	981,102	0	0	0	0	0	3,960,000	04/02/2024
3241050		SUGAR HILL	GA		04/03/2024	8.250	400,000	0	0	0	0	0	5,500,000	04/01/2024
3241070	CF	SOMERVILLE	NJ		04/23/2024	6.200	2,090,107	0	0	0	0	0	4,200,000	02/23/2024
3241080		MANASSAS	VA		05/28/2024	8.350	5,055,000	0	0	0	0	0	11,900,000	03/21/2024
3241100		KANSAS CITY	MO		07/02/2024	5.950	19,994,251	0	0	0	0	0	35,625,000	04/02/2024
3241110	CF	SAN DIEGO	CA		06/03/2024	6.210	5,262,595	0	0	0	0	0	11,000,000	03/26/2024
3241120	CF	ALBUQUERQUE	NM		06/07/2024	6.000	3,341,082	0	0	0	0	0	6,450,000	04/09/2024
3241130		SAVANNAH	GA		06/07/2024	6.000	2,762,459	0	0	0	0	0	5,300,000	03/25/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3241140	CF	FINDLAY	OH		04/25/2024	6.250	1,264,052	0	0	0	0	0	3,100,000	03/20/2024
3241150		CITY OF INDUSTRY	CA		05/29/2024	6.150	4,867,416	0	0	0	0	0	11,250,000	03/20/2024
3241160	CF	EAST RIDGE	TN		05/28/2024	6.150	2,000,000	0	0	0	0	0	5,500,000	03/22/2024
3241180	CF	MINNETONKA	MN		06/03/2024	6.070	5,500,000	0	0	0	0	0	13,800,000	03/28/2024
3241190	CF	CHICAGO	IL		06/20/2024	6.150	1,600,000	0	0	0	0	0	3,500,000	05/02/2024
3241200		MYRTLE BEACH	SC		06/28/2024	6.330	2,146,494	0	0	0	0	0	6,365,000	04/24/2024
3241210	CF	VANCOUVER	WA		06/13/2024	6.110	2,924,620	0	0	0	0	0	5,350,000	04/26/2024
3241220	CF	LEES SUMMIT	MO		06/17/2024	6.320	4,253,802	0	0	0	0	0	7,100,000	04/30/2024
3241250		NEWPORT NEWS	VA		07/24/2024	6.490	6,159,572	0	0	0	0	0	18,200,000	05/09/2024
3241260		FARMINGDALE	NY		08/29/2024	6.650	4,843,834	0	0	0	0	0	13,600,000	06/05/2024
3241270	CF	LAFAYETTE	IN		08/14/2024	6.550	1,036,196	0	0	0	0	0	2,340,000	06/06/2024
3241280		WESTBURY	NY		07/31/2024	6.300	3,957,469	0	0	0	0	0	13,200,000	06/21/2024
3241290		IRVING	TX		06/25/2024	6.280	4,071,064	0	0	0	0	0	13,100,000	06/05/2024
3241300	CF	TUALATIN	OR		08/13/2024	6.310	7,060,531	0	0	0	0	0	16,350,000	07/10/2024
3241310	CF	INDIAN TRAIL	NC		07/22/2024	6.350	3,938,012	0	0	0	0	0	7,750,000	05/29/2024
3241320		MILFORD	CT		09/09/2024	8.680	5,531,762	0	0	0	0	0	8,500,000	06/24/2024
3241330	CF	OGDEN	UT		12/18/2024	6.550	1,477,531	0	0	0	0	0	3,690,000	07/23/2024
3241340		MONUMENT	CO		07/30/2024	6.300	1,574,972	0	0	0	0	0	4,375,000	07/08/2024
3241360	CF	COLORADO SPRINGS	CO		08/27/2024	6.400	1,174,652	0	0	0	0	0	2,650,000	07/08/2024
3241380		NEWBERG	OR		08/22/2024	6.250	2,299,235	0	0	0	0	0	4,600,000	07/10/2024
3241390	CF	ZIONSVILLE	IN		09/10/2024	6.550	1,127,894	0	0	0	0	0	2,000,000	07/24/2024
3241400		GREENVILLE	SC		09/05/2024	8.180	8,530,218	0	0	0	0	0	20,150,000	07/17/2024
3241410		ALPHARETTA	GA		09/30/2024	8.080	6,240,000	0	0	0	0	0	9,700,000	08/19/2024
3241420	CF	CINCINNATI	OH		09/05/2024	5.920	4,599,952	0	0	0	0	0	8,400,000	08/07/2024
3241430		WESTMINSTER	MD		10/31/2024	6.100	3,139,052	0	0	0	0	0	11,150,000	08/28/2024
3241435		WESTMINSTER	MD		10/31/2024	6.150	1,517,823	0	0	0	0	0	11,150,000	08/28/2024
3241440	CF	ST. LOUIS	MO		09/05/2024	6.200	2,690,075	0	0	0	0	0	5,730,000	08/15/2024
3241450	CF	WINTERVILLE	NC		11/18/2024	6.100	949,265	0	0	0	0	0	2,879,000	09/09/2024
3241460		JEFFERSONVILLE	IN		10/31/2024	5.700	4,382,947	0	0	0	0	0	10,700,000	08/23/2024
3241470	CF	HANOVER TOWNSHIP	PA		11/06/2024	5.800	2,105,665	0	0	0	0	0	3,900,000	09/05/2024
3241480	CF	CHASKA	MN		10/21/2024	5.800	4,657,635	0	0	0	0	0	8,500,000	07/25/2024
3241500		KNOXVILLE	TN		10/01/2024	7.850	8,802,430	0	0	0	0	0	14,500,000	08/28/2024
3241510	CF	COLUMBUS	OH		11/08/2024	5.600	3,742,448	0	0	0	0	0	18,100,000	09/25/2024
3241520		NEW YORK	NY		12/18/2024	5.850	3,891,760	0	0	0	0	0	24,600,000	09/23/2024
3241530		CHERRY HILL	NJ		11/06/2024	7.750	3,100,000	0	0	0	0	0	6,650,000	09/24/2024

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3241540	CF	BOTHELL	WA		11/18/2024	6.350	2,359,465	0	0	0	0	0	5,710,000	09/13/2024
3241550	CF	ALPHARETTA	GA		11/13/2024	5.850	10,554,323	0	0	0	0	0	19,140,000	09/13/2024
3241560	CF	OLATHE	KS		12/20/2024	5.650	9,356,128	0	0	0	0	0	18,500,000	10/08/2024
3241570		LOS BANOS	CA		11/06/2024	5.700	3,826,193	0	0	0	0	0	13,360,000	10/03/2024
3241580	CF	ORANGE	CA		12/04/2024	6.000	2,188,786	0	0	0	0	0	5,100,000	10/09/2024
3241590	CF	KALAMAZOO	MI		12/11/2024	5.500	987,680	0	0	0	0	0	3,200,000	10/10/2024
3241600		CLARKSTON	MI		12/11/2024	5.500	2,469,200	0	0	0	0	0	12,250,000	10/09/2024
3241610		WARREN	MI		12/11/2024	5.500	3,456,880	0	0	0	0	0	8,400,000	10/09/2024
3241620		WATERFORD TOWNSHIP	MI		12/11/2024	5.500	987,680	0	0	0	0	0	4,110,000	10/09/2024
3241630		BELLEVILLE	MI		12/11/2024	5.500	1,185,216	0	0	0	0	0	8,300,000	10/10/2024
3241640	CF	JACKSON	MS		12/12/2024	5.750	2,457,764	0	0	0	0	0	4,275,000	10/07/2024
3241650	CF	MORGANTOWN	WV		12/17/2024	7.500	10,000,000	0	0	0	0	0	16,100,000	10/19/2024
3241660	CF	OVERLAND PARK	KS		11/20/2024	5.500	4,932,646	0	0	0	0	0	8,600,000	10/02/2024
3241670	CF	DECATUR	GA		02/07/2025	5.600	2,149,189	0	0	0	0	0	9,880,000	11/14/2024
3241680	CF	TAYLOR	MI		12/09/2024	7.500	4,550,000	0	0	0	0	0	8,100,000	10/17/2024
3241690		BLUE ASH	OH		01/23/2025	5.900	1,551,403	0	0	0	0	0	2,800,000	10/16/2024
3241700		DECATUR	GA		02/07/2025	5.600	2,957,798	0	0	0	0	0	8,650,000	11/20/2024
3241710		ALBUQUERQUE	NM		12/17/2024	5.600	2,963,715	0	0	0	0	0	5,900,000	10/30/2024
3241720		FAIRLESS HILLS	PA		01/17/2025	5.750	9,807,398	0	0	0	0	0	16,900,000	11/12/2024
3241730		SOUTH BOSTON	MA		01/29/2025	7.750	2,600,000	0	0	0	0	0	5,050,000	12/04/2024
3241740		HENDERSONVILLE	TN		12/06/2024	7.850	6,500,000	0	0	0	0	0	11,000,000	11/08/2024
3241750		ATLANTA	GA		03/06/2025	7.850	5,175,000	0	0	0	0	0	7,100,000	01/02/2025
3241760		MEDINA	OH		01/17/2025	5.930	2,474,209	0	0	0	0	0	9,900,000	12/20/2024
3241770		SUFFOLK	VA		01/28/2025	7.950	6,818,000	0	0	0	0	0	10,400,000	11/21/2024
3241780		CENTRAL ISLIP	NY		03/28/2025	6.400	4,746,932	0	0	0	0	0	16,200,000	12/06/2024
3241790	CF	TUCSON	AZ		01/24/2025	6.350	3,180,900	0	0	0	0	0	5,800,000	12/10/2024
3241800		ENGLEWOOD	CO		03/03/2025	7.650	3,100,000	0	0	0	0	0	5,100,000	12/11/2024
3241810	CF	COLUMBUS	OH		03/03/2025	6.190	1,680,594	0	0	0	0	0	2,850,000	01/03/2025
3241820		PHOENIX	AZ		02/25/2025	6.180	987,105	0	0	0	0	0	3,990,000	01/27/2025
3241830		DURHAM	NC		02/14/2025	7.950	2,240,100	0	0	0	0	0	3,940,000	01/03/2025
3241840	CF	PHOENIX	AZ		03/06/2025	6.090	1,600,000	0	0	0	0	0	4,600,000	01/16/2025
3241850		COLORADO SPRINGS	CO		02/18/2025	7.540	5,450,000	0	0	0	0	0	8,900,000	01/07/2025
3241860	CF	CAMPBELL	CA		04/25/2025	6.360	1,952,571	0	0	0	0	0	6,900,000	01/24/2025
3241870		FORT LAUDERDALE	FL		03/04/2025	6.200	8,403,119	0	0	0	0	0	19,000,000	01/27/2025
3241880	CF	OGDEN	UT		04/17/2025	6.150	4,500,000	0	0	0	0	0	13,250,000	01/28/2025

General Interrogatory:

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2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
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4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3241890	CF	WEST CHESTER	OH		02/27/2025	7.850	4,907,500	0	0	0	0	0	7,900,000	01/27/2025
3241900	CF	ABERDEEN TOWNSHIP	NJ		04/11/2025	6.530	2,118,919	0	0	0	0	0	5,800,000	01/27/2025
3251010		BENSALEM	PA		04/22/2025	6.650	6,384,172	0	0	0	0	0	15,600,000	02/11/2025
3251020	CF	MONROE	MI		04/01/2025	6.730	2,226,353	0	0	0	0	0	4,800,000	02/05/2025
3251030	CF	GAHANNA	OH		05/08/2025	6.640	3,968,208	0	0	0	0	0	8,650,000	02/26/2025
3251050	CF	ELON	NC		04/04/2025	6.280	8,343,652	0	0	0	0	0	17,655,000	02/26/2025
3251066		BRONX	NY		05/01/2025	6.500	5,660,701	0	0	0	0	0	24,840,000	02/19/2025
3251070		RALEIGH	NC		03/26/2025	7.750	1,700,000	0	0	0	0	0	6,670,000	02/24/2025
3251080		RALEIGH	NC		03/26/2025	7.750	7,300,000	0	0	0	0	0	17,130,000	02/24/2025
3251090	CF	LOS ANGELES	CA		04/10/2025	5.630	7,350,000	0	0	0	0	0	18,700,000	02/25/2025
3251100	CF	LOS ANGELES	CA		04/10/2025	5.630	3,900,000	0	0	0	0	0	11,600,000	02/25/2025
3251110		PHILADELPHIA	PA		04/25/2025	6.600	8,420,473	0	0	0	0	0	27,500,000	01/13/2025
3251120	CF	COLORADO SPRINGS	CO		04/10/2025	5.860	2,978,211	0	0	0	0	0	11,200,000	03/14/2025
3251130		SOMERVILLE	MA		05/08/2025	6.270	6,500,000	0	0	0	0	0	36,100,000	03/19/2025
3251140	CF	AUBURN	CA		05/16/2025	6.430	12,893,274	0	0	0	0	0	27,900,000	03/14/2025
3251150		BENSALEM	PA		05/06/2025	7.950	4,131,703	0	0	0	0	0	6,800,000	03/20/2025
3251160	CF	TUCSON	AZ		05/14/2025	6.600	2,331,206	0	0	0	0	0	4,500,000	03/05/2025
3251180		SOUTH PASADENA	CA		05/29/2025	5.750	4,968,301	0	0	0	0	0	17,450,000	03/19/2025
3251190		BROOKLYN	NY		05/08/2025	6.300	6,714,933	0	0	0	0	0	17,800,000	01/21/2025
3251200	CF	DETROIT	MI		05/14/2025	6.250	991,561	0	0	0	0	0	1,600,000	04/02/2025
3251210	CF	SANTA BARBARA	CA		06/13/2025	6.100	2,472,992	0	0	0	0	0	5,580,000	03/27/2025
3251220	CF	MAGNA	UT		04/30/2025	5.450	6,250,605	0	0	0	0	0	31,000,000	03/19/2025
3251230		MANCHESTER	CT		04/10/2025	7.500	8,000,000	0	0	0	0	0	15,700,000	03/10/2025
3251240	CF	LAKE ORION	MI		06/05/2025	6.290	1,986,057	0	0	0	0	0	4,100,000	04/15/2025
3251250		NORTH CHARLESTON	SC		04/30/2025	6.080	2,103,473	0	0	0	0	0	12,400,000	03/21/2025
3251260		CENTEREACH	NY		05/15/2025	7.700	14,044,326	0	0	0	0	0	32,400,000	03/17/2025
3251270		MESA	AZ		05/15/2025	7.500	3,800,000	0	0	0	0	0	7,350,000	03/22/2025
3251280		NEW YORK	NY		06/11/2025	5.950	3,979,698	0	0	0	0	0	13,300,000	04/22/2025
3251290	CF	LEBANON	TN		06/30/2025	6.060	3,877,121	0	0	0	0	0	19,560,000	04/07/2025
3251300	CF	WOODHAVEN	MI		06/04/2025	5.750	1,625,000	0	0	0	0	0	7,650,000	03/20/2025
3251310		LAS VEGAS	NV		07/11/2025	6.250	2,811,328	0	0	0	0	0	10,375,000	04/18/2025
3251320		ENGLEWOOD	OH		06/06/2025	5.940	2,785,762	0	0	0	0	0	9,500,000	04/07/2025
3251340	CF	FRESNO	CA		05/22/2025	5.750	4,421,787	0	0	0	0	0	13,330,000	04/01/2025
3251350	CF	IRVING	TX		06/11/2025	5.850	8,257,070	0	0	0	0	0	20,000,000	04/04/2025
3251360	CF	POMPANO BEACH	FL		08/20/2025	5.750	4,984,264	0	0	0	0	0	13,800,000	06/02/2025

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3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3251370		NASHVILLE	TN		07/09/2025	6.250	2,983,209	0	0	0	0	0	11,290,000	04/29/2025
3251380		BELLMAWR	NJ		05/22/2025	8.000	8,190,000	0	0	0	0	0	13,200,000	05/06/2025
3251390	CF	SANDY	UT		07/16/2025	6.500	976,054	0	0	0	0	0	2,570,000	06/09/2025
3251400	CF	TAMPA	FL		06/20/2025	7.650	1,150,000	0	0	0	0	0	1,800,000	05/12/2025
3251410		CLEARFIELD	UT		07/31/2025	6.410	2,088,533	0	0	0	0	0	4,240,000	07/08/2025
3251420		EUGENE	OR		06/20/2025	7.500	3,044,345	0	0	0	0	0	3,880,000	05/19/2025
3251430		HENDERSON	NV		07/10/2025	7.750	10,000,000	0	0	0	0	0	21,640,000	05/23/2025
3251440		RALEIGH	NC		07/01/2025	7.770	6,754,467	0	0	0	0	0	10,850,000	05/20/2025
3251450	CF	YORKTOWN	VA		07/14/2025	6.600	1,239,843	0	0	0	0	0	2,230,000	06/09/2025
3251470		NORTHBROOK	IL		09/18/2025	6.990	2,384,799	0	0	0	0	0	4,580,000	07/23/2025
3251480		COCOA BEACH	FL		08/15/2025	6.740	9,655,082	0	0	0	0	0	30,800,000	06/27/2025
3251490		SANDY SPRINGS	GA		08/20/2025	7.900	2,750,000	0	0	0	0	0	4,250,000	06/19/2025
3251500	CF	FREMONT	CA		08/08/2025	8.000	2,700,000	0	0	0	0	0	7,000,000	07/02/2025
3251510		TEMECULA	CA		08/08/2025	8.000	1,900,000	0	0	0	0	0	5,700,000	07/02/2025
3251526		PLYMOUTH	MI		08/26/2025	6.550	1,336,642	0	0	0	0	0	4,770,000	07/10/2025
3251536		CINCINNATI	OH		09/18/2025	5.840	4,486,658	0	0	0	0	0	10,890,000	07/14/2025
3251546		ST. LOUIS PARK	MN		10/07/2025	5.390	3,892,500	0	0	0	0	0	7,200,000	06/24/2025
3251556		FORT COLLINS	CO		10/01/2025	6.360	2,243,842	0	0	0	0	0	5,670,000	08/18/2025
3251566	CF	RICHMOND	VA		08/20/2025	6.030	1,665,000	0	0	0	0	0	4,365,000	07/11/2025
3251570		NORTH CHARLESTON	SC		09/26/2025	7.550	8,700,000	0	0	0	0	0	15,420,000	08/14/2025
3251586		MURRAY	UT		11/05/2025	5.400	4,185,000	0	0	0	0	0	12,303,000	08/27/2025
3251596	CF	SOMERVILLE	MA		08/28/2025	5.580	2,790,000	0	0	0	0	0	9,450,000	07/18/2025
3251606		WARNER ROBINS	GA		10/09/2025	6.000	6,743,280	0	0	0	0	0	13,410,000	08/05/2025
3251610		AIKEN	SC		10/01/2025	6.500	610,977	0	0	0	0	0	2,410,000	08/15/2025
3251636		MOUNT PLEASANT	SC		09/30/2025	6.480	1,615,648	0	0	0	0	0	5,130,000	08/12/2025
3251646		METUCHEN	NJ		10/29/2025	5.630	3,600,000	0	0	0	0	0	7,425,000	09/19/2025
3251656		CLINTON TOWNSHIP	MI		09/25/2025	6.150	1,427,140	0	0	0	0	0	2,232,000	08/18/2025
3251666		PORT WASHINGTON	NY		10/22/2025	6.120	2,022,131	0	0	0	0	0	3,870,000	09/11/2025
3251676		BROOKLYN	NY		09/30/2025	5.440	7,184,024	0	0	0	0	0	15,660,000	09/03/2025
3251690		FORT MYERS	FL		09/29/2025	7.600	2,310,000	0	0	0	0	0	4,110,000	09/08/2025
3251706		JAMAICA	NY		11/06/2025	6.150	4,590,000	0	0	0	0	0	11,700,000	07/25/2025
3251716		LAYTON	UT		10/29/2025	5.150	3,236,214	0	0	0	0	0	32,400,000	09/18/2025
3251726		PUYALLUP	WA		10/17/2025	5.400	916,976	0	0	0	0	0	3,060,000	09/29/2025
3251730		VAUXHALL	NJ		11/10/2025	7.340	13,100,000	0	0	0	0	0	25,400,000	09/19/2025
3251746		MORENO VALLEY	CA		11/25/2025	5.830	6,300,000	0	0	0	0	0	11,565,000	10/07/2025

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3251750		SANDSTONE	VA		11/12/2025	7.150	2,249,000	0	0	0	0	0	3,500,000	09/26/2025
3251766		BROOK PARK	OH		10/31/2025	6.300	2,466,705	0	0	0	0	0	10,530,000	10/03/2025
3251776		NEW YORK CITY	NY		12/09/2025	5.650	8,100,000	0	0	0	0	0	36,000,000	09/09/2025
3251800		GREENSBORO	NC		10/24/2025	7.100	4,778,716	0	0	0	0	0	8,180,000	07/01/2025
3251810		STOCKBRIDGE	GA		10/17/2025	7.250	3,250,000	0	0	0	0	0	5,250,000	09/26/2025
3251826		LIVONIA	MI		12/02/2025	6.000	3,240,000	0	0	0	0	0	7,083,000	10/02/2025
3251836		INVER GROVE HEIGHTS	MN		11/20/2025	5.100	2,700,000	0	0	0	0	0	18,630,000	10/16/2025
3251840		KENNESAW	GA		11/14/2025	7.200	2,600,000	0	0	0	0	0	4,700,000	10/09/2025
3251856		MUKILTEO	WA		12/02/2025	6.050	2,430,000	0	0	0	0	0	8,190,000	10/30/2025
3251866		KANSAS CITY	MO		12/11/2025	5.100	3,825,000	0	0	0	0	0	12,060,000	10/15/2025
3251876		REEDLEY	CA		12/19/2025	5.350	3,330,000	0	0	0	0	0	8,217,000	10/24/2025
3251880		BEAVERTON	OR		11/14/2025	7.000	7,260,000	0	0	0	0	0	11,500,000	10/20/2025
3251896		FAIRFIELD	OH		12/18/2025	5.560	2,700,000	0	0	0	0	0	12,150,000	10/30/2025
3251900		OPA-LOCKA	FL		12/05/2025	5.870	1,125,000	0	0	0	0	0	4,000,000	10/23/2025
3251920		COLUMBIA	MD		12/22/2025	7.100	3,640,000	0	0	0	0	0	6,200,000	11/17/2025
3251956		DORAVILLE	GA		12/19/2025	5.400	4,500,000	0	0	0	0	0	12,240,000	10/31/2025
2013-03-1307		Benicia	CA		05/30/2014	5.125	21,540	0	0	0	0	0	140,800	04/15/2014
2013-03-1299		Madison Heights	MI		03/12/2014	5.375	24,502	0	0	0	0	0	117,920	12/13/2013
2013-02-1295		Franklin	TN		12/18/2013	5.375	681	0	0	0	0	0	119,625	09/12/2013
2013-02-1293		Nashville	TN		11/15/2013	5.500	23,542	0	0	0	0	0	130,500	07/31/2013
2013-03-1302		Friendswood	TX		03/31/2014	5.625	59,394	0	0	0	0	0	202,400	01/20/2014
2013-03-1303		Kemah	TX		03/31/2014	5.625	46,525	0	0	0	0	0	167,200	01/20/2014
2013-01-1278		Williamsburg	VA		05/30/2013	5.000	35,088	0	0	0	0	0	214,320	03/12/2013
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *							2,435,703,805	0	(24)	0	0	0	6,606,505,697	X X X
0899999 Total Mortgages in Good Standing							2,435,703,805	0	(24)	0	0	0	6,606,505,697	X X X
3221466		WILMINGTON	DE		10/21/2022	5.125	1,114,043	0	0	0	0	0	1,980,000	09/07/2022
2999999 Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other *							1,114,043	0	0	0	0	0	1,980,000	X X X
3299999 Total Mortgages in the Process of Foreclosure							1,114,043	0	0	0	0	0	1,980,000	X X X
3399999 Total Mortgages							2,436,817,848	0	(24)	0	0	0	6,608,485,697	X X X

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 56,350 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

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
3191195	ZIONSVILLE	IN		08/01/2025	6.680	900,000	0	4,500,000
3201015	CHANHASSEN	MN		12/30/2025	6.250	1,971,000	0	10,350,000
3201525	FAIR LAWN	NJ		01/17/2025	6.600	900,000	0	22,140,000
3211486	ALEXANDRIA	VA		06/25/2021	4.600	0	236,732	13,860,000
3221046	RICHMOND	VA		03/01/2022	4.990	0	165,214	14,310,000
3221235	POMPANO BEACH	FL		07/24/2025	6.280	4,050,000	0	25,425,000
3231290	MIDDLE RIVER	MD		12/13/2023	8.100	0	3,255,078	36,300,000
3231430	SHIRLEY	NY		03/14/2024	6.800	0	637,930	20,400,000
3241010	HIALEAH	FL		03/22/2024	8.200	0	279,465	21,543,350
3241060	NORTH CHARLESTON	SC		07/03/2024	8.350	0	63,750	4,190,000
3241320	MILFORD	CT		09/09/2024	8.680	0	51,762	8,500,000
3241400	GREENVILLE	SC		09/05/2024	8.180	0	580,218	20,150,000
3241410	ALPHARETTA	GA		09/30/2024	8.080	0	367,185	9,700,000
3241670	DECATUR	GA		02/07/2025	5.600	2,250,000	0	9,880,000
3241690	BLUE ASH	OH		01/23/2025	5.900	1,575,000	0	2,800,000
3241700	DECATUR	GA		02/07/2025	5.600	3,000,000	0	8,650,000
3241720	FAIRLESS HILLS	PA		01/17/2025	5.750	9,960,000	0	16,900,000
3241730	SOUTH BOSTON	MA		01/29/2025	7.750	2,600,000	0	0
3241750	ATLANTA	GA		03/06/2025	7.850	5,175,000	0	7,100,000
3241760	MEDINA	OH		01/17/2025	5.930	2,500,000	0	9,900,000
3241770	SUFFOLK	VA		01/28/2025	7.950	6,818,000	0	10,400,000
3241780	CENTRAL ISLIP	NY		03/28/2025	6.400	4,800,000	0	16,200,000
3241790	TUCSON	AZ		01/24/2025	6.350	3,250,000	0	5,800,000
3241800	ENGLEWOOD	CO		03/03/2025	7.650	3,100,000	0	5,100,000
3241810	COLUMBUS	OH		03/03/2025	6.190	1,700,000	0	2,850,000
3241820	PHOENIX	AZ		02/25/2025	6.180	1,000,000	0	3,990,000
3241830	DURHAM	NC		02/14/2025	7.950	1,950,000	290,100	3,940,000
3241840	PHOENIX	AZ		03/06/2025	6.090	1,600,000	0	4,600,000
3241850	COLORADO SPRINGS	CO		02/18/2025	7.540	5,450,000	0	8,900,000
3241860	CAMPBELL	CA		04/25/2025	6.360	2,000,000	0	6,900,000
3241870	FORT LAUDERDALE	FL		03/04/2025	6.200	8,500,000	0	19,000,000
3241880	OGDEN	UT		04/17/2025	6.150	4,500,000	0	13,250,000
3241890	WEST CHESTER	OH		02/27/2025	7.850	4,907,500	0	7,900,000
3241900	ABERDEEN TOWNSHIP	NJ		04/11/2025	6.530	2,150,000	0	5,800,000
3251010	BENSALEM	PA		04/22/2025	6.650	6,444,000	0	15,600,000
3251020	MONROE	MI		04/01/2025	6.730	2,250,000	0	4,800,000
3251030	GAHANNA	OH		05/08/2025	6.640	4,000,000	0	8,650,000
3251050	ELON	NC		04/04/2025	6.280	8,400,000	0	17,655,000
3251066	BRONX	NY		05/01/2025	6.500	5,715,000	0	24,840,000
3251070	RALEIGH	NC		03/26/2025	7.750	1,700,000	0	6,670,000
3251080	RALEIGH	NC		03/26/2025	7.750	7,300,000	0	17,130,000
3251090	LOS ANGELES	CA		04/10/2025	5.630	7,350,000	0	18,700,000

SCHEDULE B - PART 2

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

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
3251100	LOS ANGELES	CA		04/10/2025	5.630	3,900,000	0	11,600,000
3251110	PHILADELPHIA	PA		04/25/2025	6.600	8,500,000	0	27,500,000
3251120	COLORADO SPRINGS	CO		04/10/2025	5.860	3,000,000	0	11,200,000
3251130	SOMERVILLE	MA		05/08/2025	6.270	6,500,000	0	36,100,000
3251140	AUBURN	CA		05/16/2025	6.430	13,000,000	0	27,900,000
3251150	BENSALEM	PA		05/06/2025	7.950	3,920,000	211,703	6,800,000
3251160	TUCSON	AZ		05/14/2025	6.600	2,350,000	0	4,500,000
3251180	SOUTH PASADENA	CA		05/29/2025	5.750	5,000,000	0	17,450,000
3251190	BROOKLYN	NY		05/08/2025	6.300	6,800,000	0	17,800,000
3251200	DETROIT	MI		05/14/2025	6.250	1,000,000	0	1,600,000
3251210	SANTA BARBARA	CA		06/13/2025	6.100	2,500,000	0	5,580,000
3251220	MAGNA	UT		04/30/2025	5.450	6,300,000	0	31,000,000
3251230	MANCHESTER	CT		04/10/2025	7.500	8,000,000	0	15,700,000
3251240	LAKE ORION	MI		06/05/2025	6.290	2,000,000	0	4,100,000
3251250	NORTH CHARLESTON	SC		04/30/2025	6.080	2,125,000	0	12,400,000
3251260	CENTEREACH	NY		05/15/2025	7.700	10,500,000	3,544,334	32,400,000
3251270	MESA	AZ		05/15/2025	7.500	3,800,000	0	7,350,000
3251280	NEW YORK	NY		06/11/2025	5.950	4,000,000	0	13,300,000
3251290	LEBANON	TN		06/30/2025	6.060	4,000,000	0	19,560,000
3251300	WOODHAVEN	MI		06/04/2025	5.750	1,625,000	0	7,650,000
3251310	LAS VEGAS	NV		07/11/2025	6.250	2,850,000	0	10,375,000
3251320	ENGLEWOOD	OH		06/06/2025	5.940	2,800,000	0	9,500,000
3251340	FRESNO	CA		05/22/2025	5.750	4,450,000	0	13,330,000
3251350	IRVING	TX		06/11/2025	5.850	8,300,000	0	20,000,000
3251360	POMPANO BEACH	FL		08/20/2025	5.750	5,000,000	0	13,800,000
3251370	NASHVILLE	TN		07/09/2025	6.250	3,000,000	0	11,290,000
3251380	BELLMAWR	NJ		05/22/2025	8.000	8,190,000	0	13,200,000
3251390	SANDY	UT		07/16/2025	6.500	1,000,000	0	2,570,000
3251400	TAMPA	FL		06/20/2025	7.650	1,150,000	0	1,800,000
3251410	CLEARFIELD	UT		07/31/2025	6.410	2,100,000	0	4,240,000
3251420	EUGENE	OR		06/20/2025	7.500	2,420,000	624,345	3,880,000
3251430	HENDERSON	NV		07/10/2025	7.750	10,000,000	0	21,640,000
3251440	RALEIGH	NC		07/01/2025	7.770	6,450,000	304,467	10,850,000
3251450	YORKTOWN	VA		07/14/2025	6.600	1,250,000	0	2,230,000
3251470	NORTHBROOK	IL		09/18/2025	6.990	2,400,000	0	4,580,000
3251480	COCOA BEACH	FL		08/15/2025	6.740	9,750,000	0	30,800,000
3251490	SANDY SPRINGS	GA		08/20/2025	7.900	2,750,000	0	4,250,000
3251500	FREMONT	CA		08/08/2025	8.000	2,700,000	0	7,000,000
3251510	TEMECULA	CA		08/08/2025	8.000	1,900,000	0	5,700,000
3251526	PLYMOUTH	MI		08/26/2025	6.550	1,350,000	0	4,770,000
3251536	CINCINNATI	OH		09/18/2025	5.840	4,500,000	0	10,890,000
3251546	ST. LOUIS PARK	MN		10/07/2025	5.390	3,892,500	0	7,200,000
3251556	FORT COLLINS	CO		10/01/2025	6.360	2,250,000	0	5,670,000

SCHEDULE B - PART 2

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

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
3251566	RICHMOND	VA		08/20/2025	6.030	1,665,000	0	4,365,000
3251570	NORTH CHARLESTON	SC		09/26/2025	7.550	8,700,000	0	15,420,000
3251586	MURRAY	UT		11/05/2025	5.400	4,185,000	0	12,303,000
3251596	SOMERVILLE	MA		08/28/2025	5.580	2,790,000	0	9,450,000
3251606	WARNER ROBINS	GA		10/09/2025	6.000	6,750,000	0	13,410,000
3251610	AIKEN	SC		10/01/2025	6.500	618,340	0	2,410,000
3251636	MOUNT PLEASANT	SC		09/30/2025	6.480	1,620,000	0	5,130,000
3251646	METUCHEN	NJ		10/29/2025	5.630	3,600,000	0	7,425,000
3251656	CLINTON TOWNSHIP	MI		09/25/2025	6.150	1,433,250	0	2,232,000
3251666	PORT WASHINGTON	NY		10/22/2025	6.120	2,025,000	0	3,870,000
3251676	BROOKLYN	NY		09/30/2025	5.440	7,200,000	0	15,660,000
3251690	FORT MYERS	FL		09/29/2025	7.600	2,310,000	0	4,110,000
3251706	JAMAICA	NY		11/06/2025	6.150	4,590,000	0	11,700,000
3251716	LAYTON	UT		10/29/2025	5.150	3,240,000	0	32,400,000
3251726	PUYALLUP	WA		10/17/2025	5.400	918,000	0	3,060,000
3251730	VAUXHALL	NJ		11/10/2025	7.340	13,100,000	0	25,400,000
3251746	MORENO VALLEY	CA		11/25/2025	5.830	6,300,000	0	11,565,000
3251750	SANDSTONE	VA		11/12/2025	7.150	2,249,000	0	3,500,000
3251766	BROOK PARK	OH		10/31/2025	6.300	2,475,000	0	10,530,000
3251776	NEW YORK CITY	NY		12/09/2025	5.650	8,100,000	0	36,000,000
3251800	GREENSBORO	NC		10/24/2025	7.100	4,580,000	198,716	8,180,000
3251810	STOCKBRIDGE	GA		10/17/2025	7.250	3,250,000	0	5,250,000
3251826	LIVONIA	MI		12/02/2025	6.000	3,240,000	0	7,083,000
3251836	INVER GROVE HEIGHTS	MN		11/20/2025	5.100	2,700,000	0	18,630,000
3251840	KENNESAW	GA		11/14/2025	7.200	2,600,000	0	4,700,000
3251856	MUKILTEO	WA		12/02/2025	6.050	2,430,000	0	8,190,000
3251866	KANSAS CITY	MO		12/11/2025	5.100	3,825,000	0	12,060,000
3251876	REEDLEY	CA		12/19/2025	5.350	3,330,000	0	8,217,000
3251880	BEAVERTON	OR		11/14/2025	7.000	7,260,000	0	11,500,000
3251896	FAIRFIELD	OH		12/18/2025	5.560	2,700,000	0	12,150,000
3251900	OPA-LOCKA	FL		12/05/2025	5.870	1,125,000	0	4,000,000
3251920	COLUMBIA	MD		12/22/2025	7.100	3,640,000	0	6,200,000
3251956	DORAVILLE	GA		12/19/2025	5.400	4,500,000	0	12,240,000
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *						448,086,590	10,810,999	1,374,668,350
0899999 Total Mortgages in Good Standing						448,086,590	10,810,999	1,374,668,350
3399999 Totals						448,086,590	10,810,999	1,374,668,350

SCHEDULE B - PART 3

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0029642	COUNCIL BLUFFS	IA		04/05/2004	12/19/2025	392,776	0	0	0	0	0	0	305,889	305,889	0	0	0
0035230	TULSA	OK		12/09/2004	01/06/2025	15,947	0	0	0	0	0	0	15,947	15,947	0	0	0
0035561	FALMOUTH	ME		07/01/2014	04/15/2025	879,701	0	0	0	0	0	0	858,570	858,570	0	0	0
0036550	CINCINNATI	OH		10/01/2024	07/02/2025	2,589,468	0	0	0	0	0	0	2,488,063	2,488,063	0	0	0
003655X	CINCINNATI	OH		09/25/2019	07/02/2025	505,885	0	0	0	0	0	0	493,314	493,314	0	0	0
0206140	MIAMI	FL		03/15/2007	05/12/2025	1,044,495	0	0	0	0	0	0	869,595	869,595	0	0	0
0A35410	CAROL STREAM	IL		03/31/2005	03/26/2025	21,476	0	0	0	0	0	0	5,409	5,409	0	0	0
0A35440	EL PASO	TX		10/01/2024	06/05/2025	38,019	0	0	0	0	0	0	6,416	6,416	0	0	0
0A35550	BALTIMORE	MD		08/01/2005	06/09/2025	2,712,208	0	0	0	0	0	0	2,673,769	2,673,769	0	0	0
0A35580	DEER PARK	NY		09/09/2005	10/21/2025	253,468	0	0	0	0	0	0	170,040	170,040	0	0	0
0A35670	TULSA	OK		02/03/2006	10/31/2025	83,955	0	0	0	0	0	0	28,663	28,663	0	0	0
0A36420	OAK CREEK	WI		12/21/2006	10/06/2025	129,903	0	0	0	0	0	0	9,808	9,808	0	0	0
0A37100	CINCINNATI	OH		05/21/2008	09/11/2025	193,167	0	0	0	0	0	0	155,273	155,273	0	0	0
1091470	LENEXA	KS		03/12/2010	04/01/2025	1,117,359	0	0	0	0	0	0	1,069,552	1,069,552	0	0	0
1101400	CHARLOTTE	NC		10/06/2010	10/21/2025	50,288	0	0	0	0	0	0	4,690	4,690	0	0	0
1101450	HOUSTON	TX		11/18/2010	11/28/2025	68,073	0	0	0	0	0	0	6,347	6,347	0	0	0
1111270	LINCOLN	NE		08/01/2011	06/27/2025	146,131	0	0	0	0	0	0	103,725	103,725	0	0	0
1111400	PEACHTREE CITY	GA		09/02/2011	09/02/2025	86,260	0	0	0	0	0	0	55,927	55,927	0	0	0
1121360	WINTER GARDEN	FL		09/21/2012	12/11/2025	259,331	0	0	0	0	0	0	171,752	171,752	0	0	0
2041876	ORADELL	NJ		02/08/2005	03/05/2025	30,490	0	0	0	0	0	0	10,214	10,214	0	0	0
2042326	WESTMINSTER	CA		02/22/2005	02/27/2025	30,439	0	0	0	0	0	0	10,195	10,195	0	0	0
2091216	MEDFORD	OR		12/04/2009	01/02/2025	7,115	0	0	0	0	0	0	7,115	7,115	0	0	0
2091376	BROOKLYN CENTER	MN		12/15/2009	11/12/2025	1,154,516	0	0	0	0	0	0	1,070,330	1,070,330	0	0	0
2091446	MEMPHIS	TN		01/27/2010	02/03/2025	13,058	0	0	0	0	0	0	6,547	6,547	0	0	0
2101056	CLEVELAND	OH		04/29/2010	05/01/2025	46,889	0	0	0	0	0	0	9,482	9,482	0	0	0
2101060	BRIGHTON	CO		04/30/2010	05/01/2025	28,929	0	0	0	0	0	0	5,850	5,850	0	0	0
2101146	MOUNT PLEASANT	SC		07/01/2010	07/01/2025	111,283	0	0	0	0	0	0	16,576	16,576	0	0	0
2101496	ALBUQUERQUE	NM		11/23/2010	09/02/2025	66,914	0	0	0	0	0	0	22,742	22,742	0	0	0
2121486	DURHAM	NC		10/26/2012	07/17/2025	1,319,791	0	0	0	0	0	0	1,290,582	1,290,582	0	0	0
2141080	LAGUNA HILLS	CA		05/30/2014	03/12/2025	2,566,324	0	0	0	0	0	0	2,513,863	2,513,863	0	0	0
3091461	LENEXA	KS		03/12/2010	04/01/2025	969,272	0	0	0	0	0	0	931,411	931,411	0	0	0
3101336	EL PASO	TX		10/01/2024	10/10/2025	151,661	0	0	0	0	0	0	17,088	17,088	0	0	0
3111056	HOPKINTON	MA		04/06/2011	12/26/2025	347,880	0	0	0	0	0	0	105,346	105,346	0	0	0
3121090	BOLTON	MA		06/29/2012	04/28/2025	3,071,733	0	0	768,453	0	(768,453)	0	2,179,680	2,173,720	0	(5,959)	(5,959)
3141264	CINCINNATI	OH		08/07/2014	12/12/2025	2,228,461	0	0	0	0	0	0	2,098,406	2,098,406	0	0	0
3141330	VANDALIA	OH		08/21/2014	04/08/2025	279,141	0	0	0	0	0	0	261,597	261,597	0	0	0
3141600	BLUE ASH	OH		12/09/2014	01/22/2025	1,274,228	0	0	0	0	0	0	1,269,276	1,269,276	0	0	0
3141610	FORT WORTH	TX		12/19/2014	07/09/2025	606,356	0	0	0	0	0	0	543,744	543,744	0	0	0
3141810	FLOWER MOUND	TX		03/13/2015	03/28/2025	1,468,067	0	0	0	0	0	0	1,451,129	1,451,129	0	0	0
3151010	PHOENIX	AZ		02/27/2015	02/25/2025	339,762	0	0	0	0	0	0	335,348	335,348	0	0	0

SCHEDULE B - PART 3

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3151020	ROUND ROCK	TX		03/18/2015	04/01/2025	728,947	0	0	0	0	0	0	720,396	720,396	0	0	0
3151036	GILBERT	AZ		03/26/2015	03/28/2025	1,966,887	0	0	0	0	0	0	1,928,253	1,928,253	0	0	0
3151136	JACKSONVILLE	FL		10/01/2023	06/04/2025	1,477,722	0	0	0	0	0	0	1,421,314	1,421,314	0	0	0
3151170	NORFOLK	VA		10/01/2023	02/06/2025	574,744	0	0	0	0	0	0	559,982	559,982	0	0	0
3151256	MIDVALE	UT		10/01/2023	07/25/2025	3,357,478	0	0	0	0	0	0	3,209,478	3,209,478	0	0	0
3151270	GREENVILLE	SC		10/01/2023	05/16/2025	1,461,582	0	0	0	0	0	0	1,432,968	1,432,968	0	0	0
3151280	WOODHAVEN	MI		06/24/2015	06/04/2025	1,100,436	0	0	0	0	0	0	1,079,047	1,079,047	0	0	0
3151340	CRYSTAL LAKE	IL		08/10/2015	03/11/2025	443,032	0	0	0	0	0	0	437,492	437,492	0	0	0
3151420	SPRINGVILLE	UT		08/14/2015	09/04/2025	107,315	0	0	0	0	0	0	12,081	12,081	0	0	0
3151506	PITTSBURGH	PA		10/01/2023	03/28/2025	1,388,503	0	0	0	0	0	0	1,372,247	1,372,247	0	0	0
3151510	BLUE ASH	OH		08/25/2015	09/30/2025	6,112,465	0	0	0	0	0	0	5,929,296	5,929,296	0	0	0
3151525	ALHAMBRA	CA		10/13/2020	08/28/2025	1,006,005	0	0	0	0	0	0	985,806	985,806	0	0	0
3151526	ALHAMBRA	CA		09/03/2015	08/28/2025	3,217,467	0	0	0	0	0	0	3,121,083	3,121,083	0	0	0
3151566	MOUNT PLEASANT	SC		09/11/2015	09/30/2025	824,342	0	0	0	0	0	0	778,911	778,911	0	0	0
3151576	MIAMI	FL		11/12/2008	10/27/2025	2,331,530	0	0	0	0	0	0	2,194,822	2,194,822	0	0	0
3151580	AIKEN	SC		09/17/2015	10/01/2025	653,756	0	0	0	0	0	0	618,340	618,340	0	0	0
3151620	WEST VALLEY CITY	UT		06/13/2006	08/01/2025	690,414	0	0	0	0	0	0	657,515	657,515	0	0	0
3151636	SANDY SPRINGS	GA		09/14/2015	08/20/2025	2,182,675	0	0	0	0	0	0	2,118,276	2,118,276	0	0	0
3151656	RIVERTON	UT		10/01/2023	11/05/2025	152,203	0	0	0	0	0	0	14,062	14,062	0	0	0
3151734	GREENVILLE	SC		10/29/2015	10/07/2025	1,630,047	0	0	0	0	0	0	1,569,994	1,569,994	0	0	0
3151796	MARIETTA	GA		11/12/2015	11/25/2025	1,116,199	0	0	0	0	0	0	1,042,574	1,042,574	0	0	0
3151886	TALLAHASSEE	FL		12/01/2015	12/09/2025	2,321,302	0	0	0	0	0	0	2,152,893	2,152,893	0	0	0
3151896	SAN ANTONIO	TX		12/14/2015	09/02/2025	1,282,197	0	0	0	0	0	0	1,259,461	1,262,675	0	3,214	3,214
3151910	NORTHBROOK	IL		01/14/2016	09/18/2025	2,382,950	0	0	0	0	0	0	2,304,215	2,304,215	0	0	0
3151966	PEMBROKE PINES	FL		10/01/2023	12/10/2025	250,375	0	0	0	0	0	0	213,939	213,939	0	0	0
3152026	COCOA BEACH	FL		01/22/2016	08/15/2025	9,224,218	0	0	0	0	0	0	8,964,866	8,964,866	0	0	0
3161457	ST. PETERSBURG	FL		06/08/2016	12/30/2025	4,154,274	0	0	0	0	0	0	3,868,959	3,868,959	0	0	0
3161536	BIRMINGHAM	AL		10/01/2023	12/10/2025	955,381	0	0	0	0	0	0	830,890	830,890	0	0	0
3161676	SCOTTSDALE	AZ		09/26/2016	10/02/2025	1,886,109	0	0	0	0	0	0	1,780,457	1,780,457	0	0	0
3161806	RENO	NV		10/01/2023	09/18/2025	1,531,128	0	0	0	0	0	0	1,390,065	1,390,065	0	0	0
3171166	GREENSBORO	NC		05/01/2017	05/22/2025	5,843,402	0	0	0	0	0	0	5,753,445	5,753,445	0	0	0
3171586	MURRAY	UT		09/13/2017	05/20/2025	1,465,844	0	0	0	0	0	0	1,443,010	1,443,010	0	0	0
3181196	ROCKVILLE	MD		06/12/2018	06/20/2025	5,100,000	0	0	0	0	0	0	5,100,000	5,129,723	0	29,722	29,722
3181296	COLUMBUS	OH		08/08/2018	10/21/2025	601,692	0	0	0	0	0	0	554,688	554,688	0	0	0
3181306	COLUMBUS	OH		08/08/2018	10/21/2025	1,738,221	0	0	0	0	0	0	1,602,431	1,602,431	0	0	0
3181766	DALLAS	TX		12/20/2018	11/10/2025	3,840,242	0	0	0	0	0	0	3,725,511	3,725,511	0	0	0
3191066	WACONIA	MN		06/28/2019	01/07/2025	2,606,261	0	0	0	0	0	0	2,599,406	2,599,406	0	0	0
3201216	LAWRENCEVILLE	GA		10/01/2023	10/07/2025	1,352,070	0	0	0	0	0	0	1,297,378	1,297,378	0	0	0
3211126	PALATINE	IL		03/31/2021	04/15/2025	1,628,149	0	0	0	0	0	0	1,567,565	1,567,565	0	0	0
3211226	ESCONDIDO	CA		05/11/2021	07/24/2025	1,706,957	0	0	0	0	0	0	1,626,400	1,626,400	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3221066	RIVERSIDE	CA		05/10/2022	10/31/2025	2,734,910	0	0	0	0	0	0	2,667,710	2,667,710	0	0	0
3221276	FRANKFORT	KY		05/31/2022	11/28/2025	9,129,388	0	0	0	0	0	0	9,075,890	9,075,890	0	0	0
3221456	DAYTON	NJ		11/08/2022	09/19/2025	14,100,931	0	0	0	0	0	0	14,075,336	14,075,336	0	0	0
3221486	PALM BAY	FL		12/02/2022	12/05/2025	1,800,000	0	0	0	0	0	0	1,800,000	1,800,000	0	0	0
3221516	ATLANTA	GA		12/16/2022	07/30/2025	12,150,000	0	0	0	0	0	0	12,150,000	12,150,000	0	0	0
3231076	DURHAM	NC		04/06/2023	08/12/2025	10,080,000	0	0	0	0	0	0	10,080,000	10,080,000	0	0	0
3231190	HIGH POINT	NC		07/27/2023	12/17/2025	5,700,000	0	0	0	0	0	0	5,700,000	5,700,000	0	0	0
3231290	MIDDLE RIVER	MD		12/13/2023	09/17/2025	11,200,000	0	0	0	0	0	0	14,455,078	14,455,078	0	0	0
3231320	CHESAPEAKE	VA		09/07/2023	04/10/2025	6,200,000	0	0	0	0	0	0	6,200,000	6,200,000	0	0	0
3231380	SUFFOLK	VA		10/25/2023	12/10/2025	4,700,000	0	0	0	0	0	0	4,700,000	4,700,000	0	0	0
3231520	ATHENS	GA		02/14/2024	05/14/2025	6,900,000	0	0	0	0	0	0	6,900,000	6,900,000	0	0	0
3241060	NORTH CHARLESTON	SC		07/03/2024	10/01/2025	1,956,250	0	0	0	0	0	0	2,020,000	2,020,000	0	0	0
2013-02-1290	Riverview	FL		10/29/2013	10/18/2025	7,284	0	0	0	0	0	0	7,284	7,284	0	0	0
2013-02-1291	Pasadena	TX		09/26/2013	12/04/2025	44,133	0	0	0	0	0	0	44,133	44,133	0	0	0
0199999 Mortgages closed by repayment						195,797,636	0	0	768,453	0	(768,453)	0	192,764,217	192,791,194	0	26,977	26,977
0029642	COUNCIL BLUFFS	IA		04/05/2004		392,776	0	0	0	0	0	0	86,886	86,886	0	0	0
0030381	MINNEAPOLIS	MN		05/14/2001		441,045	0	0	0	0	0	0	104,312	104,312	0	0	0
0035561	FALMOUTH	ME		07/01/2014		879,701	0	0	0	0	0	0	21,131	21,131	0	0	0
0035950	OKLAHOMA CITY	OK		03/30/2006		367,715	0	0	0	0	0	0	272,900	272,900	0	0	0
0036130	MADISON	WI		05/04/2006		175,562	0	0	0	0	0	0	115,015	115,015	0	0	0
0036280	COEUR DALENE	ID		11/15/2006		153,231	0	0	0	0	0	0	74,039	74,039	0	0	0
0036320	COEUR DALENE	ID		10/01/2024		216,249	0	0	0	0	0	0	109,445	109,445	0	0	0
0036330	COEUR DALENE	ID		11/27/2006		342,612	0	0	0	0	0	0	165,713	165,713	0	0	0
0036550	CINCINNATI	OH		10/01/2024		2,589,468	0	0	0	0	0	0	101,404	101,404	0	0	0
003655X	CINCINNATI	OH		09/25/2019		505,885	0	0	0	0	0	0	12,571	12,571	0	0	0
0036580	CUTLER BAY	FL		10/01/2024		795,418	0	0	0	0	0	0	304,010	304,010	0	0	0
0036780	COMMACK	NY		10/24/2007		211,626	0	0	0	0	0	0	68,185	68,185	0	0	0
0036790	PASO ROBLES	CA		10/31/2007		529,059	0	0	0	0	0	0	170,462	170,462	0	0	0
0036910	TAMPA	FL		03/31/2008		692,598	0	0	0	0	0	0	153,758	153,758	0	0	0
0037110	LAKE OSWEGO	OR		08/19/2008		592,483	0	0	0	0	0	0	144,026	144,026	0	0	0
0037140	JERICHO	NY		08/14/2008		787,783	0	0	0	0	0	0	190,814	190,814	0	0	0
0206131	LAS VEGAS	NV		10/01/2023		426,410	0	0	0	0	0	0	197,808	197,808	0	0	0
0206132	HOT SPRINGS	AR		12/08/2006		201,108	0	0	0	0	0	0	93,266	93,266	0	0	0
0206140	MIAMI	FL		03/15/2007		1,044,495	0	0	0	0	0	0	174,900	174,900	0	0	0
0990213	WILSONVILLE	OR		10/01/2023		131,489	0	0	0	0	0	0	58,397	58,397	0	0	0
0A34790	OGDEN	UT		10/01/2024		193,593	0	0	0	0	0	0	39,435	39,435	0	0	0
0A35410	CAROL STREAM	IL		03/31/2005		21,476	0	0	0	0	0	0	16,067	16,067	0	0	0
0A35440	EL PASO	TX		10/01/2024		38,019	0	0	0	0	0	0	31,603	31,603	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0A35550	BALTIMORE	MD		08/01/2005		2,712,208	0	0	0	0	0	0	38,439	38,439	0	0	0
0A35580	DEER PARK	NY		09/09/2005		253,468	0	0	0	0	0	0	83,428	83,428	0	0	0
0A35670	TULSA	OK		02/03/2006		83,955	0	0	0	0	0	0	55,292	55,292	0	0	0
0A35970	NORTHBROOK	IL		07/06/2006		164,051	0	0	0	0	0	0	96,239	96,239	0	0	0
0A36300	KANSAS CITY	MO		10/31/2006		143,278	0	0	0	0	0	0	73,385	73,385	0	0	0
0A36420	OAK CREEK	WI		12/21/2006		129,903	0	0	0	0	0	0	120,095	120,095	0	0	0
0A36810	PLYMOUTH	MI		11/06/2007		319,770	0	0	0	0	0	0	100,007	100,007	0	0	0
0A37100	CINCINNATI	OH		05/21/2008		193,167	0	0	0	0	0	0	37,894	37,894	0	0	0
1091470	LENEXA	KS		03/12/2010		1,117,359	0	0	0	0	0	0	47,807	47,807	0	0	0
1101400	CHARLOTTE	NC		10/06/2010		50,288	0	0	0	0	0	0	45,598	45,598	0	0	0
1101450	HOUSTON	TX		11/18/2010		68,073	0	0	0	0	0	0	61,726	61,726	0	0	0
1111070	ANN ARBOR	MI		03/02/2011		168,281	0	0	0	0	0	0	124,944	124,944	0	0	0
1111190	FRESNO	CA		08/26/2011		441,569	0	0	0	0	0	0	54,628	54,628	0	0	0
1111200	FRESNO	CA		08/26/2011		417,701	0	0	0	0	0	0	51,675	51,675	0	0	0
1111270	LINCOLN	NE		08/01/2011		146,131	0	0	0	0	0	0	42,406	42,406	0	0	0
1111400	PEACHTREE CITY	GA		09/02/2011		86,260	0	0	0	0	0	0	30,332	30,332	0	0	0
1121190	CINCINNATI	OH		07/27/2012		328,426	0	0	0	0	0	0	118,221	118,221	0	0	0
1121200	GREENVILLE	SC		06/12/2012		852,316	0	0	0	0	0	0	94,481	94,481	0	0	0
1121205	GREENVILLE	SC		10/01/2023		802,912	0	0	0	0	0	0	48,204	48,204	0	0	0
1121320	NORTHBROOK	IL		08/28/2012		383,661	0	0	0	0	0	0	41,353	41,353	0	0	0
1121330	LAKE MARY	FL		12/06/2012		959,228	0	0	0	0	0	0	97,665	97,665	0	0	0
1121360	WINTER GARDEN	FL		09/21/2012		259,331	0	0	0	0	0	0	87,579	87,579	0	0	0
1131410	PORTSMOUTH	VA		09/26/2013		181,166	0	0	0	0	0	0	88,520	88,520	0	0	0
1131774	PLAINFIELD	IN		10/01/2023		137,460	0	0	0	0	0	0	95,861	95,861	0	0	0
1131784	INDIANAPOLIS	IN		10/01/2023		72,885	0	0	0	0	0	0	50,905	50,905	0	0	0
1131796	AUSTIN	TX		10/01/2023		546,437	0	0	0	0	0	0	118,150	118,150	0	0	0
2041876	ORADELL	NJ		02/08/2005		30,490	0	0	0	0	0	0	20,276	20,276	0	0	0
2042326	WESTMINSTER	CA		02/22/2005		30,439	0	0	0	0	0	0	20,244	20,244	0	0	0
2051836	BARTLETT	TN		12/16/2005		85,030	0	0	0	0	0	0	78,287	78,287	0	0	0
2051966	CINCINNATI	OH		03/02/2006		117,046	0	0	0	0	0	0	86,889	86,889	0	0	0
2091166	TUCSON	AZ		07/21/2009		326,724	0	0	0	0	0	0	27,871	27,871	0	0	0
2091376	BROOKLYN CENTER	MN		12/15/2009		1,154,516	0	0	0	0	0	0	84,186	84,186	0	0	0
2091445	MEMPHIS	TN		05/31/2017		1,034,727	0	0	0	0	0	0	32,751	32,751	0	0	0
2091446	MEMPHIS	TN		01/27/2010		13,058	0	0	0	0	0	0	6,511	6,511	0	0	0
2101056	CLEVELAND	OH		04/29/2010		46,889	0	0	0	0	0	0	37,407	37,407	0	0	0
2101060	BRIGHTON	CO		04/30/2010		28,929	0	0	0	0	0	0	23,079	23,079	0	0	0
2101146	MOUNT PLEASANT	SC		07/01/2010		111,283	0	0	0	0	0	0	94,707	94,707	0	0	0
2101165	MACEDONIA	OH		02/25/2015		1,216,910	0	0	0	0	0	0	95,615	95,615	0	0	0
2101496	ALBUQUERQUE	NM		11/23/2010		66,914	0	0	0	0	0	0	44,172	44,172	0	0	0
2101546	ALBUQUERQUE	NM		12/20/2010		226,516	0	0	0	0	0	0	31,702	31,702	0	0	0

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2111255	BOCA RATON	FL		11/13/2024		933,439	0	0	0	0	0	0	23,263	23,263	0	0	0
2111256	BOCA RATON	FL		06/17/2011		2,587,123	0	0	0	0	0	0	86,467	86,467	0	0	0
2111296	CHANHASSEN	MN		08/03/2011		640,976	0	0	0	0	0	0	79,909	79,909	0	0	0
2111436	TALLAHASSEE	FL		10/04/2011		1,269,461	0	0	0	0	0	0	153,656	153,656	0	0	0
2111576	NEWPORT NEWS	VA		11/22/2011		2,435,196	0	0	0	0	0	0	291,904	291,904	0	0	0
2121080	CHANHASSEN	MN		09/26/2018		703,268	0	0	0	0	0	0	171,450	171,450	0	0	0
2121115	WILMINGTON	NC		08/26/2020		218,480	0	0	0	0	0	0	80,338	80,338	0	0	0
2121116	WILMINGTON	NC		06/06/2012		651,572	0	0	0	0	0	0	229,621	229,621	0	0	0
2121216	OVERLAND PARK	KS		07/11/2012		1,158,937	0	0	0	0	0	0	126,111	126,111	0	0	0
2121416	LAWRENCEVILLE	GA		09/14/2012		190,201	0	0	0	0	0	0	64,354	64,354	0	0	0
2121486	DURHAM	NC		10/26/2012		1,319,791	0	0	0	0	0	0	29,209	29,209	0	0	0
2121506	CEDAR CITY	UT		12/06/2012		103,837	0	0	0	0	0	0	52,998	52,998	0	0	0
2121536	SOUTH JORDAN	UT		10/31/2012		228,102	0	0	0	0	0	0	74,589	74,589	0	0	0
2121566	EL PASO	TX		12/04/2012		3,285,947	0	0	0	0	0	0	65,705	65,705	0	0	0
2121590	PLYMOUTH	MN		01/16/2013		737,710	0	0	0	0	0	0	221,236	221,236	0	0	0
2131010	PLYMOUTH	MI		02/09/2023		700,724	0	0	0	0	0	0	24,293	24,293	0	0	0
2131056	LATHAM	NY		04/12/2013		922,528	0	0	0	0	0	0	253,977	253,977	0	0	0
2131180	EL PASO	TX		07/01/2013		807,279	0	0	0	0	0	0	212,660	212,660	0	0	0
2131206	DEER PARK	NY		06/21/2013		782,714	0	0	0	0	0	0	206,326	206,326	0	0	0
2131230	MARIETTA	GA		09/12/2013		776,670	0	0	0	0	0	0	73,727	73,727	0	0	0
2131296	TULSA	OK		09/04/2013		1,049,536	0	0	0	0	0	0	257,745	257,745	0	0	0
2131306	INDIANAPOLIS	IN		08/12/2013		564,764	0	0	0	0	0	0	88,044	88,044	0	0	0
2131336	EL PASO	TX		08/29/2013		505,959	0	0	0	0	0	0	126,703	126,703	0	0	0
2131566	ST. LOUIS PARK	MN		11/01/2013		1,258,189	0	0	0	0	0	0	297,350	297,350	0	0	0
2131660	MESA	AZ		08/31/2018		1,182,806	0	0	0	0	0	0	60,836	60,836	0	0	0
2131774	PLAINFIELD	IN		04/02/2014		549,840	0	0	0	0	0	0	383,445	383,445	0	0	0
2131775	PLAINFIELD	IN		10/01/2023		173,586	0	0	0	0	0	0	113,467	113,467	0	0	0
2141080	LAGUNA HILLS	CA		05/30/2014		2,566,324	0	0	0	0	0	0	52,461	52,461	0	0	0
3091461	LENEXA	KS		03/12/2010		969,272	0	0	0	0	0	0	37,861	37,861	0	0	0
3101336	EL PASO	TX		10/01/2024		151,661	0	0	0	0	0	0	134,573	134,573	0	0	0
3101340	FAIRFIELD	OH		10/01/2024		936,414	0	0	0	0	0	0	42,567	42,567	0	0	0
3101590	BUFORD	GA		12/23/2010		163,037	0	0	0	0	0	0	150,125	150,125	0	0	0
3111056	HOPKINTON	MA		04/06/2011		347,880	0	0	0	0	0	0	242,534	242,534	0	0	0
3111066	GARDEN CITY	NY		05/03/2011		311,650	0	0	0	0	0	0	204,747	204,747	0	0	0
3111086	WAUKEGAN	IL		02/28/2011		345,544	0	0	0	0	0	0	274,266	274,266	0	0	0
3111100	ALBUQUERQUE	NM		04/28/2011		276,078	0	0	0	0	0	0	133,909	133,909	0	0	0
3111350	COLLEGE PARK	GA		09/07/2011		964,271	0	0	0	0	0	0	117,521	117,521	0	0	0
3111432	TALLAHASSEE	FL		10/04/2011		1,443,100	0	0	0	0	0	0	174,674	174,674	0	0	0
3111435	TALLAHASSEE	FL		04/17/2024		1,547,102	0	0	0	0	0	0	185,193	185,193	0	0	0
3111460	WAYNE	PA		10/20/2011		57,108	0	0	0	0	0	0	47,495	47,495	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3121090	BOLTON	MA		06/29/2012		3,071,733	0	0	0	0	0	0	123,600	123,600	0	0	0
3121576	EL PASO	TX		12/04/2012		2,347,105	0	0	0	0	0	0	46,932	46,932	0	0	0
3131090	EL PASO	TX		03/28/2013		453,857	0	0	0	0	0	0	129,096	129,096	0	0	0
3131100	SHAFTER	CA		06/10/2013		392,322	0	0	0	0	0	0	103,349	103,349	0	0	0
3131146	LATHAM	NY		08/01/2013		535,118	0	0	0	0	0	0	137,031	137,031	0	0	0
3141034	ABILENE	TX		10/01/2023		498,304	0	0	0	0	0	0	101,735	101,735	0	0	0
3141044	ABILENE	TX		05/22/2014		1,192,911	0	0	0	0	0	0	243,547	243,547	0	0	0
3141050	ANTIOCH	CA		09/02/2014		2,475,304	0	0	0	0	0	0	181,169	181,169	0	0	0
3141076	OLIVE BRANCH	MS		10/01/2023		662,995	0	0	0	0	0	0	129,991	129,991	0	0	0
3141114	FORT WORTH	TX		03/09/2015		651,031	0	0	0	0	0	0	109,746	109,746	0	0	0
3141130	CHARLOTTE	NC		06/17/2014		1,286,649	0	0	0	0	0	0	33,559	33,559	0	0	0
3141176	AUGUSTA	GA		08/28/2014		4,035,804	0	0	0	0	0	0	340,595	340,595	0	0	0
3141186	SEAFORD	DE		08/28/2014		3,857,754	0	0	0	0	0	0	325,569	325,569	0	0	0
3141226	GLEN ELLYN	IL		07/23/2014		723,041	0	0	0	0	0	0	60,101	60,101	0	0	0
3141246	MUNDELEIN	IL		10/01/2023		307,011	0	0	0	0	0	0	61,414	61,414	0	0	0
3141254	GREENVILLE	SC		08/28/2014		2,546,674	0	0	0	0	0	0	481,440	481,440	0	0	0
3141264	CINCINNATI	OH		08/07/2014		2,228,461	0	0	0	0	0	0	130,055	130,055	0	0	0
3141306	CLINTON TOWNSHIP	MI		02/25/2019		1,191,404	0	0	0	0	0	0	104,159	104,159	0	0	0
3141330	VANDALIA	OH		08/21/2014		279,141	0	0	0	0	0	0	17,544	17,544	0	0	0
3141340	LARGO	FL		01/13/2015		422,491	0	0	0	0	0	0	74,307	74,307	0	0	0
3141460	SCOTTSDALE	AZ		11/05/2014		511,835	0	0	0	0	0	0	93,481	93,481	0	0	0
3141486	OMAHA	NE		10/22/2014		1,842,274	0	0	0	0	0	0	151,551	151,551	0	0	0
3141545	ST. PAUL	MN		05/06/2022		1,070,031	0	0	0	0	0	0	44,105	44,105	0	0	0
3141546	ST. PAUL	MN		10/01/2023		456,143	0	0	0	0	0	0	81,874	81,874	0	0	0
3141566	WINTER PARK	FL		10/01/2023		1,200,508	0	0	0	0	0	0	563,478	563,478	0	0	0
3141587	HESPERIA	CA		12/23/2014		985,027	0	0	0	0	0	0	78,799	78,799	0	0	0
3141600	BLUE ASH	OH		12/09/2014		1,274,228	0	0	0	0	0	0	4,952	4,952	0	0	0
3141610	FORT WORTH	TX		12/19/2014		606,356	0	0	0	0	0	0	62,612	62,612	0	0	0
3141627	FOREST PARK	GA		12/12/2014		1,820,378	0	0	0	0	0	0	144,555	144,555	0	0	0
3141666	FRIDLEY	MN		12/16/2024		2,647,882	0	0	0	0	0	0	46,420	46,420	0	0	0
3141756	ALBUQUERQUE	NM		02/05/2015		6,424,596	0	0	0	0	0	0	509,850	509,850	0	0	0
3141766	GREENWOOD	IN		10/01/2023		1,064,527	0	0	0	0	0	0	184,918	184,918	0	0	0
3141780	ANTIOCH	CA		12/24/2014		5,605,695	0	0	0	0	0	0	397,582	397,582	0	0	0
3141810	FLOWER MOUND	TX		03/13/2015		1,468,067	0	0	0	0	0	0	16,937	16,937	0	0	0
3141830	HOUSTON	TX		02/23/2015		3,112,304	0	0	0	0	0	0	244,539	244,539	0	0	0
3141876	SEATTLE	WA		02/25/2015		422,347	0	0	0	0	0	0	73,528	73,528	0	0	0
3141887	KANSAS CITY	MO		03/11/2015		2,511,489	0	0	0	0	0	0	254,151	254,151	0	0	0
3141890	AUSTIN	TX		03/16/2015		930,137	0	0	0	0	0	0	73,336	73,336	0	0	0
3151010	PHOENIX	AZ		02/27/2015		339,762	0	0	0	0	0	0	4,414	4,414	0	0	0
3151020	ROUND ROCK	TX		03/18/2015		728,947	0	0	0	0	0	0	8,551	8,551	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3151036	GILBERT	AZ		03/26/2015		1,966,887	0	0	0	0	0	0	38,634	38,634	0	0	0
3151046	HAYWARD	CA		04/30/2015		1,314,007	0	0	0	0	0	0	102,217	102,217	0	0	0
3151050	SPRING HILL	TN		10/01/2023		975,187	0	0	0	0	0	0	164,151	164,151	0	0	0
3151066	KENT	WA		04/29/2015		746,628	0	0	0	0	0	0	58,523	58,523	0	0	0
3151076	RENTON	WA		04/29/2015		1,119,942	0	0	0	0	0	0	87,785	87,785	0	0	0
3151090	MEMPHIS	TN		03/31/2015		513,473	0	0	0	0	0	0	87,888	87,888	0	0	0
3151126	ONTARIO	CA		06/12/2015		1,964,249	0	0	0	0	0	0	149,816	149,816	0	0	0
3151136	JACKSONVILLE	FL		10/01/2023		1,477,722	0	0	0	0	0	0	56,408	56,408	0	0	0
3151170	NORFOLK	VA		10/01/2023		574,744	0	0	0	0	0	0	14,762	14,762	0	0	0
3151196	GLENDALE	CA		06/24/2015		2,511,461	0	0	0	0	0	0	116,635	116,635	0	0	0
3151206	LOUISVILLE	KY		04/07/2015		881,176	0	0	0	0	0	0	41,360	41,360	0	0	0
3151246	SALEM	OR		10/01/2023		650,305	0	0	0	0	0	0	104,461	104,461	0	0	0
3151256	MIDVALE	UT		10/01/2023		3,357,478	0	0	0	0	0	0	148,000	148,000	0	0	0
3151270	GREENVILLE	SC		10/01/2023		1,461,582	0	0	0	0	0	0	28,614	28,614	0	0	0
3151280	WOODHAVEN	MI		06/24/2015		1,100,436	0	0	0	0	0	0	21,389	21,389	0	0	0
3151296	LINCOLN	NE		07/23/2015		1,264,924	0	0	0	0	0	0	96,727	96,727	0	0	0
3151317	HAMILTON	OH		07/29/2015		3,347,466	0	0	0	0	0	0	253,493	253,493	0	0	0
3151336	DEERFIELD	IL		10/01/2023		2,160,700	0	0	0	0	0	0	148,822	148,822	0	0	0
3151340	CRYSTAL LAKE	IL		08/10/2015		443,032	0	0	0	0	0	0	5,540	5,540	0	0	0
3151350	EL PASO	TX		07/01/2015		6,375,633	0	0	0	0	0	0	481,550	481,550	0	0	0
3151355	EL PASO	TX		12/20/2018		1,838,802	0	0	0	0	0	0	92,304	92,304	0	0	0
3151376	COMMERCE CITY	CO		07/24/2015		512,715	0	0	0	0	0	0	57,851	57,851	0	0	0
3151386	ALBUQUERQUE	NM		10/01/2023		915,495	0	0	0	0	0	0	146,346	146,346	0	0	0
3151397	PORTLAND	OR		08/07/2015		1,090,522	0	0	0	0	0	0	81,571	81,571	0	0	0
3151404	PLANO	TX		10/01/2023		2,086,473	0	0	0	0	0	0	344,066	344,066	0	0	0
3151416	WOODS CROSS	UT		10/01/2023		1,693,278	0	0	0	0	0	0	298,782	298,782	0	0	0
3151420	SPRINGVILLE	UT		08/14/2015		107,315	0	0	0	0	0	0	95,233	95,233	0	0	0
3151436	DRAPER	UT		08/31/2015		1,122,597	0	0	0	0	0	0	83,970	83,970	0	0	0
3151450	ORLANDO	FL		11/24/2015		721,619	0	0	0	0	0	0	52,093	52,093	0	0	0
3151466	WEST JORDAN	UT		10/01/2023		384,925	0	0	0	0	0	0	59,335	59,335	0	0	0
3151496	PEACHTREE CITY	GA		10/01/2023		1,735,807	0	0	0	0	0	0	40,135	40,135	0	0	0
3151506	PITTSBURGH	PA		10/01/2023		1,388,503	0	0	0	0	0	0	16,256	16,256	0	0	0
3151510	BLUE ASH	OH		08/25/2015		6,112,465	0	0	0	0	0	0	183,169	183,169	0	0	0
3151525	ALHAMBRA	CA		10/13/2020		1,006,005	0	0	0	0	0	0	20,199	20,199	0	0	0
3151526	ALHAMBRA	CA		09/03/2015		3,217,467	0	0	0	0	0	0	96,385	96,385	0	0	0
3151566	MOUNT PLEASANT	SC		09/11/2015		824,342	0	0	0	0	0	0	45,431	45,431	0	0	0
3151576	MIAMI	FL		11/12/2008		2,331,530	0	0	0	0	0	0	136,708	136,708	0	0	0
3151580	AIKEN	SC		09/17/2015		653,756	0	0	0	0	0	0	35,415	35,415	0	0	0
3151607	AMHERST	NY		10/01/2023		2,099,222	0	0	0	0	0	0	162,106	162,106	0	0	0
3151620	WEST VALLEY CITY	UT		06/13/2006		690,414	0	0	0	0	0	0	32,899	32,899	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3151636	SANDY SPRINGS	GA		09/14/2015		2,182,675	0	0	0	0	0	0	64,399	64,399	0	0	0
3151646	TAMPA	FL		10/30/2015		4,814,785	0	0	0	0	0	0	344,833	344,833	0	0	0
3151656	RIVERTON	UT		10/01/2023		152,203	0	0	0	0	0	0	138,140	138,140	0	0	0
3151666	RIVERTON	UT		10/29/2015		901,079	0	0	0	0	0	0	136,336	136,336	0	0	0
3151676	HUNTSVILLE	TX		10/08/2015		2,172,081	0	0	0	0	0	0	152,824	152,824	0	0	0
3151680	HOUSTON	TX		10/28/2015		1,544,626	0	0	0	0	0	0	111,224	111,224	0	0	0
3151696	LAS VEGAS	NV		11/12/2015		884,854	0	0	0	0	0	0	63,963	63,963	0	0	0
3151707	MINNETONKA	MN		10/29/2015		1,475,824	0	0	0	0	0	0	222,722	222,722	0	0	0
3151710	FRIDLEY	MN		07/24/2007		980,660	0	0	0	0	0	0	148,696	148,696	0	0	0
3151734	GREENVILLE	SC		10/29/2015		1,630,047	0	0	0	0	0	0	60,053	60,053	0	0	0
3151756	EVERETT	WA		11/16/2015		3,471,450	0	0	0	0	0	0	251,211	251,211	0	0	0
3151786	LIVONIA	MI		11/20/2015		373,684	0	0	0	0	0	0	119,377	119,377	0	0	0
3151796	MARIETTA	GA		11/12/2015		1,116,199	0	0	0	0	0	0	73,625	73,625	0	0	0
3151820	OXFORD	OH		11/09/2015		2,083,084	0	0	0	0	0	0	222,240	222,240	0	0	0
3151836	DRAPER	UT		12/22/2015		2,971,971	0	0	0	0	0	0	212,216	212,216	0	0	0
3151840	WESTMINSTER	CO		11/10/2015		726,624	0	0	0	0	0	0	51,887	51,887	0	0	0
3151850	SUNRISE	FL		11/23/2015		746,968	0	0	0	0	0	0	110,945	110,945	0	0	0
3151886	TALLAHASSEE	FL		12/01/2015		2,321,302	0	0	0	0	0	0	168,409	168,409	0	0	0
3151896	SAN ANTONIO	TX		12/14/2015		1,282,197	0	0	0	0	0	0	22,736	22,736	0	0	0
3151906	SAN ANTONIO	TX		12/14/2015		1,186,510	0	0	0	0	0	0	21,039	21,039	0	0	0
3151910	NORTHBROOK	IL		01/14/2016		2,382,950	0	0	0	0	0	0	78,735	78,735	0	0	0
3151937	HILLSBOROUGH	NJ		10/01/2023		1,523,530	0	0	0	0	0	0	246,147	246,147	0	0	0
3151945	SANTA MONICA	CA		12/21/2017		1,786,291	0	0	0	0	0	0	74,183	74,183	0	0	0
3151946	SANTA MONICA	CA		12/22/2015		1,366,400	0	0	0	0	0	0	59,976	59,976	0	0	0
3151966	PEMBROKE PINES	FL		10/01/2023		250,375	0	0	0	0	0	0	36,436	36,436	0	0	0
3151990	WATSONVILLE	CA		03/23/2016		726,140	0	0	0	0	0	0	50,346	50,346	0	0	0
3152006	SACRAMENTO	CA		03/23/2016		1,563,219	0	0	0	0	0	0	108,384	108,384	0	0	0
3152026	COCOA BEACH	FL		01/22/2016		9,224,218	0	0	0	0	0	0	259,352	259,352	0	0	0
3152035	STOCKBRIDGE	GA		12/07/2018		939,319	0	0	0	0	0	0	43,669	43,669	0	0	0
3152036	STOCKBRIDGE	GA		02/05/2016		7,817,197	0	0	0	0	0	0	331,345	331,345	0	0	0
3152060	LATHAM	NY		10/01/2023		2,546,700	0	0	0	0	0	0	252,147	252,147	0	0	0
3152076	MEMPHIS	TN		10/01/2023		934,377	0	0	0	0	0	0	130,450	130,450	0	0	0
3152080	CINCINNATI	OH		02/01/2016		948,201	0	0	0	0	0	0	66,882	66,882	0	0	0
3152090	KALAMAZOO	MI		01/28/2016		1,467,863	0	0	0	0	0	0	78,142	78,142	0	0	0
3161027	MONROEVILLE	PA		03/24/2016		7,268,649	0	0	0	0	0	0	503,117	503,117	0	0	0
3161036	CINCINNATI	OH		04/07/2016		16,700,900	0	0	0	0	0	0	857,918	857,918	0	0	0
3161046	LAS VEGAS	NV		10/01/2023		1,577,858	0	0	0	0	0	0	67,344	67,344	0	0	0
3161077	CLEMMONS	NC		06/01/2016		3,123,391	0	0	0	0	0	0	130,081	130,081	0	0	0
3161080	WEST LINN	OR		03/30/2006		1,005,572	0	0	0	0	0	0	42,431	42,431	0	0	0
3161096	SPOKANE	WA		04/28/2016		3,010,845	0	0	0	0	0	0	127,398	127,398	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3161106	MONROEVILLE	PA		04/29/2016		802,753	0	0	0	0	0	0	55,360	55,360	0	0	0
3161116	MONROEVILLE	PA		10/01/2023		337,291	0	0	0	0	0	0	23,260	23,260	0	0	0
3161126	MONROEVILLE	PA		04/29/2016		1,241,233	0	0	0	0	0	0	85,598	85,598	0	0	0
3161136	CORONA DEL MAR	CA		05/11/2016		4,880,413	0	0	0	0	0	0	205,037	205,037	0	0	0
3161147	LAS VEGAS	NV		10/01/2023		2,320,549	0	0	0	0	0	0	97,917	97,917	0	0	0
3161156	ALBUQUERQUE	NM		11/26/2007		428,029	0	(24)	0	0	(24)	0	29,792	29,792	0	0	0
3161160	TRUSSVILLE	AL		05/24/2016		3,377,408	0	0	0	0	0	0	189,325	189,325	0	0	0
3161186	BROOKLYN CENTER	MN		07/28/2016		1,195,435	0	0	0	0	0	0	99,738	99,738	0	0	0
3161206	LONGWOOD	FL		04/29/2016		1,114,653	0	0	0	0	0	0	62,293	62,293	0	0	0
3161220	CLOVIS	CA		04/11/2007		1,834,123	0	0	0	0	0	0	122,941	122,941	0	0	0
3161236	PROVO	UT		06/23/2016		1,025,383	0	0	0	0	0	0	43,338	43,338	0	0	0
3161246	LAS VEGAS	NV		05/27/2016		3,684,971	0	0	0	0	0	0	158,898	158,898	0	0	0
3161256	LAS VEGAS	NV		05/27/2016		2,917,269	0	0	0	0	0	0	125,795	125,795	0	0	0
3161266	HENDERSON	NV		05/27/2016		2,725,342	0	0	0	0	0	0	117,519	117,519	0	0	0
3161270	BRADENTON	FL		06/06/2016		177,510	0	0	0	0	0	0	110,786	110,786	0	0	0
3161286	CINCINNATI	OH		12/01/2016		1,583,010	0	0	0	0	0	0	63,463	63,463	0	0	0
3161296	BEACHWOOD	OH		10/01/2023		615,405	0	0	0	0	0	0	83,871	83,871	0	0	0
3161316	PHOENIX	AZ		06/29/2016		1,846,163	0	0	0	0	0	0	79,400	79,400	0	0	0
3161326	BOCA RATON	FL		05/31/2016		6,458,810	0	0	0	0	0	0	447,638	447,638	0	0	0
3161336	MURRAY	UT		07/01/2016		6,991,809	0	0	0	0	0	0	477,451	477,451	0	0	0
3161346	ELIZABETHTOWN	KY		06/09/2016		1,654,536	0	0	0	0	0	0	164,218	164,218	0	0	0
3161356	MONTGOMERY	AL		08/01/2016		812,788	0	0	0	0	0	0	54,525	54,525	0	0	0
3161386	MINNETONKA	MN		07/12/2016		1,550,781	0	0	0	0	0	0	65,373	65,373	0	0	0
3161435	PEWAUKEE	WI		12/02/2020		3,697,926	0	0	0	0	0	0	157,496	157,496	0	0	0
3161436	PEWAUKEE	WI		06/24/2016		3,745,686	0	0	0	0	0	0	254,317	254,317	0	0	0
3161446	MILWAUKEE	WI		10/01/2023		2,387,489	0	0	0	0	0	0	161,635	161,635	0	0	0
3161457	ST. PETERSBURG	FL		06/08/2016		4,154,274	0	0	0	0	0	0	285,315	285,315	0	0	0
3161475	PRAIRIE VILLAGE	KS		10/01/2023		1,011,702	0	0	0	0	0	0	50,184	50,184	0	0	0
3161476	PRAIRIE VILLAGE	KS		07/01/2016		2,634,854	0	0	0	0	0	0	146,510	146,510	0	0	0
3161536	BIRMINGHAM	AL		10/01/2023		955,381	0	0	0	0	0	0	124,491	124,491	0	0	0
3161546	TUCSON	AZ		01/30/2017		778,973	0	0	0	0	0	0	49,515	49,515	0	0	0
3161556	KANSAS CITY	MO		08/25/2016		3,877,893	0	0	0	0	0	0	260,057	260,057	0	0	0
3161570	TIGARD	OR		01/31/2008		657,701	0	0	0	0	0	0	86,351	86,351	0	0	0
3161596	SALT LAKE CITY	UT		09/06/2016		2,339,878	0	0	0	0	0	0	302,922	302,922	0	0	0
3161606	ORLANDO	FL		08/24/2016		2,741,012	0	0	0	0	0	0	184,353	184,353	0	0	0
3161620	WIXOM	MI		10/01/2023		799,068	0	0	0	0	0	0	103,290	103,290	0	0	0
3161646	KANSAS CITY	MO		10/01/2023		2,117,674	0	0	0	0	0	0	266,673	266,673	0	0	0
3161656	FARMINGTON HILLS	MI		10/01/2023		1,848,455	0	0	0	0	0	0	124,669	124,669	0	0	0
3161660	TAMPA	FL		09/30/2016		5,175,757	0	0	0	0	0	0	343,991	343,991	0	0	0
3161676	SCOTTSDALE	AZ		09/26/2016		1,886,109	0	0	0	0	0	0	105,652	105,652	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3161686	FRESNO	CA		09/26/2016		2,190,762	0	0	0	0	0	0	147,755	147,755	0	0	0
3161700	CINCINNATI	OH		11/18/2016		12,148,078	0	0	0	0	0	0	502,590	502,590	0	0	0
3161716	OKLAHOMA CITY	OK		10/03/2016		3,024,037	0	0	0	0	0	0	202,764	202,764	0	0	0
3161727	SEFFNER	FL		02/01/2017		2,452,784	0	0	0	0	0	0	99,201	99,201	0	0	0
3161735	MILWAUKEE	WI		10/01/2023		394,433	0	0	0	0	0	0	15,221	15,221	0	0	0
3161736	MILWAUKEE	WI		10/03/2016		3,866,424	0	0	0	0	0	0	161,060	161,060	0	0	0
3161740	SANDY	UT		10/01/2023		609,536	0	0	0	0	0	0	406,683	406,683	0	0	0
3161766	FREDERICKSBURG	VA		10/14/2016		1,585,624	0	0	0	0	0	0	894,717	894,717	0	0	0
3161776	FRESNO	CA		10/31/2016		3,616,270	0	0	0	0	0	0	152,661	152,661	0	0	0
3161780	SAN ANTONIO	TX		10/28/2016		1,290,709	0	0	0	0	0	0	86,288	86,288	0	0	0
3161796	NASHVILLE	TN		10/19/2016		1,765,852	0	0	0	0	0	0	167,852	167,852	0	0	0
3161806	RENO	NV		10/01/2023		1,531,128	0	0	0	0	0	0	141,063	141,063	0	0	0
3161816	TACOMA	WA		10/01/2023		315,034	0	0	0	0	0	0	161,371	161,371	0	0	0
3161826	NOVI	MI		10/27/2016		2,428,426	0	0	0	0	0	0	159,962	159,962	0	0	0
3161830	CINCINNATI	OH		11/18/2016		2,583,373	0	0	0	0	0	0	138,027	138,027	0	0	0
3161846	SAN ANTONIO	TX		10/01/2023		760,418	0	0	0	0	0	0	50,441	50,441	0	0	0
3161856	GLENDALE	WI		10/01/2023		2,726,545	0	0	0	0	0	0	179,613	179,613	0	0	0
3161866	NOVI	MI		11/01/2016		6,066,000	0	0	0	0	0	0	256,076	256,076	0	0	0
3161876	MEMPHIS	TN		09/30/2016		828,560	0	0	0	0	0	0	106,774	106,774	0	0	0
3161880	MEMPHIS	TN		11/17/2016		327,453	0	0	0	0	0	0	41,041	41,041	0	0	0
3161910	DRAPER	UT		10/01/2023		3,956,103	0	0	0	0	0	0	160,001	160,001	0	0	0
3161930	COLLIERVILLE	TN		01/11/2017		1,216,060	0	0	0	0	0	0	78,007	78,007	0	0	0
3161940	SUWANEE	GA		01/03/2017		2,263,451	0	0	0	0	0	0	91,968	91,968	0	0	0
3161956	MIDVALE	UT		01/11/2017		3,239,504	0	0	0	0	0	0	131,615	131,615	0	0	0
3161965	HAVERHILL	MA		08/06/2019		214,614	0	0	0	0	0	0	41,095	41,095	0	0	0
3161966	HAVERHILL	MA		10/01/2023		1,265,293	0	0	0	0	0	0	51,062	51,062	0	0	0
3161970	HUNTSVILLE	AL		10/01/2023		1,082,667	0	0	0	0	0	0	68,924	68,924	0	0	0
3161986	WEST SPRINGFIELD	MA		01/11/2017		2,095,859	0	0	0	0	0	0	85,926	85,926	0	0	0
3161996	FAYETTEVILLE	NC		10/01/2023		3,736,507	0	0	0	0	0	0	463,421	463,421	0	0	0
3162000	PHOENIX	AZ		10/01/2023		1,279,801	0	0	0	0	0	0	49,905	49,905	0	0	0
3162016	TAMPA	FL		10/01/2023		1,374,676	0	0	0	0	0	0	88,182	88,182	0	0	0
3162020	TAMPA	FL		10/01/2023		1,528,140	0	0	0	0	0	0	96,578	96,578	0	0	0
3162025	TAMPA	FL		10/01/2023		248,768	0	0	0	0	0	0	15,722	15,722	0	0	0
3162056	TUCSON	AZ		01/17/2017		992,905	0	0	0	0	0	0	62,921	62,921	0	0	0
3162066	SACRAMENTO	CA		02/16/2017		6,896,818	0	0	0	0	0	0	278,306	278,306	0	0	0
3162080	PEWAUKEE	WI		01/27/2017		1,804,104	0	0	0	0	0	0	113,979	113,979	0	0	0
3162106	TAMPA	FL		10/01/2023		986,554	0	0	0	0	0	0	118,864	118,864	0	0	0
3162116	KANSAS CITY	MO		10/01/2023		10,065,092	0	0	0	0	0	0	162,872	162,872	0	0	0
3162120	MIDVALE	UT		02/16/2017		841,329	0	0	0	0	0	0	52,360	52,360	0	0	0
3162157	COLUMBUS	GA		02/23/2017		2,474,678	0	0	0	0	0	0	95,381	95,381	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3162170	PFLUGERVILLE	TX		11/30/2017		1,344,623	0	0	0	0	0	0	125,519	125,519	0	0	0
3162186	WEST CHESTER	PA		10/01/2023		2,651,617	0	0	0	0	0	0	164,718	164,718	0	0	0
3162196	PROVIDENCE	RI		03/16/2017		2,172,189	0	0	0	0	0	0	83,677	83,677	0	0	0
3162210	PHOENIX	AZ		02/28/2017		2,079,721	0	0	0	0	0	0	78,688	78,688	0	0	0
3162240	OMAHA	NE		03/30/2017		848,897	0	0	0	0	0	0	88,383	88,383	0	0	0
3162245	OMAHA	NE		03/30/2017		1,261,099	0	0	0	0	0	0	134,173	134,173	0	0	0
3171016	OLATHE	KS		05/31/2017		4,966,947	0	0	0	0	0	0	223,685	223,685	0	0	0
3171020	COMMERCE CITY	CO		04/13/2017		1,114,133	0	0	0	0	0	0	96,034	96,034	0	0	0
3171050	CEDAR PARK	TX		04/13/2017		1,520,832	0	0	0	0	0	0	131,215	131,215	0	0	0
3171065	CINCINNATI	OH		12/19/2023		677,926	0	0	0	0	0	0	38,206	38,206	0	0	0
3171066	CINCINNATI	OH		10/01/2023		3,631,622	0	0	0	0	0	0	138,347	138,347	0	0	0
3171076	SHARONVILLE	OH		03/23/2017		4,317,594	0	0	0	0	0	0	164,480	164,480	0	0	0
3171080	SMYRNA	TN		10/01/2023		1,297,236	0	0	0	0	0	0	79,772	79,772	0	0	0
3171090	HICKORY	NC		09/01/2017		6,833,977	0	0	0	0	0	0	246,617	246,617	0	0	0
3171110	BARTLETT	TN		05/17/2017		909,843	0	0	0	0	0	0	54,970	54,970	0	0	0
3171126	CORVALLIS	OR		04/11/2017		8,338,095	0	0	0	0	0	0	315,414	315,414	0	0	0
3171136	MILWAUKEE	WI		05/17/2017		3,238,905	0	0	0	0	0	0	193,222	193,222	0	0	0
3171140	BRENTWOOD	TN		03/28/2017		2,162,059	0	0	0	0	0	0	132,953	132,953	0	0	0
3171166	GREENSBORO	NC		05/01/2017		5,843,402	0	0	0	0	0	0	89,957	89,957	0	0	0
3171180	ARLINGTON	TX		05/03/2017		5,334,792	0	0	0	0	0	0	324,356	324,356	0	0	0
3171220	WATSONVILLE	CA		10/01/2023		659,276	0	0	0	0	0	0	75,612	75,612	0	0	0
3171256	EL PASO	TX		06/06/2017		881,389	0	0	0	0	0	0	52,284	52,284	0	0	0
3171266	LAKEWOOD	CO		05/31/2017		7,632,917	0	0	0	0	0	0	244,027	244,027	0	0	0
3171276	MADISON	WI		12/21/2007		904,152	0	0	0	0	0	0	103,163	103,163	0	0	0
3171286	HOLT	MI		05/26/2017		5,875,773	0	0	0	0	0	0	216,591	216,591	0	0	0
3171316	SUMMERVILLE	SC		06/30/2017		1,477,035	0	0	0	0	0	0	86,502	86,502	0	0	0
3171326	WICHITA FALLS	TX		06/30/2017		226,320	0	0	0	0	0	0	84,575	84,575	0	0	0
3171337	INDIANAPOLIS	IN		06/16/2017		2,191,791	0	0	0	0	0	0	129,601	129,601	0	0	0
3171350	PORTLAND	OR		06/23/2017		591,585	0	0	0	0	0	0	66,621	66,621	0	0	0
3171366	TROY	MI		06/28/2017		3,117,284	0	0	0	0	0	0	185,507	185,507	0	0	0
3171376	ST. PAUL	MN		10/01/2023		1,987,441	0	0	0	0	0	0	224,990	224,990	0	0	0
3171390	FORT OGLETHORPE	GA		10/01/2023		1,502,617	0	0	0	0	0	0	89,784	89,784	0	0	0
3171446	WICHITA	KS		09/01/2017		866,621	0	0	0	0	0	0	51,172	51,172	0	0	0
3171466	NORTH BRUNSWICK	NJ		10/01/2023		698,065	0	0	0	0	0	0	41,471	41,471	0	0	0
3171476	CLERMONT	FL		01/02/2018		4,118,004	0	0	0	0	0	0	232,611	232,611	0	0	0
3171486	LIVONIA	MI		08/18/2017		851,893	0	0	0	0	0	0	32,553	32,553	0	0	0
3171496	NOVI	MI		10/01/2023		2,537,208	0	0	0	0	0	0	281,447	281,447	0	0	0
3171516	NORTH CHARLESTON	SC		08/10/2017		516,988	0	0	0	0	0	0	30,428	30,428	0	0	0
3171526	LEXINGTON	SC		09/07/2017		394,704	0	0	0	0	0	0	133,766	133,766	0	0	0
3171536	TAYLORSVILLE	UT		08/02/2017		840,973	0	0	0	0	0	0	387,125	387,125	0	0	0

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3171546	CASTLE ROCK	CO		09/27/2017		664,282	0	0	0	0	0	0	39,269	39,269	0	0	0
3171566	OMAHA	NE		10/01/2023		816,897	0	0	0	0	0	0	47,726	47,726	0	0	0
3171576	WOODBRIDGE	VA		08/10/2011		1,224,108	0	0	0	0	0	0	68,219	68,219	0	0	0
3171586	MURRAY	UT		09/13/2017		1,465,844	0	0	0	0	0	0	22,833	22,833	0	0	0
3171596	SUGAR LAND	TX		09/27/2017		2,162,066	0	0	0	0	0	0	81,286	81,286	0	0	0
3171606	STREETSBORO	OH		11/01/2018		1,452,179	0	0	0	0	0	0	158,207	158,207	0	0	0
3171626	COMMACK	NY		10/26/2017		1,065,355	0	0	0	0	0	0	88,821	88,821	0	0	0
3171656	PETERSBURG	VA		11/01/2017		1,058,649	0	0	0	0	0	0	40,298	40,298	0	0	0
3171666	PORTAGE	MI		11/01/2017		1,547,256	0	0	0	0	0	0	58,896	58,896	0	0	0
3171696	CAPE CANAVERAL	FL		03/20/2018		5,748,466	0	0	0	0	0	0	583,994	583,994	0	0	0
3171716	STURTEVANT	WI		12/14/2017		4,265,596	0	0	0	0	0	0	238,609	238,609	0	0	0
3171726	MEMPHIS	TN		11/17/2017		4,591,239	0	0	0	0	0	0	171,125	171,125	0	0	0
3171746	LEXINGTON	SC		12/01/2017		747,147	0	0	0	0	0	0	43,139	43,139	0	0	0
3171756	OMAHA	NE		10/01/2023		794,502	0	0	0	0	0	0	44,879	44,879	0	0	0
3171760	ATLANTA	GA		12/01/2017		292,962	0	0	0	0	0	0	53,034	53,034	0	0	0
3171786	DETROIT	MI		01/05/2018		2,276,824	0	0	0	0	0	0	82,473	82,473	0	0	0
3171796	BOWLING GREEN	KY		01/11/2018		1,160,842	0	0	0	0	0	0	41,765	41,765	0	0	0
3171806	COLORADO SPRINGS	CO		01/11/2018		7,363,156	0	0	0	0	0	0	957,323	957,323	0	0	0
3171816	EL PASO	TX		01/24/2018		1,431,041	0	0	0	0	0	0	81,515	81,515	0	0	0
3171836	JOPLIN	MO		01/26/2018		506,210	0	0	0	0	0	0	157,818	157,818	0	0	0
3171846	EL PASO	TX		10/01/2023		1,355,242	0	0	0	0	0	0	139,207	139,207	0	0	0
3171856	FRESNO	CA		01/19/2018		867,089	0	0	0	0	0	0	31,734	31,734	0	0	0
3171866	CHICAGO	IL		02/28/2018		2,268,278	0	0	0	0	0	0	83,275	83,275	0	0	0
3171876	CHICAGO	IL		01/16/2018		2,510,279	0	0	0	0	0	0	92,772	92,772	0	0	0
3171886	JACKSONVILLE	FL		02/05/2018		1,589,158	0	0	0	0	0	0	124,863	124,863	0	0	0
3171896	WILMINGTON	DE		07/02/2018		7,165,379	0	0	0	0	0	0	382,985	382,985	0	0	0
3171906	WILMINGTON	DE		07/02/2018		3,582,690	0	0	0	0	0	0	191,493	191,493	0	0	0
3171926	FORT MYERS	FL		02/28/2018		1,248,503	0	0	0	0	0	0	70,525	70,525	0	0	0
3171946	OLATHE	KS		03/22/2018		4,374,817	0	0	0	0	0	0	553,711	553,711	0	0	0
3181026	LENEXA	KS		03/29/2018		988,188	0	0	0	0	0	0	55,357	55,357	0	0	0
3181056	PLAINVIEW	NY		04/02/2018		1,841,687	0	0	0	0	0	0	100,923	100,923	0	0	0
3181076	BRENTWOOD	TN		03/29/2018		808,218	0	0	0	0	0	0	42,535	42,535	0	0	0
3181086	NORTH LITTLE ROCK	AR		04/18/2008		363,066	0	0	0	0	0	0	19,108	19,108	0	0	0
3181096	BONITA SPRINGS	FL		05/01/2018		5,601,823	0	0	0	0	0	0	191,190	191,190	0	0	0
3181110	CLEVELAND	TN		05/31/2018		944,864	0	0	0	0	0	0	50,640	50,640	0	0	0
3181126	COLUMBUS	OH		05/31/2018		1,078,060	0	0	0	0	0	0	58,748	58,748	0	0	0
3181136	LOS ANGELES	CA		07/25/2018		3,827,205	0	0	0	0	0	0	278,387	278,387	0	0	0
3181144	BLOOMFIELD HILLS	MI		05/16/2018		2,397,862	0	0	0	0	0	0	126,910	126,910	0	0	0
3181156	COLUMBUS	OH		06/22/2018		1,817,299	0	0	0	0	0	0	61,801	61,801	0	0	0
3181166	CLINTON TOWNSHIP	MI		06/13/2018		1,120,847	0	0	0	0	0	0	38,659	38,659	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3181216	TUALATIN	OR		11/08/2018		4,685,630	0	0	0	0	0	0	133,327	133,327	0	0	0
3181226	WOODBURN	OR		11/08/2018		1,943,265	0	0	0	0	0	0	55,295	55,295	0	0	0
3181236	SALEM	OR		11/08/2018		2,860,413	0	0	0	0	0	0	81,392	81,392	0	0	0
3181246	GLEN ALLEN	VA		08/01/2018		1,556,974	0	0	0	0	0	0	82,927	82,927	0	0	0
3181256	SALT LAKE CITY	UT		06/29/2018		583,875	0	0	0	0	0	0	226,760	226,760	0	0	0
3181266	TAMPA	FL		06/21/2018		1,592,718	0	0	0	0	0	0	84,942	84,942	0	0	0
3181276	BINGHAM FARMS	MI		07/29/2008		3,241,987	0	0	0	0	0	0	170,859	170,859	0	0	0
3181286	EL PASO	TX		07/30/2018		5,602,182	0	0	0	0	0	0	553,231	553,231	0	0	0
3181296	COLUMBUS	OH		08/08/2018		601,692	0	0	0	0	0	0	47,004	47,004	0	0	0
3181306	COLUMBUS	OH		08/08/2018		1,738,221	0	0	0	0	0	0	135,789	135,789	0	0	0
3181316	TEWKSBURY	MA		07/19/2018		3,544,924	0	0	0	0	0	0	122,191	122,191	0	0	0
3181326	DURHAM	NC		07/13/2018		1,161,771	0	0	0	0	0	0	39,843	39,843	0	0	0
3181336	SAN ANTONIO	TX		09/04/2018		2,599,293	0	0	0	0	0	0	86,616	86,616	0	0	0
3181347	SPRING	TX		08/20/2018		8,176,795	0	0	0	0	0	0	414,572	414,572	0	0	0
3181376	ROCHESTER HILLS	MI		08/24/2018		604,270	0	0	0	0	0	0	56,475	56,475	0	0	0
3181386	PROVO	UT		10/01/2018		15,897,704	0	0	0	0	0	0	650,863	650,863	0	0	0
3181396	ROCHESTER HILLS	MI		08/06/2018		2,625,223	0	0	0	0	0	0	137,693	137,693	0	0	0
3181416	ORLANDO	FL		07/13/2018		950,540	0	0	0	0	0	0	32,599	32,599	0	0	0
3181435	HAYWARD	CA		10/01/2023		1,819,446	0	0	0	0	0	0	173,903	173,903	0	0	0
3181436	HAYWARD	CA		08/31/2018		2,392,751	0	0	0	0	0	0	227,377	227,377	0	0	0
3181446	SOUTHFIELD	MI		10/01/2018		1,024,460	0	0	0	0	0	0	53,062	53,062	0	0	0
3181456	NORWOOD	OH		09/19/2018		22,231,073	0	0	0	0	0	0	612,939	612,939	0	0	0
3181466	CHATTANOOGA	TN		09/13/2018		4,083,084	0	0	0	0	0	0	213,914	213,914	0	0	0
3181490	PHOENIX	AZ		06/07/2006		1,749,209	0	0	0	0	0	0	87,582	87,582	0	0	0
3181506	GREENVILLE	SC		08/29/2018		2,958,567	0	0	0	0	0	0	216,101	216,101	0	0	0
3181516	INDIANAPOLIS	IN		09/13/2018		2,756,111	0	0	0	0	0	0	90,901	90,901	0	0	0
3181526	ARLINGTON	TX		09/27/2018		9,129,692	0	0	0	0	0	0	309,582	309,582	0	0	0
3181536	BAKERSFIELD	CA		09/27/2018		707,819	0	0	0	0	0	0	172,939	172,939	0	0	0
3181546	RONKONKOMA	NY		10/22/2018		578,627	0	0	0	0	0	0	52,944	52,944	0	0	0
3181556	OMAHA	NE		12/13/2018		5,555,722	0	0	0	0	0	0	256,249	256,249	0	0	0
3181566	COLUMBIA	SC		10/15/2018		618,311	0	0	0	0	0	0	137,542	137,542	0	0	0
3181576	COLUMBIA	SC		11/08/2018		1,306,597	0	0	0	0	0	0	67,342	67,342	0	0	0
3181586	PAPILLION	NE		11/20/2018		2,017,794	0	0	0	0	0	0	95,664	95,664	0	0	0
3181596	ROCHESTER	MI		10/26/2018		984,659	0	0	0	0	0	0	90,480	90,480	0	0	0
3181606	BONITA SPRINGS	FL		12/07/2018		1,353,567	0	0	0	0	0	0	146,692	146,692	0	0	0
3181616	SCHERTZ	TX		11/16/2018		2,536,794	0	0	0	0	0	0	130,275	130,275	0	0	0
3181626	OMAHA	NE		12/10/2018		1,115,137	0	0	0	0	0	0	54,154	54,154	0	0	0
3181636	TUCSON	AZ		12/03/2018		1,990,703	0	0	0	0	0	0	99,929	99,929	0	0	0
3181646	NASHVILLE	TN		12/13/2018		9,870,227	0	0	0	0	0	0	324,032	324,032	0	0	0
3181656	SANTA ROSA	CA		12/26/2018		3,860,860	0	0	0	0	0	0	196,661	196,661	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3181666	LINCOLN	NE		12/14/2018		1,194,316	0	0	0	0	0	0	60,449	60,449	0	0	0
3181696	SAN ANTONIO	TX		12/20/2018		1,079,297	0	0	0	0	0	0	54,178	54,178	0	0	0
3181726	ALBUQUERQUE	NM		12/19/2018		4,004,125	0	0	0	0	0	0	129,137	129,137	0	0	0
3181736	ANN ARBOR	MI		12/19/2018		413,412	0	0	0	0	0	0	37,147	37,147	0	0	0
3181756	BOZEMAN	MT		01/17/2019		5,388,826	0	0	0	0	0	0	173,903	173,903	0	0	0
3181766	DALLAS	TX		12/20/2018		3,840,242	0	0	0	0	0	0	114,731	114,731	0	0	0
3181776	KNOXVILLE	TN		01/17/2019		6,428,603	0	0	0	0	0	0	318,881	318,881	0	0	0
3181786	COLUMBUS	OH		01/24/2019		3,447,728	0	0	0	0	0	0	108,366	108,366	0	0	0
3181796	TUCSON	AZ		10/01/2023		1,848,223	0	0	0	0	0	0	91,678	91,678	0	0	0
3181826	SADDLE BROOK	NJ		02/14/2019		2,497,281	0	0	0	0	0	0	295,594	295,594	0	0	0
3181846	CHERRY HILL	NJ		02/07/2019		568,817	0	0	0	0	0	0	68,720	68,720	0	0	0
3181866	CARLSBAD	CA		02/08/2019		4,443,662	0	0	0	0	0	0	143,956	143,956	0	0	0
3181896	SUMMERVILLE	SC		05/17/2019		585,183	0	0	0	0	0	0	119,472	119,472	0	0	0
3191026	SOUTH JORDAN	UT		05/14/2019		1,737,687	0	0	0	0	0	0	55,486	55,486	0	0	0
3191030	LAURINBURG	NC		07/31/2019		3,496,956	0	0	0	0	0	0	229,187	229,187	0	0	0
3191046	CLARKSVILLE	TN		06/03/2019		423,780	0	0	0	0	0	0	198,250	198,250	0	0	0
3191056	CHANHASSEN	MN		10/01/2023		1,643,252	0	0	0	0	0	0	53,886	53,886	0	0	0
3191066	WACONIA	MN		06/28/2019		2,606,261	0	0	0	0	0	0	6,855	6,855	0	0	0
3191086	FRESNO	CA		10/01/2023		1,861,356	0	0	0	0	0	0	61,756	61,756	0	0	0
3191096	VIRGINIA BEACH	VA		04/18/2019		4,726,741	0	0	0	0	0	0	234,345	234,345	0	0	0
3191106	DEER PARK	NY		04/26/2019		1,131,648	0	0	0	0	0	0	56,022	56,022	0	0	0
3191110	NEW YORK	NY		10/01/2023		827,541	0	0	0	0	0	0	26,252	26,252	0	0	0
3191126	WARWICK	RI		10/01/2023		3,382,327	0	0	0	0	0	0	109,159	109,159	0	0	0
3191136	WILSONVILLE	OR		12/19/2019		1,623,009	0	0	0	0	0	0	201,294	201,294	0	0	0
3191145	ROANOKE	VA		06/20/2019		323,169	0	0	0	0	0	0	65,069	65,069	0	0	0
3191146	ROANOKE	VA		06/20/2019		8,049,937	0	0	0	0	0	0	265,098	265,098	0	0	0
3191176	VIRGINIA BEACH	VA		06/14/2019		663,368	0	0	0	0	0	0	88,600	88,600	0	0	0
3191186	NORFOLK	VA		06/27/2019		3,637,321	0	0	0	0	0	0	182,664	182,664	0	0	0
3191195	ZIONSVILLE	IN		08/01/2025		0	0	0	0	0	0	0	7,244	7,244	0	0	0
3191196	ZIONSVILLE	IN		06/07/2019		1,635,126	0	0	0	0	0	0	82,424	82,424	0	0	0
3191216	INDIANAPOLIS	IN		06/03/2019		4,507,196	0	0	0	0	0	0	148,904	148,904	0	0	0
3191226	HIALEAH	FL		06/21/2019		2,178,448	0	0	0	0	0	0	72,276	72,276	0	0	0
3191256	MISHAWAKA	IN		10/01/2023		1,138,135	0	0	0	0	0	0	36,876	36,876	0	0	0
3191260	MACEDONIA	OH		07/24/2019		1,321,964	0	0	0	0	0	0	112,219	112,219	0	0	0
3191276	FRESNO	CA		07/18/2019		5,271,664	0	0	0	0	0	0	267,214	267,214	0	0	0
3191296	RALSTON	NE		07/26/2019		1,128,469	0	0	0	0	0	0	37,723	37,723	0	0	0
3191306	GREENVILLE	SC		09/12/2019		1,179,303	0	0	0	0	0	0	57,655	57,655	0	0	0
3191310	ORLANDO	FL		08/22/2019		1,478,236	0	0	0	0	0	0	70,898	70,898	0	0	0
3191326	INDEPENDENCE	KY		10/01/2023		3,513,367	0	0	0	0	0	0	175,077	175,077	0	0	0
3191336	FORT THOMAS	KY		08/27/2019		2,269,049	0	0	0	0	0	0	113,071	113,071	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3191346	GREENSBURG	IN		08/27/2019		3,769,550	0	0	0	0	0	0	187,843	187,843	0	0	0
3191356	SYRACUSE	UT		08/01/2019		1,943,831	0	0	0	0	0	0	65,326	65,326	0	0	0
3191366	CENTENNIAL	CO		10/22/2019		4,218,223	0	0	0	0	0	0	207,043	207,043	0	0	0
3191370	WILDER	KY		08/27/2019		3,049,798	0	0	0	0	0	0	151,977	151,977	0	0	0
3191400	SOUTH BEND	IN		08/14/2019		5,289,199	0	0	0	0	0	0	175,716	175,716	0	0	0
3191416	HANAHAN	SC		09/13/2019		1,956,213	0	0	0	0	0	0	64,587	64,587	0	0	0
3191426	STAFFORD	TX		09/24/2019		2,597,136	0	0	0	0	0	0	219,489	219,489	0	0	0
3191436	ORLANDO	FL		09/24/2019		1,565,496	0	0	0	0	0	0	132,303	132,303	0	0	0
3191440	WARREN	MI		08/27/2019		4,999,259	0	0	0	0	0	0	163,439	163,439	0	0	0
3191455	WOBURN	MA		11/06/2019		396,515	0	0	0	0	0	0	194,310	194,310	0	0	0
3191456	WOBURN	MA		11/06/2019		6,348,805	0	0	0	0	0	0	211,797	211,797	0	0	0
3191460	MARIETTA	GA		09/27/2019		6,545,353	0	0	0	0	0	0	321,229	321,229	0	0	0
3191476	LAS VEGAS	NV		09/19/2019		1,641,745	0	0	0	0	0	0	54,496	54,496	0	0	0
3191486	LAS VEGAS	NV		10/01/2023		3,947,229	0	0	0	0	0	0	127,241	127,241	0	0	0
3191496	LORAIN	OH		09/09/2019		1,917,107	0	0	0	0	0	0	93,582	93,582	0	0	0
3191506	ROSWELL	GA		10/09/2019		6,646,267	0	0	0	0	0	0	330,006	330,006	0	0	0
3191516	NASHVILLE	TN		10/03/2019		6,612,165	0	0	0	0	0	0	220,497	220,497	0	0	0
3191526	LAKE MARY	FL		09/12/2019		2,928,150	0	0	0	0	0	0	147,043	147,043	0	0	0
3191540	ROYAL OAK	MI		10/01/2023		1,235,662	0	0	0	0	0	0	59,489	59,489	0	0	0
3191550	URBANDALE	IA		11/18/2019		2,246,489	0	0	0	0	0	0	101,179	101,179	0	0	0
3191596	HAUPPAUGE	NY		11/14/2019		1,510,040	0	0	0	0	0	0	75,288	75,288	0	0	0
3191646	MT. JULIET	TN		11/22/2019		2,583,074	0	0	0	0	0	0	127,798	127,798	0	0	0
3191656	SOUTHGATE	MI		01/10/2020		2,672,972	0	0	0	0	0	0	89,451	89,451	0	0	0
3191670	CHANDLER	AZ		10/31/2019		8,763,461	0	0	0	0	0	0	487,997	487,997	0	0	0
3191696	BEAUMONT	TX		11/21/2019		1,721,997	0	0	0	0	0	0	319,104	319,104	0	0	0
3191706	EL CAJON	CA		11/21/2019		590,399	0	0	0	0	0	0	109,407	109,407	0	0	0
3191716	MOAB	UT		11/21/2019		737,998	0	0	0	0	0	0	136,759	136,759	0	0	0
3191726	INDIANAPOLIS	IN		11/22/2019		1,267,735	0	0	0	0	0	0	42,703	42,703	0	0	0
3191746	EL PASO	TX		12/19/2019		2,451,090	0	0	0	0	0	0	203,731	203,731	0	0	0
3191756	AUBURN HILLS	MI		12/05/2019		1,857,699	0	0	0	0	0	0	90,173	90,173	0	0	0
3191766	INDIANAPOLIS	IN		11/26/2019		1,658,956	0	0	0	0	0	0	82,395	82,395	0	0	0
3191770	FARMINGDALE	NY		10/29/2019		853,373	0	0	0	0	0	0	40,096	40,096	0	0	0
3191786	BAKERSFIELD	CA		12/11/2019		6,962,757	0	0	0	0	0	0	462,928	462,928	0	0	0
3191886	FLORENCE	CO		12/11/2019		1,086,668	0	0	0	0	0	0	90,384	90,384	0	0	0
3191896	ALPHARETTA	GA		10/01/2023		6,925,587	0	0	0	0	0	0	233,287	233,287	0	0	0
3191916	CINCINNATI	OH		12/19/2019		3,917,094	0	0	0	0	0	0	115,505	115,505	0	0	0
3191936	BRENTWOOD	NY		12/31/2019		2,070,882	0	0	0	0	0	0	102,495	102,495	0	0	0
3191946	HUNT VALLEY	MD		01/15/2020		3,144,673	0	0	0	0	0	0	105,237	105,237	0	0	0
3191966	NAMPA	ID		01/08/2020		1,569,607	0	0	0	0	0	0	53,099	53,099	0	0	0
3191976	RINCON	GA		10/01/2023		3,211,624	0	0	0	0	0	0	108,703	108,703	0	0	0

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

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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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3191996	HOMEWOOD	AL		01/22/2020		2,050,701	0	0	0	0	0	0	67,225	67,225	0	0	0
3192006	DEPEW	NY		10/01/2023		3,561,094	0	0	0	0	0	0	175,650	175,650	0	0	0
3192016	WEST CHESTER	OH		01/29/2020		2,258,256	0	0	0	0	0	0	76,809	76,809	0	0	0
3192026	NOBLESVILLE	IN		01/29/2020		1,960,292	0	0	0	0	0	0	66,674	66,674	0	0	0
3192036	INDIANAPOLIS	IN		01/29/2020		3,152,150	0	0	0	0	0	0	107,212	107,212	0	0	0
3192046	WESTFIELD	IN		01/29/2020		1,568,233	0	0	0	0	0	0	53,339	53,339	0	0	0
3192056	COLUMBUS	OH		01/29/2020		3,791,205	0	0	0	0	0	0	128,948	128,948	0	0	0
3192066	SAN DIEGO	CA		10/01/2023		2,426,149	0	0	0	0	0	0	82,560	82,560	0	0	0
3192076	HILLSBORO	OR		01/29/2020		861,977	0	0	0	0	0	0	70,990	70,990	0	0	0
3192086	PORTLAND	OR		01/29/2020		729,365	0	0	0	0	0	0	60,068	60,068	0	0	0
3192096	TACOMA	WA		10/01/2023		682,951	0	0	0	0	0	0	56,246	56,246	0	0	0
3192106	LAKE OSWEGO	OR		01/29/2020		2,197,450	0	0	0	0	0	0	74,338	74,338	0	0	0
3192116	SALISBURY	MD		02/12/2020		1,268,545	0	0	0	0	0	0	207,310	207,310	0	0	0
3192126	MILILANI	HI		02/19/2020		3,783,914	0	0	0	0	0	0	125,881	125,881	0	0	0
3192136	TEXARKANA	TX		01/30/2020		4,883,792	0	0	0	0	0	0	197,521	197,521	0	0	0
3192146	WEST CHESTER	OH		05/08/2020		9,131,879	0	0	0	0	0	0	373,030	373,030	0	0	0
3192186	HIALEAH	FL		02/24/2020		1,931,338	0	0	0	0	0	0	95,691	95,691	0	0	0
3192206	RANCHO CUCAMONGA	CA		06/02/2020		1,886,968	0	0	0	0	0	0	90,870	90,870	0	0	0
3201016	CHANHASSEN	MN		03/20/2020		1,745,391	0	0	0	0	0	0	141,309	141,309	0	0	0
3201026	PACIFIC	MO		03/31/2020		1,753,628	0	0	0	0	0	0	58,631	58,631	0	0	0
3201036	ALBUQUERQUE	NM		03/17/2020		1,142,338	0	0	0	0	0	0	92,255	92,255	0	0	0
3201046	MEDFORD	MA		04/24/2020		2,027,230	0	0	0	0	0	0	162,548	162,548	0	0	0
3201050	TUCSON	AZ		04/08/2020		186,102	0	0	0	0	0	0	31,398	31,398	0	0	0
3201066	BURNSVILLE	MN		03/11/2020		2,667,753	0	0	0	0	0	0	88,709	88,709	0	0	0
3201086	HIXSON	TN		04/23/2020		2,045,454	0	0	0	0	0	0	62,364	62,364	0	0	0
3201116	SEDONA	AZ		05/28/2020		3,307,964	0	0	0	0	0	0	160,431	160,431	0	0	0
3201126	INDIANAPOLIS	IN		05/28/2020		3,307,964	0	0	0	0	0	0	160,431	160,431	0	0	0
3201146	ATLANTA	GA		06/19/2020		2,944,122	0	0	0	0	0	0	93,415	93,415	0	0	0
3201156	MYRTLE BEACH	SC		09/02/2020		1,604,336	0	0	0	0	0	0	99,221	99,221	0	0	0
3201160	FREEHOLD TOWNSHIP	NJ		06/09/2020		5,996,402	0	0	0	0	0	0	134,221	134,221	0	0	0
3201176	OCEANSIDE	CA		03/25/2020		832,759	0	0	0	0	0	0	141,449	141,449	0	0	0
3201180	SANDY	UT		03/27/2020		2,449,568	0	0	0	0	0	0	296,756	296,756	0	0	0
3201190	SALT LAKE CITY	UT		03/30/2020		1,588,909	0	0	0	0	0	0	192,490	192,490	0	0	0
3201200	FRESNO	CA		03/27/2020		858,157	0	0	0	0	0	0	177,703	177,703	0	0	0
3201216	LAWRENCEVILLE	GA		10/01/2023		1,352,070	0	0	0	0	0	0	54,693	54,693	0	0	0
3201226	HOUSTON	TX		04/15/2020		5,840,824	0	0	0	0	0	0	285,288	285,288	0	0	0
3201236	HILLSBORO	OR		10/01/2023		2,051,864	0	0	0	0	0	0	101,817	101,817	0	0	0
3201266	RALEIGH	NC		10/01/2023		2,702,547	0	0	0	0	0	0	218,455	218,455	0	0	0
3201286	CLEMSON	SC		10/01/2023		871,584	0	0	0	0	0	0	56,560	56,560	0	0	0
3201296	MILLERSVILLE	MD		06/12/2020		1,919,483	0	0	0	0	0	0	154,100	154,100	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3201316	INDIANAPOLIS	IN		10/01/2023		3,015,558	0	0	0	0	0	0	147,719	147,719	0	0	0
3201326	LIVONIA	MI		05/28/2020		2,122,985	0	0	0	0	0	0	105,443	105,443	0	0	0
3201336	INDIAN LAND	SC		05/29/2020		1,722,488	0	0	0	0	0	0	73,637	73,637	0	0	0
3201356	BRONX	NY		08/20/2020		3,279,334	0	0	0	0	0	0	106,500	106,500	0	0	0
3201376	INDIANAPOLIS	IN		08/10/2020		1,121,901	0	0	0	0	0	0	35,929	35,929	0	0	0
3201380	BLOOMINGTON	IN		08/26/2020		1,289,907	0	0	0	0	0	0	41,194	41,194	0	0	0
3201406	FRANKLIN TOWNSHIP	NJ		09/09/2020		6,249,529	0	0	0	0	0	0	251,039	251,039	0	0	0
3201420	EL CAJON	CA		09/16/2020		1,674,193	0	0	0	0	0	0	55,591	55,591	0	0	0
3201436	VANCOUVER	WA		10/19/2020		1,259,601	0	0	0	0	0	0	41,126	41,126	0	0	0
3201446	LAYTON	UT		10/19/2020		1,363,899	0	0	0	0	0	0	44,532	44,532	0	0	0
3201450	LAS VEGAS	NV		09/09/2020		1,247,491	0	0	0	0	0	0	40,281	40,281	0	0	0
3201466	WHITE PLAINS	NY		10/16/2020		2,004,238	0	0	0	0	0	0	65,807	65,807	0	0	0
3201476	ESCONDIDO	CA		09/24/2020		558,474	0	0	0	0	0	0	87,288	87,288	0	0	0
3201486	SARASOTA	FL		10/29/2020		1,259,845	0	0	0	0	0	0	60,214	60,214	0	0	0
3201496	POMPANO BEACH	FL		10/29/2020		2,061,565	0	0	0	0	0	0	98,532	98,532	0	0	0
3201500	GREENWOOD VILLAGE	CO		11/02/2020		897,037	0	0	0	0	0	0	28,311	28,311	0	0	0
3201516	OKLAHOMA CITY	OK		11/12/2020		2,208,958	0	0	0	0	0	0	72,528	72,528	0	0	0
3201525	FAIR LAWN	NJ		01/17/2025		0	0	0	0	0	0	0	15,591	15,591	0	0	0
3201526	FAIR LAWN	NJ		10/01/2023		6,589,995	0	0	0	0	0	0	265,089	265,089	0	0	0
3201546	AUBURN HILLS	MI		10/01/2023		1,610,828	0	0	0	0	0	0	52,594	52,594	0	0	0
3201556	ROYAL OAK	MI		12/10/2020		936,685	0	0	0	0	0	0	52,989	52,989	0	0	0
3201566	MASSAPEQUA PARK	NY		11/24/2020		985,684	0	0	0	0	0	0	74,783	74,783	0	0	0
3201576	FAIRFIELD	OH		02/01/2021		3,419,938	0	0	0	0	0	0	114,222	114,222	0	0	0
3201586	TUCSON	AZ		12/23/2020		4,212,438	0	0	0	0	0	0	203,580	203,580	0	0	0
3201606	DALTON	GA		11/17/2020		1,486,026	0	0	0	0	0	0	48,792	48,792	0	0	0
3201626	TORRANCE	CA		12/04/2020		2,728,448	0	0	0	0	0	0	91,625	91,625	0	0	0
3201640	PORTSMOUTH	VA		12/10/2020		2,326,751	0	0	0	0	0	0	75,969	75,969	0	0	0
3201656	CARSON	CA		12/16/2020		1,279,892	0	0	0	0	0	0	145,300	145,300	0	0	0
3201666	WESTFIELD	IN		12/18/2020		1,810,874	0	0	0	0	0	0	59,460	59,460	0	0	0
3201676	MEDFORD	NY		02/19/2021		3,308,256	0	0	0	0	0	0	109,893	109,893	0	0	0
3201686	CHASKA	MN		12/21/2020		4,221,640	0	0	0	0	0	0	202,356	202,356	0	0	0
3201696	HATBORO	PA		12/31/2020		15,392,279	0	0	0	0	0	0	514,003	514,003	0	0	0
3201716	SHELBY TOWNSHIP	MI		12/29/2020		3,385,168	0	0	0	0	0	0	109,904	109,904	0	0	0
3201726	LAFAYETTE	CO		01/27/2021		7,276,237	0	0	0	0	0	0	234,114	234,114	0	0	0
3201746	ONTARIO	CA		12/22/2020		2,107,385	0	0	0	0	0	0	69,979	69,979	0	0	0
3201786	SALT LAKE CITY	UT		01/15/2021		2,008,547	0	0	0	0	0	0	95,242	95,242	0	0	0
3201816	SAN BERNARDINO	CA		02/16/2021		8,301,143	0	0	0	0	0	0	626,470	626,470	0	0	0
3201826	JAMAICA	NY		02/19/2021		3,017,419	0	0	0	0	0	0	142,131	142,131	0	0	0
3201836	YPSILANTI	MI		02/04/2021		1,617,177	0	0	0	0	0	0	52,814	52,814	0	0	0
3201846	GAITHERSBURG	MD		02/09/2021		6,740,394	0	0	0	0	0	0	223,142	223,142	0	0	0

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3201865	ATLANTIC BEACH	FL		08/03/2021		9,500,995	0	0	0	0	0	0	192,875	192,875	0	0	0
3201866	ATLANTIC BEACH	FL		03/05/2021		6,431,361	0	0	0	0	0	0	130,560	130,560	0	0	0
3201876	PORT WASHINGTON	NY		03/09/2021		2,073,384	0	0	0	0	0	0	51,751	51,751	0	0	0
3201896	ARCADIA	CA		02/24/2021		926,611	0	0	0	0	0	0	31,129	31,129	0	0	0
3201906	LAKEWOOD	CO		06/30/2021		3,099,411	0	0	0	0	0	0	100,756	100,756	0	0	0
3201916	SAN LEANDRO	CA		03/31/2021		3,846,786	0	0	0	0	0	0	623,906	623,906	0	0	0
3201926	FARMINGDALE	NY		02/26/2021		10,790,940	0	0	0	0	0	0	518,954	518,954	0	0	0
3211016	DENVER	CO		05/11/2021		3,856,257	0	0	0	0	0	0	128,215	128,215	0	0	0
3211036	CAREFREE	AZ		03/31/2021		2,432,247	0	0	0	0	0	0	78,997	78,997	0	0	0
3211056	TEMPE	AZ		03/16/2021		1,377,335	0	0	0	0	0	0	44,990	44,990	0	0	0
3211066	PLAINVILLE	MA		03/26/2021		3,602,911	0	0	0	0	0	0	118,359	118,359	0	0	0
3211076	CHANHASSEN	MN		03/19/2021		14,272,205	0	0	0	0	0	0	468,855	468,855	0	0	0
3211086	PORTLAND	OR		05/03/2021		4,874,303	0	0	0	0	0	0	161,141	161,141	0	0	0
3211116	SARTELL	MN		04/14/2021		4,405,624	0	0	0	0	0	0	213,548	213,548	0	0	0
3211126	PALATINE	IL		03/31/2021		1,628,149	0	0	0	0	0	0	60,584	60,584	0	0	0
3211130	TUCSON	AZ		03/26/2021		883,142	0	0	0	0	0	0	64,275	64,275	0	0	0
3211140	TUCSON	AZ		03/31/2021		864,862	0	0	0	0	0	0	39,962	39,962	0	0	0
3211156	CHANDLER	AZ		04/16/2021		1,217,730	0	0	0	0	0	0	39,787	39,787	0	0	0
3211166	KANSAS CITY	KS		10/01/2023		1,591,627	0	0	0	0	0	0	73,673	73,673	0	0	0
3211186	ELON	NC		05/18/2021		2,495,586	0	0	0	0	0	0	117,703	117,703	0	0	0
3211196	ELON	NC		10/01/2023		2,495,586	0	0	0	0	0	0	117,703	117,703	0	0	0
3211206	PHOENIX	AZ		04/22/2021		1,610,232	0	0	0	0	0	0	89,124	89,124	0	0	0
3211216	PHOENIX	AZ		04/30/2021		1,799,794	0	0	0	0	0	0	57,472	57,472	0	0	0
3211226	ESCONDIDO	CA		05/11/2021		1,706,957	0	0	0	0	0	0	80,557	80,557	0	0	0
3211236	SALT LAKE CITY	UT		05/19/2021		2,290,040	0	0	0	0	0	0	56,633	56,633	0	0	0
3211246	NORTH SALT LAKE CITY	UT		05/13/2021		1,951,012	0	0	0	0	0	0	64,132	64,132	0	0	0
3211256	WESTLAKE VILLAGE	CA		05/06/2021		1,200,156	0	0	0	0	0	0	87,506	87,506	0	0	0
3211266	ANAHEIM	CA		04/28/2021		1,289,113	0	0	0	0	0	0	31,750	31,750	0	0	0
3211276	PORT WASHINGTON	NY		05/07/2021		3,918,749	0	0	0	0	0	0	95,513	95,513	0	0	0
3211286	MELBOURNE	FL		05/06/2021		4,167,912	0	0	0	0	0	0	186,816	186,816	0	0	0
3211296	CARTERSVILLE	GA		06/08/2021		3,945,864	0	0	0	0	0	0	175,828	175,828	0	0	0
3211306	LONGWOOD	FL		05/26/2021		1,226,106	0	0	0	0	0	0	38,378	38,378	0	0	0
3211316	WOODBRIDGE	VA		05/26/2021		1,185,236	0	0	0	0	0	0	37,099	37,099	0	0	0
3211346	ROYAL OAK	MI		08/02/2021		1,474,391	0	0	0	0	0	0	33,397	33,397	0	0	0
3211356	SANTA CLARA	CA		06/09/2021		5,652,246	0	0	0	0	0	0	166,056	166,056	0	0	0
3211366	MIDVALE	UT		06/15/2021		1,802,554	0	0	0	0	0	0	56,206	56,206	0	0	0
3211376	LAS VEGAS	NV		06/08/2021		1,631,269	0	0	0	0	0	0	53,029	53,029	0	0	0
3211396	MONROE	NC		05/27/2021		3,660,560	0	0	0	0	0	0	119,639	119,639	0	0	0
3211406	NEW MILFORD	NJ		06/24/2021		1,576,456	0	0	0	0	0	0	70,792	70,792	0	0	0
3211416	FRANKLIN	TN		07/20/2021		1,554,011	0	0	0	0	0	0	68,309	68,309	0	0	0

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3211426	WEST CONSHOHOCKEN	PA		08/27/2021		1,978,972	0	0	0	0	0	0	60,242	60,242	0	0	0
3211436	MELBOURNE	FL		07/23/2021		3,573,818	0	0	0	0	0	0	155,330	155,330	0	0	0
3211446	CENTRAL ISLIP	NY		08/13/2021		1,985,012	0	0	0	0	0	0	87,962	87,962	0	0	0
3211456	MELBOURNE	FL		09/14/2021		2,281,752	0	0	0	0	0	0	127,572	127,572	0	0	0
3211466	PENSACOLA	FL		07/28/2021		1,952,674	0	0	0	0	0	0	268,231	268,231	0	0	0
3211476	PINE BROOK	NJ		08/26/2021		1,571,508	0	0	0	0	0	0	90,595	90,595	0	0	0
3211486	ALEXANDRIA	VA		06/25/2021		9,548,846	0	0	0	0	0	0	212,362	212,362	0	0	0
3211490	MAHTOMEDI	MN		09/03/2021		5,524,277	0	0	0	0	0	0	246,169	246,169	0	0	0
3211500	LEWISVILLE	TX		07/14/2021		1,730,962	0	0	0	0	0	0	51,878	51,878	0	0	0
3211520	AUSTIN	TX		08/03/2021		13,036,830	0	0	0	0	0	0	316,591	316,591	0	0	0
3211536	NORCROSS	GA		08/18/2021		4,124,294	0	0	0	0	0	0	125,106	125,106	0	0	0
3211546	ROCHESTER HILLS	MI		10/01/2023		5,127,436	0	0	0	0	0	0	225,135	225,135	0	0	0
3211556	ROCHESTER HILLS	MI		10/13/2021		1,577,556	0	0	0	0	0	0	108,737	108,737	0	0	0
3211566	TAMPA	FL		09/30/2021		3,662,472	0	0	0	0	0	0	162,213	162,213	0	0	0
3211590	OFALLON	MO		08/24/2021		1,097,757	0	0	0	0	0	0	33,932	33,932	0	0	0
3211606	LYNN HAVEN	FL		09/16/2021		3,359,751	0	0	0	0	0	0	80,977	80,977	0	0	0
3211616	ELGIN	SC		10/07/2021		3,097,174	0	0	0	0	0	0	175,240	175,240	0	0	0
3211620	MIDDLEBURG HEIGHTS	OH		09/30/2021		1,416,676	0	0	0	0	0	0	62,363	62,363	0	0	0
3211636	SYRACUSE	NY		11/03/2021		2,399,329	0	0	0	0	0	0	75,055	75,055	0	0	0
3211640	LOUISVILLE	KY		09/02/2021		1,454,256	0	0	0	0	0	0	46,522	46,522	0	0	0
3211656	SANTA CLARA	CA		10/19/2021		6,178,935	0	0	0	0	0	0	431,655	431,655	0	0	0
3211666	SALT LAKE CITY	UT		10/19/2021		6,449,971	0	0	0	0	0	0	196,340	196,340	0	0	0
3211670	PLYMOUTH	MI		09/29/2021		1,326,488	0	0	0	0	0	0	58,905	58,905	0	0	0
3211696	SANTA ANA	CA		10/05/2021		10,346,082	0	0	0	0	0	0	468,544	468,544	0	0	0
3211716	LONGMONT	CO		10/29/2021		2,677,370	0	0	0	0	0	0	85,696	85,696	0	0	0
3211726	LEHIGH ACRES	FL		09/29/2021		5,010,215	0	0	0	0	0	0	161,780	161,780	0	0	0
3211736	LONGMONT	CO		10/01/2023		6,007,151	0	0	0	0	0	0	189,137	189,137	0	0	0
3211740	SAN ANTONIO	TX		11/05/2021		1,072,007	0	0	0	0	0	0	45,960	45,960	0	0	0
3211756	SANTA FE SPRINGS	CA		12/02/2021		2,157,791	0	0	0	0	0	0	66,742	66,742	0	0	0
3211766	OPA-LOCKA	FL		10/15/2021		1,895,852	0	0	0	0	0	0	60,328	60,328	0	0	0
3211776	LATHAM	NY		11/08/2021		1,058,566	0	0	0	0	0	0	72,048	72,048	0	0	0
3211796	PHOENIX	AZ		11/09/2021		2,063,747	0	0	0	0	0	0	66,094	66,094	0	0	0
3211806	STAFFORD	TX		10/29/2021		2,956,145	0	0	0	0	0	0	100,911	100,911	0	0	0
3211816	SARASOTA	FL		10/21/2021		3,611,457	0	0	0	0	0	0	80,005	80,005	0	0	0
3211826	NAPLES	FL		12/01/2021		2,359,359	0	0	0	0	0	0	89,471	89,471	0	0	0
3211836	BROOKLYN CENTER	MN		11/16/2021		4,961,917	0	0	0	0	0	0	155,951	155,951	0	0	0
3211846	FORT MYERS	FL		02/09/2022		5,413,453	0	0	0	0	0	0	168,656	168,656	0	0	0
3211856	SCOTTSDALE	AZ		11/18/2021		2,801,600	0	0	0	0	0	0	88,677	88,677	0	0	0
3211866	WEST CHESTER	PA		01/19/2022		3,438,294	0	0	0	0	0	0	230,771	230,771	0	0	0
3211876	DELAWARE	OH		10/01/2023		3,833,746	0	0	0	0	0	0	111,156	111,156	0	0	0

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3211890	ESCONDIDO	CA		01/20/2022		1,582,806	0	0	0	0	0	0	48,003	48,003	0	0	0
3211906	BELTON	MO		03/25/2022		4,161,825	0	0	0	0	0	0	172,224	172,224	0	0	0
3211910	SWARTZ CREEK	MI		01/19/2022		898,107	0	0	0	0	0	0	38,513	38,513	0	0	0
3211926	FRESNO	CA		12/17/2021		4,554,658	0	0	0	0	0	0	144,254	144,254	0	0	0
3211936	LEMOORE	CA		12/17/2021		4,725,435	0	0	0	0	0	0	147,905	147,905	0	0	0
3211946	YOUNGSVILLE	NC		12/29/2021		3,801,161	0	0	0	0	0	0	256,675	256,675	0	0	0
3211956	GREENWICH	CT		01/14/2022		4,804,987	0	0	0	0	0	0	325,409	325,409	0	0	0
3211966	MERRICK	NY		02/04/2022		2,756,727	0	0	0	0	0	0	82,855	82,855	0	0	0
3211970	PHOENIX	AZ		02/28/2022		1,161,390	0	0	0	0	0	0	34,488	34,488	0	0	0
3211986	TUALATIN	OR		01/27/2022		10,478,645	0	0	0	0	0	0	459,461	459,461	0	0	0
3211996	AUSTIN	TX		03/24/2022		1,919,457	0	0	0	0	0	0	59,844	59,844	0	0	0
3212016	STUART	FL		02/09/2022		1,798,598	0	0	0	0	0	0	47,847	47,847	0	0	0
3212036	BETHLEHEM	PA		10/01/2023		2,716,589	0	0	0	0	0	0	83,089	83,089	0	0	0
3212046	SARASOTA	FL		01/25/2022		3,600,000	0	0	0	0	0	0	65,737	65,737	0	0	0
3212056	JACKSON	MS		03/11/2022		4,387,903	0	0	0	0	0	0	134,369	134,369	0	0	0
3221016	SMYRNA	GA		04/01/2022		3,022,785	0	0	0	0	0	0	43,358	43,358	0	0	0
3221026	WAUKESHA	WI		10/01/2023		9,687,963	0	0	0	0	0	0	290,238	290,238	0	0	0
3221036	ST. LOUIS	MO		10/01/2023		6,402,480	0	0	0	0	0	0	191,809	191,809	0	0	0
3221056	GARNER	NC		10/06/2022		3,635,249	0	0	0	0	0	0	97,064	97,064	0	0	0
3221066	RIVERSIDE	CA		05/10/2022		2,734,910	0	0	0	0	0	0	67,200	67,200	0	0	0
3221076	TIGARD	OR		10/01/2023		3,414,832	0	0	0	0	0	0	98,305	98,305	0	0	0
3221086	TREVOR	WI		04/12/2022		8,810,309	0	0	0	0	0	0	263,547	263,547	0	0	0
3221096	RALEIGH	NC		07/14/2022		9,550,329	0	0	0	0	0	0	385,719	385,719	0	0	0
3221106	MERRICK	NY		04/22/2022		901,123	0	0	0	0	0	0	36,877	36,877	0	0	0
3221110	SCOTTSDALE	AZ		04/21/2022		1,819,556	0	0	0	0	0	0	74,803	74,803	0	0	0
3221126	EL PASO	TX		05/11/2022		8,455,910	0	0	0	0	0	0	233,711	233,711	0	0	0
3221156	EAGAN	MN		05/11/2022		4,765,164	0	0	0	0	0	0	136,674	136,674	0	0	0
3221165	CLINTON	MS		12/12/2023		445,822	0	0	0	0	0	0	4,873	4,873	0	0	0
3221166	CLINTON	MS		05/13/2022		2,573,979	0	0	0	0	0	0	53,880	53,880	0	0	0
3221170	CASTLE ROCK	CO		05/24/2022		738,308	0	0	0	0	0	0	175,016	175,016	0	0	0
3221180	MESA	AZ		06/14/2022		1,880,502	0	0	0	0	0	0	52,850	52,850	0	0	0
3221206	STUART	FL		06/24/2022		3,297,142	0	0	0	0	0	0	133,786	133,786	0	0	0
3221210	FOXFIELD	CO		05/26/2022		1,406,994	0	0	0	0	0	0	167,043	167,043	0	0	0
3221226	PLAINVILLE	MA		06/08/2022		2,833,181	0	0	0	0	0	0	80,318	80,318	0	0	0
3221235	POMPANO BEACH	FL		07/24/2025		0	0	0	0	0	0	0	22,563	22,563	0	0	0
3221236	POMPANO BEACH	FL		05/27/2022		6,827,019	0	0	0	0	0	0	1,247,365	1,247,365	0	0	0
3221246	NEW YORK	NY		06/01/2022		4,084,629	0	0	0	0	0	0	102,297	102,297	0	0	0
3221256	ROANOKE	VA		06/17/2022		3,688,876	0	0	0	0	0	0	120,965	120,965	0	0	0
3221260	AYER	MA		05/23/2022		6,041,007	0	0	0	0	0	0	153,929	153,929	0	0	0
3221276	FRANKFORT	KY		05/31/2022		9,129,388	0	0	0	0	0	0	53,498	53,498	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3221286	MIDLOTHIAN	VA		06/10/2022		4,250,523	0	0	0	0	0	0	111,382	111,382	0	0	0
3221296	PARSIPPANY	NJ		07/15/2022		14,426,701	0	0	0	0	0	0	363,148	363,148	0	0	0
3221330	TUCSON	AZ		07/27/2022		650,885	0	0	0	0	0	0	22,962	22,962	0	0	0
3221346	TEMPLE	TX		09/01/2022		6,570,304	0	0	0	0	0	0	330,429	330,429	0	0	0
3221366	GILBERT	AZ		08/04/2022		5,425,909	0	0	0	0	0	0	128,767	128,767	0	0	0
3221376	BLOOMINGTON	IN		10/04/2022		1,619,156	0	0	0	0	0	0	93,301	93,301	0	0	0
3221386	BLOOMINGTON	IN		10/01/2023		1,554,284	0	0	0	0	0	0	126,576	126,576	0	0	0
3221396	MACEDONIA	OH		07/21/2022		3,707,095	0	0	0	0	0	0	136,018	136,018	0	0	0
3221406	ELYRIA	OH		09/08/2022		2,991,118	0	0	0	0	0	0	169,465	169,465	0	0	0
3221426	WESTLAND	MI		12/09/2022		3,973,612	0	0	0	0	0	0	87,415	87,415	0	0	0
3221436	MEAD	CO		10/31/2022		3,269,012	0	0	0	0	0	0	78,242	78,242	0	0	0
3221456	DAYTON	NJ		11/08/2022		14,100,931	0	0	0	0	0	0	25,596	25,596	0	0	0
3221466	WILMINGTON	DE		10/21/2022		1,117,224	0	0	0	0	0	0	3,181	3,181	0	0	0
3221496	EL PASO	TX		11/10/2022		1,399,219	0	0	0	0	0	0	29,778	29,778	0	0	0
3221500	HOUSTON	TX		02/28/2023		4,205,848	0	0	0	0	0	0	89,083	89,083	0	0	0
3221520	CLINTON	MS		11/30/2022		3,756,699	0	0	0	0	0	0	51,191	51,191	0	0	0
3221530	CLINTON	MS		11/30/2022		2,439,415	0	0	0	0	0	0	33,241	33,241	0	0	0
3221540	YPSILANTI	MI		12/23/2022		2,525,000	0	0	0	0	0	0	522,415	522,415	0	0	0
3221576	CLARKSTON	GA		03/15/2023		8,721,529	0	0	0	0	0	0	180,557	180,557	0	0	0
3231056	TRAVERSE CITY	MI		04/19/2023		3,519,103	0	0	0	0	0	0	54,695	54,695	0	0	0
3231096	FAIRFIELD	OH		04/25/2023		873,340	0	0	0	0	0	0	18,136	18,136	0	0	0
3231100	BELLBROOK	OH		05/31/2023		3,900,500	0	0	0	0	0	0	56,852	56,852	0	0	0
3231110	AUBURN	CA		07/11/2023		5,364,401	0	0	0	0	0	0	108,802	108,802	0	0	0
3231140	COLD SPRING	KY		09/29/2023		4,576,307	0	0	0	0	0	0	157,737	157,737	0	0	0
3231150	OXFORD	OH		09/29/2023		2,625,355	0	0	0	0	0	0	90,491	90,491	0	0	0
3231160	LA MIRADA	CA		07/06/2023		1,793,815	0	0	0	0	0	0	165,133	165,133	0	0	0
3231186	NORTH CHARLESTON	SC		06/20/2023		3,665,783	0	0	0	0	0	0	115,464	115,464	0	0	0
3231210	TUCSON	AZ		07/19/2023		1,252,196	0	0	0	0	0	0	38,352	38,352	0	0	0
3231220	LONG ISLAND CITY	NY		08/16/2023		1,952,790	0	0	0	0	0	0	40,237	40,237	0	0	0
3231230	SPRINGFIELD	VA		07/26/2023		7,803,294	0	0	0	0	0	0	145,697	145,697	0	0	0
3231250	OLATHE	KS		09/18/2023		1,572,027	0	0	0	0	0	0	48,257	48,257	0	0	0
3231280	ANDERSON	SC		09/27/2023		4,062,736	0	0	0	0	0	0	79,761	79,761	0	0	0
3231310	SALEM	OR		11/30/2023		3,892,599	0	0	0	0	0	0	113,969	113,969	0	0	0
3231330	INDIANAPOLIS	IN		10/18/2023		3,775,570	0	0	0	0	0	0	73,122	73,122	0	0	0
3231340	ANDERSON	IN		10/18/2023		5,415,081	0	0	0	0	0	0	103,400	103,400	0	0	0
3231370	GREENSBORO	NC		11/28/2023		4,869,524	0	0	0	0	0	0	138,800	138,800	0	0	0
3231416	TUCSON	AZ		01/18/2024		4,321,008	0	0	0	0	0	0	65,887	65,887	0	0	0
3231420	ANAHEIM	CA		02/14/2024		1,728,962	0	0	0	0	0	0	29,727	29,727	0	0	0
3231430	SHIRLEY	NY		03/14/2024		5,362,070	0	0	0	0	0	0	46,264	46,264	0	0	0
3231440	CHANHASSEN	MN		01/16/2024		3,942,541	0	0	0	0	0	0	72,962	72,962	0	0	0

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3231466	FRESNO	CA		02/28/2024		1,668,488	0	0	0	0	0	0	44,511	44,511	0	0	0
3231470	FERNLEY	NV		04/09/2024		5,500,000	0	0	0	0	0	0	56,825	56,825	0	0	0
3231480	WESTLAND	MI		02/05/2024		2,972,371	0	0	0	0	0	0	38,809	38,809	0	0	0
3231490	YPSILANTI	MI		02/05/2024		2,476,985	0	0	0	0	0	0	32,328	32,328	0	0	0
3231510	PUYALLUP	WA		03/20/2024		1,735,682	0	0	0	0	0	0	22,567	22,567	0	0	0
3231530	FORT WAYNE	IN		04/04/2024		2,481,843	0	0	0	0	0	0	32,604	32,604	0	0	0
3241010	HIALEAH	FL		03/22/2024		11,620,800	0	0	0	0	0	0	1,400,000	1,400,000	0	0	0
3241020	SOUTHAVEN	MS		04/15/2024		1,304,498	0	0	0	0	0	0	81,830	81,830	0	0	0
3241040	CHULA VISTA	CA		05/01/2024		993,253	0	0	0	0	0	0	12,152	12,152	0	0	0
3241050	SUGAR HILL	GA		04/03/2024		3,400,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
3241070	SOMERVILLE	NJ		04/23/2024		2,128,613	0	0	0	0	0	0	38,506	38,506	0	0	0
3241100	KANSAS CITY	MO		07/02/2024		23,647,020	0	0	0	0	0	0	3,652,769	3,652,769	0	0	0
3241110	SAN DIEGO	CA		06/03/2024		5,300,000	0	0	0	0	0	0	37,405	37,405	0	0	0
3241120	ALBUQUERQUE	NM		06/07/2024		3,383,901	0	0	0	0	0	0	42,819	42,819	0	0	0
3241130	SAVANNAH	GA		06/07/2024		2,797,863	0	0	0	0	0	0	35,404	35,404	0	0	0
3241140	FINDLAY	OH		04/25/2024		1,287,167	0	0	0	0	0	0	23,115	23,115	0	0	0
3241150	CITY OF INDUSTRY	CA		05/29/2024		4,957,154	0	0	0	0	0	0	89,737	89,737	0	0	0
3241200	MYRTLE BEACH	SC		06/28/2024		2,184,756	0	0	0	0	0	0	38,263	38,263	0	0	0
3241210	VANCOUVER	WA		06/13/2024		2,978,501	0	0	0	0	0	0	53,881	53,881	0	0	0
3241220	LEES SUMMIT	MO		06/17/2024		4,329,744	0	0	0	0	0	0	75,941	75,941	0	0	0
3241250	NEWPORT NEWS	VA		07/24/2024		6,266,021	0	0	0	0	0	0	106,449	106,449	0	0	0
3241260	FARMINGDALE	NY		08/29/2024		4,969,794	0	0	0	0	0	0	125,960	125,960	0	0	0
3241270	LAFAYETTE	IN		08/14/2024		1,063,458	0	0	0	0	0	0	27,262	27,262	0	0	0
3241280	WESTBURY	NY		07/31/2024		4,065,479	0	0	0	0	0	0	108,010	108,010	0	0	0
3241290	IRVING	TX		06/25/2024		4,183,279	0	0	0	0	0	0	112,215	112,215	0	0	0
3241300	TUALATIN	OR		08/13/2024		7,185,071	0	0	0	0	0	0	124,540	124,540	0	0	0
3241310	INDIAN TRAIL	NC		07/22/2024		3,984,990	0	0	0	0	0	0	46,978	46,978	0	0	0
3241330	OGDEN	UT		12/18/2024		1,500,000	0	0	0	0	0	0	22,469	22,469	0	0	0
3241340	MONUMENT	CO		07/30/2024		1,593,938	0	0	0	0	0	0	18,966	18,966	0	0	0
3241360	COLORADO SPRINGS	CO		08/27/2024		1,195,091	0	0	0	0	0	0	20,439	20,439	0	0	0
3241380	NEWBERG	OR		08/22/2024		2,340,161	0	0	0	0	0	0	40,926	40,926	0	0	0
3241390	ZIONSVILLE	IN		09/10/2024		1,146,944	0	0	0	0	0	0	19,051	19,051	0	0	0
3241420	CINCINNATI	OH		09/05/2024		4,729,192	0	0	0	0	0	0	129,241	129,241	0	0	0
3241430	WESTMINSTER	MD		10/31/2024		3,195,453	0	0	0	0	0	0	56,401	56,401	0	0	0
3241435	WESTMINSTER	MD		10/31/2024		2,241,661	0	0	0	0	0	0	723,838	723,838	0	0	0
3241440	ST. LOUIS	MO		09/05/2024		2,763,240	0	0	0	0	0	0	73,165	73,165	0	0	0
3241450	WINTERVILLE	NC		11/18/2024		975,000	0	0	0	0	0	0	25,735	25,735	0	0	0
3241460	JEFFERSONVILLE	IN		10/31/2024		4,583,774	0	0	0	0	0	0	200,827	200,827	0	0	0
3241470	HANOVER TOWNSHIP	PA		11/06/2024		2,145,000	0	0	0	0	0	0	39,335	39,335	0	0	0
3241480	CHASKA	MN		10/21/2024		4,789,363	0	0	0	0	0	0	131,728	131,728	0	0	0

SCHEDULE B - PART 3

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3241510	COLUMBUS	OH		11/08/2024		3,850,000	0	0	0	0	0	0	107,552	107,552	0	0	0
3241520	NEW YORK	NY		12/18/2024		4,000,000	0	0	0	0	0	0	108,240	108,240	0	0	0
3241540	BOTHELL	WA		11/18/2024		2,400,000	0	0	0	0	0	0	40,535	40,535	0	0	0
3241550	ALPHARETTA	GA		11/13/2024		10,750,000	0	0	0	0	0	0	195,677	195,677	0	0	0
3241560	OLATHE	KS		12/20/2024		9,600,000	0	0	0	0	0	0	243,872	243,872	0	0	0
3241570	LOS BANOS	CA		11/06/2024		4,000,000	0	0	0	0	0	0	173,807	173,807	0	0	0
3241580	ORANGE	CA		12/04/2024		2,225,000	0	0	0	0	0	0	36,214	36,214	0	0	0
3241590	KALAMAZOO	MI		12/11/2024		1,000,000	0	0	0	0	0	0	12,320	12,320	0	0	0
3241600	CLARKSTON	MI		12/11/2024		2,500,000	0	0	0	0	0	0	30,800	30,800	0	0	0
3241610	WARREN	MI		12/11/2024		3,500,000	0	0	0	0	0	0	43,120	43,120	0	0	0
3241620	WATERFORD TOWNSHIP	MI		12/11/2024		1,000,000	0	0	0	0	0	0	12,320	12,320	0	0	0
3241630	BELLEVILLE	MI		12/11/2024		1,200,000	0	0	0	0	0	0	14,784	14,784	0	0	0
3241640	JACKSON	MS		12/12/2024		2,500,000	0	0	0	0	0	0	42,236	42,236	0	0	0
3241660	OVERLAND PARK	KS		11/20/2024		5,000,000	0	0	0	0	0	0	67,354	67,354	0	0	0
3241670	DECATUR	GA		02/07/2025		0	0	0	0	0	0	0	100,811	100,811	0	0	0
3241690	BLUE ASH	OH		01/23/2025		0	0	0	0	0	0	0	23,597	23,597	0	0	0
3241700	DECATUR	GA		02/07/2025		0	0	0	0	0	0	0	42,202	42,202	0	0	0
3241710	ALBUQUERQUE	NM		12/17/2024		3,000,000	0	0	0	0	0	0	36,285	36,285	0	0	0
3241720	FAIRLESS HILLS	PA		01/17/2025		0	0	0	0	0	0	0	152,602	152,602	0	0	0
3241760	MEDINA	OH		01/17/2025		0	0	0	0	0	0	0	25,791	25,791	0	0	0
3241780	CENTRAL ISLIP	NY		03/28/2025		0	0	0	0	0	0	0	53,068	53,068	0	0	0
3241790	TUCSON	AZ		01/24/2025		0	0	0	0	0	0	0	69,100	69,100	0	0	0
3241810	COLUMBUS	OH		03/03/2025		0	0	0	0	0	0	0	19,406	19,406	0	0	0
3241820	PHOENIX	AZ		02/25/2025		0	0	0	0	0	0	0	12,895	12,895	0	0	0
3241860	CAMPBELL	CA		04/25/2025		0	0	0	0	0	0	0	47,429	47,429	0	0	0
3241870	FORT LAUDERDALE	FL		03/04/2025		0	0	0	0	0	0	0	96,881	96,881	0	0	0
3241900	ABERDEEN TOWNSHIP	NJ		04/11/2025		0	0	0	0	0	0	0	31,081	31,081	0	0	0
3251010	BENSALEM	PA		04/22/2025		0	0	0	0	0	0	0	59,828	59,828	0	0	0
3251020	MONROE	MI		04/01/2025		0	0	0	0	0	0	0	23,647	23,647	0	0	0
3251030	GAHANNA	OH		05/08/2025		0	0	0	0	0	0	0	31,792	31,792	0	0	0
3251050	ELON	NC		04/04/2025		0	0	0	0	0	0	0	56,348	56,348	0	0	0
3251066	BRONX	NY		05/01/2025		0	0	0	0	0	0	0	54,299	54,299	0	0	0
3251110	PHILADELPHIA	PA		04/25/2025		0	0	0	0	0	0	0	79,527	79,527	0	0	0
3251120	COLORADO SPRINGS	CO		04/10/2025		0	0	0	0	0	0	0	21,789	21,789	0	0	0
3251140	AUBURN	CA		05/16/2025		0	0	0	0	0	0	0	106,726	106,726	0	0	0
3251160	TUCSON	AZ		05/14/2025		0	0	0	0	0	0	0	18,794	18,794	0	0	0
3251180	SOUTH PASADENA	CA		05/29/2025		0	0	0	0	0	0	0	31,699	31,699	0	0	0
3251190	BROOKLYN	NY		05/08/2025		0	0	0	0	0	0	0	85,067	85,067	0	0	0
3251200	DETROIT	MI		05/14/2025		0	0	0	0	0	0	0	8,439	8,439	0	0	0
3251210	SANTA BARBARA	CA		06/13/2025		0	0	0	0	0	0	0	27,008	27,008	0	0	0

SCHEDULE B - PART 3

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3251220	MAGNA	UT		04/30/2025		0	0	0	0	0	0	0	49,395	49,395	0	0	0
3251240	LAKE ORION	MI		06/05/2025		0	0	0	0	0	0	0	13,943	13,943	0	0	0
3251250	NORTH CHARLESTON	SC		04/30/2025		0	0	0	0	0	0	0	21,527	21,527	0	0	0
3251280	NEW YORK	NY		06/11/2025		0	0	0	0	0	0	0	20,302	20,302	0	0	0
3251290	LEBANON	TN		06/30/2025		0	0	0	0	0	0	0	122,879	122,879	0	0	0
3251310	LAS VEGAS	NV		07/11/2025		0	0	0	0	0	0	0	38,672	38,672	0	0	0
3251320	ENGLEWOOD	OH		06/06/2025		0	0	0	0	0	0	0	14,238	14,238	0	0	0
3251340	FRESNO	CA		05/22/2025		0	0	0	0	0	0	0	28,213	28,213	0	0	0
3251350	IRVING	TX		06/11/2025		0	0	0	0	0	0	0	42,930	42,930	0	0	0
3251360	POMPANO BEACH	FL		08/20/2025		0	0	0	0	0	0	0	15,736	15,736	0	0	0
3251370	NASHVILLE	TN		07/09/2025		0	0	0	0	0	0	0	16,791	16,791	0	0	0
3251390	SANDY	UT		07/16/2025		0	0	0	0	0	0	0	23,946	23,946	0	0	0
3251410	CLEARFIELD	UT		07/31/2025		0	0	0	0	0	0	0	11,467	11,467	0	0	0
3251450	YORKTOWN	VA		07/14/2025		0	0	0	0	0	0	0	10,157	10,157	0	0	0
3251470	NORTHBROOK	IL		09/18/2025		0	0	0	0	0	0	0	15,201	15,201	0	0	0
3251480	COCOA BEACH	FL		08/15/2025		0	0	0	0	0	0	0	94,918	94,918	0	0	0
3251526	PLYMOUTH	MI		08/26/2025		0	0	0	0	0	0	0	13,357	13,357	0	0	0
3251536	CINCINNATI	OH		09/18/2025		0	0	0	0	0	0	0	13,342	13,342	0	0	0
3251556	FORT COLLINS	CO		10/01/2025		0	0	0	0	0	0	0	6,158	6,158	0	0	0
3251606	WARNER ROBINS	GA		10/09/2025		0	0	0	0	0	0	0	6,720	6,720	0	0	0
3251610	AIKEN	SC		10/01/2025		0	0	0	0	0	0	0	7,363	7,363	0	0	0
3251636	MOUNT PLEASANT	SC		09/30/2025		0	0	0	0	0	0	0	4,352	4,352	0	0	0
3251656	CLINTON TOWNSHIP	MI		09/25/2025		0	0	0	0	0	0	0	6,110	6,110	0	0	0
3251666	PORT WASHINGTON	NY		10/22/2025		0	0	0	0	0	0	0	2,869	2,869	0	0	0
3251676	BROOKLYN	NY		09/30/2025		0	0	0	0	0	0	0	15,976	15,976	0	0	0
3251716	LAYTON	UT		10/29/2025		0	0	0	0	0	0	0	3,786	3,786	0	0	0
3251726	PUYALLUP	WA		10/17/2025		0	0	0	0	0	0	0	1,024	1,024	0	0	0
3251766	BROOK PARK	OH		10/31/2025		0	0	0	0	0	0	0	8,295	8,295	0	0	0
2013-03-1307	Benicia	CA		05/30/2014		0	0	0	0	0	0	0	5,479	5,479	0	0	0
2013-03-1299	Madison Heights	MI		03/12/2014		0	0	0	0	0	0	0	6,536	6,536	0	0	0
2013-02-1295	Franklin	TN		12/18/2013		0	0	0	0	0	0	0	7,941	7,941	0	0	0
2013-02-1293	Nashville	TN		11/15/2013		0	0	0	0	0	0	0	7,025	7,025	0	0	0
2013-03-1302	Friendswood	TX		03/31/2014		0	0	0	0	0	0	0	5,303	5,303	0	0	0
2013-03-1303	Kemah	TX		03/31/2014		0	0	0	0	0	0	0	4,154	4,154	0	0	0
2013-01-1278	Williamsburg	VA		05/30/2013		0	0	0	0	0	0	0	12,855	12,855	0	0	0
0299999	Mortgages with partial repayments					2,046,853,434	0	(24)	0	0	(24)	0	114,582,983	114,582,983	0	0	0
3151906	SAN ANTONIO	TX		12/14/2015	09/02/2025	1,186,510	0	0	160,065	0	(160,065)	0	1,165,471	1,005,405	0	0	0
3211886	HOUSTON	TX		02/08/2022	06/06/2025	8,100,000	0	0	0	0	0	0	8,100,000	8,100,000	0	0	0

SCHEDULE B - PART 3

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

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3212006	HOUSTON	TX		02/18/2022	06/06/2025	4,950,000	0	0	0	0	0	0	4,950,000	4,950,000	0	0	0
0499999 Mortgages transferred						14,236,510	0	0	160,065	0	(160,065)	0	14,215,471	14,055,405	0	0	0
0599999 Totals						2,256,887,580	0	(24)	928,518	0	(928,542)	0	321,562,671	321,429,582	0	26,977	26,977

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
05946X-BP-7	BAFC 2002-2 B1		Dover	DE	BA Internal Transfer	6. *	05/28/2003	0	61,382	58,985	49,274	0	(3,035)	0	0	0	3,547	0	0.000
05948X-UH-2	BOAMS 2003-8 3B1		Dover	DE	BA Internal Transfer	6. *	12/18/2003	0	0	0	0	0	0	0	0	0	742	0	0.000
07384M-VX-7	BSARM 2003-4 B2		Dover	DE	BA Internal Transfer	6. *	05/27/2003	0	67,636	74,212	70,954	0	3,314	0	0	0	5,736	0	0.000
19423D-AD-2	CASL 2018-A C		Dover	DE	BA Internal Transfer	5.B GI	06/12/2018	0	789,662	816,487	807,838	0	3,429	0	0	0	44,984	0	0.000
15132E-DR-6	CDMC 2003-4 B1		Dover	DE	BA Internal Transfer	6. *	05/09/2003	0	16,606	23,071	16,333	0	2,130	0	0	0	644	0	0.000
22541N-7A-1	CSFB 2003-10 DB1		Dover	DE	BA Internal Transfer	6. *	05/19/2003	0	280,745	193,050	193,050	(38,991)	4,007	0	0	0	16,936	0	0.000
22541Q-UP-5	CSFB 2003-AR24 3A1		Dover	DE	BA Internal Transfer	6. *	01/31/2013	0	36,603	37,577	37,577	(1,387)	196	0	0	0	2,447	0	0.000
126671-ZS-8	CWL 2003-S1 M1		Dover	DE	BA Internal Transfer	6. *	12/23/2003	0	985	1,046	356	0	7	0	0	0	39	0	0.000
251563-CP-5	DMSI 2004-1 B1		Dover	DE	BA Internal Transfer	6. *	12/15/2004	0	37,621	38,545	38,054	0	(11)	0	0	0	2,126	0	0.000
251563-CN-0	DMSI 2004-1 M		Dover	DE	BA Internal Transfer	6. *	12/15/2004	0	114,187	117,131	108,195	0	0	0	0	0	6,378	0	0.000
337925-BQ-3	FPLUS 1997-2 B1		Dover	DE	BA Internal Transfer	6. *	06/11/1997	0	0	0	0	0	0	0	0	0	47	0	0.000
378961-AW-6	GMSL 2005-A B3		Dover	DE	BA Internal Transfer	6. *	04/08/2005	0	199,589	5	1	0	0	0	0	0	0	0	0.000
378961-AX-4	GMSL 2005-A B4		Dover	DE	BA Internal Transfer	6. *	04/08/2005	0	245,046	5	0	0	0	0	0	0	0	0	0.000
36229R-JM-2	GSR 2003-1 B3		Dover	DE	BA Internal Transfer	6. *	02/13/2003	0	32,168	22,272	22,272	(40)	901	0	0	0	1,983	0	0.000
36228F-YL-4	GSR 2003-10 2A2		Dover	DE	BA Internal Transfer	6. *	10/30/2003	0	1,353	1,342	1,313	0	7	0	0	0	88	0	0.000
36228F-TR-7	GSR 2003-5F B3		Dover	DE	BA Internal Transfer	6. *	07/03/2003	0	32,751	615	615	(18,882)	2,126	0	0	0	4,017	0	0.000
36228F-K3-9	GSR 2004-3F B2		Dover	DE	BA Internal Transfer	6. *	12/09/2004	0	109,193	147,700	61,061	0	7,075	0	0	0	8,404	0	0.000
36228F-K4-7	GSR 2004-3F B3		Dover	DE	BA Internal Transfer	6. *	01/01/2013	0	33,711	98,565	1	0	(14)	0	0	0	10,386	0	0.000
466247-FF-5	JPM Mortgage Trust 2004-S1 1B1		Dover	DE	BA Internal Transfer	6. *	09/28/2004	0	0	0	0	(35)	35	0	0	0	0	0	0.000
466247-MD-2	JPM Mortgage Trust 2005-A1 IB3		Dover	DE	BA Internal Transfer	6. *	01/01/2013	0	94,653	3	0	0	0	0	0	0	0	0	0.000
576434-AJ-3	MALT 2002-1 B1		Dover	DE	BA Internal Transfer	6. *	06/18/2002	0	381,374	374,715	372,233	0	108	0	0	0	25,221	0	0.000
576435-AR-2	MARS 2004-2 NOTE		Dover	DE	BA Internal Transfer	5.B	04/28/2004	0	48,960	36,837	18,940	0	(1,946)	0	0	0	2,370	0	0.000
576435-AV-3	MARS 2005-1 NOTE		Dover	DE	BA Internal Transfer	6. *	12/31/2010	0	330	846	16	0	(3)	0	0	0	47	0	0.000
55265W-DU-4	MSST 2005-2 B1		Dover	DE	BA Internal Transfer	6. *	11/09/2005	0	91,741	97,200	97,200	(83,721)	12,606	0	0	0	19,828	0	0.000
0599999	Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								2,676,296	2,140,209	1,895,283	(143,056)	30,932	0	0	0	155,970	0	X X X
46322#-12-4	Ironwood Mezzanine Fund IV-B, L.P.		Avon	CT	Ironwood Mezzanine Management IV LLC,	2.B	06/29/2018	1	2,274,037	2,274,037	2,274,037	0	0	1,643,344	0	0	1,849,992	546,681	2.357
1799999	Preferred Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated								2,274,037	2,274,037	2,274,037	0	0	1,643,344	0	0	1,849,992	546,681	X X X
000000-00-0	Apollo Investment Fund IV, L.P.		Purchase	NY	Apollo Advisors IV LP	0.	06/25/1998	1	0	773	773	(1,107)	0	0	0	0	0	10,758	0.139
000000-00-0	Apollo Investment Fund IX, L.P.		New York	NY	Apollo Advisors IX, L.P	0.	03/15/2019	1	7,942,995	10,950,537	10,950,537	(677,571)	0	0	0	0	854,245	2,152,158	0.033
000000-00-0	Apollo Investment Fund VIII, L.P.		New York	NY	Apollo Investment Fund VIII, L.P.	0.	02/04/2014	1	1,618,882	1,291,716	1,291,716	66,969	0	0	0	0	0	477,777	0.049
000000-00-0	Apollo Investment Fund X, L.P.		New York	NY	Apollo Overseas Partners X LP	0.	08/14/2023	1	6,777,817	9,009,674	9,009,674	615,033	0	0	0	0	1,109,959	12,419,372	0.101
000000-00-0	Aquiline Financial Services Fund III, L.P.		New York	NY	Aquiline Financial Services Fund III L.P.	0.	08/11/2015	1	633,662	1,222,238	1,222,238	333,479	0	0	0	0	(278,027)	45,930	0.448
000000-00-0	Aquiline Financial Services Fund IV, L.P.		New York	NY	Aquiline Capital Partners IV GP (Offshore) Lt	0.	12/20/2019	1	3,625,059	5,283,385	5,283,385	(402,099)	0	0	0	0	1,779,220	288,711	0.245
000000-00-0	Aquiline Financial Services Fund V, L.P.		New York	NY	Aquiline Capital Partners LLC	0.	06/26/2023	1	3,010,664	4,072,484	4,072,484	617,052	0	0	0	0	249,586	1,802,119	0.217
000000-00-0	Aquiline Technology Growth Fund II, L.P.		New York	NY	Aquiline Capital Partners LLC	0.	04/28/2022	1	2,597,404	2,845,798	2,845,798	462,831	0	0	0	0	0	2,221,261	2.644
000000-00-0	Aquiline Technology Growth Fund, L.P.		New York	NY	Aquiline Capital Partners LLC	0.	07/28/2017	1	4,195,079	3,944,812	3,944,812	251,583	0	0	0	0	0	260,802	1.369
000000-00-0	Banner Ridge Secondary Fund VI. L.P.		Dover	DE	Banner Ridge VI GP, LLC	0.	09/30/2025	1	0	189,919	189,919	189,919	0	0	0	0	0	15,000,000	0.385
000000-00-0	Blackstone Capital Partners IX L.P.		New York	NY	Blackstone Management Assoc IX,L.P.	0.	04/14/2025	1	822,251	1,427,391	1,427,391	605,140	0	0	0	0	0	18,754,864	0.061
000000-00-0	Blackstone Capital Partners V L.P.		New York	NY	Blackstone Management Assoc V, LLC	0.	04/18/2007	1	0	14,914	14,914	(5,286)	0	0	0	0	0	383,319	0.095
000000-00-0	Blackstone Capital Partners VI L.P.		New York	NY	Blackstone Management Assoc VI, LLC	0.	02/04/2011	1	619,813	914,189	914,189	0	0	0	0	0	54,927	548,775	0.320
000000-00-0	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Management Assoc VII, LLC	0.	10/17/2016	1	6,194,255	8,367,981	8,367,981	0	0	0	0	0	943,808	536,518	0.033

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Management Assoc VIII, LLC	0.	02/22/2021	1	11,431,834	14,726,390	14,726,390	(1,028,847)	0	0	0	0	2,089,837	2,900,625	0.060
000000-00-0	Blue Owl Strategic Equity Partners LP		Wilmington	DE	Blue Owl Stretegic Equity Partners GP LLC	0.	12/20/2024	1	2,259,040	2,141,791	2,141,791	0	0	0	0	0	126,494	7,935,043	0.833
000000-00-0	Carlyle Europe Partners II, L.P.		Washington	DC	CEP II GP LP	0.	12/28/2004	1	0	1,693	1,693	0	0	0	0	0	12,926	84,582	0.222
000000-00-0	Carlyle Partners V, L.P.		Washington	DC	TC Group V L.P.	0.	11/06/2007	1	1	186,516	186,516	(137,022)	0	0	0	0	0	248,397	0.051
000000-00-0	Carlyle Partners VII, L.P.		Wilmington	DE	TC Group VII, L.P.	0.	11/29/2017	1	11,219,501	16,146,091	16,146,091	(690,113)	0	0	0	0	2,302,279	625,033	0.081
000000-00-0	Century Focused Fund IV, L.P.		Boston	MA	CCP Focused IV, L.P.	0.	12/06/2016	1	2,529,878	2,940,883	2,940,883	0	0	0	0	0	241,740	851,137	1.462
000000-00-0	Constellation Generation V Fund-A L.P. (Wafra)		Dover	DE	Constellation Generation V GP LP	0.	12/19/2024	1	0	76,750	76,750	76,750	0	0	0	0	0	15,000,000	0.500
000000-00-0	Constellation Wealth Capital Partners L.P.		Chicago	IL	Constellation Wealth Capital Fund GP, LLC	0.	12/19/2024	1	3,463,682	4,088,814	4,088,814	531,889	0	0	0	0	246,670	1,340,239	1.119
000000-00-0	Distributed Ventures I, L.P.		Wilmington	DE	Distributed Ventures GP I, LLC	0.	02/09/2023	1	1,120,000	1,042,327	1,042,327	52,829	0	0	0	0	0	880,000	2.000
000000-00-0	Edison Partners IX, L.P.		Princeton	NJ	Edison Partners IX GP, LLC	0.	06/25/2018	1	7,665,706	17,056,089	17,056,089	54,183	0	0	0	0	410,775	300,000	1.549
000000-00-0	Edison Partners X, LP		Princeton	NJ	Edison Partners X GP, LLC	0.	07/13/2021	1	7,466,507	11,941,729	11,941,729	636,724	0	0	0	0	988,243	640,000	3.311
000000-00-0	Edison Partners XI, LP		Princeton	NJ	Edison Partners XI GP, LLC	0.	04/17/2025	1	2,365,200	2,711,204	2,711,204	346,004	0	0	0	0	0	7,550,000	1.244
000000-00-0	Edison Venture Fund VI, L.P.		Lawrenceville	NJ	Edison Partners VI LLC	0.	09/12/2006	1	34,102	38,687	38,687	(62,559)	0	0	0	0	0	0	2.740
000000-00-0	Edison Venture Fund VIII, L.P.		Princeton	NJ	Edison VIII GP, LLC	0.	09/18/2015	1	0	3,593,411	3,593,411	817,920	0	0	0	0	0	0	2.607
000000-00-0	Edison VII AF, LP		Lawrenceville	NJ	Edison Partners VII AF, LLC	0.	11/04/2020	1	0	2,791,768	2,791,768	125,575	0	0	0	0	77,286	0	2.226
000000-00-0	Francisco Partners Agility II, L.P.		San Francisco	CA	Francisco Partners Agility II GP, L.P.	0.	09/17/2020	0	2,995,802	5,238,742	5,238,742	(1,461,279)	0	0	0	0	3,346,623	820,000	0.152
000000-00-0	Francisco Partners Agility III, L.P.		San Francisco	CA	Francisco Partners Agility III GP, L.P.	0.	03/05/2025	1	951,441	999,849	999,849	48,408	0	0	0	0	0	4,047,500	0.813
000000-00-0	Francisco Partners Agility, L.P.		San Francisco	CA	Francisco Partners Agility GP, L.P.	0.	06/01/2017	0	1,675,215	3,795,020	3,795,020	(1,739,997)	0	0	0	0	741,279	550,000	0.333
000000-00-0	Francisco Partners III, L.P.		San Francisco	CA	Francisco Partners GP III, L.P.	0.	10/14/2011	1	552,997	1,068,210	1,068,210	57,858	0	0	0	0	(300)	346,000	0.203
000000-00-0	Francisco Partners IV, L.P.		San Francisco	CA	Francisco Partners GP IV, L.P.	0.	04/15/2015	1	2,107,544	4,008,473	4,008,473	(803,022)	0	0	0	0	0	178,500	0.366
000000-00-0	Francisco Partners V, L.P.		San Francisco	CA	Francisco Partners GP V, L.P.	0.	05/29/2018	1	6,363,666	13,046,233	13,046,233	(443,853)	0	0	0	0	1,395,425	295,000	0.252
000000-00-0	Francisco Partners VI, L.P.		San Francisco	CA	Francisco Partners GP VI, L.P.	0.	01/26/2021	1	8,551,110	12,933,732	12,933,732	801,298	0	0	0	0	519,765	245,000	0.134
000000-00-0	Francisco Partners VII, L.P.		San Francisco	CA	Francisco Partners GP VII, L.P.	0.	07/10/2024	1	4,189,841	4,979,036	4,979,036	709,081	0	0	0	0	0	5,330,000	0.074
000000-00-0	FTV V, L.P.		San Francisco	CA	FTV V, L.P.	0.	05/01/2017	1	2,732,120	7,589,194	7,589,194	(1,419,379)	0	0	0	0	1,856,162	706,631	0.576
000000-00-0	FTV VI, L.P.		San Francisco	CA	FTV Management VI, L.L.C.	0.	03/18/2020	1	4,146,964	6,083,215	6,083,215	(655,674)	0	0	0	0	1,172,075	756,719	0.408
000000-00-0	FTV VII, L.P.		San Francisco	CA	FTV Management VII, L.L.C.	0.	01/14/2022	1	4,364,700	5,605,318	5,605,318	688,609	0	0	0	0	125,501	346,563	0.213
000000-00-0	FTV VIII, L.P.		San Francisco	CA	FTV Management VIII, L.L.C.	0.	03/13/2025	1	2,568,685	2,571,090	2,571,090	2,405	0	0	0	0	1,311	2,289,152	0.123
000000-00-0	gener8tor Fund VII, LLC		Madison	WI	gener8tor Management LLC	0.	11/06/2020	1	87,575	206,284	206,284	(12,710)	0	0	0	0	10,249	0	0.815
000000-00-0	gener8tor Fund VIII, LLC		Madison	WI	gener8tor Management LLC	0.	04/15/2022	1	97,256	78,637	78,637	(2,440)	0	0	0	0	0	0	0.530
000000-00-0	gener8tor Great Plains Fund I, LLC		Madison	WI	gener8tor Management LLC	0.	12/20/2023	1	150,000	101,446	101,446	(24,313)	0	0	0	0	0	0	4.065
000000-00-0	Lightyear AMP CV, L.P.		New York	NY	Lightyear CV GP, L.P	0.	04/23/2024	1	1,528,992	1,573,544	1,573,544	182,680	0	0	0	0	0	150,463	0.522
000000-00-0	Lightyear Fund IV, L.P.		New York	NY	Lightyear Capital LLC	0.	04/21/2017	1	690,922	2,955,927	2,955,927	(645,121)	0	0	0	0	520,783	323,212	0.534
000000-00-0	Lightyear Fund V, L.P.		New York	NY	Lightyear Fund V GP, L.P	0.	12/17/2020	1	3,747,698	6,607,203	6,607,203	278,031	0	0	0	0	833,221	440,005	0.320
000000-00-0	Lovell Minnick Equity Partners IV, L.P.		Radnor	PA	Lovell Minnick Equity Advisors IV L.P.	0.	11/25/2015	1	3,309,878	3,301,623	3,301,623	(118,207)	0	0	0	0	(574)	443,582	0.667
000000-00-0	Lovell Minnick Equity Partners V, L.P.		Radnor	PA	Lovell Minnick Equity Advisors V L.P.	0.	10/25/2019	1	3,975,285	4,932,409	4,932,409	(507,736)	0	0	0	0	844,065	279,080	0.391
000000-00-0	Lovell Minnick Equity Partners VI, L.P.		Radnor	PA	Lovell Minnick Equity Advisors VI L.P.	0.	01/15/2024	1	2,157,989	2,659,981	2,659,981	339,334	0	0	0	0	13,335	2,478,845	0.454
000000-00-0	M-One Capital Fund VI, L.P.		Omaha	NE	McCarthy VI GP, LLC	0.	07/11/2016	1	3,380,863	14,451,448	14,451,448	(677,824)	0	0	0	0	2,124,104	697,773	1.983
000000-00-0	M-One Capital Fund VII, L.P.		Omaha	NE	McCarthy Partners Management, LLC	0.	11/26/2019	1	8,099,313	10,878,023	10,878,023	760,355	0	0	0	0	947,158	1,348,388	1.869
000000-00-0	M-One Capital Fund VIII, L.P.		Omaha	NE	McCarthy VIII GP, LLC	0.	04/15/2024	1	5,432,603	6,147,568	6,147,568	643,283	0	0	0	0	100,745	8,556,845	1.724
000000-00-0	Niobrara Founders Fund LP		New Castle	DE	Niobra Founders Fund GP LP	0.	09/22/2025	1	0	48,395	48,395	48,395	0	0	0	0	0	10,000,000	1.931
000000-00-0	Niobrara Merlin Co-Investment Vehicle LP		New Castle	DE	Niobra Founders Fund GP LP	0.	09/22/2025	1	1,000,000	999,893	999,893	(107)	0	0	0	0	0	0	0.816
000000-00-0	OEP Neptune Fund I, SCSp		New York	NY	OEP Neptune Find, I SCSp	0.	04/25/2023	1	3,070,183	4,786,636	4,786,636	344,607	0	0	0	0	0	982,436	0.449
000000-00-0	One Equity Partners VI, L.P.		New York	NY	OEP VI General Partner, L.P.	0.	02/17/2017	1	1,345,569	4,825,919	4,825,919	82,105	0	0	0	0	972,338	1,023,031	0.606
000000-00-0	One Equity Partners VII, L.P.		New York	NY	OEP VII General Partner, L.P.	0.	09/28/2018	1	7,469,931	9,427,827	9,427,827	0	0	0	0	0	307,574	550,715	0.571
000000-00-0	One Equity Partners VIII, L.P.		New York	NY	OEP VIII General Partner, L.P.	0.	11/18/2021	1	12,343,644	20,647,576	20,647,576	(1,100,161)	0	0	0	0	4,681,410	2,498,891	0.544
000000-00-0	RCP Direct IV, L.P.		Chicago	IL	RCPDirect IV GP, LLC	0.	10/25/2021	1	8,180,158	10,703,944	10,703,944	27,086	0	0	0	0	1,053,504	1,064,516	1.607

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	RCP Secondary Opportunity Fund IV, L.P.		Chicago	IL	RCP-SOF IV, LLC	0.	10/13/2021	1	8,350,475	9,568,359	9,568,359	(109,724)	0	0	0	0	542,624	226,271	0.219
000000-00-0	RCP SOF III Overage Fund, LP		Chicago	IL	RCP SOF III Overage GP, LLC	0.	09/29/2020	1	6,050,639	10,062,747	10,062,747	26,099	0	0	0	0	777,101	0	0.275
000000-00-0	RFE Investment Partners VII, L.P.		New Canaan	CT	RFE Associates VII LLC	0.	06/05/2008	1	44,303	127,738	127,738	(175,381)	0	0	0	0	131,150	32,711	0.404
000000-00-0	RFE Investment Partners VIII, L.P.		New Canaan	CT	RFE Associates VIII, LLC	0.	03/29/2012	1	2,254,964	2,891,896	2,891,896	(45,170)	0	0	0	0	0	40,167	1.460
000000-00-0	The Resolute Fund III, L.P.		New York	NY	Resolute Fund Partners III LP	0.	08/18/2014	1	0	0	0	374	0	0	0	0	0	0	1.549
000000-00-0	The Resolute Fund IV, L.P.		New York	NY	Resolute Fund Partners IV, L.P	0.	03/15/2018	1	4,437,017	9,998,201	9,998,201	(8,466,626)	0	0	0	0	9,204,484	594,083	1.505
000000-00-0	The Resolute Fund V, L.P.		New York	NY	Resolute Fund Partners V, L.P	0.	09/06/2021	1	16,234,529	29,265,757	29,265,757	887,644	0	0	0	0	304,696	2,091,743	8.614
000000-00-0	The Resolute Fund VI, L.P.		New York	NY	Resolute Fund Partners VI, L.P	0.	03/01/2024	1	4,349,085	6,479,703	6,479,703	1,902,036	0	0	0	0	0	5,151,933	1.887
000000-00-0	Trident Capital IX, L.P.		Greenwich	CT	Trident Capital IX, L.P.	0.	06/24/2022	1	3,651,066	5,260,573	5,260,573	445,473	0	0	0	0	251,475	1,213,273	0.139
000000-00-0	Trident VII, L.P.		Greenwich	CT	Trident Capital VII, L.P.	0.	12/18/2017	1	2,879,294	6,932,223	6,932,223	(165,995)	0	0	0	0	1,340,284	274,289	0.055
000000-00-0	Trident VIII, L.P.		Greenwich	CT	Trident Capital VIII, L.P.	0.	04/08/2020	1	3,459,992	5,533,886	5,533,886	(921,873)	0	0	0	0	1,275,289	553,220	0.043
000000-00-0	Warburg Pincus Energy, L.P.		New York	NY	Warburg Pincus Energy GP L.P.	0.	07/24/2014	1	447,521	1,130,814	1,130,814	0	0	0	0	0	426,315	200,000	0.124
000000-00-0	Warburg Pincus Global Growth 14, L.P.		New York	NY	Warburg Pincus Global Growth 14, L.P.	0.	07/18/2022	1	7,004,812	9,441,240	9,441,240	870,012	0	0	0	0	726,388	1,975,000	0.056
000000-00-0	Warburg Pincus Global Growth, L.P.		New York	NY	Warburg Pincus & Co	0.	07/26/2019	1	5,376,444	11,017,503	11,017,503	(655,221)	0	0	0	0	2,125,800	580,000	0.048
000000-00-0	Warburg Pincus Private Equity IX		New York	NY	Warburg Pincus & Co	0.	07/26/2005	1	0	7,345	7,345	(483)	0	0	0	0	0	0	0.058
000000-00-0	Warburg Pincus Private Equity X		New York	NY	Warburg Pincus X, LP	0.	10/24/2007	1	0	35,591	35,591	(100,059)	0	0	0	0	0	0	0.083
000000-00-0	Warburg Pincus Private Equity XI, L.P.		New York	NY	Warburg Pincus XI, LP	0.	04/15/2013	1	347,570	1,162,610	1,162,610	(68,287)	0	0	0	0	0	0	0.072
000000-00-0	Warburg Pincus Private Equity XII, L.P.		New York	NY	Warburg Pincus XII, LP	0.	12/12/2015	1	3,216,122	6,815,929	6,815,929	0	0	0	0	0	473,477	0	0.088
000000-00-0	Windjammer Capital Fund VI, L.P.		Newport Beach	CA	Windjammer Capital Investors VI, L.P.	0.	07/22/2024	1	654,308	689,970	689,970	(6,551)	0	0	0	0	0	6,934,508	0.920
000000-00-0	Windjammer Senior Equity Fund IV, L.P.		Newport Beach	CA	Windjammer Capital Investors IV LLC	0.	03/21/2013	1	723,378	2,095,459	2,095,459	(419,541)	0	0	0	0	0	829,083	0.624
000000-00-0	Windjammer Senior Equity Fund V, L.P.		Newport Beach	CA	Windjammer Capital Investors V, L.P.	0.	12/28/2018	1	5,265,719	5,813,954	5,813,954	(298,557)	0	0	0	0	2,213,919	541,919	0.551
1999999	Common Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated								269,608,514	426,603,847	426,603,847	(9,120,842)	0	0	0	0	52,568,723	161,244,467	X X X
000000-00-0	AAS, LLC		Lincoln	NE	AAS, LLC	0.	03/10/2020	0	50,000	1,743,682	1,743,682	1,342,063	0	0	0	0	0	0	100.000
000000-00-0	AIC, LLC		Lincoln	NE	AIC, LLC	0.	01/01/2020	0	37,601,708	18,042,590	18,042,590	3,776,160	0	0	0	0	0	0	100.000
000000-00-0	VCA, LLC		Lincoln	NE	VCA, LLC	0.	02/28/2020	0	50,000	535,438	535,438	11,108	0	0	0	0	0	0	100.000
2099999	Common Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Affiliated								37,701,708	20,321,710	20,321,710	5,129,331	0	0	0	0	0	0	X X X
000000-00-0	17th Avenue Industrial		Darien	CT	Myrtle North Industrial Holdings LLC	0.	07/16/2025	0	3,302,994	3,302,994	3,227,790	(75,204)	0	0	0	0	0	595,000	85.000
000000-00-0	Addison Corporate Center		Glastonbury	CT	WI 175 Addison, LLC	0.	06/15/2023	0	5,092,500	6,856,500	4,461,956	(47,618)	0	0	0	0	0	1,697,500	70.000
000000-00-0	Agawam Industrial		Agawam	MA	MAG Real Estate	0.	03/30/2017	0	1	4,116,002	1	0	0	0	0	0	0	120,000	80.000
000000-00-0	Airport South Industrial		Brentwood	TN	BCA Airport South, LLC	0.	10/23/2024	0	3,604,000	3,604,000	3,290,944	(348,772)	0	0	0	0	0	1,530,000	85.000
000000-00-0	Allen Boulevard Industrial		Los Angeles	CA	10025 Allen PG-Dunlap JV LLC	0.	11/14/2025	0	3,762,000	3,762,000	3,762,000	0	0	0	0	0	0	1,350,000	90.000
000000-00-0	American Postal Infrastructure, L.P.		Foster City	CA	American Postal Infrastructure, L.P.	0.	03/01/2022	1	30,128,770	30,341,505	30,341,505	(1,002,618)	0	0	0	0	3,515,321	5,600,000	7.055
000000-00-0	Avondale Road Industrial		Memphis	TN	Glenview Investors II LLC	0.	12/06/2024	0	4,120,000	4,120,000	3,577,143	(542,857)	0	0	0	0	0	680,000	85.000
000000-00-0	Benigno Industrial		Montclair	NJ	CREP Bellmawr Investor LLC	0.	05/22/2025	0	5,582,774	5,582,774	4,694,400	(888,374)	0	0	0	0	0	118,726	90.000
000000-00-0	Berlin Commerce Park		New Milford	CT	HMC BCP Investors LLC	0.	03/03/2025	0	5,744,000	8,505,044	6,241,302	497,302	0	0	0	0	0	1,400,000	80.000
000000-00-0	Bolton Office		Bolton	MA	Condyne LLC	0.	06/29/2012	0	1,933,114	0	0	0	0	0	0	0	0	0	50.000
000000-00-0	Borman Drive		Maryland Height	MO	Bamboo Borman, LLC	0.	12/27/2018	0	1,736,125	1,714,875	820,015	(170,716)	0	0	0	0	0	121,125	85.000
000000-00-0	Brookfield Commons Retail		Chicago	IL	CapRock Sponsor II, LLC	0.	03/24/2023	0	4,400,000	4,400,000	4,333,627	(132,112)	0	0	0	0	0	0	85.000
000000-00-0	Brookhollow Business Park		Las Vegas	NV	Brookhollow Business Park Oper Ptns	0.	11/05/2015	0	0	5,560,813	0	0	0	0	0	0	97,778	0	30.000
000000-00-0	Brooks Industrial		Vienna	VA	San Antonio Global LLC	0.	06/27/2023	0	2,640,000	4,122,023	1,920,234	(719,766)	0	0	0	0	0	200,000	80.000
000000-00-0	Butler Pike Industrial		Boston	MA	SI Butler Pike, LLC	0.	08/07/2024	0	4,430,966	4,430,996	4,430,966	(109,912)	0	0	0	0	135,060	1,006,115	85.000
000000-00-0	Cameron Industrial		Las Vegas	NV	The Brookhollow Group	0.	01/14/2013	0	0	2,830,538	0	0	0	0	0	0	0	0	75.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CapRock Emory Station		Powell	TN	CapRock Sponsor I, LLC	0.	12/15/2021	0	0	0	0	(92,628)	0	0	0	0	153,000	0	85.000
000000-00-0	Casas Adobes Apartments		Tuscon	AZ	Gr Capital Partners	0.	06/06/2016	0	0	5,763,314	0	1	0	0	0	0	227,131	0	60.000
000000-00-0	Cedar Oaks Apartments		Modesto	CA	3300 Gosford Road Aggregator, LLC	0.	10/17/2023	0	5,591,840	5,591,840	4,136,450	(442,127)	0	0	0	0	0	631,010	85.000
000000-00-0	Clear Lake Apartments		Houston	TX	Clear Lake Sentinel LLC	0.	11/14/2023	0	8,181,250	8,181,250	5,602,877	(1,692,484)	0	0	0	0	0	63,750	85.000
000000-00-0	College Ave		Greenfield	WI	College Venture LLC	0.	03/20/2015	0	0	0	0	122,958	0	0	0	0	0	0	37.500
000000-00-0	College Park Townhomes		Modesto	CA	5360 North 1st Street Investors LLC	0.	05/26/2023	0	3,825,000	3,825,000	2,097,038	(638,166)	0	0	0	0	0	0	85.000
000000-00-0	Converge Apartments		Des Moines	IA	Converge NW Investors I, LLC	0.	04/04/2023	0	8,108,000	8,108,000	3,485,182	(3,161,963)	0	0	0	0	0	0	80.000
000000-00-0	Crown Center Flex		Lorton	VA	Crown Newington, LLC	0.	06/24/2021	0	0	0	0	495,428	0	0	0	0	0	0	85.000
000000-00-0	Eagan Gables Townhomes		Minneapolis	MN	Tauri Gables LLC	0.	12/20/2023	0	2,565,656	2,565,565	2,565,657	(38,100)	0	0	0	0	146,456	0	80.000
000000-00-0	Elevation Hoover Apts		Hoover	AL	Hoover Investors, LLC	0.	04/07/2021	0	0	0	0	2,771,446	0	0	0	0	0	0	85.000
000000-00-0	Elizabeth St. Industrial		North Brunswick	NJ	CREP Elizabeth Investor, LLC	0.	11/18/2021	0	2,947,500	4,190,458	2,899,394	(12,607)	0	0	0	0	0	868,500	90.000
000000-00-0	Enterprise Drive Industrial		Darien	CT	241 Enterpirse Holdings LLC	0.	08/14/2024	0	2,204,097	2,204,097	2,204,097	0	0	0	0	0	40,261	292,500	75.000
000000-00-0	Evelyn Avenue Industrial		Montclair	NJ	700 Evelyn Property Owner LLC	0.	08/10/2023	0	8,463,000	11,710,000	7,939,119	(233,725)	0	0	0	0	0	2,037,000	93.000
000000-00-0	Fairwood Capital Real Estate Fund II, LP		Memphis	TN	Fairwood Capital, LLC	0.	08/28/2020	1	2,575,040	2,944,155	2,944,155	105,558	0	0	0	0	77,536	2,314,652	2.162
000000-00-0	Fairwood Capital Real Estate Fund, LP		Memphis	TN	Fairwood Capital Real Estate Fund	0.	10/28/2015	1	869,169	1,832,067	1,832,067	(182,683)	0	0	0	0	47,541	5,610,003	4.814
000000-00-0	Freight Industrial		New Milford	CT	HMC Real Estate Partners	0.	08/16/2022	0	2,030,000	2,564,100	2,152,301	28,325	0	0	0	0	0	770,000	70.000
000000-00-0	Fullerton Square Flex		Springfield	VA	Fullerton Industrial Associates, LLC	0.	11/16/2021	0	6,162,500	6,162,500	6,748,165	(559,635)	0	0	0	0	0	2,337,500	85.000
000000-00-0	Grand Prairie Small Bay Portflio		Houston	TX	LPGP3, LLC	0.	10/01/2025	0	9,075,000	9,075,000	9,075,000	0	0	0	0	0	0	0	75.000
000000-00-0	Halls Mill Road Industrial		Freehold Towns	NJ	Halls Mill Sponsor Member LLC	0.	06/09/2020	0	3,870,000	18,090,906	4,872,919	695,180	0	0	0	0	0	54,000	90.000
000000-00-0	Harris and Cross		Ypsilanti	MI	Essential Property Management	0.	12/26/2022	0	2,380,000	3,153,823	1,752,769	(232,512)	0	0	0	0	0	0	85.000
000000-00-0	High Street Real Estate Fund VI, L.P.		Boston	MA	High Street Real Estate Fund VI GP, LLC	0.	05/15/2019	1	7,923,383	11,360,937	11,360,937	(3,142,285)	0	0	0	0	2,668,544	0	2.000
000000-00-0	High Street Real Estate Fund VII, L.P.		Boston	MA	High Street Real Estate VII	0.	04/14/2022	1	14,750,463	15,147,666	15,147,666	(2,956,488)	0	0	0	0	856,284	0	3.788
000000-00-0	High Street Real Estate Fund VIII, L.P.		Boston	MA	High Street Real Estate VIII	0.	09/20/2024	1	4,804,004	5,285,947	5,285,947	812,062	0	0	0	0	453,256	5,194,838	4.831
000000-00-0	Homewood Manor Apartments		Chicago	IL	ACP Homewood LLC	0.	06/20/2025	0	5,280,000	5,280,000	5,256,815	(23,185)	0	0	0	0	0	0	80.000
000000-00-0	Hubbell Midwest Residential		Des Moines	IA	Hubbell Multi-Family Fund I	0.	07/30/2007	0	1	39,922,181	1	0	0	0	0	0	2,368,422	1,000,000	78.950
000000-00-0	Hubbell Midwest Residential II		Urbandale	IA	Hubbell Realty	0.	06/01/2016	0	365,640	1,692,792	307,626	(3,721)	0	0	0	0	0	819,275	80.000
000000-00-0	Huntington House Apartments		Bloomfield Hills	MI	HH Riverview GP Equity, LLC	0.	07/09/2024	0	4,425,000	4,425,000	3,713,941	(604,509)	0	0	0	0	0	675,000	75.000
000000-00-0	Kentucky Drive Office		Florence	KY	Dk Capital, LLC	0.	08/29/2013	0	0	1,567,614	0	0	0	0	0	0	71,485	171,666	16.670
000000-00-0	KH Bluestream		Fairfield	OH	John Dehardt Trust	0.	08/16/2010	0	382,510	2,031,530	410,971	28,462	0	0	0	0	2,500	0	33.333
000000-00-0	Lenexa Industrial		Lenexa	KS	Proteus Investments	0.	02/01/2018	0	8,934,740	25,207,008	12,090,484	1,334,498	0	0	0	0	1,080,000	23,785	90.000
000000-00-0	Lofts at Stadium Square		Modesto	CA	GP IV 1577 E. Bulldog Lane Aggegator LLC	0.	02/23/2024	0	6,919,250	7,948,990	3,781,083	(1,440,095)	0	0	0	0	0	497,250	65.000
000000-00-0	Longmont Industrial		Longmont	CO	Flywheel Capital	0.	12/13/2022	0	5,085,000	5,963,600	3,039,629	(1,283,173)	0	0	0	0	0	0	85.000
000000-00-0	Longwood Industrial Portfolio		Washington	DC	PF III Longwood LLC	0.	03/03/2025	0	14,577,500	14,577,500	14,017,861	(559,639)	0	0	0	0	0	0	87.500
000000-00-0	Midship Apartments		Kenneth City	FL	Midship Green, LLC	0.	12/03/2021	0	3,623,106	3,716,100	3,592,577	19,642	0	0	0	0	0	0	90.000
000000-00-0	Minor Ridge Apartments		Kansas City	MO	Proteus Investments	0.	07/14/2017	0	2,972,848	4,713,413	0	0	0	0	0	0	0	25,000	75.000
000000-00-0	Newington Industrial		Newington	CT	MAG Real Estate	0.	08/10/2018	0	0	614,808	0	0	0	0	0	0	0	210,000	35.000
000000-00-0	Northgate Industrial		Suffolk	VA	Discala Company	0.	09/29/2017	0	831,098	2,009,797	830,734	(10,913)	0	0	0	0	0	30,000	50.000
000000-00-0	Norwood Business Center		Norwood	MA	Ajax NBC Manager, LLC	0.	06/14/2024	0	8,285,339	8,285,339	8,285,340	47,209	0	0	0	0	221,339	0	80.000
000000-00-0	Oak Run Manor		Houston	TX	Oak Run Sentinel, LLC	0.	04/18/2024	0	5,590,537	9,272,314	5,590,537	227,439	0	0	0	0	65,537	0	85.000
000000-00-0	Parklawn Industrial		Bethesda	MD	Charleston Parklawn Industrial LLC	0.	09/27/2023	0	4,453,807	7,110,542	4,453,807	(87,629)	0	0	0	0	205,057	680,000	85.000
000000-00-0	Pennsauken		Montclair	NJ	Camber Real Estate Partners	0.	11/10/2022	0	5,886,000	5,886,000	4,951,518	(227,956)	0	0	0	0	0	1,179,000	90.000
000000-00-0	PI TSA - Timberline		Overland Park	KS	Proteus Investments	0.	12/19/2025	0	23,988	0	23,988	0	0	0	0	0	0	0	1.128
000000-00-0	Price Road		St Louis	MO	Bamboo Price, LLC	0.	10/31/2019	0	1,170,353	1,907,091	677,042	31,752	0	0	0	0	0	8,706	85.000
000000-00-0	Ranches of Rosebrook		Ypsilanti	MI	Ranches Sponsor LLC	0.	12/23/2021	0	4,002,719	8,497,303	2,697,068	(470,816)	0	0	0	0	0	0	75.000
000000-00-0	Rangeline Industrial Portfolio		Daphne	AL	SEP Rangeline Sponsor LLC	0.	11/14/2025	0	2,325,000	2,325,000	2,325,000	0	0	0	0	0	0	0	75.000
000000-00-0	Red Oak Industrial		Daphne	AL	SEP Red Oak Sponsor LLC	0.	10/17/2025	0	1,912,500	1,912,500	1,912,500	0	0	0	0	0	0	382,500	85.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Rockbridge Hospitality Fund IV L.P.		Columbus	OH	RBC Partners IV LLC	0.	07/23/2008	1	0	0	0	0	0	0	0	0	1,408	0	1.869
000000-00-0	Rockbridge Hospitality Fund IX L.P.		Columbus	OH	RBC Partners IX LLC	0.	12/10/2024	1	4,216,871	4,149,378	4,149,378	379,314	0	0	0	0	181,518	5,302,028	4.115
000000-00-0	Rockbridge Hospitality Fund VI L.P.		Columbus	OH	RBC Partners VI LLC	0.	04/17/2014	1	1	3,535,378	3,535,378	(186,486)	0	0	0	0	458,144	244,705	1.370
000000-00-0	Rockbridge Hospitality Fund VII L.P.		Columbus	OH	RBC Partners VII LLC	0.	06/29/2017	1	4,098,726	6,648,176	6,648,176	254,350	0	0	0	0	302,084	1,307,792	1.679
000000-00-0	Rockbridge Hospitality Fund VIII L.P.		Columbus	OH	RBC Partners VIII LLC	0.	06/24/2021	1	7,038,710	10,546,428	10,546,428	400,727	0	0	0	0	0	2,961,290	2.320
000000-00-0	Roosevelt Industrial		Philadelphia	PA	AB Roosevelt Manager, LLC	0.	09/15/2021	0	8,487,500	8,533,000	5,783,516	(1,104,434)	0	0	0	0	0	0	70.000
000000-00-0	Southern Nevada Industrial		Las Vegas	NV	Brookhollow Group	0.	06/01/2012	0	0	2,511,430	1	0	0	0	0	0	122,500	100,200	50.000
000000-00-0	Southwest OKC Industrial Portfolio		Darien	CT	Reno Enterprise Holdings LLC	0.	01/09/2025	0	5,124,495	5,124,495	4,846,775	(277,720)	0	0	0	0	0	717,400	85.000
000000-00-0	Sunset Commons Office		Sunset Hills	MO	Bamboo Sunset Commons, LLC	0.	03/06/2020	0	2,190,164	1,342,265	2,378,591	(325,003)	0	0	0	0	0	809,836	85.000
000000-00-0	Suntree_Timberline		Kansas City	MO	Proteus Investments	0.	09/18/2013	0	0	0	1	0	0	0	0	0	0	0	28.330
000000-00-0	Tillie Lewis Business Park		Modesto	CA	GP IV 301 Ninth Street Aggregtator LLC	0.	02/06/2025	0	4,252,500	4,252,500	4,233,284	(19,216)	0	0	0	0	0	2,197,500	75.000
000000-00-0	Trails Of Bethabara		Winston Salem	NC	The Interurban Companies	0.	06/13/2011	0	(2)	1,940,933	(2)	0	0	0	0	0	80,081	0	50.000
000000-00-0	Tribecca Pointe Apartments		Boca Raton	FL	Bellaire Partners LLC	0.	09/13/2022	0	8,585,000	8,585,000	6,137,424	(548,987)	0	0	0	0	0	20,000	65.000
000000-00-0	Vantage Point Apartments		Modesto	CA	Graceada Fund IV Manager, LLC	0.	02/29/2024	0	8,878,250	8,878,250	7,563,003	(612,096)	0	0	0	0	0	765,000	85.000
000000-00-0	Vapor Trail Industrial		Colorado Spring	CO	Central Development Properties, LLC	0.	09/15/2021	0	2,518,600	2,518,600	2,036,265	(265,600)	0	0	0	0	0	77,556	85.000
000000-00-0	West Haven		West Haven	CT	HMC 190 Frontage Investors LLC	0.	07/12/2019	0	8,048	4,156,698	309,503	97,382	0	0	0	0	175,000	637,000	52.500
000000-00-0	Westford Road		Maynard	MA	The Lexvest Group	0.	05/26/2022	0	3,673,027	6,994,091	3,673,028	1	0	0	0	0	291,763	314,500	85.000
000000-00-0	Westline Office		Maryland Height	MO	Bamboo Equity Partners	0.	01/10/2018	0	1,348,775	1,348,775	911,406	(417,272)	0	0	0	0	0	0	85.000
000000-00-0	Windham Creek		Suitland Heights	MD	Franklin Capital	0.	12/05/2005	0	1,961,588	8,756,755	2,551,326	(31,276)	0	0	0	0	215,600	0	70.000
000000-00-0	Woodland Townhomes		Overland Park	KS	PI Woodland LLC	0.	12/12/2024	0	12,194,000	12,194,000	11,293,363	(900,637)	0	0	0	0	0	0	70.000
2199999	Real Estate - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated								334,426,335	487,889,263	317,758,989	(18,474,679)	0	0	0	0	14,260,606	55,749,208	X X X
000000-00-0	1867-KEAR21, LLC Solar Tax Credit		Lincoln	NE	1867 Capital-1, LLC	0.	08/19/2021	0	435,484	435,484	435,484	0	0	0	0	0	0	0	44.600
000000-00-0	Arrowhead Capital Fund III, L.P.		Greenwich	CT	Arrowhead Partners GP, LLC	0.	06/28/2017	1	2,830,109	2,541,088	2,541,088	0	0	0	0	0	105,868	1,618,028	3.313
000000-00-0	Blue Owl Strategic Equity HoldCo Carry LP		Wilmington	DE	Blue Owl Capital Hodingg LLC	0.	12/20/2024	1	0	20,800	20,800	20,800	0	0	0	0	0	0	0.084
000000-00-0	Blue Owl Strategic Equity Holdco LLC Class 1		Wilmington	DE	Blue Owl Capital Hodingg LLC	0.	12/20/2024	1	0	29,920	29,920	29,920	0	0	0	0	0	0	0.080
000000-00-0	Blue Owl Strategic Equity Holdco LLC Class 2		Wilmington	DE	Participant Carry GP LLC	0.	12/20/2024	1	0	172,886	172,886	172,886	0	0	0	0	0	112,500	0.080
000000-00-0	Constellation Wealth Capital GP Holdings, LP Class C		Chicago	IL	CWC Manager LLC	0.	12/19/2024	1	0	6,158	6,158	6,158	0	0	0	0	526	0	0.143
000000-00-0	Constellation Wealth Capital Manager Holdings, LP		Chicago	IL	CWC Manager LLC	0.	12/19/2024	1	0	0	0	0	0	0	0	0	0	0	0.432
000000-00-0	Crescent Mezzanine Partners VII, L.P.		Los Angeles	CA	Crescent Mezzanine VII, LLC	0.	01/22/2016	1	9,737,260	8,825,663	8,825,663	0	0	0	0	0	629,172	5,927,797	0.432
000000-00-0	FCP Fund III, L.P.		Omaha	NE	FCP General Partner III, LLC	0.	05/01/2018	1	3,160,167	4,666,249	4,666,249	125,991	0	0	0	0	89,831	1,655,000	7.486
000000-00-0	Merit Capital Fund VII, L.P.		Chicago	IL	Merit Capital Partners VII, L.P.	0.	09/01/2022	1	9,537,955	8,724,475	8,724,475	(759,824)	0	0	0	0	1,286,521	4,841,591	2.727
000000-00-0	Merit Mezzanine Fund VI, L.P.		Chicago	IL	Merit Capital Partners VI, L.P.	0.	01/17/2018	1	7,448,936	6,788,606	6,788,606	(589,378)	0	0	0	0	1,602,245	335,360	2.799
000000-00-0	Mineral Rights		Houston	TX	Direct	0.	01/01/1989	0	0	0	0	0	0	0	0	0	14,770,823	0	0.000
000000-00-0	Mineral Rights		Various	NE	Direct	0.	01/01/1950	0	0	0	5	0	0	0	0	0	0	0	0.000
000000-00-0	Newstone Capital Partners II, L.P.		Los Angeles	CA	Newston Partners II, L.P.	0.	03/11/2011	1	0	1,679	1,679	1,679	0	0	0	0	92,582	207,960	0.625
000000-00-0	Newstone Capital Partners III, L.P.		Los Angeles	CA	Newston Partners III, L.P.	0.	11/09/2016	1	513,172	630,796	630,796	(91,671)	0	0	0	0	(92,760)	631,370	2.433
000000-00-0	Newstone Capital Partners IV, L.P.		Los Angeles	CA	Newston Partners IV, L.P.	0.	12/05/2019	1	5,267,954	5,267,954	5,267,954	984,499	0	3,863,868	0	0	1,935,856	5,113,093	2.347
000000-00-0	Northstar Mezzanine Partners V L.P.		Minneapolis	MN	Northstar Capital LLC	0.	04/18/2008	1	0	0	0	104	0	0	0	0	113	0	0.777
000000-00-0	Northstar Mezzanine Partners VI L.P.		Minneapolis	MN	Northstar VI GP, LLC	0.	11/25/2013	1	277,651	359,308	359,308	37,239	0	0	0	0	34,174	303,418	1.332
000000-00-0	Oil And Gas - Swede Hollow		Various	KS	Direct	0.	01/26/2012	0	829,217	470,489	470,489	0	(14,712)	0	0	0	61,285	0	0.080
000000-00-0	Oil And Gas - Various Operators		Various	NE	Direct	0.	01/01/1983	0	531,163	0	0	0	2,116	0	0	0	360,601	0	0.000
000000-00-0	Ruby Holdings L.P.		Grand Cayman	KY	Ruby Management Company	0.	11/21/2024	1	15,092	17,012	17,012	1,920	0	0	0	0	0	24,986,966	5.214
000000-00-0	Willow Tree Capital Corp Advisors LLC		Wilmington	DE	Willow Tree Credit Partners LP	0.	06/11/2024	1	0	18,266	18,266	18,266	0	0	0	0	11,255	0	5.214
000000-00-0	Windjammer Mezzanine & Equity Fund II, L.P.		Newport Beach	CA	Windjammer Capital Investors LLC	0.	04/03/2000	1	0	4,356	4,356	87	0	0	0	0	0	607,981	1.199

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2599999	Other - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated								40,584,160	38,981,189	38,981,194	(41,324)	(12,596)	3,863,868	0	0	20,888,092	46,341,064	X X X
036734-AA-8	Anthem Insurance Co Surplus Nt		Indianapolis	IN	Direct	1.G FE	03/27/1997	0	3,983,880	4,195,123	3,998,188	0	1,318	0	0	0	360,000	0	0.000
401378-AC-7	Guardian Life Ins Co of Amer Sub Surplus Nt		New York	NY	Credit Suisse	1.D FE	01/17/2017	0	6,386,960	5,245,605	6,387,362	0	54	0	0	0	310,400	0	0.000
63631#-AB-8	National Guardian Life Ins Co Surplus Nt		Madison	WI	Direct	2.A FE	11/16/2015	0	7,219,149	7,085,728	7,219,149	0	0	0	0	0	465,635	0	0.000
64952G-AQ-9	New York Life Insurance Sub Surplus Nt		New York	NY	New York Life Insurance Co	1.D FE	04/01/2019	0	4,963,900	3,895,007	4,965,752	0	254	0	0	0	222,500	0	0.000
64952G-AE-1	New York Life Insurance Surplus Nt		New York	NY	First Tennessee	1.D FE	11/21/2016	0	3,342,416	2,969,786	3,089,020	0	(32,791)	0	0	0	164,500	0	0.000
69448F-AA-1	Pacific Life Insurance Co Sub Surplus Nt		Newport Beach	CA	Citigroup Global Mrkts	1.F FE	10/18/2017	0	9,765,892	8,029,755	9,766,676	0	(15)	0	0	0	408,500	0	0.000
707567-AA-8	Penn Mutual Life Ins Co Surplus Nt		Horsham	PA	Stifel	1.F FE	08/12/2016	0	9,700,880	8,628,486	8,986,882	0	(92,394)	0	0	0	532,000	0	0.000
878091-BD-3	Teachers Insurance & Annuity Surplus Nt		New York	NY	Goldman Sachs & Co	1.D FE	10/31/2018	0	8,811,046	7,669,252	8,719,739	0	(9,646)	0	0	0	414,050	0	0.000
878091-BF-7	Teachers Insurance & Annuity Surplus Nt		New York	NY	JP Morgan Securities Inc	1.D FE	05/03/2017	0	10,043,594	8,904,233	10,067,587	0	18,777	0	0	0	463,252	0	0.000
95765P-AA-7	Western & Southern Life Surplus Nt		Cincinnati	OH	JP Morgan Securities Inc	1.D FE	01/17/2019	0	5,969,220	5,424,679	5,972,756	0	604	0	0	0	309,000	0	0.000
2799999	Surplus Notes - Unaffiliated								70,186,937	62,047,654	69,173,111	0	(113,839)	0	0	0	3,649,837	0	X X X
000000-00-0	The American College		Bryn Mawr	PA	The American College	0.	02/10/2012	0	1,062,074	570,762	570,762	0	0	338,073	0	0	0	0	0.000
3199999	Collateral Loans - Unaffiliated								1,062,074	570,762	570,762	0	0	338,073	0	0	0	0	X X X
000000-00-0	CREA Fund 80		Indianapolis	IN	CREA GP CTC 80, LLC	0.	10/02/2020	0	20,000,000	12,839,788	12,839,788	0	(1,787,402)	0	0	0	(1,787,402)	767,276	8.681
000000-00-0	MHEG Fund 46		Omaha	NE	MHEG 2016 Fund Manager, LLC	0.	09/30/2016	0	5,000,000	1,293,835	1,293,835	0	(426,759)	0	0	0	(426,759)	69,564	3.260
000000-00-0	MHEG Fund 50		Omaha	NE	MHEG 2018 Fund Manager, LLC	0.	06/26/2018	0	10,000,000	4,620,647	4,620,647	0	(901,961)	0	0	0	(901,961)	138,836	5.513
000000-00-0	R4 California Partners VIII		Dover	DE	RCALHP VIII GP LLC	0.	11/15/2023	0	15,000,000	11,945,613	11,945,613	0	(1,304,505)	0	0	0	(1,304,505)	7,289,083	16.998
000000-00-0	R4 Housing V		Dover	DE	RHP V GP LLC	0.	12/07/2015	0	25,000,000	3,104,197	3,104,197	0	(2,173,788)	0	0	0	(2,173,788)	50,828	9.620
000000-00-0	R4 Housing XVIII		Dover	DE	RHP XVIII GP LLC	0.	08/25/2022	0	15,000,000	11,725,251	11,725,251	0	(1,277,781)	0	0	0	(1,277,781)	1,570,682	5.784
000000-00-0	R4 RWCA		Dover	DE	R4 Manager LLC	0.	01/18/2024	0	2,932,000	749,635	749,635	0	(2,178,396)	0	0	0	(2,178,396)	1,930,240	11.870
000000-00-0	R4 SRCA		Dover	DE	R4 Manager LLC	0.	11/15/2023	0	3,069,000	704,828	704,828	0	(2,358,823)	0	0	0	(2,358,823)	2,278,620	12.271
000000-00-0	Stratford 29		Peabody	MA	SCG Fund 29 GP, LLC	0.	12/14/2018	0	10,000,000	4,536,440	4,536,440	0	(863,624)	0	0	0	(863,624)	42,170	12.070
000000-00-0	Stratford XVII		Peabody	MA	SCG Fund XVII GP, LLC	0.	12/16/2015	0	15,000,000	2,432,011	2,432,011	0	(1,293,399)	0	0	0	(1,293,399)	66,988	15.711
000000-00-0	Two Oaks Partners		Charleston	SC	Franklin Capital	0.	01/05/2009	0	4,175,000	2,355,916	2,355,916	0	(2,009)	0	0	0	(2,009)	0	32.990
3799999	Qualifying Federal Tax Credit Investments - Unaffiliated								125,176,000	56,308,161	56,308,161	0	(14,568,447)	0	0	0	(14,568,447)	14,204,287	X X X
000000-00-0	Arena Special Opportunities Partners II, L.P.		New York	NY	Arena Special Opportunities Partners GP II,	0.	02/23/2022	1	5,169,754	5,169,754	5,169,754	0	0	1,425,403	0	0	0	0	2.688
000000-00-0	ASP (Feeder) SPC II-B3, L.P.		Chicago	IL	Adams Street Private Credit Fund II GP LP	0.	03/22/2022	1	9,754,329	9,754,329	9,754,329	0	0	0	0	0	(407,989)	3,036,579	6.134
000000-00-0	CCO I Credit Backed Loans, Ltd.		Guernsey	GG	Coller Credit Opporunities I General Parner	0.	12/23/2021	1	13,336,522	13,336,521	13,336,521	0	0	0	0	0	(245,892)	1,723,186	4.137
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP		Wilmington	DE	Fidelity Evergreen Private Credit Fund GP L	0.	07/19/2024	1	6,086,266	6,086,266	6,086,266	0	0	0	0	0	0	5,906,175	5.123
000000-00-0	Four Columns Junior Capital Fund VI-R L.P.		Wilmington	DE	FC JCAF VI JP, LLC	0.	09/13/2022	1	5,948,028	5,948,028	5,948,028	0	0	0	0	0	(255,422)	5,894,928	8.000
000000-00-0	Hark Capital IV, LP		Wilmington	DE	Hark Capital IV GP, LLC	0.	12/29/2023	1	3,524,722	3,524,723	3,524,723	0	0	0	0	0	0	409,914	7.744
000000-00-0	Ironwood Capital Partners V, L.P.		Avon	CT	Ironwood Capital Management V, L.L.C.	0.	08/19/2022	1	1,432,530	1,432,530	1,432,530	0	0	0	0	0	0	955,545	5.812
000000-00-0	MGG Rated Debt Feeder Fund LP		New York	NY	MGG Investment Group GP LLC	0.	02/04/2022	1	6,001,151	6,001,151	6,001,151	0	0	0	0	0	0	1,529,791	3.333
000000-00-0	Monroe Capital Private Credit Feeder Fund IV (Unleveraged) Structured Note LP		Chicago	IL	Monroe Capital Private Credit Fund IV GP, L	0.	01/13/2022	1	14,869,977	14,869,977	14,869,977	0	0	0	0	0	0	1,875,000	3.285
000000-00-0	NBPD IV UISPV LLC		Newark	DE	NB Private Debt Fund IV Lux Associates	0.	04/29/2022	1	6,754,229	6,754,229	6,754,229	0	0	0	0	0	422,874	3,162,282	1.183
000000-00-0	Northstar Mezzanine Partners VII Feeder, L.P.		Minneapolis	MN	Northstar VII GP, LLC	0.	10/30/2019	1	2,770,850	2,770,850	2,770,850	0	0	0	0	0	0	0	4.138

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Cod	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	VPC Asset Backed Opportunistic Credit Feeder Fund (Rated), L.P.		Chicago	IL	VPC Asset Backed Opportunistic Credit Fun	0.	12/22/2021	1	8,466,920	8,466,920	8,466,920	0	0	1,228,256	0	0	8,069	135,357	2.083
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II, L.P.		Chicago	IL	VPC Asset Backed Opportunistic Credit Fun	0.	12/23/2024	1	7,899,633	7,899,633	7,899,633	0	0	0	0	0	141,329	967,376	8.205
000000-00-0	Willow Tree Capital Fund Rated Notes Feeder LLC		New York	NY	Willow Tee Capital Corp Advisors LLC	0.	06/11/2024	1	7,316,118	7,316,118	7,316,118	0	0	0	0	0	0	1,886,776	5.315
000000-00-0	Willow Tree Fund II Rated Notes Feeder LLC		New York	NY	Willow Tree Fund II GP, LLC	0.	12/30/2021	1	4,243,892	4,243,891	4,243,891	0	0	0	0	0	236,620	1,936,349	8.744
4499999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated								103,574,921	103,574,920	103,574,920	0	0	2,653,659	0	0	(100,411)	29,419,258	X X X
000000-00-0	Aspen Holdings CVR		Omaha	NE	Direct	0.	09/01/2017	0	1	1	1	0	0	0	0	0	0	0	0.000
000000-00-0	HI.Q Inc DBA HealthIQ Warrant		Mountain View	CA	Direct	0.	12/31/2020	0	1	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	Sargasso Mutual Ins Co Priv Eqty		Hamilton	BMU	Direct	0.	09/28/2017	0	1,533,725	1,556,705	1,556,705	69,007	0	0	0	0	0	0	0.000
000000-00-0	Alliance Benefit		Houston	TX	Direct	0.	10/31/2022	0	12,500	12,500	12,500	0	0	0	0	0	0	0	0.000
000000-00-0	Stratford LIHTC INV LLC (Bridge Loan)		Dover	DE	Stratford Capital	0.	02/02/2011	0	0	1,382	1,382	(1,090,090)	0	0	0	0	365,670	19,000,000	95.000
000000-00-0	NLP Funding LLC (Bridge Loan)		Wilmington	DE	AEI Property Corporation	0.	10/13/2015	0	40,590,091	40,590,090	40,590,090	0	0	0	0	0	1,624,168	26,910,000	90.000
5699999	Any Other Class of Assets - Unaffiliated								42,136,318	42,160,678	42,160,678	(1,021,083)	0	0	0	0	1,989,838	45,910,000	X X X
6899999	Subtotal Unaffiliated								991,705,592	1,222,550,720	1,059,300,982	(28,800,984)	(14,663,950)	8,498,944	0	0	80,694,200	353,414,965	X X X
6999999	Subtotal Affiliated								37,701,708	20,321,710	20,321,710	5,129,331	0	0	0	0	0	0	X X X
7099999	Totals								1,029,407,300	1,242,872,430	1,079,622,692	(23,671,653)	(14,663,950)	8,498,944	0	0	80,694,200	353,414,965	X X X

E07.6

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number																
1A	1A $	0	1B $	0	1C $	0	1D $	39,202,216	1E $	0	1F $	18,753,558	1G $	3,998,188		
1B	2A $	7,219,149	2B $	2,274,037	2C $	0										
1C	3A $	0	3B $	0	3C $	0										
1D	4A $	0	4B $	0	4C $	0										
1E	5A $	0	5B $	826,778	5C $	0										
1F	6 $	1,068,505														

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4		Date		Actual Cost	Additional		Percentage
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Originally Acquired	Type and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrance	of Ownership
02666B-AG-1	AH4R 2015-SFR2 XS	Dover	DE	BA Internal Transfer	09/11/2015	0	4,175	0	0	0.000
05946X-BP-7	BAFC 2002-2 B1	Dover	DE	BA Internal Transfer	05/28/2003	0	66,192	0	0	0.000
05948X-UH-2	BOAMS 2003-8 3B1	Dover	DE	BA Internal Transfer	12/18/2003	0	0	0	0	0.000
07384M-VX-7	BSARM 2003-4 B2	Dover	DE	BA Internal Transfer	05/27/2003	0	68,462	0	0	0.000
19423D-AD-2	CASL 2018-A C	Dover	DE	BA Internal Transfer	12/23/2003	0	1,215,857	0	0	0.000
15132E-DR-6	CDMC 2003-4 B1	Dover	DE	BA Internal Transfer	10/01/2013	0	16,504	0	0	0.000
22541N-7A-1	CSFB 2003-10 DB1	Dover	DE	BA Internal Transfer	05/09/2003	0	283,274	0	0	0.000
22541Q-UP-5	CSFB 2003-AR24 3A1	Dover	DE	BA Internal Transfer	06/12/2018	0	42,001	0	0	0.000
2254W0-KM-6	CSFB 2004-7 CB1	Dover	DE	BA Internal Transfer	05/19/2003	0	2,102	0	0	0.000
126671-ZS-8	CWL 2003-S1 M1	Dover	DE	BA Internal Transfer	01/31/2013	0	356	0	0	0.000
126673-UC-4	CWL 2004-15 MF6	Dover	DE	BA Internal Transfer	11/22/2004	0	0	2,415	0	0.000
251563-CP-5	DMSI 2004-1 B1	Dover	DE	BA Internal Transfer	12/15/2004	0	42,641	0	0	0.000
251563-CN-0	DMSI 2004-1 M	Dover	DE	BA Internal Transfer	12/15/2004	0	121,201	0	0	0.000
337925-BQ-3	FPLUS 1997-2 B1	Dover	DE	BA Internal Transfer	06/11/1997	0	0	0	0	0.000
378961-AW-6	GMSL 2005-A B3	Dover	DE	BA Internal Transfer	12/09/2004	0	1	0	0	0.000
378961-AX-4	GMSL 2005-A B4	Dover	DE	BA Internal Transfer	01/01/2013	0	1	0	0	0.000
36229R-JM-2	GSR 2003-1 B3	Dover	DE	BA Internal Transfer	03/28/2003	0	25,290	0	0	0.000
36228F-YL-4	GSR 2003-10 2A2	Dover	DE	BA Internal Transfer	07/03/2003	0	1,442	0	0	0.000
36228F-NF-9	GSR 2003-2F B3	Dover	DE	BA Internal Transfer	10/30/2003	0	6,672	0	0	0.000
36228F-TR-7	GSR 2003-5F B3	Dover	DE	BA Internal Transfer	02/13/2003	0	21,551	832	0	0.000
36228F-K3-9	GSR 2004-3F B2	Dover	DE	BA Internal Transfer	04/08/2005	0	63,456	0	0	0.000
36228F-K4-7	GSR 2004-3F B3	Dover	DE	BA Internal Transfer	04/08/2005	0	18	0	0	0.000
466247-FF-5	JPM Mortgage Trust 2004-S1 1B1	Dover	DE	BA Internal Transfer	09/28/2004	0	0	0	0	0.000
466247-MD-2	JPM Mortgage Trust 2005-A1 IB3	Dover	DE	BA Internal Transfer	01/01/2013	0	0	0	0	0.000
576434-AJ-3	MALT 2002-1 B1	Dover	DE	BA Internal Transfer	11/09/2005	0	422,306	0	0	0.000
576435-AR-2	MARS 2004-2 NOTE	Dover	DE	BA Internal Transfer	06/18/2002	0	25,661	0	0	0.000
576435-AV-3	MARS 2005-1 NOTE	Dover	DE	BA Internal Transfer	04/28/2004	0	31	0	0	0.000
55265W-DU-4	MSSTR 2005-2 B1	Dover	DE	BA Internal Transfer	12/31/2010	0	203,820	0	0	0.000
0599999	Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated						2,633,014	3,247	0	X X X
46322#-12-4	Ironwood Mezzanine Fund IV-B, L.P.	Avon	CT	Ironwood Mezzanine Management IV LLC,	06/27/2018	0	0	133,106	0	2.357
1799999	Preferred Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						0	133,106	0	X X X
000000-00-0	Apollo Investment Fund IX, L.P.	New York	NY	Apollo Advisors IX, L.P	03/15/2019	1	0	800,754	0	0.049
000000-00-0	Apollo Investment Fund VIII, L.P.	New York	NY	Apollo Investment Fund VIII, L.P.	02/04/2014	1	0	123,873	0	0.033
000000-00-0	Apollo Investment Fund X, L.P.	New York	NY	Apollo Overseas Partners X LP	08/14/2023	1	0	1,944,512	0	0.101
000000-00-0	Aquiline Financial Services Fund III, L.P.	New York	NY	Aquiline Financial Services Fund III L.P.	08/11/2015	1	0	177,930	0	0.448
000000-00-0	Aquiline Financial Services Fund IV, L.P.	New York	NY	Aquiline Capital Partners IV GP (Offshore) Ltd.	12/20/2019	1	0	203,649	0	0.245
000000-00-0	Aquiline Financial Services Fund V, L.P.	New York	NY	Aquiline Capital Partners LLC	06/26/2023	1	0	534,029	0	0.217
000000-00-0	Aquiline Technology Growth Fund II, L.P.	New York	NY	Aquiline Capital Partners LLC	04/28/2022	1	0	803,675	0	1.369
000000-00-0	Aquiline Technology Growth Fund, L.P.	New York	NY	Aquiline Capital Partners LLC	07/28/2017	1	0	48,919	0	2.644
000000-00-0	Blackstone Capital Partners IX L.P.	New York	NY	Blackstone Management Assoc IX,L.P.	04/14/2025	1	822,251	0	0	0.095
000000-00-0	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Management Assoc VII, LLC	10/17/2016	1	0	94,818	0	0.060

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4		Date		Actual Cost	Additional		Percentage
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Originally Acquired	Type and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrance	of Ownership
000000-00-0	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Management Assoc VIII, LLC	02/22/2021	1	0	2,058,052	0	0.061
000000-00-0	Blue Owl Strategic Equity Partners LP	Wilmington	DE	Blue Owl Stretegic Equity Partners GP LLC	12/20/2024	1	0	2,106,424	0	0.833
000000-00-0	Carlyle Partners VII, L.P.	Wilmington	DE	TC Group VII, L.P.	11/29/2017	1	0	38,167	0	0.081
000000-00-0	Century Focused Fund IV, L.P.	Boston	MA	CCP Focused IV, L.P.	12/06/2016	1	0	142,555	0	1.462
000000-00-0	Constellation Wealth Capital Partners L.P.	Chicago	IL	Constellation Wealth Capital Fund GP, LLC	12/19/2024	1	0	1,293,605	0	0.500
000000-00-0	Distributed Ventures I, L.P.	Wilmington	DE	Distributed Ventures GP I, LLC	02/09/2023	1	0	300,000	0	2.000
000000-00-0	Edison Partners X, LP	Princeton	NJ	Edison Partners X GP, LLC	07/13/2021	1	0	1,760,000	0	2.226
000000-00-0	Edison Partners XI, LP	Princeton	NJ	Edison Partners XI GP, LLC	04/17/2025	1	79,200	2,286,000	0	2.607
000000-00-0	Francisco Partners Agility II, L.P.	San Francisco	CA	Francisco Partners Agility II GP, L.P.	09/17/2020	1	0	146,863	0	0.333
000000-00-0	Francisco Partners Agility III, L.P.	San Francisco	CA	Francisco Partners Agility III GP, L.P.	03/05/2025	1	105,000	846,441	0	0.152
000000-00-0	Francisco Partners VI, L.P.	San Francisco	CA	Francisco Partners GP VI, L.P.	01/26/2021	1	0	95,250	0	0.134
000000-00-0	Francisco Partners VII, L.P.	San Francisco	CA	Francisco Partners GP VII, L.P.	07/10/2024	1	0	2,746,937	0	0.074
000000-00-0	FTV V, L.P.	San Francisco	CA	FTV V, L.P.	05/01/2017	1	0	7,275	0	0.576
000000-00-0	FTV VI, L.P.	San Francisco	CA	FTV Management VI, L.L.C.	03/18/2020	1	0	69,417	0	0.408
000000-00-0	FTV VII, L.P.	San Francisco	CA	FTV Management VII, L.L.C.	01/14/2022	1	0	634,131	0	0.213
000000-00-0	FTV VIII, L.P.	San Francisco	CA	FTV Management VIII, L.L.C.	03/13/2025	1	349,457	2,219,228	0	0.123
000000-00-0	gener8tor Great Plains Fund I, LLC	Madison	WI	gener8tor Management LLC	12/20/2023	1	0	48,500	0	4.065
000000-00-0	Lightyear Fund V, L.P.	New York	NY	Lightyear Fund V GP, L.P	12/17/2020	1	0	430,289	0	0.320
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V L.P.	10/25/2019	1	0	188,289	0	0.391
000000-00-0	Lovell Minnick Equity Partners VI, L.P.	Radnor	PA	Lovell Minnick Equity Advisors VI L.P.	01/15/2024	1	0	1,404,956	0	0.454
000000-00-0	M-One Capital Fund VI, L.P.	Omaha	NE	McCarthy VI GP, LLC	07/11/2016	1	0	6,430	0	1.983
000000-00-0	M-One Capital Fund VII, L.P.	Omaha	NE	McCarthy Partners Management, LLC	11/26/2019	1	0	145,342	0	1.869
000000-00-0	M-One Capital Fund VIII, L.P.	Omaha	NE	McCarthy VIII GP, LLC	04/15/2024	1	0	130,743	0	1.724
000000-00-0	Niobrara Merlin Co-Investment Vehicle LP	New Castle	DE	Niobra Founders Fund GP LP	09/22/2025	1	1,000,000	0	0	0.816
000000-00-0	One Equity Partners VII, L.P.	New York	NY	OEP VII General Partner, L.P.	09/28/2018	1	0	232,848	0	0.571
000000-00-0	One Equity Partners VIII, L.P.	New York	NY	OEP VIII General Partner, L.P.	11/18/2021	1	0	229,399	0	0.544
000000-00-0	RCP Direct IV, L.P.	Chicago	IL	RCPDirect IV GP, LLC	10/25/2021	1	0	1,031,523	0	1.549
000000-00-0	RCP Secondary Opportunity Fund IV, L.P.	Chicago	IL	RCP-SOF IV, LLC	10/13/2021	1	0	2,462,624	0	1.505
000000-00-0	RCP SOF III Overage Fund, LP	Chicago	IL	RCP SOF III Overage GP, LLC	09/29/2020	1	0	610,619	0	8.614
000000-00-0	The Resolute Fund IV, L.P.	New York	NY	Resolute Fund Partners IV, L.P	03/15/2018	1	0	181,092	0	0.275
000000-00-0	The Resolute Fund V, L.P.	New York	NY	Resolute Fund Partners V, L.P	09/06/2021	1	0	217,424	0	0.404
000000-00-0	The Resolute Fund VI, L.P.	New York	NY	Resolute Fund Partners VI, L.P	03/01/2024	1	0	1,782,482	0	1.460
000000-00-0	Trident Capital IX, L.P.	Greenwich	CT	Trident Capital IX, L.P.	06/24/2022	1	0	967,941	0	0.055
000000-00-0	Trident VII, L.P.	Greenwich	CT	Trident Capital VII, L.P.	12/18/2017	1	0	4,973	0	0.139
000000-00-0	Warburg Pincus Global Growth 14, L.P.	New York	NY	Warburg Pincus Global Growth 14, L.P.	07/18/2022	1	0	2,550,000	0	0.058
1999999	Common Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						2,355,908	34,107,978	0	X X X
000000-00-0	17th Avenue Industrial	Darien	CT	Myrtle North Industrial Holdings LLC	07/16/2025	0	3,357,500	0	0	85.000
000000-00-0	Allen Boulevard Industrial	Los Angeles	CA	10025 Allen PG-Dunlap JV LLC	11/14/2025	0	3,762,000	0	0	90.000
000000-00-0	American Postal Infrastructure, L.P.	Foster City	CA	American Postal Infrastructure, L.P.	03/01/2022	1	0	5,200,000	0	7.055
000000-00-0	Benigno Industrial	Montclair	NJ	CREP Bellmawr Investor LLC	05/22/2025	0	4,709,774	873,000	0	90.000
000000-00-0	Berlin Commerce Park	New Milford	CT	HMC BCP Investors LLC	03/03/2025	0	5,744,000	0	0	80.000
000000-00-0	Borman Drive	Maryland Heights	MO	Bamboo Borman, LLC	12/27/2018	0	0	21,250	0	85.000
000000-00-0	Butler Pike Industrial	Boston	MA	SI Butler Pike, LLC	08/07/2024	0	0	160,650	0	85.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4		Date		Actual Cost	Additional		Percentage
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Originally Acquired	Type and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrance	of Ownership
000000-00-0	Grand Prairie Small Bay Portflio	Houston	TX	LPGP3, LLC	10/01/2025	0	9,075,000	0	0	75.000
000000-00-0	High Street Real Estate Fund VIII, L.P.	Boston	MA	High Street Real Estate Fund VII GP, LLC	09/20/2024	1	0	(2,500,499)	0	4.831
000000-00-0	Homewood Manor Apartments	Chicago	IL	ACP Homewood LLC	06/20/2025	0	5,280,000	0	0	80.000
000000-00-0	Huntington House Apartments	Bloomfield Hills	MI	HH Riverview GP Equity, LLC	07/09/2024	0	0	1,125,000	0	75.000
000000-00-0	Lofts at Stadium Square	Modesto	CA	GP IV 1577 E. Bulldog Lane Aggegator LLC	02/23/2024	0	0	292,500	0	65.000
000000-00-0	Longmont Industrial	Longmont	CO	Flywheel Capital	12/13/2022	0	0	250,000	0	85.000
000000-00-0	Longwood Industrial Portfolio	Washington	DC	PF III Longwood LLC	03/03/2025	0	253,000	14,622,000	0	87.500
000000-00-0	Northgate Industrial	Suffolk	VA	Discala Company	09/29/2017	0	0	260,000	0	50.000
000000-00-0	Pennsauken	Montclair	NJ	Camber Real Estate Partners	11/10/2022	0	0	126,000	0	90.000
000000-00-0	PI TSA - Timberline	Overland Park	KS	Proteus Investments	12/19/2025	0	0	23,988	0	1.128
000000-00-0	Price Road	St Louis	MO	Bamboo Price, LLC	10/31/2019	0	0	157,463	0	85.000
000000-00-0	Rangeline Industrial Portfolio	Daphne	AL	SEP Rangeline Sponsor LLC	11/14/2025	0	1,162,500	1,162,500	0	75.000
000000-00-0	Red Oak Industrial	Daphne	AL	SEP Red Oak Sponsor LLC	10/17/2025	0	1,912,500	0	0	85.000
000000-00-0	Rockbridge Hospitality Fund IX L.P.	Columbus	OH	RBC Partners IX LLC	12/10/2024	1	0	3,371,613	0	4.115
000000-00-0	Rockbridge Hospitality Fund VIII L.P.	Columbus	OH	RBC Partners VIII LLC	06/24/2021	1	0	255,220	0	2.320
000000-00-0	Roosevelt Industrial	Philadelphia	PA	AB Roosevelt Manager, LLC	09/15/2021	0	0	525,000	0	70.000
000000-00-0	Southwest OKC Industrial Portfolio	Darien	CT	Reno Enterprise Holdings LLC	01/09/2025	0	5,440,850	0	0	85.000
000000-00-0	Tillie Lewis Business Park	Modesto	CA	GP IV 301 Ninth Street Aggregtator LLC	02/06/2025	0	4,252,500	0	0	75.000
000000-00-0	Westford Road	Maynard	MA	The Lexvest Group	05/26/2022	0	0	936,913	0	85.000
2199999	Real Estate - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						44,949,624	26,862,598	0	X X X
000000-00-0	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Mezzanine VII, LLC	01/16/2016	1	0	78,120	0	0.432
000000-00-0	Merit Capital Fund VII, L.P.	Chicago	IL	Merit Capital Partners VII, L.P.	09/01/2022	1	0	883,636	0	2.727
000000-00-0	Merit Mezzanine Fund VI, L.P.	Chicago	IL	Merit Capital Partners VI, L.P.	01/17/2018	1	0	69,963	0	2.799
000000-00-0	Newstone Capital Partners III, L.P.	Los Angeles	CA	Newston Partners III, L.P.	11/09/2016	1	0	27,959	0	2.433
000000-00-0	Newstone Capital Partners IV, L.P.	Los Angeles	CA	Newston Partners IV, L.P.	12/05/2019	1	0	117,371	0	2.347
2599999	Other - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						0	1,177,049	0	X X X
69448F-AA-9	Pacific Life Insurance Co Sub Surplus Nt	Newport Beach	CA	Citigroup Global Mrkts	05/03/2017	0	0	782,470	0	0.000
878091-BF-3	Teachers Insurance & Annuity Surplus Nt	New York	NY	Bank of America Merill Lynch	05/09/2017	0	0	250,516	0	0.000
2799999	Surplus Notes - Unaffiliated						0	1,032,986	0	X X X
000000-00-0	ASP (Feeder) SPC II-B3, L.P.	Chicago	IL	Adams Street Private Credit Fund II GP LP	03/22/2022	1	0	604,321	0	6.134
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Fidelity Evergreen Private Credit Fund GP LLC	07/19/2024	1	0	2,750,020	0	5.123
000000-00-0	Four Columns Junior Capital Fund VI-R L.P.	Wilmington	DE	FC JCAF VI JP, LLC	09/13/2022	1	0	150,000	0	8.000
000000-00-0	Hark Capital IV, LP	Wilmington	DE	Hark Capital IV GP, LLC	12/29/2023	1	0	984,749	0	7.744
000000-00-0	Ironwood Capital Partners V, L.P.	Avon	CT	Ironwood Capital Management V, L.L.C.	08/19/2022	1	0	652,948	0	5.812
000000-00-0	MGG Rated Debt Feeder Fund LP	New York	NY	MGG Investment Group GP LLC	02/04/2022	1	0	215,744	0	3.333
000000-00-0	NBPD IV UISPV LLC	Newark	DE	NB Private Debt Fund IV Lux Associates	04/29/2022	1	0	2,550,903	0	1.183
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II, L.P.	Chicago	IL	VPC Asset Backed Opportunistic Credit Fund II-R, L.P.	12/23/2024	1	0	(331,589)	0	8.205
000000-00-0	Willow Tree Capital Fund Rated Notes Feeder LLC	New York	NY	Willow Tee Capital Corp Advisors LLC	06/11/2024	1	0	2,511,428	0	5.315

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4		Date		Actual Cost	Additional		Percentage
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Originally Acquired	Type and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrance	of Ownership
000000-00-0	Willow Tree Fund II Rated Notes Feeder LLC	New York	NY	Willow Tree Fund II GP, LLC	12/30/2021	1	0	1,179,039	0	8.744
4499999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated						0	11,267,563	0	X X X
02507M-30-3	American Century Income & Growth - Inv EBT	Kansas City	MO	Direct	12/19/2007	0	0	19	0	0.000
131618-10-0	Calvert Balanced - A EBT	Bethesda	MD	Direct	06/30/2006	0	0	42	0	0.000
13161T-$0-1	Calvert Short Duration Income EBT	Bethesda	MD	Direct	08/20/2025	0	40,153	0	0	0.000
233203-83-5	DFA Real Estate Securities Por Real Estate Securities EBT	Austin	TX	Direct	06/28/2021	0	0	2,722	0	0.000
256210-10-5	Dodge & Cox Income Fund EBT	San Francisco	CA	Direct	10/05/2017	0	0	10,569	0	0.000
999758-88-1	Federated Obligations Fnd MMF Gov't Ser EBT	Pittsburgh	PA	Direct	02/13/2020	0	0	693,872	0	0.000
315911-70-1	Fidelity 500 Index - Prem EBT	Boston	MA	Direct	11/02/2018	0	0	26,176	0	0.000
31846V-20-3	First Am Treas Obli-Ins Inv Fund CL Y EBT	Minneapolis	MN	Direct	12/02/2015	0	0	1,508,888	0	0.000
464287-50-7	IShares Core S&P Mid-Cap ETF EBT	San Francisco	CA	Direct	12/04/2023	0	0	4,744	0	0.000
464287-$9-8	IShares Russell 1000 Value ETF EBT	San Francisco	CA	Direct	11/14/2014	0	0	8,168	0	0.000
48121L-81-7	JPMorgan US Equity Fund US Equity Fund EBT	Columbus	OH	Direct	12/04/2023	0	0	871	0	0.000
552983-80-1	MFS Value - A EBT	Boston	MA	Direct	12/01/2014	0	0	6,374	0	0.000
72201F-49-0	Pimco Income EBT	Newport Beach	CA	Direct	07/02/2020	0	0	47,525	0	0.000
808524-84-7	Schwab US REIT ETF	Westlake	TX	RBC Capital Markets	07/08/2025	0	34,151	0	0	0.000
808524-60-7	Schwab US Small Cap ETF	Westlake	TX	RBC Capital Markets	07/08/2025	0	81,021	0	0	0.000
91282C-KN-0	US Treasury Nt 0.000% 04/30/31 EBT	Lincoln	NE	Direct	08/22/2025	0	181,740	0	0	0.000
922042-84-1	Vanguard Emerging Mkts STK Index - Adm EBT	Valley Forge	PA	Direct	10/05/2017	0	0	2,704	0	0.000
922031-76-0	Vanguard High Yield Corporate - Adm EBT	Valley Forge	PA	Direct	02/06/2018	0	0	6,956	0	0.000
922031-73-7	Vanguard Inflation-Protected Secs - Adm EBT	Valley Forge	PA	Direct	07/02/2020	0	0	142	0	0.000
92206C-87-0	Vanguard Int-Term Corp Bond ETF EBT	Valley Forge	PA	Direct	10/05/2017	0	0	12,600	0	0.000
922031-10-9	Vanguard Long-Term Invest Grade - Inv EBT	Valley Forge	PA	Direct	11/04/2008	0	0	17,020	0	0.000
922908-64-5	Vanguard Mid-Cap Index - Adm EBT	Valley Forge	PA	Direct	01/04/2018	0	0	12,030	0	0.000
92206C-40-9	Vanguard Short Term Corp ETF	Valley Forge	PA	RBC Capital Markets	07/09/2021	0	0	9,951	0	0.000
922908-68-6	Vanguard Small-Cap Index - Admiral EBT	Valley Forge	PA	Direct	07/26/2019	0	0	9,015	0	0.000
921909-$6-8	Vanguard Total Intern'l Stk ETF EBT	Valley Forge	PA	RBC Capital Markets	05/21/2025	0	42,025	138,981	0	0.000
921909-81-8	Vanguard Total Intern'l Stk Index - Adm EBT	Valley Forge	PA	Direct	07/26/2019	0	0	154,609	0	0.000
922908-74-4	Vanguard Value Index ETF EBT	Valley Forge	PA	RBC Capital Markets	07/08/2025	0	92,049	0	0	0.000
233051-43-2	Xtrackers USD High Yield Corp	New York	NY	RBC Capital Markets	08/19/2025	0	22,583	0	0	0.000
000000-00-0	Sargasso Mutual Ins Co Priv Eqty	Hamilton	BMU	Direct	09/28/2017	0	0	152,276	0	0.000
000000-00-0	Stratford LIHTC INV LLC (Bridge Loan)	Dover	DE	Stratford Capital	02/02/2011	0	0	2,040,600	0	95.000
000000-00-0	NLP Funding LLC (Bridge Loan)	Wilmington	DE	AEI Property Corporation	10/13/2015	0	0	50,800,500	0	90.000
5699999	Any Other Class of Assets - Unaffiliated						493,722	55,667,354	0	X X X
6899999	Subtotal Unaffiliated						50,432,268	130,251,881	0	X X X
7099999	Totals						50,432,268	130,251,881	0	X X X

SCHEDULE BA - PART 3

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

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 Encumbrance 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrance on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
02666B-AG-	AH4R 2015-SFR2 XS	Dover	DE	Call	09/11/201	10/17/2025	4	0	(4,170)	0	0	(4,170)	0	1	0	0	1	1	(1)
05946X-BP-	BAFC 2002-2 B1	Dover	DE	Paydown	05/28/200	12/01/2025	13,883	0	1,807	0	0	1,807	0	15,691	15,691	0	0	0	425
05948X-UH-	BOAMS 2003-8 3B1	Dover	DE	Paydown	12/18/200	12/01/2025	0	0	759	0	0	759	0	759	759	0	0	0	23
07384M-VX-	BSARM 2003-4 B2	Dover	DE	Paydown	05/27/200	01/01/2025	821	0	229	0	0	229	0	1,050	1,050	0	0	0	67
19423D-AD-	CASL 2018-A C	Dover	DE	Paydown	06/12/201	12/25/2025	411,454	0	7,626	0	0	7,626	0	419,080	419,080	0	0	0	13,900
15132E-DR-	CDMC 2003-4 B1	Dover	DE	Paydown	05/09/200	12/01/2025	2,301	0	(2,301)	0	0	(2,301)	0	0	0	0	0	0	56
22541N-7A-	CSFB 2003-10 DB1	Dover	DE	Paydown	05/19/200	12/01/2025	55,241	0	(1,915)	0	0	(1,915)	0	53,326	53,326	0	0	0	2,029
22541Q-UP-	CSFB 2003-AR24 3A1	Dover	DE	Paydown	01/31/201	12/01/2025	3,233	0	(3)	0	0	(3)	0	3,230	3,230	0	0	0	142
2254W0-KM-	CSFB 2004-7 CB1	Dover	DE	Paydown	11/22/200	02/01/2025	2,102	0	(2,102)	0	0	(2,102)	0	0	0	0	0	0	0
126671-ZS-8	CWL 2003-S1 M1	Dover	DE	Paydown	12/23/200	12/01/2025	8	0	14	0	0	14	0	21	21	0	0	0	1
126673-UC-	CWL 2004-15 MF6	Dover	DE	Cantor Fitzgerald	10/01/201	05/09/2025	2,415	0	(2,260)	0	0	(2,260)	0	154	330,312	0	330,157	330,157	10,767
251563-CP-	DMSI 2004-1 B1	Dover	DE	Paydown	12/15/200	12/01/2025	4,576	0	74	0	0	74	0	4,650	4,650	0	0	0	141
251563-CN-	DMSI 2004-1 M	Dover	DE	Paydown	12/15/200	12/01/2025	13,006	0	943	0	0	943	0	13,949	13,949	0	0	0	424
337925-BQ-	FPLUS 1997-2 B1	Dover	DE	Paydown	06/11/199	05/01/2025	0	0	0	0	0	0	0	0	0	0	0	0	0
36229R-JM-	GSR 2003-1 B3	Dover	DE	Paydown	02/13/200	11/01/2025	3,879	0	2,096	0	0	2,096	0	5,975	5,975	0	0	0	97
36228F-YL-4	GSR 2003-10 2A2	Dover	DE	Paydown	10/30/200	12/01/2025	136	0	9	0	0	9	0	145	145	0	0	0	5
36228F-NF-	GSR 2003-2F B3	Dover	DE	Paydown	03/28/200	03/01/2025	6,672	0	(6,672)	0	0	(6,672)	0	0	0	0	0	0	0
36228F-TR-	GSR 2003-5F B3	Dover	DE	Paydown	07/03/200	12/01/2025	5,012	0	(2,575)	0	0	(2,575)	0	2,437	2,437	0	0	0	620
36228F-K3-9	GSR 2004-3F B2	Dover	DE	Paydown	12/09/200	12/01/2025	9,470	0	16,319	0	0	16,319	0	25,788	25,788	0	0	0	854
36228F-K4-7	GSR 2004-3F B3	Dover	DE	Paydown	01/01/201	12/01/2025	3	0	10,971	0	0	10,971	0	10,974	10,974	0	0	0	1,201
466247-FF-5	JPM Mortgage Trust 2004-S1 1B1	Dover	DE	Paydown	09/28/200	12/01/2025	0	0	0	0	0	0	0	0	0	0	0	0	0
576434-AJ-3	MALT 2002-1 B1	Dover	DE	Paydown	06/18/200	12/01/2025	50,181	0	241	0	0	241	0	50,422	50,422	0	0	0	1,960
576435-AR-	MARS 2004-2 NOTE	Dover	DE	Paydown	04/28/200	12/01/2025	4,775	0	4,466	0	0	4,466	0	9,241	9,241	0	0	0	246
576435-AV-3	MARS 2005-1 NOTE	Dover	DE	Paydown	12/31/201	12/01/2025	12	0	(11)	0	0	(11)	0	1	1	0	0	0	4
55265W-DU-	MSST 2005-2 B1	Dover	DE	Paydown	11/09/200	12/01/2025	35,504	0	(30,959)	0	0	(30,959)	0	4,546	4,546	0	0	0	(1,978)
0599999	Debt Securities That Lack Substantive Credit Enhancement - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated						624,688	0	(7,414)	0	0	(7,414)	0	621,440	951,597	0	330,158	330,158	30,983
46322#-12-4	Ironwood Mezzanine Fund IV-B, L.P.	Avon	CT	Return of Capital	06/27/201	12/31/2025	3,775,169	0	0	0	0	0	0	(9,106)	(9,106)	0	0	0	376,298
1599999	Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated						3,775,169	0	0	0	0	0	0	(9,106)	(9,106)	0	0	0	376,298
000000-00-0	Apollo Investment Fund IX, L.P.	New York	NY	Return of Capital	03/15/201	11/20/2025	11,400,210	0	0	0	0	0	0	572,856	572,856	0	0	0	854,245
000000-00-0	Apollo Investment Fund VIII, L.P.	New York	NY	Return of Capital	02/04/201	12/04/2025	1,526,431	0	0	0	0	0	0	425,557	425,557	0	0	0	0
000000-00-0	Aquiline Financial Services Fund III, L.P.	New York	NY	Return of Capital	08/11/201	12/31/2025	1,048,656	0	0	0	0	0	0	337,827	337,827	0	0	0	(278,027)
000000-00-0	Aquiline Technology Growth Fund, L.P.	New York	NY	Return of Capital	07/28/201	11/17/2025	3,780,385	0	0	0	0	0	0	136,075	136,075	0	0	0	0
000000-00-0	Blackstone Capital Partners V L.P.	New York	NY	Return of Capital	04/18/200	12/17/2025	51,889	0	0	0	0	0	0	31,689	31,689	0	0	0	0
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY	Return of Capital	02/04/201	12/31/2025	1,170,923	0	0	0	0	0	0	256,735	256,735	0	0	0	54,927
000000-00-0	Blackstone Capital Partners VII L.P.	New York	NY	Return of Capital	10/17/201	12/24/2025	8,995,819	0	0	0	0	0	0	722,655	722,655	0	0	0	943,808
000000-00-0	Blue Owl Strategic Equity Partners LP	Wilmington	DE	Return of Capital	12/20/202	12/31/2025	2,267,859	0	0	0	0	0	0	2,232,491	2,232,491	0	0	0	126,494
000000-00-0	Carlyle Europe Partners II, L.P.	Washington	DC	Return of Capital	12/28/200	12/11/2025	26,261	0	0	0	0	0	0	24,568	24,568	0	0	0	12,926
000000-00-0	Carlyle Partners V, L.P.	Washington	DC	Return of Capital	11/06/200	03/24/2025	327,227	0	0	0	0	0	0	3,689	3,689	0	0	0	0
000000-00-0	Century Focused Fund IV, L.P.	Boston	MA	Return of Capital	12/06/201	12/19/2025	3,686,202	0	0	0	0	0	0	887,874	887,874	0	0	0	241,740

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

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 Encumbrance 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrance on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Edison Venture Fund VI, L.P.	Lawrenceville	NJ	Return of Capital	09/12/200	08/08/2025	164,315	0	0	0	0	0	0	63,068	63,068	0	0	0	0
000000-00-0	Edison Venture Fund VIII, L.P.	Princeton	NJ	Return of Capital	09/18/201	05/06/2025	4,564,847	0	0	0	0	0	0	1,789,356	1,789,356	0	0	0	0
000000-00-0	Francisco Partners Agility, L.P.	San Francisco	CA	Return of Capital	06/01/201	10/29/2025	5,725,506	0	0	0	0	0	0	190,489	190,489	0	0	0	741,279
000000-00-0	Francisco Partners III, L.P.	San Francisco	CA	Return of Capital	10/14/201	08/14/2025	1,642,082	0	0	0	0	0	0	631,730	631,730	0	0	0	(300)
000000-00-0	Francisco Partners IV, L.P.	San Francisco	CA	Return of Capital	04/15/201	08/28/2025	5,198,568	0	0	0	0	0	0	387,073	387,073	0	0	0	0
000000-00-0	Lightyear Fund IV, L.P.	New York	NY	Return of Capital	04/21/201	12/19/2025	4,200,756	0	0	0	0	0	0	599,708	599,708	0	0	0	520,783
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Return of Capital	11/25/201	12/31/2025	3,657,957	0	0	0	0	0	0	238,127	238,127	0	0	0	(574)
000000-00-0	One Equity Partners VII, L.P.	New York	NY	Return of Capital	09/28/201	12/12/2025	9,432,381	0	0	0	0	0	0	237,402	237,402	0	0	0	307,574
000000-00-0	RCP Direct IV, L.P.	Chicago	IL	Return of Capital	10/25/202	09/30/2025	9,645,334	0	0	0	0	0	0	(1)	(1)	0	0	0	1,053,504
000000-00-0	RFE Investment Partners VII, L.P.	New Canaan	CT	Return of Capital	06/05/200	12/31/2025	829,717	0	0	0	0	0	0	526,598	526,598	0	0	0	131,150
000000-00-0	The Resolute Fund III, L.P.	New York	NY	Return of Capital	08/18/201	09/29/2025	0	0	0	0	0	0	0	374	374	0	0	0	0
000000-00-0	The Resolute Fund IV, L.P.	New York	NY	Return of Capital	03/15/201	12/30/2025	18,865,616	0	0	0	0	0	0	581,881	581,881	0	0	0	9,204,484
000000-00-0	Warburg Pincus Energy, L.P.	New York	NY	Return of Capital	07/24/201	12/16/2025	1,777,949	0	0	0	0	0	0	647,135	647,135	0	0	0	426,315
000000-00-0	Warburg Pincus Private Equity XI, L.P.	New York	NY	Return of Capital	04/15/201	12/23/2025	1,517,775	0	0	0	0	0	0	286,878	286,878	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XII, L.P.	New York	NY	Return of Capital	12/12/201	12/11/2025	8,005,542	0	0	0	0	0	0	1,189,613	1,189,613	0	0	0	473,477
000000-00-0	Windjammer Senior Equity Fund IV, L.P.	Newport Beac	CA	Return of Capital	03/21/201	07/01/2025	2,677,733	0	0	0	0	0	0	162,733	162,733	0	0	0	0
000000-00-0	Windjammer Senior Equity Fund V, L.P.	Newport Beac	CA	Return of Capital	12/28/201	12/17/2025	7,821,882	0	0	0	0	0	0	1,709,371	1,709,371	0	0	0	2,213,919
1999999	Common Stocks - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						120,009,822	0	0	0	0	0	0	14,873,551	14,873,551	0	0	0	17,027,724
000000-00-0	17th Avenue Industrial	Darien	CT	Cash Distribution	07/16/202	12/02/2025	0	0	0	0	0	0	0	54,506	54,506	0	0	0	0
000000-00-0	Airport South Industrial	Brentwood	TN	Cash Distribution	10/23/202	03/14/2025	3,690,716	0	0	0	0	0	0	51,000	51,000	0	0	0	0
000000-00-0	American Postal Infrastructure, L.P.	Foster City	CA	Return of Capital	03/01/202	10/30/2025	30,527,552	0	0	0	0	0	0	4,383,429	4,383,429	0	0	0	3,515,321
000000-00-0	Bolton Office	Bolton	MA	Sold	06/29/201	04/28/2025	0	0	0	0	0	0	0	0	141,863	0	141,863	141,863	0
000000-00-0	Brooks Industrial	Vienna	VA	Recharacterize April Distribution	06/27/202	09/30/2025	5,600,000	0	0	0	0	0	0	2,960,000	2,960,000	0	0	0	0
000000-00-0	Butler Pike Industrial	Boston	MA	Cash Distribution	08/07/202	12/12/2025	4,487,412	0	0	0	0	0	0	107,184	107,184	0	0	0	5,016
000000-00-0	CapRock Emory Station	Powell	TN	Additional Proceeds	12/15/202	12/15/2025	1,952,300	0	0	0	0	0	0	1,859,672	2,902,923	0	1,043,251	1,043,251	153,000
000000-00-0	Casas Adobes Apartments	Tuscon	AZ	Cash Distribution	06/06/201	10/10/2025	0	0	0	0	0	0	0	1	1	0	0	0	227,131
000000-00-0	Cedar Oaks Apartments	Modesto	CA	Cash Distribution	10/17/202	11/14/2025	4,663,577	0	0	0	0	0	0	85,000	85,000	0	0	0	0
000000-00-0	College Ave	Greenfield	WI	Sale	03/20/201	12/23/2025	314,229	0	0	0	0	0	0	437,187	1,266,388	0	829,201	829,201	0
000000-00-0	Crown Center Flex	Lorton	VA	Sale	06/24/202	06/04/2025	8,259,572	0	0	0	0	0	0	8,755,000	16,018,504	0	7,263,503	7,263,503	0
000000-00-0	Eagan Gables Townhomes	Minneapolis	MN	Tauri Gables LLC	12/23/202	07/29/2025	2,838,101	0	0	0	0	0	0	234,344	234,344	0	0	0	146,456
000000-00-0	Elevation Hoover Apts	Hoover	AL	Additional Proceeds	04/07/202	08/15/2025	2,517,110	0	0	0	0	0	0	5,288,555	508,046	0	(4,780,509)	(4,780,509)	0
000000-00-0	Enterprise Drive Industrial	Darien	CT	Cash Distribution	08/14/202	12/04/2025	2,271,877	0	0	0	0	0	0	67,780	67,780	0	0	0	40,261
000000-00-0	Fairwood Capital Real Estate Fund, LP	Memphis	TN	Return of Capital	10/28/201	10/28/2025	2,047,397	0	0	0	0	0	0	32,648	32,648	0	0	0	47,541
000000-00-0	Hazelwood Forest Apartments	Hazelwood	MO	Additional proceed on sale	12/26/202	11/24/2025	0	0	0	0	0	0	0	0	470,664	0	470,664	470,664	0
000000-00-0	High Street Real Estate Fund VII, L.P.	Boston	MA	Return of Capital	04/14/202	11/06/2025	18,104,064	0	0	0	0	0	0	(90)	(90)	0	0	0	856,284
000000-00-0	Hubbell Midwest Residential II	Urbandale	IA	Cash Distribution	06/01/201	10/31/2025	943,347	0	0	0	0	0	0	632,000	632,000	0	0	0	0
000000-00-0	Lofts at Stadium Square	Modesto	CA	Cash Distribution	02/23/202	11/14/2025	4,993,678	0	0	0	0	0	0	65,000	65,000	0	0	0	0
000000-00-0	Longwood Industrial Portfolio	Washington	DC	Cash Distribution	03/03/202	11/07/2025	0	0	0	0	0	0	0	297,500	297,500	0	0	0	0
000000-00-0	Norwood Business Center	Norwood	MA	Cash Distribution	06/14/202	10/08/2025	8,352,792	0	0	0	0	0	0	114,661	114,661	0	0	0	221,339
000000-00-0	Oak Run Manor	Houston	TX	Cash Distribution	04/18/202	10/02/2025	5,722,561	0	0	0	0	0	0	359,463	359,463	0	0	0	65,537
000000-00-0	Parklawn Industrial	Bethesda	MD	Cash Distribution	09/27/202	12/02/2025	4,847,630	0	0	0	0	0	0	306,193	306,193	0	0	0	205,057
000000-00-0	Ranches of Rosebrook	Ypsilanti	MI	Cash Distribution	12/23/202	11/14/2025	4,529,415	0	0	0	0	0	0	1,361,531	1,361,531	0	0	0	0
000000-00-0	Rockbridge Hospitality Fund IX L.P.	Columbus	OH	Return of Capital	12/10/202	12/23/2025	730,019	0	0	0	0	0	0	331,568	331,568	0	0	0	181,518

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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 Encumbrance 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrance on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Rockbridge Hospitality Fund VI L.P.	Columbus	OH	Return of Capital	04/17/201	12/22/2025	4,091,828	0	0	0	0	0	0	369,964	369,964	0	0	0	458,144
000000-00-0	Southwest OKC Industrial Portfolio	Darien	CT	Cash Distribution	01/09/202	12/02/2025	0	0	0	0	0	0	0	316,355	316,355	0	0	0	0
000000-00-0	Suntree_Timberline	Kansas City	MO	Sale - Receivable	09/18/201	12/19/2025	1	0	0	0	0	0	0	0	1,817,255	0	1,817,255	1,817,255	0
000000-00-0	Trails Of Bethabara	Winston Sale	NC	Cash Distribution	06/13/201	10/07/2025	0	0	0	0	0	0	0	2	2	0	0	0	80,081
000000-00-0	Vapor Trail Industrial	Colorado Spri	CO	Cash Distribution	09/15/202	11/04/2025	2,338,710	0	0	0	0	0	0	36,844	36,844	0	0	0	0
000000-00-0	Westford Road	Maynard	MA	Cash Distribution	05/26/202	12/11/2025	2,809,000	0	0	0	0	0	0	72,887	72,887	0	0	0	291,763
000000-00-0	Woodland Townhomes	Overland Park	KS	Cash Distribution	12/12/202	12/18/2025	12,425,000	0	0	0	0	0	0	231,000	231,000	0	0	0	0
2199999	Real Estate - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						139,057,888	0	0	0	0	0	0	28,811,184	35,596,413	0	6,785,228	6,785,228	6,494,449
000000-00-0	1867-KEAR21, LLC Solar Tax Credit	Lincoln	NE	1867 Capital-1, LLC	08/19/202	11/25/2025	0	0	0	0	0	0	0	137,019	137,019	0	0	0	0
000000-00-0	Arrowhead Capital Fund III, L.P.	Greenwich	CT	Return of Capital	06/28/201	10/02/2025	3,673,842	0	0	0	0	0	0	1,132,754	1,132,754	0	0	0	105,868
000000-00-0	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Return of Capital	01/16/201	12/31/2025	8,882,385	0	0	0	0	0	0	134,842	134,842	0	0	0	629,172
000000-00-0	Merit Capital Fund VII, L.P.	Chicago	IL	Return of Capital	09/01/202	12/02/2025	10,034,597	0	0	0	0	0	0	1,433,934	1,433,934	0	0	0	1,286,521
000000-00-0	Merit Mezzanine Fund VI, L.P.	Chicago	IL	Return of Capital	01/17/201	12/31/2025	8,255,264	0	0	0	0	0	0	947,243	947,243	0	0	0	1,602,245
000000-00-0	Newstone Capital Partners II, L.P.	Los Angeles	CA	Return of Capital	03/11/201	05/01/2025	38,726	0	0	0	0	0	0	38,726	38,726	0	0	0	92,582
000000-00-0	Newstone Capital Partners III, L.P.	Los Angeles	CA	Return of Capital	11/09/201	12/03/2025	3,383,930	0	0	0	0	0	0	2,689,422	2,689,422	0	0	0	(92,760)
000000-00-0	Northstar Mezzanine Partners V L.P.	Minneapolis	MN	Return of Capital	04/18/200	03/24/2025	4,986	0	0	0	0	0	0	5,090	5,090	0	0	0	113
2599999	Other - Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds)- Unaffiliated						34,273,730	0	0	0	0	0	0	6,519,030	6,519,030	0	0	0	3,623,741
63631#-AB-7	National Guardian Life Ins Co Surplus NT	Madison	WI	Redemption	11/16/201	11/16/2025	459,574	0	0	0	0	0	0	459,574	459,574	0	0	0	29,643
64952G-AE-	New York Life Insurance Surplus Nt	New York	NY	Barclays Capital Inc	11/21/201	09/15/2025	947,693	0	(6,997)	0	0	(6,997)	0	940,696	909,024	0	(31,672)	(31,672)	41,753
000000-00-0	The American College	Bryn Mawr	PA	Repayment	02/10/201	09/18/2025	949,676	0	0	0	0	0	0	40,841	40,841	0	0	0	0
3199999	Collateral Loans - Unaffiliated						949,676	0	0	0	0	0	0	40,841	40,841	0	0	0	0
000000-00-0	ASP (Feeder) SPC II-B3, L.P.	Chicago	IL	Return of Capital	03/22/202	04/25/2025	10,078,955	0	0	0	0	0	0	928,947	928,947	0	0	0	0
000000-00-0	CCO I Credit Backed Loans, Ltd.	Guernsey	GG	Return of Capital	12/23/202	10/15/2025	14,883,144	0	0	0	0	0	0	1,546,623	1,546,623	0	0	0	0
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Return of Capital	07/19/202	12/01/2025	4,225,649	0	0	0	0	0	0	889,403	889,403	0	0	0	0
000000-00-0	Four Columns Junior Capital Fund VI-R L.P.	Wilmington	DE	Return of Capital	09/13/202	10/10/2025	6,476,677	0	0	0	0	0	0	678,649	678,649	0	0	0	0
000000-00-0	MGG Rated Debt Feeder Fund LP	New York	NY	Return of Capital	02/04/202	12/11/2025	10,551,369	0	0	0	0	0	0	4,765,962	4,765,962	0	0	0	0
000000-00-0	Monroe Capital Private Credit Feeder Fund IV (Unle	Chicago	IL	Return of Capital	01/13/202	11/20/2025	16,728,547	0	0	0	0	0	0	1,858,570	1,858,570	0	0	0	0
000000-00-0	NBPD IV UISPV LLC	Newark	DE	Return of Capital	04/29/202	12/23/2025	5,815,805	0	0	0	0	0	0	1,612,479	1,612,479	0	0	0	0
000000-00-0	VPC Asset Backed Opportunistic Credit Feeder Fun	Chicago	IL	Return of Capital	12/22/202	01/16/2025	9,703,245	0	0	0	0	0	0	8,069	8,069	0	0	0	0
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II, L.	Chicago	IL	Return of Capital	12/23/202	12/11/2025	9,364,213	0	0	0	0	0	0	1,132,991	1,132,991	0	0	0	0
000000-00-0	Willow Tree Fund II Rated Notes Feeder LLC	New York	NY	Return of Capital	12/30/202	12/29/2025	3,737,130	0	0	0	0	0	0	672,278	672,278	0	0	0	0
4499999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds - Unaffiliated						91,564,734	0	0	0	0	0	0	14,093,971	14,093,971	0	0	0	0
02507M-30-	American Century Income & Growth - Inv EBT	Kansas City	MO	Tax Free Exchange	12/19/200	11/11/2025	2,566	(423)	0	0	0	(423)	0	2,143	2,143	0	0	0	28
399874-82-5	American Growth Fund Of America - AM-R6 EBT	Los Angeles	CA	Direct	12/27/201	09/09/2025	409,478	(56,024)	0	0	0	(56,024)	0	353,454	435,467	0	82,013	82,013	0

SCHEDULE BA - PART 3

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

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 Encumbrance 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrance on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
399874-82-5	American Growth Fund Of America - AM-R6 EBT	Los Angeles	CA	Tax Free Exchange	12/27/201	11/11/2025	2,344,859	(916,721)	0	0	0	(916,721)	0	1,428,138	1,428,138	0	0	0	0
091990-06-9	Black Rock Liq TFunds FedFund T-Fund MM EBT	Wilmington	DE	Tax Free Exchange	10/27/202	11/11/2025	8,257,731	0	0	0	0	0	0	8,257,731	8,257,731	0	0	0	290,006
131618-10-0	Calvert Balanced - A EBT	Bethesda	MD	Tax Free Exchange	06/30/200	11/11/2025	4,049	(1,264)	0	0	0	(1,264)	0	2,784	2,784	0	0	0	42
131649-10-5	Calvert International Equity - A EBT	Bethesda	MD	Tax Free Exchange	12/10/200	11/11/2025	1,369	(251)	0	0	0	(251)	0	1,118	1,118	0	0	0	0
13161T-$0-1	Calvert Short Duration Income EBT	Bethesda	MD	Tax Free Exchange	08/20/202	11/11/2025	40,153	0	0	0	0	0	0	40,153	40,153	0	0	0	211
13161P-50-8	Calvert Small Cap - A EBT	Bethesda	MD	Tax Free Exchange	11/29/201	11/11/2025	1,696	(586)	0	0	0	(586)	0	1,110	1,110	0	0	0	0
233203-83-5	DFA Real Estate Securities Por Real Estate Securiti	Austin	TX	Direct	06/28/202	09/19/2025	56,228	9,022	0	0	0	9,022	0	65,250	57,486	0	(7,764)	(7,764)	252
233203-83-5	DFA Real Estate Securities Por Real Estate Securiti	Austin	TX	Tax Free Exchange	06/28/202	11/11/2025	265,302	27,154	0	0	0	27,154	0	292,458	292,458	0	0	0	2,471
256210-10-5	Dodge & Cox Income Fund EBT	San Francisco	CA	Tax Free Exchange	10/05/201	01/11/2025	327,023	13,997	0	0	0	13,997	0	341,020	341,020	0	0	0	10,569
999758-88-1	Federated Obligations Fnd MMF Gov't Ser EBT	Pittsburgh	PA	Direct	03/01/201	10/20/2025	548,709	0	0	0	0	0	0	548,709	548,709	0	0	0	3,104
999758-88-1	Federated Obligations Fnd MMF Gov't Ser EBT	Pittsburgh	PA	Tax Free Exchange	03/01/201	11/11/2025	543,201	0	0	0	0	0	0	543,201	543,201	0	0	0	11,686
315911-70-1	Fidelity 500 Index - Prem EBT	Boston	MA	Direct	11/02/201	05/21/2025	82,051	(29,833)	0	0	0	(29,833)	0	52,218	83,281	0	31,063	31,063	135
315911-70-1	Fidelity 500 Index - Prem EBT	Boston	MA	Tax Free Exchange	11/02/201	11/11/2025	2,780,144	(2,039,564)	0	0	0	(2,039,564)	0	740,580	740,580	0	0	0	26,041
31846V-20-3	First Am Treas Obli-Ins Inv Fund CL Y EBT	Minneapolis	MN	Direct	12/02/201	08/21/2025	716,101	0	0	0	0	0	0	716,101	716,101	0	0	0	1,807
31846V-20-3	First Am Treas Obli-Ins Inv Fund CL Y EBT	Minneapolis	MN	Tax Free Exchange	12/02/201	11/11/2025	1,494,283	0	0	0	0	0	0	1,494,283	1,494,283	0	0	0	22,376
464287-50-7	IShares Core S&P Mid-Cap ETF EBT	San Francisco	CA	Various	12/04/202	05/21/2025	125,874	(16,310)	0	0	0	(16,310)	0	109,564	123,035	0	13,471	13,471	221
464287-50-7	IShares Core S&P Mid-Cap ETF EBT	San Francisco	CA	Tax Free Exchange	12/04/202	11/11/2025	9,907	(1,508)	0	0	0	(1,508)	0	8,399	8,399	0	0	0	90
464287-20-0	IShares IShares Core SP 500 ETF EBT	San Francisco	CA	Various	07/09/202	05/21/2025	54,747	(12,297)	0	0	0	(12,297)	0	42,450	55,163	0	12,713	12,713	86
464287-59-8	IShares Russell 1000 Value ETF EBT	San Francisco	CA	Various	12/22/202	07/08/2025	120,912	(15,792)	0	0	0	(15,792)	0	105,120	126,038	0	20,918	20,918	827
464287-65-5	IShares Russell 2000 ETF EBT	San Francisco	CA	RBC Capital Markets	11/14/201	07/08/2025	126,389	(9,730)	0	0	0	(9,730)	0	116,659	123,220	0	6,561	6,561	485
464287-63-0	IShares Russell 2000 Value ETF EBT	San Francisco	CA	Various	12/04/202	09/19/2025	53,191	(6,220)	0	0	0	(6,220)	0	46,971	52,188	0	5,217	5,217	52
48121L-81-7	JPMorgan US Equity Fund US Equity Fund EBT	Columbus	OH	Direct	08/28/202	09/19/2025	114,473	(15,811)	0	0	0	(15,811)	0	98,662	128,299	0	29,637	29,637	337
48121L-81-7	JPMorgan US Equity Fund US Equity Fund EBT	Columbus	OH	Tax Free Exchange	08/28/202	11/11/2025	109,044	(20,742)	0	0	0	(20,742)	0	88,302	88,302	0	0	0	534
552746-65-3	MFS International Value - R3 EBT	Boston	MA	Direct	04/03/201	05/21/2025	6,589	2,842	0	0	0	2,842	0	9,432	7,640	0	(1,792)	(1,792)	0
552746-65-3	MFS International Value - R3 EBT	Boston	MA	Tax Free Exchange	04/03/201	11/11/2025	81,155	19,495	0	0	0	19,495	0	100,649	100,649	0	0	0	0
552983-80-1	MFS Value - A EBT	Boston	MA	Direct	12/01/201	09/19/2025	6,713	282	0	0	0	282	0	6,995	7,165	0	170	170	39
552983-80-1	MFS Value - A EBT	Boston	MA	Tax Free Exchange	12/01/201	11/11/2025	512,125	(92,829)	0	0	0	(92,829)	0	419,296	419,296	0	0	0	6,335
72201F-49-0	Pimco Income EBT	Newport Beac	CA	Tax Free Exchange	07/02/202	11/11/2025	235,075	1,049	0	0	0	1,049	0	236,124	236,124	0	0	0	9,175
808524-84-7	Schwab US REIT ETF	Westlake	TX	RBC Capital Markets	07/08/202	09/19/2025	34,151	0	0	0	0	0	0	34,151	34,612	0	461	461	0
808524-60-7	Schwab US Small Cap ETF	Westlake	TX	Tax Free Exchange	07/08/202	11/11/2025	81,021	0	0	0	0	0	0	81,021	81,021	0	0	0	278
77954M-10-	T Rowe Price Capital Appreciation-I EBT	Baltimore	MD	Direct	12/24/201	09/09/2025	47,264	(14)	0	0	0	(14)	0	47,250	48,490	0	1,240	1,240	0
77954M-10-	T Rowe Price Capital Appreciation-I EBT	Baltimore	MD	Tax Free Exchange	12/24/201	11/11/2025	1,492,260	(136,395)	0	0	0	(136,395)	0	1,355,865	1,355,865	0	0	0	0
912828-K7-4	US Treasury Nt 2.000% 08/15/25 EBT	Lincoln	NE	Maturity	02/24/201	08/15/2025	499,116	0	884	0	0	884	0	500,000	500,000	0	0	0	10,000
91282C-BP-	US Treasury Nt 1.125% 02/29/28 EBT	Lincoln	NE	Tax Free Exchange	02/15/202	11/11/2025	243,314	0	1,777	0	0	1,777	0	245,091	245,091	0	0	0	3,372
912828-ZB-9	US Treasury Nt 1.125% 02/28/27 EBT	Lincoln	NE	Tax Free Exchange	02/16/202	11/11/2025	454,429	0	(1,754)	0	0	(1,754)	0	452,675	452,675	0	0	0	6,061
91282C-GS-	US Treasury Nt 3.625% 03/31/30 EBT	Lincoln	NE	Tax Free Exchange	12/05/202	11/11/2025	537,525	0	1,884	0	0	1,884	0	539,410	539,410	0	0	0	22,238
912828-U2-4	US Treasury Nt 2.000% 11/15/26 EBT	Lincoln	NE	Tax Free Exchange	02/07/201	11/11/2025	393,862	0	2,779	0	0	2,779	0	396,641	396,641	0	0	0	7,911
91282C-EE-	US Treasury Nt 2.375% 03/31/29 EBT	Lincoln	NE	Tax Free Exchange	03/07/202	11/11/2025	209,797	0	2,870	0	0	2,870	0	212,668	212,668	0	0	0	5,960
91282C-KN-	US Treasury Nt 0.000% 04/30/31 EBT	Lincoln	NE	Tax Free Exchange	08/22/202	11/11/2025	181,740	0	(258)	0	0	(258)	0	181,482	181,482	0	0	0	0
922042-84-1	Vanguard Emerging Mkts STK Index - Adm EBT	Valley Forge	PA	Tax Free Exchange	10/05/201	11/11/2025	271,584	4,548	0	0	0	4,548	0	276,132	276,132	0	0	0	2,704
922042-85-8	Vanguard FTSE Emerging Markets ETF EBT	Valley Forge	PA	RBC Capital Markets	01/29/202	05/21/2025	15,414	2,813	0	0	0	2,813	0	18,227	16,802	0	(1,425)	(1,425)	16
922042-85-8	Vanguard FTSE Emerging Markets ETF EBT	Valley Forge	PA	Tax Free Exchange	01/29/202	11/11/2025	26,600	4,854	0	0	0	4,854	0	31,454	31,454	0	0	0	281
922031-76-0	Vanguard High Yield Corporate - Adm EBT	Valley Forge	PA	Direct	02/18/201	05/06/2025	8,248	708	0	0	0	708	0	8,956	8,248	0	(708)	(708)	217
922031-76-0	Vanguard High Yield Corporate - Adm EBT	Valley Forge	PA	Tax Free Exchange	02/18/201	11/11/2025	89,712	1,151	0	0	0	1,151	0	90,863	90,863	0	0	0	4,562
922031-73-7	Vanguard Inflation-Protected Secs - Adm EBT	Valley Forge	PA	Tax Free Exchange	07/02/202	11/11/2025	5,748	1,112	0	0	0	1,112	0	6,860	6,860	0	0	0	142

SCHEDULE BA - PART 3

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

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 Encumbrance 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrance on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
92206C-87-0	Vanguard Int-Term Corp Bond ETF EBT	Valley Forge	PA	Tax Free Exchange	10/05/201	11/11/2025	135,092	(1,114)	0	0	0	(1,114)	0	133,978	133,978	0	0	0	10,079
922031-10-9	Vanguard Long-Term Invest Grade - Inv EBT	Valley Forge	PA	Tax Free Exchange	11/04/200	11/11/2025	414,673	104,677	0	0	0	104,677	0	519,350	519,350	0	0	0	17,020
922908-64-5	Vanguard Mid-Cap Index - Adm EBT	Valley Forge	PA	Tax Free Exchange	02/06/201	11/11/2025	174,498	(16,583)	0	0	0	(16,583)	0	157,915	157,915	0	0	0	2,126
922908-55-3	Vanguard REIT ETF EBT	Valley Forge	PA	Various	11/14/201	07/08/2025	53,893	(3,061)	0	0	0	(3,061)	0	50,832	53,536	0	2,704	2,704	610
92206C-$0-9	Vanguard Short Term Corp ETF EBT	Valley Forge	PA	Tax Free Exchange	07/09/202	11/11/2025	9,951	0	0	0	0	0	0	9,951	9,951	0	0	0	73
922908-68-6	Vanguard Small-Cap Index - Admiral EBT	Valley Forge	PA	Tax Free Exchange	07/26/201	11/11/2025	868,675	(478,679)	0	0	0	(478,679)	0	389,996	389,996	0	0	0	9,015
922038-10-4	Vanguard Strategic Equity EBT	Valley Forge	PA	Direct	10/05/201	09/19/2025	158,255	(482)	0	0	0	(482)	0	157,774	175,403	0	17,629	17,629	0
922038-10-4	Vanguard Strategic Equity EBT	Valley Forge	PA	Tax Free Exchange	10/05/201	11/11/2025	1,881,255	(120,469)	0	0	0	(120,469)	0	1,760,786	1,760,786	0	0	0	0
921909-81-8	Vanguard Total Intern'l Stk Index - Adm EBT	Valley Forge	PA	Direct	07/26/201	01/08/2025	17,091	223	0	0	0	223	0	17,314	17,167	0	(147)	(147)	0
921909-81-8	Vanguard Total Intern'l Stk Index - Adm EBT	Valley Forge	PA	Tax Free Exchange	07/26/201	11/11/2025	652,829	(77,573)	0	0	0	(77,573)	0	575,256	575,256	0	0	0	9,909
921909-$6-8	Vanguard Total Intern'l Stk ETF EBT	Valley Forge	PA	Tax Free Exchange	05/21/202	11/11/2025	181,006	0	0	0	0	0	0	181,006	181,006	0	0	0	2,232
922908-$4-4	Vanguard Value Index ETF EBT	Valley Forge	PA	RBC Capital Markets	07/08/202	09/19/2025	92,049	0	0	0	0	0	0	92,049	95,564	0	3,515	3,515	0
936793-20-7	Wasatch Small Cap Value EBT	Salt Lake City	UT	Direct	02/06/201	09/19/2025	159,660	8,415	0	0	0	8,415	0	168,075	159,731	0	(8,344)	(8,344)	0
936793-20-7	Wasatch Small Cap Value EBT	Salt Lake City	UT	Tax Free Exchange	02/06/201	11/11/2025	70,297	(9,825)	0	0	0	(9,825)	0	60,472	60,472	0	0	0	0
233051-43-2	Xtrackers USD High Yield Corp	New York	NY	Tax Free Exchange	08/19/202	11/11/2025	22,583	0	0	0	0	0	0	22,583	22,583	0	0	0	242
000000-00-0	Stratford LIHTC INV LLC (Bridge Loan)	DOVER	DE	Repayment	02/02/201	12/31/2024	7,618,637	0	0	0	0	0	0	6,216,800	6,216,800	0	0	0	0
000000-00-0	NLP Funding LLC (Bridge Loan)	WILMINGTO	DE	Repayment	10/13/201	12/31/2024	27,319,757	0	0	0	0	0	0	23,250,206	23,250,206	0	0	0	0
5499999	Residual Tranches or Interests with Underlying Assets Ha						63,853,123	(3,877,758)	8,182	0	0	(3,869,576)	0	54,512,163	54,719,295	0	207,132	207,132	501,957
6899999	Subtotal Unaffiliated						455,516,097	(3,877,758)	(6,229)	0	0	(3,883,987)	0	120,863,344	128,154,190	0	7,290,846	7,290,846	28,126,548
7099999	Totals						455,516,097	(3,877,758)	(6,229)	0	0	(3,883,987)	0	120,863,344	128,154,190	0	7,290,846	7,290,846	28,126,548

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
690353-RX-7	Overseas Private Invst Corp Nt		1.A	680,023	680,023	680,845	680,023	0	0	0	0	4.440	4.441	FA	10,400	30,193	01/15/2010	02/27/2027	2,941
690353-RX-7	Overseas Private Invst Corp Nt	SD	1.A	272,009	272,009	272,338	272,009	0	0	0	0	4.440	4.441	FA	4,160	12,077	01/15/2010	02/27/2027	0
912828-2A-7	US Treasury Nt	SD	1.A	39,120	40,000	39,495	39,940	0	95	0	0	1.500	1.744	FA	227	600	10/13/2016	08/15/2026	40,300
912828-P4-6	US Treasury Nt	SD	1.A	205,123	210,000	209,476	209,934	0	533	0	0	1.625	1.883	FA	1,289	3,413	04/18/2016	02/15/2026	211,706
912828-P4-6	US Treasury Nt		1.A	341,871	350,000	349,126	349,891	0	888	0	0	1.625	1.883	FA	2,148	5,688	04/18/2016	02/15/2026	352,844
912828-U2-4	US Treasury Nt		1.A	396,641	400,000	394,718	397,106	0	465	0	0	2.000	2.848	MN	1,022	4,000	11/11/2025	11/15/2026	404,000
912828-X8-8	US Treasury Nt	SD	1.A	1,813,441	1,795,000	1,767,935	1,797,839	0	(2,019)	0	0	2.375	2.257	MN	5,535	42,631	08/04/2017	05/15/2027	1,816,316
912828-ZB-9	US Treasury Nt		1.A	452,675	450,000	437,888	452,569	0	(105)	0	0	2.375	2.191	MS	2,731	0	11/11/2025	03/31/2029	455,344
91282C-BP-5	US Treasury Nt		1.A	245,091	250,000	237,822	245,386	0	295	0	0	1.125	2.002	FA	956	0	11/11/2025	02/29/2028	251,406
91282C-EE-7	US Treasury Nt		1.A	212,668	225,000	216,870	213,149	0	481	0	0	2.375	4.126	MS	1,365	0	11/11/2025	03/31/2029	227,672
91282C-GS-4	US Treasury Nt		1.A	539,410	550,000	549,377	539,727	0	318	0	0	3.625	4.109	MS	5,094	0	11/11/2025	03/31/2030	559,969
91282C-KN-0	US Treasury Nt		1.A	181,482	175,000	182,348	181,313	0	(170)	0	0	0.000	(0.664)	AO	0	4,047	11/11/2025	04/30/2031	175,000
91282C-NC-1	US Treasury Nt	SD	1.A	901,547	900,000	907,453	901,533	0	(14)	0	0	4.250	4.228	MN	4,966	19,125	08/07/2025	05/15/2035	919,125
91282C-NT-4	US Treasury Nt	SD	1.A	4,831,973	4,825,000	4,985,578	4,956,935	0	(218)	0	0	4.250	4.232	FA	79,462	0	08/07/2025	08/15/2035	5,055,188
91282C-NT-4	US Treasury Nt		1.A	550,795	550,000	428,055	425,595	0	(20)	0	0	4.250	4.232	FA	6,823	0	08/07/2025	08/15/2035	434,031
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)			11,663,869	11,672,032	11,659,324	11,662,949	0	529	0	0	X X X	X X X	X X X	126,178	121,774	X X X	X X X	10,905,842
448814-DC-4	Hydro-Quebec Nt		1.D FE	2,417,056	1,600,000	1,843,979	1,872,891	0	(63,549)	0	0	8.500	3.772	JD	11,333	136,000	11/30/2015	12/01/2029	1,668,000
05330G-AA-2	Autoridad Canal de Panama Nt		2.A FE	1,698,785	1,845,000	1,779,740	1,717,635	0	9,621	0	0	4.950	5.902	JJ	38,561	91,328	04/02/2024	07/29/2035	1,890,664
058950-AA-4	Banco BBVA Peru SA Nt		3.A FE	1,100,403	1,100,000	1,138,389	1,100,266	0	(47)	0	0	6.200	6.194	JD	4,547	68,200	04/05/2024	06/07/2034	1,134,100
168863-BP-2	Republic of Chile Nt		1.F FE	391,958	495,000	402,039	399,140	0	3,433	0	0	3.620	5.384	AO	3,036	17,944	01/30/2024	10/30/2042	503,960
168863-EA-2	Republic of Chile Nt		1.F FE	685,819	710,000	684,653	686,442	0	339	0	0	5.330	5.564	JJ	18,501	37,843	04/05/2024	01/05/2054	728,922
21987D-AG-9	Corp Financiera de Desarrollo Nt		2.C FE	2,036,647	2,040,000	2,117,275	2,037,933	0	482	0	0	5.950	5.981	AO	20,567	121,380	08/06/2024	04/30/2029	2,100,690
29135L-AU-4	Abu Dhabi Government Internati Nt		1.C FE	1,474,905	1,500,000	1,529,233	1,475,477	0	348	0	0	5.500	5.616	AO	13,979	82,500	04/23/2024	04/30/2054	1,541,250
30216K-AG-7	Export-Import Bank of India Nt		2.C FE	984,309	975,000	1,022,032	982,359	0	(840)	0	0	5.500	5.370	JJ	24,280	53,625	01/08/2024	01/18/2033	1,001,813
455780-DP-8	REPUBLIC OF INDONESIA Nt		2.B FE	935,943	935,000	930,182	935,950	0	(18)	0	0	5.450	5.442	MS	14,296	50,958	12/05/2023	09/20/2052	960,479
466281-AA-0	JSCKSP Nt		2.C FE	936,163	910,000	932,159	934,329	0	(1,834)	0	0	6.250	5.533	MS	15,009	28,438	08/15/2025	03/26/2030	938,438
682051-AF-4	Oman Government International Nt		2.C FE	2,876,897	2,695,000	2,892,040	2,875,982	0	(915)	0	0	6.500	5.936	MS	54,985	47,613	10/29/2025	03/08/2047	1,269,975
698299-BH-6	Republic of Panama Nt		2.C FE	891,917	1,175,000	906,042	903,673	0	4,590	0	0	4.500	6.383	AO	11,016	52,875	07/06/2023	04/16/2050	1,201,438
698299-BN-3	Republic of Panama Nt		2.C FE	154,082	200,000	165,220	164,150	0	4,295	0	0	2.252	5.468	MS	1,151	4,504	07/25/2023	09/29/2032	202,252
698299-BW-3	Republic of Panama Nt		2.C FE	412,961	425,000	462,018	414,361	0	689	0	0	6.875	7.227	JJ	12,256	29,219	10/30/2023	01/31/2036	439,609
715638-AU-6	Republic of Peru Nt		2.B FE	326,960	305,000	337,056	323,650	0	(1,221)	0	0	5.660	4.942	MS	5,131	19,977	02/27/2023	03/14/2037	313,632
715638-BM-3	Republic of Peru Nt		2.B FE	421,855	425,000	413,844	421,972	0	54	0	0	5.625	5.679	MN	2,855	23,906	07/29/2024	11/18/2050	436,953
715638-DS-8	Republic of Peru Nt		2.B FE	1,177,206	1,570,000	1,212,197	1,206,599	0	14,885	0	0	3.300	5.579	MS	15,831	51,810	03/15/2024	03/11/2041	1,595,905
715638-DT-6	Republic of Peru Nt		2.B FE	906,746	1,265,000	884,362	918,780	0	6,170	0	0	3.550	5.588	MS	13,846	44,908	04/03/2024	03/10/2051	1,287,454
715638-EC-2	Republic of Peru Nt		2.B FE	1,372,090	1,430,000	1,415,057	1,372,884	0	741	0	0	5.875	6.172	FA	33,372	84,013	01/10/2025	08/08/2054	1,472,006
715638-FD-9	Republic of Peru Nt		2.B FE	945,142	930,000	955,482	945,161	0	18	0	0	6.200	6.079	JD	160	28,830	11/25/2025	06/30/2055	958,830
718286-CX-3	Republic of Philippines Nt		2.B FE	1,437,694	1,430,000	1,432,462	1,437,416	0	(174)	0	0	5.500	5.459	JJ	35,829	78,650	01/30/2024	01/17/2048	1,469,325
731011-AZ-5	Republic of Poland Government Nt		1.G FE	1,090,909	1,155,000	1,104,564	1,092,390	0	851	0	0	5.500	5.897	MS	18,175	63,525	04/29/2024	03/18/2054	1,186,763
760942-BD-3	Republica Orient Uruguay Nt		2.B FE	4,038,556	4,410,000	4,016,408	4,046,396	0	4,714	0	0	4.975	5.544	AO	43,270	219,398	01/30/2025	04/20/2055	4,519,699
77586R-AS-9	Romanian Government Internatio Nt		2.C FE	761,040	720,000	790,696	760,916	0	(124)	0	0	7.625	7.147	JJ	25,010	0	08/15/2025	01/17/2053	747,450
77586R-AU-4	Romanian Government Internatio Nt		2.C FE	869,846	860,000	894,426	868,667	0	(811)	0	0	6.375	6.214	JJ	22,996	54,825	07/17/2024	01/30/2034	887,413
77586T-AE-6	Romania Govt International Nt		2.C FE	882,505	920,000	888,760	884,166	0	1,014	0	0	6.125	6.493	JJ	24,888	56,350	08/07/2024	01/22/2044	948,175
80413T-BH-1	Saudi Government International Nt		1.E FE	772,568	800,000	790,971	773,032	0	357	0	0	5.750	6.000	JJ	21,083	34,500	02/18/2025	01/16/2054	823,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
91086Q-AV-0	United Mexican States Nt		2.B FE	1,312,923	1,340,000	1,333,300	1,315,046	0	1,050	0	0	6.500	6.706	JJ	41,131	81,070	02/06/2024	01/11/2040	1,383,550
91087B-AD-2	United Mexican States Nt		2.B FE	691,196	905,000	699,113	700,141	0	4,027	0	0	4.600	6.550	FA	16,305	41,630	11/14/2023	02/10/2048	925,815
91087B-AX-8	United Mexican States Nt		2.B FE	3,363,274	3,468,000	3,303,270	3,365,265	0	1,110	0	0	6.338	6.573	MN	34,802	180,950	11/25/2025	05/04/2053	3,577,901
G7302V-KE-3	QNB Finance LTD Nt		1.E FE	1,010,250	1,095,000	1,078,155	1,067,649	0	23,301	0	0	2.750	5.087	FA	11,627	30,112	07/25/2023	02/12/2027	1,110,056
M28505-AC-5	DP World PLC Nt		2.B FE	2,520,271	2,695,000	2,641,413	2,527,219	0	3,214	0	0	5.625	6.132	MS	40,425	151,594	07/22/2024	09/25/2048	2,770,797
M60170-AW-	Isreal Electric Corp Ltd Nt		2.A FE	836,800	980,000	916,374	867,321	0	14,761	0	0	3.750	6.017	FA	13,169	36,750	07/25/2024	02/22/2032	998,375
M6320U-AS-	Saudi International Bond Nt		1.E FE	1,281,733	1,345,000	1,261,268	1,284,422	0	1,149	0	0	5.250	5.591	JJ	32,364	70,612	12/05/2023	01/16/2050	1,380,306
M6320U-CJ-6	Saudi International Bond Nt		1.E FE	2,254,537	2,340,000	2,313,590	2,256,594	0	1,102	0	0	5.750	6.014	JJ	61,669	134,550	06/14/2024	01/16/2054	2,407,275
M8180A-AE-	Qatar Energy Nt		1.C FE	2,128,540	2,910,000	2,240,857	2,190,768	0	28,518	0	0	3.125	5.507	JJ	42,690	90,937	02/06/2024	07/12/2041	2,955,469
P06077-AA-2	Autoridad Canal de Panama Nt		2.A FE	1,678,149	1,800,000	1,736,331	1,691,773	0	8,219	0	0	4.950	5.773	JJ	37,620	89,100	09/11/2024	07/29/2035	1,844,550
P37466-AP-7	EMPRESA DE TRANSPORTE ME Nt		1.G FE	3,698,758	4,230,000	3,953,739	3,717,794	0	11,577	0	0	5.000	6.021	JJ	91,650	192,750	02/07/2025	01/25/2047	4,335,750
P3R94G-AY-	Corp Financiera de Desarrollo Nt		2.C FE	1,125,994	1,295,000	1,252,744	1,221,560	0	39,067	0	0	2.400	5.884	MS	8,029	31,080	09/07/2023	09/28/2027	1,310,540
P4R53V-AA-	Grupo Energia Bogota Nt		2.C FE	1,117,308	1,230,000	1,214,625	1,153,096	0	14,752	0	0	4.875	6.543	MN	7,662	59,963	09/26/2023	05/15/2030	1,259,981
P75744-AG-0	Paraguay USD Reg S Nt		2.C FE	596,451	641,000	598,962	596,489	0	38	0	0	5.400	5.944	MS	8,750	0	12/18/2025	03/30/2050	658,307
X7360W-CQ-	Romanian Government Internatio Nt		2.C FE	1,182,934	1,152,000	1,250,520	1,177,587	0	(2,815)	0	0	7.125	6.720	JJ	37,392	82,080	01/08/2024	01/17/2033	1,193,040
Y6080G-AB-3	Misc Capital Two Labuan Nt		2.B FE	1,641,297	1,740,000	1,728,525	1,702,875	0	27,712	0	0	3.750	5.527	AO	15,406	65,250	04/04/2024	04/06/2027	1,772,625
Y7082R-KB-4	Power Finance Corp Ltd Nt		2.C FE	2,713,858	3,185,000	2,994,669	2,827,986	0	55,095	0	0	3.350	5.807	MN	13,337	106,698	07/29/2024	05/16/2031	3,238,349
Y7138A-AB-6	Pertamina Persero PT Nt		2.B FE	1,119,220	1,071,000	1,147,725	1,116,879	0	(993)	0	0	6.500	6.066	MN	6,575	51,350	11/26/2025	05/27/2041	1,105,808
0039999999	Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities			62,274,455	66,247,000	63,606,466	62,333,081	0	213,952	0	0	X X X	X X X	X X X	1,026,566	3,079,595	X X X	X X X	66,456,689
07244R-BC-4	Bay Laurel Center Comm Dev Muni		1.C FE	1,842,282	1,800,000	1,852,049	1,834,311	0	(4,202)	0	0	5.600	5.257	MS	33,600	100,800	01/09/2024	09/01/2042	1,850,400
13034A-E5-5	California Infrastructure Muni		2.A FE	3,593,970	4,500,000	3,335,376	3,621,956	0	16,527	0	0	4.408	5.953	AO	49,590	198,360	04/10/2024	10/01/2049	4,599,180
13063A-5E-0	California St Muni		1.C FE	9,642,275	6,800,000	7,933,276	8,347,157	0	(154,038)	0	0	7.500	4.206	AO	127,500	510,000	11/30/2015	04/01/2034	7,055,000
338035-MJ-4	City of Fishers IN Muni		1.C FE	1,125,000	1,125,000	1,143,832	1,125,000	0	0	0	0	5.882	5.882	FA	27,572	66,173	01/18/2024	02/01/2044	1,158,086
34074M-2R-1	Florida Housing Finance Corp Muni		1.A FE	2,910,000	2,910,000	2,803,722	2,910,000	0	0	0	0	5.601	5.601	JJ	81,495	162,989	03/07/2024	01/01/2055	2,991,495
34446A-CA-4	FOND DU LAC CO Muni		1.C FE	2,475,000	2,475,000	2,475,350	2,475,000	0	0	0	0	6.201	6.201	MN	25,579	153,901	10/24/2024	05/01/2054	2,551,737
396613-EA-5	Greenville-Spartanburg Airport Muni		1.G FE	1,800,000	1,800,000	1,800,315	1,800,000	0	0	0	0	5.585	5.584	MN	8,657	84,333	08/14/2024	07/01/2048	1,808,657
432094-AR-1	Hillsboro Economic Development Muni		1.E FE	1,490,000	1,490,000	1,542,414	1,490,000	0	0	0	0	5.941	5.941	JD	7,377	88,521	01/18/2024	06/01/2043	1,534,260
574205-HW-3	Maryland Economic Development Muni		1.G FE	4,108,680	4,000,000	4,015,943	4,096,753	0	(8,673)	0	0	5.942	5.581	MN	20,467	237,680	08/06/2024	05/31/2057	4,000,000
59259N-ZH-9	Metro Transit Auth NY Nt		1.C FE	2,292,743	1,575,000	1,851,774	2,058,650	0	(27,842)	0	0	7.336	4.217	MN	14,764	115,542	11/30/2015	11/15/2039	544,257
59259Y-BY-4	Metro Transit Auth NY Nt		1.F FE	6,318,048	4,800,000	5,225,730	5,757,968	0	(66,993)	0	0	6.668	4.357	MN	40,897	320,064	11/30/2015	11/15/2039	801,221
59259Y-BZ-1	Metro Transit Auth NY Nt		1.F FE	2,617,020	2,000,000	2,165,926	2,368,952	0	(29,630)	0	0	6.648	4.321	MN	16,989	132,960	11/30/2015	11/15/2039	246,786
594712-UF-6	Michigan State University Muni		1.C FE	1,838,916	1,970,000	1,782,428	1,844,629	0	2,951	0	0	4.496	4.968	FA	33,460	88,571	01/12/2024	08/15/2048	2,014,286
64966L-YZ-8	City of New York Muni		1.C FE	6,128,460	6,000,000	5,959,429	6,000,000	0	(1,282)	0	0	3.700	3.700	FA	92,500	222,000	03/26/2015	08/01/2029	2,953,650
64966S-NJ-1	City of New York NY Muni		1.C FE	4,577,400	4,500,000	4,748,978	4,577,324	0	(76)	0	0	6.385	6.254	FA	193,146	73,428	05/23/2025	02/01/2055	4,643,663
658909-6W-1	North Dakota Housing Finance Muni		1.B FE	1,350,000	1,350,000	1,344,705	1,350,000	0	0	0	0	5.861	5.861	JJ	39,562	79,124	02/22/2024	07/01/2049	1,389,562
658909-6X-9	North Dakota Housing Finance Muni		1.B FE	900,000	900,000	900,113	900,000	0	0	0	0	5.931	5.931	JJ	26,690	53,379	02/22/2024	01/01/2052	926,690
70869P-RR-0	Pennsylvania Economic Developm Muni		1.D FE	4,500,000	4,500,000	4,529,639	4,500,000	0	0	0	0	5.689	5.689	JD	21,334	195,559	02/20/2025	06/01/2054	4,628,003
73358W-CW-	Port Authority NY/NJ 164th		1.D FE	5,307,525	4,500,000	4,794,462	5,039,638	0	(32,076)	0	0	5.647	4.385	MN	42,353	254,115	11/30/2015	11/01/2040	880,611
79062D-BC-3	St Joseph County Redevelopment Muni		1.C FE	900,000	900,000	905,199	900,000	0	0	0	0	5.451	5.451	FA	20,441	49,059	03/13/2024	02/01/2044	924,530
847177-AR-3	Spartanburg Stadium Facilities Muni		1.E FE	6,445,000	6,445,000	6,587,516	6,445,000	0	0	0	0	6.113	6.113	MN	65,664	393,983	05/31/2024	11/01/2054	6,641,991
86657M-CK-0	Sumter Landing CDD Muni		1.D FE	3,600,000	3,600,000	3,643,712	3,545,985	0	(54,015)	0	0	5.823	4.152	AO	52,407	132,764	01/29/2025	10/01/2054	3,704,814
911157-MF-9	United Nations Development Cor Muni		1.D FE	4,608,585	4,500,000	4,801,806	4,608,323	0	(262)	0	0	6.536	6.354	FA	122,550	74,347	05/23/2025	08/01/2055	4,647,060
914073-HD-6	University of Arkansas Muni		1.C FE	3,991,001	3,950,000	3,779,347	3,990,834	0	(167)	0	0	5.410	5.338	MN	35,616	213,695	01/04/2024	11/01/2053	4,056,848

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
914440-KJ-0	University of Massachusetts BABS		1.C FE	11,097	10,000	10,014	10,226	0	(59)	0	0	6.423	5.121	MN	107	642	11/30/2015	05/01/2029	2,047
914639-KX-6	Univ of Nebraska NE-A Rev Bd		1.C FE	4,000,000	4,000,000	3,405,244	4,000,000	0	0	0	0	3.192	3.192	AO	31,920	127,680	10/11/2019	10/01/2039	307,460
91476P-B5-6	University of Oklahoma Muni		1.E FE	1,170,000	1,170,000	1,177,400	1,170,000	0	0	0	0	5.692	5.692	JJ	33,298	66,596	04/10/2024	07/01/2054	1,203,298
91476P-D6-2	University of Oklahoma Muni		1.C FE	1,800,000	1,800,000	1,840,322	1,800,000	0	0	0	0	5.948	5.948	JJ	53,532	107,064	04/17/2024	07/01/2049	1,853,532
0059999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues			91,343,002	85,370,000	86,356,021	88,567,706	0	(359,837)	0	0	X X X	X X X	X X X	1,319,067	4,303,329	X X X	X X X	69,919,124
00003#-AD-5	A&E Television Networks LLC Sr Nt Ser D		1.G	8,977,305	9,000,000	8,952,177	8,995,453	0	2,630	0	0	3.980	4.012	FA	128,355	358,200	04/13/2018	08/22/2027	8,898,628
001055-AR-3	Aflac Inc Nt		1.G FE	6,500,964	7,275,000	5,830,935	6,539,136	0	18,613	0	0	4.000	4.747	AO	61,433	291,000	02/20/2024	10/15/2046	7,420,500
001055-AY-8	Aflac Inc Sr Nt		1.G FE	7,565,364	8,050,000	7,094,395	7,577,126	0	9,187	0	0	4.750	5.183	JJ	176,317	286,188	02/05/2025	01/15/2049	8,241,188
001055-B*-2	Aflac Inc Series D Senior Note		1.G	13,498,000	12,762,000	10,474,905	12,762,000	0	0	0	42,000	2.160	2.160	MS	78,103	290,714	03/19/2024	03/19/2044	13,643,778
001055-C#-7	Aflac Inc Sr. Note, Series D		1.G	10,302,197	9,571,500	8,674,759	9,571,500	0	0	0	(730,697)	3.040	3.040	MN	25,864	145,988	05/29/2025	05/29/2045	10,458,790
001084-AS-1	Agco Corp Nt		2.C FE	5,494,750	5,500,000	5,757,236	5,495,554	0	423	0	0	5.800	5.813	MS	88,611	319,000	04/02/2024	03/21/2034	5,659,500
00108W-AJ-9	AEP Texas Inc Nt		2.A FE	6,646,679	5,460,000	4,197,356	6,492,488	0	(31,114)	0	0	4.150	3.000	MN	37,765	226,590	09/23/2020	05/01/2049	5,573,295
00108W-AP-	AEP Texas Inc Nt		2.A FE	6,980,120	7,000,000	7,024,363	6,986,259	0	1,809	0	0	4.700	4.736	MN	42,039	329,000	05/16/2022	05/15/2032	7,164,500
00108W-AQ-	AEP Texas Inc Nt		2.A FE	4,991,800	5,000,000	4,584,725	4,992,227	0	134	0	0	5.250	5.261	MN	33,542	262,500	05/16/2022	05/15/2052	5,131,250
0010EP-AF-5	AEP Texas Central Co Nt		2.A FE	2,447,880	2,000,000	2,179,930	2,229,591	0	(26,543)	0	0	6.650	4.732	FA	50,244	133,000	11/30/2015	02/15/2033	2,066,500
00115A-AJ-8	AEP TRANSMISSION CO LLC Nt		1.F FE	3,799,970	4,500,000	3,696,810	3,804,553	0	4,583	0	0	4.250	5.444	MS	56,313	0	09/16/2025	09/15/2048	4,595,625
001814-D@-	ANR Pipeline Company Ser D Sr Nt		2.A	4,500,000	4,500,000	3,744,531	4,500,000	0	0	0	0	3.730	3.730	MN	16,319	167,850	05/26/2022	05/26/2037	4,583,925
00184@-AA-	AMZN (Euclid, OH) CTL PT Trust Pass-Thro		1.D	1,204,462	1,204,462	1,133,293	1,204,462	0	0	0	0	4.095	4.130	MON	137	49,322	09/17/2018	06/30/2039	66,744
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro		1.D	1,347,106	1,347,106	1,266,670	1,347,106	0	0	0	0	4.095	4.130	MON	153	55,164	10/16/2018	08/31/2039	76,776
00191@-AA-	AMZN (Ok City,OK) CTL PT Trust Pass-Thro		1.D	1,776,342	1,776,342	1,685,331	1,776,342	0	0	0	0	4.233	4.271	MON	209	75,193	11/01/2018	09/30/2039	101,406
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu		1.D	1,857,388	1,857,388	1,762,222	1,857,388	0	0	0	0	4.233	4.270	MON	218	78,623	11/01/2018	09/30/2039	106,095
00206R-BA-9	AT&T Inc Nt		2.B FE	4,593,652	4,600,000	4,569,948	4,595,236	0	188	0	0	5.550	5.560	FA	96,447	255,300	01/29/2016	08/15/2041	4,727,650
00206R-CP-5	AT&T Inc Nt		2.B FE	8,194,983	8,000,000	7,684,607	8,125,415	0	(11,770)	0	0	4.500	4.282	MN	46,000	360,000	08/12/2019	05/15/2035	3,885,500
00206R-CQ-3	AT&T Inc Nt		2.B FE	3,249,848	2,800,000	2,426,016	3,181,728	0	(12,720)	0	0	4.750	3.769	MN	16,994	133,000	02/18/2020	05/15/2046	2,866,500
00206R-DG-4	AT&T Inc Nt		2.B FE	2,724,100	2,500,000	2,665,018	2,670,544	0	(6,934)	0	0	6.375	5.697	MS	53,125	159,375	03/21/2016	03/01/2041	2,579,688
00206R-DH-2	AT&T Inc Nt		2.B FE	2,774,111	2,900,000	2,759,006	2,786,674	0	4,242	0	0	5.150	5.518	MS	43,975	149,350	12/07/2022	03/15/2042	2,974,675
00206R-JK-9	AT&T Inc Nt		2.B FE	3,987,410	3,500,000	3,030,191	3,917,996	0	(16,155)	0	0	4.650	3.730	JD	13,563	162,750	05/27/2021	06/01/2044	3,581,375
00206R-KB-7	AT&T Inc Nt		2.B FE	2,987,220	3,000,000	2,058,203	2,988,069	0	164	0	0	3.850	3.871	JD	9,625	115,500	05/21/2020	06/01/2060	3,057,750
00206R-KE-1	AT&T Inc Nt		2.B FE	2,998,260	3,000,000	1,952,696	2,998,441	0	37	0	0	3.300	3.303	FA	41,250	99,000	07/27/2020	02/01/2052	3,049,500
00206R-MN-	AT&T Inc Nt		2.B FE	7,566,727	7,903,000	5,436,014	7,587,790	0	4,799	0	0	3.800	4.023	JD	25,026	300,314	04/28/2021	12/01/2057	8,053,157
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu		1.D	1,268,636	1,268,636	1,192,493	1,268,636	0	0	0	0	4.095	4.130	MON	144	51,950	11/16/2018	09/30/2039	72,304
002824-AV-2	Abbott Laboratories Nt		1.D FE	3,670,140	3,000,000	3,296,788	3,461,334	0	(25,099)	0	0	6.000	4.451	AO	45,000	180,000	11/30/2015	04/01/2039	3,090,000
002824-BG-4	Abbott Laboratories Nt		1.D FE	11,553,402	10,078,000	10,139,900	11,129,934	0	(85,141)	0	0	4.750	3.519	MN	41,222	478,705	05/20/2021	11/30/2036	10,317,353
00287Y-AM-1	AbbVie Inc Nt		1.G FE	5,046,389	5,425,000	4,825,547	5,135,674	0	10,885	0	0	4.400	4.868	MN	36,468	238,700	11/30/2015	11/06/2042	5,544,350
00287Y-AR-0	AbbVie Inc Nt		1.G FE	2,567,900	2,500,000	2,453,473	2,539,852	0	(3,626)	0	0	4.500	4.282	MN	14,688	112,500	11/08/2016	05/14/2035	2,556,250
00287Y-AS-8	AbbVie Inc Nt		1.G FE	9,885,449	7,700,000	6,963,327	9,539,610	0	(71,425)	0	0	4.700	3.028	MN	47,248	361,900	12/07/2020	05/14/2045	7,880,950
00287Y-BD-0	AbbVie Inc Sr Nt		1.G FE	3,378,445	3,500,000	3,186,654	3,393,946	0	2,408	0	0	4.875	5.101	MN	22,276	170,625	10/04/2018	11/14/2048	3,585,313
00287Y-CA-5	AbbVie Inc Nt		1.G FE	5,978,820	6,000,000	5,355,986	5,983,595	0	864	0	0	4.050	4.076	MN	27,000	243,000	11/12/2019	11/21/2039	6,121,500
00287Y-CZ-0	AbbVie Inc Nt		1.G FE	1,795,886	1,946,000	1,772,779	1,801,585	0	5,376	0	0	4.625	5.299	AO	22,501	90,003	12/10/2024	10/01/2042	1,991,001
00440E-AQ-0	Chubb INA Holdings Nt		1.F FE	10,896,930	9,000,000	7,743,374	10,609,966	0	(71,815)	0	0	4.150	2.829	MS	112,050	373,500	10/26/2021	03/13/2043	9,186,750
00440E-AW-	Chubb INA Holdings Nt		1.F FE	2,618,438	2,625,000	2,285,166	2,619,801	0	162	0	0	4.350	4.365	MN	18,397	114,188	10/27/2015	11/03/2045	597,724
00510R-AD-5	Acuity Brands Lighting Nt		2.B FE	4,895,500	5,000,000	4,492,827	4,945,654	0	10,219	0	0	2.150	2.384	JD	4,778	107,500	11/03/2020	12/15/2030	5,053,750
007903-BG-1	Advanced Micro Devices Inc Nt		1.F FE	4,297,230	4,500,000	3,807,338	4,309,288	0	3,605	0	0	4.393	4.674	JD	16,474	197,685	06/13/2022	06/01/2052	4,598,843

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
00817Y-AF-5	Aetna Inc Nt		2.B FE	865,305	700,000	770,117	803,825	0	(7,492)	0	0	6.625	4.803	JD	2,061	46,375	11/30/2015	06/15/2036	723,188
00817Y-AJ-7	Aetna Inc Nt		2.B FE	4,201,764	4,200,000	3,600,162	4,201,379	0	(56)	0	0	4.500	4.497	MN	24,150	189,000	11/30/2015	05/15/2042	4,294,500
00846U-AK-7	Agilent Technologies Inc Nt		2.A FE	1,992,480	2,000,000	1,986,536	1,999,378	0	841	0	0	3.050	3.094	MS	16,775	61,000	09/15/2016	09/22/2026	2,030,500
010392-EC-8	Alabama Power Nt		1.F FE	2,316,240	2,000,000	2,134,229	2,159,838	0	(18,750)	0	0	5.700	4.381	FA	43,067	114,000	11/30/2015	02/15/2033	2,057,000
010392-FL-7	Alabama Power Nt		1.E FE	5,451,136	4,613,000	3,853,120	5,335,008	0	(29,545)	0	0	4.150	3.022	FA	72,322	191,440	11/15/2021	08/15/2044	4,708,720
010392-FP-8	Alabama Power Nt		1.F FE	6,953,380	7,000,000	5,910,310	6,962,807	0	1,149	0	0	4.300	4.340	JJ	149,664	301,000	01/08/2016	01/02/2046	7,150,500
01748T-AB-7	Allegion PLC Nt		2.B FE	1,005,460	1,000,000	974,817	1,002,191	0	(570)	0	0	3.500	3.434	AO	8,750	35,000	09/25/2019	10/01/2029	1,017,500
018522-F#-4	Allete Inc 1st Mtge Bd		1.F	4,000,000	4,000,000	3,876,138	4,000,000	0	0	0	0	3.300	3.300	AO	27,867	103,125	04/02/2013	10/15/2028	1,359,569
018522-J*-4	Allete Inc 1st Mtg Bd		1.F	3,000,000	3,000,000	2,909,383	3,000,000	0	0	0	0	3.740	3.740	MS	33,037	112,200	09/16/2014	09/15/2029	458,415
018522-M*-0	Allete Inc 1st Mortgage Bond		1.F	9,000,000	9,000,000	5,743,218	9,000,000	0	0	0	0	3.300	3.300	FA	123,750	297,000	08/03/2020	08/01/2050	9,148,500
018522-Q#-2	Allete Inc 1st Mtg Bond		1.F IF	11,700,000	11,700,000	11,904,375	11,700,000	0	0	0	0	5.690	5.690	JJ	318,071	0	07/09/2025	07/09/2035	12,021,770
019736-AG-2	Allison Transmission Inc Nt		3.B FE	2,007,500	2,000,000	1,883,224	2,003,124	0	(943)	0	0	3.750	3.696	JJ	31,458	75,000	11/23/2020	01/30/2031	2,037,500
020002-AQ-4	Allstate Corp Nt		2.A FE	2,222,360	2,000,000	2,076,926	2,115,166	0	(12,863)	0	0	5.350	4.430	JD	8,917	107,000	11/30/2015	06/01/2033	2,053,500
020002-AT-8	Allstate Corp Nt		2.A FE	6,782,003	5,250,000	5,594,545	6,196,679	0	(74,277)	0	0	5.950	3.808	AO	78,094	312,375	11/04/2016	04/01/2036	5,406,188
020002-BA-8	Allstate Corp Nt		2.A FE	4,678,875	4,500,000	3,938,774	4,635,087	0	(5,133)	0	0	4.500	4.255	JD	9,000	202,500	08/17/2015	06/15/2043	230,063
020002-BC-4	Allstate Corp Nt		2.A FE	14,383,038	11,595,000	9,546,171	14,013,869	0	(86,486)	0	0	4.200	2.845	JD	21,644	486,990	07/30/2021	12/15/2046	11,838,495
02005N-BV-1	Ally Financial Inc Nt		2.C FE	6,500,000	6,500,000	6,736,596	6,500,000	0	0	0	0	6.180	6.180	JJ	0	401,960	07/22/2024	07/26/2035	6,700,850
02079K-AZ-0	Alphabet Inc Nt		1.C FE	18,459,115	18,500,000	18,383,144	18,459,360	0	245	0	0	5.350	5.368	MN	151,212	0	11/03/2025	11/15/2045	18,994,875
02079K-BA-4	Alphabet Inc Nt		1.C FE	3,973,600	4,000,000	3,923,866	3,973,668	0	68	0	0	5.450	5.495	MN	33,306	0	11/03/2025	11/15/2055	4,109,000
023135-AP-1	Amazon.com Inc Sr Nt		1.E FE	7,070,375	6,250,000	6,418,834	6,727,826	0	(47,450)	0	0	4.800	3.734	JD	21,667	300,000	10/05/2017	12/05/2034	6,400,000
023135-BF-2	Amazon.com Inc Nt		1.E FE	12,986,540	11,000,000	10,089,027	12,464,379	0	(113,122)	0	0	3.875	2.467	FA	152,740	426,250	07/21/2021	08/22/2037	11,213,125
023135-BF-2	Amazon.com Inc Nt	SD	1.E FE	2,073,867	1,718,000	1,575,723	1,984,971	0	(20,818)	0	0	3.875	2.467	FA	23,855	66,573	07/21/2021	08/22/2037	1,751,286
023135-BM-7	Amazon.com Inc Nt		1.E FE	5,448,600	4,500,000	3,605,344	5,378,241	0	(16,118)	0	0	4.250	3.249	FA	68,531	191,250	05/10/2021	08/22/2057	4,595,625
023135-CA-2	Amazon.com Inc Nt		1.D FE	8,966,070	9,000,000	6,829,006	8,972,297	0	1,414	0	0	2.875	2.900	MN	35,219	258,750	05/10/2021	05/12/2041	9,129,375
02343U-AG-0	Amcor Finance USA Inc Nt		2.B FE	8,555,633	8,500,000	8,483,532	8,502,883	0	(8,795)	0	0	3.625	3.518	AO	53,922	308,125	06/13/2019	04/28/2026	8,654,063
02343U-AH-8	Amcor Finance USA Inc Nt		2.B FE	4,042,943	4,050,000	4,073,239	4,047,803	0	860	0	0	4.500	4.524	MN	23,288	182,250	06/13/2019	05/15/2028	4,141,125
02343U-AJ-4	Amcor Finance USA Inc Nt		2.B FE	4,955,900	5,000,000	5,219,296	4,965,086	0	3,693	0	0	5.625	5.742	MN	27,344	281,250	05/18/2023	05/26/2033	5,140,625
023551-AM-6	Amerada Hess Corp Nt		1.D FE	8,542,910	8,000,000	9,258,460	8,275,481	0	(29,272)	0	0	7.125	6.517	MS	167,833	570,000	11/30/2015	03/15/2033	4,971,000
023586-D*-8	Amerco (DBA U-Haul Holding Co) Series D		2.B PL	7,200,000	7,200,000	5,919,948	7,200,000	0	0	0	0	2.780	2.780	MS	50,596	200,160	09/29/2021	09/30/2033	7,300,080
023586-E#-3	Amerco (DBA U-Haul Holding Co) Series E		2.B PL	5,400,000	5,400,000	4,319,787	5,400,000	0	0	0	0	2.880	2.880	JJ	66,528	155,520	01/27/2022	01/27/2035	5,477,760
02361D-AM-2	Ameren Illinois Co Nt		1.F FE	2,360,571	2,685,000	2,451,163	2,365,815	0	5,243	0	0	4.800	5.881	JD	5,728	64,440	06/23/2025	12/15/2043	2,749,440
02361D-AZ-3	Ameren Illinois Co Nt		1.F FE	6,830,212	6,720,000	6,958,065	6,827,839	0	(1,463)	0	0	5.900	5.780	JD	33,040	396,480	02/06/2025	12/01/2052	6,918,240
02361D-BB-5	Ameren Illinois Co Nt		1.F FE	4,294,152	4,300,000	4,227,855	4,294,483	0	331	0	0	5.550	5.559	JJ	119,325	119,325	02/06/2025	07/01/2054	4,419,325
02361D-BC-3	Ameren Illinois Co Nt		1.F FE	999,860	1,000,000	995,410	999,860	0	0	0	0	5.625	5.626	MS	18,750	27,813	02/24/2025	03/01/2055	1,028,125
02507*-AD-6	American Century Companies Inc Sr Nt Ser		2.B	4,000,000	4,000,000	3,939,113	4,000,000	0	0	0	0	3.970	3.970	AO	28,672	158,800	10/26/2017	10/26/2027	4,079,400
025816-BF-5	Amer Express Co Nt		1.F FE	5,668,423	5,975,000	5,146,774	5,744,094	0	9,057	0	0	4.050	4.376	JD	18,821	241,988	11/30/2015	12/03/2042	6,095,994
025816-CX-5	Amer Express Co Nt		2.A FE	3,000,000	3,000,000	3,046,579	3,000,000	0	0	0	0	4.990	4.990	MN	14,554	149,670	05/18/2022	05/26/2033	3,074,850
025932-AL-8	American Financial Group Sr Nt		2.A FE	3,978,400	4,000,000	3,351,855	3,982,029	0	488	0	0	4.500	4.533	JD	8,000	180,000	05/25/2017	06/15/2047	4,090,000
026874-DE-4	American Intl Group Nt		2.A FE	4,775,085	4,500,000	4,312,477	4,661,057	0	(14,393)	0	0	4.700	4.219	JJ	100,463	211,500	08/05/2016	07/10/2035	4,605,750
026874-DK-0	American Intl Group Sr Nt		2.A FE	2,640,116	2,650,000	2,653,838	2,647,413	0	1,076	0	0	4.200	4.246	AO	27,825	111,300	03/19/2018	04/01/2028	2,705,650
03027X-BW-	American Tower Corp Nt		2.A FE	4,974,550	5,000,000	4,866,746	4,982,907	0	2,375	0	0	4.050	4.113	MS	59,625	202,500	03/29/2022	03/15/2032	5,101,250
030288-AB-0	American Transmission Sys Nt		1.F FE	5,135,927	5,428,000	5,046,998	5,137,516	0	1,588	0	0	5.000	5.460	MS	90,467	0	12/18/2025	09/01/2044	5,563,700
03028P-D@-	American Transmission Co LLC Sr Nt Ser A		1.G	5,500,000	5,500,000	5,382,914	5,500,000	0	0	0	0	3.740	3.740	JJ	90,851	205,700	01/22/2014	01/22/2029	1,706,323
03028P-J*-8	American Transmission Co LLC Sr Nt Ser C		1.G	3,500,000	3,500,000	2,635,605	3,500,000	0	0	0	0	4.120	4.120	JJ	65,291	144,200	07/18/2018	07/18/2048	3,572,100
03028P-L*-5	American Transmission Co LLC Sr Nt Ser B		1.G	9,000,000	9,000,000	5,460,253	9,000,000	0	0	0	0	3.130	3.130	JJ	118,158	281,700	01/31/2022	01/31/2052	9,140,850

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
03028P-M*-4	American Transmission Co LLC Sr Nt		1.G	2,700,000	2,700,000	2,607,606	2,700,000	0	0	0	0	5.930	5.930	JJ	72,494	160,110	01/18/2023	01/18/2053	2,780,055
03028P-N*-3	American Transmission Co LLC Ser B Sr Nt		1.G	4,500,000	4,500,000	4,420,913	4,500,000	0	0	0	0	6.080	6.080	JJ	126,160	273,600	07/15/2024	07/15/2054	4,636,800
03028P-N@-	American Transmission Co LLC Sr Nt Ser A		1.G	5,000,000	5,000,000	4,962,021	5,000,000	0	0	0	0	5.440	5.440	JD	15,867	272,000	12/10/2024	12/10/2036	5,136,000
03028P-P*-1	American Transmission Co LLC Ser A Sr Nt		1.G	6,000,000	6,000,000	5,751,885	6,000,000	0	0	0	0	5.250	5.250	AO	53,375	0	10/30/2025	10/30/2038	6,157,500
03028P-P@-	American Transmission Co LLC Ser B Sr Nt		1.G	2,000,000	2,000,000	1,859,698	2,000,000	0	0	0	0	5.530	5.530	AO	18,741	0	10/30/2025	10/30/2045	2,055,300
03040W-AC-	Amer Water Works Nt		2.A FE	3,862,800	4,000,000	4,526,117	3,913,385	0	4,652	0	0	6.593	6.864	AO	55,674	263,720	12/13/2007	10/15/2037	1,859,337
031162-BH-2	Amgen Inc Nt		2.A FE	2,279,200	2,000,000	2,025,390	2,224,478	0	(9,325)	0	0	5.650	4.646	JD	5,022	113,000	04/25/2019	06/15/2042	2,056,500
031162-BK-5	Amgen Inc Sr Nt		2.A FE	2,806,392	2,400,000	2,322,196	2,705,742	0	(14,129)	0	0	5.150	4.030	MN	15,793	123,600	10/19/2017	11/15/2041	2,461,800
031162-BP-4	Amgen Inc Nt		2.A FE	1,261,718	1,345,000	1,251,212	1,264,183	0	2,465	0	0	5.375	5.934	MN	9,238	72,294	02/10/2025	05/15/2043	1,381,147
031162-BZ-2	Amgen Inc Nt		2.A FE	4,136,475	3,500,000	2,993,519	4,028,750	0	(19,949)	0	0	4.400	3.315	MN	25,667	154,000	02/25/2020	05/01/2045	3,577,000
031162-CF-5	Amgen Inc Sr Nt		2.A FE	5,523,165	5,500,000	4,705,755	5,520,177	0	(464)	0	0	4.663	4.637	JD	11,398	256,465	10/03/2018	06/15/2051	5,628,233
031162-DA-5	Amgen Inc Nt		2.A FE	13,957,300	14,000,000	10,246,560	13,964,779	0	1,772	0	0	2.800	2.820	FA	148,089	392,000	08/05/2021	08/15/2041	14,196,000
031162-DT-4	Amgen Inc Nt		2.A FE	4,972,700	5,000,000	4,895,988	4,973,772	0	398	0	0	5.650	5.688	MS	93,382	282,500	02/16/2023	03/02/2053	5,141,250
031162-DU-1	Amgen Inc Nt		2.A FE	4,453,542	4,500,000	4,390,569	4,454,462	0	342	0	0	5.750	5.817	MS	85,531	258,750	02/16/2023	03/02/2063	4,629,375
032095-BB-6	Amphenol Corp Nt		1.G FE	5,864,738	6,000,000	5,731,885	5,864,899	0	162	0	0	5.300	5.453	MN	45,050	0	12/05/2025	11/15/2055	6,159,000
032177-AJ-6	Amsted Industries Nt		3.C FE	1,328,250	1,300,000	1,274,520	1,309,207	0	(3,616)	0	0	4.625	4.307	MN	7,683	60,125	03/04/2020	05/15/2030	1,330,063
032654-AW-5	Analog Devices Nt		1.G FE	9,471,215	9,500,000	7,006,904	9,475,987	0	1,182	0	0	2.800	2.820	AO	66,500	266,000	09/30/2021	10/01/2041	9,633,000
03636#-AG-7	Ansell USA Inc Sr Nt Ser J		2.B	10,000,000	10,000,000	10,055,267	10,000,000	0	0	0	0	5.700	5.700	JD	15,833	562,083	06/27/2024	07/21/2036	10,047,500
03743Q-AJ-7	Apa Corp Nt		2.C	0	0	0	0	0	0	0	0	5.250	0.000	FA	0	0		02/01/2042	0
03743Q-AX-6	Apa Corp Nt		2.C FE	2,100,000	2,100,000	2,095,569	2,100,000	0	0	0	0	4.375	4.375	AO	19,396	45,938	09/18/2025	10/15/2028	2,145,938
03743Q-BC-1	Apa Corp Nt		2.C FE	2,526,000	2,526,000	2,144,128	2,526,000	0	0	0	0	5.250	5.250	FA	38,679	0	09/18/2025	02/01/2042	2,592,308
037735-CG-0	Appalachian Power Co Sr Nt		2.A FE	3,248,392	2,630,000	2,841,570	3,026,349	0	(29,826)	0	0	6.375	4.521	AO	41,916	167,663	03/07/2017	04/01/2036	2,713,831
037735-CX-3	Appalachian Power Co Nt		2.A FE	3,261,109	2,575,000	2,109,863	3,173,559	0	(18,061)	0	0	4.500	3.069	MS	38,625	115,875	10/30/2020	03/01/2049	2,632,938
037735-CY-1	Appalachian Power Co Nt		2.A FE	5,219,595	4,500,000	3,264,115	5,128,050	0	(18,112)	0	0	3.700	2.886	MN	27,750	166,500	08/12/2020	05/01/2050	4,583,250
037833-AL-4	Apple Inc Nt		1.B FE	16,105,000	14,000,000	11,825,341	15,773,280	0	(81,323)	0	0	3.850	2.892	MN	85,342	539,000	07/30/2021	05/04/2043	14,269,500
037833-BH-2	Apple Inc Nt		1.B FE	8,033,000	8,000,000	7,131,784	8,025,657	0	(839)	0	0	4.375	4.350	MN	46,667	350,000	05/07/2015	05/13/2045	919,688
037833-BW-9	Apple Inc Nt		1.B FE	5,971,710	5,500,000	5,551,025	5,788,402	0	(24,853)	0	0	4.500	3.835	FA	88,000	247,500	08/18/2017	02/23/2036	5,623,750
037833-DG-2	Apple Inc Nt		1.B FE	6,018,100	5,000,000	3,958,947	5,877,537	0	(30,141)	0	0	3.750	2.667	MN	25,000	187,500	02/01/2021	11/13/2047	5,093,750
037833-EQ-9	Apple Inc Nt		1.B FE	7,634,295	9,500,000	7,535,604	7,725,038	0	30,125	0	0	3.950	5.263	FA	149,058	375,250	11/01/2022	08/08/2052	9,687,625
037833-ER-7	Apple Inc Nt		1.B FE	3,553,245	4,500,000	3,537,299	3,577,335	0	7,959	0	0	4.100	5.389	FA	73,288	184,500	11/01/2022	08/08/2062	4,592,250
038222-AG-0	Applied Materials Inc Sr Nt		1.F FE	2,088,314	1,700,000	1,806,693	1,999,081	0	(13,419)	0	0	5.850	4.282	JD	4,420	99,450	05/15/2018	06/15/2041	1,749,725
038222-AK-1	Applied Materials Inc Nt		1.F FE	3,817,590	3,000,000	3,092,202	3,578,368	0	(54,306)	0	0	5.100	2.727	AO	38,250	153,000	05/13/2021	10/01/2035	3,076,500
03835V-AG-1	Aptiv PLC Nt		2.B FE	3,201,166	3,035,000	3,048,859	3,093,372	0	(18,362)	0	0	4.350	3.658	MS	38,873	132,023	07/09/2019	03/15/2029	3,101,011
03835V-AH-9	Aptiv PLC Nt		2.B FE	2,130,620	2,000,000	1,840,079	2,115,428	0	(2,699)	0	0	5.400	4.973	MS	31,800	108,000	07/09/2019	03/15/2049	2,054,000
03835V-AJ-5	Aptiv PLC Nt		2.B FE	7,051,938	7,200,000	4,624,588	7,064,901	0	3,303	0	0	3.100	3.207	JD	18,600	223,200	11/09/2021	12/01/2051	7,311,600
03842*-BY-1	Aqua Pennsylvania Inc First Mortgage Bd		1.F	4,500,000	4,500,000	2,507,837	4,500,000	0	0	0	0	2.850	2.850	JD	10,688	128,250	11/20/2020	12/01/2053	4,564,125
039483-AT-9	Archer Daniels Midland Co Nt		1.F FE	3,543,210	3,000,000	3,267,812	3,266,190	0	(33,221)	0	0	5.935	4.400	AO	44,513	178,050	11/30/2015	10/01/2032	3,089,025
039483-BC-5	Archer Daniels Midland Co Nt		1.F FE	3,062,986	2,990,000	3,109,082	3,055,326	0	(2,691)	0	0	5.765	5.550	MS	57,458	172,374	11/15/2022	03/01/2041	3,076,187
039483-BH-4	Archer Daniels Midland Co Nt		1.F FE	47,307	50,000	41,826	47,960	0	78	0	0	4.016	4.354	AO	418	2,008	11/30/2015	04/16/2043	51,004
039483-BQ-4	Archer Daniels Midland Co Sr Nt		1.F FE	4,452,525	4,500,000	3,848,633	4,458,402	0	993	0	0	4.500	4.565	MS	59,625	202,500	11/28/2018	03/15/2049	4,601,250
03980@-AB-	Ardent Mills LLC Sr Nt Ser B		2.B YE	1,000,000	1,000,000	969,923	1,000,000	0	0	0	0	3.940	3.940	JD	1,751	39,400	12/14/2017	12/14/2029	1,019,591
03980@-AC-	Ardent Mills LLC Sr Nt Ser C		2.B YE	2,000,000	2,000,000	1,871,874	2,000,000	0	0	0	0	4.090	4.090	JD	3,636	81,800	12/14/2017	12/14/2032	2,040,673
040555-CH-5	Arizona Publc Svc Nt		2.A FE	4,957,050	5,000,000	5,121,281	4,978,168	0	1,668	0	0	5.500	5.559	MS	91,667	275,000	08/17/2005	09/01/2035	2,311,875
040555-CP-7	Arizona Publc Svc Nt		2.A FE	2,804,274	2,200,000	1,892,879	2,700,019	0	(21,347)	0	0	4.700	3.021	JJ	47,679	103,400	10/15/2020	01/15/2044	2,251,700
040850-A#-6	Arkansas Electric Coop Corp 5.74% 1st mt		1.D IF	9,000,000	9,000,000	8,874,646	9,000,000	0	0	0	0	5.740	5.740	JJ	225,295	0	07/24/2025	07/24/2055	308,610

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
04273W-AC-	Arrow Electronics Inc Nt		2.C FE	4,738,505	4,750,000	4,246,843	4,742,615	0	1,084	0	0	2.950	2.978	FA	52,936	140,125	11/16/2021	02/15/2032	4,820,063
04273W-AE-	Arrow Electronics Inc Nt		2.C FE	5,716,195	5,750,000	5,998,206	5,720,568	0	2,641	0	0	5.875	5.954	AO	76,008	337,813	04/30/2024	04/10/2034	5,918,906
04316J-AE-9	Arthur J Gallagher & Co Nt		2.B FE	8,764,515	9,000,000	8,829,171	8,772,249	0	3,282	0	0	5.750	5.938	MS	171,063	517,500	09/07/2023	03/02/2053	9,258,750
04316J-AG-4	Arthur J Gallagher & Co Nt		2.B FE	4,937,800	5,000,000	5,524,570	4,938,594	0	667	0	0	6.750	6.849	FA	127,500	337,500	10/30/2023	02/15/2054	5,168,750
04316J-AJ-8	Arthur J Gallagher & Co Nt		2.B FE	1,975,760	2,000,000	1,966,254	1,976,232	0	319	0	0	5.750	5.836	JJ	53,028	115,000	02/12/2024	07/15/2054	2,057,500
04316J-AN-9	Arthur J Gallagher & Co Nt		2.B FE	1,992,540	2,000,000	2,020,931	1,993,376	0	836	0	0	5.150	5.196	FA	38,911	67,522	12/10/2024	02/15/2035	2,051,500
04317@-AQ-	Arthur J Gallagher & Co Sr Nt Ser Q		2.A FE	9,000,000	9,000,000	8,981,974	9,000,000	0	0	0	0	4.400	4.400	JD	31,900	396,000	06/02/2016	06/02/2026	9,198,000
04317@-AV-	Arthur J Gallagher & Co Sr Nt Ser V		2.A FE	1,000,000	1,000,000	989,655	1,000,000	0	0	0	0	4.090	4.090	JD	454	40,900	06/27/2017	06/27/2027	1,020,450
04317@-AW-	Arthur J Gallagher & Co Sr Nt Ser W		2.A FE	1,000,000	1,000,000	988,481	1,000,000	0	0	0	0	4.090	4.090	FA	16,928	40,900	08/02/2017	08/02/2027	1,020,450
04317@-AX-	Arthur J Gallagher & Co Sr Nt Ser X		2.A FE	500,000	500,000	487,224	500,000	0	0	0	0	4.190	4.190	JD	233	20,950	06/27/2017	06/27/2029	510,475
04317@-AY-	Arthur J Gallagher & Co Sr Nt Ser Y		2.A FE	500,000	500,000	484,286	500,000	0	0	0	0	4.190	4.190	FA	8,671	20,950	08/02/2017	08/02/2029	510,475
045054-AP-8	Ashtead Capital Inc Nt		2.C FE	4,987,250	5,000,000	4,459,898	4,992,458	0	1,237	0	0	2.450	2.479	FA	47,299	127,500	08/03/2021	08/12/2031	5,061,250
04505A-AA-7	Ashtead Capital Inc Nt		2.C FE	4,291,083	4,500,000	4,646,448	4,346,541	0	18,133	0	0	5.500	6.132	FA	96,250	252,000	09/28/2022	08/11/2032	4,623,750
046912-AA-9	AT&T Reign II Multi-Property Nt		2.A PL	6,036,000	6,000,000	6,059,866	6,033,847	0	(2,153)	0	0	6.088	6.091	MON	16,235	341,943	01/06/2025	12/15/2044	44,364
047649-AA-6	Atkore Inc Nt		3.A FE	2,010,625	2,000,000	1,919,225	2,004,960	0	(1,326)	0	0	4.250	4.171	JD	7,083	85,000	05/18/2021	06/01/2031	2,042,500
049560-AG-0	Atmos Energy Corp Nt		1.F FE	894,528	900,000	963,888	897,324	0	226	0	0	5.950	5.994	AO	11,305	53,550	10/18/2004	10/15/2034	0
049560-AP-0	Atmos Energy Corp Sr Nt		1.G FE	6,467,435	6,500,000	5,384,234	6,471,949	0	713	0	0	4.300	4.330	AO	69,875	279,500	10/01/2018	10/01/2048	6,639,750
05279#-AH-2	Autoliv ASP Inc Sr Nt Ser D		2.A FE	13,000,000	13,000,000	12,984,417	13,000,000	0	0	0	0	4.240	4.240	AO	104,116	560,769	04/23/2014	04/23/2026	4,467,750
05279#-AJ-8	Autoliv ASP Inc Sr Nt Ser E		2.A FE	2,000,000	2,000,000	1,986,704	2,000,000	0	0	0	0	4.440	4.440	AO	16,773	90,272	04/23/2014	04/23/2029	715,540
05329R-AA-1	Autonation, Inc Nt		2.C FE	4,920,250	5,000,000	4,700,029	4,946,665	0	7,415	0	0	3.850	4.046	MS	64,167	192,500	03/25/2022	03/01/2032	5,096,250
053611-AJ-8	Avery Dennison Sr Nt		2.B FE	2,593,323	2,600,000	2,655,279	2,597,700	0	714	0	0	4.875	4.908	JD	8,802	126,750	11/29/2018	12/06/2028	2,663,375
053611-AK-5	Avery Dennison Nt		2.B FE	3,982,800	4,000,000	3,732,175	3,992,052	0	1,710	0	0	2.650	2.699	AO	17,961	106,000	03/04/2020	04/30/2030	4,053,000
053611-AK-5	Avery Dennison Nt	SD	2.B FE	2,290,110	2,300,000	2,146,001	2,295,430	0	983	0	0	2.650	2.699	AO	10,328	60,950	03/04/2020	04/30/2030	2,330,475
05605H-AB-6	BWX Technologies Nt		3.C FE	860,438	975,000	959,966	919,400	0	19,866	0	0	4.125	6.643	JD	112	40,219	10/26/2022	06/30/2028	995,109
05605H-AC-4	BWX Technologies Nt		3.C FE	1,005,625	1,000,000	974,355	1,000,350	0	(1,199)	0	0	4.125	4.000	AO	8,708	41,250	03/30/2021	04/15/2029	1,020,625
057224-AZ-0	Baker Hughes Inc Nt		1.G FE	4,273,040	4,000,000	3,889,686	4,215,129	0	(10,039)	0	0	5.125	4.617	MS	60,361	205,000	06/10/2019	09/15/2040	4,102,500
05723K-AF-7	Baker Hughes LLC Nt		1.G FE	4,107,960	4,500,000	3,580,656	4,159,395	0	8,798	0	0	4.080	4.633	JD	8,160	183,600	05/21/2019	12/15/2047	4,591,800
05724B-AA-7	Baker Hughes LLC Nt		1.G FE	1,350,000	1,350,000	1,359,404	1,350,000	0	0	0	0	4.486	4.486	MN	10,094	60,561	04/28/2020	05/01/2030	1,380,281
059165-EC-0	Baltimore Gas & Electric Nt		1.G FE	2,535,000	2,000,000	2,215,400	2,335,031	0	(23,960)	0	0	6.350	4.379	AO	31,750	127,000	11/30/2015	10/01/2036	2,063,500
059165-EK-2	Baltimore Gas & Electric Sr Nt		1.G FE	4,995,800	5,000,000	4,080,994	4,996,369	0	94	0	0	4.250	4.255	MS	62,569	212,500	09/17/2018	09/15/2048	5,106,250
06051G-FC-8	Bank of America Corp Nt		1.G FE	8,944,883	9,750,000	9,401,127	9,005,388	0	21,078	0	0	5.000	5.659	JJ	216,667	487,500	11/04/2022	01/21/2044	9,993,750
06051G-FQ-7	Bank of America Corp Nt		1.G FE	1,029,510	1,125,000	1,013,192	1,030,430	0	920	0	0	4.750	5.460	AO	10,391	26,719	09/10/2025	04/21/2045	1,151,719
06051G-FX-2	Bank of America Corp Nt		1.G FE	998,330	1,000,000	998,710	999,942	0	192	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026	1,017,500
06051G-GC-	Bank of America Corp Sub Nt		2.A FE	4,668,705	4,500,000	4,510,804	4,519,081	0	(20,545)	0	0	4.183	3.698	MN	18,824	188,235	09/08/2017	11/25/2027	4,594,118
06051G-GM-	Bank of America Corp Sr Nt		1.G FE	7,500,000	7,500,000	6,994,566	7,500,000	0	0	0	0	5.935	5.935	AO	82,843	318,300	04/19/2017	04/24/2038	7,728,303
06051G-HM-	Bank of America Corp Sr Nt		1.G FE	2,000,000	2,000,000	2,009,167	2,000,000	0	0	0	0	5.890	5.890	JJ	51,702	85,420	07/18/2018	07/23/2029	2,055,841
06051G-HQ-	Bank of America Corp Nt	SD	1.G FE	5,101,950	5,000,000	4,971,847	5,039,107	0	(8,196)	0	0	6.325	6.045	FA	126,507	198,700	04/17/2019	02/07/2030	5,158,133
06051G-JA-8	Bank of America Corp Nt		1.G FE	13,038,933	11,250,000	9,013,944	12,852,575	0	(41,161)	0	0	4.080	3.244	MS	128,775	459,338	04/16/2021	03/20/2051	11,479,500
06051G-JL-4	Bank of America Corp Nt		1.G FE	4,936,200	5,000,000	4,471,250	4,963,610	0	5,841	0	0	1.920	2.054	AO	17,867	96,100	02/17/2021	10/24/2031	5,048,000
06051G-MD-	Bank of America Corp Nt		1.G FE	1,009,710	1,000,000	1,024,222	1,008,952	0	(721)	0	0	5.520	5.391	AO	10,120	55,180	12/06/2024	10/25/2035	1,027,600
06051G-MQ-	Bank of America Corp Nt		1.G FE	5,533,004	5,550,000	5,783,088	5,534,013	0	1,009	0	0	5.740	5.778	FA	0	159,396	02/07/2025	02/12/2036	5,709,285
06406Y-AA-0	Bank of NY Mellon Corp Sub Nt	SD	1.F FE	3,000,000	3,000,000	2,913,644	3,000,000	0	0	0	0	3.300	3.300	FA	35,200	99,000	08/16/2017	08/23/2029	3,049,500
06849R-AC-6	Barrick NA Finance LLC Nt		1.G FE	6,291,806	5,689,000	6,785,351	6,215,002	0	(26,155)	0	0	7.500	6.424	MS	125,632	426,675	11/01/2022	09/15/2038	5,902,338
06849R-AK-8	Barrick NA Finance LLC Nt		2.A FE	3,233,060	3,400,000	3,458,041	3,247,911	0	4,802	0	0	5.750	6.174	MN	32,583	195,500	09/27/2022	05/01/2043	3,497,750
070101-AH-3	Basin Electric Power Coop 1st Mtg Nt		1.F FE	11,834,608	10,974,000	9,568,493	11,699,018	0	(24,760)	0	0	4.750	4.239	AO	94,117	521,265	10/15/2024	04/26/2047	11,234,633

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st		1.F	2,821,867	2,821,867	2,779,225	2,821,867	0	0	0	0	4.000	4.000	AO	28,219	112,875	10/31/2011	10/01/2031	0
070101-J#-8	Basin Electric Power Coop First Mtg Obl		1.F YE	8,550,000	8,550,000	8,985,306	8,550,000	0	0	0	0	6.390	6.390	FA	206,397	546,345	02/12/2024	02/15/2054	147,053
071813-AX-7	Baxter International Nt		2.C FE	2,665,600	2,500,000	2,588,367	2,642,132	0	(8,209)	0	0	6.250	5.590	JD	13,021	156,250	12/16/2022	12/01/2037	2,578,125
071813-BG-3	Baxter International Nt		2.C FE	5,282,240	6,400,000	5,251,001	5,320,945	0	34,010	0	0	4.500	6.081	JD	12,800	288,000	11/13/2024	06/15/2043	6,544,000
071813-CV-9	Baxter International Nt		2.C FE	7,042,720	7,000,000	4,399,944	7,038,846	0	(993)	0	0	3.132	3.100	JD	18,270	219,240	11/16/2021	12/01/2051	7,109,620
073096-B*-9	Bayport Plymers LLC Series D Sr Unsec Nt		1.D PL	10,800,000	10,800,000	10,757,408	10,800,000	0	0	0	0	5.150	5.150	FA	210,120	556,200	02/15/2023	02/15/2035	11,078,100
073952-AB-9	Beacon Funding Trust Nt		2.B FE	10,097,604	10,200,000	10,355,304	10,098,638	0	1,034	0	0	6.266	6.342	FA	241,450	444,886	07/30/2025	08/15/2054	10,519,566
075887-AV-1	Becton Dickinson and Co Nt		2.B FE	3,431,188	3,250,000	3,362,644	3,420,997	0	(8,515)	0	0	6.000	5.441	MN	24,917	195,000	10/09/2024	05/15/2039	3,347,500
075887-BM-0	Becton Dickinson and Co Nt		2.B FE	9,377,550	11,536,000	10,238,618	9,495,402	0	55,992	0	0	4.875	6.542	MN	71,860	562,380	12/19/2023	05/15/2044	11,817,190
075887-BX-6	Becton Dickinson and Co Sr Nt		2.B FE	10,808,606	9,500,000	8,271,619	10,646,795	0	(38,033)	0	0	4.669	3.800	JD	30,802	443,555	07/12/2021	06/06/2047	9,721,778
084664-BU-4	Berkshire Hathaway Finance Inc Nt		1.C FE	5,033,400	5,000,000	4,591,649	5,024,969	0	(1,028)	0	0	4.400	4.357	MN	28,111	220,000	12/07/2015	05/15/2042	5,110,000
084670-F*-4	Berkshire Hathaway Inc Sr. Note, Series		1.C	10,096,251	9,571,500	9,413,868	9,571,500	0	0	0	(524,751)	2.710	2.710	JJ	108,799	0	07/30/2025	07/30/2040	10,233,055
08576P-AQ-4	Berry Global Inc Nt		2.B FE	498,686	500,000	520,924	498,769	0	83	0	0	5.650	5.689	JJ	13,026	15,375	02/13/2025	01/15/2034	514,125
085770-AA-3	Berry Global Escrow Corp Nt		2.B FE	3,234,378	3,208,750	3,209,325	3,208,750	0	0	0	0	4.875	4.875	JJ	72,130	156,427	06/28/2019	07/15/2026	3,286,963
08652B-AB-5	BEST BUY CO INC Nt		2.A FE	4,875,700	5,000,000	4,493,579	4,932,827	0	13,265	0	0	1.950	2.250	AO	24,375	97,500	07/09/2021	10/01/2030	5,048,750
09031W-AA-	Bimbo Bakeries USA Inc Nt		2.A FE	4,424,265	4,500,000	3,427,651	4,430,841	0	1,528	0	0	4.000	4.098	MN	22,000	180,000	05/12/2021	05/17/2051	4,590,000
09031W-AD-	Bimbo Bakeries USA Inc Nt		2.A FE	798,064	800,000	872,098	798,564	0	133	0	0	6.400	6.429	JJ	23,609	51,200	10/30/2023	01/15/2034	825,600
09031W-AE-	Bimbo Bakeries USA Inc Nt		2.A FE	1,150,082	1,165,000	1,194,371	1,151,884	0	957	0	0	5.375	5.523	JJ	29,918	62,619	03/18/2024	01/09/2036	1,196,309
092113-AL-3	Black Hills Corp Nt		2.B FE	3,987,880	4,000,000	3,999,080	3,999,945	0	1,435	0	0	3.950	3.987	JJ	72,856	158,000	01/08/2016	01/15/2026	4,079,000
092113-AN-9	Black Hills Corp Nt		2.B FE	10,323,088	9,650,000	7,704,003	10,230,574	0	(20,356)	0	0	4.200	3.758	MS	119,338	405,300	01/07/2021	09/15/2046	9,852,650
092113-AQ-2	Black Hills Corp Sr Nt		2.B FE	2,040,632	2,050,000	1,975,553	2,044,521	0	621	0	0	4.350	4.393	MN	14,863	89,175	08/14/2018	05/01/2033	2,094,588
09256B-AG-2	Blackstone Hldgs Fin Co LLC Nt		1.E FE	3,589,565	3,500,000	3,254,150	3,570,565	0	(2,327)	0	0	5.000	4.834	JD	7,778	175,000	11/30/2015	06/15/2044	3,587,500
09261H-B*-7	Blackstone Private Credit Fund Series D		2.C FE	6,221,691	6,300,000	6,579,246	6,268,762	0	15,844	0	0	7.490	7.795	AO	104,860	471,870	10/11/2022	10/11/2027	6,535,935
093662-AH-7	Block Financial Nt		2.C FE	6,078,370	5,855,000	5,639,625	5,966,262	0	(23,648)	0	0	3.875	3.398	FA	85,711	226,881	12/17/2020	08/15/2030	5,968,441
096630-AE-8	Boardwalk Pipelines LP Nt		2.B FE	2,965,800	3,000,000	3,009,170	2,998,152	0	4,280	0	0	5.950	6.103	JD	14,875	178,500	05/11/2016	06/01/2026	3,089,250
096630-AG-3	Boardwalk Pipelines LP Nt		2.B FE	1,443,470	1,440,000	1,457,503	1,441,292	0	(371)	0	0	4.800	4.769	MN	11,136	69,120	04/30/2019	05/03/2029	1,474,560
096630-AJ-7	Boardwalk Pipelines LP Nt		2.B FE	1,998,060	2,000,000	1,865,605	1,998,710	0	168	0	0	3.600	3.611	MS	24,000	72,000	02/09/2022	09/01/2032	2,036,000
097023-BK-0	Boeing Co Nt		2.C FE	1,941,040	2,000,000	1,736,122	1,967,949	0	2,920	0	0	3.300	3.506	MS	22,000	66,000	02/18/2015	03/01/2035	2,033,000
097023-CK-9	Boeing Co Nt		2.C FE	4,037,048	3,904,000	2,907,824	4,022,414	0	(3,254)	0	0	3.900	3.702	MN	25,376	152,256	02/11/2021	05/01/2049	3,980,128
097023-CP-8	Boeing Co Nt		2.C FE	6,287,760	6,000,000	5,253,510	6,184,962	0	(18,152)	0	0	3.250	2.853	FA	81,250	195,000	11/26/2019	02/01/2035	6,097,500
097023-CV-5	Boeing Co Nt		2.C FE	2,300,000	2,300,000	2,347,790	2,300,000	0	0	0	0	5.705	5.705	MN	21,869	131,215	04/30/2020	05/01/2040	2,365,608
097023-CW-3	Boeing Co Nt		2.C FE	4,153,725	4,500,000	4,426,175	4,170,962	0	5,531	0	0	5.805	6.402	MN	43,538	261,225	09/21/2022	05/01/2050	4,630,613
097023-CX-1	Boeing Co Nt		2.C FE	3,271,275	3,500,000	3,431,947	3,276,658	0	1,776	0	0	5.930	6.391	MN	34,592	207,550	12/20/2022	05/01/2060	3,603,775
097023-CY-9	Boeing Co Nt		2.C FE	2,678,868	2,700,000	2,774,277	2,689,472	0	2,111	0	0	5.150	5.252	MN	23,175	139,050	05/01/2020	05/01/2030	2,769,525
097023-DC-6	Boeing Co Nt		2.C FE	9,203,636	8,800,000	8,453,213	9,010,128	0	(40,276)	0	0	3.625	3.085	FA	132,917	319,000	12/08/2020	02/01/2031	8,959,500
09739D-AD-2	Boise Cascade Co Nt		3.B FE	1,054,375	1,000,000	989,735	1,015,266	0	(7,193)	0	0	4.875	4.195	JJ	24,375	48,750	10/16/2020	07/01/2030	1,024,375
09951L-AD-5	Booz Allen Hamilton Inc Nt		2.C FE	2,998,830	3,000,000	3,108,258	2,999,142	0	312	0	0	5.950	5.954	AO	37,683	104,621	03/11/2025	04/15/2035	3,089,250
099724-AH-9	Borg Warner Auto Nt		2.A FE	7,776,759	8,200,000	6,859,314	7,750,423	0	7,877	0	0	4.375	4.739	MS	105,632	358,750	04/17/2024	03/15/2045	8,379,375
099724-AL-0	Borg Warner Auto Nt	SD	2.A FE	4,004,780	4,000,000	3,919,269	4,000,911	0	(743)	0	0	2.650	2.630	JJ	53,000	106,000	06/16/2020	07/01/2027	4,053,000
101137-AT-4	Boston Scientific Corp Sr Nt		1.G FE	3,480,400	3,500,000	3,332,518	3,485,253	0	800	0	0	4.550	4.593	MS	53,083	159,250	02/21/2019	03/01/2039	3,579,625
103304-BV-2	Boyd Gaming Nt		3.C FE	1,444,500	1,800,000	1,758,578	1,550,317	0	35,421	0	0	4.750	7.937	MS	25,175	85,500	09/29/2022	06/15/2031	1,821,375
10373Q-BG-4	BP PLC -Spons ADR Nt		1.E FE	4,346,730	4,500,000	2,933,821	4,361,958	0	3,752	0	0	3.000	3.183	FA	47,625	135,000	09/30/2021	02/24/2050	4,567,500
10373Q-BR-0	BP Capital Markets America Inc Nt		1.E FE	14,500,000	14,500,000	11,036,550	14,500,000	0	0	0	0	3.060	3.060	JD	17,255	443,700	06/14/2021	06/17/2041	14,721,850
110122-CQ-9	Bristol Meyers Squibb Co Nt		1.F FE	4,631,480	4,000,000	3,631,212	4,467,291	0	(29,070)	0	0	4.125	3.028	JD	7,333	165,000	11/26/2019	06/15/2039	4,082,500
110122-CR-7	Bristol Meyers Squibb Co Nt		1.F FE	10,810,929	9,680,000	7,909,118	10,678,384	0	(29,427)	0	0	4.250	3.571	AO	74,281	411,400	02/16/2021	10/26/2049	9,885,700

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
110122-DH-8	Bristol Meyers Squibb Co Nt		1.F FE	8,435,000	7,000,000	6,296,537	8,170,457	0	(47,079)	0	0	4.625	3.372	MN	41,368	323,750	11/22/2019	05/15/2044	7,161,875
110122-DR-6	Bristol Meyers Squibb Co Nt		1.F FE	4,988,900	5,000,000	3,556,404	4,991,273	0	485	0	0	2.350	2.364	MN	15,667	117,500	11/09/2020	11/13/2040	5,058,750
11135F-BQ-3	Broadcom Inc Nt		1.G FE	4,970,650	5,000,000	4,240,462	4,977,455	0	1,706	0	0	3.187	3.237	MN	20,361	159,350	09/30/2021	11/15/2036	5,079,675
11135F-BV-2	Broadcom Inc Nt		1.G FE	6,000,000	6,000,000	5,922,050	6,000,000	0	0	0	0	4.926	4.926	MN	37,766	295,560	04/18/2022	05/15/2037	6,147,780
11135F-CS-8	Broadcom Inc Nt		1.G FE	7,352,942	7,250,000	5,484,321	7,352,291	0	(651)	0	0	3.750	3.662	FA	55,885	0	10/21/2025	02/15/2051	7,385,938
11135F-CV-1	Broadcom Inc Nt		1.G FE	7,936,061	9,000,000	7,321,365	7,944,587	0	8,526	0	0	3.500	4.554	FA	64,750	0	11/13/2025	02/15/2041	9,157,500
114259-AU-8	Brooklyn Union Gas Co Nt		2.A FE	4,500,000	4,500,000	3,636,000	4,500,000	0	0	0	0	4.487	4.487	MS	65,622	201,915	02/27/2019	03/04/2049	4,600,958
115236-AC-5	Brown & Brown Inc Nt		2.C FE	6,492,850	6,500,000	5,827,981	6,496,217	0	675	0	0	2.375	2.387	MS	45,455	154,375	09/17/2020	03/15/2031	6,577,188
115236-AE-1	Brown & Brown Inc Nt		2.C FE	2,676,870	3,000,000	2,902,909	2,765,923	0	30,643	0	0	4.200	5.711	MS	36,400	126,000	12/06/2022	03/17/2032	3,063,000
115236-AF-8	Brown & Brown Inc Nt		2.C FE	7,981,860	9,219,000	8,040,157	8,022,441	0	16,698	0	0	4.950	5.907	MS	131,832	456,341	10/18/2023	03/17/2052	9,447,170
115637-AT-7	Brown Forman Corp Nt		1.G FE	2,923,074	2,675,000	2,406,394	2,863,067	0	(14,269)	0	0	4.000	3.231	AO	22,589	107,000	11/22/2022	04/15/2038	2,728,500
12008R-AP-2	Builders Firstsource Inc Nt		3.C FE	915,750	900,000	856,990	907,676	0	(1,955)	0	0	4.250	3.992	FA	15,938	38,250	07/27/2021	02/01/2032	919,125
120568-AZ-3	Bunge LTD Finance Corp Sr Nt		2.A FE	6,596,220	6,600,000	6,572,206	6,599,249	0	412	0	0	3.750	3.757	MS	66,000	247,500	10/04/2017	09/25/2027	6,723,750
12189L-AN-1	Burlington Northern Santa Fe Nt		1.F FE	2,872,740	3,000,000	2,667,582	2,902,606	0	3,604	0	0	4.450	4.728	MS	39,308	133,500	11/30/2015	03/15/2043	3,066,750
12189L-AX-9	Burlington Northern Santa Fe Sr Unsec Nt		1.F FE	3,991,520	4,000,000	3,610,003	3,993,291	0	202	0	0	4.700	4.713	MS	62,667	188,000	08/14/2015	09/01/2045	575,719
124765-G*-3	CAE Inc Sr Nt Ser J		2.C FE	4,000,000	4,000,000	3,936,027	4,000,000	0	0	0	0	4.570	4.570	MS	54,840	182,835	03/13/2019	03/13/2034	314,723
124857-AK-9	ViacomCBS Inc Nt		2.C FE	4,659,550	5,000,000	3,588,183	4,727,126	0	8,373	0	0	4.900	5.367	FA	92,556	245,000	11/30/2015	08/15/2044	5,122,500
124857-AN-3	ViacomCBS Inc Sr Nt		2.C FE	4,618,710	4,500,000	3,120,588	4,595,460	0	(3,266)	0	0	4.600	4.431	JJ	95,450	207,000	08/10/2017	01/15/2045	4,603,500
124857-AQ-6	ViacomCBS Inc Nt		2.C FE	4,677,040	4,750,000	4,748,730	4,749,678	0	8,369	0	0	4.000	4.182	JJ	87,611	190,000	07/07/2015	01/15/2026	1,402,500
1248EP-CE-1	CCO Hldgs LLC Nt		3.C FE	1,884,656	1,875,000	1,765,335	1,875,420	0	(1,709)	0	0	4.500	4.405	FA	31,875	84,375	03/13/2020	08/15/2030	1,917,188
12505B-AG-5	CBRE Services Inc Nt		2.A FE	490,870	500,000	534,215	492,500	0	642	0	0	5.950	6.177	FA	11,239	29,750	06/20/2023	08/15/2034	514,875
12513G-BJ-7	CDW LLC / CDW Finance Corp Nt		2.C FE	4,500,000	4,500,000	4,191,713	4,500,000	0	0	0	0	3.569	3.569	JD	13,384	160,605	11/23/2021	12/01/2031	4,580,302
12542R-J#-8	CHS Inc Sr Nt Ser U		2.B	2,000,000	2,000,000	2,001,008	2,000,000	0	0	0	0	4.690	4.690	JJ	40,647	93,800	01/25/2016	01/25/2027	2,046,900
12542R-L@-	CHS Inc Ser Z Sr Nt		2.B	1,800,000	1,800,000	1,683,440	1,800,000	0	0	0	0	3.480	3.480	MN	10,266	62,640	11/02/2020	11/02/2030	1,831,320
12542R-M*-8	CHS Inc Ser BB Sr Nt		2.B YE	2,700,000	2,700,000	2,306,304	2,700,000	0	0	0	0	3.730	3.730	MN	16,505	100,710	11/02/2020	11/02/2035	2,750,355
12542R-N#-3	CHS Inc Ser GG Sr Nt		2.B	7,500,000	7,500,000	7,556,778	7,500,000	0	0	0	0	6.130	6.130	JJ	200,502	469,967	07/16/2024	07/16/2039	7,719,658
125523-AH-3	Cigna Corp Sr Nt		2.A FE	986,611	990,000	998,999	988,923	0	356	0	0	4.375	4.417	AO	9,144	43,313	09/07/2018	10/15/2028	1,011,656
125523-AJ-9	Cigna Corp Nt		2.A FE	2,280,820	2,000,000	1,915,042	2,205,715	0	(13,201)	0	0	4.800	3.737	FA	36,267	96,000	09/24/2019	08/15/2038	2,048,000
125523-AK-6	Cigna Corp Nt		2.A FE	5,035,800	5,000,000	4,457,681	5,031,926	0	(773)	0	0	4.900	4.853	JD	10,889	245,000	04/25/2019	12/15/2048	5,122,500
125523-BH-2	Cigna Corp Nt		2.A FE	4,771,833	5,070,000	4,932,471	4,788,523	0	10,223	0	0	5.375	5.914	FA	102,949	272,513	05/17/2024	02/15/2042	5,206,256
125523-CF-5	Cigna Corp Sr Nt		2.A FE	3,308,550	3,000,000	2,667,323	3,262,424	0	(8,263)	0	0	4.800	4.153	JJ	66,400	144,000	10/11/2019	07/15/2046	3,072,000
125523-CJ-7	Cigna Corp Nt		2.A FE	4,514,958	4,500,000	3,554,709	4,511,394	0	(661)	0	0	3.200	3.177	MS	42,400	144,000	03/11/2020	03/15/2040	4,572,000
125896-BU-3	CMS Energy Corp Nt		2.C FE	1,200,000	1,200,000	1,180,352	1,200,000	0	0	0	0	4.750	4.750	JD	4,750	57,000	05/15/2020	06/01/2050	1,228,500
126408-GH-0	CSX Corp Sr Nt		1.G FE	2,530,700	2,000,000	2,169,957	2,347,960	0	(25,480)	0	0	6.000	3.993	AO	30,000	120,000	10/04/2017	10/01/2036	2,060,000
126408-GK-3	CSX Corp Nt		1.G FE	8,288,560	7,000,000	7,685,561	7,838,990	0	(54,731)	0	0	6.150	4.769	MN	71,750	430,500	11/30/2015	05/01/2037	7,215,250
126408-GW-	CSX Corp Nt		1.G FE	2,535,325	2,500,000	2,308,077	2,526,209	0	(1,092)	0	0	4.750	4.656	MN	10,226	118,750	07/21/2015	05/30/2042	230,344
126408-HL-0	CSX Corp Sr Nt		1.G FE	4,482,585	4,500,000	3,685,791	4,483,499	0	124	0	0	4.650	4.670	MS	69,750	209,250	02/15/2018	03/01/2068	4,604,625
126650-BP-4	CVS Health Corp Nt		2.B FE	720,957	650,196	656,743	667,228	0	(5,615)	0	0	6.036	4.257	MON	2,289	39,243	11/30/2015	12/10/2028	5,613
126650-BX-7	CVS Health Corp Nt		2.B FE	7,257,619	6,375,000	5,938,550	7,018,666	0	(29,123)	0	0	5.750	4.793	MN	51,930	366,563	11/30/2015	05/15/2041	6,380,091
126650-CM-0	CVS Health Corp Nt		2.B FE	7,909,960	8,000,000	7,870,719	7,946,093	0	4,315	0	0	4.875	4.964	JJ	174,417	390,000	07/14/2015	07/20/2035	3,201,172
126650-CN-8	CVS Health Corp Nt		2.B FE	5,831,393	6,750,000	6,093,944	5,897,686	0	21,818	0	0	5.125	6.253	JJ	154,711	345,938	10/12/2022	07/20/2045	6,922,969
126650-CZ-1	CVS Health Corp Sr Nt		2.B FE	2,485,750	2,500,000	2,203,875	2,487,760	0	292	0	0	5.050	5.087	MS	33,667	126,250	03/06/2018	03/25/2048	2,563,125
126650-DV-9	CVS Health Corp Nt		2.B FE	6,490,640	6,500,000	6,101,637	6,491,016	0	138	0	0	5.625	5.635	FA	132,031	365,625	02/13/2023	02/21/2053	6,682,813
127055-AK-7	Cabot Corp Nt		2.B FE	2,002,540	2,000,000	1,987,028	2,000,129	0	(298)	0	0	3.400	3.384	MS	20,022	68,000	09/21/2016	09/15/2026	2,034,000
127055-AM-3	Cabot Corp Nt		2.B FE	3,029,565	3,050,000	3,097,371	3,035,650	0	1,823	0	0	5.000	5.086	JD	424	152,500	06/07/2022	06/30/2032	3,126,250

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
127097-E#-6	Coterra Energy Inc Ser M Sr Notes		2.B	8,000,000	8,000,000	7,948,486	8,000,000	0	0	0	0	3.770	3.770	MS	86,291	301,600	09/18/2014	09/18/2026	2,903,723
12767*-AA-6	CTL Trust-Ochsner CTL Pass-Through Trust		1.G YE	5,984,709	5,984,709	6,191,995	5,984,709	0	0	0	0	5.760	5.830	MON	15,321	344,719	12/21/2022	01/15/2043	52,348
12769G-AB-6	Caesars Entertainment Inc. Nt		3.C FE	1,018,750	1,000,000	1,035,657	1,008,673	0	(3,695)	0	0	7.000	6.555	FA	26,444	70,000	01/30/2023	02/15/2030	1,035,000
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P		1.E PL	6,124,642	6,124,642	6,211,815	6,124,642	0	0	0	0	5.645	5.712	MON	960	202,303	06/12/2023	06/30/2043	1,467,388
130789-#D-2	California Water Service Series 3		1.D IF	5,000,000	5,000,000	4,610,494	5,000,000	0	0	0	0	5.640	5.640	AO	70,500	0	10/01/2025	10/01/2055	5,141,000
133434-AD-2	Cameron Lng Llc Nt		1.F FE	9,886,472	10,216,000	8,705,663	9,874,247	0	(1,187)	0	0	3.701	4.014	JJ	174,343	277,575	12/09/2025	01/15/2039	10,405,047
134429-AZ-2	Campbell Soup Co Nt		2.C FE	1,569,140	2,000,000	1,493,314	1,572,762	0	3,622	0	0	3.800	5.826	FA	31,456	0	10/07/2025	08/02/2042	2,038,000
14040H-BK-0	Capital One Financial Corp Nt		2.B FE	3,941,960	4,000,000	3,991,626	3,995,671	0	7,330	0	0	3.750	3.943	JJ	63,750	150,000	07/21/2017	07/28/2026	4,075,000
14040H-CT-0	Capital One Financial Corp Nt		2.A FE	9,000,000	9,000,000	9,230,780	9,000,000	0	0	0	0	5.270	5.270	MN	67,192	474,120	05/05/2022	05/10/2033	9,237,150
14040H-CY-9	Capital One Financial Corp Nt		2.A FE	3,750,000	3,750,000	3,924,856	3,750,000	0	0	0	0	5.820	5.820	FA	0	218,138	01/25/2023	02/01/2034	3,859,125
14149Y-AW-	Cardinal Health Inc Nt		2.B FE	2,738,640	2,825,000	2,477,801	2,758,792	0	2,432	0	0	4.600	4.802	MS	38,263	129,950	11/30/2015	03/15/2043	2,889,975
14149Y-BB-3	Cardinal Health Inc Nt		2.B FE	3,578,120	4,000,000	3,442,725	3,640,817	0	10,929	0	0	4.500	5.256	MN	23,000	180,000	05/24/2019	11/15/2044	4,090,000
141781-AW-4	Cargill Inc Nt		1.F FE	1,872,231	1,681,000	1,870,813	1,871,705	0	(526)	0	0	6.625	5.310	MS	32,791	0	12/12/2025	09/15/2037	1,736,683
141781-BC-7	Cargill Inc Nt		1.F FE	744,724	904,000	746,969	747,243	0	2,519	0	0	4.100	5.718	MN	6,177	18,532	07/21/2025	11/01/2042	922,532
141781-BF-0	Cargill Inc Sr Nt		1.F FE	4,849,560	4,500,000	4,065,022	4,792,938	0	(9,199)	0	0	4.760	4.271	MN	22,610	214,200	01/03/2019	11/23/2045	4,607,100
141781-BR-4	Cargill Inc Nt		1.F FE	8,897,850	9,000,000	5,997,270	8,907,970	0	2,325	0	0	3.125	3.184	MN	28,125	281,250	05/21/2021	05/25/2051	9,140,625
141781-BX-1	Cargill Inc Nt		1.F FE	7,206,112	8,600,000	7,131,636	7,227,392	0	21,280	0	0	4.375	5.534	AO	72,115	376,250	02/06/2025	04/22/2052	8,788,125
142339-AH-3	Carlisle Cos Inc Sr Nt		2.B FE	1,494,015	1,500,000	1,491,922	1,498,683	0	651	0	0	3.750	3.798	JD	4,688	56,250	11/13/2017	12/01/2027	1,528,125
142339-AJ-9	Carlisle Cos Inc Nt		2.B FE	3,456,460	3,500,000	3,299,526	3,480,365	0	4,378	0	0	2.750	2.894	MS	32,083	96,250	02/13/2020	03/01/2030	3,548,125
14313*-AB-9	CarMax Auto Superstores Inc Sr Nt Ser B		2.C	1,000,000	1,000,000	998,546	1,000,000	0	0	0	0	4.170	4.170	AO	7,413	41,700	06/22/2016	04/27/2026	1,020,850
144141-DD-7	Carolina Pwr & Lt Co Nt		1.F FE	4,336,587	4,268,000	3,597,237	4,324,300	0	(2,334)	0	0	4.100	3.991	MS	51,524	174,988	03/18/2020	03/15/2043	4,355,494
14448C-AL-8	Carrier Global Corp Nt	SD	2.A FE	3,726,030	3,500,000	3,244,040	3,616,803	0	(22,609)	0	0	2.700	1.978	FA	35,700	94,500	12/21/2020	02/15/2031	3,547,250
14448C-AL-8	Carrier Global Corp Nt		2.A FE	532,290	500,000	463,434	516,686	0	(3,230)	0	0	2.700	1.978	FA	5,100	13,500	12/21/2020	02/15/2031	506,750
14448C-AR-5	Carrier Global Corp Nt		2.A FE	8,072,880	8,000,000	6,463,879	8,055,978	0	(3,182)	0	0	3.377	3.313	AO	64,538	270,160	02/27/2020	04/05/2040	8,135,080
14448C-AR-5	Carrier Global Corp Nt	SD	2.A FE	1,009,110	1,000,000	807,985	1,006,997	0	(398)	0	0	3.377	3.313	AO	8,067	33,770	02/27/2020	04/05/2040	1,016,885
14448C-AS-3	Carrier Global Corp Nt		2.A FE	4,775,580	4,500,000	3,312,860	4,744,451	0	(6,741)	0	0	3.577	3.247	AO	38,453	160,965	02/02/2021	04/05/2050	4,580,483
14448C-BD-5	Carrier Global Corp Nt		2.A FE	2,795,380	2,800,000	3,027,455	2,832,584	0	(427)	0	0	6.200	6.113	MS	51,116	173,600	11/15/2023	03/15/2054	2,886,800
14627*-AC-8	Carter Machinery Company Inc Ser C Sr Nt		2.B PL	3,900,000	3,900,000	4,166,657	3,900,000	0	0	0	0	6.400	6.400	FA	91,520	124,800	02/19/2025	02/19/2035	4,024,800
14627*-AD-6	Carter Machinery Company Inc Ser D Sr Nt		2.B PL	2,900,000	2,900,000	3,106,856	2,900,000	0	0	0	0	6.500	6.500	FA	69,117	94,250	02/19/2025	02/19/2037	2,994,250
149123-CD-1	Caterpillar Inc Nt		1.F FE	3,965,360	4,000,000	3,511,769	3,973,303	0	933	0	0	4.300	4.353	MN	21,978	172,000	10/22/2015	05/15/2044	804,431
15135B-AT-8	Centene Escrow Corp Nt		2.C FE	2,740,250	2,825,000	2,740,091	2,775,745	0	10,978	0	0	4.625	5.118	JD	5,807	130,656	08/05/2022	12/15/2029	2,890,328
15189W-AD-	Centerpoint Energy Resources Nt		2.A FE	4,837,960	4,000,000	4,412,216	4,561,570	0	(34,014)	0	0	6.625	5.035	MN	44,167	265,000	11/30/2015	11/01/2037	4,132,500
15189X-AW-	Centerpoint Houston Nt		1.F FE	3,984,120	4,000,000	2,810,139	3,985,781	0	353	0	0	3.350	3.371	AO	33,500	134,000	03/08/2021	04/01/2051	4,067,000
153527-AN-6	Central Garden & Pet Co Nt		3.B FE	200,875	200,000	191,686	200,336	0	(112)	0	0	4.125	4.060	AO	1,742	8,250	10/02/2020	10/15/2030	204,125
153527-AP-1	Central Garden & Pet Co Nt		3.B FE	900,000	900,000	848,993	900,000	0	0	0	0	4.125	4.125	AO	6,291	37,125	04/16/2021	04/30/2031	918,563
154051-L*-5	Central Maine Power Company First Mortga		1.F	10,000,000	10,000,000	9,630,880	10,000,000	0	0	0	0	5.410	5.410	MN	61,614	541,000	11/20/2024	11/20/2039	10,270,500
15477C-AA-3	Central Parent Inc CDK Globa Nt		4.C FE	2,965,625	3,000,000	2,543,433	2,978,477	0	5,274	0	0	7.250	7.490	JD	9,667	217,500	07/31/2023	06/15/2029	3,108,750
15953P-AN-9	Chapman University Muni		1.F FE	1,581,768	2,355,000	1,475,817	1,597,733	0	14,074	0	0	2.996	5.327	AO	17,639	70,556	11/19/2024	04/01/2051	2,390,278
16115Q-AF-7	CHART INDUSTRIES INC Nt		3.C FE	2,819,188	2,800,000	2,918,287	2,808,519	0	(3,821)	0	0	7.500	7.334	JJ	105,000	210,000	12/15/2022	01/01/2030	2,905,000
161175-AZ-7	Charter Comm Opt Sr Nt		2.C FE	4,218,338	3,750,000	3,870,209	4,049,886	0	(24,392)	0	0	6.384	5.285	AO	45,220	239,400	09/11/2017	10/23/2035	3,869,700
161175-BA-1	Charter Comm Opt Sr Nt		2.C FE	6,816,114	6,800,000	6,393,131	6,808,721	0	(427)	0	0	6.484	6.469	AO	83,283	440,912	12/12/2022	10/23/2045	7,020,456
161175-BM-5	Charter Comm Opt Nt		2.C FE	2,234,720	2,000,000	1,844,001	2,173,362	0	(11,049)	0	0	5.375	4.421	AO	26,875	107,500	10/15/2019	04/01/2038	2,053,750
161175-BT-0	Charter Comm Opt Nt		2.C FE	2,914,056	2,700,000	2,028,239	2,893,384	0	(4,630)	0	0	4.800	4.314	MS	43,200	129,600	02/25/2021	03/01/2050	2,764,800
161175-BV-5	Charter Comm Opt Nt		2.C FE	3,023,730	3,000,000	1,888,296	3,021,369	0	(524)	0	0	3.700	3.656	AO	27,750	111,000	11/19/2020	04/01/2051	3,055,500
161175-CE-2	Charter Communications Nt		2.C FE	2,955,300	3,000,000	2,081,222	2,962,026	0	1,706	0	0	3.500	3.604	MS	35,000	105,000	09/28/2021	03/01/2042	3,052,500

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
16412X-AJ-4	Cheniere Corpus Christi HD Nt		2.B	2,002,756	2,000,000	1,953,163	2,001,083	0	(299)	0	0	3.700	3.683	MN	9,456	74,000	11/06/2019	11/15/2029	2,037,000
166756-AS-5	Noble Energy Inc Nt	SD	1.D FE	2,007,180	2,000,000	1,951,933	2,002,910	0	(749)	0	0	3.250	3.207	AO	13,722	65,000	10/04/2019	10/15/2029	2,032,500
166756-AU-0	Noble Energy Inc Nt		1.D FE	3,923,745	3,500,000	3,496,856	3,850,128	0	(13,175)	0	0	5.250	4.419	MN	23,479	183,750	09/24/2019	11/15/2043	3,591,875
16829@-AG-	Chick Fil A Inc Ser G Sr Nt		2.A PL	9,000,000	9,000,000	7,915,921	9,000,000	0	0	0	0	2.090	2.090	AO	32,395	188,100	10/29/2020	10/29/2030	9,094,050
169905-AF-3	Choice Hotels Nt		2.C FE	4,765,680	4,500,000	4,377,465	4,619,060	0	(30,306)	0	0	3.700	2.934	JD	13,875	166,500	11/10/2020	12/01/2029	4,583,250
169905-AG-1	Choice Hotels Nt		2.C FE	3,233,555	3,250,000	3,093,721	3,241,280	0	1,545	0	0	3.700	3.759	JJ	55,449	120,250	07/09/2020	01/15/2031	3,310,125
171232-AS-0	Chubb Corp Nt		1.F FE	3,895,620	3,000,000	3,391,847	3,597,684	0	(35,706)	0	0	6.500	4.395	MN	24,917	195,000	11/30/2015	05/15/2038	3,097,500
171239-AM-8	Chubb Corp Nt		1.F FE	999,510	1,000,000	1,004,241	999,536	0	26	0	0	4.900	4.906	FA	19,736	0	08/04/2025	08/15/2035	1,024,500
171265-C#-6	Chugach Electric First Mtg Bonds		1.G	4,515,429	4,515,429	3,104,865	4,515,429	0	0	0	0	2.910	2.910	AO	22,265	131,399	10/26/2020	10/30/2050	130,889
17136M-AB-8	Church & Dwight Co Inc Nt		2.A FE	1,999,020	2,000,000	1,825,416	1,999,120	0	16	0	0	5.000	5.003	JD	4,444	100,000	05/18/2022	06/15/2052	2,050,000
171779-AL-5	Ciena Corp Nt		3.B FE	478,563	475,000	458,051	475,825	0	(734)	0	0	4.000	3.834	JJ	7,969	19,000	01/14/2022	01/31/2030	484,500
172062-AE-1	Cincinnati Financial Corp Sr Nt		1.G FE	2,316,040	2,000,000	2,151,240	2,202,531	0	(18,119)	0	0	6.125	4.710	MN	20,417	122,500	10/15/2018	11/01/2034	2,061,250
17248R-AJ-5	Cingular Wireless Nt		2.B FE	4,566,705	3,900,000	4,296,600	4,148,559	0	(34,019)	0	0	7.125	5.842	JD	12,350	277,875	09/23/2005	12/15/2031	0
17252M-AQ-	Cintas Corp No. 2 Nt	SD	1.G FE	999,430	1,000,000	978,467	999,612	0	53	0	0	4.000	4.007	MN	6,667	40,000	04/26/2022	05/01/2032	1,020,000
17252M-AQ-	Cintas Corp No. 2 Nt		1.G FE	999,430	1,000,000	978,467	999,612	0	53	0	0	4.000	4.007	MN	6,667	40,000	04/26/2022	05/01/2032	1,020,000
17275R-AF-9	Cisco Systems Inc Nt		1.D FE	4,635,484	4,450,000	4,612,335	4,599,144	0	(7,241)	0	0	5.500	5.158	JJ	112,857	244,750	11/18/2022	01/15/2040	4,572,375
172967-BU-4	Citigroup Inc Nt		2.B FE	3,358,380	3,000,000	3,204,831	3,184,864	0	(21,207)	0	0	5.875	4.844	FA	63,156	176,250	11/30/2015	02/22/2033	3,088,125
172967-DR-9	Citigroup Inc Nt		2.B FE	1,147,820	1,000,000	1,062,591	1,094,296	0	(6,578)	0	0	6.125	4.974	FA	21,438	61,250	11/30/2015	08/25/2036	1,030,625
172967-EP-2	Citigroup Inc Nt		1.G FE	5,393,745	5,250,000	6,037,266	5,375,252	0	(6,545)	0	0	6.875	6.587	MS	116,302	360,938	11/09/2022	03/05/2038	5,430,469
172967-HS-3	Citigroup Inc Nt		2.B FE	5,004,090	4,500,000	4,368,099	4,919,150	0	(14,383)	0	0	5.300	4.546	MN	36,438	238,500	04/17/2019	05/06/2044	4,619,250
172967-KJ-9	Citigroup Inc Nt		2.B FE	2,085,240	2,000,000	2,001,365	2,002,090	0	(11,099)	0	0	4.600	4.024	MS	28,622	92,000	04/18/2017	03/09/2026	2,046,000
172967-LW-9	Citigroup Inc Sr Nt		1.G FE	4,300,000	4,300,000	4,297,044	4,300,000	0	0	0	0	5.317	5.317	AO	43,186	175,225	04/16/2018	04/23/2029	4,417,478
172967-MD-0	Citigroup Inc Sr Nt		1.G FE	6,016,020	6,000,000	5,292,436	6,013,809	0	(343)	0	0	4.650	4.633	JJ	122,450	279,000	07/16/2018	07/23/2048	6,139,500
172967-NF-4	Citigroup Inc Nt		1.G FE	8,967,380	9,000,000	6,652,667	8,972,369	0	1,255	0	0	2.900	2.923	MN	42,050	261,360	11/02/2021	11/03/2042	9,130,500
17327C-AR-4	Citigroup Inc Nt		2.B FE	5,532,750	5,500,000	5,840,920	5,526,475	0	(2,762)	0	0	6.170	6.088	MN	33,935	339,570	06/27/2023	05/25/2034	5,669,675
18055#-CL-4	Clarion Lion Prop Fund Hldg LP 5.33% Sr		2.A	4,000,000	4,000,000	3,908,896	4,000,000	0	0	0	0	5.530	5.530	JD	18,433	0	12/01/2025	12/01/2035	4,110,600
18538R-AJ-2	Clearwater Paper Nt		4.B FE	1,802,500	1,750,000	1,636,250	1,750,000	0	(7,516)	0	0	4.750	4.750	FA	31,403	83,125	12/11/2020	08/15/2028	1,791,563
186108-CE-4	Cleveland Electric Illum Co Nt		2.C FE	3,189,390	3,000,000	3,149,507	3,124,459	0	(8,127)	0	0	5.950	5.442	JD	7,933	178,500	11/30/2015	12/15/2036	3,089,250
18685@-AH-	Cliffwater Corporate Lending F Ser F Sec		1.C PL	6,300,000	6,300,000	6,519,127	6,300,000	0	0	0	0	5.720	5.720	JJ	162,162	360,360	07/22/2022	07/19/2029	6,480,180
18685@-AL-6	Cliffwater Corporate Lending F Ser I Sec		1.C PL	4,500,000	4,500,000	4,721,822	4,500,000	0	0	0	0	7.100	7.100	JD	22,188	319,500	12/06/2022	12/06/2027	4,659,750
195869-AJ-1	Colonial Pipeline Nt	SD	2.C FE	1,823,113	1,824,000	1,950,163	1,823,649	0	41	0	0	6.580	6.212	FA	41,007	120,019	08/22/2002	08/28/2032	0
195869-AJ-1	Colonial Pipeline Nt		2.C FE	4,742,062	4,496,000	4,806,982	4,619,395	0	(15,066)	0	0	6.580	6.212	FA	101,078	295,837	11/30/2015	08/28/2032	3,201,990
195869-AQ-5	Colonial Pipeline Sr Nt		2.C FE	3,458,910	3,500,000	2,696,107	3,465,162	0	916	0	0	4.250	4.320	AO	31,403	148,750	03/27/2018	04/15/2048	3,574,375
196500-AA-0	Colorado Interstate Gas Co Sr Nt		2.B FE	6,483,605	6,491,000	6,481,198	6,490,439	0	874	0	0	4.150	4.164	FA	101,764	269,377	04/19/2017	08/15/2026	6,625,688
20030N-AK-7	Comcast Corp Nt		1.G FE	2,493,775	2,500,000	2,772,193	2,496,585	0	240	0	0	6.500	6.519	MN	20,764	162,500	11/08/2005	11/15/2035	975,713
20030N-AX-9	Comcast Corp Nt		1.G FE	2,159,082	2,040,000	2,204,814	2,155,849	0	(3,233)	0	0	6.400	5.752	MN	16,683	65,280	06/24/2025	05/15/2038	2,105,280
20030N-BE-0	Comcast Corp Sr Nt		1.G FE	5,756,454	5,503,000	4,824,203	5,696,914	0	(7,875)	0	0	4.650	4.349	JJ	117,994	255,890	03/02/2017	07/15/2042	5,630,945
20030N-BK-6	Comcast Corp Nt		1.G FE	8,273,227	6,541,000	5,702,040	8,019,150	0	(59,770)	0	0	4.750	3.112	MS	103,566	310,698	11/02/2021	03/01/2044	6,696,349
20030N-BM-2	Comcast Corp Nt		1.G FE	3,402,900	3,000,000	2,866,578	3,248,340	0	(26,579)	0	0	4.200	3.042	FA	47,600	126,000	09/12/2019	08/15/2034	3,063,000
20030N-BP-5	Comcast Corp Nt		1.G FE	12,232,699	11,290,000	10,786,203	11,961,609	0	(64,705)	0	0	4.400	3.602	FA	187,665	496,760	09/15/2021	08/15/2035	4,384,380
20030N-CM-	Comcast Corp Sr Nt		1.G FE	5,012,160	5,000,000	4,168,205	5,010,431	0	(263)	0	0	4.700	4.685	AO	49,611	235,000	10/03/2018	10/15/2048	5,117,500
20030N-CN-9	Comcast Corp Sr Nt		1.G FE	2,962,740	3,000,000	2,487,390	2,965,419	0	407	0	0	4.950	5.022	AO	31,350	148,500	11/30/2018	10/15/2058	3,074,250
201723-AQ-6	Commercial Metals Co Nt		3.A FE	251,125	250,000	242,746	250,253	0	(234)	0	0	4.125	4.024	JJ	4,755	10,313	01/13/2022	01/15/2030	255,156
202795-JA-9	Commnwlth Ed Co Nt		1.F FE	3,312,510	3,000,000	2,420,738	3,247,673	0	(11,523)	0	0	3.800	3.147	AO	28,500	114,000	11/26/2019	10/01/2042	3,057,000
205887-AX-0	ConAgra Inc Nt		2.C FE	374,954	280,000	320,927	317,933	0	(7,000)	0	0	8.250	4.982	MS	6,802	23,100	11/30/2015	09/15/2030	291,550

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
205887-CC-4	ConAgra Inc Sr Nt		2.C FE	1,824,223	1,825,000	1,846,237	1,824,751	0	80	0	0	4.850	4.855	MN	14,752	88,513	10/15/2018	11/01/2028	1,869,256
205887-CD-2	ConAgra Inc Nt		2.C FE	12,736,540	11,600,000	11,074,978	12,446,117	0	(57,780)	0	0	5.300	4.466	MN	102,467	614,800	05/23/2024	11/01/2038	11,907,400
205887-CE-0	ConAgra Inc Nt		2.C FE	3,240,160	4,000,000	3,583,369	3,267,206	0	12,747	0	0	5.400	7.022	MN	36,000	216,000	10/18/2023	11/01/2048	4,108,000
207597-DV-4	Conn Lt & Pwr Nt		1.F FE	3,829,350	3,000,000	3,284,183	3,510,180	0	(38,105)	0	0	6.350	4.306	JD	15,875	190,500	11/30/2015	06/01/2036	3,095,250
207597-EP-6	Conn Lt & Pwr Nt		1.F FE	2,993,670	3,000,000	2,839,965	2,993,979	0	99	0	0	5.250	5.264	JJ	72,625	157,500	01/03/2023	01/15/2053	3,078,750
20825C-AQ-7	ConocoPhillips Nt		1.F FE	3,639,748	3,050,000	3,428,019	3,463,051	0	(21,799)	0	0	6.500	5.071	FA	82,604	198,250	11/30/2015	02/01/2039	3,149,125
20826F-AF-3	ConocoPhillips Co Nt		1.F FE	5,023,950	5,000,000	4,745,488	5,012,636	0	(1,242)	0	0	4.150	4.114	MN	26,514	207,500	11/10/2014	11/15/2034	1,378,013
209111-FC-2	Con Edison Co Of NY Nt		1.G FE	6,359,715	7,724,000	6,350,641	6,375,132	0	15,416	0	0	3.950	5.540	MS	101,699	0	09/04/2025	03/01/2043	7,876,549
209111-FD-0	Con Edison Co Of NY Nt		1.G FE	1,248,734	1,420,000	1,237,889	1,249,535	0	801	0	0	4.450	5.502	MS	18,606	0	11/10/2025	03/15/2044	1,451,595
209111-FG-3	Con Edison Co Of NY Nt		1.G FE	1,092,813	1,250,000	1,075,513	1,093,139	0	327	0	0	4.500	5.549	JD	4,688	0	12/04/2025	12/01/2045	1,278,125
209111-FL-2	Con Edison Co Of NY Nt		1.G FE	1,376,321	1,653,000	1,282,286	1,385,026	0	6,738	0	0	3.875	5.130	JD	2,847	64,054	09/18/2024	06/15/2047	1,685,027
209111-FQ-1	Con Edison Co Of NY Sr Nt		1.G FE	6,439,995	6,500,000	5,318,205	6,444,829	0	733	0	0	4.500	4.550	MN	37,375	292,500	10/03/2018	05/15/2058	6,646,250
209111-FT-5	Con Edison Co Of NY Sr Nt		1.G FE	2,490,375	2,500,000	2,164,048	2,491,622	0	201	0	0	4.650	4.674	JD	9,688	116,250	11/27/2018	12/01/2048	2,558,125
209111-FV-0	Con Edison Co Of NY Nt		1.G FE	3,213,593	3,867,000	3,071,663	3,216,345	0	2,752	0	0	4.125	5.401	MN	20,382	79,757	10/23/2025	05/15/2049	3,946,757
209111-GC-1	Con Edison Co Of NY Nt		1.G FE	5,000,000	5,000,000	3,320,004	5,000,000	0	0	0	0	3.200	3.200	JD	13,333	160,000	11/29/2021	12/01/2051	5,080,000
209111-GP-2	Con Edison Co Of NY Nt		1.G FE	2,742,603	2,750,000	2,742,236	2,742,608	0	5	0	0	5.750	5.769	MN	18,448	0	11/17/2025	11/15/2055	2,829,063
21036P-AT-5	Constellation Brands Inc Nt		2.B FE	4,855,240	4,000,000	3,344,181	4,736,202	0	(24,290)	0	0	4.500	3.275	MN	26,000	180,000	09/30/2020	05/09/2047	4,090,000
21036P-BC-1	Constellation Brands Inc Sr Nt		2.B FE	865,127	865,750	878,071	865,565	0	59	0	0	4.650	4.658	MN	5,144	40,257	01/10/2019	11/15/2028	885,879
21036P-BD-9	Constellation Brands Inc Nt		2.B FE	6,543,268	7,500,000	6,935,869	6,581,400	0	17,586	0	0	5.250	6.263	MN	50,313	393,750	10/17/2023	11/15/2048	7,696,875
21036P-BL-1	Constellation Brands Inc Nt		2.B FE	1,819,861	1,825,000	1,832,643	1,821,461	0	466	0	0	4.750	4.786	MN	12,522	86,688	05/02/2022	05/09/2032	1,868,344
210518-CU-8	Consumers Energy Nt		1.F FE	1,562,328	1,879,000	1,551,724	1,565,916	0	3,588	0	0	3.950	5.445	MN	9,484	37,110	09/10/2025	05/15/2043	1,916,110
210518-CY-0	Consumers Energy Nt		1.F FE	3,676,653	3,425,000	2,778,773	3,604,202	0	(13,964)	0	0	4.100	3.640	MN	17,943	115,313	11/05/2025	11/15/2045	3,495,213
210518-DD-5	Consumers Energy Nt		1.E FE	8,127,825	7,033,000	5,853,449	8,015,119	0	(29,662)	0	0	4.350	3.439	AO	64,586	305,936	01/03/2022	04/15/2049	7,185,968
210518-G*-1	Consumers Energy 1st Mtge Bd		1.E	5,500,000	5,500,000	4,679,674	5,500,000	0	0	0	0	4.010	4.010	AO	55,138	220,550	10/01/2018	10/01/2038	5,610,275
210518-G@-	Consumers Energy 1st Mtge Bd		1.E	4,500,000	4,500,000	3,246,153	4,500,000	0	0	0	0	4.280	4.280	AO	48,150	192,600	10/01/2018	10/01/2057	4,596,300
219023-AC-2	Ingredion Inc Nt		2.B FE	2,901,258	2,700,000	2,982,168	2,889,507	0	(11,405)	0	0	6.625	5.770	AO	37,763	178,875	12/19/2024	04/15/2037	2,789,438
219350-AV-7	Corning Inc Nt		2.A FE	2,280,640	2,000,000	2,090,050	2,220,057	0	(10,272)	0	0	5.750	4.701	FA	43,444	115,000	04/08/2019	08/15/2040	2,057,500
219350-AW-5	Corning Inc Nt		2.A FE	9,910,744	8,900,000	8,172,237	9,728,006	0	(37,130)	0	0	4.750	3.954	MS	124,476	422,750	05/04/2021	03/15/2042	9,111,375
219350-AX-3	Corning Inc Nt		2.A FE	7,366,350	7,000,000	6,806,549	7,239,799	0	(16,350)	0	0	4.700	4.311	MS	96,872	329,000	10/25/2016	03/15/2037	7,164,500
224044-BR-7	Cox Communications Inc Nt		2.B FE	1,976,800	2,000,000	2,026,941	1,984,204	0	966	0	0	6.450	6.552	JD	10,750	129,000	11/30/2015	12/01/2036	2,064,500
224044-BV-8	Cox Communications Inc Nt		2.B FE	3,378,510	3,000,000	3,497,503	3,284,945	0	(12,619)	0	0	8.375	7.243	MS	83,750	251,250	11/30/2015	03/01/2039	3,125,625
224044-CG-0	Cox Communications Inc Nt		2.B FE	1,996,620	2,000,000	1,989,435	1,999,725	0	381	0	0	3.350	3.370	MS	19,728	67,000	09/08/2016	09/15/2026	2,033,500
224044-CJ-4	Cox Communications Inc Sr Nt		2.B FE	2,982,420	3,000,000	2,965,634	2,996,721	0	1,931	0	0	3.500	3.570	FA	39,667	105,000	07/25/2017	08/15/2027	3,052,500
224044-CK-1	Cox Communications Inc Sr Nt		2.B FE	7,891,162	7,892,000	5,902,114	7,890,411	0	(80)	0	0	4.600	4.600	FA	137,145	363,032	04/26/2018	08/15/2047	8,073,516
224044-CM-7	Cox Communications Inc Nt		2.B FE	2,678,130	2,700,000	1,502,326	2,680,736	0	519	0	0	2.950	2.991	AO	19,913	79,650	09/10/2020	10/01/2050	2,739,825
23157#-AH-2	Curtiss-Wright Corp Sr Nt Ser G		2.A PL	4,500,000	4,500,000	4,452,228	4,500,000	0	0	0	0	4.050	4.050	FA	63,281	182,250	02/26/2013	02/26/2028	826,403
232806-B*-9	Cypress Semiconductor Sr Note		2.A FE	7,200,000	7,200,000	6,351,043	7,200,000	0	0	0	0	3.270	3.270	JD	9,810	235,440	06/16/2021	06/16/2033	7,317,720
23311R-AA-4	DCP Midstream LLC Nt		2.B FE	449,630	560,000	608,882	477,346	0	3,924	0	0	6.750	8.795	MS	11,130	37,800	11/30/2015	09/15/2037	578,900
233331-AZ-0	DTE Energy Company Sr Nt		2.B FE	5,984,160	6,000,000	5,956,006	5,997,766	0	1,785	0	0	3.800	3.832	MS	67,133	228,000	03/08/2017	03/15/2027	6,114,000
23338V-AA-4	DTE Electric Co Nt		1.F FE	2,321,999	2,800,000	2,331,877	2,328,516	0	6,517	0	0	4.000	5.527	AO	28,000	56,000	08/11/2025	04/01/2043	2,856,000
23338V-AE-6	DTE Electric Co Nt		1.E FE	8,102,142	7,408,000	5,795,409	7,998,051	0	(22,954)	0	0	3.700	3.133	MS	80,706	274,096	04/08/2021	03/15/2045	7,545,048
23357*-AY-7	DTE Gas Company Mrtg Bond Ser G		1.F	6,000,000	6,000,000	5,373,580	6,000,000	0	0	0	0	5.430	5.430	MN	54,300	333,945	10/22/2024	11/01/2054	6,162,900
23357*-BB-6	DTE Gas Company Mtg Bnd Ser G		1.F IF	3,000,000	3,000,000	2,895,648	3,000,000	0	0	0	0	5.960	5.960	AO	48,673	0	09/23/2025	10/01/2055	3,089,400
233853-BF-6	Daimler Truck Financial NA Nt		1.G FE	11,927,640	12,000,000	12,422,783	11,933,002	0	5,362	0	0	5.625	5.705	JJ	315,000	337,500	01/07/2025	01/13/2035	12,337,500
23386#-AU-6	Dairy Farmers of America Inc Ser H Sr Nt		2.B FE	4,500,000	4,500,000	4,484,962	4,500,000	0	0	0	0	4.930	4.930	JJ	107,844	222,975	01/03/2019	01/03/2031	4,609,076

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
23386#-AV-4	Dairy Farmers of America Inc Ser I Sr Nt		2.B FE	4,500,000	4,500,000	4,379,990	4,500,000	0	0	0	0	5.030	5.030	JJ	110,031	227,475	01/03/2019	01/03/2034	4,611,289
23918K-AS-7	DaVita Inc Nt		3.C FE	2,435,000	2,325,000	2,260,807	2,362,632	0	(15,183)	0	0	4.625	3.915	JD	8,961	107,531	12/03/2021	06/01/2030	2,378,766
244199-BA-2	Deere & Co Nt		1.F FE	3,908,820	3,000,000	3,403,791	3,377,012	0	(63,706)	0	0	7.125	4.381	MS	70,063	213,750	11/30/2015	03/03/2031	3,106,875
24703D-BF-7	Dell Intl LLC / EMC Corp Nt		2.B FE	7,994,835	9,000,000	6,843,962	8,022,810	0	37,808	0	0	3.375	4.291	JD	13,500	303,750	10/04/2024	12/15/2041	9,151,875
24703D-BH-3	Dell Intl LLC / EMC Corp Nt		2.B FE	4,344,350	6,750,000	4,596,613	4,426,294	0	35,994	0	0	3.450	6.112	JD	10,350	232,875	09/25/2023	12/15/2051	6,866,438
24703T-AG-1	Dell Intl LLC / EMC Corp Nt		2.B FE	1,762,806	1,775,000	1,831,607	1,769,881	0	1,203	0	0	5.300	5.386	AO	23,519	94,075	03/06/2019	10/01/2029	1,822,038
24703T-AJ-5	Dell Inc Nt		2.B FE	4,081,968	3,600,000	4,362,224	4,008,884	0	(28,074)	0	0	8.100	6.539	JJ	134,460	291,600	03/21/2023	07/15/2036	3,745,800
247109-E@-6	Delmarva Power & Light Co 1st Mtge Bd		1.F	3,750,000	3,750,000	2,895,448	3,750,000	0	0	0	0	4.270	4.270	JD	7,117	160,125	06/21/2018	06/15/2048	3,830,063
247109-F#-3	Delmarva Power & Light Co 1st Mtge Bd		1.F	4,500,000	4,500,000	2,688,460	4,500,000	0	0	0	0	3.060	3.060	FA	52,020	137,700	02/15/2022	02/15/2052	4,568,850
247109-F@-5	Delmarva Power & Light Co 1st Mtge Bd		1.F	9,500,000	9,500,000	5,950,213	9,500,000	0	0	0	0	3.240	3.240	MS	77,805	307,800	03/30/2021	03/30/2051	9,653,900
247361-ZT-8	Delta Airlines Nt		2.C FE	4,083,395	4,100,000	4,008,776	4,092,910	0	1,694	0	0	3.750	3.799	AO	26,906	153,750	10/21/2019	10/28/2029	4,176,875
24906P-AA-7	Dentsply Sirona Inc Nt		2.C FE	8,267,584	8,000,000	7,390,378	8,125,075	0	(28,436)	0	0	3.250	2.774	JD	21,667	260,000	09/24/2020	06/01/2030	8,130,000
24906P-AA-7	Dentsply Sirona Inc Nt	SD	2.C FE	1,086,800	1,000,000	923,797	1,040,613	0	(9,203)	0	0	3.250	2.774	JD	2,708	32,500	09/24/2020	06/01/2030	1,016,250
250847-EK-2	Detroit Edison Nt		1.F FE	9,632,392	9,468,000	7,790,381	9,529,487	0	(9,066)	0	0	3.950	3.831	JD	16,622	373,986	10/02/2024	06/15/2042	9,654,993
251799-AA-0	Devon Energy Corp Nt		2.B	4,898,320	4,000,000	4,660,826	4,446,324	0	(57,362)	0	0	7.950	5.805	AO	67,133	318,000	11/30/2015	04/15/2032	4,159,000
25179M-AN-3	Devon Energy Corp Nt		2.B FE	6,193,460	7,000,000	6,052,474	6,231,152	0	27,580	0	0	4.750	5.798	MN	42,486	332,500	08/22/2024	05/15/2042	7,166,250
25179M-BG-	Devon Energy Corp Nt		2.B FE	4,716,816	4,800,000	4,778,833	4,725,216	0	6,821	0	0	5.200	5.427	MS	73,493	261,387	10/17/2024	09/15/2034	4,924,800
254010-AB-7	CommonSpirit Health Nt		1.G FE	1,894,080	2,000,000	1,734,373	1,919,136	0	3,050	0	0	4.500	4.854	MN	15,000	90,000	11/30/2015	11/01/2042	2,045,000
25434*-AH-6	Dimensional Fund Advisors LP Sr Nt		1.E PL	10,800,000	10,800,000	8,480,646	10,800,000	0	0	0	0	2.880	2.880	JD	21,600	311,040	12/06/2021	12/06/2036	10,955,520
25466A-AE-1	Discover Bank Nt		2.A FE	4,844,627	4,850,000	4,851,333	4,849,890	0	551	0	0	4.250	4.262	MS	61,838	206,125	03/24/2014	03/13/2026	1,805,059
25466A-AJ-0	Discover Bank Nt		2.A FE	4,495,095	4,500,000	4,486,317	4,499,673	0	559	0	0	3.450	3.463	JJ	66,413	155,250	07/21/2016	07/27/2026	4,577,625
25466A-AP-6	Discover Bank Sr Nt		2.A FE	1,547,675	1,550,000	1,572,863	1,549,264	0	251	0	0	4.650	4.669	MS	21,623	72,075	09/10/2018	09/13/2028	1,586,038
254687-DZ-6	Walt Disney Co Nt		1.F FE	2,560,200	2,000,000	2,244,965	2,358,648	0	(33,033)	0	0	6.200	3.817	JD	5,511	124,000	03/20/2019	12/15/2034	2,062,000
254687-EP-7	Walt Disney Co Nt		1.F FE	1,394,530	1,000,000	1,147,479	1,297,065	0	(16,078)	0	0	6.900	4.042	FA	26,067	69,000	03/20/2019	08/15/2039	1,034,500
254687-EZ-5	Walt Disney Co Nt		1.F FE	1,551,576	1,300,000	1,644,935	1,534,300	0	(5,871)	0	0	7.750	6.166	JD	8,396	100,750	11/03/2022	12/01/2045	1,350,375
254687-FB-7	Walt Disney Co Nt		1.F FE	3,724,908	3,300,000	2,978,217	3,656,716	0	(11,204)	0	0	4.750	3.971	MN	20,029	156,750	03/20/2019	11/15/2046	3,378,375
254687-FF-8	Walt Disney Co Nt		1.F FE	5,400,000	5,400,000	7,389,532	5,400,000	0	0	0	0	8.250	8.250	AO	91,575	445,500	03/20/2019	10/17/2096	5,622,750
254687-FS-0	Walt Disney Co Nt		1.F FE	496,580	500,000	447,268	496,925	0	67	0	0	4.700	4.743	MS	6,397	23,500	03/19/2020	03/23/2050	511,750
25468P-CX-2	Walt Disney Co Nt		1.F FE	2,724,216	2,400,000	1,937,262	2,665,443	0	(12,042)	0	0	3.700	2.870	JD	7,400	88,800	10/23/2020	12/01/2042	2,444,400
25470D-BY-4	Warner Bros Discovery Nt		3.B FE	9,253,668	9,250,000	7,401,110	9,253,066	0	(601)	0	0	5.000	4.996	MS	129,757	231,250	06/30/2025	09/20/2037	9,481,250
256677-AF-2	Dollar General Sr Nt		2.B FE	2,329,852	2,325,000	2,328,461	2,326,203	0	(547)	0	0	4.125	4.099	MN	15,984	95,906	04/10/2018	05/01/2028	2,372,953
256677-AH-8	Dollar General Nt		2.C FE	4,483,323	4,500,000	3,535,239	4,485,137	0	347	0	0	4.125	4.147	AO	45,375	185,625	04/01/2020	04/03/2050	4,592,813
256677-AM-7	Dollar General Nt		2.B FE	4,193,000	5,000,000	4,762,674	4,214,897	0	10,166	0	0	5.500	6.778	MN	45,833	275,000	10/11/2023	11/01/2052	5,137,500
256746-AH-1	Dollar Tree Inc Sr Nt		2.B FE	5,645,198	5,650,000	5,653,383	5,648,736	0	497	0	0	4.200	4.210	MN	30,322	237,300	04/06/2018	05/15/2028	5,768,650
256746-AK-4	Dollar Tree Inc Nt		2.B FE	4,821,504	4,800,000	3,223,452	4,819,614	0	(486)	0	0	3.375	3.351	JD	13,500	162,000	11/29/2021	12/01/2051	4,881,000
25731V-AB-0	Dominion Energy South Nt		1.F FE	5,241,359	5,225,000	5,620,932	5,241,008	0	(222)	0	0	6.250	6.226	AO	68,941	326,563	10/04/2023	10/15/2053	5,388,281
25746U-BM-0	Dominion Resources Nt		2.B FE	3,953,080	4,000,000	3,686,369	3,965,171	0	1,451	0	0	4.900	4.981	FA	81,667	196,000	11/30/2015	08/01/2041	4,098,000
25746U-CY-3	Dominion Resources Sr Nt		2.B FE	4,500,000	4,500,000	4,515,035	4,500,000	0	0	0	0	4.250	4.250	JD	15,937	191,250	05/30/2018	06/01/2028	4,595,625
260003-AG-3	Dover Corp Nt		2.A FE	5,788,524	4,800,000	5,351,344	5,536,299	0	(43,440)	0	0	6.600	4.909	MS	93,280	316,800	02/03/2023	03/15/2038	4,958,400
260003-AK-4	Dover Corp Nt		2.A FE	4,746,857	4,100,000	4,116,267	4,575,891	0	(22,338)	0	0	5.375	4.312	MS	73,458	220,375	12/13/2016	03/01/2041	4,210,188
260543-BY-8	Dow Chemical Co Nt		2.B FE	8,367,775	5,725,000	7,359,835	7,636,336	0	(92,693)	0	0	9.400	5.781	MN	68,764	538,150	11/30/2015	05/15/2039	5,994,075
260543-CK-7	Dow Chemical Co Sr Nt		2.B FE	4,181,720	4,000,000	3,651,252	4,104,741	0	(10,593)	0	0	4.250	3.876	AO	42,500	170,000	08/23/2017	10/01/2034	4,085,000
260543-CR-2	Dow Chemical Co Sr Nt		2.B FE	8,353,728	8,750,000	7,683,319	8,372,951	0	6,839	0	0	5.550	5.886	MN	41,818	485,625	10/19/2022	11/30/2048	8,992,813
260543-DD-2	Dow Chemical Co Nt		2.B FE	2,682,648	2,700,000	1,741,282	2,684,762	0	372	0	0	3.600	3.635	MN	12,420	97,200	08/17/2020	11/15/2050	2,748,600
26138E-AY-5	Dr Pepper Snapple Grp Nt		2.B FE	6,498,070	6,500,000	5,302,595	6,498,643	0	39	0	0	4.420	4.422	JD	12,769	287,300	03/20/2017	12/15/2046	6,643,650

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
263901-AD-2	Duke Energy Indiana Inc 1st Mtg Nt		1.F FE	10,250,368	10,163,000	8,710,083	10,231,987	0	(4,069)	0	0	4.200	4.131	MS	125,682	426,846	11/25/2019	03/15/2042	10,376,423
26439X-AC-7	Duke Energy Field Svcs Nt		2.B FE	1,173,810	1,100,000	1,271,524	1,124,261	0	(4,241)	0	0	8.125	7.551	FA	33,516	89,375	06/14/2001	08/16/2030	477,647
26441C-AP-0	Duke Energy Corp Nt		2.B FE	4,115,545	3,264,000	2,893,882	3,991,886	0	(26,489)	0	0	4.800	3.245	JD	6,963	156,672	01/07/2021	12/15/2045	3,342,336
26442C-AA-2	Duke Energy Carolinas Nt		2.A FE	3,659,910	3,000,000	3,230,267	3,426,615	0	(28,067)	0	0	6.100	4.494	JD	15,250	183,000	11/30/2015	06/01/2037	3,091,500
26442E-AG-5	Duke Energy Ohio Sr Nt		1.F FE	8,052,325	7,420,000	6,064,489	7,986,460	0	(17,136)	0	0	4.300	3.775	FA	132,942	319,060	12/09/2021	02/01/2049	7,579,530
26442U-AP-9	Duke Energy Progress LLC Nt		1.F FE	2,371,980	3,000,000	2,325,555	2,374,929	0	2,949	0	0	4.000	5.511	AO	30,000	60,000	09/23/2025	04/01/2052	0
26444H-AF-8	Duke Energy Florida Nt		1.F FE	687,831	835,000	678,616	688,761	0	930	0	0	4.200	5.574	JJ	16,171	0	09/23/2025	07/15/2048	0
26444H-AN-1	Duke Energy Florida Nt		1.F FE	11,385,303	11,200,000	11,576,827	11,382,936	0	(2,164)	0	0	5.950	5.827	MN	85,151	666,400	02/06/2025	11/15/2052	11,533,200
266228-G@-	Duquesne Light Holdings First Mtg Bond S		1.F FE	2,700,000	2,700,000	2,507,807	2,700,000	0	0	0	0	5.670	5.670	MS	46,352	153,090	03/12/2024	03/12/2054	2,776,545
266233-AH-8	Duquesne Light Holdings Nt		2.C FE	4,500,000	4,500,000	4,087,993	4,500,000	0	0	0	0	2.532	2.532	AO	28,485	113,940	09/17/2020	10/01/2030	4,556,970
26875P-AN-1	EOG Resources Inc Nt		1.G FE	4,480,695	4,500,000	4,186,509	4,489,265	0	946	0	0	3.900	3.931	AO	43,875	175,500	03/12/2015	04/01/2035	412,898
26875P-AQ-4	EOG Resources Inc Sr Nt		1.G FE	3,158,448	2,900,000	2,928,070	3,060,437	0	(13,291)	0	0	5.100	4.384	JJ	68,198	147,900	04/25/2017	01/15/2036	2,973,950
26882P-AR-3	ERAC USA Finance Nt		1.G FE	4,994,900	5,000,000	5,602,474	4,997,472	0	218	0	0	6.700	6.708	JD	27,917	335,000	05/25/2004	06/01/2034	2,067,000
26884A-BB-8	ERP Operating LP Nt		1.G FE	1,983,828	2,200,000	1,958,907	1,985,426	0	1,598	0	0	4.500	5.336	JJ	49,500	0	10/14/2025	07/01/2044	2,249,500
26884T-AN-2	ERAC USA Finance LLC Nt		1.G FE	6,533,540	6,500,000	5,662,083	6,537,186	0	(2,652)	0	0	4.500	4.434	FA	110,500	292,500	11/25/2019	02/15/2045	3,246,438
26884T-AR-3	ERAC USA Finance LLC Nt		1.G FE	2,491,850	2,500,000	2,487,243	2,499,174	0	875	0	0	3.300	3.337	JD	6,875	82,500	05/23/2016	12/01/2026	2,541,250
26884T-AX-0	ERAC USA Finance LLC Nt		1.G FE	2,686,500	2,700,000	2,634,851	2,687,020	0	204	0	0	5.400	5.434	MN	24,300	145,800	04/26/2023	05/01/2053	2,772,900
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt		1.B PL	3,593,802	3,593,802	3,489,755	3,593,802	0	0	0	0	4.210	4.247	MON	6,724	151,299	12/14/2017	11/15/2030	2,269,121
277432-AL-4	Eastman Chemical Nt		2.B FE	2,563,078	2,950,000	2,610,195	2,588,236	0	12,412	0	0	4.800	5.972	MS	47,200	141,600	12/06/2023	09/01/2042	3,020,800
277432-AP-5	Eastman Chemical Nt		2.B FE	8,331,805	8,250,000	6,995,735	8,318,705	0	(2,541)	0	0	4.650	4.580	AO	80,988	383,625	08/22/2019	10/15/2044	8,441,813
277432-AW-0	Eastman Chemical Sr Nt		2.B FE	2,383,980	2,405,000	2,423,149	2,397,929	0	2,218	0	0	4.500	4.609	JD	9,019	108,225	10/30/2018	12/01/2028	2,459,113
278062-AD-6	Eaton Corp Nt		1.G FE	5,837,780	6,000,000	5,875,970	5,920,501	0	9,766	0	0	4.000	4.224	MN	39,333	240,000	09/17/2015	11/02/2032	2,575,500
278865-AM-2	Ecolab Inc Nt		1.G FE	11,382,645	10,809,000	11,044,408	11,277,123	0	(13,340)	0	0	5.500	5.097	JD	37,982	404,498	11/13/2025	12/08/2041	11,106,248
278865-BE-9	Ecolab Inc Nt		1.G FE	1,998,120	2,000,000	2,050,674	1,999,096	0	189	0	0	4.800	4.812	MS	25,867	96,000	03/20/2020	03/24/2030	2,048,000
291011-BB-9	Emerson Electric Co Nt		1.F FE	1,740,879	1,408,000	1,524,719	1,637,678	0	(12,418)	0	0	6.125	4.482	AO	18,206	86,240	11/30/2015	04/15/2039	1,451,120
292480-AL-4	Enable Midstream Partners LP Sr Nt		2.B FE	1,489,443	1,501,500	1,525,770	1,498,086	0	1,325	0	0	4.950	5.053	MN	9,497	74,324	05/07/2018	05/15/2028	1,538,662
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt		1.G PL	3,398,267	3,398,267	3,138,664	3,398,267	0	0	0	0	3.980	3.980	JD	376	135,251	08/18/2014	06/30/2040	0
29265A-AS-5	Diamondback Energy Inc Nt		2.B FE	5,963,750	6,500,000	6,797,196	6,365,849	0	55,753	0	0	7.125	8.205	FA	174,958	463,125	11/30/2015	02/15/2028	6,731,563
29273R-AZ-2	Energy Transfer Partners Nt		2.B FE	1,108,888	1,172,000	1,147,597	1,110,003	0	1,115	0	0	5.950	6.455	AO	17,434	34,867	06/20/2025	10/01/2043	1,206,867
29275Y-AC-6	Enersys Nt		3.C FE	1,040,000	1,000,000	992,514	1,011,790	0	(6,564)	0	0	4.375	3.657	JD	1,944	43,750	05/28/2021	12/15/2027	1,021,875
29278N-AF-0	Energy Transfer Partners Sr Nt		2.B FE	1,909,038	1,912,500	1,944,114	1,911,496	0	376	0	0	4.950	4.973	JD	4,208	94,669	06/05/2018	06/15/2028	1,959,834
29279F-AA-7	Energy Transfer Operating LP Sr Nt		2.B FE	7,221,812	7,400,000	7,323,881	7,230,949	0	3,035	0	0	6.250	6.440	AO	97,639	462,500	11/28/2022	04/15/2049	7,631,250
29280H-AB-8	Enel Finance America LLC Nt		2.B FE	5,896,707	9,800,000	7,052,221	6,147,113	0	128,683	0	0	2.875	6.785	JJ	132,266	281,750	06/07/2024	07/12/2041	9,940,875
29362U-AD-6	Entegris Inc Nt		3.B FE	2,011,875	2,000,000	1,921,308	2,002,904	0	(2,096)	0	0	3.625	3.512	MN	12,083	72,500	06/10/2021	05/01/2029	2,036,250
29364D-AU-4	Entergy Arkansas Nt		1.F FE	1,395,394	1,400,000	1,398,361	1,399,867	0	528	0	0	3.500	3.539	AO	12,250	49,000	01/05/2016	04/01/2026	1,424,500
29364W-AV-	Entergy Louisiana LLC Nt		1.F FE	970,060	1,000,000	914,269	975,919	0	731	0	0	4.950	5.150	JJ	22,825	49,500	03/07/2016	01/15/2045	1,024,750
29366M-AA-6	Entergy Arkansas LLC Nt		1.F FE	1,058,750	1,000,000	807,239	1,053,507	0	(1,451)	0	0	4.200	3.845	AO	10,500	42,000	03/02/2022	04/01/2049	1,021,000
29366W-AB-	Entergy Mississippi LLC Nt		1.F FE	2,027,540	2,000,000	1,392,352	2,024,851	0	(613)	0	0	3.500	3.426	JD	5,833	70,000	03/09/2021	06/01/2051	2,035,000
29366W-AC-	Entergy Corp Nt		1.F FE	5,051,034	5,059,000	4,248,430	5,053,518	0	617	0	0	2.550	2.565	JD	10,750	129,005	11/10/2021	12/01/2033	5,123,502
293791-AF-6	Enterprise Products Nt	SD	1.G FE	715,781	625,000	707,926	663,245	0	(4,197)	0	0	6.875	5.818	MS	14,323	42,969	02/15/2005	03/01/2033	0
293791-AF-6	Enterprise Products Nt		1.G FE	5,010,469	4,375,000	4,955,483	4,642,713	0	(29,380)	0	0	6.875	5.818	MS	100,260	300,781	02/15/2005	03/01/2033	3,103,125
29379V-AV-5	Enterprise Products Partners Nt		1.G FE	3,446,024	3,480,000	3,546,451	3,446,991	0	967	0	0	5.700	5.791	FA	74,936	99,180	06/17/2025	02/15/2042	3,579,180
29379V-AY-9	Enterprise Products Partners Nt		1.G FE	6,826,274	7,758,000	6,817,978	6,950,395	0	21,266	0	0	4.450	5.378	FA	130,421	289,384	07/08/2025	02/15/2043	7,930,616
29379V-BL-6	Enterprise Products Partners Nt		1.G FE	2,543,880	2,550,000	2,552,378	2,549,226	0	662	0	0	3.950	3.978	FA	38,052	100,725	04/04/2016	02/15/2027	2,600,363
29379V-BN-2	Enterprise Products Partners Jr Sub Nt		2.B FE	4,500,000	4,500,000	4,492,298	4,500,000	0	0	0	0	5.250	5.250	FA	0	236,250	02/01/2018	08/16/2077	4,618,125

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
29379V-BQ-5	Enterprise Products Partners Nt		1.G FE	7,569,274	6,790,000	5,575,204	7,481,454	0	(21,006)	0	0	4.250	3.569	FA	109,017	288,575	09/07/2021	02/15/2048	6,934,288
29379V-BW-	Enterprise Products Partners Nt		1.G FE	1,995,840	2,000,000	1,604,006	1,996,396	0	85	0	0	4.200	4.212	JJ	35,233	84,000	06/24/2019	01/31/2050	2,042,000
294429-AL-9	Equifax Nt		2.B FE	5,228,706	5,400,000	5,374,659	5,391,093	0	20,958	0	0	3.250	3.655	JD	14,625	175,500	02/02/2017	06/01/2026	5,487,750
29736R-AF-7	Estee Lauder Co Inc Nt		1.G FE	3,537,417	3,207,000	2,457,908	3,481,577	0	(12,532)	0	0	3.700	3.040	FA	44,827	118,659	04/09/2021	08/15/2042	3,266,330
30037D-AE-5	EVERGY METRO Nt		1.F FE	3,996,900	4,000,000	4,041,753	3,996,991	0	91	0	0	5.125	5.135	FA	77,444	0	08/11/2025	08/15/2035	4,102,500
30042*-AB-3	Eversource Gas Mortgage Bonds Ser B		1.G	9,000,000	9,000,000	5,236,808	9,000,000	0	0	0	0	2.920	2.920	AO	65,700	262,800	09/29/2021	10/01/2051	9,131,400
30161N-AY-7	Exelon Corp Nt		2.B FE	3,995,440	4,000,000	3,423,378	3,995,980	0	87	0	0	4.700	4.707	AO	39,689	188,000	03/30/2020	04/15/2050	4,094,000
30231G-AW-	Exxon Mobil Corp Nt		1.D FE	1,500,000	1,500,000	1,254,165	1,500,000	0	0	0	0	4.114	4.114	MS	20,570	61,710	02/29/2016	03/01/2046	1,530,855
30231G-AY-8	Exxon Mobil Corp Nt		1.D FE	10,814,196	10,886,000	8,711,446	10,829,090	0	3,322	0	0	2.995	3.042	FA	122,263	326,036	05/11/2021	08/16/2039	11,049,018
30231G-BF-8	Exxon Mobil Corp Nt		1.D FE	4,035,104	4,000,000	3,668,796	4,027,377	0	(1,467)	0	0	4.227	4.161	MS	47,906	169,080	03/17/2020	03/19/2040	4,084,540
302445-AE-1	Flir Systems Inc Nt		2.B FE	4,605,309	4,500,000	4,162,007	4,549,935	0	(10,929)	0	0	2.500	2.229	FA	46,875	112,500	09/11/2020	08/01/2030	4,556,250
302491-AU-9	FMC Corp Nt		3.A FE	4,047,080	4,000,000	3,547,849	4,018,727	0	(4,935)	0	0	3.450	3.308	AO	34,500	138,000	09/25/2019	10/01/2029	4,069,000
302491-AV-7	FMC Corp Nt		3.A FE	4,522,437	4,500,000	2,860,064	4,519,815	0	(480)	0	0	4.500	4.469	AO	50,625	202,500	09/17/2019	10/01/2049	4,601,250
302491-AY-1	FMC Corp Nt		3.A FE	2,693,547	2,700,000	2,007,222	2,693,754	0	83	0	0	6.375	6.393	MN	20,559	172,125	05/15/2023	05/18/2053	2,786,063
302570-AW-6	FPL Group Capital Inc Nt		2.B FE	146,093	150,000	131,231	146,294	0	53	0	0	6.331	6.557	JAJO	2,374	10,195	06/29/2007	10/01/2066	0
303075-AB-1	Factset Research Systems Inc Nt		2.C FE	4,989,090	5,000,000	4,646,036	4,992,838	0	1,025	0	0	3.450	3.476	MS	57,500	172,500	02/15/2022	03/01/2032	5,086,250
314211-A*-4	Federated Hermes Inc Senior Note		1.G PL	8,100,000	8,100,000	7,390,157	8,100,000	0	0	0	0	3.290	3.290	MS	76,986	266,490	03/17/2022	03/17/2032	8,233,245
31428X-DJ-2	FedEx Corp Nt		2.B FE	1,762,878	1,750,000	1,757,248	1,762,526	0	(352)	0	0	4.900	4.792	JJ	20,247	0	10/09/2025	01/15/2034	1,792,875
31428X-DL-7	FedEx Corp Nt		2.B FE	3,483,591	3,327,000	2,507,663	3,481,612	0	(1,978)	0	0	3.250	2.864	MN	13,816	54,064	10/09/2025	05/15/2041	3,381,064
31428X-DP-8	FedEx Corp Nt		2.B FE	2,029,420	2,000,000	1,823,072	2,029,070	0	(350)	0	0	5.100	4.977	JJ	24,083	0	10/09/2025	01/15/2044	0
31428X-DR-4	FedEx Corp Nt		2.B FE	8,016,613	7,500,000	6,514,463	8,011,970	0	(4,643)	0	0	4.750	4.203	MN	45,521	178,125	10/09/2025	11/15/2045	7,678,125
31428X-DV-5	FedEx Corp Nt		2.B FE	4,940,819	5,000,000	4,384,255	4,941,097	0	278	0	0	4.950	5.038	AO	50,875	0	10/09/2025	10/17/2048	5,123,750
31620M-AU-0	Fidelity National Info Svc Inc Nt		2.B FE	4,330,920	4,400,000	3,655,669	4,343,531	0	1,616	0	0	4.500	4.597	FA	74,800	198,000	08/11/2016	08/15/2046	4,499,000
31620M-AZ-9	Fidelity National Info Svc Inc Nt		2.B FE	3,431,545	4,096,000	3,457,410	3,450,829	0	13,376	0	0	4.750	6.043	MN	24,860	194,560	07/25/2024	05/15/2048	4,193,280
31620M-BU-9	Fidelity National Info Svc Inc Nt		2.B FE	3,975,800	4,000,000	2,966,338	3,980,348	0	998	0	0	3.100	3.141	MS	41,333	124,000	02/23/2021	03/01/2041	4,062,000
31620M-BY-1	Fidelity National Info Svc Inc Nt		2.B FE	2,998,140	3,000,000	3,064,570	2,998,689	0	165	0	0	5.100	5.108	JJ	70,550	153,000	07/06/2022	07/15/2032	3,076,500
31620M-BZ-8	Fidelity National Info Svc Inc Nt		2.B FE	1,799,208	1,800,000	1,741,373	1,799,255	0	12	0	0	5.625	5.628	JJ	46,688	101,250	07/06/2022	07/15/2052	1,850,625
316773-CH-1	Fifth Third Bank Nt		2.B FE	7,211,150	5,000,000	6,139,442	6,494,986	0	(87,822)	0	0	8.250	4.949	MS	137,500	412,500	11/30/2015	03/01/2038	5,206,250
337358-BA-2	First Union Nt		2.B FE	6,327,736	5,035,000	5,864,183	5,679,849	0	(51,435)	0	0	7.500	5.704	AO	79,721	377,625	03/18/2005	04/15/2035	5,223,813
337358-BH-7	First Union Nt		2.B FE	1,276,270	1,000,000	1,019,153	1,018,584	0	(30,792)	0	0	7.574	4.315	FA	31,558	75,740	11/30/2015	08/01/2026	1,037,870
337738-AV-0	Fiserv Nt		2.B FE	4,472,460	4,500,000	3,530,763	4,475,835	0	575	0	0	4.400	4.437	JJ	99,000	198,000	06/10/2019	07/01/2049	4,599,000
337738-BQ-0	Fiserv Nt		2.B FE	4,497,465	4,500,000	4,489,922	4,497,541	0	76	0	0	5.250	5.257	FA	91,875	0	08/04/2025	08/11/2035	4,618,125
337932-AH-0	FirstEnergy Corp Sr Nt		2.C FE	2,691,009	2,700,000	2,689,228	2,698,402	0	989	0	0	3.900	3.940	JJ	48,555	105,300	06/19/2017	07/15/2027	2,752,650
338135-G*-1	Fitchburg Gas and Electric Lig Ser 2024B		2.A	5,400,000	5,400,000	5,218,549	5,400,000	0	0	0	0	5.990	5.990	FA	116,805	323,460	08/21/2024	08/21/2044	5,561,730
341081-EX-1	Florida Pwr & Lt Nt		1.E FE	5,205,957	4,966,000	5,419,210	5,181,611	0	(14,864)	0	0	6.200	5.643	JD	25,658	307,892	04/18/2024	06/01/2036	5,119,946
341081-FD-4	Florida Pwr & Lt 1st Lien Nt		1.E FE	2,901,750	2,500,000	2,491,143	2,802,425	0	(14,852)	0	0	5.250	4.137	FA	54,688	131,250	05/07/2018	02/01/2041	2,565,625
341081-FG-7	Florida Pwr & Lt Nt		1.E FE	13,203,607	11,342,000	9,687,800	12,875,286	0	(82,103)	0	0	4.050	2.955	JD	38,279	418,851	12/02/2025	06/01/2042	11,571,676
341081-FH-5	Florida Pwr & Lt Nt		1.E FE	416,735	500,000	410,612	417,450	0	715	0	0	3.800	5.287	JD	844	9,500	10/09/2025	12/15/2042	509,500
341081-FL-6	Florida Pwr & Lt Nt		1.D FE	2,308,915	2,735,000	2,278,144	2,310,969	0	2,054	0	0	4.050	5.372	AO	27,692	0	11/06/2025	10/01/2044	2,790,384
341081-GV-3	Florida Pwr & Lt Nt		1.D FE	5,982,233	6,088,000	6,111,840	5,984,019	0	1,786	0	0	5.600	5.722	JD	15,152	340,928	02/04/2025	06/15/2054	6,258,464
341081-GY-7	Florida Pwr & Lt Nt		1.D FE	997,510	1,000,000	1,013,233	997,597	0	87	0	0	5.700	5.717	MS	16,783	32,300	02/18/2025	03/15/2055	1,028,500
341081-GZ-4	Florida Pwr & Lt Nt		1.D FE	747,983	750,000	761,885	748,040	0	57	0	0	5.800	5.817	MS	12,808	24,650	02/18/2025	03/15/2065	771,750
341081-HB-6	Florida Pwr & Lt Nt		1.D FE	496,260	500,000	492,158	496,260	0	0	0	0	5.600	5.646	FA	2,022	0	12/02/2025	02/15/2066	514,000
343498-AB-7	Flowers Foods Inc Sr Nt		2.C FE	7,751,460	7,799,000	7,760,908	7,794,537	0	5,799	0	0	3.500	3.578	AO	68,241	272,965	08/09/2017	10/01/2026	7,935,483
34355J-AB-4	Flowserve Corporation Nt		2.C FE	8,975,430	9,000,000	8,048,662	8,984,628	0	2,303	0	0	2.800	2.831	JJ	116,200	252,000	09/09/2021	01/15/2032	9,126,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
34490*-AC-0	Football Club (NFL) Ser XIX-C Trust Ctf		1.F FE	2,000,000	2,000,000	1,991,198	2,000,000	0	0	0	0	5.420	5.420	OCT	26,498	22,282	07/24/2025	10/05/2037	2,109,906
34490*-AF-3	Football Club (NFL) 2025 XIX-F		1.F FE	3,000,000	3,000,000	2,986,742	3,000,000	0	0	0	0	5.420	5.420	OCT	41,102	0	10/02/2025	10/05/2037	3,164,858
34490@-AE-	Football Club (NFL) Ser 2020 XI E Trust		1.F FE	13,297,977	12,600,000	10,919,702	13,117,785	0	(45,530)	0	0	3.530	3.039	OCT	108,724	449,722	10/27/2021	10/05/2035	13,050,958
34501*-AF-0	Football Club (NFL) Ser 2023 SV-F Trust		1.F FE	4,500,000	4,500,000	4,418,102	4,500,000	0	0	0	0	5.720	5.720	OCT	62,920	260,260	03/28/2023	10/05/2043	4,760,975
34501@-AD-	Football Club (NFL) Ser 2024 XVII-D Trus		1.F FE	3,000,000	3,000,000	2,975,853	3,000,000	0	0	0	0	5.890	5.890	OCT	42,212	178,663	03/28/2024	10/05/2043	3,176,700
345370-CQ-1	Ford Motor Company Nt		3.A FE	6,972,720	7,000,000	5,543,497	6,978,587	0	794	0	0	4.750	4.776	JJ	153,319	332,500	10/30/2017	01/15/2043	7,166,250
345370-CR-9	Ford Motor Company Nt		3.A FE	4,295,945	4,250,000	4,245,194	4,254,069	0	(5,580)	0	0	4.346	4.207	JD	11,801	184,705	03/24/2017	12/08/2026	4,342,353
34959J-AH-1	Fortive Corp Nt		2.B FE	6,571,752	5,415,000	4,463,651	6,397,863	0	(35,231)	0	0	4.300	3.076	JD	10,349	232,845	09/23/2020	06/15/2046	5,531,423
34964C-AE-6	Fortune Brands Innovations Inc Nt		2.B FE	1,996,600	2,000,000	1,922,044	1,998,614	0	347	0	0	3.250	3.301	MS	19,139	65,000	09/09/2019	09/15/2029	2,032,500
34964C-AE-6	Fortune Brands Innovations Inc Nt	SD	2.B FE	1,986,160	2,000,000	1,922,044	1,994,332	0	1,416	0	0	3.250	3.301	MS	19,139	65,000	09/25/2019	09/15/2029	2,032,500
34964C-AG-1	Fortune Brands Innovations Inc Nt		2.B FE	10,494,602	12,765,000	10,267,973	10,567,042	0	31,284	0	0	4.500	5.747	MS	153,180	574,425	10/20/2023	03/25/2052	13,052,213
35063@-AA-	Foundry JV HoldCo LLC Series A Sr Note		2.B FE	10,800,000	10,800,000	10,846,919	10,800,000	0	0	0	0	5.720	5.720	JAJO	113,256	628,560	05/31/2023	01/25/2038	10,954,440
350930-AA-1	Foundry JV Holdco LLC Nt		2.B FE	9,382,485	9,500,000	9,755,984	9,406,432	0	8,781	0	0	5.875	6.031	JJ	241,854	567,625	05/10/2023	01/25/2034	9,779,063
35137L-AH-8	Fox Corp Sr Nt		2.B FE	1,607,500	1,607,500	1,628,067	1,607,500	0	0	0	0	4.709	4.709	JJ	32,802	75,697	01/15/2019	01/25/2029	1,645,349
35137L-AJ-4	Fox Corp Nt		2.B FE	6,819,363	7,048,000	7,068,497	6,839,555	0	10,429	0	0	5.476	5.802	JJ	167,244	385,948	01/10/2024	01/25/2039	7,240,974
354613-AM-3	Franklin Resources Inc Nt		1.F FE	4,429,395	4,500,000	2,836,140	4,436,191	0	1,629	0	0	2.950	3.030	FA	51,256	132,750	08/06/2021	08/12/2051	4,566,375
35671D-BC-8	Freeport McMoran Nt		2.B FE	5,394,375	4,500,000	4,356,185	5,275,845	0	(32,065)	0	0	5.450	4.022	MS	72,213	245,250	01/27/2022	03/15/2043	4,622,625
35805B-AE-8	Fresenius Med Care III Nt		2.C FE	6,695,663	6,750,000	6,086,369	6,717,392	0	4,952	0	0	3.000	3.090	JD	16,875	202,500	05/12/2021	12/01/2031	6,851,250
36120P-AC-7	GUSAP III LP Nt		2.B FE	1,743,680	1,600,000	1,825,264	1,736,828	0	(4,027)	0	0	7.250	6.436	AO	24,167	116,000	03/26/2024	04/16/2044	1,658,000
361448-AX-1	GATX Capital Corp Nt		2.B FE	5,654,245	7,750,000	6,478,846	5,754,495	0	48,418	0	0	4.500	6.946	MS	88,156	348,750	11/09/2023	03/30/2045	7,924,375
361448-AZ-6	GATX Capital Corp Sr Nt		2.B FE	8,070,584	8,100,000	8,070,983	8,095,824	0	3,220	0	0	3.850	3.893	MS	78,829	311,850	03/01/2017	03/30/2027	8,255,925
361448-BE-2	GATX Capital Corp Sr Nt		2.B FE	2,096,556	2,100,000	2,121,986	2,098,814	0	331	0	0	4.700	4.719	AO	24,675	98,700	01/29/2019	04/01/2029	2,149,350
361448-BH-5	GATX Capital Corp Nt		2.B FE	3,248,180	3,250,000	2,055,063	3,248,295	0	44	0	0	3.100	3.103	JD	8,396	100,750	02/01/2021	06/01/2051	3,300,375
36164Q-NA-2	GE Capital Intl Funding Sr Nt		1.G FE	8,575,420	8,000,000	7,806,717	8,362,584	0	(29,822)	0	0	4.418	3.860	MN	45,162	353,440	08/20/2019	11/15/2035	8,176,720
36166N-AK-9	GE Capital Funding LLC Nt		1.G FE	5,783,700	5,000,000	5,050,864	5,459,147	0	(67,601)	0	0	4.550	2.902	MN	29,069	227,500	11/25/2020	05/15/2032	5,113,750
362320-BA-0	GTE Corp Nt		2.A FE	5,293,203	4,870,000	5,131,285	4,940,600	0	(27,924)	0	0	6.940	6.249	AO	71,351	337,978	02/28/2003	04/15/2028	2,267,545
36267V-AM-5	GE Healthcare Technologies Nt		2.B FE	6,933,872	6,500,000	7,087,966	6,916,371	0	(6,859)	0	0	6.377	5.890	MN	44,905	414,505	04/13/2023	11/22/2052	6,707,253
364760-AP-3	GAP Stores Inc Nt		3.C FE	1,718,306	1,695,000	1,605,950	1,698,720	0	(4,844)	0	0	3.625	3.325	AO	15,361	61,444	09/16/2021	10/01/2029	1,725,722
366651-AE-7	Gartner Inc Nt		2.C FE	3,061,250	3,000,000	2,844,908	3,023,396	0	(7,999)	0	0	3.750	3.450	AO	28,125	112,500	01/29/2021	10/01/2030	3,056,250
366651-AG-2	Gartner Inc Nt		2.C FE	516,609	515,000	496,405	515,158	0	(340)	0	0	3.625	3.556	JD	830	18,669	06/18/2021	06/15/2029	524,334
368710-AC-3	Genentech Inc Nt		1.E FE	4,585,061	4,600,000	4,544,632	4,592,703	0	576	0	0	5.250	5.271	JJ	111,358	241,500	11/29/2005	07/15/2035	0
369550-BH-0	General Dynamics Corp Nt		1.F FE	7,345,039	6,179,000	5,662,714	7,109,309	0	(54,324)	0	0	4.250	2.913	AO	65,652	262,608	06/03/2021	04/01/2040	6,310,304
369550-BJ-6	General Dynamics Corp Nt		1.F FE	1,675,010	1,700,000	1,433,923	1,677,696	0	512	0	0	4.250	4.338	AO	18,063	72,250	03/23/2020	04/01/2050	1,736,125
369550-BQ-0	General Dynamics Corp Nt		1.F FE	2,935,932	4,029,000	3,037,208	2,950,860	0	14,928	0	0	2.850	5.436	JD	9,569	57,413	09/02/2025	06/01/2041	4,086,413
370334-CG-7	General Mills Inc Sr Nt		2.B FE	499,198	500,000	501,626	499,786	0	87	0	0	4.200	4.220	AO	4,317	21,000	04/19/2018	04/17/2028	510,500
370334-CH-5	General Mills Inc Sr Nt		2.B FE	4,256,235	4,500,000	4,199,373	4,320,914	0	10,347	0	0	4.550	4.987	AO	42,088	204,750	10/03/2018	04/17/2038	4,602,375
370334-CJ-1	General Mills Inc Sr Nt		2.B FE	1,697,272	1,700,000	1,489,802	1,697,665	0	58	0	0	4.700	4.710	AO	16,424	79,900	04/19/2018	04/17/2048	1,739,950
37045V-AF-7	General Motors Co Sr Nt		2.B FE	6,038,620	5,600,000	5,678,546	5,971,234	0	(12,031)	0	0	6.250	5.652	AO	86,528	350,000	04/19/2022	10/02/2043	5,775,000
37045V-AH-3	General Motors Co Sr Nt		2.B FE	5,710,896	5,800,000	5,666,721	5,743,382	0	4,678	0	0	5.000	5.134	AO	72,500	290,000	10/07/2019	04/01/2035	5,945,000
37045V-AN-0	General Motors Co Sr Nt		2.B FE	5,021,135	5,000,000	5,006,769	5,004,100	0	(2,541)	0	0	4.200	4.144	AO	52,500	210,000	01/31/2018	10/01/2027	5,105,000
37045V-AT-7	General Motors Co Nt		2.B FE	4,211,050	5,000,000	4,852,536	4,247,031	0	12,121	0	0	5.950	7.306	AO	74,375	297,500	10/31/2022	04/01/2049	5,148,750
37045X-BG-0	General Motors Finl Co Nt		2.B FE	3,785,473	3,553,000	3,555,763	3,553,000	0	(28,431)	0	0	5.250	5.250	MS	62,178	186,533	01/11/2017	03/01/2026	3,646,266
372460-AA-3	Genuine Parts Co Nt		2.C FE	10,195,114	10,281,000	9,032,840	10,237,272	0	8,546	0	0	1.875	1.968	MN	32,128	192,769	12/21/2020	11/01/2030	10,377,384
375558-AS-2	Gilead Sciences Inc Nt		1.G FE	4,474,400	4,000,000	4,150,493	4,351,062	0	(15,046)	0	0	5.650	4.836	JD	18,833	226,000	11/30/2015	12/01/2041	4,113,000
375558-AX-1	Gilead Sciences Inc Sr Nt		1.G FE	7,687,530	7,000,000	6,456,721	7,542,204	0	(20,473)	0	0	4.800	4.175	AO	84,000	336,000	09/14/2018	04/01/2044	7,168,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
375558-BF-9	Gilead Sciences Inc Sr Nt		1.G FE	1,008,460	1,000,000	999,559	1,000,000	0	(1,053)	0	0	3.650	3.650	MS	12,167	36,500	03/24/2017	03/01/2026	1,018,250
375558-BJ-1	Gilead Sciences Inc Nt		1.G FE	1,562,731	1,401,000	1,303,553	1,511,592	0	(9,135)	0	0	4.000	3.089	MS	18,680	56,040	12/12/2019	09/01/2036	1,429,020
377372-AE-7	Glaxosmithkline Capital Inc Nt		1.F FE	8,432,860	7,946,000	8,911,538	8,365,113	0	(22,770)	0	0	6.375	5.772	MN	64,727	506,558	11/01/2022	05/15/2038	8,199,279
378272-AY-4	Glencore Xstrata PLC Nt		2.A FE	6,550,200	6,500,000	5,955,850	6,525,199	0	(5,379)	0	0	2.500	2.406	MS	54,167	162,500	01/29/2021	09/01/2030	6,581,250
378272-BC-1	Glencore Xstrata PLC Nt		2.A FE	5,024,930	5,000,000	3,704,405	5,022,582	0	(537)	0	0	3.875	3.847	AO	34,444	193,750	04/21/2021	04/27/2051	5,096,875
378272-BG-2	Glencore Xstrata PLC Nt		2.A FE	4,988,650	5,000,000	4,507,435	4,993,141	0	1,096	0	0	2.625	2.651	MS	35,729	131,250	09/15/2021	09/23/2031	5,065,625
37940X-AC-6	Global Payments Inc Nt		2.C FE	5,136,570	4,500,000	3,345,282	5,073,018	0	(16,192)	0	0	4.150	3.354	FA	70,550	186,750	11/05/2021	08/15/2049	4,593,375
37940X-AR-3	Global Payments Inc Nt		2.C FE	8,944,521	9,000,000	8,597,260	8,948,122	0	583	0	0	5.950	5.991	FA	202,300	535,500	03/12/2024	08/15/2052	9,267,750
38141G-B8-6	Goldman Sachs Group Inc Nt		1.F FE	5,574,660	5,600,000	5,601,782	5,575,396	0	659	0	0	5.560	5.597	MN	36,325	311,416	11/15/2024	11/19/2045	5,755,680
38141G-C5-1	Goldman Sachs Group Inc Nt		1.F FE	1,250,000	1,250,000	1,263,367	1,250,000	0	0	0	0	6.056	6.056	JJ	32,173	35,838	01/21/2025	01/28/2056	1,286,475
38141G-FD-1	Goldman Sachs Group Inc Nt		2.B FE	1,198,650	1,000,000	1,116,377	1,133,586	0	(8,070)	0	0	6.750	5.215	AO	16,875	67,500	11/30/2015	10/01/2037	1,033,750
38141G-WB-	Goldman Sachs Group Inc Sr Nt	SD	2.A FE	5,134,250	5,000,000	4,995,609	5,001,246	0	(18,136)	0	0	3.850	3.477	JJ	82,882	192,500	09/12/2017	01/26/2027	5,096,250
38141G-XA-7	Goldman Sachs Group Inc Nt		1.F FE	15,198,609	13,100,000	12,102,819	14,618,730	0	(118,087)	0	0	4.410	3.197	AO	109,123	489,620	09/12/2025	04/23/2039	13,388,855
38141G-YC-2	Goldman Sachs Group Inc Nt		2.A FE	7,711,125	7,500,000	5,795,151	7,675,458	0	(8,903)	0	0	3.210	3.018	AO	46,144	240,750	10/18/2021	04/22/2042	7,620,375
38148Y-AA-6	Goldman Sachs Group Inc Sr Nt		2.A FE	6,500,000	6,500,000	5,844,767	6,500,000	0	0	0	0	5.524	5.524	AO	60,839	261,105	10/24/2017	10/31/2038	6,683,530
384802-AB-0	WW Grainger Inc Nt		1.E FE	11,939,081	11,500,000	10,379,192	11,858,966	0	(12,188)	0	0	4.600	4.355	JD	23,511	529,000	03/20/2019	06/15/2045	8,746,650
38869A-AD-9	Graphic Packaging Nt		3.B FE	1,765,313	1,750,000	1,654,253	1,757,732	0	(1,987)	0	0	3.750	3.617	FA	27,344	65,625	11/12/2021	02/01/2030	1,782,813
38967#-AA-5	Grayson-Collin First Mtg Bond Series 202		2.A	6,381,134	6,381,134	6,349,898	6,381,134	0	0	0	0	6.200	6.200	FA	149,460	395,630	02/15/2024	02/15/2054	235,531
38967#-AB-3	Grayson-Collin 6.04% 1st Mtg Bond Ser 20		2.A	4,000,000	4,000,000	3,976,036	4,000,000	0	0	0	0	6.040	6.040	JJ	101,338	0	07/31/2025	07/31/2055	68,680
39121J-AE-0	Great River Energy Nt		1.G FE	730,346	694,899	735,247	715,234	0	(1,017)	0	0	6.254	5.553	JJ	21,730	43,459	11/30/2015	07/01/2038	15,417
39121J-AG-5	Great River Energy Nt		1.G FE	2,837,306	2,118,420	2,317,996	2,494,165	0	(26,692)	0	0	7.233	4.024	JJ	76,613	153,225	11/30/2015	07/01/2038	133,741
39121J-C#-5	Great River Energy First Mtg Nt Sr 2020A		1.G	4,500,000	4,500,000	3,778,265	4,500,000	0	0	0	0	3.250	3.250	AO	30,875	146,250	08/20/2020	10/15/2045	228,656
398905-AN-9	Group 1 Automotive Inc Nt		3.B FE	3,081,250	3,000,000	2,940,662	3,009,740	0	(15,242)	0	0	4.000	3.467	FA	45,333	120,000	01/29/2021	08/15/2028	3,060,000
40064@-AD-	Guadalupe Valley Electric Coop Series 20		1.D FE	9,000,000	9,000,000	8,713,045	9,000,000	0	0	0	0	5.560	5.552	MS	126,490	0	09/30/2025	09/30/2055	61,668
404119-AJ-8	HCA Inc Nt		2.C FE	890,024	796,000	915,448	878,575	0	(8,096)	0	0	7.500	5.833	MN	9,121	59,700	07/19/2024	11/06/2033	825,850
404119-BU-2	HCA Inc Nt		2.C FE	1,610,856	1,600,000	1,603,482	1,600,824	0	(1,386)	0	0	4.500	4.408	FA	27,200	72,000	08/30/2017	02/15/2027	1,636,000
404119-BV-0	HCA Inc Nt		2.C FE	7,059,778	7,696,000	7,272,784	7,093,512	0	13,019	0	0	5.500	6.159	JD	18,812	423,280	08/07/2024	06/15/2047	7,907,640
404119-BY-4	HCA Inc Nt		2.C FE	1,864,728	1,800,000	1,738,278	1,849,461	0	(2,693)	0	0	5.125	4.837	JD	4,100	92,250	07/10/2019	06/15/2039	1,846,125
404119-CB-3	HCA Inc Nt		2.C FE	8,955,090	9,000,000	6,100,231	8,959,322	0	969	0	0	3.500	3.527	JJ	145,250	315,000	06/21/2021	07/15/2051	9,157,500
404119-CS-6	HCA Inc Nt		2.C FE	4,479,768	4,500,000	3,837,509	4,482,352	0	711	0	0	4.375	4.409	MS	57,969	196,875	03/02/2022	03/15/2042	4,598,438
404119-DH-9	HCA Inc Nt		2.C FE	2,990,910	3,000,000	2,858,798	2,990,954	0	44	0	0	5.700	5.721	MN	28,975	0	10/27/2025	11/15/2055	3,085,500
40434L-AJ-4	HP INC Nt		2.B FE	7,994,490	8,000,000	7,213,448	7,996,707	0	480	0	0	2.650	2.643	JD	8,244	212,000	07/12/2021	06/17/2031	8,106,000
40434L-AJ-4	HP INC Nt	SD	2.B FE	2,010,560	2,000,000	1,803,362	2,006,042	0	(1,063)	0	0	2.650	2.643	JD	2,061	53,000	07/12/2021	06/17/2031	2,026,500
40500#-AN-7	HEB Grocery Company LP Senior Note Serie		1.F	7,000,000	7,000,000	6,645,545	7,000,000	0	0	0	0	5.710	5.710	MS	112,138	399,700	03/20/2024	03/20/2054	7,199,850
406216-AY-7	Halliburton Co Nt		2.A FE	6,574,400	5,000,000	5,888,136	6,125,734	0	(55,466)	0	0	7.450	5.140	MS	109,681	372,500	11/30/2015	09/15/2039	5,186,250
406216-BJ-9	Halliburton Co Nt		2.A FE	8,156,425	8,015,000	7,908,120	8,107,521	0	(7,962)	0	0	4.850	4.693	MN	49,671	388,728	10/01/2019	11/15/2035	3,344,176
406216-BK-6	Halliburton Co Nt		2.A FE	4,036,368	4,000,000	3,576,297	4,029,112	0	(886)	0	0	5.000	4.941	MN	25,556	200,000	11/06/2015	11/15/2045	461,250
406216-BL-4	Halliburton Co Nt		2.A FE	999,740	1,000,000	945,959	999,882	0	26	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030	1,014,600
406216-BL-4	Halliburton Co Nt	SD	2.A FE	2,499,350	2,500,000	2,364,898	2,499,705	0	66	0	0	2.920	2.923	MS	24,333	73,000	02/19/2020	03/01/2030	2,536,500
41242*-BB-7	Hardwood Funding LLC Sr Nt Ser Z		1.G FE	2,000,000	2,000,000	1,991,877	2,000,000	0	0	0	0	3.420	3.420	JD	4,560	68,590	02/29/2016	06/07/2026	2,034,200
41242*-BC-5	Hardwood Funding LLC Sr Nt Ser AA		1.G FE	2,000,000	2,000,000	1,963,554	2,000,000	0	0	0	0	3.520	3.520	JD	4,693	70,595	02/29/2016	06/07/2028	2,035,200
41242*-BD-3	Hardwood Funding LLC Sr Nt Ser BB		1.G FE	2,000,000	2,000,000	1,903,284	2,000,000	0	0	0	0	3.670	3.670	JD	4,893	73,604	02/29/2016	06/07/2031	2,036,700
41242*-BH-4	Hardwood Funding LLC Sr Nt Ser FF		1.G FE	4,000,000	4,000,000	3,749,166	4,000,000	0	0	0	0	3.680	3.680	JD	9,813	147,609	06/07/2017	06/07/2032	4,073,600
41242*-BJ-0	Hardwood Funding LLC Sr Nt Ser GG		1.G FE	1,500,000	1,500,000	1,384,353	1,500,000	0	0	0	0	3.700	3.700	JD	3,700	55,654	06/07/2018	06/07/2033	1,527,750
41242*-CV-2	Hardwood Funding LLC Ser PPP Sr Nt		1.G FE	6,000,000	6,000,000	5,839,727	6,000,000	0	0	0	0	5.700	5.700	JD	22,800	170,050	06/09/2025	06/07/2045	6,171,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
413875-AW-5	L3 Harris Technologies Sr Nt		2.B FE	1,157,751	1,150,000	1,158,827	1,152,093	0	(859)	0	0	4.400	4.315	JD	2,249	50,600	06/01/2018	06/15/2028	1,175,300
416515-AS-3	Hartford Financial Svcs Nt		1.G FE	1,189,280	1,000,000	1,077,587	1,122,547	0	(8,658)	0	0	5.950	4.503	AO	12,561	59,500	10/20/2016	10/15/2036	1,029,750
416515-BA-1	Hartford Financial Svcs Nt		1.G FE	876,406	699,000	795,514	826,462	0	(6,099)	0	0	6.625	4.838	MS	11,706	46,309	11/30/2015	03/30/2040	722,154
418056-AU-1	Hasbro Inc Sr Nt		2.C FE	4,019,775	3,750,000	3,342,284	3,966,405	0	(7,656)	0	0	5.100	4.622	MN	24,438	191,250	10/24/2017	05/15/2044	3,845,625
418056-AV-9	Hasbro Inc Sr Nt		2.B FE	2,496,850	2,500,000	2,477,004	2,499,385	0	345	0	0	3.500	3.515	MS	25,764	87,500	09/08/2017	09/15/2027	2,543,750
418056-AZ-0	Hasbro Inc Nt		2.B FE	1,928,808	1,935,000	1,902,990	1,932,307	0	630	0	0	3.900	3.939	MN	8,804	75,465	11/13/2019	11/19/2029	1,972,733
419866-J@-8	Hawaiian Elec Ser 2020D Sr Nt		3.B	2,700,000	2,700,000	1,761,750	2,700,000	0	0	0	0	3.280	3.280	JD	246	88,560	01/14/2021	12/30/2040	2,744,280
42251#-BA-1	HEB Grocery Company LP Sr Nt Ser G		1.F	8,000,000	8,000,000	6,757,101	8,000,000	0	0	0	0	4.290	4.290	MS	86,753	343,200	03/30/2016	03/30/2042	8,171,600
42307T-AH-1	H.J. Heinz Finance Co Nt		2.B FE	7,824,930	6,845,000	7,743,824	7,712,210	0	(41,153)	0	0	7.125	5.767	FA	203,211	487,706	02/08/2023	08/01/2039	7,088,853
423452-AG-6	Helmerich & Payne Inc Nt		2.B FE	2,993,010	3,000,000	2,677,304	2,995,742	0	672	0	0	2.900	2.927	MS	22,233	87,000	09/27/2021	09/29/2031	3,043,500
42809H-AC-1	Hess Corp Nt		1.D FE	2,503,850	2,500,000	2,697,880	2,503,010	0	(134)	0	0	6.000	5.987	JJ	69,167	150,000	11/30/2015	01/15/2040	2,575,000
42824C-BV-0	HP Enterprise Co Nt		2.B FE	3,715,425	3,750,000	3,717,053	3,719,005	0	2,875	0	0	5.000	5.118	AO	39,583	197,396	09/12/2024	10/15/2034	3,843,750
436440-AP-6	Hologic Inc Nt		3.B FE	868,438	875,000	862,375	871,984	0	902	0	0	3.250	3.367	FA	10,743	28,438	11/19/2021	02/15/2029	889,219
43655*-AC-2	Holt Texas Ltd Series C Sr Secured Note		2.B PL	3,500,000	3,500,000	3,839,777	3,500,000	0	0	0	0	6.850	6.850	MN	30,635	239,750	11/21/2023	11/15/2033	3,619,875
43655*-AD-0	Holt Texas Ltd Series D Sr Secured Note		2.B PL	5,000,000	5,000,000	5,528,141	5,000,000	0	0	0	0	6.950	6.950	MN	44,403	347,500	11/21/2023	11/15/2035	5,173,750
437076-AS-1	Home Depot Inc Nt		1.F FE	11,071,260	9,000,000	9,759,677	10,300,393	0	(91,710)	0	0	5.875	4.215	JD	22,031	528,750	11/30/2015	12/16/2036	9,264,375
437076-BA-9	Home Depot Inc Nt		1.F FE	2,455,100	2,000,000	1,734,291	2,382,036	0	(17,720)	0	0	4.200	2.767	AO	21,000	84,000	09/07/2021	04/01/2043	2,042,000
437076-BH-4	Home Depot Inc Nt		1.F FE	4,239,333	4,250,000	3,598,470	4,241,413	0	263	0	0	4.250	4.265	AO	45,156	180,625	05/28/2015	04/01/2046	459,563
437076-BX-9	Home Depot Inc Sr Nt		1.F FE	3,464,003	3,500,000	3,021,384	3,468,697	0	759	0	0	4.500	4.563	JD	10,938	157,500	11/27/2018	12/06/2048	3,578,750
437076-CD-2	Home Depot Inc Nt		1.F FE	8,444,960	8,000,000	5,643,365	8,394,138	0	(11,135)	0	0	3.350	3.057	AO	56,578	268,000	02/23/2021	04/15/2050	8,134,000
440452-AJ-9	Hormel Foods Corp Nt		1.G FE	4,964,000	5,000,000	3,271,594	4,967,599	0	829	0	0	3.050	3.087	JD	11,861	152,500	05/25/2021	06/03/2051	5,076,250
44107T-BB-1	Host Hotels & Resorts LP Nt		2.B FE	1,966,360	2,000,000	2,066,219	1,970,807	0	2,577	0	0	5.700	5.921	JJ	57,000	130,150	05/07/2024	07/01/2034	2,057,000
44107T-BC-9	Host Hotels & Resorts LP Nt		2.B FE	738,645	750,000	759,165	739,888	0	921	0	0	5.500	5.689	AO	8,708	48,469	08/07/2024	04/15/2035	770,625
444859-BE-1	Humana Inc Nt		2.B FE	6,636,076	6,380,000	5,630,423	6,584,545	0	(6,972)	0	0	4.950	4.687	AO	78,953	315,810	03/13/2017	10/01/2044	6,537,905
444859-BX-9	Humana Inc Nt		2.B FE	5,194,915	5,500,000	5,004,330	5,204,500	0	4,322	0	0	5.500	5.899	MS	89,069	302,500	09/20/2023	03/15/2053	5,651,250
44701Q-BE-1	Huntsman International LLC Nt		3.A FE	4,461,651	4,500,000	4,314,797	4,485,543	0	3,930	0	0	4.500	4.605	MN	33,750	202,500	02/27/2019	05/01/2029	4,601,250
44891A-BL-0	Hyundai Capital America Nt		1.G FE	850,533	810,000	864,384	836,508	0	(5,740)	0	0	6.375	5.459	AO	11,905	51,638	07/18/2023	04/08/2030	835,819
44891A-CP-0	Hyundai Capital America Nt		1.G FE	212,568	215,000	229,207	213,247	0	309	0	0	6.200	6.403	MS	3,703	13,330	09/21/2023	09/21/2030	221,665
44961@-AC-	iGPS Logistics LLC Series C Sr Secured N		2.B PL	2,000,000	2,000,000	2,155,091	2,000,000	0	0	0	0	6.490	6.492	JD	361	129,800	04/18/2024	04/18/2034	2,038,940
450319-D#-2	ITC Midwest LLC 1st Mortg Bnds Ser N		1.E	4,000,000	4,000,000	3,656,131	4,000,000	0	0	0	0	5.250	5.250	JD	12,250	210,000	12/10/2024	12/10/2043	4,105,000
450636-B#-1	ITR Concession Co LLC Sr Sec Nt		2.B FE	3,500,000	3,500,000	3,264,420	3,500,000	0	0	0	0	4.010	4.010	AO	28,460	140,350	10/18/2017	10/18/2032	3,570,175
450636-B@-3	ITR Concession Co LLC Sr Sec Nt		2.B FE	4,500,000	4,500,000	4,357,533	4,500,000	0	0	0	0	3.860	3.860	AO	35,223	173,700	10/18/2017	10/18/2029	4,586,850
450636-D*-3	ITR Concession Co LLC Sr Sec Nt		2.B FE	4,000,000	4,000,000	3,413,867	4,000,000	0	0	0	0	3.350	3.350	AO	27,172	134,000	12/10/2019	12/10/2034	4,019,356
450636-E*-2	ITR Concession Co LLC Sr Sec Nt		2.B FE	5,000,000	5,000,000	4,533,425	5,000,000	0	0	0	0	3.290	3.290	MS	48,436	164,500	03/15/2022	03/15/2032	5,082,250
45138L-BD-4	Idaho Power Corp Nt		1.G FE	3,841,027	5,530,000	4,151,162	3,934,962	0	42,257	0	0	3.650	6.254	MS	67,282	201,845	09/07/2023	03/01/2045	5,630,923
452308-AR-0	Illinois Tool Works Nt		1.E FE	2,978,500	3,500,000	2,957,017	2,980,046	0	1,546	0	0	3.900	5.248	MS	45,500	0	12/04/2025	09/01/2042	3,568,250
454889-AQ-9	Indiana Michigan Power Co Nt		2.A FE	1,694,169	1,700,000	1,470,336	1,695,324	0	139	0	0	4.550	4.571	MS	22,775	77,350	02/29/2016	03/15/2046	1,738,675
455434-BS-8	Indianapolis Power & Light Com Nt		1.F FE	15,369,740	15,000,000	12,782,354	15,150,911	0	(20,304)	0	0	4.700	4.521	MS	235,000	705,000	04/23/2024	09/01/2045	15,352,500
455434-BW-9	Indianapolis Power & Light Com Nt		1.G FE	3,988,480	4,000,000	3,971,468	3,988,874	0	156	0	0	5.700	5.720	AO	57,000	228,000	03/07/2024	04/01/2054	4,114,000
45685E-AJ-5	VOYA Financial Inc Nt		2.A FE	3,719,201	3,865,000	3,837,204	3,723,747	0	4,427	0	0	5.700	6.040	JJ	101,585	220,305	01/08/2025	07/15/2043	3,975,153
45687A-AG-7	Ingersoll-Rand Nt		1.G FE	5,647,585	5,428,000	5,636,704	5,647,399	0	(186)	0	0	5.750	5.390	JD	13,872	0	12/22/2025	06/15/2043	5,584,055
457030-AK-0	Ingles Markets Inc Nt		3.B FE	1,934,344	1,925,000	1,819,031	1,929,406	0	(1,170)	0	0	4.000	3.928	JD	3,422	77,000	06/24/2021	06/15/2031	1,963,500
457187-AB-8	Ingredion Inc Nt		2.B FE	1,999,140	2,000,000	1,986,382	1,999,927	0	95	0	0	3.200	3.205	AO	16,000	64,000	09/15/2016	10/01/2026	2,032,000
457187-AD-4	Ingredion Inc Nt		2.B FE	9,570,837	8,230,000	6,160,804	9,414,450	0	(33,264)	0	0	3.900	3.048	JD	26,748	320,970	07/20/2021	06/01/2050	8,390,485
458140-AV-2	Intel Corp Nt		2.B FE	2,743,567	2,355,000	1,805,326	2,678,720	0	(11,547)	0	0	4.100	3.163	MN	11,265	96,555	12/03/2019	05/19/2046	2,403,278

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
458140-BN-9	Intel Corp Nt		2.B FE	7,469,475	7,500,000	6,105,014	7,471,017	0	301	0	0	4.950	4.973	MS	99,000	371,250	03/20/2020	03/25/2060	7,685,625
458140-BV-1	Intel Corp Nt		2.B FE	9,037,791	9,000,000	6,286,108	9,030,941	0	(1,651)	0	0	2.800	2.772	FA	97,300	252,000	08/23/2021	08/12/2041	9,126,000
458140-CJ-7	Intel Corp Nt		2.B FE	4,033,080	4,000,000	3,723,830	4,031,676	0	(511)	0	0	5.700	5.642	FA	89,300	228,000	02/07/2023	02/10/2053	4,114,000
458140-CK-4	Intel Corp Nt		2.B FE	2,020,950	2,000,000	1,870,209	2,020,506	0	(162)	0	0	5.900	5.832	FA	46,217	118,000	02/07/2023	02/10/2063	2,059,000
45866F-AW-4	Intercontinental Exchange Nt		1.G FE	6,006,970	6,000,000	6,054,714	6,004,749	0	(545)	0	0	4.600	4.587	MS	81,267	276,000	05/12/2022	03/15/2033	6,138,000
45866F-AX-2	Intercontinental Exchange Nt		1.G FE	3,965,840	4,000,000	3,673,800	3,967,945	0	573	0	0	4.950	5.005	JD	8,800	198,000	05/12/2022	06/15/2052	4,099,000
45866F-BB-9	Intercontinental Exchange Nt		1.G FE	2,616,887	2,753,750	2,734,419	2,659,238	0	32,419	0	0	3.625	5.019	MS	33,274	99,823	09/09/2024	09/01/2028	2,803,662
459200-HF-1	Intl Business Machines Corp Nt		1.G FE	3,723,080	4,000,000	3,351,324	3,794,146	0	8,334	0	0	4.000	4.444	JD	4,889	160,000	08/19/2015	06/20/2042	459,000
459200-JH-5	Intl Business Machines Corp Nt		1.G FE	9,923,600	10,000,000	8,826,630	9,938,176	0	1,803	0	0	4.700	4.748	FA	172,333	470,000	02/16/2016	02/19/2046	10,235,000
459200-KB-6	Intl Business Machines Corp Nt		1.G FE	5,591,213	5,250,000	4,686,764	5,505,008	0	(14,951)	0	0	4.150	3.679	MN	27,840	217,875	09/12/2019	05/15/2039	5,358,938
459506-AE-1	Intl Flavors & Fragrance Sr Nt		2.C FE	1,494,750	1,500,000	1,209,225	1,495,660	0	120	0	0	4.375	4.396	JD	5,469	65,625	05/15/2017	06/01/2047	1,532,813
459506-AL-5	Intl Flavors & Fragrance Sr Nt		2.C FE	4,289,647	4,300,000	3,802,539	4,290,953	0	209	0	0	5.000	5.016	MS	56,736	215,000	09/24/2018	09/26/2048	4,407,500
459506-AR-2	Nutrition & Biosciences Nt		2.C FE	7,602,150	7,500,000	5,749,894	7,580,809	0	(4,389)	0	0	3.268	3.174	MN	31,318	245,100	09/09/2020	11/15/2040	7,622,550
459506-AS-0	Nutrition & Biosciences Nt		2.C FE	1,499,865	1,500,000	1,027,739	1,499,865	0	0	0	0	3.468	3.469	JD	4,335	52,020	09/09/2020	12/01/2050	1,526,010
460146-CF-8	Intl Paper Co Nt		2.B FE	5,899,254	5,129,000	5,982,364	5,819,743	0	(31,555)	0	0	7.300	5.867	MN	47,842	374,417	05/10/2023	11/15/2039	5,316,209
460146-CK-7	Intl Paper Co Nt		2.B FE	561,670	500,000	440,523	551,292	0	(1,924)	0	0	4.800	3.994	JD	1,067	24,000	01/16/2020	06/15/2044	512,000
460146-CM-3	Intl Paper Co Nt		2.B FE	2,324,920	2,000,000	1,984,303	2,215,994	0	(19,473)	0	0	5.000	3.610	MS	29,444	100,000	11/14/2019	09/15/2035	2,050,000
460146-CQ-4	Intl Paper Co Nt		2.B FE	9,190,708	9,200,000	7,541,588	9,192,389	0	207	0	0	4.400	4.406	FA	152,924	404,800	08/02/2016	08/15/2047	9,402,400
461070-AK-0	Interstate Power and Light Nt		2.A FE	1,726,556	1,350,000	1,182,885	1,658,798	0	(13,466)	0	0	4.700	2.995	AO	13,395	63,450	08/18/2020	10/15/2043	1,381,725
46128M-AS-0	Inversiones CMPC SA Nt		2.B FE	470,110	465,000	477,290	469,322	0	(447)	0	0	6.125	5.969	JD	633	28,481	02/06/2024	06/23/2033	479,241
46128M-AT-8	Inversiones CMPC SA Nt		2.B FE	1,116,914	1,120,000	1,153,131	1,117,381	0	241	0	0	6.125	6.162	FA	23,819	68,600	05/10/2024	02/26/2034	1,154,300
463556-A@-9	Iroquois Gas Trans System LP Sr Nt Ser A		2.A	5,400,000	5,400,000	4,928,141	5,400,000	0	0	0	0	4.120	4.120	JD	9,888	222,480	05/09/2019	05/09/2034	5,488,992
46433@-AA-	Iskandar Ventures LLC Secured Rev Nts		1.E PL	6,320,488	6,320,488	5,757,008	6,320,488	0	0	0	0	3.410	3.434	MON	9,579	215,529	02/20/2020	06/15/2039	480,902
46625H-JU-5	JPMorgan Chase & Co Sr Nt		1.F FE	5,328,309	4,900,000	4,637,451	5,245,318	0	(12,435)	0	0	4.850	4.286	FA	99,021	237,650	04/20/2018	02/01/2044	5,018,825
46625H-NJ-5	JPMorgan Chase & Co Nt	SD	1.G FE	2,611,975	2,500,000	2,518,170	2,522,285	0	(12,132)	0	0	4.250	3.718	AO	26,563	106,250	07/12/2017	10/01/2027	2,553,125
46625H-NJ-5	JPMorgan Chase & Co Nt		1.G FE	2,089,580	2,000,000	2,014,536	2,017,828	0	(9,705)	0	0	4.250	3.718	AO	21,250	85,000	07/12/2017	10/01/2027	2,042,500
466313-AH-6	Jabil Circuit Inc Nt		2.C FE	2,041,636	2,050,000	2,045,160	2,048,020	0	919	0	0	3.950	4.000	JJ	38,013	80,975	01/17/2018	01/12/2028	2,090,488
466313-AJ-2	Jabil Circuit Inc Nt		2.C FE	1,499,815	1,500,000	1,454,789	1,499,903	0	16	0	0	3.600	3.601	JJ	24,900	54,000	01/08/2020	01/15/2030	1,527,000
466313-AK-9	Jabil Circuit Inc Nt		2.C FE	4,969,308	4,750,000	4,425,728	4,864,206	0	(22,187)	0	0	3.000	2.465	JJ	65,708	142,500	01/08/2021	01/15/2031	4,821,250
46647P-AJ-5	JPMorgan Chase Financial Sr Nt		1.F FE	4,500,000	4,500,000	4,039,923	4,500,000	0	0	0	0	5.935	5.935	JJ	116,483	174,690	07/17/2017	07/24/2038	4,626,767
46647P-AK-2	JPMorgan Chase Financial Nt		1.F FE	6,462,720	8,000,000	6,535,835	6,543,737	0	32,305	0	0	4.030	5.441	JJ	0	322,560	05/23/2023	07/24/2048	8,161,200
46647P-BV-7	JPMorgan Chase Financial Nt		1.F FE	8,880,168	8,800,000	6,330,386	8,863,222	0	(3,485)	0	0	2.520	2.462	MN	25,872	222,200	11/17/2020	11/19/2041	8,910,880
46647P-BX-3	JPMorgan Chase Financial Nt		1.F FE	5,001,800	5,000,000	4,458,491	5,000,960	0	(178)	0	0	1.950	1.946	FA	0	97,650	01/29/2021	02/04/2032	5,048,750
46647P-CD-6	JPMorgan Chase Financial Nt		1.E FE	11,475,860	11,000,000	8,544,289	11,390,234	0	(20,033)	0	0	3.160	2.872	AO	66,623	347,270	06/30/2021	04/22/2042	11,173,800
46647P-ES-1	JPMorgan Chase Financial Nt		1.E FE	2,704,928	2,750,000	2,791,898	2,706,241	0	1,314	0	0	5.530	5.664	MN	13,518	152,185	01/30/2025	11/29/2045	2,826,038
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas		2.B	4,178,912	4,178,912	3,396,069	4,178,912	0	0	0	0	3.214	3.236	MON	5,969	134,310	12/15/2021	12/15/2041	1,071,301
47659@-AA-	Jersey City II (Jersey Cty,NJ) CTL Pass-		1.E	4,738,757	4,693,932	4,539,214	4,727,833	0	(1,535)	0	0	4.850	4.817	MON	10,118	227,656	12/20/2018	10/15/2045	35,657
478160-AJ-3	Johnson & Johnson Nt		1.A FE	160,491	165,000	182,560	163,834	0	270	0	0	6.950	7.173	MS	3,823	11,468	08/31/1999	09/01/2029	170,734
478160-BJ-2	Johnson & Johnson Nt		1.A FE	5,072,001	5,100,000	5,172,009	5,085,939	0	1,453	0	0	4.375	4.417	JD	16,115	223,125	12/04/2013	12/05/2033	1,629,891
478160-BU-7	Johnson & Johnson Nt		1.A FE	4,227,688	4,250,000	3,909,188	4,236,705	0	1,067	0	0	3.550	3.587	MS	50,292	150,875	02/25/2016	03/01/2036	4,325,438
478165-AG-8	SC Johnson & Sons Inc Sr Nt		2.A FE	577,363	550,000	520,520	571,050	0	(1,000)	0	0	4.800	4.442	MS	8,800	26,400	10/04/2018	09/01/2040	563,200
478165-AH-6	SC Johnson & Sons Inc Nt		2.A FE	10,107,627	9,500,000	8,379,710	10,015,943	0	(15,946)	0	0	4.750	4.341	AO	95,264	451,250	03/18/2020	10/15/2046	8,266,781
478375-AH-1	Johnson Controls International Nt		2.A FE	1,008,380	1,000,000	1,077,191	1,006,968	0	(496)	0	0	6.000	5.907	JJ	27,667	60,000	09/26/2022	01/15/2036	1,030,000
478375-AL-2	Johnson Controls International Nt		2.A FE	9,471,046	10,018,000	8,891,796	9,436,011	0	10,467	0	0	4.625	5.031	JJ	230,379	463,333	10/20/2023	07/02/2044	10,249,666
48121@-AJ-0	JRD Holdings LLC Sr Nt Ser 2020C		2.B PL	9,000,000	9,000,000	7,728,996	9,000,000	0	0	0	0	2.730	2.730	MN	29,348	245,700	11/18/2020	11/18/2032	9,122,850

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
48121@-AQ-	JRD Holdings LLC Sr Nt Series 2021D		2.B PL	6,300,000	6,300,000	4,964,463	6,300,000	0	0	0	0	2.980	2.980	AO	40,156	187,740	10/14/2021	10/14/2036	6,393,870
48121@-AW-	JRD Holdings LLC Ser E Sr Nt		2.B PL	6,000,000	6,000,000	5,900,828	6,000,000	0	0	0	0	5.700	5.700	MN	39,900	342,000	11/19/2024	11/19/2039	6,171,000
48126B-AA-1	JPMorgan Chase & Co Nt		1.F FE	5,751,062	5,025,000	5,109,939	5,563,025	0	(22,621)	0	0	5.400	4.457	JJ	131,906	271,350	11/30/2015	01/06/2042	5,160,675
482480-AH-3	KLA Instruments Nt		1.F FE	3,323,861	3,560,000	3,277,226	3,324,550	0	689	0	0	5.000	5.508	MS	52,411	0	12/03/2025	03/15/2049	3,649,000
482480-AL-4	KLA Instruments Nt		1.F FE	1,998,820	2,000,000	2,029,149	1,999,223	0	100	0	0	4.650	4.657	JJ	42,883	93,000	06/21/2022	07/15/2032	2,046,500
482480-AM-2	KLA Instruments Nt		1.F FE	7,524,220	8,000,000	7,259,729	7,546,185	0	7,132	0	0	4.950	5.346	JJ	182,600	396,000	11/04/2022	07/15/2052	8,198,000
485134-BM-1	Evergy Inc Sr Nt		1.F FE	888,343	810,000	795,159	871,553	0	(2,735)	0	0	5.300	4.601	AO	10,733	42,930	12/17/2018	10/01/2041	831,465
485134-BR-0	Evergy Inc Nt		1.F FE	1,696,369	1,442,000	1,178,487	1,664,393	0	(7,001)	0	0	4.200	3.208	MS	17,833	60,564	02/23/2021	03/15/2048	1,472,282
485260-BM-4	Kansas Gas & Elec Nt		1.F FE	3,998,910	3,199,000	2,642,095	3,865,301	0	(28,001)	0	0	4.300	2.819	JJ	63,429	137,557	12/10/2020	07/15/2044	3,267,779
487836-BQ-0	Kellogg Co Nt		2.A FE	5,307,481	5,125,000	4,514,985	5,271,589	0	(4,579)	0	0	4.500	4.285	AO	57,656	235,750	09/13/2016	04/01/2046	5,240,313
491386-D*-6	Kentucky Power Co Sr Nt Ser A		2.B	9,000,000	9,000,000	8,974,007	9,000,000	0	0	0	0	4.180	4.180	MS	95,095	376,200	09/30/2014	09/30/2026	3,981,510
491674-BJ-5	Kentucky Utilities Co Nt		1.F FE	1,197,174	970,000	847,778	1,156,448	0	(7,920)	0	0	4.650	3.199	MN	5,763	45,105	06/22/2020	11/15/2043	992,553
49271V-AC-4	Keurig Dr Pepper Inc Nt		2.B FE	1,043,840	1,000,000	970,114	1,032,195	0	(1,990)	0	0	4.985	4.630	MN	4,985	49,850	05/07/2019	05/25/2038	1,024,925
49326E-EN-9	KeyCorp Nt		2.B FE	4,500,000	4,500,000	4,497,651	4,500,000	0	0	0	0	4.790	4.790	JD	17,963	215,505	05/16/2022	06/01/2033	4,607,775
49338L-AF-0	Keysight Technologies Inc Nt	SD	2.A FE	3,980,656	4,000,000	3,833,960	3,991,921	0	1,961	0	0	3.000	3.056	AO	20,333	120,000	10/15/2019	10/30/2029	4,060,000
49338L-AF-0	Keysight Technologies Inc Nt		2.A FE	995,164	1,000,000	958,490	997,980	0	490	0	0	3.000	3.056	AO	5,083	30,000	10/15/2019	10/30/2029	1,015,000
494368-BL-6	Kimberly Clark Corp Nt		1.F FE	1,079,203	1,336,000	1,061,980	1,088,166	0	8,467	0	0	3.700	5.351	JD	4,119	49,432	12/10/2024	06/01/2043	1,360,716
494550-BF-2	Kinder Morgan Energy Partners Nt		2.B FE	1,947,023	1,839,000	1,992,871	1,939,279	0	(4,162)	0	0	6.550	5.987	MS	35,467	120,455	01/12/2024	09/15/2040	1,899,227
494550-BK-1	Kinder Morgan Energy Partners Sr Nt		2.B FE	2,878,398	2,750,000	2,710,567	2,850,548	0	(4,047)	0	0	5.625	5.279	MS	51,563	154,688	09/18/2017	09/01/2041	2,827,344
494550-BP-0	Kinder Morgan Energy Partners Nt		2.B FE	4,644,956	3,919,000	3,561,231	4,540,464	0	(26,531)	0	0	5.000	3.715	MS	65,317	195,950	10/26/2021	03/01/2043	4,016,975
49456B-AH-4	Kinder Morgan Sr Nt		2.B FE	9,096,057	8,150,000	7,879,593	8,946,714	0	(26,151)	0	0	5.550	4.753	JD	37,694	452,325	10/03/2019	06/01/2045	8,376,163
498894-AA-2	Knife River Holdings Nt		3.B FE	3,535,313	3,500,000	3,666,222	3,518,131	0	(6,886)	0	0	7.750	7.503	MN	45,208	271,250	05/31/2023	05/01/2031	3,635,625
500255-AN-4	Kohls Corp Nt		3.C FE	1,967,840	2,000,000	1,581,866	1,982,801	0	1,902	0	0	6.000	6.152	JJ	55,333	120,000	11/30/2015	01/15/2033	2,060,000
50050N-AA-1	Kontoor Brands Inc Nt		3.C FE	550,375	550,000	524,833	550,071	0	(79)	0	0	4.125	4.110	MN	2,899	22,688	11/19/2021	11/15/2029	561,344
50075N-AZ-7	Kraft Foods Group Inc Nt		2.A FE	3,065,950	2,500,000	2,756,161	2,905,929	0	(19,597)	0	0	6.500	4.893	FA	64,097	162,500	11/30/2015	02/09/2040	2,581,250
50076Q-AR-7	Kraft Foods Group Inc Nt		2.B FE	3,838,275	3,750,000	4,189,010	3,827,843	0	(3,653)	0	0	6.875	6.635	JJ	111,003	257,813	10/12/2022	01/26/2039	3,878,906
50077L-AB-2	Kraft Heinz Food Nt		2.B FE	4,553,640	4,500,000	3,717,538	4,543,010	0	(1,373)	0	0	4.375	4.302	JD	16,406	196,875	09/13/2016	06/01/2046	4,598,438
50077L-AL-0	Kraft Heinz Food Nt		2.B FE	1,485,735	1,500,000	1,493,859	1,491,467	0	681	0	0	5.000	5.076	JJ	34,583	75,000	06/23/2015	07/15/2035	230,625
50077L-AM-8	Kraft Heinz Food Nt		2.B FE	4,860,210	5,000,000	4,585,056	4,859,279	0	3,620	0	0	5.200	5.427	JJ	119,889	260,000	12/17/2024	07/15/2045	5,130,000
50077L-AT-3	Kraft Heinz Food Sr Nt		2.B FE	1,046,604	1,050,000	1,063,767	1,048,869	0	334	0	0	4.625	4.663	JJ	20,369	48,563	06/05/2018	01/30/2029	1,074,281
50077L-BJ-4	Kraft Heinz Food Nt		2.B FE	4,185,675	4,500,000	4,209,941	4,197,781	0	5,340	0	0	5.500	6.029	JD	20,625	247,500	09/21/2023	06/01/2050	4,623,750
501044-CK-5	Kroger Co Nt		2.A FE	3,165,350	2,500,000	2,870,925	2,951,396	0	(26,212)	0	0	6.900	4.924	AO	36,417	172,500	11/30/2015	04/15/2038	2,586,250
501044-CR-0	Kroger Co Nt		2.A FE	6,739,635	6,070,000	5,659,788	6,591,073	0	(23,173)	0	0	5.000	4.242	AO	64,072	303,500	03/03/2020	04/15/2042	6,221,750
501044-CT-6	Kroger Co Nt		2.A FE	1,560,038	1,616,000	1,515,991	1,562,489	0	1,792	0	0	5.150	5.445	FA	34,677	83,224	08/22/2024	08/01/2043	1,657,612
501044-DC-2	Kroger Co Sr Nt		2.A FE	4,467,960	4,500,000	4,496,894	4,499,639	0	4,237	0	0	3.500	3.597	FA	65,625	157,500	06/29/2017	02/01/2026	4,578,750
501044-DL-2	Kroger Co Sr Nt		2.A FE	3,350,690	3,370,000	3,413,451	3,363,191	0	2,045	0	0	4.500	4.572	JJ	69,928	151,650	01/07/2019	01/15/2029	3,445,825
501044-DW-8	Kroger Co Nt		2.A FE	4,481,460	4,500,000	4,285,355	4,481,979	0	331	0	0	5.500	5.528	MS	72,875	259,875	08/20/2024	09/15/2054	4,623,750
50155Q-AL-4	Kyndryl Holdings Inc Nt		2.B FE	4,488,525	4,500,000	4,107,303	4,492,925	0	1,097	0	0	3.150	3.180	AO	29,925	141,750	10/07/2021	10/15/2031	4,570,875
50187T-AF-3	LGI Homes Inc Nt		3.C FE	2,011,875	2,000,000	1,822,644	2,005,213	0	(1,587)	0	0	4.000	3.908	JJ	36,889	80,000	06/17/2021	07/15/2029	2,040,000
50202*-AE-1	Lidl US, LLC Sr Nt		2.A YE	6,300,000	6,300,000	5,842,635	6,300,000	0	0	0	0	4.850	4.850	MS	101,850	305,550	08/31/2022	09/01/2037	6,452,775
50247V-AB-5	LYB Intl Finance BV Nt		2.B FE	8,435,976	8,730,000	7,536,222	8,448,336	0	8,926	0	0	5.250	5.535	JJ	211,339	458,325	07/08/2024	07/15/2043	8,959,163
50249A-AA-1	Lyb Int Finance III Nt		2.B FE	5,238,450	4,500,000	3,227,992	5,152,151	0	(18,368)	0	0	4.200	3.303	AO	39,900	189,000	12/22/2020	10/15/2049	4,594,500
50249A-AD-5	Lyb Int Finance III Nt		2.B FE	3,769,121	4,814,000	3,437,290	3,803,764	0	18,528	0	0	4.200	5.824	MN	33,698	202,188	02/07/2024	05/01/2050	4,915,094
50249A-AH-6	Lyb Int Finance III Nt		2.B FE	6,285,510	6,300,000	4,557,819	6,288,395	0	598	0	0	3.375	3.391	AO	53,156	212,625	10/06/2020	10/01/2040	6,406,313
50540R-AS-1	Laboratory Corp of Amer Sr Nt		2.B FE	10,335,045	9,500,000	8,447,171	10,208,715	0	(26,039)	0	0	4.700	4.111	FA	186,042	446,500	04/30/2021	02/01/2045	9,723,250

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
505597-AD-6	Laclede Group Nt		2.B FE	4,764,160	4,000,000	3,426,235	4,638,943	0	(24,889)	0	0	4.700	3.502	FA	71,022	188,000	07/23/2020	08/15/2044	4,094,000
512807-AT-5	Lam Research Corp Sr Nt		1.G FE	4,478,699	4,500,000	4,115,202	4,481,344	0	424	0	0	4.875	4.905	MS	64,594	219,375	03/08/2019	03/15/2049	4,609,688
513075-BT-7	Lamar Media Corp Nt		3.B FE	100,000	100,000	96,597	100,000	0	0	0	0	4.000	4.001	JD	178	4,000	01/24/2020	02/15/2030	100,667
513075-BZ-3	Lamar Media Corp Nt		3.C FE	1,000,000	1,000,000	941,375	1,000,000	0	0	0	0	3.625	3.626	AO	7,653	36,250	01/07/2021	01/15/2031	1,009,063
517834-AL-1	Las Vegas Sands Corp Nt		2.C FE	586,024	556,000	584,361	585,783	0	(241)	0	0	6.200	5.413	FA	13,023	0	11/25/2025	08/15/2034	573,236
521865-AZ-8	Lear Corp Nt		2.B FE	905,680	1,000,000	902,511	908,843	0	1,761	0	0	5.250	5.979	MN	6,708	52,500	03/14/2024	05/15/2049	1,026,250
521865-BC-8	Lear Corp Nt		2.B FE	761,980	1,000,000	888,518	828,513	0	22,925	0	0	2.600	6.031	JJ	11,989	26,000	11/30/2022	01/15/2032	1,013,000
521865-BD-6	Lear Corp Nt		2.B FE	5,367,200	8,000,000	5,424,035	5,446,424	0	40,091	0	0	3.550	5.984	JJ	130,956	284,000	01/02/2024	01/15/2052	8,142,000
52214#-AA-7	Solventum 6.47% CTLPass-Thru Certificate		2.C	5,000,000	5,000,000	5,305,044	5,000,000	0	0	0	0	6.470	6.558	MON	14,378	323,500	11/20/2024	04/15/2046	51,909
524660-AY-3	Leggett & Platt Inc Sr Nt		2.C FE	3,973,640	4,000,000	3,942,814	3,994,335	0	2,880	0	0	3.500	3.579	MN	17,889	140,000	11/14/2017	11/15/2027	4,070,000
524660-AZ-0	Leggett & Platt Inc Nt		2.C FE	1,909,917	1,825,000	1,805,073	1,857,567	0	(10,221)	0	0	4.400	3.757	MS	23,644	80,300	06/03/2020	03/15/2029	1,865,150
524660-BA-4	Leggett & Platt Inc Nt		2.C FE	4,502,115	4,500,000	2,957,060	4,500,580	0	(143)	0	0	3.500	3.499	MN	20,125	157,500	11/16/2021	11/15/2051	4,578,750
52532X-AF-2	Leidos Inc Nt		2.B FE	839,086	850,000	848,948	844,631	0	1,088	0	0	4.375	4.536	MN	4,752	37,188	05/07/2020	05/15/2030	868,594
52532X-AH-8	Leidos Inc Nt		2.B FE	9,199,115	9,500,000	8,547,551	9,333,723	0	29,688	0	0	2.300	2.666	FA	82,544	218,500	03/30/2021	02/15/2031	9,609,250
526057-CV-4	Lennar Corp Sr Nt		2.B FE	2,003,214	1,993,750	2,009,429	1,994,990	0	(1,241)	0	0	5.000	4.932	JD	4,431	99,688	02/20/2018	06/15/2027	2,043,594
52736R-BJ-0	Levi Strauss & Co Nt		3.A FE	2,353,438	2,325,000	2,165,094	2,336,272	0	(3,731)	0	0	3.500	3.320	MS	27,125	81,375	06/18/2021	03/01/2031	2,365,688
53079E-BF-0	Liberty Mutual Group Nt		2.B FE	4,886,700	5,000,000	4,397,026	4,909,900	0	2,887	0	0	4.850	5.000	FA	101,042	242,500	04/07/2016	08/01/2044	5,121,250
53079E-BN-3	Liberty Mutual Group Nt		2.B FE	4,490,055	4,500,000	4,202,079	4,490,654	0	154	0	0	5.500	5.515	JD	11,000	247,500	06/01/2022	06/15/2052	4,623,750
53154*-AN-3	Liberty Utilities Finance GP1 Sr Nt Ser		2.A FE	6,000,000	6,000,000	5,397,373	6,000,000	0	0	0	0	4.540	4.540	AO	46,157	272,400	03/24/2017	04/30/2037	6,136,200
53154*-AP-8	Liberty Utilities Finance GP1 Sr Nt Ser		2.A FE	6,000,000	6,000,000	4,985,950	6,000,000	0	0	0	0	4.890	4.890	AO	49,715	293,400	03/24/2017	04/30/2047	6,146,700
531546-AB-5	Algonquin Power & Utilities Co Nt		2.B FE	6,483,100	6,500,000	5,893,901	6,491,595	0	1,685	0	0	2.050	2.079	MS	39,235	133,250	09/16/2020	09/15/2030	6,566,625
532457-DF-2	Eli Lilly & Co. Nt		1.E FE	496,880	500,000	503,304	496,923	0	43	0	0	5.550	5.592	AO	10,098	0	08/18/2025	10/15/2055	513,875
53359#-AB-8	Lincoln Electric Holdings Inc Sr Nt Ser		2.A	3,000,000	3,000,000	2,806,383	3,000,000	0	0	0	0	3.350	3.350	FA	36,571	100,500	08/20/2015	08/20/2030	915,075
53359#-AC-6	Lincoln Electric Holdings Inc Sr Nt Ser		2.A	500,000	500,000	434,182	500,000	0	0	0	0	3.610	3.610	AO	4,513	18,050	04/01/2015	04/01/2035	0
534187-AR-0	Lincoln National Corp Nt		2.B FE	2,304,380	2,000,000	2,101,141	2,190,647	0	(13,957)	0	0	6.150	4.954	AO	28,700	123,000	11/30/2015	04/07/2036	2,061,500
534187-BF-5	Lincoln National Corp Sr Nt		2.B FE	2,974,800	3,000,000	2,989,260	2,997,281	0	2,912	0	0	3.625	3.728	MS	32,927	108,750	02/15/2017	12/12/2026	3,027,188
534187-BG-3	Lincoln National Corp Sr Nt		2.B FE	5,411,961	5,400,000	4,297,315	5,410,186	0	(280)	0	0	4.350	4.336	MS	78,300	234,900	02/07/2018	03/01/2048	5,517,450
539830-AU-3	Lockheed Martin Nt		1.F FE	3,299,668	3,235,000	3,268,679	3,293,343	0	(2,329)	0	0	5.500	5.315	MN	22,735	164,588	10/03/2025	11/15/2039	3,323,963
539830-AW-9	Lockheed Martin Nt		1.F FE	3,849,275	3,605,000	3,877,616	3,768,099	0	(7,406)	0	0	5.720	5.268	JD	17,184	206,206	05/25/2010	06/01/2040	1,589,187
539830-BC-2	Lockheed Martin Nt		1.F FE	4,965,060	5,000,000	4,614,349	4,980,904	0	1,726	0	0	3.600	3.649	MS	60,000	180,000	02/12/2015	03/01/2035	687,150
539830-BK-4	Lockheed Martin Nt		1.F FE	5,466,500	5,000,000	4,900,932	5,329,362	0	(28,578)	0	0	4.500	3.674	MN	28,750	225,000	03/23/2021	05/15/2036	4,591,025
539830-BX-6	Lockheed Martin Nt		1.F FE	2,727,450	2,750,000	2,774,388	2,728,452	0	287	0	0	5.700	5.756	MN	20,029	156,750	10/19/2022	11/15/2054	2,828,375
539830-BY-4	Lockheed Martin Nt		1.F FE	2,726,323	2,750,000	2,841,323	2,726,952	0	160	0	0	5.900	5.956	MN	20,732	162,250	10/19/2022	11/15/2063	2,831,125
546347-AM-7	Louisiana-Pacific Corp Nt		2.C FE	1,775,000	1,775,000	1,724,214	1,775,000	0	0	0	0	3.625	3.625	MS	18,946	64,344	02/26/2021	03/15/2029	1,807,172
546676-AX-5	Louisville Gas & Electric Nt		1.F FE	5,755,909	5,162,000	4,361,223	5,635,872	0	(19,586)	0	0	4.375	3.653	AO	56,459	225,838	08/13/2024	10/01/2045	5,274,919
546676-BA-4	Louisville Gas & Electric Nt		1.F FE	4,522,445	4,500,000	4,532,790	4,522,414	0	(31)	0	0	5.850	5.814	FA	100,913	0	12/12/2025	08/15/2055	4,631,625
548661-CX-3	Lowes Companies Inc Nt		2.A FE	5,993,487	5,643,000	5,104,168	5,900,665	0	(11,263)	0	0	4.650	4.250	AO	55,395	262,400	02/03/2016	04/15/2042	5,774,200
548661-DJ-3	Lowes Companies Inc Nt		2.A FE	1,659,744	1,700,000	1,423,070	1,668,079	0	988	0	0	4.375	4.520	MS	21,899	74,375	09/09/2015	09/15/2045	275,906
548661-DS-3	Lowes Companies Inc Nt		2.A FE	3,997,136	4,000,000	3,347,370	3,997,473	0	57	0	0	4.550	4.554	AO	43,478	182,000	04/03/2019	04/05/2049	4,091,000
548661-DW-4	Lowes Companies Inc Nt		2.A FE	4,491,630	4,500,000	4,065,322	4,492,573	0	151	0	0	5.125	5.137	AO	48,688	230,625	03/24/2020	04/15/2050	4,615,313
548661-EM-5	Lowes Companies Inc Nt		2.A FE	3,456,038	3,750,000	3,635,663	3,468,431	0	3,888	0	0	5.625	6.199	AO	44,531	210,938	09/29/2022	04/15/2053	3,855,469
548661-ER-4	Lowes Companies Inc Nt		2.A FE	2,696,436	2,700,000	2,671,619	2,696,436	0	0	0	0	5.750	5.760	JJ	71,588	155,250	03/28/2023	07/01/2053	2,771,588
55279H-AQ-3	Manuf & Traders Trust Co Sub Nt		1.G FE	2,699,082	2,700,000	2,666,723	2,699,829	0	101	0	0	3.400	3.404	FA	34,170	91,800	08/14/2017	08/17/2027	2,745,900
55336V-AK-6	MPLX LP Sr Nt		2.B FE	3,219,593	3,200,000	3,201,424	3,202,264	0	(2,379)	0	0	4.125	4.046	MS	44,000	132,000	06/28/2017	03/01/2027	3,266,000
55336V-AL-4	MPLX LP Nt		2.B FE	1,687,000	2,000,000	1,787,212	1,701,284	0	6,438	0	0	5.200	6.510	MS	34,667	104,000	09/12/2023	03/01/2047	2,052,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
55336V-AM-2	MPLX LP Sr Nt		2.B FE	3,452,407	3,500,000	3,191,214	3,466,400	0	1,995	0	0	4.500	4.603	AO	33,250	157,500	02/06/2018	04/15/2038	3,578,750
55336V-BP-4	MPLX LP Nt		2.B FE	3,282,006	3,900,000	3,476,769	3,308,789	0	11,950	0	0	5.200	6.508	JD	16,900	202,800	09/12/2023	12/01/2047	4,001,400
55336V-BQ-2	MPLX LP Nt		2.B FE	2,704,941	2,700,000	2,500,686	2,702,379	0	(504)	0	0	2.650	2.629	FA	27,030	71,550	08/11/2020	08/15/2030	2,735,775
55336V-BT-6	MPLX LP Nt		2.B FE	2,672,514	2,700,000	2,269,647	2,674,180	0	469	0	0	4.950	5.016	MS	39,724	133,650	03/10/2022	03/14/2052	2,766,825
55354G-AH-3	MSCI Nt		2.C FE	1,705,250	1,900,000	1,857,615	1,787,861	0	25,219	0	0	4.000	5.722	MN	9,711	76,000	06/28/2022	11/15/2029	1,938,000
55354G-AK-6	MSCI Nt		2.C FE	680,063	675,000	644,740	676,716	0	(751)	0	0	3.625	3.502	MS	8,156	24,469	03/12/2021	09/01/2030	687,234
55354G-AL-4	MSCI Nt		2.C FE	1,195,625	1,250,000	1,200,556	1,205,533	0	4,925	0	0	3.875	4.454	JD	4,036	48,438	10/25/2022	02/15/2031	1,259,957
55354G-AM-	MSCI Nt		2.C FE	700,000	700,000	657,141	700,000	0	0	0	0	3.625	3.625	MN	4,229	25,375	04/30/2021	11/01/2031	712,688
557497-L#-9	Madison Gas and Electric Co Series B Sen		1.E	3,500,000	3,500,000	3,362,707	3,500,000	0	0	0	0	5.910	5.910	JD	17,238	206,850	12/01/2023	12/01/2053	3,603,425
557497-M@-	Madison Gas and Electric Co Sr Nt Ser B		1.E	6,300,000	6,300,000	5,776,374	6,300,000	0	0	0	0	5.590	5.590	JD	29,348	349,235	12/04/2024	12/01/2054	6,476,085
557497-N*-1	Madison Gas and Electric Co Ser B Sr Nt		1.E	3,000,000	3,000,000	2,814,618	3,000,000	0	0	0	0	5.760	5.760	MN	23,040	0	11/13/2025	11/15/2055	3,086,400
55903V-BE-2	Magallanes Inc Nt		3.B FE	9,936,135	11,250,000	7,256,250	9,952,603	0	3,031	0	0	5.141	6.056	MS	170,296	692,466	02/03/2023	03/15/2052	11,539,181
55903V-BW-	Magallanes Inc Nt		3.B FE	5,806,286	5,700,000	4,011,375	5,804,414	0	(1,872)	0	0	5.050	4.885	MS	84,756	143,925	06/30/2025	03/15/2042	5,843,925
56585A-AJ-1	Marathon Petroleum Corp Sr Nt		2.B FE	2,811,936	3,070,000	2,565,751	2,831,871	0	3,332	0	0	5.000	5.543	MS	45,197	153,500	01/28/2019	09/15/2054	3,146,750
56585A-AM-4	Marathon Petroleum Corp Nt		2.B FE	5,731,316	5,762,000	5,572,800	5,715,971	0	526	0	0	5.850	5.910	JD	14,981	337,077	02/19/2025	12/15/2045	5,930,539
571676-AD-7	Mars Inc Nt		1.F FE	6,862,803	6,008,000	5,270,083	6,674,434	0	(42,870)	0	0	3.875	2.832	AO	58,203	232,810	06/01/2021	04/01/2039	6,124,405
571676-AF-2	Mars Inc Nt		1.F FE	9,790,160	8,000,000	6,310,579	9,585,189	0	(49,461)	0	0	3.950	2.770	AO	79,000	316,000	08/26/2021	04/01/2049	8,158,000
571676-BB-0	Mars Inc Nt		1.F FE	5,053,500	5,000,000	5,040,075	5,053,489	0	(11)	0	0	5.650	5.557	MN	47,083	0	12/23/2025	05/01/2045	5,141,250
571676-BC-8	Mars Inc Nt		1.F FE	7,857,495	8,100,000	8,068,639	7,860,842	0	3,347	0	0	5.700	5.912	MN	76,950	293,693	05/22/2025	05/01/2055	8,330,850
571748-BG-6	Marsh & McLennan Cos Sr Nt		1.G FE	499,825	500,000	504,987	499,955	0	13	0	0	4.375	4.378	MS	6,441	21,875	01/08/2019	03/15/2029	510,938
571903-AS-2	Marriott International Nt		2.B FE	4,009,090	4,000,000	3,984,727	4,000,354	0	(1,853)	0	0	3.125	3.078	JD	5,556	125,000	03/06/2020	06/15/2026	4,062,500
571903-AX-1	Marriott International Nt		2.B FE	5,237,413	5,305,000	5,157,669	5,197,113	0	7,017	0	0	4.500	4.739	AO	59,681	238,725	01/23/2024	10/01/2034	5,424,363
571903-BU-6	Marriott International Nt		2.B FE	11,844,000	12,000,000	12,284,197	11,853,319	0	9,319	0	0	5.500	5.648	AO	139,333	419,833	02/24/2025	04/15/2037	12,330,000
573284-AU-0	Martin Marietta Materials Nt		2.B FE	3,533,430	4,750,000	3,921,160	3,585,644	0	24,021	0	0	4.250	6.332	JD	8,972	201,875	10/03/2023	12/15/2047	4,850,938
573284-AX-4	Martin Marietta Materials Nt		2.B FE	8,927,730	9,000,000	6,060,640	8,934,723	0	1,622	0	0	3.200	3.242	JJ	132,800	288,000	06/21/2021	07/15/2051	9,144,000
574599-BM-7	Masco Nt		2.B FE	7,621,120	7,000,000	5,944,093	7,502,451	0	(20,327)	0	0	4.500	3.923	MN	40,250	315,000	02/06/2024	05/15/2047	7,157,500
574599-BP-0	Masco Nt		2.B FE	1,798,686	1,800,000	1,606,065	1,799,349	0	129	0	0	2.000	2.008	AO	9,000	36,000	09/09/2020	10/01/2030	1,818,000
575767-AJ-7	Mass Mutual Life Ins Co Nt		1.D FE	1,853,980	2,000,000	1,856,790	1,856,734	0	2,754	0	0	5.375	6.084	JD	8,958	53,750	07/02/2025	12/01/2041	2,053,750
575767-AM-0	Mass Mutual Life Ins Co Nt		1.D FE	7,766,875	8,500,000	7,525,331	7,768,299	0	1,424	0	0	5.077	5.609	FA	163,028	0	10/07/2025	02/15/2069	8,715,773
575767-AQ-1	Mass Mutual Life Ins Co Nt		1.D FE	4,216,266	6,266,000	4,235,708	4,249,407	0	33,141	0	0	3.375	5.881	AO	44,645	211,478	02/12/2025	04/15/2050	6,371,739
576323-AP-4	Mastec Inc Nt		2.C FE	2,060,000	2,000,000	1,987,481	2,000,000	0	(8,439)	0	0	4.500	4.500	FA	34,000	90,000	10/30/2020	08/15/2028	2,045,000
57636Q-AQ-7	Mastercard Inc Nt		1.D FE	697,032	700,000	547,985	697,372	0	64	0	0	3.850	3.874	MS	7,112	26,950	03/24/2020	03/26/2050	713,475
57665R-AL-0	Match Group HLD II LLC Nt		3.B FE	2,855,813	2,775,000	2,626,569	2,803,156	0	(11,318)	0	0	4.125	3.669	FA	47,695	114,469	05/07/2021	08/01/2030	2,832,234
57667J-AA-0	Match Group HLD II LLC Nt		3.B FE	952,375	950,000	871,712	951,196	0	(293)	0	0	3.625	3.589	AO	8,609	34,438	09/22/2021	10/01/2031	967,219
57708#-AA-9	Matterhorn Express Pipeline LL Series A		2.C PL	7,200,000	7,200,000	7,354,399	7,200,000	0	0	0	0	5.630	5.590	MJSD	1,126	405,360	06/15/2023	06/30/2034	575,240
577081-BD-3	Mattel Inc Nt		2.C FE	2,135,000	2,000,000	2,000,420	2,000,000	0	(24,680)	0	0	5.875	5.875	JD	5,222	117,500	02/21/2020	12/15/2027	2,058,750
579780-AN-7	McCormick & Co Sr Nt	SD	2.B FE	1,993,100	2,000,000	1,982,160	1,998,718	0	756	0	0	3.400	3.441	FA	25,689	68,000	08/09/2017	08/15/2027	2,034,000
58013M-EK-6	McDonald's Corp Nt		2.A FE	6,584,162	6,299,000	6,047,977	6,519,387	0	(11,531)	0	0	4.875	4.529	JJ	141,596	307,076	08/16/2019	07/15/2040	2,393,452
58013M-EZ-3	McDonald's Corp Nt		2.A FE	3,222,560	3,200,000	3,176,398	3,213,350	0	(1,115)	0	0	4.700	4.645	JD	9,191	150,400	12/03/2015	12/09/2035	3,275,200
58013M-FK-5	McDonald's Corp Nt		2.A FE	2,164,540	2,000,000	1,471,775	2,142,369	0	(4,102)	0	0	3.625	3.188	MS	24,167	72,500	03/03/2020	09/01/2049	2,036,250
58013M-FR-0	McDonald's Corp Nt		2.A FE	1,977,100	2,000,000	1,611,610	1,979,583	0	473	0	0	4.200	4.268	AO	21,000	84,000	03/25/2020	04/01/2050	2,042,000
581557-BC-8	McKesson Corp Nt		2.A FE	6,628,591	7,725,000	7,005,217	6,695,580	0	30,225	0	0	4.883	6.106	MS	111,068	377,212	09/12/2023	03/15/2044	7,913,606
581557-BJ-3	McKesson Corp Sr Nt		2.A FE	1,999,008	2,000,000	1,999,612	1,999,756	0	108	0	0	3.950	3.956	FA	29,625	79,000	02/08/2018	02/16/2028	2,039,500
58155Q-AE-3	McKesson Corp Sr Nt		2.A FE	7,963,737	6,554,000	6,740,800	7,618,916	0	(50,468)	0	0	6.000	4.477	MS	131,080	393,240	01/29/2018	03/01/2041	6,750,620
585055-AY-2	Medtronic Inc Nt		1.G FE	2,545,142	2,117,000	1,798,140	2,474,568	0	(16,634)	0	0	4.000	2.736	AO	21,170	84,680	07/19/2021	04/01/2043	2,159,340

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
585055-BD-7	Medtronic Inc Sr Nt		1.G FE	3,084,000	3,000,000	2,586,648	3,068,285	0	(2,496)	0	0	4.625	4.438	MS	40,854	138,750	10/05/2018	03/15/2044	3,069,375
585055-BT-2	Medtronic Inc Nt		1.G FE	12,120,388	10,600,000	10,396,211	11,674,199	0	(104,257)	0	0	4.375	2.765	MS	136,549	463,750	07/14/2021	03/15/2035	7,004,953
585055-BT-2	Medtronic Inc Nt	SD	1.G FE	6,659,629	5,308,000	5,205,952	6,261,975	0	(92,550)	0	0	4.375	2.765	MS	68,377	232,225	07/14/2021	03/15/2035	5,424,113
585055-BU-9	Medtronic Inc Sr nt		1.G FE	2,617,400	2,500,000	2,288,020	2,596,487	0	(3,171)	0	0	4.625	4.327	MS	34,045	115,625	05/17/2018	03/15/2045	2,557,813
589331-AQ-0	Merck & Co Nt		1.E FE	2,087,180	2,000,000	2,142,057	2,085,079	0	(2,101)	0	0	5.850	5.402	JD	325	58,500	07/02/2025	06/30/2039	2,058,500
589331-AS-6	Merck & Co Nt		1.E FE	2,729,502	3,438,000	2,771,343	2,739,105	0	9,603	0	0	3.600	5.473	MS	36,443	61,884	08/18/2025	09/15/2042	3,499,884
58933Y-AV-7	Merck & Co Inc Nt		1.E FE	12,794,178	11,200,000	10,024,231	12,442,457	0	(80,320)	0	0	3.900	2.842	MS	138,320	436,800	06/02/2021	03/07/2039	11,418,400
58933Y-AV-7	Merck & Co Inc Nt	SD	1.E FE	2,302,080	2,000,000	1,790,041	2,235,483	0	(15,288)	0	0	3.900	2.842	MS	24,700	78,000	06/02/2021	03/07/2039	2,039,000
58933Y-BN-4	Merck & Co Inc Nt		1.E FE	4,231,428	4,250,000	3,905,377	4,231,824	0	157	0	0	5.150	5.176	MN	26,751	218,875	05/08/2023	05/17/2063	4,359,438
59156R-*C-4	Metlife Inc Sr. Note, Series E		1.G	13,961,606	12,762,000	11,921,970	12,762,000	0	0	0	(1,199,606)	3.290	3.290	JD	16,328	212,633	06/17/2025	06/17/2045	14,191,274
59156R-AJ-7	Metlife Inc Nt		1.G FE	3,753,600	3,000,000	3,356,304	3,418,602	0	(40,127)	0	0	6.375	4.382	JD	8,500	191,250	11/30/2015	06/15/2034	3,095,625
59156R-BD-9	Metlife Inc Nt		1.G FE	6,698,580	7,000,000	5,968,320	6,774,792	0	9,040	0	0	4.125	4.400	FA	110,688	288,750	11/03/2015	08/13/2042	1,148,203
59156R-BG-2	Metlife Inc Nt		1.G FE	5,085,400	5,000,000	4,661,756	5,066,868	0	(2,332)	0	0	4.875	4.763	MN	32,500	243,750	02/04/2016	11/13/2043	5,121,875
59156R-CD-8	Metlife Inc Nt		1.G FE	1,983,920	2,000,000	1,902,292	1,984,622	0	235	0	0	5.250	5.303	JJ	48,417	105,000	01/03/2023	01/15/2054	2,052,500
59217G-BY-4	Metlife Global Funding Nt		1.D FE	2,554,616	2,550,000	2,540,612	2,550,514	0	(517)	0	0	3.450	3.429	JD	3,177	87,975	12/12/2016	12/18/2026	2,593,988
59447#-AH-6	Michigan Elec Trans Co LLC Ser A Sr Sec		1.E	8,000,000	8,000,000	6,424,813	8,000,000	0	0	0	0	4.550	4.550	JJ	167,844	364,000	01/15/2019	01/15/2049	8,182,000
594918-BC-7	Microsoft Corp Nt		1.A FE	7,907,510	8,000,000	7,539,489	7,949,711	0	4,592	0	0	3.500	3.581	FA	108,111	280,000	02/10/2015	02/12/2035	457,875
594918-BK-9	Microsoft Corp Nt		1.A FE	5,287,250	5,000,000	4,977,966	5,165,887	0	(14,573)	0	0	4.200	3.775	MN	33,833	210,000	03/21/2016	11/03/2035	5,105,000
594918-BL-7	Microsoft Corp Nt		1.A FE	3,936,373	3,950,000	3,618,031	3,939,166	0	334	0	0	4.450	4.471	MN	28,319	175,775	10/29/2015	11/03/2045	1,012,028
594918-BZ-6	Microsoft Corp Sr Nt		1.A FE	4,159,334	3,840,000	3,720,159	4,043,930	0	(15,653)	0	0	4.100	3.496	FA	63,413	157,440	08/22/2017	02/06/2037	3,918,720
595112-BT-9	Micron Technology Inc. Nt		2.C FE	9,068,904	9,000,000	6,898,466	9,057,623	0	(2,848)	0	0	3.366	3.312	MN	50,490	302,940	10/18/2021	11/01/2041	9,151,470
595112-CB-7	Micron Technology Inc. Nt		2.C FE	6,268,815	6,300,000	6,690,586	6,274,974	0	2,499	0	0	5.875	5.940	MS	108,981	370,125	04/05/2023	09/15/2033	6,485,063
59524Q-B*-5	Mid-Atlantic Interstate Trans Senior Not		1.G	10,000,000	10,000,000	10,488,950	10,000,000	0	0	0	0	5.940	5.940	MN	99,000	594,000	05/02/2024	05/01/2034	10,297,000
59562V-AM-9	MidAmerican Energy Holdings Co Nt		1.G FE	3,551,370	3,000,000	3,253,489	3,341,915	0	(25,446)	0	0	6.125	4.710	AO	45,938	183,750	11/30/2015	04/01/2036	3,091,875
59562V-BD-8	MidAmerican Energy Holdings Co Nt		1.G FE	5,371,200	5,000,000	4,800,673	5,284,983	0	(10,459)	0	0	5.150	4.667	MN	32,903	257,500	11/30/2015	11/15/2043	5,128,750
60040*-AA-4	Millennium Parking Garages LLC Ser A Sr		2.B FE	6,000,000	6,000,000	5,828,674	6,000,000	0	0	0	0	3.570	3.587	MJSD	595	214,200	11/22/2016	11/22/2028	6,030,940
605417-C#-9	Mississippi Power Co Ser B Sr Nt		1.G	4,500,000	4,500,000	4,389,742	4,500,000	0	0	0	0	6.030	6.030	MS	79,898	125,876	03/28/2025	03/15/2055	4,635,675
605417-C*-3	Mississippi Power Co Sr Nt Ser 2024C		1.G	5,000,000	5,000,000	4,802,590	5,000,000	0	0	0	0	5.910	5.910	JD	13,133	295,500	06/27/2024	06/15/2054	5,147,750
608190-AL-8	Mohawk Industries Nt		2.A FE	5,589,518	5,300,000	5,137,392	5,435,198	0	(30,660)	0	0	3.625	2.910	MN	24,549	192,125	09/02/2020	05/15/2030	5,396,063
608190-AL-8	Mohawk Industries Nt	SD	2.A FE	3,198,306	3,000,000	2,907,958	3,092,571	0	(20,999)	0	0	3.625	2.910	MN	13,896	108,750	09/02/2020	05/15/2030	3,054,375
60871R-AD-2	Molson Coors Beverage Company Nt		2.B FE	7,613,188	6,925,000	6,394,181	7,464,018	0	(22,330)	0	0	5.000	4.330	MN	57,708	346,250	09/23/2019	05/01/2042	7,098,125
60871R-AH-3	Molson Coors Beverage Company Sr Unsec N		2.B FE	1,987,140	2,000,000	1,605,672	1,989,647	0	311	0	0	4.200	4.238	JJ	38,733	84,000	06/28/2016	07/15/2046	2,042,000
615369-AQ-8	Moody's Corp Sr Nt		2.A FE	3,933,120	4,000,000	3,592,000	3,941,321	0	1,345	0	0	4.875	4.983	JD	7,583	195,000	12/03/2018	12/17/2048	4,097,500
615369-AY-1	Moody's Corp Nt	SD	2.A FE	4,422,690	4,500,000	3,355,954	4,428,410	0	1,567	0	0	3.750	3.847	FA	59,063	168,750	02/22/2022	02/25/2052	4,584,375
617446-8N-2	Morgan Stanley Nt		1.G FE	7,693,520	8,000,000	7,999,980	7,707,952	0	4,733	0	0	5.600	5.877	MS	120,711	447,760	10/14/2022	03/24/2051	8,224,000
61744Y-AL-2	Morgan Stanley Sr Nt		1.G FE	4,510,773	4,500,000	4,055,536	4,507,215	0	(485)	0	0	3.970	3.953	JJ	79,404	178,695	07/19/2017	07/22/2038	4,589,325
61744Y-AP-3	Morgan Stanley Sr Nt		1.G FE	5,015,085	5,000,000	4,971,756	5,003,835	0	(1,388)	0	0	5.715	5.675	JJ	124,628	188,600	01/18/2018	01/24/2029	5,135,352
61746B-CY-0	Morgan Stanley Nt		1.G FE	2,396,400	2,000,000	2,026,908	2,027,151	0	(43,479)	0	0	6.250	3.958	FA	49,306	125,000	11/30/2015	08/09/2026	2,062,500
61747Y-ES-0	Morgan Stanley Nt		2.A FE	4,010,134	4,000,000	4,068,800	4,006,975	0	(913)	0	0	5.300	5.267	AO	41,811	211,880	04/18/2022	04/20/2037	4,106,000
61747Y-FB-6	Morgan Stanley Nt		2.A FE	4,750,000	4,750,000	4,998,512	4,750,000	0	0	0	0	5.950	5.950	JJ	0	282,530	01/17/2023	01/19/2038	4,891,313
61747Y-FM-2	Morgan Stanley Nt		2.A FE	5,000,000	5,000,000	5,254,847	5,000,000	0	0	0	0	5.940	5.940	FA	0	297,100	02/05/2024	02/07/2039	5,148,500
61747Y-FV-2	Morgan Stanley Nt		1.E FE	2,700,000	2,700,000	2,668,777	2,700,000	0	0	0	0	5.520	5.520	MN	17,388	148,518	11/18/2024	11/19/2055	2,774,520
61772B-AC-7	Morgan Stanley Nt		1.E FE	7,065,940	7,000,000	5,484,545	7,053,921	0	(2,706)	0	0	3.220	3.156	AO	43,202	225,190	04/19/2021	04/22/2042	7,112,700
61945C-AB-9	Mosaic Co Nt		2.B FE	3,228,215	3,570,000	3,223,486	3,282,630	0	10,769	0	0	4.875	5.644	MN	22,238	174,038	12/01/2023	11/15/2041	3,657,019
61945C-AE-3	Mosaic Co Nt		2.B FE	7,102,725	7,500,000	7,226,401	7,125,758	0	11,347	0	0	5.625	6.087	MN	53,906	421,875	12/07/2023	11/15/2043	7,710,938

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
620076-BE-8	Motorola Solutions Inc Nt		2.B FE	4,486,606	4,411,000	4,297,295	4,484,063	0	(2,144)	0	0	5.500	5.358	MS	80,868	242,605	10/02/2024	09/01/2044	4,532,303
620076-BN-8	Motorola Solutions Inc Nt		2.B FE	1,549,380	1,550,000	1,568,605	1,549,757	0	65	0	0	4.600	4.605	MN	7,526	71,300	05/09/2019	05/23/2029	1,585,650
620076-BT-5	Motorola Solutions Inc Nt		2.B FE	6,487,130	6,500,000	5,903,370	6,493,453	0	1,256	0	0	2.300	2.322	MN	19,103	149,500	08/10/2020	11/15/2030	6,574,750
62548L-A@-1	MultiCare Health System Sec Nt		1.F FE	4,500,000	4,500,000	3,714,139	4,500,000	0	0	0	0	4.750	4.750	FA	80,750	213,750	08/18/2022	08/15/2052	4,606,875
62854A-AN-4	Mylan NV Nt		2.C FE	2,503,600	2,500,000	2,494,346	2,500,196	0	(500)	0	0	3.950	3.930	JD	4,389	98,750	08/04/2017	06/15/2026	2,549,375
62912X-AC-8	NGPL PIPECO LLC Nt		2.C FE	7,505,640	7,200,000	8,357,309	7,475,013	0	(14,048)	0	0	7.768	7.284	JD	24,858	559,296	08/16/2023	12/15/2037	7,479,648
62927@-AL-2	NHL US Funding LP Series 11 US Term Note		2.B PL	1,761,905	1,761,905	1,498,669	1,761,905	0	0	0	0	2.940	2.951	MJSD	2,734	51,800	10/19/2021	10/19/2033	1,767,229
629377-CR-1	NRG Energy Inc Nt		3.B FE	2,065,000	2,000,000	1,868,965	2,026,873	0	(8,066)	0	0	3.625	3.170	FA	27,389	72,500	12/09/2020	02/15/2031	2,036,250
629377-CS-9	NRG Energy Inc Nt		3.B FE	900,000	900,000	840,384	900,000	0	0	0	0	3.875	3.875	FA	13,175	34,875	08/09/2021	02/15/2032	917,438
62954H-AN-8	NXP BV/NXP FDG Nt		2.A FE	8,975,880	10,500,000	6,933,367	9,027,463	0	22,391	0	0	3.250	4.040	MN	29,385	341,250	10/03/2023	11/30/2051	10,670,625
62954H-AU-2	NXP BV/NXP FDG Nt		2.A FE	9,758,570	11,500,000	8,719,157	9,892,608	0	60,045	0	0	3.250	4.414	MN	51,910	373,750	10/03/2023	05/11/2041	11,686,875
631005-BJ-3	PPL Capital Funding Inc Nt		1.G FE	3,000,000	3,000,000	2,892,728	3,000,000	0	0	0	0	3.395	3.395	AO	23,199	101,850	04/07/2020	04/09/2030	3,050,925
63111X-AK-7	NASDAQ INC Nt		2.A FE	4,975,150	5,000,000	5,192,654	4,976,747	0	325	0	0	5.950	5.985	FA	112,389	297,500	07/06/2023	08/15/2053	5,148,750
636180-BR-1	National Fuel Gas Co Nt		2.C FE	4,005,464	4,000,000	3,649,089	4,002,948	0	(551)	0	0	2.950	2.934	MS	39,333	118,000	02/09/2021	03/01/2031	4,059,000
63636#-AG-1	National Hockey League Senior Note Serie		2.A PL	7,000,000	7,000,000	6,809,840	7,000,000	0	0	0	0	3.150	3.150	JD	9,800	220,500	12/29/2020	01/06/2028	7,012,863
637071-AM-3	National Oilwell Varco Inc Nt		2.B FE	1,985,300	2,000,000	1,949,969	1,993,639	0	1,484	0	0	3.600	3.688	JD	6,000	72,000	11/04/2019	12/01/2029	2,036,000
637432-CT-0	National Rural Utilities Nt		1.F FE	4,601,253	3,334,000	3,925,136	3,927,959	0	(81,522)	0	0	8.000	4.642	MS	88,907	266,720	11/30/2015	03/01/2032	3,467,360
637432-S@-5	National Rural Utilities Series 2024		1.E FE	4,938,142	4,938,142	4,740,672	4,938,142	0	0	0	0	5.230	5.230	JJ	113,350	129,132	01/23/2025	01/23/2047	190,225
64128X-AE-0	Neuberger Berman Grp LLC Nt		2.B FE	1,079,463	1,250,000	1,086,243	1,109,838	0	3,848	0	0	4.875	5.853	AO	12,865	60,938	11/30/2015	04/15/2045	1,280,469
641423-BP-2	Nevada Power Co Nt		1.F FE	3,837,750	3,000,000	3,372,462	3,515,953	0	(38,800)	0	0	6.650	4.533	AO	49,875	199,500	11/30/2015	04/01/2036	3,099,750
641423-CF-3	Nevada Power Co Nt		1.F FE	2,982,660	3,000,000	3,015,906	2,983,465	0	238	0	0	5.900	5.941	MN	29,500	177,000	10/17/2022	05/01/2053	3,088,500
644188-BH-6	New England Power Co Nt		1.G FE	900,000	900,000	913,954	900,000	0	0	0	0	5.936	5.936	MN	5,342	53,424	11/21/2022	11/25/2052	926,712
644188-BK-9	New England Power Co Nt		1.G FE	7,284,953	7,250,000	7,278,256	7,284,868	0	(85)	0	0	5.848	5.808	MS	133,083	0	12/08/2025	09/08/2055	7,461,990
645869-H*-2	New Jersey Natural Gas Company First Mtg		1.E	1,800,000	1,800,000	1,050,352	1,800,000	0	0	0	0	2.870	2.870	MS	17,220	51,660	09/01/2020	09/01/2050	1,825,830
64952G-AT-5	New York Life Insurance Nt		1.D FE	995,794	1,359,000	1,007,276	1,001,616	0	5,823	0	0	3.750	5.774	MN	6,512	50,963	02/19/2025	05/15/2050	1,384,481
650119-AR-1	New York University Nt		1.D FE	6,000,000	6,000,000	5,439,620	6,000,000	0	0	0	0	4.142	4.141	JJ	124,260	248,520	04/10/2015	07/01/2048	0
651229-AX-4	Newell Rubbermaid Inc Nt		4.A FE	3,967,420	3,700,000	3,475,024	3,867,385	0	(13,558)	0	0	5.375	4.780	AO	49,719	254,375	05/05/2017	04/01/2036	3,799,438
651639-AP-1	Newmont Mining Corp Sr Nt		2.A FE	4,781,800	5,000,000	4,783,269	4,824,053	0	6,788	0	0	4.875	5.199	MS	71,771	243,750	10/05/2018	03/15/2042	5,121,875
651639-AW-6	Newmont Mining Corp Nt	SD	2.A FE	402,592	400,000	432,497	401,329	0	(106)	0	0	5.875	5.901	AO	5,875	23,500	07/13/2005	04/01/2035	0
651639-AW-6	Newmont Mining Corp Nt		2.A FE	4,977,500	5,000,000	5,406,215	4,988,716	0	895	0	0	5.875	5.901	AO	73,438	293,750	03/17/2005	04/01/2035	2,316,094
65249B-AA-7	News Corp Nt		2.C FE	3,401,331	3,470,000	3,366,825	3,413,230	0	7,279	0	0	3.875	4.168	MN	17,181	134,463	10/21/2022	05/15/2029	3,537,231
65339K-CJ-7	NextEra Energy Capital Nt		2.A FE	1,798,650	1,800,000	1,843,684	1,799,101	0	114	0	0	5.000	5.009	JJ	41,500	90,000	06/21/2022	07/15/2032	1,845,000
65339K-CQ-1	NextEra Energy Capital Nt		2.A FE	5,165,455	5,750,000	5,353,023	5,184,102	0	8,179	0	0	5.250	5.988	FA	103,141	301,875	08/18/2023	02/28/2053	5,900,938
65364U-AE-6	Niagara Mohawk Nt		2.A FE	11,301,670	11,000,000	9,259,241	11,135,747	0	(16,080)	0	0	4.119	3.927	MN	41,533	453,090	01/08/2024	11/28/2042	11,226,545
65364U-AS-5	Niagara Mohawk Nt		2.A FE	4,298,060	4,300,000	4,251,399	4,298,155	0	19	0	0	5.783	5.786	MS	72,528	248,669	09/22/2022	09/16/2052	4,424,335
654106-AL-7	Nike Inc Nt		1.F FE	6,598,800	6,000,000	4,869,879	6,485,548	0	(29,191)	0	0	3.250	2.548	MS	50,917	195,000	12/16/2021	03/27/2040	6,097,500
65473Q-AZ-6	Nisource Finance Sr Nt		2.B FE	2,389,971	2,045,000	2,057,145	2,307,801	0	(11,295)	0	0	5.800	4.633	FA	49,421	118,610	05/11/2017	02/01/2042	2,104,305
655844-AF-5	Norfolk Southern Nt		2.A FE	3,870,990	3,000,000	3,410,252	3,568,861	0	(36,903)	0	0	7.050	4.854	MN	35,250	211,500	11/30/2015	05/01/2037	3,105,750
655844-BH-0	Norfolk Southern Sr Nt		2.A FE	2,358,788	2,250,000	2,120,903	2,334,884	0	(3,639)	0	0	4.837	4.500	AO	27,208	108,833	05/18/2018	10/01/2041	2,304,416
655844-BM-9	Norfolk Southern Nt		2.A FE	875,300	1,000,000	828,903	905,174	0	3,629	0	0	3.950	4.779	AO	9,875	39,500	11/30/2015	10/01/2042	1,019,750
655844-BN-7	Norfolk Southern Sr Nt		2.A FE	2,028,183	1,730,000	1,552,882	1,973,325	0	(10,045)	0	0	4.800	3.685	FA	31,371	83,040	01/08/2020	08/15/2043	1,771,520
655844-CN-6	Norfolk Southern Nt		2.A FE	4,473,540	4,500,000	3,276,830	4,475,510	0	513	0	0	3.700	3.732	MS	49,025	166,500	02/15/2022	03/15/2053	4,583,250
65819#-AC-4	North Carolina Electric Member FMB Serie		1.G	8,700,000	8,700,000	8,691,859	8,700,000	0	0	0	0	5.790	5.790	MN	43,377	503,730	05/30/2024	05/30/2054	298,396
665228-H#-2	Northern Illinois Gas Company First Mort		1.D	2,000,000	2,000,000	1,141,795	2,000,000	0	0	0	0	2.770	2.770	MS	18,467	55,400	08/31/2020	08/31/2050	2,027,700
665228-Q*-6	Northern Illinois Gas Company 5.59% Firs		1.D	4,000,000	4,000,000	3,558,941	4,000,000	0	0	0	0	5.590	5.590	JD	0	0	12/03/2025	12/15/2055	4,111,800

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
665501-AL-6	Northern Natural Gas Co Sr Nt		1.G FE	5,811,250	5,500,000	4,404,409	5,771,482	0	(8,580)	0	0	4.300	3.946	JJ	109,053	236,500	08/25/2020	01/15/2049	5,618,250
665772-CJ-6	Northern States Power Nt		1.F FE	6,195,429	7,875,000	6,160,556	6,203,197	0	7,768	0	0	3.400	5.343	FA	101,150	0	12/04/2025	08/15/2042	8,008,875
665789-BA-0	Northern States Power Sr Nt		1.E FE	3,985,160	4,000,000	3,103,192	3,987,239	0	331	0	0	4.200	4.222	MS	56,000	168,000	09/05/2018	09/01/2048	4,084,000
665859-AZ-7	Northern Trust Corp Nt		1.F FE	8,012,580	8,000,000	7,989,003	8,012,497	0	(83)	0	0	5.117	5.097	MN	47,759	0	12/04/2025	11/19/2040	3,076,755
665876-E*-5	Northern Utilities, Inc. Ser 2024B Sr Nt		2.A	5,000,000	5,000,000	4,872,844	5,000,000	0	0	0	0	5.740	5.740	FA	103,639	287,000	08/21/2024	08/21/2039	5,143,500
666807-AW-2	Northrop Grumman Nt		2.A FE	2,649,300	2,000,000	2,304,882	2,271,786	0	(45,889)	0	0	7.750	4.731	FA	58,556	155,000	11/30/2015	02/15/2031	2,077,500
666807-BU-5	Northrop Grumman Nt		2.A FE	8,449,595	8,500,000	8,021,435	8,454,904	0	896	0	0	5.250	5.289	MN	74,375	446,250	03/19/2020	05/01/2050	8,723,125
66765R-BR-6	Northwest Natural Gas Nt		1.F FE	8,176,630	7,000,000	7,249,257	7,593,257	0	(69,551)	0	0	5.660	4.272	JD	31,916	396,200	11/30/2015	02/25/2033	7,091,346
66775V-AB-1	Northwest Pipeline LLC Sr Nt		2.A FE	2,989,230	3,000,000	2,997,906	2,998,410	0	1,220	0	0	4.000	4.044	AO	30,000	120,000	03/29/2017	04/01/2027	3,060,000
668131-AA-3	Northwestern Mutual Life Nt		1.D FE	345,218	344,000	365,566	345,204	0	(13)	0	0	6.063	6.026	MS	5,272	20,857	01/14/2025	03/30/2040	354,428
668138-AA-8	Northwestern Mutual Life Nt		1.D FE	9,824,186	12,640,000	9,816,156	9,883,520	0	55,950	0	0	3.850	5.595	MS	123,012	444,290	08/15/2025	09/30/2047	12,883,320
668138-AE-0	Northwestern Mutual Life Nt		1.D FE	9,966,680	10,000,000	6,971,781	9,969,679	0	751	0	0	3.450	3.468	JD	958	345,000	03/16/2021	03/30/2051	10,086,250
668138-AF-7	Northwestern Mutual Life Nt		1.D FE	1,799,856	1,800,000	1,910,355	1,800,022	0	166	0	0	6.170	6.170	JD	309	65,094	05/21/2025	05/29/2055	1,845,967
668444-AM-4	Northwestern University Nt		1.B FE	4,500,000	4,500,000	4,007,525	4,500,000	0	0	0	0	3.688	3.688	JD	13,830	165,960	04/29/2015	12/01/2038	0
66980P-2B-4	BOC Aviation USA Corp nt		1.G FE	331,349	335,000	341,136	332,152	0	314	0	0	4.875	5.015	MN	2,631	16,331	04/25/2023	05/03/2033	343,166
670001-AE-6	Novelis Corp Nt		4.A FE	509,844	500,000	483,000	503,628	0	(1,639)	0	0	4.750	4.380	JJ	9,962	23,750	01/28/2022	01/30/2030	511,875
670346-AH-8	Nucor Corp Nt		1.G FE	4,694,430	4,500,000	5,039,642	4,666,407	0	(9,405)	0	0	6.400	5.961	JD	24,000	288,000	11/08/2022	12/01/2037	4,644,000
670346-AP-0	Nucor Corp Sr Nt		1.G FE	3,544,746	3,550,000	3,550,542	3,548,592	0	566	0	0	3.950	3.968	MN	23,371	140,225	04/23/2018	05/01/2028	3,620,113
670346-AW-5	Nucor Corp Nt		1.G FE	2,971,950	3,000,000	2,290,154	2,974,040	0	560	0	0	3.850	3.903	AO	28,875	115,500	03/02/2022	04/01/2052	3,057,750
67066G-AG-9	Nvidia Corp Nt		1.D FE	4,363,936	3,989,000	3,370,577	4,285,919	0	(17,433)	0	0	3.500	2.842	AO	34,904	139,615	04/13/2021	04/01/2040	4,058,808
67066G-AH-7	Nvidia Corp Nt		1.D FE	4,242,785	5,625,000	4,162,771	4,321,301	0	26,426	0	0	3.500	5.191	AO	49,219	196,875	11/16/2022	04/01/2050	5,723,438
67091T-AG-0	Office Cherifien Des Pho Nt		2.C FE	4,146,316	3,756,000	4,159,470	4,145,535	0	(780)	0	0	7.500	6.680	MN	46,167	132,188	11/25/2025	05/02/2054	3,896,850
67103H-AE-7	O'Reilly Automotive Nt		2.A FE	4,492,440	4,500,000	4,494,690	4,499,822	0	871	0	0	3.550	3.570	MS	47,038	159,750	03/01/2016	03/15/2026	4,579,875
67103H-AF-4	O'Reilly Automotive Sr Nt	SD	2.A FE	2,995,200	3,000,000	2,982,340	2,999,089	0	523	0	0	3.600	3.624	MS	36,000	108,000	08/10/2017	09/01/2027	3,054,000
67103H-AF-4	O'Reilly Automotive Sr Nt		2.A FE	4,689,284	4,700,000	4,672,332	4,697,967	0	1,166	0	0	3.600	3.624	MS	56,400	169,200	09/21/2017	09/01/2027	4,784,600
67103H-AJ-6	O'Reilly Automotive Nt		2.A FE	849,652	850,000	847,658	849,836	0	35	0	0	4.200	4.205	AO	8,925	35,700	03/25/2020	04/01/2030	867,850
674599-CS-2	Occidental Petroleum Corp Nt		2.C FE	1,002,070	1,000,000	965,155	1,000,822	0	(216)	0	0	3.500	3.475	FA	13,222	35,000	08/08/2019	08/15/2029	1,017,500
674599-CX-1	Occidental Petroleum Corp Nt		2.C FE	3,647,726	3,778,000	3,255,540	3,654,320	0	5,611	0	0	4.300	4.606	FA	61,372	162,454	07/23/2024	08/15/2039	3,859,227
674599-CY-9	Occidental Petroleum Corp Nt		2.C FE	3,584,664	3,600,000	2,695,500	3,586,445	0	306	0	0	4.400	4.425	FA	59,840	158,400	08/08/2019	08/15/2049	3,679,200
674599-DF-9	Occidental Petroleum Corp Nt		2.C FE	869,434	700,000	746,008	820,743	0	(8,664)	0	0	6.450	4.410	MS	13,294	45,150	09/19/2019	09/15/2036	722,575
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro		2.C	2,072,413	2,072,413	1,907,283	2,072,413	0	0	0	0	3.390	3.414	MON	3,122	70,255	09/30/2016	08/15/2036	14,856
67502*-AA-0	Ocean Spray (Lake-Midd MA) CTL Pass Thro		2.C	3,000,000	3,000,000	2,622,974	3,000,000	0	0	0	0	5.190	5.190	MON	6,920	155,700	09/30/2016	08/15/2036	3,012,975
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A Se		1.G	4,715,213	4,715,213	4,317,407	4,715,213	0	0	0	0	3.460	3.460	MN	20,846	163,146	06/25/2020	05/15/2038	89,940
677050-AJ-5	Oglethorpe Power Corp Nt		2.A FE	6,869,850	6,500,000	5,248,703	6,804,852	0	(12,625)	0	0	4.200	3.821	JD	22,750	273,000	05/19/2020	12/01/2042	6,636,500
677050-AN-6	Oglethorpe Power Corp Nt		2.A FE	5,758,564	4,560,000	4,087,705	5,614,686	0	(30,754)	0	0	5.050	3.539	AO	57,570	230,280	12/31/2020	10/01/2048	4,675,140
677050-AQ-9	Oglethorpe Power Corp Nt		2.A FE	5,349,420	5,400,000	3,870,063	5,354,697	0	1,092	0	0	3.750	3.803	FA	84,375	202,500	08/17/2020	08/01/2050	5,501,250
678858-BQ-3	Oklahoma Gas & Elec Co Nt		1.G FE	7,829,670	7,000,000	5,578,494	7,694,929	0	(27,213)	0	0	4.000	3.277	JD	12,444	280,000	01/21/2021	12/15/2044	7,140,000
678858-BS-9	Oklahoma Gas & Elec Co Nt		1.G FE	9,484,890	8,008,000	6,212,285	9,279,810	0	(43,417)	0	0	3.850	2.844	FA	116,472	308,308	01/05/2021	08/15/2047	8,162,154
679574-C#-8	Old Dominion Electric Ser 2025-A		1.E	8,000,000	8,000,000	7,602,781	8,000,000	0	0	0	0	5.370	5.370	JD	17,900	0	12/16/2025	12/01/2052	8,214,800
681919-BH-8	Omnicom Group Nt		2.A FE	4,547,300	4,550,000	4,575,071	4,547,336	0	36	0	0	4.650	4.675	AO	17,044	0	12/02/2025	10/01/2028	4,655,788
681919-BM-7	Omnicom Group Nt		2.A FE	3,372,565	4,500,000	3,427,380	3,376,335	0	3,770	0	0	3.375	5.888	MS	12,234	0	12/02/2025	03/01/2041	4,575,938
681919-BN-5	Omnicom Group Nt		2.A FE	3,145,213	3,371,000	3,132,620	3,145,533	0	320	0	0	5.400	5.940	AO	14,664	0	12/02/2025	10/01/2048	3,462,017
68217F-AA-0	Omnicom Group Nt		2.A FE	9,037,935	9,000,000	8,986,731	9,000,138	0	(4,677)	0	0	3.600	3.549	AO	68,400	324,000	03/28/2016	04/15/2026	9,162,000
68233J-D#-8	Oncor Electric Delivery Compan Ser I Sr		1.F	3,500,000	3,500,000	3,589,183	3,500,000	0	0	0	0	5.590	5.590	MN	32,608	132,607	02/27/2025	05/01/2034	3,597,825
682357-AA-6	180 MEDICAL INC Nt		2.C FE	2,675,056	2,675,000	2,603,681	2,672,334	0	(675)	0	0	3.875	3.853	AO	21,883	103,656	12/03/2021	10/15/2029	2,726,828

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
68235P-AG-3	One Gas Inc Sr Nt		1.G FE	5,441,480	5,500,000	4,681,699	5,449,230	0	1,243	0	0	4.500	4.566	MN	41,250	247,500	11/02/2018	11/01/2048	5,623,750
682441-AB-6	OneAmerica Finl Partners Nt		1.G FE	6,256,404	6,300,000	4,813,888	6,260,835	0	873	0	0	4.250	4.291	AO	56,525	267,750	09/14/2020	10/15/2050	6,433,875
682680-AN-3	Oneok Inc Sr Nt		2.B FE	6,821,340	6,000,000	6,339,067	6,537,860	0	(44,236)	0	0	6.000	4.806	JD	16,000	360,000	08/13/2019	06/15/2035	6,180,000
682680-AS-2	Oneok Inc Sr Nt		2.B FE	4,562,505	4,500,000	4,494,826	4,509,857	0	(7,202)	0	0	4.000	3.827	JJ	84,000	180,000	08/07/2017	07/13/2027	4,590,000
682680-AV-5	Oneok Inc Nt		2.B FE	4,954,300	5,000,000	4,504,935	4,960,019	0	910	0	0	5.200	5.261	JJ	119,889	260,000	03/11/2019	07/15/2048	5,130,000
682680-BE-2	Oneok Inc Nt		2.B FE	2,990,010	3,000,000	3,219,791	2,994,264	0	938	0	0	6.350	6.395	JJ	87,842	190,500	05/04/2020	01/15/2031	3,095,250
682680-BN-2	Oneok Inc Nt		2.B FE	1,990,140	2,000,000	2,094,589	1,990,449	0	118	0	0	6.625	6.663	MS	44,167	132,500	08/10/2023	09/01/2053	2,066,250
682680-BT-9	Oneok Inc Nt		2.B FE	7,457,998	6,625,000	6,960,594	7,186,357	0	(35,328)	0	0	6.400	5.389	MN	70,667	424,000	04/04/2017	05/01/2037	6,837,000
682680-BX-0	Oneok Inc Nt		2.B FE	4,659,185	4,700,000	3,681,938	4,666,857	0	976	0	0	4.250	4.302	MS	58,815	199,750	09/06/2016	09/15/2046	4,799,875
682680-CU-5	Oneok Inc Nt		2.B FE	298,937	300,000	310,021	299,014	0	77	0	0	5.650	5.699	MS	5,650	8,475	06/16/2025	09/01/2034	308,475
68389X-AM-7	Oracle Corp Nt		2.B FE	4,424,764	5,200,000	4,655,608	4,505,201	0	27,250	0	0	5.375	6.840	JJ	128,881	279,500	11/07/2022	07/15/2040	5,339,750
68389X-AV-7	Oracle Corp Sr Nt		2.B FE	3,067,792	2,800,000	2,531,958	2,950,232	0	(15,951)	0	0	4.300	3.526	JJ	57,859	120,400	08/17/2017	07/08/2034	2,860,200
68389X-BE-4	Oracle Corp Nt		2.B FE	9,435,875	9,500,000	8,187,280	9,463,836	0	3,134	0	0	3.900	3.949	MN	47,342	370,500	04/28/2015	05/15/2035	4,205,438
68389X-BF-1	Oracle Corp Nt		2.B FE	2,163,180	2,000,000	1,439,064	2,134,680	0	(4,899)	0	0	4.125	3.629	MN	10,542	82,500	07/30/2019	05/15/2045	2,041,250
68389X-BJ-3	Oracle Corp Nt		2.B FE	6,768,770	6,447,000	4,469,000	6,728,295	0	(9,346)	0	0	4.000	3.690	JJ	118,911	257,880	05/03/2021	07/15/2046	6,575,940
68389X-BQ-7	Oracle Corp Nt		2.B FE	4,149,670	3,500,000	2,403,423	4,063,118	0	(18,625)	0	0	4.000	2.977	MN	17,889	140,000	01/26/2021	11/15/2047	3,570,000
68389X-BW-	Oracle Corp Nt		2.B FE	3,967,810	3,500,000	2,595,732	3,866,085	0	(21,755)	0	0	3.600	2.685	AO	31,500	126,000	01/26/2021	04/01/2040	3,563,000
68389X-CA-1	Oracle Corp Nt		2.B FE	4,991,250	5,000,000	3,289,798	4,992,058	0	181	0	0	3.950	3.960	MS	52,667	197,500	03/22/2021	03/25/2051	5,098,750
68389X-CK-9	Oracle Corp Nt		2.B FE	4,068,906	3,800,000	3,754,874	4,064,371	0	(4,083)	0	0	6.900	6.345	MN	37,873	262,200	11/15/2024	11/09/2052	3,931,100
684065-AT-2	Orange & Rockland Utilities Nt		2.A FE	2,397,160	2,000,000	2,058,281	2,077,871	0	(38,199)	0	0	6.500	4.358	JD	10,833	130,000	11/30/2015	12/01/2027	2,065,000
684065-E#-8	Orange & Rockland Utilities Ser A Debent		1.G Z	2,000,000	2,000,000	1,786,061	2,000,000	0	0	0	0	5.410	5.410	AO	27,050	110,003	09/25/2024	10/01/2054	2,054,100
684065-F*-1	Orange & Rockland Utilities Series 2025		1.G IF	5,000,000	5,000,000	4,846,389	5,000,000	0	0	0	0	5.990	5.990	AO	75,707	0	09/30/2025	10/01/2055	5,149,750
688225-AH-4	Oshkosh Corp Nt		2.B FE	896,616	900,000	854,447	898,466	0	340	0	0	3.100	3.144	MS	9,300	27,900	02/11/2020	03/01/2030	913,950
68964*-AL-5	Otter Tail Power Company Ser 2019B Sr Nt		1.G YE	5,000,000	5,000,000	3,928,369	5,000,000	0	0	0	0	3.520	3.520	AO	39,600	176,000	10/10/2019	10/10/2039	5,088,000
69007T-AC-8	Outfront Media Cap LLC/C Nt		4.B FE	2,000,000	2,000,000	1,952,295	2,000,000	0	0	0	0	4.625	4.625	MS	27,236	92,500	11/22/2019	03/15/2030	2,046,250
69047Q-AC-6	Ovintiv Inc Nt		2.C FE	4,447,935	4,500,000	4,773,238	4,458,806	0	4,137	0	0	6.250	6.405	JJ	129,688	281,250	06/28/2023	07/15/2033	4,640,625
690742-AF-8	Owens Corning Nt		2.A FE	4,991,952	5,000,000	4,976,293	4,999,419	0	910	0	0	3.400	3.419	FA	64,222	170,000	08/03/2016	08/15/2026	5,085,000
690742-AG-6	Owens Corning Nt		2.A FE	7,107,195	6,500,000	5,289,378	7,040,535	0	(18,626)	0	0	4.300	3.699	JJ	128,881	279,500	11/04/2021	07/15/2047	6,639,750
690742-AH-4	Owens Corning Nt		2.A FE	5,626,655	5,500,000	4,504,502	5,581,992	0	(4,460)	0	0	4.400	4.254	JJ	101,506	242,000	10/03/2024	01/30/2048	5,621,000
690742-AK-7	Owens Corning Nt		2.A FE	3,046,676	3,050,000	2,994,645	3,048,413	0	324	0	0	3.875	3.888	JD	9,849	118,188	05/07/2020	06/01/2030	3,109,094
690742-AM-3	Owens Corning Nt		2.A FE	1,085,000	1,085,000	1,050,947	1,085,000	0	0	0	0	3.500	3.500	FA	14,346	37,975	05/22/2024	02/15/2030	1,103,988
693304-AR-8	Peco Energy Nt		1.F FE	3,881,910	3,000,000	2,705,254	3,748,664	0	(32,799)	0	0	4.800	2.947	AO	30,400	144,000	09/27/2021	10/15/2043	3,072,000
693475-BE-4	PNC Financial Serv Group Inc Nt		1.G FE	8,719,524	9,200,000	9,118,309	8,810,566	0	35,100	0	0	4.630	5.327	JD	29,581	425,592	05/19/2025	06/06/2033	9,412,980
693475-CE-3	PNC Financial Serv Group Inc Nt		1.G FE	3,801,121	3,700,000	3,805,394	3,800,066	0	(1,055)	0	0	5.373	5.013	JJ	88,356	0	11/04/2025	07/21/2036	0
69349L-AR-9	PNC Bank Sub Bank Nt		1.F FE	6,849,683	6,850,000	6,859,910	6,849,984	0	6	0	0	4.050	4.050	JJ	119,447	277,425	09/11/2018	07/26/2028	6,988,713
69351U-AN-3	PPL Electric Utilities Nt		1.E FE	2,259,047	2,407,000	2,319,010	2,261,678	0	2,630	0	0	5.200	5.795	JJ	57,715	0	07/16/2025	07/15/2041	2,469,582
69352P-AJ-2	PPL Capital Funding Inc Sr Nt		2.A FE	7,758,545	7,000,000	5,863,209	7,616,667	0	(23,092)	0	0	5.000	4.282	MS	103,056	350,000	06/04/2020	03/15/2044	7,175,000
69354N-AE-6	PRA Group Inc Nt		3.B FE	2,012,500	2,000,000	2,043,472	2,003,923	0	(3,335)	0	0	8.375	8.182	FA	69,792	167,500	03/10/2023	02/01/2028	2,083,750
693627-AY-7	Duke Energy Indiana Inc Nt		2.A FE	3,643,140	3,000,000	3,247,001	3,386,526	0	(30,871)	0	0	6.120	4.479	AO	38,760	183,600	11/30/2015	10/15/2035	3,091,800
694308-HH-3	Pacific Gas & Electric Nt		2.A FE	9,118,759	10,930,000	9,230,360	9,221,703	0	49,912	0	0	4.750	6.196	FA	196,133	519,175	09/03/2024	02/15/2044	11,189,588
694308-HR-1	Pacific Gas & Electric Nt		2.A FE	1,540,032	2,185,000	1,636,572	1,567,134	0	13,639	0	0	4.000	6.490	JD	7,283	87,400	12/12/2023	12/01/2046	2,228,700
694308-KH-9	Pacific Gas & Electric Nt		2.A FE	4,467,915	4,500,000	4,785,869	4,469,572	0	386	0	0	6.750	6.805	JJ	140,063	303,750	02/21/2023	01/15/2053	4,651,875
694308-KK-2	Pacific Gas & Electric Nt		2.A FE	4,367,493	4,500,000	4,748,482	4,371,777	0	1,550	0	0	6.700	6.934	AO	75,375	301,500	05/23/2023	04/01/2053	4,650,750
69437@-AF-	PwC U.S. Group LLP Sr Nt		1.D YE	4,500,000	4,500,000	3,971,709	4,500,000	0	0	0	0	3.730	3.730	MS	49,423	167,850	09/09/2020	09/14/2035	4,583,459
69448F-AB-7	Pacific Life Insurance Co Nt		1.F FE	999,850	1,000,000	1,002,142	999,858	0	8	0	0	5.950	5.951	MS	18,346	0	09/03/2025	09/15/2055	1,029,750

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
695114-DA-3	Pacificorp Nt		2.A FE	3,300,732	3,600,000	3,217,189	3,309,833	0	3,760	0	0	5.500	6.101	MN	25,300	198,000	07/25/2023	05/15/2054	3,699,000
695114-DE-5	Pacificorp Nt		2.A FE	6,460,935	6,500,000	6,065,664	6,462,041	0	491	0	0	5.800	5.842	JJ	173,839	377,000	01/03/2024	01/15/2055	6,688,500
69512E-GK-5	Pacificorp Nt		2.A FE	6,177,477	5,100,000	5,101,841	5,104,896	0	(127,200)	0	0	6.710	4.134	JJ	157,797	342,210	11/30/2015	01/15/2026	5,271,105
695156-AV-1	Packaging Corp of America Nt		2.B FE	2,478,000	2,500,000	1,981,781	2,480,661	0	468	0	0	4.050	4.101	JD	4,500	101,250	11/18/2019	12/15/2049	2,550,625
701094-AP-9	Parker-Hannifin Corp Nt		2.A FE	3,447,640	3,500,000	2,814,238	3,454,355	0	1,144	0	0	4.000	4.087	JD	6,611	140,000	06/05/2019	06/14/2049	3,570,000
70432*-AB-7	Paychex Inc Sr Nt Ser B		2.A	4,000,000	4,000,000	3,951,880	4,000,000	0	0	0	0	4.250	4.250	MS	51,000	170,000	03/13/2019	03/13/2029	4,085,000
70470B-AA-7	PEACHTREE FUND TRUST II Nt		2.A FE	6,896,900	6,800,000	7,167,175	6,893,236	0	(3,664)	0	0	6.012	5.817	MN	52,238	197,594	06/20/2025	05/15/2035	7,004,408
70522#-AA-6	PECO Pallet Holdings Inc Sr Sec Nt		2.B PL	5,000,000	5,000,000	4,927,912	5,000,000	0	0	0	0	3.280	3.290	FMAN	14,122	164,000	02/16/2022	03/01/2027	5,000,456
70522#-AC-2	PECO Pallet Holdings Inc Sr Secured Nt		2.B PL	3,600,000	3,600,000	3,771,807	3,600,000	0	0	0	0	6.020	6.068	FMAN	18,662	216,720	03/02/2023	03/02/2030	3,601,204
709629-AR-0	Pentair Finance SARL Nt		2.C FE	2,507,325	2,500,000	2,510,700	2,502,729	0	(794)	0	0	4.500	4.462	JJ	56,250	112,500	06/17/2019	07/01/2029	2,556,250
71114#-AC-4	Peoples Gas System Inc Series C Senior N		1.F FE	3,600,000	3,600,000	3,473,064	3,600,000	0	0	0	0	5.940	5.940	JD	7,128	213,840	12/19/2023	12/19/2053	3,706,920
713448-CQ-9	Pepsico Inc Nt		1.E FE	2,836,271	2,820,000	2,430,405	2,832,498	0	(446)	0	0	4.250	4.215	AO	22,971	119,850	10/15/2015	10/22/2044	965,081
713448-CZ-9	Pepsico Inc Nt		1.E FE	3,985,800	4,000,000	3,718,527	3,988,760	0	348	0	0	4.600	4.622	JJ	83,822	184,000	07/14/2015	07/17/2045	782,595
713448-DD-7	Pepsico Inc Nt		1.E FE	1,875,018	1,880,000	1,660,523	1,876,016	0	119	0	0	4.450	4.466	AO	17,894	83,660	10/08/2015	04/14/2046	644,018
713448-ET-1	Pepsico Inc Nt		1.E FE	4,020,408	4,000,000	3,390,159	4,015,701	0	(881)	0	0	3.500	3.464	MS	39,667	140,000	03/17/2020	03/19/2040	4,070,000
71376L-AE-0	Performance Food Group Inc Nt		4.A FE	2,421,500	2,900,000	2,835,280	2,618,464	0	66,376	0	0	4.250	7.383	FA	51,354	123,250	10/14/2022	08/01/2029	2,961,625
714046-AJ-8	PerkinElmer Inc Nt		2.B FE	8,499,915	8,500,000	6,041,562	8,499,973	0	1	0	0	3.625	3.625	MS	90,726	308,125	03/04/2021	03/15/2051	8,654,063
716973-AH-5	Pfizer Inc. NT		1.F FE	4,411,989	4,500,000	4,175,105	4,413,738	0	697	0	0	5.340	5.461	MN	28,035	240,300	05/16/2023	05/19/2063	4,620,150
717081-CY-7	Pfizer Inc. Nt		1.F FE	3,417,075	2,500,000	2,980,295	3,134,093	0	(34,232)	0	0	7.200	4.613	MS	53,000	180,000	11/30/2015	03/15/2039	2,590,000
717081-DE-0	Pfizer Inc. Nt		1.F FE	5,159,949	4,001,000	3,493,037	4,951,122	0	(42,539)	0	0	4.300	2.599	JD	7,646	172,043	10/23/2020	06/15/2043	4,087,022
717081-DK-6	Pfizer Inc. Sr Nt		1.F FE	7,510,628	6,387,000	5,687,613	7,349,115	0	(39,136)	0	0	4.400	3.280	MN	35,909	281,028	11/12/2021	05/15/2044	6,527,514
717081-EC-3	Pfizer Inc. Nt		1.F FE	12,100,540	11,000,000	10,317,102	11,824,160	0	(65,797)	0	0	4.000	3.155	JD	19,556	440,000	07/21/2021	12/15/2036	11,220,000
717081-EJ-8	Pfizer Inc. Nt		1.F FE	5,696,850	5,000,000	4,588,524	5,502,608	0	(33,421)	0	0	4.100	3.104	MS	60,361	205,000	09/12/2019	09/15/2038	5,102,500
71713U-AW-	Pharmacia Corp. Nt		1.F FE	6,364,078	5,090,000	5,461,713	5,436,545	0	(109,788)	0	0	6.600	4.098	JD	27,995	335,940	11/30/2015	12/01/2028	5,257,970
717265-AM-4	Freeport McMoran Nt		2.B FE	10,331,861	10,040,000	10,724,124	10,290,308	0	(23,323)	0	0	6.125	5.740	MS	181,069	614,950	07/18/2024	03/15/2034	10,347,475
718172-AC-3	Philip Morris International Nt		1.G FE	2,529,600	2,000,000	2,228,785	2,354,718	0	(21,042)	0	0	6.375	4.491	MN	15,938	127,500	11/30/2015	05/16/2038	2,063,750
718546-AH-7	Phillips 66 Nt		2.A FE	4,888,575	4,500,000	4,548,464	4,797,871	0	(11,286)	0	0	5.875	5.266	MN	44,063	264,375	11/30/2015	05/01/2042	4,632,188
718546-AL-8	Phillips 66 Sr Nt		2.A FE	6,078,955	6,000,000	5,270,222	6,044,315	0	(2,236)	0	0	4.875	4.801	MN	37,375	292,500	12/19/2024	11/15/2044	6,146,250
718546-AR-5	Phillips 66 Sr Nt		2.A FE	1,999,640	2,000,000	1,991,536	1,999,916	0	36	0	0	3.900	3.902	MS	22,967	78,000	02/26/2018	03/15/2028	2,039,000
718547-AF-9	Phillips 66 CO Nt		2.A FE	3,468,315	3,550,000	3,540,292	3,530,500	0	25,189	0	0	3.550	4.306	AO	31,506	126,025	05/05/2022	10/01/2026	3,613,013
718547-AH-5	Phillips 66 CO Nt		2.A FE	1,928,820	2,000,000	1,986,223	1,965,426	0	14,879	0	0	3.750	4.599	MS	25,000	75,000	05/05/2022	03/01/2028	2,037,500
720186-AH-8	Piedmont Natural Gas Sr Nt		2.A FE	6,916,848	6,032,000	5,724,225	6,605,130	0	(62,313)	0	0	4.100	2.784	MS	82,437	247,312	12/16/2020	09/18/2034	6,043,679
72147K-AJ-7	Pilgrim's Pride NT		2.C FE	2,770,259	2,740,000	2,674,974	2,752,552	0	(4,199)	0	0	4.250	4.074	AO	24,584	116,450	06/24/2021	04/15/2031	2,798,225
72650R-AR-3	Plains All Amer Pipeline Nt		2.B FE	10,896,037	9,850,000	10,701,716	10,743,865	0	(57,542)	0	0	6.650	5.537	JJ	302,039	655,025	01/13/2025	01/15/2037	10,177,513
72650R-BC-5	Plains All Amer Pipeline Nt		2.B FE	1,621,414	2,032,000	1,658,408	1,640,007	0	12,715	0	0	4.300	6.139	JJ	36,649	87,376	07/08/2024	01/31/2043	2,075,688
72650R-BL-5	Plains All Amer Pipeline Nt		2.B FE	4,543,505	4,220,000	4,232,461	4,255,969	0	(49,510)	0	0	4.500	3.270	JD	8,440	189,900	09/03/2019	12/15/2026	4,314,950
731572-AB-9	Ralph Lauren Corp Nt	SD	1.G FE	2,634,320	2,572,000	2,446,430	2,601,019	0	(6,428)	0	0	2.950	2.665	JD	3,372	75,874	06/29/2020	06/15/2030	2,609,937
736508-Q@-	Portland General Electric Co 1st Mtge Bd		1.F	9,000,000	9,000,000	6,942,347	9,000,000	0	0	0	0	4.300	4.300	AO	81,700	387,000	04/12/2019	04/15/2049	9,193,500
736508-W#-5	Portland General Electric Co First Mtg B		1.F	6,500,000	6,500,000	6,089,333	6,500,000	0	0	0	0	5.730	5.730	FA	133,461	372,450	02/22/2024	02/22/2054	6,686,225
736508-X@-6	Portland General Electric Co FMB 5.72% S		1.F	6,000,000	6,000,000	5,747,845	6,000,000	0	0	0	0	5.720	5.720	MS	91,520	171,600	03/25/2025	03/25/2045	6,171,600
737446-AQ-7	Post Holdings Inc Nt		4.B FE	1,037,500	1,000,000	973,764	1,012,688	0	(5,200)	0	0	4.625	4.038	AO	9,764	46,250	10/23/2020	04/15/2030	1,023,125
737679-A#-7	Potomac Electric Power Co 1st Mtge Bd		1.F	1,750,000	1,750,000	1,351,209	1,750,000	0	0	0	0	4.270	4.270	JD	3,321	74,725	06/21/2018	06/15/2048	1,787,363
737679-D*-8	Potomac Electric Power Co 1st Mtge Bd		1.F	3,000,000	3,000,000	2,142,188	3,000,000	0	0	0	0	3.970	3.970	MS	32,091	119,100	03/24/2022	03/24/2052	3,059,550
737679-DE-7	Potomac Electric Power Co Nt		1.F FE	4,081,560	3,500,000	2,958,664	3,995,943	0	(22,456)	0	0	4.150	3.060	MS	42,768	145,250	01/03/2022	03/15/2043	3,572,625
74005P-BD-5	Linde PLC Nt		1.F FE	2,944,820	3,650,000	2,915,953	2,951,837	0	7,017	0	0	3.550	5.278	MN	19,436	64,788	09/25/2025	11/07/2042	3,714,788

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
740189-AH-8	Precision Castparts Corp Nt		1.C FE	1,857,240	2,000,000	1,666,247	1,892,358	0	4,191	0	0	3.900	4.351	JJ	35,967	78,000	11/30/2015	01/15/2043	2,039,000
740189-AN-5	Precision Castparts Corp Nt		1.C FE	3,081,307	3,100,000	3,019,250	3,089,237	0	908	0	0	4.200	4.245	JD	5,787	130,200	06/01/2015	06/15/2035	689,175
74164M-AB-4	PRIMERICA INC Nt		2.A FE	7,735,118	7,670,000	6,961,440	7,709,990	0	(6,463)	0	0	2.800	2.700	MN	25,055	214,760	12/08/2021	11/19/2031	7,777,380
74251V-AA-0	Principal Financial Group Sr Nt		1.G FE	2,985,500	2,500,000	2,726,026	2,832,573	0	(23,529)	0	0	6.050	4.481	AO	31,931	151,250	07/06/2018	10/15/2036	2,575,625
74251V-AF-9	Principal Life Global Funding Nt		1.G FE	7,215,980	5,637,000	5,058,276	6,965,221	0	(61,380)	0	0	4.625	2.843	MS	76,765	260,711	09/21/2021	09/15/2042	5,767,356
74251V-AM-4	Principal Financial Group Nt		1.G FE	948,613	950,000	942,904	949,862	0	154	0	0	3.100	3.117	MN	3,763	29,450	11/03/2016	11/15/2026	964,725
74264*-AN-6	PRISA LHC, LLC Sr Nt Ser K		1.G	5,000,000	5,000,000	5,187,119	5,000,000	0	0	0	0	5.710	5.710	MN	42,825	142,750	05/07/2025	05/07/2033	5,142,750
743315-AT-0	Progressive Corp Sr Nt		1.F FE	4,961,422	5,000,000	4,146,142	4,967,349	0	872	0	0	4.200	4.246	MS	61,833	210,000	03/09/2018	03/15/2048	5,105,000
743315-AX-1	Progressive Corp Nt		1.F FE	6,940,360	7,000,000	5,494,325	6,947,073	0	1,276	0	0	3.950	3.999	MS	72,965	276,500	03/17/2020	03/26/2050	7,138,250
74352@-AA-	Project Dixie AMZN 2.98 Pass Through Tr		1.D	3,720,707	3,720,707	3,155,579	3,720,707	0	0	0	0	2.980	2.999	MON	6,468	110,877	11/13/2020	10/10/2041	209,365
74359B-AA-5	PROJECT FLYWHEEL PR LBPT Nt		1.D IF	2,489,398	2,464,750	2,522,020	2,489,063	0	(334)	0	0	5.890	5.861	MON	8,468	38,713	09/03/2025	05/10/2047	146,361
74382P-A#-4	Providence StJoseph Hlth Ob Gr Series 20		1.F FE	9,000,000	9,000,000	9,188,007	9,000,000	0	0	0	0	5.710	5.709	AO	128,475	513,900	02/21/2023	10/01/2043	601,702
744320-BJ-0	Prudential Financial Inc Nt		2.B FE	2,500,000	2,500,000	2,477,145	2,500,000	0	0	0	0	5.120	5.120	MS	42,667	128,125	02/23/2022	03/01/2052	2,564,000
74432Q-AQ-8	Prudential Financial Inc Nt		1.G FE	4,564,560	4,000,000	4,238,957	4,360,185	0	(24,747)	0	0	5.700	4.642	JD	10,767	228,000	11/30/2015	12/14/2036	4,114,000
74432Q-BS-3	Prudential Financial Inc Nt		1.G FE	4,519,880	4,000,000	3,965,825	4,413,616	0	(18,072)	0	0	5.625	4.674	MN	30,625	225,000	04/23/2019	05/12/2041	4,112,500
74432Q-CA-1	Prudential Financial Inc Nt		1.G FE	8,101,134	8,100,000	7,232,635	8,101,010	0	(34)	0	0	4.600	4.599	MN	47,610	372,600	05/27/2015	05/15/2044	1,887,435
74432Q-CC-7	Prudential Financial Inc Sr Nt		1.G FE	6,167,000	6,167,000	6,162,689	6,167,000	0	0	0	0	3.878	3.878	MS	62,446	239,156	03/22/2018	03/27/2028	6,286,578
744448-CE-9	Public Svc Colorado Sr Nt		1.F FE	2,707,565	2,457,000	2,251,577	2,647,184	0	(8,959)	0	0	4.750	4.060	FA	44,090	116,708	04/18/2018	08/15/2041	2,515,354
74456Q-BA-3	Public Service El & Gas Nt		1.F FE	2,674,750	3,286,000	2,632,747	2,681,565	0	6,815	0	0	3.650	5.329	MS	39,980	0	09/17/2025	09/01/2042	3,345,970
74456Q-BB-1	Public Service El & Gas Nt		1.F FE	5,785,446	7,050,000	5,752,563	5,791,125	0	5,679	0	0	3.800	5.421	JJ	133,950	0	12/04/2025	01/01/2043	7,183,950
74456Q-BF-2	Public Service El & Gas Nt		1.F FE	1,502,469	1,842,000	1,497,003	1,512,641	0	9,326	0	0	4.000	5.562	JD	6,140	73,680	02/18/2025	06/01/2044	1,878,840
74456Q-BM-	Public Service El & Gas Nt		1.F FE	422,560	500,000	402,836	425,192	0	2,181	0	0	4.050	5.296	MN	3,375	20,250	10/16/2024	05/01/2045	510,125
74456Q-CR-5	Public Service El & Gas Nt		1.F FE	5,080,929	5,250,000	5,130,313	5,083,125	0	2,196	0	0	5.450	5.677	MS	95,375	286,125	02/18/2025	03/01/2054	5,393,063
745310-AK-8	Puget Energy Inc Nt		2.C FE	3,993,320	4,000,000	3,917,085	3,996,774	0	647	0	0	4.100	4.120	JD	7,289	164,000	05/14/2020	06/15/2030	4,082,000
745332-BW-5	Puget Sound Energy Inc Nt		1.F FE	1,125,950	1,000,000	1,111,448	1,123,851	0	(2,099)	0	0	6.724	5.175	JD	2,988	33,620	10/02/2025	06/15/2036	1,033,620
745332-BX-3	Puget Sound Energy Inc Nt		1.F FE	3,874,013	3,750,000	4,091,666	3,822,513	0	(4,424)	0	0	6.274	6.034	MS	69,275	235,275	12/20/2006	03/15/2037	1,740,437
745332-CC-8	Puget Sound Energy Inc Nt		1.F FE	1,663,944	1,712,000	1,758,341	1,667,830	0	1,857	0	0	5.764	6.033	JJ	45,502	98,680	11/29/2023	07/15/2040	1,761,340
745332-CE-4	Puget Sound Energy Inc Nt		1.F FE	3,632,499	4,391,000	3,807,234	3,676,017	0	26,283	0	0	4.434	6.044	MN	24,878	194,697	04/24/2024	11/15/2041	4,488,348
745332-CH-7	Puget Sound Energy Inc Nt		1.F FE	2,782,318	2,281,000	1,856,253	2,727,241	0	(14,190)	0	0	4.223	3.000	JD	4,281	96,327	12/08/2021	06/15/2048	2,329,163
745332-CK-0	Puget Sound Energy Inc Nt		1.F FE	6,250,000	6,250,000	3,964,120	6,250,000	0	0	0	0	2.893	2.893	MS	53,239	180,813	09/08/2021	09/15/2051	6,340,406
745867-AX-9	Pulte Group Inc Nt		2.A FE	1,636,450	1,630,000	1,642,037	1,630,696	0	(754)	0	0	5.000	4.950	JJ	37,581	81,500	09/27/2016	01/15/2027	1,670,750
747525-AJ-2	Qualcomm Inc Nt		1.F FE	4,705,960	4,000,000	4,016,549	4,518,323	0	(50,273)	0	0	4.650	2.979	MN	21,183	186,000	02/07/2022	05/20/2035	4,093,000
747525-AV-5	Qualcomm Inc Nt		1.F FE	5,710,850	5,000,000	4,198,124	5,635,225	0	(20,504)	0	0	4.300	3.442	MN	24,486	215,000	02/10/2022	05/20/2047	5,107,500
747525-BT-9	Qualcomm Inc Nt		1.F FE	5,687,229	5,700,000	5,999,119	5,687,878	0	165	0	0	6.000	6.016	MN	38,950	342,000	11/07/2022	05/20/2053	5,871,000
74762E-AJ-1	Quanta Services Inc Nt		2.B FE	8,994,375	9,000,000	6,665,055	8,995,228	0	199	0	0	3.050	3.054	AO	68,625	274,500	09/15/2021	10/01/2041	9,137,250
74834L-AQ-3	Quest Diagnostics Inc Nt		2.A FE	1,256,126	1,285,000	1,323,933	1,258,453	0	1,177	0	0	5.750	5.969	JJ	30,992	73,888	01/04/2024	01/30/2040	1,321,944
74834L-AY-6	Quest Diagnostics Inc Nt		2.A FE	11,465,586	10,520,000	9,439,105	11,310,107	0	(30,503)	0	0	4.700	4.095	MS	124,983	494,440	08/26/2020	03/30/2045	10,767,220
74837H-A@-	Questar Gas Company Sr Nt Ser B		2.A	5,350,000	5,350,000	5,222,952	5,350,000	0	0	0	0	3.280	3.280	AO	43,870	175,480	12/14/2012	12/01/2027	3,142,083
74837H-D@-	Questar Gas Company Sr Notes		2.A	3,600,000	3,600,000	2,147,464	3,600,000	0	0	0	0	3.150	3.150	FA	42,525	113,400	08/16/2021	08/16/2051	3,656,700
74841C-AB-7	Rocket Mortgage, LLC Nt		3.A FE	1,290,188	1,300,000	1,234,473	1,294,159	0	1,000	0	0	3.875	3.972	MS	16,792	50,375	11/19/2021	03/01/2031	1,325,188
749685-AU-7	RPM International Inc Nt		2.B FE	4,721,550	5,000,000	4,739,336	4,736,128	0	7,290	0	0	5.250	5.703	JD	21,875	262,500	12/18/2023	06/01/2045	5,131,250
75458*-AE-9	Rayburn Country Elect Corp inc 5.46% FMB		2.B	10,000,000	10,000,000	9,617,397	10,000,000	0	0	0	0	5.460	5.461	MS	18,200	0	12/19/2025	11/21/2050	10,100,100
755111-AP-6	Raytheon Co Nt		2.A FE	4,006,110	3,000,000	3,210,536	3,262,995	0	(86,567)	0	0	7.000	3.709	MN	35,000	210,000	11/30/2015	11/01/2028	3,105,000
75513E-CC-3	Raytheon Tech Corp Nt		2.A FE	1,478,688	1,250,000	1,034,313	1,440,789	0	(7,558)	0	0	4.200	3.107	JD	2,333	52,500	08/19/2020	12/15/2044	1,276,250
75513E-CK-5	Raytheon Technologies Corp Nt		2.A FE	5,728,320	4,500,000	3,813,383	5,539,851	0	(36,164)	0	0	4.350	2.867	AO	41,325	195,750	06/11/2020	04/15/2047	4,597,875

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
75513E-CX-7	Raytheon Tech Corp Nt		2.A FE	2,988,750	3,000,000	3,301,393	2,988,756	0	6	0	0	6.400	6.429	MS	56,533	192,000	11/06/2023	03/15/2054	3,096,000
756109-AT-1	Realty Income Corp Nt		1.G FE	392,409	430,000	379,523	392,605	0	196	0	0	4.650	5.340	MS	5,887	0	10/22/2025	03/15/2047	439,998
758750-AP-8	Regal Beloit Corp Nt		2.C FE	5,359,350	5,400,000	5,808,429	5,365,083	0	3,637	0	0	6.400	6.513	AO	72,960	345,600	04/03/2024	04/15/2033	5,572,800
75884R-AW-	Regency Centers LP Nt		1.G FE	2,190,025	2,610,000	2,233,930	2,193,919	0	3,894	0	0	4.400	5.710	FA	47,850	0	08/14/2025	02/01/2047	2,667,420
75884R-AY-9	Regency Centers LP Nt		1.G FE	6,856,461	7,858,000	6,836,086	6,863,121	0	6,661	0	0	4.650	5.634	MS	107,589	99,278	10/16/2025	03/15/2049	8,040,699
759509-AB-8	Reliance Steel & Aluminum Co Nt		2.A FE	7,584,952	7,021,000	7,932,639	7,519,664	0	(32,070)	0	0	6.850	5.950	MN	61,453	480,939	10/11/2024	11/15/2036	7,261,469
759509-AG-7	Reliance Steel & Aluminum Co Nt		2.A FE	2,692,494	2,700,000	2,443,767	2,696,345	0	744	0	0	2.150	2.181	FA	21,930	58,050	07/28/2020	08/15/2030	2,729,025
760759-AF-7	Republic Services Inc Nt	SD	1.G FE	886,646	800,000	852,644	842,185	0	(3,469)	0	0	6.086	5.353	MS	14,336	48,688	07/20/2005	03/15/2035	824,344
760759-AN-0	Republic Services Inc Nt		1.G FE	8,710,244	8,314,000	8,712,191	8,707,923	0	(2,321)	0	0	5.700	5.237	MN	60,554	94,449	12/04/2025	05/15/2041	8,550,949
77030#-AD-0	Robert Bosch Finance LLC Series D Senior		1.F FE	14,000,000	14,000,000	15,211,848	14,000,000	0	0	0	0	6.420	6.420	MN	77,397	898,800	11/30/2023	11/30/2034	14,449,400
771367-F@-3	Rochester Gas & Electric First Mortgage		1.F	5,000,000	5,000,000	4,910,201	5,000,000	0	0	0	0	5.510	5.510	MN	31,376	275,500	11/20/2024	11/20/2038	5,137,750
771367-G*-4	Rochester Gas & Electric 5.45% First Mtg		1.F	6,000,000	6,000,000	5,909,319	6,000,000	0	0	0	0	5.450	5.450	JD	14,533	0	12/15/2025	12/15/2037	6,163,500
77313L-AB-9	Rocket Mortgage LLC Nt		3.A FE	500,000	500,000	464,548	500,000	0	0	0	0	4.000	4.000	AO	4,222	20,000	09/21/2021	10/15/2033	510,000
776743-AD-8	Roper Technologies Inc Nt		2.A FE	1,999,680	2,000,000	1,996,186	1,999,963	0	37	0	0	3.800	3.802	JD	3,378	76,000	12/08/2016	12/15/2026	2,038,000
778296-AD-5	Ross Stores Inc Nt		2.A FE	1,541,940	1,550,000	1,561,682	1,546,088	0	803	0	0	4.800	4.866	AO	15,707	74,400	04/02/2020	04/15/2030	1,587,200
778296-AG-8	Ross Stores Inc Nt		2.A FE	4,483,908	4,500,000	3,963,465	4,491,483	0	1,517	0	0	1.875	1.913	AO	17,813	84,375	10/19/2020	04/15/2031	4,542,188
78147#-AC-0	Rumpke Consolidated Cos, Inc. Ser B Sr S		2.C PL	1,800,000	1,800,000	1,536,261	1,800,000	0	0	0	0	2.590	2.590	MS	12,562	46,620	09/24/2020	09/24/2032	1,823,310
78390X-AC-5	Leidos Holdings Inc Nt		2.B FE	4,348,755	4,500,000	4,589,323	4,358,844	0	5,589	0	0	5.950	6.277	JD	22,313	267,750	03/26/2024	12/01/2040	4,633,875
78396*-AC-2	SCF Funding LLC Ser C Sr Nt		2.B PL	4,500,000	4,500,000	4,468,930	4,500,000	0	0	0	0	4.440	4.441	AO	41,625	199,800	09/23/2020	09/23/2027	4,587,135
78396*-AK-4	SCF Funding LLC Sr Nt		2.B PL	4,500,000	4,500,000	4,772,483	4,500,000	0	0	0	0	8.320	8.324	AO	78,000	374,400	11/08/2022	11/08/2027	4,522,880
78396*-AY-4	SCF Funding LLC Ser W Sr Nt		2.B Z	4,500,000	4,500,000	4,787,111	4,500,000	0	0	0	0	6.700	6.699	AO	62,813	301,500	08/27/2024	08/27/2032	4,609,712
78408L-AA-5	SC Johnson & Sons Inc Nt		2.A FE	6,309,936	6,095,000	4,967,646	6,205,119	0	(10,322)	0	0	4.000	3.765	MN	31,152	243,800	08/22/2024	05/15/2043	6,216,900
78408L-AC-1	SC Johnson & Sons Inc Nt		2.A FE	4,347,314	5,235,000	4,261,584	4,384,600	0	24,630	0	0	4.350	5.780	MS	57,563	227,723	08/05/2024	09/30/2044	5,348,861
78409V-AN-4	S&P Global Inc Sr Nt		1.G FE	8,877,954	9,000,000	7,724,047	8,895,116	0	2,646	0	0	4.500	4.584	MN	51,750	405,000	10/12/2018	05/15/2048	9,202,500
784305-B*-4	SJW Group Ser 2019C Sr Nt		1.G	3,500,000	3,500,000	2,751,094	3,500,000	0	0	0	0	3.530	3.530	MN	20,592	123,550	10/08/2019	11/01/2039	3,561,775
79466L-AK-0	Salesforce.com Inc Nt		1.E FE	6,961,360	7,000,000	5,077,568	6,968,278	0	1,619	0	0	2.700	2.736	JJ	87,150	189,000	06/29/2021	07/15/2041	7,094,500
79575@-AP-	Saltchuk Resources Inc Ser B Sr Nt		2.A PL	4,500,000	4,500,000	4,799,662	4,500,000	0	0	0	0	6.410	6.410	MS	81,728	345,339	07/08/2024	09/19/2034	4,644,225
797440-BJ-2	San Diego Gas & Electric Nt		1.F FE	7,563,220	7,000,000	7,597,304	7,524,697	0	(31,616)	0	0	6.125	5.259	MS	126,243	428,750	10/09/2024	09/15/2037	7,214,375
797440-BM-5	San Diego Gas & Electric Nt		1.F FE	3,829,648	3,700,000	3,366,547	3,810,957	0	(5,391)	0	0	4.500	4.223	FA	62,900	166,500	04/13/2022	08/15/2040	3,783,250
797440-BV-5	San Diego Gas & Electric Nt		1.F FE	6,576,012	6,782,000	5,169,608	6,557,894	0	60	0	0	3.750	3.884	JD	21,194	254,325	11/10/2022	06/01/2047	6,909,163
797440-CD-4	San Diego Gas & Electric Nt		1.F FE	3,291,308	3,366,000	3,179,653	3,293,736	0	1,127	0	0	5.350	5.503	AO	45,020	180,081	01/18/2024	04/01/2053	3,456,040
798237-N*-0	San Jose Water Company Ser R Sr Nt		1.F IF	8,000,000	8,000,000	7,661,609	8,000,000	0	0	0	0	5.830	5.830	MN	0	0	11/12/2025	11/01/2055	8,233,200
808513-BX-2	Schwab (Charles) Corp Nt	SD	1.F FE	3,757,600	3,500,000	3,331,906	3,610,011	0	(35,490)	0	0	2.750	1.671	AO	24,063	96,250	09/24/2021	10/01/2029	3,548,125
808513-BX-2	Schwab (Charles) Corp Nt		1.F FE	1,610,400	1,500,000	1,427,960	1,547,148	0	(15,210)	0	0	2.750	1.671	AO	10,313	41,250	09/24/2021	10/01/2029	1,520,625
808626-AE-5	Science Applications Intl Corp Nt		2.B FE	5,276,410	4,823,000	5,361,455	5,190,109	0	(45,486)	0	0	7.125	5.707	JJ	171,819	343,639	01/16/2024	07/01/2032	4,994,819
81211K-AY-6	Sealed Air Corp Nt		3.B FE	500,000	500,000	497,408	500,000	0	0	0	0	4.000	4.000	JD	1,667	20,000	11/12/2019	12/01/2027	510,000
81728U-AB-0	Sensata Technologies Inc Nt		3.B FE	1,007,500	1,000,000	938,476	1,002,349	0	(1,047)	0	0	3.750	3.634	FA	14,167	37,500	09/02/2020	02/15/2031	1,018,750
817565-CG-7	Service Corp Intl Nt		3.C FE	1,901,125	1,900,000	1,816,035	1,900,515	0	(140)	0	0	4.000	3.991	MN	9,711	76,000	05/13/2021	05/15/2031	1,938,000
817826-AF-7	7-ELEVEN INC Nt		2.B FE	7,757,240	8,000,000	5,516,657	7,804,743	0	10,272	0	0	2.500	2.697	FA	78,333	200,000	02/16/2021	02/10/2041	8,100,000
822905-AC-9	Shell Finance US Inc Nt		1.D FE	8,973,835	9,000,000	8,639,282	8,976,586	0	2,007	0	0	4.125	4.159	MN	51,563	371,250	10/08/2024	05/11/2035	9,185,625
822905-AE-5	Shell Finance US Inc Nt		1.D FE	4,925,300	5,000,000	4,042,244	4,928,177	0	2,223	0	0	4.000	4.105	MN	28,333	200,000	10/08/2024	05/10/2046	5,100,000
822905-AT-2	Shell Finance US Inc Nt		1.D FE	10,573,869	9,019,000	10,073,321	10,570,043	0	(3,827)	0	0	6.375	4.595	JD	25,554	287,481	12/04/2025	12/15/2038	9,306,481
824348-AQ-9	Sherwin-Williams Co Nt		2.B FE	1,648,649	1,470,000	1,209,570	1,616,153	0	(6,647)	0	0	4.000	3.217	JD	2,613	58,800	10/06/2020	12/15/2042	1,499,400
824348-AX-4	Sherwin-Williams Co Sr Nt		2.B FE	993,130	1,000,000	852,355	994,288	0	155	0	0	4.500	4.542	JD	3,750	45,000	05/02/2017	06/01/2047	1,022,500
824348-BF-2	Sherwin-Williams Co Sr Nt		2.B FE	6,257,400	6,000,000	5,999,030	6,000,000	0	(27,601)	0	0	3.950	3.950	JJ	109,283	237,000	06/01/2017	01/15/2026	6,118,500

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
824348-BH-8	Sherwin-Williams Co Nt		2.B FE	6,518,863	7,435,000	6,035,609	6,577,795	0	24,345	0	0	4.400	5.359	FA	136,308	327,140	07/09/2024	02/01/2045	7,598,570
828807-EA-1	Simon Property Group LP Nt		1.G FE	2,983,350	3,000,000	3,045,014	2,983,881	0	531	0	0	5.125	5.195	AO	56,375	0	08/12/2025	10/01/2035	3,076,875
82890@-AD-	Simplot Company Series D		2.B PL	2,000,000	2,000,000	1,984,624	2,000,000	0	0	0	0	5.890	5.890	MS	29,777	0	09/30/2025	09/30/2040	2,058,900
82890@-AE-	Simplot Company Series E		2.B IF	4,000,000	4,000,000	3,958,437	4,000,000	0	0	0	0	6.120	6.120	MS	61,880	0	09/30/2025	09/30/2045	4,122,400
82894*-BA-4	J.R. Simplot Co Ser B Sr Nt		2.C YE	2,500,000	2,500,000	2,477,448	2,500,000	0	0	0	0	4.730	4.730	MN	19,708	118,250	05/01/2019	05/01/2031	2,559,125
82894*-BB-2	J.R. Simplot Co Ser C Sr Nt		2.C YE	5,500,000	5,500,000	5,337,328	5,500,000	0	0	0	0	4.880	4.880	MN	44,733	268,400	05/01/2019	05/01/2034	5,634,200
82967N-BG-2	Sirius XM Radio Nt		3.C FE	1,032,675	1,000,000	951,067	1,012,008	0	(4,510)	0	0	4.125	3.618	JJ	20,625	41,250	01/29/2021	07/01/2030	1,020,625
82967N-BM-9	Sirius XM Radio Nt		3.C FE	1,000,938	1,000,000	920,934	1,000,469	0	(117)	0	0	3.875	3.861	MS	12,917	38,750	08/02/2021	09/01/2031	1,019,375
83007C-AF-9	South Bow Nt		2.C FE	6,044,249	6,000,000	6,059,414	6,042,326	0	(1,924)	0	0	5.584	5.480	AO	83,760	167,520	08/11/2025	10/01/2034	6,167,520
83007C-AH-5	South Bow Nt		2.C FE	4,440,219	4,450,000	4,274,915	4,440,219	0	0	0	0	6.176	6.193	AO	68,708	137,416	08/11/2025	10/01/2054	4,587,416
832696-AM-0	J. M. Smucker Company Nt		2.B FE	8,690,602	8,550,000	8,049,549	8,637,112	0	(7,905)	0	0	4.250	4.113	MS	106,994	363,375	08/25/2017	03/15/2035	4,976,041
832696-AT-5	J. M. Smucker Company Nt		2.B FE	2,689,605	2,700,000	1,832,649	2,690,873	0	234	0	0	3.550	3.571	MS	28,223	95,850	03/04/2020	03/15/2050	2,747,925
832696-AY-4	J. M. Smucker Company Nt		2.B FE	2,972,310	3,000,000	3,219,315	2,974,069	0	746	0	0	6.500	6.583	MN	24,917	195,000	10/11/2023	11/15/2043	3,097,500
832696-AZ-1	J. M. Smucker Company Nt		2.B FE	2,730,420	2,750,000	2,975,444	2,731,087	0	235	0	0	6.500	6.554	MN	22,840	178,750	10/11/2023	11/15/2053	2,839,375
83444M-AR-2	Solventum Corp Nt		2.B FE	1,998,863	2,000,000	2,080,984	1,998,863	0	0	0	0	5.600	5.609	MS	30,489	112,000	01/02/2025	03/23/2034	2,056,000
83444M-AS-0	Solventum Corp Nt		2.B FE	3,983,961	4,000,000	4,017,530	3,983,961	0	0	0	0	5.900	5.930	AO	39,989	236,000	01/02/2025	04/30/2054	4,118,000
835495-AS-1	Sonoco Products Co Nt		2.C FE	3,978,440	4,000,000	3,962,392	3,980,566	0	1,708	0	0	5.000	5.070	MS	66,667	190,000	09/17/2024	09/01/2034	4,100,000
837004-CE-8	So Carolina Elec & Gas Nt		1.F FE	4,193,551	4,128,000	4,141,468	4,192,828	0	(723)	0	0	5.450	5.294	FA	93,740	0	09/08/2025	02/01/2041	4,240,488
837004-CG-3	So Carolina Elec & Gas Nt		1.F FE	3,563,365	3,945,000	3,538,741	3,566,674	0	3,309	0	0	4.600	5.459	JD	8,065	67,735	12/12/2025	06/15/2043	4,035,735
842400-EZ-2	Southern Cal Edison Ser 05-B		2.A FE	4,093,636	4,235,000	4,246,931	4,158,136	0	5,513	0	0	5.550	5.791	JJ	108,381	235,043	11/02/2007	01/15/2036	1,958,635
842400-FF-5	Southern Cal Edison Nt		1.G FE	1,261,104	1,300,000	1,298,167	1,267,269	0	2,059	0	0	5.550	5.863	JJ	33,269	72,150	11/16/2022	01/15/2037	1,336,075
842400-FP-3	Southern Cal Edison Nt		1.G FE	4,566,688	4,900,000	4,781,571	4,604,263	0	12,627	0	0	5.500	6.140	MS	79,353	269,500	11/17/2022	03/15/2040	5,034,750
842400-FW-8	Southern Cal Edison Nt		2.A FE	6,016,425	7,500,000	5,765,465	6,072,265	0	48,496	0	0	3.900	5.644	MS	86,125	292,500	11/06/2024	03/15/2043	7,646,250
842400-GK-3	Southern Cal Edison Nt		2.A FE	2,334,990	3,000,000	2,276,959	2,349,035	0	14,045	0	0	4.125	5.891	MS	41,250	123,750	01/06/2025	03/01/2048	3,061,875
842400-HT-3	Southern Cal Edison Nt		1.G FE	3,973,960	4,000,000	4,231,512	3,980,533	0	2,243	0	0	5.950	6.038	MN	39,667	238,000	11/03/2022	11/01/2032	4,119,000
842400-HX-4	Southern Cal Edison Nt		1.G FE	12,294,275	12,700,000	12,160,177	12,304,939	0	5,183	0	0	5.875	6.105	JD	62,177	746,125	01/06/2025	12/01/2053	13,073,063
842434-CL-4	Southern California Gas Co Nt		1.D FE	3,508,487	2,900,000	2,491,246	3,401,312	0	(20,843)	0	0	4.450	3.167	MS	37,998	129,050	06/24/2020	03/15/2044	2,964,525
842434-CS-9	Southern California Gas Co 1st Mtge Bd		1.D FE	5,997,300	6,000,000	4,900,238	5,997,395	0	65	0	0	4.300	4.303	JJ	118,967	258,000	09/19/2018	01/15/2049	6,129,000
84250Q-AT-0	Golden State Water Co Nt		1.E FE	3,635,910	3,000,000	3,184,657	3,182,670	0	(54,418)	0	0	6.590	4.445	JD	16,475	197,700	11/30/2015	01/25/2029	3,029,655
842587-CW-5	Southern Co Nt		2.A FE	8,914,443	8,700,000	8,153,425	8,848,482	0	(12,255)	0	0	4.250	4.036	JJ	184,875	369,750	10/29/2019	07/01/2036	8,884,875
842587-DE-4	Southern Co Nt		2.A FE	2,996,360	3,000,000	2,928,800	2,998,290	0	366	0	0	3.700	3.715	AO	27,133	111,000	04/01/2020	04/30/2030	3,008,325
8426EP-AC-2	Southern Co Gas Capital Corp Sr Nt		2.A FE	3,990,600	4,000,000	3,332,699	3,992,290	0	213	0	0	4.400	4.414	MN	15,156	176,000	05/04/2017	05/30/2047	4,088,000
8426EP-AE-8	Southern Co Gas Capital Corp Nt		2.A FE	2,477,850	2,500,000	1,620,863	2,479,922	0	497	0	0	3.150	3.196	MS	19,906	78,750	09/07/2021	09/30/2051	2,539,375
843163-D@-	Southern Indiana Gas & Electri Series 20		1.F	4,500,000	4,500,000	4,185,410	4,500,000	0	0	0	0	5.690	5.690	FA	106,688	128,736	01/31/2025	02/01/2055	4,628,025
843163-E#-9	Southern Indiana Gas & Electri Ser 2025C		1.F	3,000,000	3,000,000	2,984,680	3,000,000	0	0	0	0	6.180	6.180	AO	46,350	0	10/01/2025	10/01/2055	3,092,700
843646-AU-4	Southern Power Co Nt		2.A FE	5,290,140	5,000,000	4,459,106	5,250,934	0	(7,342)	0	0	4.950	4.569	JD	11,000	247,500	10/29/2019	12/15/2046	5,123,750
843830-A#-7	Southern Star Central Corp Sr Nt		2.C FE	4,500,000	4,500,000	4,392,762	4,500,000	0	0	0	0	4.390	4.390	JJ	91,641	197,550	07/14/2020	07/14/2030	4,598,775
843830-B#-6	Southern Star Central Corp Sr Note		2.C	4,500,000	4,500,000	4,047,595	4,500,000	0	0	0	0	3.050	3.050	FA	55,663	137,250	08/05/2021	08/05/2031	4,568,625
84383Q-A#-0	Southern Star Cent Gas Sr Nt		2.B FE	4,000,000	4,000,000	4,033,703	4,000,000	0	0	0	0	5.680	5.680	JD	8,204	227,200	12/18/2024	12/18/2034	4,113,600
84383Q-A@-	Southern Star Cent Gas Sr Nt		2.B FE	2,700,000	2,700,000	2,570,612	2,700,000	0	0	0	0	3.790	3.790	JJ	47,470	102,330	07/14/2020	07/14/2030	2,751,165
844895-AW-2	Southwest Gas Corp Sr Nt		2.A FE	6,392,940	6,000,000	5,242,966	6,314,101	0	(11,940)	0	0	4.875	4.437	AO	73,125	292,500	05/17/2018	10/01/2043	6,146,250
845011-AB-1	Southwest Gas Corp Nt		2.A FE	6,634,104	5,625,000	4,420,544	6,524,862	0	(26,412)	0	0	4.150	3.163	JD	19,453	233,438	08/18/2021	06/01/2049	5,741,719
845743-BN-2	Southwestern Pub Service Nt		1.G FE	12,212,350	10,000,000	8,907,939	11,775,810	0	(91,654)	0	0	4.500	3.026	FA	170,000	450,000	07/09/2021	08/15/2041	10,225,000
845743-BR-3	Southwestern Pub Service Nt		1.G FE	2,726,282	2,585,000	1,939,637	2,705,694	0	(3,859)	0	0	3.700	3.389	FA	36,133	95,645	03/13/2020	08/15/2047	2,632,822
845743-BT-9	Southwestern Pub Service Nt		1.G FE	2,088,245	2,015,000	1,488,040	2,078,858	0	(1,777)	0	0	3.750	3.547	JD	3,358	75,563	03/17/2020	06/15/2049	2,052,781

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
84755T-AC-1	Spectra Energy Nt		2.B FE	1,050,220	1,000,000	1,132,966	1,037,138	0	(1,762)	0	0	7.500	7.053	MS	22,083	75,000	11/30/2015	09/15/2038	1,037,500
84857L-A@-0	Spire Inc Tranche B Sr Nt		2.B	3,500,000	3,500,000	3,465,782	3,500,000	0	0	0	0	3.130	3.130	MS	36,517	109,550	09/09/2016	09/01/2026	3,554,775
85253#-AS-0	STAG Industrial Operating Part Sr Nt Ser		2.B FE	4,000,000	4,000,000	4,072,592	4,000,000	0	0	0	0	5.990	5.990	JD	3,993	119,800	06/25/2025	06/25/2035	4,119,800
853496-AG-2	Standard Industries Inc Nt		3.B FE	3,126,250	3,000,000	2,894,116	3,043,867	0	(16,829)	0	0	4.375	3.744	JJ	60,521	131,250	09/25/2020	07/15/2030	3,065,625
853496-AH-0	Standard Industries Inc Nt		3.B FE	100,000	100,000	91,618	100,000	0	0	0	0	3.375	3.375	JJ	1,556	3,375	08/07/2020	01/15/2031	101,688
854502-AJ-0	Stanley Black & Decker Inc Sr Nt		2.B FE	8,989,920	9,000,000	7,872,575	8,991,319	0	204	0	0	4.850	4.857	MN	55,775	436,500	10/30/2018	11/15/2048	9,218,250
855244-AM-1	Starbucks Corp Nt		2.A FE	5,061,060	4,500,000	3,360,698	4,982,158	0	(15,735)	0	0	3.750	3.064	JD	14,063	168,750	08/19/2020	12/01/2047	4,584,375
855244-AS-8	Starbucks Corp Nt		2.A FE	3,928,680	3,600,000	3,001,856	3,887,263	0	(7,868)	0	0	4.500	3.959	MN	20,700	162,000	03/12/2020	11/15/2048	3,681,000
857473-AE-2	State Street Corp Nt		1.F FE	1,258,060	1,000,000	1,013,513	1,013,616	0	(29,157)	0	0	7.350	4.282	JD	3,267	73,500	11/30/2015	06/15/2026	1,036,750
857477-BU-6	State Street Corp Nt		1.F FE	2,000,000	2,000,000	1,990,457	2,000,000	0	0	0	0	4.420	4.420	MN	11,787	88,420	05/10/2022	05/13/2033	2,044,200
857477-CG-6	State Street Corp Nt		1.F FE	7,326,730	7,000,000	7,562,513	7,301,745	0	(24,332)	0	0	6.120	5.440	MN	47,600	428,610	05/19/2025	11/21/2034	7,214,200
85855C-AE-0	Stellantis Finance US Inc Nt		2.B FE	5,393,466	5,400,000	5,702,935	5,395,206	0	558	0	0	6.375	6.392	MS	104,231	344,250	09/13/2022	09/12/2032	5,572,125
859152-D#-4	Steris Corp Ser A-3B		2.B FE	2,500,000	2,500,000	2,453,407	2,500,000	0	0	0	0	3.550	3.550	JD	6,656	88,750	02/04/2013	12/04/2027	600,473
859152-D@-	Steris Corp Ser A-3A		2.B FE	2,500,000	2,500,000	2,453,407	2,500,000	0	0	0	0	3.550	3.550	JD	6,656	88,750	12/04/2012	12/04/2027	600,473
859152-E#-3	Steris Corp Sr Nt Ser A-3		2.B FE	9,000,000	9,000,000	8,620,390	9,000,000	0	0	0	0	3.700	3.700	MN	43,475	333,000	05/15/2015	05/14/2030	1,374,975
85917P-AB-3	Steris PLC Nt		2.B FE	12,110,050	12,752,000	9,446,598	12,110,834	0	7,434	0	0	3.750	4.014	MS	140,803	478,200	04/21/2023	03/15/2051	12,991,100
86205@-AA-	Stonehenge Cap Fund MS-CAPCO Ser 2019B-1		1.C FE	471,045	471,045	468,266	471,045	0	0	0	0	7.054	6.975		6,553	31,474	01/23/2019	02/20/2027	19,666
86206@-AA-	Stonehenge Cap Fd NV III CAPCO Ser 2020B		1.E FE	502,329	502,329	496,804	502,329	0	0	0	0	5.500	5.465		4,681	27,626	07/15/2020	07/31/2026	27,981
86208#-AA-3	Stonehenge Capital Fund CT Ser 2021B-1 S		1.C FE	1,231,214	1,231,214	1,165,590	1,231,214	0	0	0	0	8.000	7.661		4,378	98,497	12/23/2021	12/15/2030	49,249
863667-AG-6	Stryker Corp Nt		2.A FE	9,442,050	7,500,000	6,493,293	9,114,050	0	(68,554)	0	0	4.375	2.832	MN	41,927	328,125	12/07/2020	05/15/2044	7,664,063
863667-AJ-0	Stryker Corp Nt		2.A FE	4,450,230	4,500,000	4,018,091	4,459,745	0	1,175	0	0	4.625	4.694	MS	61,281	208,125	03/03/2016	03/15/2046	4,604,063
863667-AN-1	Stryker Corp Nt		2.A FE	1,490,220	1,500,000	1,498,573	1,499,768	0	1,131	0	0	3.500	3.578	MS	15,458	52,500	03/03/2016	03/15/2026	1,526,250
86765B-AP-4	Sunoco Logistics Partners Nt		2.B FE	4,776,997	5,975,000	5,419,312	4,960,543	0	24,872	0	0	5.300	6.950	AO	79,169	263,675	10/22/2025	04/01/2044	6,133,338
86765B-AQ-2	Sunoco Logistics Partners Nt		2.B FE	1,494,163	1,641,000	1,484,078	1,499,990	0	3,729	0	0	5.350	6.113	MN	11,218	87,794	06/06/2024	05/15/2045	1,684,897
86765B-AU-3	Sunoco Logistics Partners Sr Nt		2.B FE	2,976,480	3,000,000	2,995,172	2,995,196	0	2,602	0	0	4.000	4.096	AO	30,000	120,000	09/19/2017	10/01/2027	3,060,000
86765B-AV-1	Sunoco Logistics Partners Sr Nt		2.B FE	9,016,661	9,423,000	8,467,912	9,033,773	0	8,499	0	0	5.400	5.731	AO	127,211	508,842	06/06/2024	10/01/2047	9,677,421
86765L-AT-4	Sunoco LP/Finance Corp Nt		3.A FE	1,043,750	1,000,000	981,767	1,010,234	0	(7,219)	0	0	4.500	3.720	MN	5,750	45,000	12/30/2020	05/15/2029	1,022,500
86765L-AZ-0	Sunoco LP/Finance Corp Nt		3.A FE	400,750	400,000	390,610	400,198	0	(142)	0	0	4.500	4.461	AO	3,050	18,000	10/05/2021	04/30/2030	409,000
86787G-AJ-1	Suntrust Bank Nt		1.G FE	994,940	1,000,000	997,157	999,782	0	578	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026	1,016,500
87157D-AG-4	Synaptics Inc Nt		3.C FE	2,791,750	2,950,000	2,855,813	2,853,165	0	20,642	0	0	4.000	4.903	JD	5,244	118,000	06/30/2022	06/15/2029	3,009,000
871607-AG-2	Synopsys Inc Nt		2.B FE	3,000,170	3,000,000	2,975,968	3,000,232	0	62	0	0	5.700	5.699	AO	42,750	92,150	03/03/2025	04/01/2055	3,085,500
871829-AY-3	Sysco Corp Nt		2.B FE	6,599,578	5,613,000	5,061,339	6,450,308	0	(29,457)	0	0	4.850	3.751	AO	68,058	272,231	07/15/2020	10/01/2045	5,749,115
871829-BD-8	Sysco Corp Nt		2.B FE	2,539,892	2,480,000	2,130,433	2,528,288	0	(1,519)	0	0	4.500	4.352	AO	27,900	111,600	11/09/2016	04/01/2046	2,535,800
871829-BM-8	Sysco Corp Nt		2.B FE	2,853,792	2,700,000	2,981,323	2,824,646	0	(5,783)	0	0	6.600	6.095	AO	44,550	178,200	03/30/2020	04/01/2040	2,789,100
871829-BN-6	Sysco Corp Nt		2.B FE	5,389,100	5,000,000	5,492,997	5,373,861	0	(6,984)	0	0	6.600	6.005	AO	82,500	330,000	09/15/2023	04/01/2050	5,165,000
872287-AL-1	TCI Comm Inc Nt		1.G FE	5,441,660	4,700,000	4,992,342	4,817,258	0	(50,498)	0	0	7.125	5.857	FA	126,508	334,875	06/21/2005	02/15/2028	0
87233Q-AC-2	TC Pipelines Sr Nt		2.B FE	1,500,000	1,500,000	1,493,665	1,500,000	0	0	0	0	3.900	3.900	MN	5,850	58,500	05/22/2017	05/25/2027	1,529,250
872540-AU-3	TJX Companies Inc Nt		1.F FE	5,610,024	5,400,000	4,665,108	5,586,294	0	(4,554)	0	0	4.500	4.266	AO	51,300	243,000	03/30/2020	04/15/2050	5,521,500
87264A-AV-7	T-Mobile USA Inc Nt		2.A FE	670,644	667,500	667,761	667,539	0	(457)	0	0	4.750	4.679	FA	13,211	31,706	01/23/2018	02/01/2028	683,353
87264A-AX-3	T-Mobile USA Inc Nt		2.B FE	2,464,438	2,500,000	2,242,627	2,471,645	0	1,389	0	0	4.375	4.483	AO	23,090	109,375	04/02/2020	04/15/2040	2,554,688
87264A-BL-8	T-Mobile USA Inc Nt		2.A FE	6,148,044	6,300,000	4,694,433	6,178,076	0	6,203	0	0	3.000	3.162	FA	71,400	189,000	10/19/2020	02/15/2041	6,394,500
87264A-BN-4	T-Mobile USA Inc Nt		2.A FE	8,939,565	9,000,000	6,016,284	8,945,290	0	1,370	0	0	3.300	3.336	FA	112,200	297,000	08/11/2021	02/15/2051	9,148,500
87264A-BT-1	T-Mobile USA Inc Nt		2.A FE	1,306,438	1,325,000	1,229,825	1,314,023	0	1,951	0	0	2.875	3.051	FA	14,391	38,094	12/16/2021	02/15/2031	1,344,047
87264A-CW-	T-Mobile USA Inc Nt		2.A FE	5,002,100	5,000,000	4,833,530	5,002,058	0	(33)	0	0	5.650	5.647	JJ	130,264	282,500	12/20/2022	01/15/2053	5,141,250
87264A-CX-1	T-Mobile USA Inc Nt		2.A FE	6,082,200	6,000,000	5,905,585	6,079,884	0	(808)	0	0	5.800	5.710	MS	102,467	348,000	09/11/2023	09/15/2062	6,174,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
87264A-DB-8	T-Mobile USA Inc Nt		2.A FE	3,685,015	3,700,000	3,630,237	3,685,197	0	182	0	0	5.750	5.779	JJ	98,101	212,750	05/08/2023	01/15/2054	3,806,375
87264A-DD-4	T-Mobile USA Inc Nt		2.A FE	2,495,750	2,500,000	2,541,984	2,495,750	0	0	0	0	6.000	6.013	JD	6,667	150,000	09/11/2023	06/15/2054	2,575,000
87268L-AA-5	TR Finance LLC Nt		1.G FE	3,199,031	3,200,000	3,187,004	3,199,655	0	624	0	0	3.350	3.380	MN	13,698	107,200	03/20/2025	05/15/2026	3,253,600
87268L-AE-7	TR Finance LLC Nt		1.G FE	4,971,076	5,000,000	5,198,930	4,972,449	0	1,372	0	0	5.500	5.575	FA	103,889	137,500	03/20/2025	08/15/2035	5,137,500
872898-AD-3	TSMC ARIZONA CORP Nt		1.D FE	9,194,904	9,000,000	7,253,039	9,161,880	0	(8,388)	0	0	3.125	2.976	AO	51,563	281,250	11/12/2021	10/25/2041	9,140,625
87305Q-CM-	TTX Corp Nt		1.F FE	2,567,419	2,575,000	2,163,961	2,560,544	0	(1,021)	0	0	4.200	4.186	JJ	54,075	108,150	09/21/2022	07/01/2046	2,629,075
87305Q-CN-9	TTX Corp Sr Nt		1.F FE	4,490,460	4,500,000	3,906,281	4,491,751	0	197	0	0	4.600	4.613	FA	86,250	207,000	01/11/2019	02/01/2049	4,603,500
87305Q-CP-4	TTX Corp Nt		1.F FE	4,109,044	4,050,000	4,045,902	4,106,388	0	(928)	0	0	5.650	5.549	JD	19,069	228,825	11/16/2022	12/01/2052	4,164,413
875127-BJ-0	Tampa Electric Nt		1.G FE	3,991,080	4,000,000	2,830,046	3,991,957	0	197	0	0	3.450	3.462	MS	40,633	138,000	03/15/2021	03/15/2051	4,069,000
87612B-BN-1	Targa Resources Partners Sr Nt		2.B FE	100,000	100,000	101,192	100,000	0	0	0	0	6.875	6.875	JJ	3,170	6,875	01/10/2019	01/15/2029	103,438
87612E-AF-3	Target Corp Nt		1.F FE	5,882,985	4,500,000	5,060,434	5,097,466	0	(93,731)	0	0	7.000	4.282	JJ	145,250	315,000	11/30/2015	07/15/2031	4,657,500
87612E-AR-7	Target Corp Nt		1.F FE	6,675,014	6,240,000	7,060,448	6,611,488	0	(21,479)	0	0	6.500	5.796	AO	85,627	405,600	11/04/2022	10/15/2037	6,442,800
87612E-BA-3	Target Corp Nt		1.F FE	2,810,395	2,450,000	2,068,603	2,736,503	0	(13,138)	0	0	4.000	3.090	JJ	49,000	98,000	12/02/2019	07/01/2042	2,499,000
87612G-AC-5	Targa Resources Corp Nt		2.B FE	2,796,024	2,800,000	2,995,096	2,797,430	0	276	0	0	6.125	6.141	MS	50,497	171,500	01/03/2023	03/15/2033	2,885,750
87612G-AD-3	Targa Resources Corp Nt		2.B FE	4,402,935	4,500,000	4,689,566	4,406,852	0	1,202	0	0	6.500	6.666	FA	110,500	292,500	01/03/2023	02/15/2053	4,646,250
878091-BG-1	Teachers Insurance & Annuity Nt		1.D FE	3,328,800	5,000,000	3,425,976	3,342,023	0	13,223	0	0	3.300	5.877	MN	21,083	82,500	07/29/2025	05/15/2050	5,082,500
87901J-AH-8	TEGNA Inc Ny		3.A FE	2,146,938	2,495,000	2,473,030	2,268,886	0	50,822	0	0	5.000	7.871	MS	36,732	124,750	06/29/2023	09/15/2029	2,557,375
87901J-AJ-4	TEGNA Inc Nt		3.A FE	1,452,830	1,656,000	1,638,977	1,552,740	0	41,498	0	0	4.625	7.763	MS	22,552	76,590	07/28/2023	03/15/2028	1,694,295
88023U-AH-4	Tempur Sealy Intl Inc Nt		3.B FE	1,927,770	1,916,000	1,866,728	1,916,760	0	(2,608)	0	0	4.000	3.858	AO	16,180	76,640	06/07/2021	04/15/2029	1,954,320
88023U-AJ-0	Tempur Sealy Intl Inc Nt		3.B FE	1,005,000	1,000,000	934,690	1,002,540	0	(614)	0	0	3.875	3.802	AO	8,181	38,750	09/21/2021	10/15/2031	1,019,375
880451-AW-9	Tennessee Gas Pipeline Nt		2.B FE	4,200,735	4,125,000	4,861,322	4,166,775	0	(4,752)	0	0	8.375	8.170	JD	15,354	345,469	11/30/2015	06/15/2032	4,297,734
880451-AZ-2	Tennessee Gas Pipeline Nt		2.B FE	1,996,020	2,000,000	1,886,097	1,998,209	0	399	0	0	2.900	2.923	MS	19,333	58,000	02/19/2020	03/01/2030	2,029,000
880451-AZ-2	Tennessee Gas Pipeline Nt	SD	2.B FE	2,495,025	2,500,000	2,357,621	2,497,761	0	499	0	0	2.900	2.923	MS	24,167	72,500	02/19/2020	03/01/2030	2,536,250
882508-BD-5	Texas Instruments Inc Sr Nt		1.E FE	4,480,020	4,500,000	3,706,221	4,483,081	0	450	0	0	4.150	4.176	MN	23,863	186,750	04/30/2018	05/15/2048	4,593,375
882926-AA-6	Texas Instruments Inc Nt		1.E FE	4,462,515	4,500,000	4,022,499	4,463,330	0	323	0	0	5.050	5.099	MN	27,144	227,250	05/11/2023	05/18/2063	4,613,625
883203-CC-3	Textron Nt	SD	2.B FE	1,498,155	1,500,000	1,359,439	1,499,052	0	169	0	0	2.450	2.486	MS	10,821	36,750	08/03/2020	03/15/2031	1,518,375
883203-CC-3	Textron Nt		2.B FE	1,990,160	2,000,000	1,812,586	1,994,865	0	913	0	0	2.450	2.486	MS	14,428	49,000	08/13/2020	03/15/2031	2,024,500
883556-B@-0	Thermo Fisher Scientific Inc Senior Note		1.G	4,113,534	3,828,600	3,105,636	3,828,600	0	0	0	12,600	2.020	2.020	MS	24,705	81,768	09/06/2023	09/06/2043	4,155,081
883556-BG-6	Thermo Fisher Scientific Inc Nt		1.G FE	2,453,591	2,400,000	2,366,314	2,448,602	0	(1,672)	0	0	5.300	5.124	FA	53,000	127,200	09/22/2022	02/01/2044	2,463,600
883556-C#-7	Thermo Fisher Scientific Inc Sr. Note, S		1.G	22,321,428	25,232,000	22,592,131	25,232,000	0	0	0	2,910,572	1.490	1.490	JJ	370,735	187,666	01/06/2025	01/06/2045	22,487,723
883556-CY-6	Thermo Fisher Scientific Inc Nt		1.G FE	566,221	554,000	557,264	566,157	0	(64)	0	0	5.404	5.208	FA	11,726	0	10/14/2025	08/10/2043	568,969
88579E-AC-9	3M Co Nt		1.G FE	4,294,570	3,500,000	3,685,312	4,001,642	0	(34,686)	0	0	5.700	4.092	MS	58,742	199,500	11/30/2015	03/15/2037	3,599,750
88579Y-AZ-4	3M Co Nt		1.G FE	1,805,170	1,723,000	1,282,591	1,792,568	0	(2,209)	0	0	3.625	3.358	AO	13,186	62,459	10/11/2019	10/15/2047	1,754,229
886546-AD-2	Tiffany & Co Nt		1.D FE	4,949,643	5,225,000	4,930,492	5,003,131	0	6,818	0	0	4.900	5.259	AO	64,006	256,025	04/14/2016	10/01/2044	5,353,013
88675@-AC-	Tiger Global Management LLC Series C Sen		1.F PL	4,500,000	4,500,000	4,255,612	4,500,000	0	0	0	0	3.930	3.930	AO	38,318	176,850	04/13/2022	04/13/2032	4,588,425
89055F-AC-7	TopBuild Corp Nt		3.B FE	935,625	925,000	878,503	930,557	0	(1,326)	0	0	4.125	3.953	FA	14,415	38,156	09/29/2021	02/15/2032	944,078
891027-AS-3	Globe Life Inc Sr Nt		2.A FE	4,483,665	4,500,000	4,540,852	4,494,798	0	1,770	0	0	4.550	4.596	MS	60,288	204,750	09/25/2018	09/15/2028	4,602,375
891906-AF-6	Global Payments Inc Sr Nt		2.C FE	2,630,019	2,625,000	2,627,314	2,626,387	0	(560)	0	0	4.450	4.426	JD	9,734	116,813	05/10/2018	06/01/2028	2,683,406
893574-AF-0	Transcontinental Gas Pipeline Sr Nt		2.A FE	2,052,100	2,000,000	1,750,460	2,040,174	0	(1,707)	0	0	4.450	4.276	FA	37,083	89,000	10/26/2017	08/01/2042	2,044,500
89417E-AH-2	Travelers Cos Inc Nt		1.F FE	3,996,914	3,376,000	3,419,215	3,828,964	0	(21,765)	0	0	5.350	4.131	MN	30,103	180,616	12/07/2016	11/01/2040	3,466,308
89417E-AJ-8	Travelers Cos Inc Nt		1.F FE	2,544,728	2,843,000	2,556,941	2,548,026	0	3,298	0	0	4.600	5.530	FA	54,491	0	09/04/2025	08/01/2043	2,908,389
89417E-AK-5	Travelers Cos Inc Nt		1.F FE	3,571,776	3,600,000	3,068,889	3,577,786	0	704	0	0	4.300	4.347	FA	54,180	154,800	08/18/2015	08/25/2045	735,480
89566E-AH-1	Tristate Generat Nt		2.A FE	5,052,640	4,000,000	3,433,509	4,876,587	0	(34,980)	0	0	4.700	3.121	MN	31,333	188,000	08/11/2020	11/01/2044	4,094,000
89566E-AK-4	Tristate Generat Nt		2.A FE	2,222,677	1,900,000	1,451,933	2,175,157	0	(9,689)	0	0	4.250	3.256	JD	6,729	80,750	09/28/2020	06/01/2046	1,940,375
896215-AH-3	Trimas Corp Nt		3.C FE	2,511,250	2,500,000	2,431,210	2,500,698	0	(2,393)	0	0	4.125	4.025	AO	21,771	103,125	03/16/2021	04/15/2029	2,551,563

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
89788N-AA-8	Truist Financial Group Nt		2.A FE	6,000,000	6,000,000	6,034,329	6,000,000	0	0	0	0	4.920	4.920	JJ	0	294,960	07/25/2022	07/28/2033	6,147,600
898813-AM-2	Tucson Electric Power Co Nt		1.G FE	5,462,400	6,000,000	5,279,972	5,489,973	0	15,548	0	0	5.000	5.760	MS	88,333	300,000	03/07/2024	03/15/2044	6,150,000
898813-AV-2	Tucson Electric Power Co Nt		1.G FE	4,756,489	4,750,000	4,555,135	4,756,914	0	(118)	0	0	5.500	5.489	AO	55,153	261,250	02/13/2023	04/15/2053	4,880,625
902494-AZ-6	Tyson Foods Inc Nt		2.B FE	4,372,229	3,980,000	3,966,554	4,198,005	0	(22,233)	0	0	4.875	4.076	FA	73,298	194,025	10/12/2016	08/15/2034	4,077,013
902494-BD-4	Tyson Foods Inc Sr Nt		2.B FE	2,999,025	3,000,000	2,575,230	2,999,134	0	15	0	0	4.550	4.552	JD	10,996	136,500	05/24/2017	06/02/2047	3,068,250
902494-BH-5	Tyson Foods Inc Nt		2.B FE	5,019,392	5,600,000	5,162,123	5,048,279	0	11,342	0	0	5.100	5.892	MS	73,780	285,600	05/12/2023	09/28/2048	5,742,800
902494-BK-8	Tyson Foods Inc Sr Nt		2.B FE	1,099,802	1,100,000	1,102,821	1,099,935	0	19	0	0	4.350	4.352	MS	15,950	47,850	02/13/2019	03/01/2029	1,123,925
902691-E#-7	UGI Utilities, Inc. SER B SR NT		1.G	6,000,000	6,000,000	6,073,830	6,000,000	0	0	0	0	5.520	5.520	MN	28,520	345,920	11/14/2024	11/30/2034	6,165,600
902691-F@-8	UGI Utilities, Inc. Sr Nt Ser B		1.G IF	5,000,000	5,000,000	5,086,534	5,000,000	0	0	0	0	5.680	5.680	MN	37,078	0	11/14/2025	11/15/2035	5,142,000
902917-AH-6	USA Waste Svcs Nt		1.G FE	2,901,124	2,625,000	2,813,783	2,676,569	0	(18,242)	0	0	7.000	6.152	JJ	84,729	183,750	09/14/2004	07/15/2028	1,811,250
907818-DT-2	Union Pacific Corp Nt		1.G FE	5,692,617	6,300,000	5,541,292	5,709,137	0	16,520	0	0	4.821	5.656	FA	126,551	151,862	02/10/2025	02/01/2044	6,451,862
907818-DX-3	Union Pacific Corp Nt		1.G FE	1,942,390	2,167,000	1,913,211	1,948,576	0	6,186	0	0	4.850	5.743	JD	4,671	105,100	01/28/2025	06/15/2044	2,219,550
907818-EB-0	Union Pacific Corp Nt		1.G FE	9,026,964	9,000,000	8,126,219	9,013,937	0	(1,400)	0	0	3.375	3.354	FA	126,563	303,750	01/27/2015	02/01/2035	2,715,056
907818-EJ-3	Union Pacific Corp Nt		1.G FE	3,947,280	4,000,000	3,258,574	3,958,119	0	1,311	0	0	4.050	4.127	MS	54,000	162,000	02/25/2016	03/01/2046	4,081,000
907818-EX-2	Union Pacific Corp Sr Nt		1.G FE	1,798,020	1,800,000	1,455,879	1,798,525	0	18	0	0	4.800	4.805	MS	26,640	86,400	06/05/2018	09/10/2058	1,843,200
907818-GC-6	Union Pacific Corp Nt		1.G FE	4,740,786	5,230,000	4,762,851	4,763,359	0	7,453	0	0	4.950	5.598	MS	80,542	258,885	11/03/2022	09/09/2052	5,359,443
907818-GD-4	Union Pacific Corp Nt		1.G FE	4,411,600	5,000,000	4,575,202	4,424,296	0	4,245	0	0	5.150	5.920	JJ	115,160	257,500	10/20/2022	01/20/2063	5,128,750
90783X-AA-9	Union Pacific RR Ser 07-3 Nt		1.C FE	383,127	383,127	404,721	383,127	0	0	0	0	6.176	6.177	JJ	11,765	25,109	07/19/2007	01/02/2031	0
90932P-AA-6	United Airlines 14-1 A PTT		1.G FE	42,891	42,891	42,883	42,891	0	0	0	0	4.000	3.998	AO	381	1,716	03/31/2014	04/11/2026	18,764
90964*-AG-0	United Bottling Mgmt Co LLC Sr Nt Ser A		1.G PL	2,000,000	2,000,000	1,993,891	2,000,000	0	0	0	0	3.990	3.990	JD	2,217	79,800	12/21/2016	12/21/2026	2,039,900
90964*-AH-8	United Bottling Mgmt Co LLC Sr Nt Ser B		1.G PL	2,000,000	2,000,000	1,939,888	2,000,000	0	0	0	0	4.240	4.240	JD	2,356	84,800	12/21/2016	12/21/2031	2,042,400
911312-AN-6	United Parcel Service Nt		1.F FE	3,312,318	3,522,000	3,386,575	3,316,115	0	3,796	0	0	4.875	5.454	MN	21,939	85,849	08/08/2025	11/15/2040	3,607,849
911312-AR-7	United Parcel Service Nt		1.F FE	9,761,549	10,289,000	8,232,728	9,706,167	0	(2,262)	0	0	3.625	4.045	AO	93,244	251,376	10/03/2025	10/01/2042	10,475,488
911312-BN-5	United Parcel Service Nt		1.F FE	2,944,917	2,700,000	2,087,879	2,907,691	0	(6,647)	0	0	3.750	3.248	MN	12,938	101,250	12/03/2019	11/15/2047	2,750,625
911312-BW-5	United Parcel Service Nt		1.F FE	5,031,300	5,000,000	4,784,122	5,028,232	0	(611)	0	0	5.300	5.258	AO	66,250	265,000	03/19/2020	04/01/2050	5,132,500
91135@-AE-	United Power, Inc. Series 2024E First Mt		1.F FE	1,850,000	1,850,000	1,933,388	1,850,000	0	0	0	0	6.010	6.010	AO	20,384	111,185	04/25/2024	04/25/2044	47,640
91135@-AF-	United Power, Inc. Series 2024F First Mt		1.F FE	2,945,139	2,945,139	2,992,603	2,945,139	0	0	0	0	6.200	6.200	AO	33,476	182,599	04/25/2024	04/25/2054	108,707
911363-AM-1	United Rentals Inc Nt		3.B FE	100,000	100,000	95,371	100,000	0	0	0	0	3.875	3.875	FA	1,464	3,875	07/31/2020	02/15/2031	101,938
911365-BP-8	United Rentals NA Inc Nt		3.B FE	1,917,188	1,900,000	1,782,559	1,908,258	0	(2,153)	0	0	3.750	3.618	JJ	32,854	71,250	07/30/2021	01/15/2032	1,935,625
91159H-HM-	US Bancorp Nt		1.G FE	999,230	1,000,000	997,449	999,972	0	87	0	0	3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026	1,015,500
91159H-HW-	US Bancorp Nt	SD	1.G FE	1,999,820	2,000,000	1,925,892	1,999,930	0	18	0	0	3.000	3.001	JJ	25,167	60,000	07/24/2019	07/30/2029	2,030,000
91159H-JG-6	US Bancorp Nt		1.G FE	7,245,010	7,594,000	7,651,012	7,304,103	0	17,517	0	0	4.970	5.478	JJ	0	377,194	07/25/2023	07/22/2033	7,751,997
913017-BS-7	Raytheon Technologies Corp Nt		2.A FE	4,417,478	3,550,000	3,717,471	4,171,731	0	(31,552)	0	0	5.700	4.071	AO	42,718	202,350	11/10/2016	04/15/2040	3,651,175
913017-BT-5	Raytheon Technologies Corp Nt		2.A FE	5,114,300	5,000,000	4,519,808	5,085,587	0	(3,511)	0	0	4.500	4.353	JD	18,750	225,000	01/25/2016	06/01/2042	5,112,500
913017-CA-5	Raytheon Technologies Corp Nt		2.A FE	5,007,650	5,000,000	4,173,041	5,005,969	0	(199)	0	0	4.150	4.141	MN	26,514	207,500	04/30/2015	05/15/2045	0
913017-CW-7	Raytheon Technologies Corp Nt		2.A FE	6,636,335	5,500,000	5,163,578	6,375,871	0	(58,169)	0	0	4.450	2.907	MN	30,594	244,750	06/08/2021	11/16/2038	5,622,375
91324P-AR-3	UnitedHealth Group Inc Nt		1.F FE	3,563,340	3,000,000	3,200,574	3,344,362	0	(26,256)	0	0	5.800	4.392	MS	51,233	174,000	11/30/2015	03/15/2036	3,087,000
91324P-CD-2	UnitedHealth Group Inc Nt		1.F FE	4,506,467	4,575,000	3,922,929	4,523,335	0	1,986	0	0	4.250	4.344	MS	57,251	194,438	11/30/2015	03/15/2043	4,672,219
91324P-CQ-3	UnitedHealth Group Inc Nt		1.F FE	3,011,355	3,000,000	2,957,418	3,006,668	0	(547)	0	0	4.625	4.596	JJ	63,979	138,750	07/21/2015	07/15/2035	0
91324P-DL-3	UnitedHealth Group Inc Nt		1.F FE	4,919,240	4,000,000	3,273,284	4,801,955	0	(25,510)	0	0	4.250	2.997	JD	7,556	170,000	02/16/2021	06/15/2048	4,085,000
91324P-DQ-2	UnitedHealth Group Inc Sr Nt		1.F FE	1,593,440	1,600,000	1,344,636	1,594,302	0	140	0	0	4.450	4.475	JD	3,164	71,200	12/13/2018	12/15/2048	1,635,600
91324P-DT-6	UnitedHealth Group Inc Nt		1.F FE	5,033,200	5,000,000	4,163,321	5,024,436	0	(1,557)	0	0	3.500	3.341	FA	66,111	175,000	09/12/2019	08/15/2039	5,087,500
91324P-DT-6	UnitedHealth Group Inc Nt	SD	1.F FE	1,605,585	1,500,000	1,248,996	1,582,691	0	(5,079)	0	0	3.500	3.341	FA	19,833	52,500	03/22/2021	08/15/2039	1,526,250
91324P-EE-8	UnitedHealth Group Inc Nt		1.F FE	10,262,350	10,000,000	7,581,966	10,213,019	0	(11,600)	0	0	3.050	2.871	MN	38,972	305,000	07/12/2021	05/15/2041	10,152,500
91324P-EF-5	UnitedHealth Group Inc Nt		1.F FE	4,470,975	4,500,000	3,037,206	4,473,810	0	653	0	0	3.250	3.284	MN	18,688	146,250	05/17/2021	05/15/2051	4,573,125

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
91324P-EL-2	UnitedHealth Group Inc Nt		1.F FE	3,977,824	4,000,000	3,463,043	3,978,494	0	207	0	0	4.950	4.982	MN	25,300	198,000	05/17/2022	05/15/2062	4,099,000
91529Y-AN-6	Unum Group Nt		2.B FE	1,161,424	1,126,000	1,113,788	1,139,386	0	(3,860)	0	0	4.000	3.605	JD	2,002	45,040	09/19/2019	06/15/2029	1,148,520
918204-AR-9	VF Corp Nt		3.C FE	522,465	500,000	490,522	509,955	0	(992)	0	0	6.000	5.680	AO	6,333	30,000	02/18/2005	10/15/2033	0
91836L-AA-0	VSP OPTICAL GROUP INC Nt		2.B FE	8,818,328	8,750,000	8,808,259	8,817,940	0	(388)	0	0	5.450	5.346	JD	49,012	0	12/02/2025	12/01/2035	8,218,000
91913Y-AL-4	Valero Energy Sr Nt		2.B FE	5,963,700	5,000,000	5,505,653	5,662,708	0	(41,757)	0	0	6.625	5.084	JD	14,722	331,250	04/20/2017	06/15/2037	5,165,625
91913Y-AU-4	Valero Energy Nt		2.B FE	5,399,355	5,454,000	5,427,981	5,449,270	0	6,550	0	0	3.400	3.526	MS	54,601	185,436	06/09/2017	09/15/2026	5,546,718
91914J-AA-0	Valero Energy Partners Nt		2.B FE	2,998,770	3,000,000	2,997,111	2,999,861	0	139	0	0	4.375	4.380	JD	5,833	131,250	12/02/2016	12/15/2026	3,065,625
920253-AF-8	Valmont Industries Inc Sr Nt		2.B FE	8,415,900	9,000,000	8,274,389	8,510,211	0	14,707	0	0	5.000	5.468	AO	112,500	450,000	06/08/2018	10/01/2044	9,225,000
92047W-AG-	Valvoline Inc Nt		4.A FE	1,006,250	1,000,000	918,900	1,002,798	0	(743)	0	0	3.625	3.539	JJ	16,715	36,250	12/16/2020	06/15/2031	1,015,104
92334*-AB-0	Veolia Utility Resources LLC Sr Nt		1.F	9,000,000	9,000,000	8,610,436	9,000,000	0	0	0	0	5.860	5.860	MN	74,715	527,400	11/10/2022	11/10/2052	9,263,700
92334*-AE-4	Veolia Utility Resources LLC Series B Se		1.F	3,000,000	3,000,000	3,008,380	3,000,000	0	0	0	0	6.230	6.230	MN	16,613	186,900	11/29/2023	12/01/2053	3,001,038
92334*-AG-9	Veolia Utility Resources LLC Sr Nt Sr B		1.F	4,000,000	4,000,000	3,736,683	4,000,000	0	0	0	0	5.720	5.720	JJ	105,502	114,400	01/15/2025	01/15/2055	4,114,400
92343V-BZ-6	Verizon Communications Inc Nt		2.A FE	1,498,875	1,500,000	1,491,894	1,499,399	0	58	0	0	5.050	5.056	MS	22,304	75,750	03/10/2014	03/15/2034	692,044
92343V-CK-8	Verizon Communications Inc Nt		2.A FE	5,359,613	5,582,000	4,958,170	5,399,797	0	4,885	0	0	4.862	5.120	FA	98,004	271,397	11/04/2015	08/21/2046	1,152,349
92343V-CV-4	Verizon Communications Inc Nt		2.A FE	4,519,040	4,000,000	3,747,425	4,351,679	0	(29,217)	0	0	4.272	3.239	JJ	78,795	170,880	10/08/2019	01/15/2036	4,085,440
92343V-EA-8	Verizon Communications Inc Nt		2.A FE	6,040,150	5,000,000	4,920,783	5,691,179	0	(81,536)	0	0	4.500	2.494	FA	88,125	225,000	07/09/2021	08/10/2033	5,112,500
92343V-FD-1	Verizon Communications Inc Nt		2.A FE	5,270,535	6,750,000	5,143,791	5,350,330	0	26,883	0	0	4.000	5.570	MS	74,250	270,000	11/15/2022	03/22/2050	6,885,000
92343V-FT-6	Verizon Communications Inc Nt		2.A FE	4,502,403	4,500,000	3,211,823	4,501,868	0	(110)	0	0	2.650	2.646	MN	13,581	119,250	11/10/2020	11/20/2040	4,559,625
92343V-GC-2	Verizon Communications Inc Nt		2.A FE	4,508,190	4,500,000	3,036,490	4,507,884	0	(111)	0	0	3.700	3.691	MS	45,788	166,500	05/20/2021	03/22/2061	4,583,250
92343V-GK-4	Verizon Communications Inc Nt		2.A FE	390,250	500,000	391,508	390,899	0	649	0	0	3.400	5.540	MS	4,675	0	11/10/2025	03/22/2041	508,500
92343V-HJ-6	Verizon Communications Inc Nt		2.A FE	996,070	1,000,000	988,001	996,077	0	7	0	0	5.875	5.903	MN	6,038	0	11/10/2025	11/30/2055	1,029,375
92529@-AD-	Versant Power Series 2023 A Sr Note		2.A	5,400,000	5,400,000	5,000,490	5,400,000	0	0	0	0	5.800	5.800	FA	117,450	313,200	08/16/2023	08/16/2053	5,556,600
92529@-AE-	Versant Power Ser A Sr Nt		2.A	6,300,000	6,300,000	5,624,816	6,300,000	0	0	0	0	5.570	5.570	MN	45,813	350,910	11/14/2024	11/14/2054	6,475,455
925524-AV-2	Viacom Inc Nt		2.C FE	3,966,880	4,000,000	3,823,371	3,982,182	0	1,908	0	0	5.500	5.575	MN	28,111	220,000	11/30/2015	05/15/2033	4,110,000
925550-AF-2	Viavi Solutions Inc Nt		4.A FE	1,713,688	1,700,000	1,627,112	1,702,197	0	(2,855)	0	0	3.750	3.573	AO	15,938	63,750	09/24/2021	10/01/2029	1,731,875
92556V-AD-8	Upjohn Inc Nt		2.C FE	4,995,264	4,800,000	4,387,559	4,895,562	0	(21,346)	0	0	2.700	2.204	JD	3,240	129,600	02/12/2021	06/22/2030	4,864,800
92556V-AE-6	Upjohn Inc Nt		2.C FE	7,596,712	7,340,000	5,634,503	7,541,360	0	(11,316)	0	0	3.850	3.594	JD	7,065	282,590	10/01/2020	06/22/2040	7,481,295
92556V-AF-3	Upjohn Inc Nt		2.C FE	7,388,150	7,000,000	4,661,741	7,352,459	0	(9,033)	0	0	4.000	3.682	JD	7,000	280,000	10/07/2021	06/22/2050	7,140,000
927804-GA-6	Virginia Elec & Power Co Sr Nt		1.G FE	4,978,200	5,000,000	4,291,746	4,981,058	0	457	0	0	4.600	4.627	JD	19,167	230,000	11/27/2018	12/01/2048	5,115,000
927804-GF-5	Virginia Elec & Power Co Nt		1.G FE	5,842,620	6,000,000	3,773,912	5,856,343	0	3,586	0	0	2.950	3.085	MN	22,617	177,000	01/05/2022	11/15/2051	6,088,500
92826C-AE-2	Visa Inc Nt		1.D FE	3,994,600	4,000,000	3,891,713	3,996,765	0	258	0	0	4.150	4.160	JD	7,839	166,000	12/09/2015	12/14/2035	4,083,000
92838@-AA-	Vista Ridge LLC Senior Secured Note		1.F PL	5,504,573	5,504,573	4,036,576	5,504,573	0	0	0	0	2.570	2.579	MJSD	393	106,101	12/01/2020	10/14/2049	10,046
92840V-AH-5	Vistra Operations Co LLC Nt		3.A FE	2,322,000	2,700,000	2,666,101	2,487,924	0	54,695	0	0	4.375	7.064	MN	19,688	118,125	09/22/2022	05/01/2029	2,759,063
929089-AC-4	VOYA Financial Inc Nt		2.A FE	4,760,816	5,700,000	5,035,727	4,782,067	0	21,251	0	0	4.800	6.200	JD	12,160	273,600	02/10/2025	06/15/2046	5,836,800
929160-AG-4	Vulcan Materials Co Nt		2.B FE	4,737,920	4,000,000	4,564,009	4,686,916	0	(40,777)	0	0	7.150	5.198	MN	24,628	286,000	09/24/2024	11/30/2037	4,143,000
929160-AV-1	Vulcan Materials Co Nt		2.B FE	6,083,650	5,000,000	4,277,738	5,957,084	0	(31,520)	0	0	4.500	3.235	JD	10,000	225,000	10/06/2021	06/15/2047	5,112,500
92940P-AD-6	WRKCO Inc Sr Nt		2.B FE	2,548,751	2,550,000	2,596,544	2,549,475	0	148	0	0	4.900	4.907	MS	36,791	124,950	11/27/2018	03/15/2029	2,612,475
92940P-AF-1	WRKCO Inc Nt		2.B FE	4,240,483	4,250,000	4,128,364	4,244,704	0	705	0	0	4.200	4.222	JD	14,875	178,500	05/20/2019	06/01/2032	4,339,250
92940P-AG-9	WRKCO Inc Nt		2.B FE	1,995,280	2,000,000	1,782,197	1,997,088	0	344	0	0	3.000	3.022	JD	2,667	60,000	06/01/2020	06/15/2033	2,030,000
92943G-AE-1	WR Grace Holding LLC Nt		4.B FE	1,005,625	1,000,000	1,024,033	1,002,678	0	(1,107)	0	0	7.375	7.239	MS	24,583	73,750	02/09/2023	03/01/2031	1,036,875
92976G-AJ-0	Wells Fargo Bank Nt		2.A FE	2,624,240	2,000,000	2,232,937	2,411,575	0	(25,486)	0	0	6.600	4.382	JJ	60,867	132,000	11/30/2015	01/15/2038	2,066,000
931142-CK-7	Wal-Mart Stores Inc Nt		1.C FE	5,566,006	4,300,000	4,968,808	5,121,926	0	(53,235)	0	0	6.500	4.383	FA	105,589	279,500	11/30/2015	08/15/2037	4,439,750
931142-CV-3	Wal-Mart Stores Inc Nt		1.C FE	1,904,799	1,950,000	1,951,663	1,910,274	0	1,815	0	0	4.875	5.075	JJ	45,683	95,063	11/17/2022	07/08/2040	1,997,531
931142-DG-5	Wal-Mart Stores Inc Sr Nt		1.C FE	231,210	250,000	216,450	236,135	0	524	0	0	4.000	4.464	AO	2,222	10,000	03/18/2014	04/11/2043	255,000
931142-DK-6	Wal-Mart Stores Inc Nt		1.C FE	4,706,599	4,127,000	3,907,304	4,609,175	0	(21,730)	0	0	4.750	3.772	AO	48,464	196,033	11/15/2022	10/02/2043	4,225,016

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
931142-EB-5	Wal-Mart Stores Inc Sr Nt		1.C FE	2,968,890	3,000,000	2,784,496	2,977,800	0	1,345	0	0	3.950	4.026	JD	988	118,500	06/20/2018	06/28/2038	3,059,250
93884P-DW-	Washington Gas Light Company Nt		1.G FE	4,715,800	4,000,000	3,098,684	4,608,812	0	(22,143)	0	0	3.796	2.804	MS	44,708	151,840	11/18/2020	09/15/2046	4,075,920
93884P-DY-3	Washington Gas Light Company Nt		1.G FE	1,166,060	1,000,000	726,506	1,145,058	0	(4,392)	0	0	3.650	2.796	MS	10,747	36,500	12/07/2020	09/15/2049	1,018,250
94106L-BB-4	Waste Management Inc Nt		1.G FE	9,802,670	10,000,000	9,390,335	9,883,974	0	9,964	0	0	3.900	4.050	MS	130,000	390,000	01/27/2016	03/01/2035	5,556,275
94106L-BR-9	Waste Management Inc Nt		1.G FE	4,228,360	5,658,000	4,293,122	4,251,994	0	23,634	0	0	2.950	5.335	JD	13,909	83,456	08/14/2025	06/01/2041	5,741,456
94106L-BS-7	Waste Management Inc Nt		1.G FE	3,994,000	4,000,000	3,964,486	3,995,849	0	567	0	0	4.150	4.169	AO	35,044	166,000	04/28/2022	04/15/2032	4,083,000
94403*-BG-0	Wawa Inc Ser D Sr Nt		2.A PL	10,000,000	10,000,000	10,127,949	10,000,000	0	0	0	0	6.010	6.010	MS	156,928	300,500	03/27/2025	03/27/2040	10,300,500
94973V-AT-4	Elevance Health Nt		2.A FE	2,625,845	2,620,000	2,623,798	2,625,117	0	(267)	0	0	5.800	5.780	FA	57,407	151,960	02/11/2025	08/15/2040	2,695,980
94973V-BF-3	Elevance Health Sr Nt		2.A FE	5,637,425	5,000,000	4,707,776	5,523,597	0	(19,295)	0	0	5.100	4.256	JJ	117,583	255,000	09/24/2019	01/15/2044	5,127,500
94973V-BK-2	Elevance Health Nt		2.A FE	5,027,550	5,000,000	4,406,733	5,021,941	0	(761)	0	0	4.650	4.614	FA	87,833	232,500	01/27/2017	08/15/2044	5,116,250
94973V-BL-0	Elevance Health Nt		2.A FE	5,539,386	5,794,000	4,920,821	5,549,442	0	3,189	0	0	4.850	5.124	FA	106,159	281,009	11/02/2022	08/15/2054	5,934,504
949746-JM-4	Wells Fargo Co Nt		2.A FE	3,443,610	3,000,000	3,155,514	3,254,748	0	(22,514)	0	0	5.375	4.240	FA	64,500	161,250	11/30/2015	02/07/2035	3,080,625
94974B-GL-8	Wells Fargo & Co Nt		2.B FE	4,651,824	4,375,000	4,392,053	4,426,692	0	(31,765)	0	0	4.300	3.467	JJ	83,089	188,125	06/18/2019	07/22/2027	4,469,063
94974B-GL-8	Wells Fargo & Co Nt	SD	2.B FE	3,189,480	3,000,000	3,011,694	3,040,604	0	(24,983)	0	0	4.300	3.467	JJ	56,975	129,000	06/18/2019	07/22/2027	3,064,500
95000U-2J-1	Wells Fargo & Co NT		2.A FE	7,069,860	7,000,000	6,537,892	7,036,468	0	(8,337)	0	0	2.570	2.436	FA	0	180,040	10/25/2021	02/11/2031	7,089,950
95709T-AH-3	Evergy Inc Nt		1.F FE	5,148,919	4,500,000	3,788,720	5,011,975	0	(24,845)	0	0	4.125	3.196	MS	61,875	185,625	01/15/2020	03/01/2042	4,592,813
95709T-AK-6	Westar Energy Inc Nt		1.F FE	1,856,940	1,500,000	1,314,435	1,791,809	0	(12,651)	0	0	4.625	3.149	MS	23,125	69,375	06/22/2020	09/01/2043	1,534,688
958102-AM-7	Western Digital Corp Nt		3.B FE	214,000	214,000	214,164	214,000	0	0	0	0	4.750	4.750	FA	3,840	10,165	01/30/2018	02/15/2026	219,083
958102-AR-6	Western Digital Corp Nt		2.C FE	4,487,670	4,500,000	4,149,347	4,492,073	0	1,165	0	0	3.100	3.132	FA	58,125	139,500	12/07/2021	02/01/2032	4,569,750
958254-AD-6	Western Gas Partners Nt		2.C FE	5,228,523	6,250,000	5,694,112	5,333,322	0	24,401	0	0	5.450	6.868	AO	85,156	340,625	09/27/2023	04/01/2044	6,420,313
958254-AH-7	Western Gas Partners Sr Nt		2.C FE	909,830	915,000	918,641	913,676	0	570	0	0	4.500	4.571	MS	13,725	41,175	02/21/2018	03/01/2028	935,588
960386-AL-4	Wabtec Nt		2.B FE	8,841,060	9,000,000	8,954,077	8,983,577	0	18,228	0	0	3.450	3.665	MN	39,675	310,500	12/05/2016	11/15/2026	9,155,250
960386-AM-2	Wabtec Sr Nt		2.B FE	2,100,756	2,100,000	2,125,727	2,100,240	0	(82)	0	0	4.700	4.695	MS	29,062	98,700	09/12/2018	09/15/2028	2,149,350
960413-AS-1	Westlake Chemical Corp Nt		2.B FE	893,700	1,000,000	859,471	898,172	0	2,496	0	0	5.000	5.857	FA	18,889	50,000	03/05/2024	08/15/2046	1,025,000
960413-AY-8	Westlake Chemical Corp Nt		2.B FE	4,423,275	4,500,000	3,079,005	4,436,372	0	3,153	0	0	2.875	2.989	FA	48,875	129,375	08/05/2021	08/15/2041	4,564,688
963320-AV-8	Whirlpool Corp Nt		3.A FE	5,811,691	5,359,000	4,023,906	5,744,146	0	(12,625)	0	0	4.500	3.972	JD	20,096	241,155	03/03/2020	06/01/2046	5,479,578
963320-AX-4	Whirlpool Corp Nt		3.A FE	2,661,039	2,700,000	1,984,911	2,664,931	0	758	0	0	4.600	4.690	MN	15,870	124,200	05/04/2020	05/15/2050	2,762,100
969457-BX-7	Williams Cos Inc/The Nt		2.B FE	3,482,325	3,500,000	3,357,502	3,490,992	0	1,666	0	0	3.500	3.558	MN	15,653	122,500	05/12/2020	11/15/2030	3,561,250
96949L-AC-9	Williams Partners LP Sr Nt		2.B FE	7,818,431	7,300,000	6,699,623	7,729,914	0	(13,706)	0	0	5.100	4.633	MS	109,622	372,300	08/07/2019	09/15/2045	7,486,150
96950F-AP-9	Williams Partners LP Nt		2.B FE	5,392,710	4,500,000	4,027,205	5,276,946	0	(29,004)	0	0	4.900	3.614	JJ	101,675	220,500	10/05/2021	01/15/2045	4,610,250
970648-AN-1	Willis North America Inc Nt		2.A FE	5,640,693	5,750,000	5,739,733	5,643,500	0	1,414	0	0	5.900	6.038	MS	109,314	339,250	05/13/2024	03/05/2054	5,919,625
97360A-AA-5	Windsor Holdings III LLC Nt		4.A FE	2,995,313	3,000,000	3,169,074	2,995,682	0	218	0	0	8.500	8.520	JD	11,333	255,000	07/31/2023	06/15/2030	3,127,500
976656-CE-6	Wisconsin Electric Power Co Nt		1.G FE	1,685,985	1,500,000	1,192,721	1,655,906	0	(7,333)	0	0	3.650	2.854	JD	2,433	54,750	09/09/2021	12/15/2042	1,527,375
976656-CJ-5	Wisconsin Electric Power Co Nt		1.G FE	7,009,955	5,670,000	4,751,386	6,805,871	0	(42,754)	0	0	4.300	2.940	JD	10,836	243,810	01/20/2021	12/15/2045	5,791,905
97670M-C*-5	Wisconsin Gas LLC 5.39% Debenture		1.F	5,000,000	5,000,000	4,977,068	5,000,000	0	0	0	0	5.390	5.390	AO	68,872	0	09/29/2025	10/01/2035	0
976826-BE-6	Wisconsin Power & Light Nt		2.A FE	1,491,465	1,500,000	1,643,342	1,494,776	0	295	0	0	6.375	6.418	FA	36,125	95,625	08/08/2007	08/15/2037	0
976826-BF-3	Wisconsin Power & Light Nt		2.A FE	6,893,640	6,000,000	7,101,419	6,828,420	0	(42,194)	0	0	7.600	6.032	AO	114,000	456,000	05/29/2024	10/01/2038	6,228,000
980745-G#-4	Woodward Inc Sr Nt Ser T		2.B	4,200,000	4,200,000	4,049,686	4,200,000	0	0	0	0	4.610	4.610	MN	16,673	193,620	05/31/2018	05/30/2033	4,296,810
980745-G@-	Woodward Inc Sr Nt Ser S		2.B	3,000,000	3,000,000	2,962,072	3,000,000	0	0	0	0	4.460	4.460	MN	11,522	133,800	05/31/2018	05/30/2030	3,066,900
98310W-AQ-	Wyndham Worldwide Corp Nt		3.C FE	1,000,000	1,000,000	975,058	1,000,000	0	0	0	0	4.625	4.625	MS	15,417	46,250	12/13/2019	03/01/2030	1,023,125
983197-AA-2	WYNNTON FUNDING TRUST II Nt		1.G FE	5,775,300	5,750,000	5,785,106	5,775,300	0	0	0	0	5.991	5.959	FA	118,655	0	12/02/2025	08/15/2055	5,922,241
98379J-AA-3	XPO Escrow Sub LLC Nt		3.B FE	3,402,875	3,400,000	3,475,038	3,399,997	0	(1,068)	0	0	7.500	7.467	MN	32,583	255,000	10/19/2022	11/15/2027	3,527,500
98388M-AD-9	XCEL Energy Inc Nt		2.A FE	3,498,740	3,500,000	3,480,828	3,499,230	0	101	0	0	4.600	4.604	JD	13,417	161,000	05/03/2022	06/01/2032	3,580,500
98419M-AJ-9	Xylem Inc Nt		2.B FE	1,995,880	2,000,000	1,988,773	1,999,610	0	456	0	0	3.250	3.274	MN	10,833	65,000	10/03/2016	11/01/2026	2,032,500
98419M-AK-6	Xylem Inc Nt		2.B FE	5,615,400	5,250,000	4,455,076	5,564,394	0	(9,934)	0	0	4.375	3.944	MN	38,281	229,688	05/15/2020	11/01/2046	5,364,844

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
988498-AP-6	Yum! Brands Inc Nt		3.C FE	951,563	875,000	857,495	904,124	0	(11,584)	0	0	4.625	3.164	AO	10,117	40,469	09/08/2021	01/31/2032	888,490
98877D-AE-5	ZF NA Capital Nt		3.C FE	1,991,860	2,000,000	2,015,458	1,994,554	0	1,052	0	0	7.125	7.200	AO	30,479	142,500	04/04/2023	04/14/2030	2,071,250
98956P-AB-8	Zimmer Biomet Holdings Inc Sr Nt		2.B FE	5,362,983	4,900,000	5,071,887	5,238,622	0	(17,212)	0	0	5.750	5.039	MN	24,262	281,750	09/16/2022	11/30/2039	5,040,875
98956P-AG-7	Zimmer Biomet Holdings Inc Nt		2.B FE	4,224,444	4,009,000	3,726,838	4,170,501	0	(14,621)	0	0	4.250	3.725	FA	64,367	170,383	02/09/2022	08/15/2035	4,094,191
98978V-AH-6	Zoetis Inc Nt		2.A FE	4,338,850	5,000,000	4,589,358	4,479,700	0	17,714	0	0	4.700	5.658	FA	97,917	235,000	11/30/2015	02/01/2043	5,117,500
U2479Q-AA-	HCL America Inc Nt		1.G FE	463,491	520,000	517,175	516,018	0	20,697	0	0	1.375	5.565	MS	2,205	7,150	07/07/2023	03/10/2026	523,575
U8277R-AB-2	SK Battery America Inc Nt		3.A FE	1,751,648	1,935,000	1,930,740	1,929,128	0	84,648	0	0	2.125	6.743	JJ	17,704	41,119	01/12/2024	01/26/2026	1,955,559
001940-AC-9	ATS Corp Nt		4.A FE	1,008,750	1,000,000	975,433	1,000,000	0	(1,977)	0	0	4.125	4.125	JD	1,833	41,250	06/07/2021	12/15/2028	1,020,625
008474-F@-2	Agnico Eagle Mines Limited Ser B Sr Nt		2.A FE	2,000,000	2,000,000	1,759,361	2,000,000	0	0	0	0	2.880	2.880	AO	13,440	57,600	04/07/2020	04/07/2032	2,028,800
013716-AU-9	Alcan Inc Nt		1.F FE	3,217,830	3,000,000	3,282,387	3,122,275	0	(11,976)	0	0	6.125	5.486	JD	8,167	183,750	11/30/2015	12/15/2033	3,091,875
01626P-AG-1	Alimentation Couche-Tard Inc Sr Nt		2.A FE	7,870,407	8,000,000	6,763,609	7,884,860	0	2,589	0	0	4.500	4.600	JJ	155,000	360,000	10/10/2018	07/26/2047	8,180,000
01626P-AH-9	Alimentation Couche-Tard Inc Sr Nt		2.A FE	4,493,970	4,500,000	4,468,360	4,498,909	0	665	0	0	3.550	3.566	JJ	68,781	159,750	07/19/2017	07/26/2027	4,579,875
01626P-AN-6	Alimentation Couche-Tard Inc Nt		2.A FE	4,482,405	4,500,000	3,356,387	4,484,493	0	387	0	0	3.800	3.822	JJ	74,100	171,000	01/22/2020	01/25/2050	4,585,500
067901-AA-6	Barrick Gold Corp Nt		2.A FE	7,000,498	6,887,000	7,181,860	6,942,061	0	(4,661)	0	0	5.800	5.684	MN	51,040	399,446	04/26/2005	11/15/2034	1,326,847
0778FP-AA-7	Bell Canada Sr Nt		2.B FE	4,509,720	4,500,000	3,711,142	4,508,239	0	(221)	0	0	4.464	4.451	AO	50,220	200,880	03/26/2018	04/01/2048	4,600,440
0778FP-AH-2	Bell Canada Nt		2.B FE	4,502,403	4,500,000	2,926,078	4,502,184	0	(55)	0	0	3.200	3.197	FA	54,400	144,000	08/09/2021	02/15/2052	4,572,000
10549P-AG-6	Brookfield Asset Mgmt Nt		1.G FE	1,641,045	1,500,000	1,711,796	1,561,858	0	(6,558)	0	0	7.375	6.642	MS	36,875	110,625	10/16/2003	03/01/2033	1,555,313
124900-AB-7	CCL Industries Inc Nt		2.B FE	8,503,595	8,500,000	8,424,634	8,499,893	0	(461)	0	0	3.250	3.245	AO	69,063	276,250	09/22/2016	10/01/2026	8,638,125
124900-AD-3	CCL Industries Inc Nt		2.B FE	6,423,818	5,990,000	5,646,405	6,192,616	0	(45,943)	0	0	3.050	2.196	JD	15,225	182,695	09/23/2020	06/01/2030	6,081,348
136375-BQ-4	Canadian Natl Railways Nt		1.F FE	6,498,150	5,000,000	5,596,777	5,977,002	0	(62,113)	0	0	6.375	4.260	MN	40,729	318,750	11/30/2015	11/15/2037	5,159,375
136375-BZ-4	Canadian Natl Railways Nt		1.F FE	470,842	540,000	468,069	470,946	0	104	0	0	4.500	5.646	MN	3,645	0	12/15/2025	11/07/2043	552,150
136385-AL-5	Canadian Natl Res Nt		2.A FE	6,410,106	5,972,000	6,334,035	6,379,971	0	(22,997)	0	0	6.250	5.475	MS	109,901	373,250	09/04/2024	03/15/2038	6,158,625
136385-AP-6	Canadian Natl Res Nt		2.A FE	5,492,733	5,150,000	5,660,128	5,465,473	0	(15,438)	0	0	6.750	6.065	FA	144,844	347,625	02/28/2024	02/01/2039	5,323,813
13645R-AE-4	Canadian Pacific RR Co Sr Nt		2.A FE	2,092,825	1,750,000	1,847,320	1,936,164	0	(21,876)	0	0	5.750	4.033	MS	29,628	100,625	10/04/2017	03/15/2033	1,800,313
13645R-AQ-7	Canadian Pacific RR Co Nt		2.A FE	2,889,952	2,987,000	2,961,430	2,892,553	0	2,600	0	0	5.750	6.061	JJ	79,197	85,876	05/01/2025	01/15/2042	3,072,876
13645R-AV-6	Canadian Pacific RR Co Nt		2.A FE	3,402,690	3,000,000	2,974,681	3,236,170	0	(21,104)	0	0	4.800	3.779	MS	42,400	144,000	11/02/2016	09/15/2035	3,072,000
13645R-BG-8	Canadian Pacific RR Co Nt		2.A FE	2,984,340	3,000,000	2,242,287	2,986,819	0	636	0	0	3.000	3.035	JD	7,250	90,000	11/17/2021	12/02/2041	3,045,000
13645R-BH-6	Canadian Pacific RR Co Nt		2.A FE	2,482,100	2,500,000	1,658,520	2,483,671	0	403	0	0	3.100	3.137	JD	6,243	77,500	11/17/2021	12/02/2051	2,538,750
13648T-AB-3	Canadian Pacific Railway Co Nt		2.A FE	1,428,510	1,500,000	1,493,288	1,489,878	0	23,645	0	0	3.125	4.791	JD	3,906	46,875	04/19/2023	06/01/2026	1,523,438
13648T-AF-4	Canadian Pacific Railway Co Nt		2.A FE	2,019,218	2,250,000	1,980,372	2,031,869	0	4,913	0	0	4.700	5.456	MN	17,625	105,750	04/19/2023	05/01/2048	2,302,875
14739L-AB-8	Cascades Inc/USA Inc Nt		3.C FE	2,005,750	1,900,000	1,895,127	1,900,000	0	(922)	0	0	5.375	5.375	JJ	47,091	102,125	12/08/2020	01/15/2028	1,951,063
15135U-AF-6	Cenovus Energy Inc Nt		2.B FE	6,609,350	6,413,000	7,060,879	6,570,179	0	(6,847)	0	0	6.750	6.479	MN	55,312	432,878	11/16/2023	11/15/2039	6,629,439
292505-AD-6	Ovintiv Nt		2.C FE	1,797,360	2,000,000	2,148,340	1,872,775	0	10,179	0	0	6.500	7.516	FA	49,111	130,000	11/30/2015	08/15/2034	2,065,000
292505-AE-4	Ovintiv Nt		2.C FE	5,693,862	5,495,000	5,828,415	5,678,319	0	(10,500)	0	0	6.625	6.218	FA	137,528	364,044	06/28/2024	08/15/2037	5,677,022
29250N-AJ-4	Enbridge Inc Nt		2.B FE	10,503,660	9,000,000	7,623,645	10,279,756	0	(50,955)	0	0	4.500	3.431	JD	23,625	405,000	06/24/2021	06/10/2044	9,202,500
29250N-BC-8	Enbridge Inc Nt		2.C FE	4,000,000	4,000,000	4,038,004	4,000,000	0	0	0	0	5.750	5.750	JJ	0	230,000	07/06/2020	07/15/2080	4,115,000
29250R-AG-1	Enbridge Energy Partners Nt		2.A FE	4,546,185	4,350,000	4,646,117	4,447,229	0	(8,011)	0	0	6.300	5.974	JD	12,180	274,050	01/03/2005	12/15/2034	1,438,943
29250R-AP-1	Enbridge Energy Partners Nt		2.A FE	3,601,022	3,448,000	4,052,674	3,559,782	0	(5,555)	0	0	7.500	7.100	AO	54,593	258,600	11/30/2015	04/15/2038	3,577,300
29250R-AT-3	Enbridge Energy Partners Nt		2.A FE	3,278,480	4,000,000	3,964,994	3,438,611	0	21,246	0	0	5.500	7.049	MS	64,778	220,000	11/30/2015	09/15/2040	4,110,000
318069-B@-9	Finning International Inc Ser E		2.A FE	1,900,000	1,900,000	1,898,778	1,900,000	0	0	0	0	4.530	4.530	AO	21,039	86,070	04/03/2012	04/03/2027	756,761
36168Q-AM-	GFL Environmental Inc Nt		2.C FE	2,006,875	2,000,000	1,966,684	2,002,284	0	(1,001)	0	0	3.500	3.445	MS	23,333	70,000	12/14/2020	09/01/2028	2,035,000
448055-AP-8	Husky Energy Inc Nt		2.B FE	10,983,296	10,990,000	10,982,166	10,987,674	0	645	0	0	4.400	4.407	AO	102,085	483,560	03/13/2019	04/15/2029	11,231,780
53278L-B#-3	Linamar Corp Senior Notes		2.C	3,668,648	3,643,000	3,770,349	3,643,000	0	0	0	168,000	5.960	5.491	JJ	91,071	211,535	06/22/2023	06/30/2033	3,759,752
53278L-B@-5	Linamar Corp Sr Nt		2.C	5,850,000	5,873,000	5,067,816	5,873,000	0	0	0	695,000	1.370	1.370	JJ	33,749	75,240	01/13/2021	01/31/2031	5,890,073
559222-BD-5	Magna Intl Inc Nt		1.G FE	6,953,091	6,566,000	6,960,891	6,947,835	0	(5,256)	0	0	5.875	5.074	JD	32,146	202,520	11/04/2025	06/01/2035	6,758,876

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
58518N-2A-9	Meglobal Canada Ulc Nt		2.B FE	1,475,731	1,460,000	1,535,351	1,470,477	0	(2,071)	0	0	5.875	5.687	MN	10,245	85,775	05/20/2024	05/18/2030	1,502,888
62928@-AE-	NHL Canadian Funding LP Series 11 Canadi		2.B PL	238,095	238,095	202,523	238,095	0	0	0	0	2.940	2.951	MJSD	369	7,000	10/19/2021	10/19/2033	238,814
67077M-AF-5	Nutrien Ltd Sr Nt		2.B FE	2,333,200	2,000,000	2,094,837	2,227,746	0	(15,813)	0	0	5.875	4.540	JD	9,792	117,500	04/09/2018	12/01/2036	2,058,750
67077M-AP-3	Nutrien Ltd Sr Nt		2.B FE	3,885,000	3,000,000	3,360,542	3,595,484	0	(43,589)	0	0	7.125	4.690	MN	22,563	213,750	04/09/2018	05/23/2036	3,106,875
67077M-AQ-	Nutrien Ltd Sr Nt		2.B FE	3,500,640	2,925,000	3,034,443	3,363,634	0	(20,655)	0	0	6.125	4.691	JJ	82,611	179,156	04/09/2018	01/15/2041	3,014,578
67077M-AR-9	Nutrien Ltd Nt		2.B FE	2,870,588	2,280,000	2,075,998	2,764,883	0	(21,204)	0	0	4.900	3.255	JD	9,310	111,720	08/25/2020	06/01/2043	2,335,860
67077M-AS-7	Nutrien Ltd Nt		2.B FE	1,117,688	1,250,000	1,168,129	1,127,918	0	3,318	0	0	5.250	6.126	JJ	30,260	65,625	09/27/2022	01/15/2045	1,282,813
67077M-AU-2	Nutrien Ltd Nt		2.B FE	3,451,756	3,500,000	3,134,238	3,457,294	0	943	0	0	5.000	5.090	AO	43,750	175,000	03/19/2019	04/01/2049	3,587,500
67077M-BB-3	Nutrien Ltd Nt		2.B FE	496,835	500,000	499,125	496,953	0	45	0	0	5.800	5.845	MS	7,572	29,000	03/23/2023	03/27/2053	514,500
683715-AD-8	OPEN TEXT/OPEN TEXT HOLD Nt		3.B FE	1,750,000	1,750,000	1,660,803	1,750,000	0	0	0	0	3.875	3.875	JD	5,651	67,813	11/18/2021	12/01/2029	1,783,906
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD Nt		3.B FE	875,000	875,000	816,291	875,000	0	0	0	0	4.125	4.125	JD	3,008	36,094	11/10/2021	12/01/2031	893,047
71644E-AG-7	Suncor Energy Nt		2.A FE	1,834,280	1,750,000	1,819,165	1,826,460	0	(6,144)	0	0	5.950	5.351	MN	13,305	104,125	09/10/2024	05/15/2035	1,802,062
71644E-AJ-1	Suncor Energy Nt		2.A FE	6,160,104	5,652,000	6,240,921	6,124,252	0	(25,513)	0	0	6.800	5.841	MN	49,110	384,336	10/18/2024	05/15/2038	5,844,168
775109-AL-5	Rogers Communication Nt		2.C FE	3,424,896	2,856,000	3,293,176	3,309,146	0	(24,101)	0	0	7.500	5.714	FA	80,920	217,056	02/08/2024	08/15/2038	2,963,100
775109-BG-5	Rogers Communication Sr Nt		2.C FE	4,466,322	4,500,000	3,562,530	4,471,532	0	754	0	0	4.300	4.345	FA	73,100	198,000	02/13/2018	02/15/2048	4,596,750
775109-CJ-8	Rogers Communication Nt		2.C FE	1,485,891	1,500,000	1,282,095	1,485,891	0	0	0	0	4.500	4.623	MS	19,875	72,000	03/07/2022	03/15/2042	1,533,750
775109-CK-5	Rogers Communication Nt		2.C FE	4,571,495	5,500,000	4,376,766	4,597,324	0	14,489	0	0	4.550	5.772	MS	73,685	255,750	04/05/2024	03/15/2052	5,625,125
78478E-AC-2	St Marys Cement Inc Nt		2.C FE	2,951,184	2,990,000	3,092,530	2,956,271	0	3,091	0	0	5.750	5.925	AO	42,504	171,925	07/22/2024	04/02/2034	3,075,963
86722T-AB-8	Suncor Inc Nt		2.A FE	4,088,772	3,600,000	3,995,263	4,059,793	0	(22,697)	0	0	6.850	5.492	JD	20,550	246,600	09/11/2024	06/01/2039	3,723,300
891160-MJ-9	Toronto-Dominion Bank Nt		1.G FE	3,004,950	3,000,000	2,982,918	3,000,411	0	(569)	0	0	3.625	3.605	MS	31,979	108,750	09/21/2016	09/15/2031	3,033,075
89346D-AE-7	Transalta Corp Nt		3.A FE	1,757,540	2,000,000	2,005,965	1,810,922	0	7,214	0	0	6.500	7.600	MS	38,278	130,000	11/30/2015	03/15/2040	2,065,000
893526-8Z-9	Trans-Canada Pipelines Nt		2.B FE	5,161,760	4,000,000	4,743,829	4,821,821	0	(42,485)	0	0	7.625	5.408	JJ	140,639	305,000	11/30/2015	01/15/2039	4,152,500
89352H-AC-3	Trans-Canada Pipelines Nt		2.C FE	4,991,050	5,000,000	4,422,797	4,991,181	0	217	0	0	6.323	6.423	FMAN	41,278	347,566	04/30/2007	05/15/2067	3,683,109
89352H-AM-1	Trans-Canada Pipelines Nt		2.B FE	4,886,579	4,900,000	4,772,888	4,893,019	0	689	0	0	4.625	4.646	MS	75,542	226,625	02/25/2014	03/01/2034	2,506,656
89352H-AY-5	Trans-Canada Pipelines Sr Nt		2.B FE	991,570	1,000,000	903,754	992,730	0	175	0	0	4.875	4.929	MN	6,229	48,750	05/03/2018	05/15/2048	1,024,375
92660F-AN-4	Vidtron LTD/Vidtron LTEE Nt		2.C FE	2,440,856	2,420,000	2,353,723	2,422,048	0	(4,414)	0	0	3.625	3.435	JD	3,899	87,725	06/25/2021	06/15/2029	2,463,863
973244-AA-4	Windfall Mining Group Nt		2.C FE	512,658	489,000	510,716	512,347	0	(310)	0	0	5.854	4.969	MN	3,817	0	11/25/2025	05/13/2032	503,313
98417E-AC-4	Xstrata Finance Canada Nt		2.A FE	1,635,000	2,000,000	2,256,629	1,724,978	0	12,766	0	0	6.900	8.789	MN	17,633	138,000	11/30/2015	11/15/2037	2,069,000
98417E-AR-1	Xstrata Finance Canada Nt		2.A FE	2,520,000	3,500,000	3,387,085	2,680,976	0	22,271	0	0	5.550	8.127	AO	35,613	194,250	11/30/2015	10/25/2042	3,597,125
C5793#-AU-7	McCain Finance (Canada) Ltd Sr. Note, Gt		1.G FE	7,289,692	7,286,000	7,319,448	7,286,000	0	0	0	(3,692)	5.070	5.070	FA	148,786	0	08/06/2025	08/06/2037	7,474,486
C5864@-AP-	Mullen Group Ltd Ser N Sr Secured Nt		2.C PL	4,500,000	4,500,000	4,821,510	4,500,000	0	0	0	0	6.500	6.502	JD	19,500	292,500	07/10/2024	07/10/2034	4,526,813
001201-B@-0	AGL Energy Limited Ser E Gtd Sr Nt		2.B	10,500,000	10,500,000	9,846,132	10,500,000	0	0	0	0	3.910	3.910	JD	26,230	410,550	12/08/2016	12/08/2031	10,705,275
00131L-AK-1	AIA Group Ltd Nt		1.F FE	1,862,367	2,560,000	2,028,602	1,907,788	0	27,494	0	0	3.200	5.798	MS	23,893	81,920	06/10/2024	09/16/2040	2,600,960
00131L-AP-0	AIA Group Ltd Nt		1.E FE	744,470	740,000	763,621	743,457	0	(405)	0	0	4.950	4.871	AO	8,852	36,630	05/09/2023	04/04/2033	758,315
00131L-AS-4	AIA Group Ltd Nt		1.E	842,738	870,000	832,815	843,113	0	365	0	0	5.400	5.616	MS	11,876	46,980	01/30/2025	09/30/2054	893,490
00203Q-AE-7	AP Moller-Maersk A/S Nt		2.A FE	4,231,420	4,000,000	4,038,461	4,095,320	0	(28,429)	0	0	4.500	3.690	JD	5,500	180,000	12/03/2020	06/20/2029	4,090,000
00205G-AD-9	APT Pipelines Sr Nt		2.B FE	1,787,490	1,800,000	1,801,297	1,797,749	0	1,386	0	0	4.250	4.335	JJ	35,275	76,500	03/16/2017	07/15/2027	1,838,250
00217G-AB-9	Aptiv PLC / Aptiv Corp Nt		2.B FE	1,992,000	2,000,000	1,868,862	1,994,795	0	750	0	0	3.250	3.297	MS	21,667	65,000	02/09/2022	03/01/2032	2,032,500
00217G-AC-7	Aptiv PLC / Aptiv Corp Nt		2.B FE	4,884,855	6,900,000	5,306,106	4,946,466	0	28,118	0	0	4.150	6.385	MN	47,725	286,350	09/25/2023	05/01/2052	7,043,175
00401M-AB-2	Abu Dhabi Crude Oil Nt		1.C FE	1,679,272	1,890,000	1,753,207	1,689,296	0	4,655	0	0	4.600	5.434	JD	242	86,940	03/07/2024	11/02/2047	1,919,463
00723L-2C-2	Adnoc Murban Rsc Ltd Nt		1.C FE	654,686	665,000	624,888	654,881	0	150	0	0	5.125	5.228	MS	10,414	34,081	09/04/2024	09/11/2054	682,041
00774M-AY-1	AerCap Ireland Capital Nt		2.A FE	6,066,540	6,000,000	5,416,949	6,046,077	0	(5,254)	0	0	3.400	3.285	AO	35,133	204,000	11/18/2021	10/29/2033	6,102,000
00774M-AZ-8	AerCap Ireland Capital Nt		2.A FE	9,664,430	11,000,000	8,989,029	9,771,339	0	38,489	0	0	3.850	4.751	AO	72,936	423,500	10/25/2022	10/29/2041	11,211,750
00774M-BH-7	AerCap Ireland Capital Nt		2.A FE	5,817,960	6,000,000	6,134,763	5,846,037	0	14,710	0	0	5.300	5.702	JJ	143,100	318,000	01/18/2024	01/19/2034	6,159,000
00831T-AA-9	African Export-Import Bank/The Nt		2.C FE	1,361,815	1,555,000	1,468,822	1,424,958	0	29,879	0	0	3.994	6.561	MS	17,252	62,107	10/08/2024	09/21/2029	1,586,053

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
00831T-AC-5	African Export-Import Bank/The Nt		2.C FE	2,171,182	2,545,000	2,268,771	2,246,330	0	45,170	0	0	3.798	6.412	MN	11,814	96,659	09/19/2024	05/17/2031	2,593,330
01400E-AD-5	Alcon Finance Co Nt		2.A FE	7,439,566	7,210,000	6,703,406	7,326,280	0	(26,433)	0	0	2.600	2.192	MN	17,705	187,460	07/15/2021	05/27/2030	7,303,730
01400E-AF-0	Alcon Finance Co Nt		2.A FE	7,412,520	7,500,000	7,572,062	7,415,725	0	1,257	0	0	5.750	5.833	JD	29,948	431,250	09/21/2023	12/06/2052	7,715,625
01609W-AR-	Alibaba Group Holding Nt		1.E FE	222,583	245,000	241,770	226,770	0	1,544	0	0	4.500	5.571	MN	1,011	11,025	02/27/2023	11/28/2034	250,512
01609W-AU-	Alibaba Group Holding Nt		1.E FE	485,063	650,000	597,374	501,644	0	7,849	0	0	4.000	6.828	JD	1,806	26,000	10/19/2023	12/06/2037	663,000
01609W-AZ-5	Alibaba Group Holding Nt		1.E FE	460,582	715,000	485,457	467,517	0	4,310	0	0	3.150	5.779	FA	8,884	22,523	05/13/2024	02/09/2051	726,261
02364W-AJ-4	America Movil SA de CV Nt	SD	2.A FE	797,336	800,000	878,239	798,631	0	107	0	0	6.375	6.400	MS	17,000	51,000	02/17/2005	03/01/2035	0
02364W-AW-	America Movil SA de CV Nt		2.A FE	2,923,287	2,775,000	2,950,452	2,911,706	0	(6,180)	0	0	6.125	5.616	MS	42,964	169,969	08/06/2024	03/30/2040	2,859,984
03217K-AB-4	Sitios LatinoAmerica Nt		2.C FE	3,683,366	3,929,000	3,946,998	3,684,250	0	884	0	0	5.375	6.594	AO	51,036	0	12/16/2025	04/04/2032	4,034,592
034863-AU-4	Anglo American Sr Nt		2.B FE	1,990,920	2,000,000	2,011,425	1,997,637	0	999	0	0	4.500	4.557	MS	26,500	90,000	03/13/2018	03/15/2028	2,045,000
034863-AX-8	Anglo American Nt		2.B FE	558,326	680,000	626,752	595,919	0	15,258	0	0	2.625	5.665	MS	5,504	17,850	11/14/2023	09/10/2030	688,925
034863-BA-7	Anglo American Nt	SD	2.B FE	4,709,673	4,750,000	4,386,313	4,727,469	0	3,945	0	0	2.875	2.974	MS	39,451	136,563	03/30/2021	03/17/2031	4,818,281
034863-BC-3	Anglo American Nt		2.B FE	2,211,143	2,250,000	1,891,532	2,213,554	0	678	0	0	4.750	4.860	MS	31,172	106,875	03/14/2022	03/16/2052	2,303,438
034863-BD-1	Anglo American Nt		2.B FE	1,339,169	1,380,000	1,427,656	1,346,871	0	3,461	0	0	5.500	5.904	MN	12,439	75,900	02/06/2024	05/02/2033	1,417,950
034863-BF-6	Anglo American Nt		2.B FE	2,823,670	2,870,000	2,873,436	2,824,781	0	585	0	0	6.000	6.117	AO	41,137	172,200	01/30/2025	04/05/2054	2,956,100
03512T-AE-1	AngloGold Ashanti Holdings PLC Nt		2.C FE	3,090,237	3,390,000	3,246,134	3,143,419	0	43,467	0	0	3.750	5.512	AO	31,781	127,125	02/07/2025	10/01/2030	3,453,563
03522A-AH-3	Anheuser-Busch Co/INBEV Nt		2.C FE	10,945,180	9,000,000	8,908,605	10,389,075	0	(124,771)	0	0	4.700	2.845	FA	176,250	423,000	07/09/2021	02/01/2036	9,211,500
03522A-AJ-9	Anheuser-Busch Co/INBEV Nt		1.G FE	5,125,800	4,000,000	3,699,558	4,953,288	0	(34,376)	0	0	4.900	3.246	FA	81,667	196,000	08/12/2020	02/01/2046	4,098,000
03523T-BF-4	Anheuser-Busch Inbev Worldwide Nt		1.G FE	5,162,040	4,000,000	5,158,863	5,011,102	0	(52,051)	0	0	8.200	5.464	JJ	151,244	328,000	12/02/2022	01/15/2039	4,164,000
03523T-BW-7	Anheuser-Busch Inbev Worldwide Sr Nt		1.G FE	5,516,805	5,500,000	5,606,891	5,515,824	0	(166)	0	0	5.800	5.780	JJ	140,006	319,000	01/10/2019	01/23/2059	5,659,500
035240-AG-5	Anheuser-Busch Inbev Sr Nt		1.G FE	3,408,060	3,000,000	2,864,465	3,310,595	0	(13,511)	0	0	4.950	4.065	JJ	68,475	148,500	08/28/2017	01/15/2042	3,074,250
035242-AB-2	Anheuser-Busch Inbev Finance Nt		1.G FE	4,501,680	4,000,000	3,344,666	4,406,222	0	(17,648)	0	0	4.000	3.221	JJ	72,889	160,000	02/26/2020	01/17/2043	4,080,000
035242-AM-8	Anheuser-Busch Inbev Finance Nt		1.G FE	7,923,600	8,000,000	7,918,760	7,952,713	0	3,577	0	0	4.700	4.775	FA	156,667	376,000	01/13/2016	02/01/2036	8,188,000
035242-AN-6	Anheuser-Busch Inbev Finance Nt		1.G FE	3,990,600	4,000,000	3,692,197	3,992,401	0	218	0	0	4.900	4.915	FA	81,667	196,000	01/13/2016	02/01/2046	4,098,000
03718N-AB-2	ANTOFAGASTA PLC Nt		2.B FE	1,760,850	1,795,000	1,866,979	1,768,299	0	3,321	0	0	5.625	5.907	MN	13,463	100,969	01/19/2024	05/13/2032	1,845,484
03718N-AC-0	ANTOFAGASTA PLC Nt		2.B FE	755,546	760,000	818,636	756,110	0	345	0	0	6.250	6.330	MN	7,785	47,500	04/29/2024	05/02/2034	783,750
03938L-AP-9	Arcelormittal Nt		2.B FE	4,559,490	4,500,000	5,077,255	4,554,770	0	(2,329)	0	0	7.000	6.862	AO	66,500	315,000	08/04/2023	10/15/2039	4,657,500
03938L-AS-3	Arcelormittal Nt		2.B FE	9,891,291	10,005,000	10,936,385	9,901,402	0	3,792	0	0	6.750	6.861	MS	225,113	675,338	09/14/2023	03/01/2041	10,342,669
03938L-BG-8	Arcelormittal Nt		2.B FE	3,000,230	3,000,000	3,224,999	3,000,207	0	(19)	0	0	6.000	5.999	JD	7,000	180,000	06/17/2024	06/17/2034	3,090,000
046353-AM-0	AstraZeneca PLC Nt		1.E FE	5,972,650	5,000,000	4,404,028	5,842,861	0	(29,887)	0	0	4.375	3.220	MN	27,344	218,750	05/25/2021	11/16/2045	5,109,375
046353-AU-2	AstraZeneca PLC Sr Nt		1.E FE	742,080	750,000	653,332	743,188	0	172	0	0	4.375	4.439	FA	12,214	32,813	08/14/2018	08/17/2048	766,406
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt		2.B FE	5,510,000	5,510,000	5,516,797	5,510,000	0	0	0	0	4.820	4.819	MS	67,133	267,459	09/27/2018	09/30/2030	837,014
05523R-AC-1	BAE Systems PLC Nt		1.G FE	8,432,250	8,000,000	8,334,392	8,413,159	0	(14,478)	0	0	5.800	5.312	AO	103,111	406,000	12/04/2025	10/11/2041	8,232,000
05523R-AE-7	BAE Systems PLC Nt		1.G FE	3,941,480	4,000,000	2,670,134	3,948,337	0	1,380	0	0	3.000	3.075	MS	35,333	120,000	09/08/2020	09/15/2050	4,060,000
05523R-AF-4	BAE Systems PLC Nt	SD	1.G FE	2,679,264	2,700,000	2,394,896	2,689,263	0	1,973	0	0	1.900	1.982	FA	19,380	51,300	09/08/2020	02/15/2031	2,725,650
055262-B*-9	BASF SE Sr Nt Ser B		1.G FE	10,000,000	10,000,000	9,903,622	10,000,000	0	0	0	0	4.090	4.090	JD	22,722	409,000	12/11/2013	12/11/2028	3,431,263
055262-D*-7	BASF SE Series E Sr Note		1.G FE	9,000,000	9,000,000	9,299,130	9,000,000	0	0	0	0	5.910	5.910	JJ	254,130	531,900	01/09/2024	01/09/2039	9,265,950
055451-AR-9	BHP Billiton Fin USA LTD Nt		1.E FE	1,152,036	1,350,000	1,165,996	1,199,559	0	5,860	0	0	4.125	5.150	FA	19,645	55,688	11/30/2015	02/24/2042	1,377,844
055451-AV-0	BHP Billiton Fin USA LTD Nt		1.F FE	2,392,625	2,500,000	2,374,242	2,392,943	0	318	0	0	5.000	5.377	MS	31,597	0	12/04/2025	09/30/2043	2,562,500
055451-BM-9	BHP Billiton Fin USA LTD Nt		1.F FE	993,070	1,000,000	1,019,421	993,099	0	29	0	0	5.750	5.799	MS	18,528	0	09/02/2025	09/05/2055	1,028,750
05565E-AY-1	BMW US Capital LLC Sr Nt	SD	1.F FE	5,495,435	5,500,000	5,469,966	5,498,807	0	493	0	0	3.750	3.760	AO	45,260	206,250	04/05/2018	04/12/2028	5,603,125
05565E-AY-1	BMW US Capital LLC Sr Nt		1.F FE	1,498,755	1,500,000	1,491,809	1,499,675	0	134	0	0	3.750	3.760	AO	12,344	56,250	04/05/2018	04/12/2028	1,528,125
05565E-G#-6	BMW US Capital LLC Sr Nt Ser N		1.F	2,000,000	2,000,000	1,999,080	2,000,000	0	0	0	0	4.030	4.030	FA	30,897	80,600	02/13/2014	02/13/2026	1,479,218
05565E-H*-9	BMW US Capital LLC Sr Nt Ser O		1.F	4,000,000	4,000,000	3,980,001	4,000,000	0	0	0	0	4.230	4.230	FA	64,860	169,200	02/13/2014	02/13/2029	1,684,898
05565Q-DH-8	BP Capital Markets PLC Nt		1.E FE	5,012,536	5,000,000	4,965,900	5,003,424	0	(1,156)	0	0	3.723	3.697	MN	17,064	186,150	11/21/2016	11/28/2028	5,093,075

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
05635J-AC-4	Bacardi Ltd / Bacardi-Martini Nt		2.C FE	7,066,239	7,103,000	6,905,169	7,068,652	0	1,095	0	0	5.900	5.945	JD	18,626	419,077	12/06/2023	06/15/2043	7,312,539
05969B-AC-7	Banco Santander Mexico SA Inst Nt		3.A FE	1,091,895	1,050,000	1,123,630	1,077,450	0	(8,864)	0	0	7.530	6.475	AO	19,766	79,013	04/26/2024	10/01/2028	1,089,533
05971U-2E-6	Banco de Credito del Peru Nt		2.C FE	719,294	720,000	750,108	719,549	0	133	0	0	5.850	5.873	JJ	19,890	42,120	01/04/2024	01/11/2029	741,060
05971W-AD-	Banco Santander Chile Nt		1.G FE	565,915	665,000	623,138	590,556	0	10,618	0	0	3.177	5.449	AO	3,815	21,127	08/03/2023	10/26/2031	675,564
06237M-AA-1	Bank Gospodarstwa Krajowego Nt		1.G FE	2,192,265	2,225,000	2,286,204	2,198,251	0	2,782	0	0	5.375	5.573	MN	12,956	119,616	06/25/2024	05/22/2033	2,284,797
06237M-AD-5	Bank Gospodarstwa Krajowego Nt		1.G FE	1,557,602	1,520,000	1,577,516	1,556,988	0	(473)	0	0	6.250	6.068	JJ	45,389	87,500	01/10/2025	07/09/2054	1,567,500
067316-AF-6	Bacardi Ltd Sr Nt		2.C FE	747,608	750,000	755,597	749,335	0	259	0	0	4.700	4.740	MN	4,504	35,250	04/24/2018	05/15/2028	767,625
067316-AG-4	Bacardi Ltd Nt		2.C FE	11,097,900	9,510,000	9,044,965	10,757,767	0	(85,407)	0	0	5.150	3.739	MN	62,581	489,765	05/18/2023	05/15/2038	9,754,883
067316-AH-2	Bacardi Ltd Nt		2.C FE	2,782,649	2,441,000	2,172,681	2,734,449	0	(9,193)	0	0	5.300	4.387	MN	16,531	129,373	05/01/2023	05/15/2048	2,505,687
06738E-AJ-4	Barclays PLC Nt		2.A FE	3,601,575	4,500,000	4,322,410	3,659,526	0	19,508	0	0	5.250	7.017	FA	87,938	236,250	10/27/2022	08/17/2045	4,618,125
06738E-BW-	Barclays PLC Nt		2.A FE	7,979,120	8,000,000	6,172,359	7,982,168	0	773	0	0	3.330	3.347	MN	27,380	266,400	01/04/2022	11/24/2042	8,133,200
06738E-CA-1	Barclays PLC Nt		2.A FE	4,528,647	4,500,000	4,724,194	4,520,636	0	(2,517)	0	0	5.750	5.666	FA	0	258,570	08/02/2022	08/09/2033	4,629,375
06738E-CV-5	Barclays PLC Nt		2.A FE	9,750,000	9,750,000	9,907,849	9,750,000	0	0	0	0	5.330	5.330	MS	160,233	520,158	09/03/2024	09/10/2035	10,009,838
07274N-AZ-6	Bayer US Finance II LLC Sr Nt		2.B FE	1,917,900	2,000,000	1,874,898	1,948,975	0	4,790	0	0	4.200	4.564	JJ	38,733	84,000	07/12/2018	07/15/2034	2,042,000
07274N-BF-9	Bayer US Finance II LLC Sr Nt		2.B FE	4,784,950	5,000,000	4,033,926	4,823,026	0	5,889	0	0	4.400	4.688	JJ	101,444	220,000	07/12/2018	07/15/2044	5,110,000
07274N-BG-7	Bayer US Finance II LLC Sr Nt		2.B FE	3,565,440	4,000,000	2,983,716	3,639,080	0	11,348	0	0	3.950	4.665	AO	33,356	158,000	07/12/2018	04/15/2045	4,079,000
07336U-AC-7	BBVA Bancomer SA Texas Nt		2.A FE	543,747	545,000	558,026	544,045	0	229	0	0	5.250	5.303	MS	8,822	28,613	09/03/2024	09/10/2029	559,306
09659W-2U-7	BNP Paribas Nt		1.G FE	5,000,000	5,000,000	4,560,346	5,000,000	0	0	0	0	3.130	3.130	JJ	0	156,600	01/12/2022	01/20/2033	5,078,250
09952A-A#-3	Boral Finance Pty Ltd Ser B 2020 Gtd Sr		2.B	6,000,000	6,000,000	5,995,073	6,000,000	0	0	0	0	4.580	4.580	MN	25,190	274,800	05/28/2020	05/28/2027	6,137,400
09952A-A*-7	Boral Finance Pty Ltd Ser A-2018 Gtd Sr		2.B FE	3,500,000	3,500,000	3,493,217	3,500,000	0	0	0	0	4.050	4.050	AO	29,531	141,750	04/16/2018	04/16/2026	3,570,875
09952A-AC-0	Boral Finance Pty Ltd Sr Nt		2.B FE	3,981,440	4,000,000	3,908,751	3,995,225	0	1,924	0	0	3.750	3.804	MN	25,000	150,000	10/24/2017	05/01/2028	4,075,000
11041R-AL-2	BAE Systems Finance Inc Nt		2.A FE	3,955,320	3,000,000	3,153,605	3,149,971	0	(95,106)	0	0	7.500	4.032	JJ	112,500	225,000	11/30/2015	07/01/2027	3,112,500
111021-AE-1	British Telecom PLC Nt		2.B FE	1,468,840	1,000,000	1,220,711	1,195,008	0	(33,791)	0	0	9.625	5.118	JD	4,278	96,250	11/30/2015	12/15/2030	1,048,125
12626P-AN-3	CRH America Inc Nt		2.A FE	5,455,819	5,724,000	5,353,627	5,461,618	0	7,240	0	0	5.125	5.509	MN	35,040	293,355	11/18/2024	05/18/2045	5,870,678
12636Y-AB-8	CRH America Finance Inc Sr Nt		2.A FE	2,669,204	3,026,000	2,548,810	2,681,384	0	8,222	0	0	4.400	5.285	MN	19,232	133,144	08/06/2024	05/09/2047	3,092,572
12636Y-AD-4	CRH America Finance Inc Sr Nt		2.A FE	3,946,160	4,000,000	3,407,136	3,953,983	0	1,171	0	0	4.500	4.583	AO	43,500	180,000	03/27/2018	04/04/2048	4,090,000
12656*-AP-7	CSLB Holdings Inc Ser B Gtd Sr Nt		1.G	7,000,000	7,000,000	5,980,190	7,000,000	0	0	0	0	3.770	3.770	AO	63,776	263,900	10/04/2017	10/04/2037	7,131,950
12661P-AD-1	CSL Finance PLC Nt		1.G FE	5,108,286	5,500,000	4,966,611	5,123,620	0	14,244	0	0	4.625	5.249	AO	45,222	254,375	12/17/2024	04/27/2042	5,627,188
12661P-AH-2	CSL Finance PLC Nt		1.G FE	4,874,688	5,200,000	4,941,478	4,878,995	0	4,307	0	0	5.417	5.867	AO	68,856	281,684	02/12/2025	04/03/2054	5,340,842
13970R-B#-5	Capita PLC Ser C Sr Nt		2.C PL	8,000,000	8,000,000	8,711,962	8,000,000	0	0	0	0	7.090	7.090	AO	105,562	291,600	04/24/2025	04/24/2030	8,283,600
151191-BD-4	Celulosa Arauco Constitu Nt		2.C FE	325,812	380,000	340,711	328,582	0	1,022	0	0	5.500	6.687	MN	3,425	20,900	02/27/2023	11/02/2047	390,450
15132H-AH-4	CENCOSUD SA Nt		2.C FE	1,481,174	1,560,000	1,558,864	1,526,932	0	19,893	0	0	4.375	5.831	JJ	31,092	68,250	12/05/2023	07/17/2027	1,594,125
15132H-AJ-0	CENCOSUD SA Nt		2.C FE	2,136,249	2,135,000	2,240,826	2,136,334	0	(274)	0	0	5.950	5.933	MN	11,645	127,033	10/29/2024	05/28/2031	2,198,516
15639K-AB-8	Centrica PLC Nt		2.B FE	5,033,000	5,000,000	4,643,064	5,026,079	0	(901)	0	0	5.375	5.328	AO	55,990	268,750	11/30/2015	10/16/2043	5,134,375
17887U-AB-1	CK Hutchison International 24 Nt		1.F FE	1,535,023	1,535,000	1,602,834	1,535,100	0	(32)	0	0	5.500	5.498	AO	15,243	84,425	06/25/2024	04/26/2034	1,577,213
19123#-AB-4	Coca-Cola Southwest Beverages Ser B Gtd		1.F FE	4,500,000	4,500,000	4,154,551	4,500,000	0	0	0	0	3.640	3.640	JD	1,365	163,800	03/01/2018	12/28/2032	4,581,900
202712-BJ-3	Commonwealth Bank Australia Nt		1.G FE	2,944,080	4,000,000	3,268,524	2,989,458	0	20,293	0	0	4.316	6.487	JJ	82,004	172,640	09/06/2023	01/10/2048	4,086,320
202712-BX-2	Commonwealth Bank Australia Nt		1.G FE	13,947,460	14,000,000	14,276,730	13,950,197	0	2,737	0	0	5.930	5.956	MS	246,754	296,450	12/04/2025	03/14/2046	14,415,100
2027A0-JT-7	Commonwealth Bank Australia Sr Nt		1.D FE	2,971,440	3,000,000	2,971,602	2,994,399	0	3,132	0	0	3.150	3.263	MS	26,775	94,500	10/20/2017	09/19/2027	3,047,250
2027A0-JZ-3	Commonwealth Bank Australia Sr Nt		1.D FE	4,646,559	4,650,000	4,657,740	4,649,124	0	374	0	0	3.900	3.909	MS	52,894	181,350	03/12/2018	03/16/2028	4,740,675
21987B-AK-4	Codelco Inc Nt		2.A FE	2,061,507	2,100,000	2,148,831	2,080,051	0	1,496	0	0	5.625	5.754	MS	32,813	118,125	09/16/2005	09/21/2035	971,578
21987B-BH-0	Codelco Inc Nt		2.A FE	4,845,871	4,846,000	4,960,002	4,846,626	0	87	0	0	6.300	6.296	MS	95,830	279,720	11/25/2025	09/08/2053	4,998,649
23291K-AK-1	DH Europe Finance II Nt		1.G FE	1,826,100	2,500,000	1,801,643	1,864,768	0	13,052	0	0	3.400	5.286	MN	10,861	85,000	11/14/2022	11/15/2049	2,542,500
23330J-AC-5	DP World Ltd UAE Nt		2.B FE	1,958,376	2,360,000	2,038,681	1,969,402	0	7,253	0	0	4.700	6.016	MS	28,038	110,920	10/29/2024	09/30/2049	2,415,460
233851-DF-8	Mercedes-Benz Fin NA Sr Nt		1.F FE	4,000,000	4,000,000	3,975,137	4,000,000	0	0	0	0	3.750	3.750	FA	53,750	150,000	02/15/2018	02/22/2028	4,075,000

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
233851-DT-8	Mercedes-Benz Fin NA Sr Nt		1.F FE	1,097,349	1,100,000	1,103,718	1,099,042	0	279	0	0	4.300	4.330	FA	16,949	47,300	02/19/2019	02/22/2029	1,123,650
233851-DW-1	Mercedes-Benz Fin NA Nt		1.F FE	1,022,500	1,000,000	960,962	1,008,923	0	(2,307)	0	0	3.100	2.839	FA	11,711	31,000	08/27/2019	08/15/2029	1,015,500
25156P-AR-4	Deutsche Telekom Fin Nt		2.A FE	2,775,222	2,700,000	2,487,099	2,756,504	0	(2,292)	0	0	4.875	4.689	MS	42,047	131,625	11/30/2015	03/06/2042	2,765,813
25245B-AA-5	Diageo Investment Corp Nt		1.G FE	8,844,810	9,200,000	7,972,289	8,865,459	0	3,992	0	0	4.250	4.559	MN	54,306	344,250	11/03/2025	05/11/2042	2,706,313
268317-AC-8	Electricite De France Nt		2.A FE	7,788,282	6,256,000	6,970,131	7,330,676	0	(56,562)	0	0	6.950	5.130	JJ	187,202	434,792	11/30/2015	01/26/2039	6,473,396
268317-AK-0	Electricite De France Nt		2.A FE	4,991,067	5,050,000	4,494,848	5,004,004	0	1,548	0	0	4.875	4.952	JJ	108,733	246,188	11/30/2015	01/22/2044	5,173,094
268317-AP-9	Electricite De France Nt		2.A FE	7,832,160	8,000,000	7,893,574	7,897,889	0	7,963	0	0	4.750	4.916	AO	82,333	380,000	10/07/2015	10/13/2035	1,382,063
26867L-AR-1	EMD Finance LLC Nt		1.G FE	6,962,480	7,000,000	7,035,625	6,963,106	0	626	0	0	5.000	5.069	AO	73,889	58,333	08/12/2025	10/15/2035	7,175,000
283837-AD-4	El Puerto De Liverpool Nt		2.B FE	3,480,000	3,480,000	3,723,252	3,480,000	0	0	0	0	6.658	6.658	JJ	102,333	115,849	01/16/2025	01/22/2037	3,595,849
29082H-AE-2	Embraer Netherlands Finance BV Nt		2.C FE	852,332	855,000	908,566	852,511	0	179	0	0	5.980	6.022	FA	19,884	25,565	02/06/2025	02/11/2035	880,565
29082H-AF-9	Embraer Netherlands Finance BV Nt		2.C FE	1,543,771	1,550,000	1,531,090	1,543,778	0	7	0	0	5.400	5.446	JJ	19,065	0	11/25/2025	01/09/2038	1,591,850
29245J-AP-7	EMP Nacional Del Petrole Nt		2.C FE	1,682,896	1,695,000	1,773,557	1,684,205	0	932	0	0	5.950	6.046	JJ	42,302	100,853	07/29/2024	07/30/2034	1,745,426
29268B-AF-8	Enel Finance International NV Nt		2.A FE	8,426,742	8,400,000	8,827,067	8,429,446	0	(1,150)	0	0	6.000	5.961	AO	117,600	504,000	11/20/2024	10/07/2039	8,652,000
29278G-AY-4	Enel Finance International NV Nt		2.A FE	4,651,680	5,500,000	5,166,611	4,676,480	0	11,103	0	0	5.500	6.718	JD	13,444	302,500	09/21/2023	06/15/2052	5,651,250
29278G-BA-5	Enel Finance International NV Nt		2.A FE	4,424,850	4,500,000	5,184,214	4,443,153	0	6,172	0	0	7.500	7.743	AO	72,187	337,500	10/07/2022	10/14/2032	4,668,750
29278G-BJ-6	Enel Finance International NV Nt		2.A FE	2,959,890	3,000,000	2,923,000	2,960,020	0	130	0	0	5.750	5.845	MS	43,604	0	09/23/2025	09/30/2055	0
29287T-AB-5	Engi Energia Chile SA Nt		2.B FE	1,620,214	1,610,000	1,719,683	1,619,383	0	(892)	0	0	6.375	6.280	AO	21,098	102,638	10/29/2024	04/17/2034	1,661,319
29446M-AG-	Equinor ASA Nt		1.D FE	4,229,586	3,785,000	3,199,022	4,138,640	0	(20,803)	0	0	3.625	2.802	AO	32,396	137,206	05/25/2021	04/06/2040	3,853,603
314890-AA-2	Ferguson Finance PLC Sr Nt		2.A FE	4,923,000	5,000,000	5,036,449	4,974,626	0	8,264	0	0	4.500	4.695	AO	41,875	225,000	10/31/2018	10/24/2028	5,112,500
314890-AB-0	Ferguson Finance PLC Nt		2.A FE	552,131	550,000	524,892	550,972	0	(222)	0	0	3.250	3.203	JD	1,440	17,875	05/29/2020	06/02/2030	558,938
314890-AD-6	Ferguson Finance PLC Nt		2.A FE	2,506,565	2,500,000	2,489,467	2,504,374	0	(627)	0	0	4.650	4.616	AO	22,927	116,250	04/13/2022	04/20/2032	2,558,125
33938X-AA-3	Flex Ltd Nt		2.C FE	941,447	995,000	1,008,645	960,279	0	8,775	0	0	4.875	6.007	JD	2,156	48,506	11/28/2023	06/15/2029	1,019,253
33938X-AB-1	Flex Ltd Nt		2.C FE	735,847	765,000	776,096	745,839	0	3,785	0	0	4.875	5.529	MN	5,076	37,294	05/09/2023	05/12/2030	783,647
344419-AC-0	Fomento Economico Mexicano SAB Nt		2.A FE	392,796	540,000	397,318	397,901	0	2,802	0	0	3.500	5.483	JJ	8,663	18,900	02/21/2024	01/16/2050	549,450
358070-AB-6	Fresnillo PLC Nt		2.B FE	1,548,353	2,090,000	1,666,424	1,560,373	0	8,509	0	0	4.250	6.280	AO	21,960	88,825	02/07/2025	10/02/2050	2,134,413
36294B-AL-8	GS Caltex Corp Nt		2.A FE	199,290	200,000	205,751	199,607	0	137	0	0	5.375	5.457	FA	4,300	10,750	07/31/2023	08/07/2028	205,375
36830B-AC-9	GC Treasury Center Co Ltd Nt		2.C FE	1,726,900	2,270,000	1,844,326	1,739,769	0	8,541	0	0	4.300	6.131	MS	27,927	97,610	02/03/2025	03/18/2051	2,318,805
36830D-AC-5	GC Treasury Center Co Ltd Nt		2.C FE	2,005,363	2,665,000	2,165,255	2,024,808	0	10,334	0	0	4.300	6.194	MS	32,787	114,595	05/21/2024	03/18/2051	2,722,298
37231B-AA-6	GENM Capital Labuan Ltd Nt		2.C FE	2,638,158	3,015,000	2,731,736	2,712,876	0	46,954	0	0	3.882	6.125	AO	23,408	117,042	10/08/2024	04/19/2031	3,073,521
39541E-AC-7	Greensaif Pipelines BIDC Nt		1.E FE	3,263,457	3,150,000	3,434,494	3,257,156	0	(3,808)	0	0	6.510	6.173	FA	72,912	205,065	10/17/2024	02/23/2042	3,252,533
39541E-AE-3	Greensaif Pipelines BIDC Nt		1.E FE	760,000	760,000	791,195	760,000	0	0	0	0	6.103	6.103	FA	16,491	49,344	07/17/2024	08/23/2042	783,190
400131-AJ-7	Gruma SA de CV Nt		2.A FE	1,220,000	1,220,000	1,223,959	1,220,000	0	0	0	0	5.761	5.761	JD	4,295	70,284	12/04/2024	12/09/2054	1,255,142
40049J-AZ-0	Grupo Televisa S.A. Nt		3.A FE	1,792,012	1,800,000	1,552,663	1,792,125	0	252	0	0	6.625	6.669	JJ	54,988	119,250	07/09/2024	01/15/2040	1,859,625
40052V-AE-4	Grupo Bimbo SAB de CV Nt		2.A FE	1,297,821	1,490,000	1,282,715	1,304,277	0	4,184	0	0	4.700	5.704	MN	9,921	70,030	08/05/2024	11/10/2047	1,525,015
40053X-AB-5	Grupo Energia Bogota SA ESP NT		2.C FE	2,689,128	2,427,000	2,775,716	2,658,259	0	(20,644)	0	0	7.850	6.238	MN	27,519	173,485	11/25/2025	11/09/2033	2,522,260
404280-CF-4	HSBC Holdings PLC Nt		1.G FE	7,780,194	6,365,000	6,524,946	7,038,948	0	(149,448)	0	0	4.950	2.316	MS	79,642	315,068	10/15/2020	03/31/2030	6,522,534
423012-AG-8	Heineken NV Sr Nt		2.A FE	992,210	1,000,000	835,553	993,555	0	181	0	0	4.350	4.397	MS	11,117	43,500	03/20/2017	03/29/2047	1,021,750
45326Y-A@-	Incitec Pivot Limited Ser B Sr Nt		2.B	6,500,000	6,500,000	6,258,660	6,500,000	0	0	0	0	4.130	4.130	AO	45,487	268,450	10/30/2019	10/30/2030	6,634,225
45434L-2H-6	Indian Railway Finance Corp Lt Nt		2.C FE	1,973,022	2,240,000	2,126,156	2,024,971	0	29,254	0	0	3.570	5.453	JJ	35,541	79,968	04/04/2024	01/21/2032	2,279,984
456829-AB-6	INFRAESTRUCTURA ENERGETI Nt		2.B FE	2,610,572	3,425,000	2,733,019	2,639,639	0	14,807	0	0	4.875	6.916	JJ	77,455	166,969	05/24/2024	01/14/2048	3,508,484
479142-F#-3	Johnson Matthey PLC Ser A SL Sr Nt		2.B	16,350,000	17,619,000	15,358,291	17,619,000	0	0	0	2,085,000	1.900	1.900	JD	930	334,505	06/30/2022	06/30/2032	16,505,325
48344F-AB-6	Kallpa Generacion SA Nt		2.C FE	707,743	715,000	743,815	708,535	0	792	0	0	5.875	6.055	JJ	17,619	21,003	01/27/2025	01/30/2032	736,003
48344F-AC-4	Kallpa Generacion SA Nt		2.C FE	2,984,520	3,000,000	3,009,000	2,984,884	0	364	0	0	5.500	5.568	MS	50,417	0	09/04/2025	09/11/2035	3,082,500
48667Q-AP-0	KazMunayGas National Co JSC Nt		2.B FE	4,880,793	5,580,000	5,272,447	4,901,187	0	13,790	0	0	5.750	6.842	AO	64,170	320,850	01/10/2025	04/19/2047	5,740,425
494386-AD-7	Kimberly-Clark de Mexico SAB d Nt		1.G FE	437,937	510,000	463,271	454,971	0	8,587	0	0	2.431	4.679	JJ	6,199	12,398	12/18/2023	07/01/2031	516,199

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
500472-AC-9	Royal Philips NV Nt		2.A FE	2,887,525	2,500,000	2,806,343	2,768,807	0	(14,992)	0	0	6.875	5.643	MS	52,517	171,875	11/30/2015	03/11/2038	2,585,938
50205M-AE-9	LG Energy Solution, Ltd. Sr. Unsec Nt		2.B FE	3,970,566	4,000,000	4,057,364	3,974,317	0	2,738	0	0	5.500	5.595	JJ	109,389	190,575	11/26/2025	07/02/2034	4,110,000
539439-AQ-2	Lloyds Banking Group PLC Sr Nt		1.G FE	6,869,030	7,000,000	6,944,341	6,958,227	0	10,948	0	0	5.048	5.277	MN	53,009	250,180	01/17/2018	11/07/2028	7,182,612
582839-AG-1	Mead Johnson Nutrition Co Sr Nt		1.G FE	4,364,440	4,000,000	3,540,516	4,287,869	0	(10,786)	0	0	4.600	4.032	JD	15,333	184,000	10/27/2017	06/01/2044	4,092,000
606822-BC-7	Mitsubishi UFJ Fin Group Sr Nt		1.G FE	1,980,100	2,000,000	2,006,968	1,993,802	0	2,135	0	0	4.050	4.173	MS	24,750	81,000	09/27/2018	09/11/2028	2,040,500
606822-CR-3	Mitsubishi UFJ Fin Group Nt		1.G FE	3,250,000	3,250,000	3,403,719	3,250,000	0	0	0	0	5.470	5.470	MS	53,333	143,640	09/06/2022	09/13/2033	3,338,888
606822-DQ-4	Mitsubishi UFJ Fin Group Nt		1.G FE	5,000,000	5,000,000	5,080,043	5,000,000	0	0	0	0	5.188	5.188	MS	78,541	0	09/02/2025	09/12/2036	5,129,700
62878U-2B-7	NBN CO LTD Nt		1.D FE	9,511,460	9,500,000	8,726,151	9,506,359	0	(1,147)	0	0	2.625	2.611	MN	38,792	249,375	04/27/2021	05/05/2031	9,624,688
62947Q-BC-1	NXP BV/NXP Funding LLC Sr Nt		2.A FE	2,056,376	2,050,000	2,123,830	2,052,113	0	(701)	0	0	5.550	5.509	JD	9,481	113,775	12/03/2018	12/01/2028	2,106,888
62954W-AV-	NTT FINANCE CORP Nt		1.G FE	12,745,410	12,500,000	12,942,977	12,740,488	0	(4,922)	0	0	5.502	5.242	JJ	315,219	0	11/04/2025	07/16/2035	12,843,875
632525-AW-1	National Australia Bank Nt		1.G FE	2,843,520	4,000,000	2,833,086	2,850,129	0	6,609	0	0	2.648	5.479	JJ	49,135	0	11/13/2025	01/14/2041	4,052,960
632525-BC-4	National Australia Bank Nt		1.G FE	6,723,100	6,750,000	7,320,629	6,729,383	0	2,250	0	0	6.429	6.484	JJ	203,719	433,958	01/05/2023	01/12/2033	6,966,979
632525-CF-6	National Australia Bank Nt		1.G FE	3,603,552	3,600,000	3,784,621	3,603,324	0	(228)	0	0	5.900	5.887	JJ	0	106,236	01/21/2025	01/14/2036	3,706,200
63254A-AP-3	Natl Australia Bank Nt		1.D FE	2,976,840	3,000,000	2,999,367	2,999,904	0	2,687	0	0	3.375	3.467	JJ	46,969	101,250	01/06/2016	01/14/2026	3,050,625
641062-AL-8	Nestle Holdings Inc Sr Nt		1.D FE	5,935,860	6,000,000	5,406,287	5,953,618	0	2,753	0	0	3.900	3.495	MS	63,050	234,000	09/17/2018	09/24/2038	6,117,000
641062-AL-8	Nestle Holdings Inc Sr Nt	SD	1.D FE	2,778,237	2,310,000	2,081,420	2,670,741	0	(25,083)	0	0	3.900	3.495	MS	24,274	90,090	07/12/2021	09/24/2038	2,355,045
65290D-AC-7	Nexa Resources SA Nt		2.C FE	759,187	760,000	783,858	759,220	0	34	0	0	6.600	6.613	AO	11,565	25,080	04/01/2025	04/08/2037	785,080
65345Y-AA-0	Niagara Energy SAC Nt		2.C FE	3,923,225	3,965,000	4,038,288	3,928,822	0	5,318	0	0	5.746	5.877	AO	55,692	227,829	01/10/2025	10/03/2034	4,078,914
66989H-AF-5	Novartis Capital Corp Nt		1.D FE	4,175,470	5,000,000	4,148,239	4,179,522	0	4,052	0	0	3.700	5.179	MS	51,389	0	11/24/2025	09/21/2042	5,092,500
67078A-AE-3	Nvent Finance SARL Nt		2.C FE	5,004,190	5,000,000	4,503,958	5,002,489	0	(426)	0	0	2.750	2.740	MN	17,569	137,500	11/08/2021	11/15/2031	5,068,750
67078A-AF-0	Nvent Finance SARL Nt		2.C FE	1,794,906	1,800,000	1,877,131	1,796,032	0	423	0	0	5.650	5.687	MN	12,995	101,700	04/24/2023	05/15/2033	1,850,850
68666U-AA-3	Orlen SA Nt		2.A FE	3,124,459	3,119,000	3,287,657	3,125,723	0	1,263	0	0	6.000	5.965	JJ	78,495	79,950	11/25/2025	01/30/2035	3,212,570
69370P-AA-9	Pertamina Persero PT Nt		2.B FE	2,608,716	2,525,000	2,691,494	2,605,629	0	(2,424)	0	0	6.450	6.153	MN	14,024	162,863	11/12/2024	05/30/2044	2,606,431
714264-AK-4	Pernod Ricard SA Nt		2.A FE	5,376,825	5,000,000	4,841,189	5,295,558	0	(12,086)	0	0	5.500	4.957	JJ	126,806	275,000	06/26/2018	01/15/2042	5,137,500
714295-AA-0	Perrigo Finance Unlimited Nt		4.A FE	4,544,761	4,000,000	3,188,782	4,465,732	0	(16,792)	0	0	4.900	4.002	JD	8,711	196,000	11/23/2020	12/15/2044	4,098,000
716743-AL-3	Petronas Capital Ltd Nt		1.G FE	1,605,123	1,820,000	1,624,432	1,615,787	0	5,901	0	0	4.500	5.449	MS	23,433	81,900	04/04/2024	03/18/2045	1,860,950
716743-AX-7	Petronas Capital Ltd Nt		1.G FE	890,000	890,000	931,096	890,000	0	0	0	0	5.848	5.848	AO	12,723	26,024	03/26/2025	04/03/2055	916,024
71675C-AE-8	Petronas Capital Ltd Nt		1.G FE	691,725	1,040,000	706,637	692,967	0	1,242	0	0	3.404	5.576	AO	6,195	17,701	08/15/2025	04/28/2061	1,057,701
73730E-AC-7	Posco Nt		2.A FE	649,981	650,000	650,341	650,002	0	(37)	0	0	5.625	5.619	JJ	16,656	36,563	08/03/2023	01/17/2026	668,281
74365P-AJ-7	Prosus NV Nt		2.B FE	386,941	478,000	378,634	387,100	0	159	0	0	4.987	6.513	JJ	10,727	0	11/25/2025	01/19/2052	489,919
744330-AA-9	Prudential Funding Asia PLC Nt		1.F FE	638,246	720,000	690,181	664,081	0	11,262	0	0	3.125	5.150	AO	4,813	22,500	12/05/2023	04/30/2030	721,000
74448Q-AA-5	Cikarang Listrindo Pt Nt		2.C FE	2,652,729	2,643,000	2,681,396	2,652,972	0	243	0	0	5.650	5.594	MS	45,214	52,828	11/26/2025	03/12/2035	2,717,665
74727P-BB-6	Qatar Government International Nt		1.C FE	894,734	970,000	913,468	897,421	0	1,545	0	0	4.817	5.386	MS	13,888	46,725	04/05/2024	03/14/2049	993,362
74730D-AD-5	Qatar Energy Nt		1.C FE	767,144	1,076,000	752,404	769,834	0	1,748	0	0	3.300	5.358	JJ	16,669	8,415	11/25/2025	07/12/2051	1,093,754
74949L-AC-6	RELX Capital Inc Nt		1.G FE	3,953,560	4,000,000	3,987,053	3,982,980	0	4,863	0	0	4.000	4.143	MS	45,778	160,000	03/11/2019	03/18/2029	4,080,000
75102X-AC-0	Raizen Fuels Finance SA Nt		2.C FE	2,563,178	2,525,000	1,925,313	2,562,762	0	(452)	0	0	6.950	6.828	MS	56,546	175,488	10/08/2024	03/05/2054	2,612,744
759470-BD-8	Reliance Ind Nt		2.B FE	3,486,778	5,070,000	3,707,397	3,529,790	0	24,173	0	0	3.625	5.926	JJ	86,278	171,281	01/10/2025	01/12/2052	5,161,894
761713-AT-3	Reynolds American Inc Nt		2.A FE	3,671,310	3,000,000	3,466,496	3,450,341	0	(27,663)	0	0	7.250	5.469	JD	9,667	217,500	11/30/2015	06/15/2037	3,108,750
767201-AL-0	Rio Tinto Finance Ltd Nt		1.F FE	6,028,257	5,400,000	5,385,353	5,867,925	0	(22,004)	0	0	5.200	4.398	MN	46,020	280,800	10/31/2018	11/02/2040	5,540,400
76720A-AG-1	Rio Tinto Finance USA Nt		1.F FE	3,103,921	2,603,000	2,237,412	3,013,463	0	(19,706)	0	0	4.125	2.895	FA	38,774	107,374	02/24/2021	08/21/2042	2,656,687
78081B-AK-9	Royalty Pharma PLC Nt		2.C FE	4,410,360	4,500,000	4,079,239	4,455,483	0	8,907	0	0	2.200	2.426	MS	32,725	99,000	08/24/2020	09/02/2030	4,549,500
78392B-AF-4	SK HYNIX INC Nt		2.B FE	3,509,285	3,390,000	3,732,078	3,492,905	0	(11,334)	0	0	6.500	5.959	JJ	100,382	210,600	02/25/2025	01/17/2033	3,500,175
78413K-AB-8	SES Global Americas Hldg Nt		3.A FE	3,852,200	4,000,000	3,056,460	3,881,792	0	3,673	0	0	5.300	5.560	MS	56,533	212,000	11/30/2015	03/25/2044	4,106,000
78448T-AM-4	SMBC Aviation Capital Finance Nt		2.A FE	7,776,530	8,000,000	8,250,610	7,806,442	0	17,699	0	0	5.550	5.925	AO	108,533	444,000	04/19/2024	04/03/2034	8,222,000
78467K-C#-2	SSE PLC Sr Nt Ser E		2.A	10,500,000	10,500,000	10,432,718	10,500,000	0	0	0	0	3.670	3.670	MS	123,098	385,350	09/06/2016	09/06/2026	10,692,675

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
7846EL-AE-7	SPCM SA Nt		3.A FE	1,613,813	1,600,000	1,495,156	1,603,230	0	(2,598)	0	0	3.375	3.202	MS	15,900	54,000	09/10/2021	03/15/2030	1,627,000
78486L-AB-8	Sura Asset Management Nt		2.B FE	909,000	900,000	959,697	908,347	0	(653)	0	0	6.350	6.169	MN	7,620	28,575	05/16/2025	05/13/2032	928,575
80007R-AL-9	Sands China Ltd Nt		2.C FE	4,617,667	5,090,000	5,014,653	4,731,964	0	67,003	0	0	4.625	6.461	JD	8,501	222,688	10/29/2024	06/18/2030	5,207,706
80007R-AQ-8	Sands China Ltd Nt		2.C FE	1,555,467	1,800,000	1,705,464	1,644,551	0	43,250	0	0	2.850	5.866	MS	16,102	51,300	08/05/2024	03/08/2029	1,825,650
80414L-2P-9	Saudi Arabian Oil Co Nt		1.E FE	5,492,367	5,735,000	5,594,607	5,495,519	0	2,741	0	0	5.750	6.058	JJ	150,225	252,713	05/16/2025	07/17/2054	5,899,881
80414L-2Q-7	Saudi Arabian Oil Co Nt		1.E FE	579,735	585,000	568,154	579,774	0	39	0	0	5.875	5.934	JJ	15,657	0	11/25/2025	07/17/2064	602,184
81180L-AP-0	SEAGATE DATA STOR Nt		3.A FE	3,002,119	3,000,000	2,614,337	3,001,660	0	(459)	0	0	3.375	3.340	JJ	46,688	0	07/15/2025	07/15/2031	3,050,625
81728U-AA-2	Sensata Technologies BV Nt		3.B FE	900,000	900,000	879,030	900,000	0	0	0	0	4.375	4.375	FA	14,875	39,375	09/10/2019	02/15/2030	919,688
822582-CK-6	Royal Dutch Shell PLC Nt		1.D FE	4,952,190	5,000,000	3,698,177	4,959,856	0	1,955	0	0	2.875	2.939	MN	13,976	143,750	11/22/2021	11/26/2041	5,071,875
824589-AH-8	Shinhan Bank Co Ltd Nt		2.A FE	2,888,805	2,900,000	3,036,477	2,890,396	0	889	0	0	5.750	5.801	AO	35,203	166,750	07/23/2024	04/15/2034	2,983,375
82481L-AD-1	Shire Acq Inv Ireland DAC Nt		2.A FE	2,001,764	2,000,000	1,987,805	2,000,121	0	(201)	0	0	3.200	3.190	MS	17,422	64,000	09/20/2016	09/23/2026	2,032,000
826200-AD-9	Siemens Fin Nt		1.D FE	5,088,605	4,500,000	4,561,695	4,540,791	0	(63,287)	0	0	6.125	4.640	FA	102,594	275,625	11/30/2015	08/17/2026	3,040,344
82620K-AU-7	Siemens Fin Sr Nt		1.D FE	2,986,410	3,000,000	2,988,499	2,998,108	0	1,514	0	0	3.400	3.454	MS	29,750	102,000	03/08/2017	03/16/2027	3,051,000
82620K-BF-9	Siemens Fin Nt		1.D FE	12,970,490	13,000,000	9,860,546	12,976,125	0	1,236	0	0	2.875	2.890	MS	114,201	373,750	03/02/2021	03/11/2041	13,186,875
82622R-AF-3	SIEMENS FUNDING BV Nt		1.D FE	1,741,373	1,750,000	1,829,490	1,741,438	0	65	0	0	5.800	5.835	MN	9,304	50,750	05/20/2025	05/28/2055	1,800,750
82622R-AG-1	SIEMENS FUNDING BV Nt		1.D FE	5,683,969	5,700,000	5,971,497	5,684,030	0	61	0	0	5.900	5.918	MN	30,828	168,150	05/21/2025	05/28/2065	5,868,150
83192P-AA-6	Smith & Nephew PLC Nt		2.B FE	6,019,920	6,000,000	5,395,156	6,009,750	0	(2,030)	0	0	2.032	1.994	AO	26,077	121,920	10/07/2020	10/14/2030	6,060,960
83272G-AF-8	Smurfit Kappa Treasury Nt		2.B FE	3,000,000	3,000,000	3,013,932	3,000,000	0	0	0	0	5.777	5.777	AO	42,365	86,655	05/23/2025	04/03/2054	3,086,655
833636-AN-3	SQM S.A. Nt		2.A FE	2,309,832	2,255,000	2,450,012	2,302,489	0	(4,821)	0	0	6.500	6.147	MN	21,986	146,575	07/22/2024	11/07/2033	2,328,288
833636-AP-8	SQM S.A. Nt		2.A FE	1,471,932	1,492,000	1,511,441	1,473,959	0	1,677	0	0	5.500	5.677	MS	25,302	66,000	11/25/2025	09/10/2034	1,533,030
853254-AN-0	Standard Chartered PLC Nt		2.B FE	5,130,350	5,000,000	4,962,370	5,104,714	0	(3,269)	0	0	5.700	5.516	MS	75,208	285,000	11/30/2015	03/26/2044	5,142,500
853254-CU-2	Standard Chartered PLC Nt		1.G FE	2,838,999	2,805,000	3,032,358	2,835,769	0	(3,777)	0	0	6.300	6.093	JJ	0	176,603	10/29/2024	07/06/2034	2,893,357
853254-CZ-1	Standard Chartered PLC Nt		1.G FE	3,881,996	3,795,000	4,065,585	3,871,892	0	(7,439)	0	0	6.100	5.778	JJ	0	221,169	01/10/2025	01/11/2035	3,910,748
85513L-AB-0	Star Energy Co Issue Nt		2.C FE	2,888,830	3,225,000	3,124,541	2,919,924	0	15,550	0	0	4.850	5.913	AO	33,455	156,413	08/07/2024	10/14/2038	3,303,206
85771P-AC-6	Equinor ASA Sr Nt		1.D FE	9,033,579	7,650,000	7,599,026	8,665,935	0	(50,689)	0	0	5.100	3.900	FA	145,223	390,150	08/30/2017	08/17/2040	7,845,075
85771P-AL-6	Equinor ASA Nt		1.D FE	5,865,210	5,072,000	4,264,334	5,738,989	0	(28,960)	0	0	3.950	2.975	MN	25,600	200,344	05/26/2021	05/15/2043	5,172,172
86562M-CQ-	Sumitomo Mitsui Financial Grp Nt		1.G FE	4,000,000	4,000,000	3,063,440	4,000,000	0	0	0	0	3.050	3.050	JJ	56,594	122,000	01/05/2022	01/14/2042	4,061,000
86562M-CS-7	Sumitomo Mitsui Financial Grp Nt		1.G FE	6,800,000	6,800,000	7,241,664	6,800,000	0	0	0	0	5.766	5.766	JJ	182,974	392,088	01/03/2023	01/13/2033	6,996,044
86562M-CY-4	Sumitomo Mitsui Financial Grp Nt		2.A FE	3,600,000	3,600,000	3,908,300	3,600,000	0	0	0	0	6.184	6.184	JJ	103,891	222,624	07/06/2023	07/13/2043	3,711,312
86564C-AF-7	SUMITOMO LIFE INSUR Nt		1.G FE	20,000,000	20,000,000	20,200,340	20,000,000	0	0	0	0	5.875	5.875	MS	362,292	0	09/03/2025	09/10/2055	20,587,500
87124V-F#-1	Sydney Airport Finance Company Ser C Sr		2.A FE	6,000,000	6,000,000	5,782,775	6,000,000	0	0	0	0	5.490	5.490	AO	55,815	329,400	10/31/2024	10/31/2039	6,164,700
87124V-J#-7	Sydney Airport Finance Company Ser 2025-		2.A	7,000,000	7,000,000	6,638,754	7,000,000	0	0	0	0	5.440	5.440	MN	58,178	0	11/06/2025	11/06/2040	7,190,400
874060-AW-6	Takeda Pharmaceutical Sr Nt		2.A FE	4,580,680	4,600,000	4,707,361	4,593,375	0	2,071	0	0	5.000	5.054	MN	22,361	230,000	11/19/2018	11/26/2028	4,715,000
874060-AY-2	Takeda Pharmaceutical Nt		2.A FE	6,500,000	6,500,000	4,975,395	6,500,000	0	0	0	0	3.025	3.025	JJ	93,943	196,625	06/29/2020	07/09/2040	6,598,313
87656X-B*-1	Tate & Lyle Intl Finance PLC Ser D Sr Nt		2.B	7,000,000	7,000,000	6,949,725	7,000,000	0	0	0	0	4.160	4.160	AO	50,151	291,200	10/29/2015	10/29/2027	2,858,240
87656X-E@-	Tate & Lyle Intl Finance PLC Sr. Note, S		2.B	5,198,000	5,873,000	5,684,932	5,873,000	0	0	0	675,000	4.130	4.130	MS	73,440	120,751	03/12/2025	03/12/2037	5,305,339
879385-AD-4	Telefonica Europe Nt		2.C FE	6,890,050	5,000,000	5,737,459	5,569,942	0	(103,719)	0	0	8.250	5.467	MS	121,458	412,500	07/06/2005	09/15/2030	3,201,844
88032W-AN-	Tencent Holdings Nt		1.E FE	7,218,072	7,200,000	7,191,689	7,206,607	0	(1,912)	0	0	3.975	3.944	AO	63,600	286,200	04/15/2019	04/11/2029	7,343,100
88032X-AH-7	Tencent Holdings Ltd Nt		1.E FE	558,813	655,000	607,159	568,658	0	4,966	0	0	3.925	5.430	JJ	11,569	25,709	12/18/2023	01/19/2038	667,854
88032X-BC-7	Tencent Holdings Ltd Nt		1.F FE	1,364,585	1,835,000	1,451,886	1,378,007	0	7,911	0	0	3.840	5.712	AO	13,506	70,464	04/25/2024	04/22/2051	1,870,232
881575-AC-8	TESCO PLC Nt		2.C FE	8,576,639	8,524,000	8,895,044	8,572,693	0	(2,733)	0	0	6.150	6.082	MN	66,984	524,226	03/04/2024	11/15/2037	8,786,113
88167A-AE-1	Teva Pharmaceuticals Nt		3.A FE	7,189,490	7,500,000	7,413,421	7,464,602	0	45,163	0	0	3.150	3.797	AO	59,063	236,250	07/18/2016	10/01/2026	7,618,125
88167A-AF-8	Teva Pharmaceuticals Nt		3.A FE	5,579,959	6,500,000	4,915,330	5,681,228	0	17,486	0	0	4.100	5.015	AO	66,625	266,500	07/18/2016	10/01/2046	6,633,250
88323A-AB-8	Thaioil Treasury Center Co Ltd Nt		2.C FE	2,135,847	2,445,000	2,172,371	2,151,320	0	9,650	0	0	4.875	6.009	JJ	52,313	119,194	09/19/2024	01/23/2043	2,504,597
88323A-AG-7	Thaioil Treasury Center Co Ltd Nt		2.C FE	1,081,376	1,370,000	1,244,869	1,162,110	0	38,953	0	0	2.500	6.465	JD	1,237	34,250	01/08/2024	06/18/2030	1,387,125

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
89153V-AX-7	Total Capital Intl SA Nt		1.E FE	3,819,670	5,000,000	3,782,331	3,832,115	0	12,445	0	0	2.986	5.200	JD	829	74,650	10/15/2025	06/29/2041	5,074,650
89157X-AB-7	TotalEnergies Capital SA Nt		1.E FE	4,032,252	4,200,000	4,061,058	4,034,760	0	2,508	0	0	5.488	5.772	AO	55,063	230,496	01/28/2025	04/05/2054	4,315,248
89157X-AE-1	TotalEnergies Capital SA Nt		1.E FE	1,872,040	2,000,000	1,879,209	1,872,854	0	814	0	0	5.275	5.729	MS	32,529	52,750	08/07/2025	09/10/2054	2,052,750
89641U-AB-7	Willis Towers Watson Nt		2.A FE	2,312,494	2,270,000	2,282,174	2,310,771	0	(1,276)	0	0	6.125	5.959	FA	52,525	139,038	08/01/2024	08/15/2043	2,339,519
89680Y-AC-9	Triton Container Nt		2.C FE	8,989,980	9,000,000	8,108,696	8,994,190	0	962	0	0	3.150	3.163	JD	12,600	283,500	05/28/2021	06/15/2031	9,141,750
89681L-AA-0	Triton Container International Nt		2.C FE	4,710,088	5,900,000	5,362,351	4,926,215	0	123,834	0	0	3.250	6.530	MS	56,460	191,750	03/15/2024	03/15/2032	5,995,875
902133-AT-4	Tyco Electronics Nt		1.G FE	2,493,925	2,500,000	2,498,385	2,499,913	0	702	0	0	3.700	3.729	FA	34,944	92,500	01/25/2016	02/15/2026	2,546,250
902133-AY-3	Tyco Electronics Nt		1.G FE	4,901,650	5,000,000	4,481,826	4,936,952	0	9,392	0	0	2.500	2.726	FA	51,042	125,000	02/01/2022	02/04/2032	5,062,500
902613-AT-5	UBS Group AG Nt		1.F FE	3,491,565	3,500,000	3,550,340	3,493,705	0	666	0	0	4.990	5.019	FA	0	174,580	08/02/2022	08/05/2033	3,587,325
90403Y-AA-7	UltraTech Cement Ltd Nt		2.C FE	488,540	580,000	531,534	509,635	0	11,576	0	0	2.800	5.553	FA	6,090	16,240	02/15/2024	02/16/2031	588,120
904764-AH-0	Unilever Capital Nt		1.E FE	6,412,550	5,000,000	5,459,201	5,677,875	0	(85,374)	0	0	5.900	3.651	MN	37,694	295,000	11/30/2015	11/15/2032	5,147,500
91911T-AS-2	Vale Overseas Ltd Nt		2.B FE	2,289,117	2,258,000	2,304,289	2,290,001	0	884	0	0	6.400	6.292	JD	1,204	108,416	11/25/2025	06/28/2054	2,330,256
92212W-AE-	Var Energi Asa Nt		2.C FE	5,574,884	5,600,000	6,409,173	5,580,722	0	2,025	0	0	8.000	8.066	MN	57,244	448,000	11/08/2022	11/15/2032	5,824,000
92213H-AA-0	Varanasi Aurangabad Nh-2 Tollw Nt		2.C FE	513,712	513,712	534,480	513,712	0	0	0	0	5.900	5.900	MS	9,429	0	02/25/2025	02/28/2034	527,941
92838*-AA-3	Vista Pass Through Trust 2022 Pass Throu		1.G PL	2,753,132	2,753,132	2,908,933	2,753,132	0	0	0	0	6.850	6.845	AO	45,052	188,590	08/18/2022	10/05/2030	356,892
92857W-BL-3	Vodafone Group Nt		2.B FE	4,537,720	4,000,000	3,930,335	4,401,089	0	(24,588)	0	0	5.000	3.969	MN	17,222	200,000	11/08/2019	05/30/2038	4,100,000
92857W-BM-	Vodafone Group Nt		2.B FE	4,072,770	4,500,000	4,153,795	4,098,899	0	8,364	0	0	5.250	5.977	MN	20,344	236,250	09/16/2022	05/30/2048	4,618,125
92857W-BS-	Vodafone Group Nt		2.B FE	2,698,560	3,000,000	2,605,786	2,714,638	0	5,769	0	0	4.875	5.609	JD	4,875	146,250	02/07/2023	06/19/2049	3,073,125
92857W-BU-	Vodafone Group Nt		2.B FE	5,255,595	4,500,000	3,521,650	5,171,157	0	(17,220)	0	0	4.250	3.357	MS	55,250	191,250	09/25/2020	09/17/2050	4,595,625
92857W-BZ-2	Vodafone Group Nt		2.B FE	4,484,300	5,000,000	4,751,519	4,491,818	0	3,253	0	0	5.750	6.476	FA	112,604	287,500	09/21/2023	02/10/2063	5,143,750
928668-AU-6	Volkswagen Group America Sr Nt		2.A FE	4,770,960	4,825,000	4,874,236	4,806,776	0	5,793	0	0	4.750	4.893	MN	30,558	229,188	11/07/2018	11/13/2028	4,939,594
928668-BB-7	Volkswagen Group America Nt		2.A FE	1,998,760	2,000,000	1,985,835	1,999,857	0	190	0	0	3.200	3.210	MS	16,889	64,000	09/19/2019	09/26/2026	2,032,000
928668-CH-3	Volkswagen Group America Nt		2.A FE	6,018,420	6,000,000	6,168,280	6,016,043	0	(1,506)	0	0	5.600	5.559	MS	92,400	336,000	04/04/2024	03/22/2034	6,168,000
92936M-AE-7	WPP Finance 2010 Nt		2.B FE	10,735,139	9,950,000	8,875,591	10,597,996	0	(29,180)	0	0	5.625	5.000	MN	71,516	559,688	07/10/2023	11/15/2043	10,229,844
961214-EG-4	Westpac Banking Nt		1.G FE	2,700,000	2,700,000	2,506,079	2,700,000	0	0	0	0	4.421	4.421	JJ	52,057	119,367	07/16/2019	07/24/2039	2,759,684
961214-FG-3	Westpac Banking Nt		1.G FE	5,193,506	5,773,000	5,961,683	5,325,380	0	43,780	0	0	5.410	6.729	FA	0	312,031	10/07/2022	08/10/2033	5,929,160
97786#-AL-6	Wolseley Capital Inc Sr Nt Ser K		2.A FE	9,000,000	9,000,000	8,886,616	9,000,000	0	0	0	0	3.830	3.830	MS	114,900	344,700	09/01/2015	09/01/2027	4,790,005
980236-AN-3	Woodside Petroleum Ltd Nt		2.A FE	4,996,700	5,000,000	4,980,860	4,999,727	0	377	0	0	3.700	3.708	MS	54,472	185,000	09/08/2016	09/15/2026	5,092,500
980236-AP-8	Woodside Petroleum Ltd Sr Nt	SD	2.A FE	1,498,965	1,500,000	1,482,301	1,499,750	0	107	0	0	3.700	3.708	MS	16,342	55,500	09/06/2017	03/15/2028	1,527,750
980236-AV-5	Woodside Petroleum Ltd Nt		2.A FE	7,919,600	8,000,000	8,331,557	7,923,299	0	3,699	0	0	6.000	6.136	MN	56,000	240,000	05/14/2025	05/19/2035	8,240,000
98422H-AA-4	XIAOMI BEST TIME INTL Nt		2.A FE	1,554,544	1,845,000	1,774,068	1,638,798	0	40,177	0	0	3.375	6.370	AO	10,724	62,269	04/16/2024	04/29/2030	1,876,134
984851-AF-2	Yara Intl ASA Sr Nt		2.B FE	3,043,949	3,050,000	3,074,837	3,048,268	0	662	0	0	4.750	4.775	JD	12,073	144,875	05/24/2018	06/01/2028	3,122,438
984851-AG-0	Yara Intl ASA Nt		2.B FE	7,375,305	7,050,000	6,632,742	7,203,626	0	(34,680)	0	0	3.148	2.591	JD	16,645	221,934	10/21/2020	06/04/2030	7,160,967
984851-AH-8	Yara Intl ASA Nt		2.B FE	3,000,000	3,000,000	3,393,435	3,000,000	0	0	0	0	7.378	7.378	MN	28,897	221,340	11/08/2022	11/14/2032	3,110,670
A2002*-AL-7	Borealis AG Ser B Sr Nt		2.A YE	4,000,000	4,000,000	3,746,643	4,000,000	0	0	0	0	3.900	3.900	JD	8,667	156,000	12/11/2019	12/11/2031	4,078,000
A8372T-AC-2	Suzano Austria GMBH Nt		2.C FE	3,793,806	3,690,000	4,034,806	3,790,941	0	(2,318)	0	0	7.000	6.749	MS	75,338	258,300	10/17/2024	03/16/2047	3,819,150
B1401#-AS-6	Brussels Airport Company NV SA Senior Se		2.A FE	12,982,440	14,095,200	13,301,028	14,095,200	0	0	0	1,668,000	4.290	4.290	JD	38,633	594,311	04/29/2024	04/29/2044	13,200,577
B7001*-AC-6	Operateur de Reseaux d'Energie Sr. Note,		2.A	10,882,000	11,746,000	11,737,607	11,746,000	0	0	0	864,000	4.540	4.540	AO	112,579	263,479	04/15/2025	04/15/2037	11,129,021
B9550@-AH-	Umicore SA NV Sr Nt		2.C	9,000,000	9,000,000	9,592,737	9,000,000	0	0	0	0	6.440	6.440	JJ	262,430	579,600	01/18/2023	01/18/2033	9,289,800
B9550@-AN-	Umicore SA NV Ser C Sr Nt		2.C	3,000,000	3,000,000	3,033,188	3,000,000	0	0	0	0	5.920	5.920	JJ	80,413	177,600	07/18/2024	07/18/2036	3,088,800
C0104@-AD-	Airbus Canada Ltd Partnership Guarenteed		1.F FE	6,300,000	6,300,000	5,991,816	6,300,000	0	0	0	0	3.040	3.040	JJ	85,120	191,520	07/21/2020	07/21/2029	6,395,760
C3298@-AC-	ALS Canada Limited Sr Nt Ser Q		2.B	4,472,940	4,371,600	4,093,277	4,371,600	0	0	0	201,600	2.920	2.920	MN	12,765	125,317	11/25/2020	11/25/2030	4,538,245
D2002*-AB-6	DFMG Holding GmbH Sr. Note		2.A PL	8,079,400	8,222,200	7,365,957	8,222,200	0	0	0	142,800	4.460	4.460	JD	0	0	12/04/2025	12/04/2035	8,259,571
D2736#-AU-3	Fritz Draxlmaier GmbH & Co KG Ser S Sr N		2.C PL	6,500,000	6,500,000	6,518,760	6,500,000	0	0	0	0	4.870	4.870	JJ	137,172	339,300	07/25/2019	07/25/2029	6,658,275
D2736#-BA-6	Fritz Draxlmaier GmbH & Co KG Sr. Note,		2.C PL	5,500,000	5,500,000	5,874,454	5,500,000	0	0	0	0	6.430	6.430	MS	93,324	457,875	06/26/2024	09/26/2034	5,676,825

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
D3003*-AD-9	EnBW Energie B-W AG Sr Nt		2.A YE	8,100,000	8,100,000	8,761,149	8,100,000	0	0	0	0	6.740	6.740	MN	78,858	545,940	11/09/2022	11/09/2034	8,372,970
D5472#-AL-4	Molkerei Alois Muller GmbH Sr Nt Ser I		2.C	11,665,000	11,746,000	10,213,427	11,746,000	0	0	0	1,390,000	1.120	1.120	JJ	55,911	124,578	01/28/2021	01/28/2031	11,730,324
D5472#-AQ-3	Molkerei Alois Muller GmbH Sr Nt Ser M		2.C	5,630,500	5,873,000	4,709,877	5,873,000	0	0	0	695,000	1.400	1.400	FA	29,235	77,767	02/23/2022	02/23/2034	5,669,913
E1000*-AA-1	Acciona Energia Financiacion Green Sr Nt		2.C FE	7,200,000	7,200,000	6,477,459	7,200,000	0	0	0	0	4.540	4.540	AO	59,020	326,880	04/26/2022	04/26/2037	7,363,440
F3152*-AN-4	Ermewa Holding Sec Sr Nt		2.A PL	9,000,000	9,000,000	8,109,620	9,000,000	0	0	0	0	3.390	3.390	JJ	144,923	305,100	09/01/2022	07/10/2032	9,152,550
F7754#-AB-9	Safran Ser B Sr Nt		1.G	11,000,000	11,000,000	10,074,182	11,000,000	0	0	0	0	3.300	3.300	JD	2,017	363,000	06/29/2020	06/29/2032	11,181,500
F9103*-AG-6	Streem Holding Secured Senior Note		2.A PL	8,707,200	9,396,800	9,432,864	9,396,800	0	0	0	1,112,000	4.880	4.839	JJ	213,996	429,225	12/13/2023	07/10/2035	8,916,115
G0222Q-AA-	Aldar Sukuk No 2 Ltd Nt		2.A FE	739,248	810,000	789,500	763,465	0	10,662	0	0	3.875	5.568	AO	6,016	31,387	10/23/2023	10/22/2029	825,694
G0369@-BH-	Anglian Water Services Class A Secured N		2.B FE	11,597,000	13,475,000	13,249,378	13,475,000	0	0	0	958,000	6.070	6.070	MN	118,146	803,304	11/09/2022	11/09/2037	11,948,969
G16559-AN-9	BSF Finance Nt		2.A FE	1,952,046	1,954,000	1,952,912	1,952,110	0	64	0	0	5.761	5.762	MS	36,898	0	11/25/2025	09/03/2035	2,010,285
G1696#-BD-7	Bunzl Finance PLC Sr Nt Ser C		2.A	2,500,000	2,500,000	2,494,747	2,500,000	0	0	0	0	4.090	4.090	MN	13,065	102,250	05/15/2014	05/15/2026	1,377,608
G1696#-BL-9	Bunzl Finance PLC Sr Nt Ser D		2.A	3,000,000	3,000,000	2,965,554	3,000,000	0	0	0	0	3.930	3.930	MN	13,755	117,900	11/19/2015	11/19/2027	458,843
G1696#-BM-	Bunzl Finance PLC Sr Nt Ser E		2.A	3,550,000	3,550,000	3,485,704	3,550,000	0	0	0	0	3.980	3.980	MN	16,484	141,290	11/19/2015	11/19/2028	1,376,865
G1746#-AH-9	Cadent Finance plc Gtd. Sr 8 Notes		1.G FE	8,047,200	9,432,500	9,694,975	9,432,500	0	0	0	670,600	6.280	6.280	JD	26,327	590,998	12/15/2022	12/15/2032	8,299,882
G19920-AA-8	CBQ Finance Ltd Nt		1.G FE	2,230,866	2,230,000	2,300,700	2,230,897	0	(263)	0	0	5.375	5.361	MS	30,964	119,863	08/06/2024	03/28/2029	2,289,931
G2037*-AP-1	Chanel Limited Sr. Note, Series F		1.D	8,668,000	9,396,800	9,220,455	9,396,800	0	0	0	1,112,000	4.100	4.101	AO	83,475	373,346	06/18/2024	06/18/2036	8,732,167
G211A5-AH-	China Cinda 2020 I Management Nt		2.A FE	3,176,021	3,785,000	3,531,217	3,311,675	0	78,102	0	0	3.000	5.893	JJ	50,782	113,550	10/08/2024	01/20/2031	3,841,775
G2440J-AG-0	GTL Trade Finance Inc Nt		2.B FE	1,389,820	1,305,000	1,488,731	1,385,125	0	(2,322)	0	0	7.250	6.655	AO	19,711	94,613	01/12/2024	04/16/2044	1,352,306
G2616#-AU-5	DCC Treasury 2014 Limited Ser C Gtd Sr N		2.B	4,500,000	4,500,000	4,468,116	4,500,000	0	0	0	0	4.770	4.770	AO	51,874	214,650	04/04/2019	04/04/2031	4,607,325
G2616#-AV-3	DCC Treasury 2014 Limited Ser D Gtd Sr N		2.B	4,500,000	4,500,000	4,379,718	4,500,000	0	0	0	0	4.920	4.920	AO	53,505	221,400	04/04/2019	04/04/2034	4,610,700
G2616#-BC-4	DCC Treasury 2014 Limited Sr Uns Note		2.B	9,000,000	9,000,000	9,479,453	9,000,000	0	0	0	0	6.120	6.120	JD	24,480	550,800	12/15/2022	12/15/2032	9,275,400
G2802S-AK-3	Dib Sukuk Ltd Nt		1.F FE	222,521	245,000	242,021	241,564	0	7,018	0	0	1.959	5.002	JD	120	4,800	02/27/2023	06/22/2026	247,400
G3066L-AF-8	ENN Energy Holdings Nt		2.A FE	436,199	525,000	484,781	463,995	0	11,090	0	0	2.625	5.458	MS	3,981	13,781	07/06/2023	09/17/2030	531,891
G3115S-AE-7	Emaar Sukuk Ltd Nt		2.A FE	433,614	485,000	466,485	445,555	0	5,988	0	0	3.700	5.427	JJ	8,723	17,945	12/12/2023	07/06/2031	493,973
G3301*-AL-7	FIL Limited Series B Series Notes		2.A	9,904,000	10,780,000	10,651,962	10,780,000	0	0	0	766,400	6.130	6.130	JD	3,671	668,145	06/29/2023	06/29/2033	10,207,558
G3705Q-AE-	Gaci First Investment Co Nt		1.E FE	4,262,752	4,930,000	4,380,273	4,279,037	0	9,082	0	0	5.125	6.126	FA	96,152	252,662	11/13/2024	02/14/2053	5,056,331
G371E7-2B-2	Fresnillo PLC Nt		2.B FE	2,585,947	3,530,000	2,814,583	2,613,905	0	14,956	0	0	4.250	6.339	AO	37,090	150,025	10/29/2024	10/02/2050	3,605,012
G3946K-AA-7	Gohl Capital Ltd Nt		2.C FE	1,233,646	1,335,000	1,323,711	1,302,697	0	28,407	0	0	4.250	6.647	JJ	24,744	56,738	10/04/2023	01/24/2027	1,363,369
G3R238-AD-	Galaxy Pipeline Assets Nt		1.C FE	3,281,978	4,115,304	3,500,675	3,349,180	0	34,789	0	0	2.940	4.704	MS	30,584	122,120	02/18/2025	09/30/2040	4,175,799
G40365-AB-7	Gold Fields Orogen Holdings Nt		2.C FE	2,714,288	2,700,000	2,835,662	2,709,727	0	(2,991)	0	0	6.125	5.989	MN	21,131	165,375	06/14/2024	05/15/2029	2,782,688
G4701*-AB-3	I Squared Capital LLC Series B Sr Nt		1.F PL	6,300,000	6,300,000	5,536,087	6,300,000	0	0	0	0	3.340	3.340	JD	5,261	210,420	12/22/2021	12/22/2033	6,405,210
G5222@-AB-	Keller Holdings Limited Series B Sr Note		2.C	4,500,000	4,500,000	4,770,593	4,500,000	0	0	0	0	6.420	6.420	FA	113,153	288,900	08/10/2023	08/10/2033	4,644,450
G5635P-AK-5	Longfor Holdings Ltd Nt		4.A FE	274,747	350,000	274,154	302,604	0	10,545	0	0	3.950	8.271	MS	4,032	13,825	02/27/2023	09/16/2029	356,913
G5765U-AD-	MAF Sukuk Ltd Nt		2.B FE	438,160	465,000	454,755	450,432	0	4,807	0	0	3.925	1.076	FA	0	18,286	07/18/2023	02/28/2030	470,982
G59669-AC-8	Meituan Nt		1.G FE	3,077,654	3,685,000	3,434,242	3,231,509	0	78,623	0	0	3.050	6.024	AO	19,669	112,393	08/07/2024	10/28/2030	3,741,196
G6369#-AC-5	NSG UK Enterprises Limited C Sr. Notes		2.C PL	3,000,000	3,000,000	3,248,363	3,000,000	0	0	0	0	6.570	6.570	AO	40,515	197,064	04/17/2024	04/30/2034	3,007,118
G6515#-AS-3	John Wood Group PLC Sr Nt Ser C		4.A Z	1,608,470	1,608,470	1,206,352	1,608,470	0	0	0	0	3.920	3.920	FA	24,170	0	12/03/2025	10/20/2028	1,620,204
G6515#-BA-1	John Wood Group PLC Ser C Sr Nt		4.A Z	1,838,251	1,838,251	1,378,688	1,838,251	0	0	0	0	4.780	4.781	JJ	43,690	0	12/03/2025	10/20/2028	1,864,611
G6515#-BC-7	John Wood Group PLC Ser D Sr Nt		4.A Z	1,608,470	1,608,470	1,206,352	1,608,470	0	0	0	0	4.880	4.881	JJ	39,029	0	12/03/2025	10/20/2028	1,632,018
G7334@-AC-	RRPF Engine Leasing Limited Ser K Sr Sec		2.A FE	7,200,000	7,200,000	6,630,778	7,200,000	0	0	0	0	4.230	4.231	FA	118,440	304,560	06/13/2018	06/13/2033	7,303,212
G7334@-AX-	RRPF Engine Leasing Limited Ser DD Sr Se		2.A FE	1,500,000	1,500,000	1,423,967	1,500,000	0	0	0	0	4.700	4.701	FA	27,417	70,500	04/11/2019	06/13/2033	1,523,892
G7334@-BF-	RRPF Engine Leasing Limited Sr Sec Nt Se		2.A FE	5,000,000	5,000,000	4,996,023	5,000,000	0	0	0	0	5.730	5.732	FA	111,417	196,571	12/04/2024	12/04/2034	5,089,929
G7738@-AH-	SH Euro Finance PLC Sr. Note, Series 202		2.B	4,336,360	4,698,400	4,633,815	4,698,400	0	0	0	556,000	4.110	4.110	FA	72,950	175,547	08/29/2024	08/15/2034	4,425,472
G7742#-AB-3	SG Finance & Treasury Limited Series B S		2.A	13,000,000	13,000,000	13,644,661	13,000,000	0	0	0	0	6.180	6.180	MN	84,803	803,400	05/23/2024	05/23/2036	13,401,700
G8038#-AT-5	Serco Group plc Series B Sr Notes		2.C PL	3,500,000	3,500,000	3,819,766	3,500,000	0	0	0	0	6.720	6.720	FA	81,013	235,200	02/27/2024	02/27/2034	3,617,600

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
G8038#-AW-	Serco Group plc Ser C Sr Nt		2.C PL	3,000,000	3,000,000	3,207,758	3,000,000	0	0	0	0	6.400	6.400	AO	40,533	96,000	04/15/2025	04/15/2035	3,096,000
G8081D-AB-	SF Holding Investment 2021 Ltd Nt		1.G FE	576,001	680,000	642,546	601,622	0	11,048	0	0	3.125	5.444	MN	2,597	21,250	08/03/2023	11/17/2031	690,625
G8115E-AC-	Siam Commercial Bank PCL/Cayma Nt		2.B FE	668,931	695,000	696,103	679,466	0	4,491	0	0	4.400	5.187	FA	11,892	30,580	07/25/2023	02/11/2029	710,290
G8T79U-BV-	Sun Hung Kai Prop Nt		1.E FE	858,609	940,000	927,205	890,575	0	13,977	0	0	3.750	5.594	FA	12,337	35,250	09/27/2023	02/25/2029	957,625
G91139-AF-5	TSMC Global Ltd Nt		1.D FE	382,713	425,000	421,429	419,924	0	16,032	0	0	1.250	5.234	AO	1,003	5,313	08/03/2023	04/23/2026	427,656
G91139-AH-1	TSMC Global Ltd Nt		1.D FE	764,034	925,000	839,181	811,516	0	18,307	0	0	2.250	4.904	AO	3,931	20,812	05/31/2023	04/23/2031	935,406
J0835#-AS-6	Costco Wholesale Japan, Ltd. Series F Gt		1.E Z	12,012,012	11,485,800	9,529,830	11,485,800	0	0	0	37,800	2.120	2.120	MN	36,525	257,427	11/07/2023	11/07/2043	12,139,339
L2848U-AA-0	EIG Pearl Holdings Sarl Nt		1.E FE	4,027,395	5,200,000	4,391,910	4,071,333	0	25,248	0	0	4.387	6.261	FA	76,675	228,124	02/25/2025	11/30/2046	5,257,031
L3551#-AS-9	Ferrero International S.A. Series F Gtd.		2.A Z	4,364,000	4,698,400	4,764,735	4,698,400	0	0	0	556,000	4.500	4.500	JD	6,460	208,953	06/20/2023	06/20/2035	4,462,190
L3551#-AU-4	Ferrero International S.A. Ser H Sr Nt		2.A	5,000,000	5,000,000	5,016,866	5,000,000	0	0	0	0	5.670	5.670	AO	64,575	141,750	04/09/2025	04/09/2037	5,141,750
L67359-AB-2	Nexa Resources SA Nt		2.C FE	2,470,289	2,400,000	2,567,568	2,464,374	0	(5,453)	0	0	6.750	6.319	AO	36,900	162,000	02/18/2025	04/09/2034	2,481,000
M0152V-AX-	Masdar Abu Dhabi Future Energy Nt		1.E FE	2,042,531	2,150,000	2,175,421	2,061,200	0	9,060	0	0	4.875	5.544	JJ	45,419	104,813	08/07/2024	07/25/2033	2,202,406
M0153Q-AB-	Masdar Abu Dhabi Future Energy Nt		1.E FE	1,024,660	1,035,000	1,066,827	1,025,449	0	788	0	0	5.250	5.386	JJ	23,546	27,169	02/18/2025	07/25/2034	1,062,169
M0R1D1-AA-	Aldar Properties Nt		2.C FE	1,748,516	1,711,000	1,785,252	1,748,453	0	(63)	0	0	5.672	5.520	AO	20,488	60,846	11/25/2025	04/15/2055	1,759,733
M1R786-BC-	Bank Leumi Le-Isreal Nt		2.C FE	276,238	275,000	287,034	275,645	0	(234)	0	0	7.130	7.024	JJ	0	19,605	02/27/2023	07/18/2033	284,804
M2R53V-AB-	Burgan Bank Nt		2.A FE	2,863,573	3,210,000	3,124,935	2,929,060	0	40,055	0	0	2.750	4.431	JD	3,923	88,275	01/10/2025	12/15/2031	3,254,138
M4289E-5Q-	First Abu Dhabi Bank PJSC Nt		1.F FE	3,000,652	2,940,000	3,052,402	2,979,698	0	(12,946)	0	0	6.320	5.782	AO	44,904	185,808	08/06/2024	04/04/2034	3,032,904
M59878-AF-1	Israel Discount Bank Nt		2.A FE	858,658	870,000	880,072	864,510	0	2,428	0	0	5.375	5.702	JJ	20,134	46,762	09/27/2023	01/26/2028	893,381
M6846H-CM-	MDGH GMTN RSC Ltd Nt		1.C FE	486,720	520,000	493,688	487,511	0	499	0	0	5.084	5.529	MN	2,864	26,437	05/20/2024	05/22/2053	533,218
N4281@-CD-	Koninklijke Vopak NV Senior Note Series		2.B	1,000,000	1,000,000	890,663	1,000,000	0	0	0	0	3.400	3.400	JD	1,133	34,000	12/21/2020	12/19/2032	1,017,000
N4281@-CR-	Koninklijke Vopak NV 5.82% Sr Nt Ser CC		2.B	3,000,000	3,000,000	3,033,916	3,000,000	0	0	0	0	5.820	5.820	JD	5,335	87,300	06/20/2025	06/20/2036	3,087,300
N7002#-AC-8	Perfetti Van Melle Group BV Series C Sr		2.A	4,500,000	4,500,000	4,695,239	4,500,000	0	0	0	0	6.010	6.010	AO	48,831	270,450	10/26/2023	10/26/2033	4,635,225
N7163R-AD-	Prosus NV Nt		2.B FE	4,348,568	6,555,000	4,535,402	4,399,705	0	33,232	0	0	4.027	6.793	FA	108,521	263,970	10/29/2024	08/03/2050	6,686,985
N7163R-AX-1	Prosus NV Nt		2.B FE	1,030,653	1,260,000	1,205,875	1,083,439	0	22,588	0	0	4.193	7.074	JJ	23,774	52,832	10/31/2023	01/19/2032	1,286,416
N7660#-AW-	SHV Nederland BV Nt		2.B	9,000,000	9,000,000	8,377,444	9,000,000	0	0	0	0	4.800	4.800	JD	27,600	432,000	06/08/2022	06/08/2037	9,216,000
N7676V-AC-8	Sabic Capital II BV Nt		1.E FE	220,781	225,000	226,614	222,750	0	741	0	0	4.500	4.890	AO	2,278	10,125	03/23/2023	10/10/2028	230,063
N7896@-AD-	Aalberts Finance B.V. Senior Notes Ser D		2.B	3,000,000	3,000,000	3,078,073	3,000,000	0	0	0	0	5.940	5.940	JD	9,900	89,100	06/11/2025	06/11/2037	3,089,100
N8133N-AA-5	Sigma Finance NL Nt		2.B FE	949,475	980,000	989,206	964,859	0	6,188	0	0	4.875	5.620	MS	12,475	47,775	08/10/2023	03/27/2028	1,003,888
P01703-AD-2	ALPEK SA DE CV Nt		2.C FE	3,271,983	3,885,000	3,304,801	3,410,955	0	76,331	0	0	3.250	6.041	FA	44,192	126,262	10/29/2024	02/25/2031	3,948,131
P09376-DD-6	Banco De Chile Nt		1.F FE	740,806	855,000	779,932	771,242	0	11,884	0	0	2.990	4.913	JD	1,562	25,565	05/09/2023	12/09/2031	867,782
P12651-AB-4	Banco General SA Nt		2.B FE	1,376,833	1,470,000	1,458,975	1,429,929	0	23,158	0	0	4.125	5.935	FA	24,255	60,638	10/23/2023	08/07/2027	1,500,319
P2195V-AS-4	Celulosa Arauco y Constitucion Nt		2.C FE	2,018,513	2,380,000	1,999,850	2,026,252	0	5,970	0	0	5.150	6.364	JJ	51,752	113,815	02/25/2025	01/29/2050	2,441,285
P2867K-AL-0	Colbun SA Nt		2.B FE	1,431,801	1,695,000	1,549,532	1,468,719	0	29,976	0	0	3.150	5.797	JJ	24,027	53,393	01/10/2025	01/19/2032	1,721,696
P3143N-AS-3	Codelco Inc Nt		2.A FE	339,791	345,000	335,011	340,225	0	151	0	0	5.625	5.750	AO	3,935	19,406	02/27/2023	10/18/2043	354,703
P3762T-AA-9	Engie Energia Chile SA Nt		2.B FE	2,122,760	2,515,000	2,365,971	2,235,062	0	58,050	0	0	3.400	6.554	JJ	36,342	85,510	04/03/2024	01/28/2030	2,557,755
P4001*-AE-4	Envases Universales de Mexico Ser E Sr N		2.C PL	13,500,000	13,500,000	12,236,974	13,500,000	0	0	0	0	3.710	3.710	FA	197,558	500,850	02/09/2021	02/09/2033	13,750,425
P56236-AB-1	InRetail Consumer Nt		3.A FE	628,640	730,000	712,922	677,020	0	21,414	0	0	3.250	6.830	MS	6,524	23,725	08/21/2023	03/22/2028	741,863
P5626N-AA-3	Interconexion Electrica SA ESP Nt		2.C FE	3,976,841	4,553,000	4,143,344	4,050,118	0	49,400	0	0	3.825	5.571	MN	16,931	174,152	10/31/2024	11/26/2033	4,640,076
P57908-AH-1	Orbia Advance Corp SAB de CV Nt		2.C FE	1,844,824	2,240,000	1,619,367	1,858,809	0	7,000	0	0	5.500	7.025	JJ	56,809	123,200	09/04/2024	01/15/2048	2,301,600
P58072-AS-1	Inversiones CMPC SA NT		2.B FE	919,300	1,045,000	991,862	960,798	0	17,856	0	0	3.850	6.133	JJ	18,775	40,233	10/06/2023	01/13/2030	1,065,116
P6811T-AB-1	Minsur SA Nt		3.A FE	421,743	485,000	464,482	437,128	0	6,561	0	0	4.500	6.568	AO	3,819	21,825	08/03/2023	10/28/2031	495,913
P8803L-AA-6	SURA Asset Management SA Nt		2.B FE	1,889,278	2,020,000	2,015,853	1,965,502	0	39,580	0	0	4.375	6.617	AO	19,639	88,375	08/05/2024	04/11/2027	2,064,188
Q0182#-AB-4	Alinta Energy Finance Pty Ltd Ser B Gtd		2.B PL	6,000,000	6,000,000	6,013,764	6,000,000	0	0	0	0	4.770	4.770	MS	75,525	286,200	09/26/2018	09/26/2028	6,143,100
Q0182#-AF-5	Alinta Energy Finance Pty Ltd Series 202		2.B PL	4,000,000	4,000,000	4,217,494	4,000,000	0	0	0	0	6.250	6.250	MN	22,222	250,000	05/29/2024	05/30/2034	4,000,694
Q0347#-AC-4	Ampol Limited Series C Senior Notes		2.A	4,500,000	4,500,000	4,511,085	4,500,000	0	0	0	0	5.870	5.870	MS	83,648	264,150	09/07/2023	09/07/2035	4,632,075

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2		1.G FE	1,858,756	1,858,756	1,827,325	1,858,756	0	0	0	0	4.320	4.320	JJ	37,696	80,298	01/15/2019	01/12/2034	148,642
Q0695#-AA-6	Aurizon Network Pty Ltd Series A Senior		2.A FE	9,000,000	9,000,000	9,736,610	9,000,000	0	0	0	0	6.530	6.530	JD	4,898	587,700	06/28/2023	06/28/2033	9,293,850
Q0695*-AB-8	Aurizon Finance Pty Ltd Series B Senior		2.A FE	2,000,000	2,000,000	2,179,509	2,000,000	0	0	0	0	6.780	6.780	JJ	58,383	135,600	07/26/2023	07/26/2033	2,067,800
Q0697#-AC-0	Ausgrid Finance Pty Ltd Ser C Gtd Sr Sec		2.A FE	9,000,000	9,000,000	8,217,877	9,000,000	0	0	0	0	3.750	3.750	AO	84,375	337,500	09/06/2017	10/01/2032	9,168,750
Q0697#-AL-0	Ausgrid Finance Pty Ltd Series D Secured		2.A FE	6,000,000	6,000,000	5,882,330	6,000,000	0	0	0	0	5.710	5.710	JJ	147,508	342,600	07/26/2023	07/26/2038	6,171,300
Q1297#-AL-2	CSL Finance Pty Ltd Ser D Gtd Sr Nt		1.G	4,000,000	4,000,000	3,662,801	4,000,000	0	0	0	0	3.470	3.470	AO	33,543	138,800	10/04/2017	10/04/2032	4,069,400
Q1629#-AQ-0	Brisbane Airport Corp Pty Ltd Sr Secured		2.B	3,500,000	3,500,000	3,311,115	3,500,000	0	0	0	0	4.070	4.070	JD	6,331	142,450	06/15/2017	06/15/2032	3,571,225
Q2135#-AC-6	Carsales Treasury Pty Ltd Series C Senio		2.B PL	5,000,000	5,000,000	5,208,235	5,000,000	0	0	0	0	5.960	5.960	JJ	148,172	298,000	06/22/2023	07/02/2032	5,149,000
Q2600@-AC-	Coates Group Pty Ltd Sr Nt Series 2022 C		2.B PL	6,300,000	6,300,000	5,463,616	6,300,000	0	0	0	0	3.270	3.270	JJ	96,710	206,010	01/12/2022	01/12/2034	6,403,005
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd Sr Secured		2.B FE	6,300,000	6,300,000	6,970,406	6,300,000	0	0	0	0	7.060	7.060	JJ	216,213	444,780	07/06/2023	07/06/2033	6,522,390
Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		1.G YE	5,500,000	5,500,000	5,473,606	5,500,000	0	0	0	0	3.740	3.740	MS	63,424	205,700	09/10/2014	09/10/2026	916,830
Q3629#-AJ-2	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		1.G	6,000,000	6,000,000	5,891,630	6,000,000	0	0	0	0	3.090	3.090	JD	10,300	185,400	06/11/2015	06/11/2027	1,370,858
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		1.G	8,500,000	8,500,000	7,830,158	8,500,000	0	0	0	0	3.310	3.310	FA	110,195	281,350	08/10/2016	08/10/2031	8,640,675
Q3647#-AB-7	Evolution Mining Finance Sr Nt Series B		2.C PL	5,400,000	5,400,000	4,865,374	5,400,000	0	0	0	0	3.170	3.170	MN	25,202	171,180	11/08/2021	11/08/2031	5,485,590
Q3647#-AC-5	Evolution Mining Finance Sr Nt Ser C		2.C PL	4,500,000	4,500,000	4,109,223	4,500,000	0	0	0	0	3.060	3.060	FA	52,403	137,700	02/14/2022	02/14/2031	4,568,850
Q3647#-AE-1	Evolution Mining Finance Sr Notes, Serie		2.C PL	6,300,000	6,300,000	6,579,370	6,300,000	0	0	0	0	6.290	6.290	FA	141,997	396,270	08/22/2023	08/22/2035	6,498,135
Q3793#-AB-9	First Gas Limited Sr Sec Nt Series 2020B		2.B FE	5,400,000	5,400,000	4,476,842	5,400,000	0	0	0	0	2.420	2.420	MS	35,574	130,680	03/23/2021	03/23/2033	5,465,340
Q3920#-AG-4	Fonterra Co-operative Grp Ltd Sr Nt Ser		1.G FE	2,000,000	2,000,000	1,986,127	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014	09/25/2026	2,034,000
Q3920#-AH-2	Fonterra Co-operative Grp Ltd Sr Nt Ser		1.G	9,000,000	9,000,000	8,695,220	9,000,000	0	0	0	0	3.550	3.550	MS	85,200	319,500	09/25/2014	09/25/2029	1,373,963
Q6518@-AC-	NSW Elec Networks Fin Pty Ltd Ser C Gtd		2.B FE	8,500,000	8,500,000	7,746,737	8,500,000	0	0	0	0	3.330	3.330	MS	82,556	283,050	09/16/2016	09/16/2031	8,641,525
Q6518@-AG-	NSW Elec Networks Fin Pty Ltd Ser G Gtd		2.B FE	14,000,000	14,000,000	12,816,622	14,000,000	0	0	0	0	3.800	3.800	AO	110,833	532,000	10/16/2017	10/16/2032	14,266,000
Q6518@-AL-	NSW Elec Networks Fin Pty Ltd Sr. Sec No		2.B FE	4,000,000	4,000,000	4,144,049	4,000,000	0	0	0	0	5.970	5.970	JD	9,287	238,800	06/17/2024	06/17/2034	4,119,400
Q7160#-AL-3	Orica Finance Ltd Sr Nt Ser A		2.B FE	2,000,000	2,000,000	1,991,984	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	86,600	05/03/2017	05/03/2027	2,043,300
Q7160#-AP-4	Orica Finance Ltd Sr 2020B Ser Nt		2.B	4,000,000	4,000,000	3,728,483	4,000,000	0	0	0	0	3.400	3.400	AO	25,311	136,000	06/24/2020	10/24/2030	4,068,000
Q7160#-AR-0	Orica Finance Ltd Sr Note		2.B	7,000,000	7,000,000	7,201,903	7,000,000	0	0	0	0	5.820	5.820	AO	84,875	407,400	03/16/2023	10/16/2032	7,203,700
Q7160#-AU-3	Orica Finance Ltd 5.79% Series 2025-B Sr		2.B	2,000,000	2,000,000	1,988,317	2,000,000	0	0	0	0	5.790	5.790	JJ	53,397	0	07/15/2025	07/15/2037	2,057,900
Q7397#-AV-6	Pratt Finance Proprietary Ltd Sr Note Se		2.B PL	2,000,000	2,000,000	2,095,473	2,000,000	0	0	0	0	6.310	6.310	JD	9,114	126,200	06/07/2024	06/05/2039	2,063,100
Q8059@-AA-	Registry Finance Pty Ltd Sr Secured Nt S		1.F FE	3,000,000	3,000,000	2,356,318	3,000,000	0	0	0	0	2.800	2.800	MS	24,733	84,000	03/15/2022	03/15/2037	3,042,000
Q8059@-AB-	Registry Finance Pty Ltd Sr Secured Nt S		1.F FE	4,353,000	4,003,800	2,732,899	4,003,800	0	0	0	291,600	4.220	4.220	MS	49,749	164,365	03/15/2022	03/15/2047	4,444,848
Q8562*-AG-0	Sonic Healthcare Serv Pty Ltd Ser R6 Sr		2.B	3,500,000	3,500,000	3,148,600	3,500,000	0	0	0	0	3.110	3.110	JJ	50,192	108,850	01/15/2020	01/15/2032	3,554,425
Q8562*-AH-8	Sonic Healthcare Serv Pty Ltd Ser R7 Sr		2.B	9,000,000	9,000,000	7,582,279	9,000,000	0	0	0	0	3.210	3.210	JJ	133,215	288,900	01/15/2020	01/15/2035	9,144,450
Q9194*-AG-4	Transurban Queensland Fin Pty Sr Sec Nt		2.B FE	6,000,000	6,000,000	5,583,989	6,000,000	0	0	0	0	3.700	3.700	JD	6,783	222,000	12/20/2016	12/20/2031	6,111,000
Q9194*-AN-9	Transurban Queensland Fin Pty Ser M Sr S		2.B FE	3,500,000	3,500,000	3,227,699	3,500,000	0	0	0	0	4.160	4.160	MN	18,604	145,600	05/15/2019	05/15/2034	3,572,800
Q9326#-AD-8	The University of Melbourne Sr Nt Ser D		1.B FE	4,000,000	4,000,000	3,240,676	4,000,000	0	0	0	0	4.360	4.360	FA	64,916	174,400	02/17/2016	02/17/2046	4,087,200
Q9389#-AJ-9	Vector Limited Ser 2020 2 Sr Nt		2.A	9,000,000	9,000,000	7,191,952	9,000,000	0	0	0	0	2.740	2.740	MS	74,665	246,600	03/12/2020	03/12/2035	9,123,300
Q9396#-AL-5	Victoria Power Networks Sr Nt Ser B		1.G	3,000,000	3,000,000	2,873,236	3,000,000	0	0	0	0	2.860	2.860	AO	18,828	85,800	10/12/2016	10/12/2028	3,042,900
Q9609*-AC-2	WestConnex Finance Company Sr Secured No		2.A FE	4,500,000	4,500,000	3,699,351	4,500,000	0	0	0	0	3.280	3.280	JD	6,560	147,600	06/15/2021	06/15/2036	4,573,800
Q9749#-AM-	WesTrac Pty Ltd Ser B Sr Nt		2.B PL	3,000,000	3,000,000	2,747,828	3,000,000	0	0	0	0	3.660	3.660	JJ	53,070	109,800	07/07/2020	07/07/2032	3,054,900
Q9749#-AS-4	WesTrac Pty Ltd Series 2024-C Sr Note		2.B PL	4,000,000	4,000,000	4,366,605	4,000,000	0	0	0	0	6.750	6.750	JJ	130,500	270,000	01/08/2024	01/07/2036	4,135,000
R2284#-AB-6	Statnett SF Sr Nt		1.F	4,350,000	4,350,000	4,244,388	4,350,000	0	0	0	0	3.170	3.170	JJ	60,904	137,895	01/22/2013	01/22/2028	1,993,606
R2284#-AE-0	Statnett SF Sr Nt Ser A		1.F	2,000,000	2,000,000	1,939,334	2,000,000	0	0	0	0	3.100	3.100	MS	18,772	62,000	06/12/2013	06/12/2028	1,307,556
R2284#-AG-5	Statnett SF Sr Nt Ser C		1.F	7,850,000	7,850,000	7,190,384	7,850,000	0	0	0	0	3.400	3.400	MS	80,811	266,900	06/12/2013	06/12/2032	2,501,080
V0055B-AK-1	Africa Finance Corp Nt		1.G FE	1,573,601	1,780,000	1,714,613	1,629,473	0	33,826	0	0	3.750	6.271	AO	11,310	66,750	07/23/2024	10/30/2029	1,813,375
V0055B-AY-1	Africa Finance Corp Nt		1.G FE	1,411,017	1,670,000	1,602,810	1,530,692	0	53,650	0	0	2.875	6.823	AO	8,402	48,013	11/10/2023	04/28/2028	1,694,006
V0957S-AC-1	Banque Ouest Africaine de Dev Nt		2.B FE	3,106,485	3,585,000	3,302,916	3,201,997	0	51,707	0	0	4.700	6.963	AO	32,295	168,495	10/08/2024	10/22/2031	3,669,248

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
X4771#-AE-9	Landsnet hf. Sr Nt Ser E		2.B YE	2,500,000	2,500,000	2,492,338	2,500,000	0	0	0	0	4.610	4.610	JD	960	115,250	12/28/2016	12/28/2026	2,557,625
X4771#-AF-6	Landsnet hf. Sr Nt Ser F		2.B	2,500,000	2,500,000	2,490,749	2,500,000	0	0	0	0	4.610	4.610	MS	36,496	115,250	03/07/2017	03/07/2027	2,557,625
X4771#-AG-4	Landsnet hf. Sr Nt Ser G		2.B	3,500,000	3,500,000	3,469,328	3,500,000	0	0	0	0	4.710	4.710	JD	1,374	164,850	12/28/2016	12/28/2028	3,582,425
X4771#-AH-2	Landsnet hf. Sr Nt Ser H		2.B	2,500,000	2,500,000	2,476,639	2,500,000	0	0	0	0	4.710	4.710	MS	37,288	117,750	03/07/2017	03/07/2029	2,558,875
X5151*-AJ-9	Landsvikjun Ser A Sr Nt		1.G	5,000,000	5,000,000	4,675,637	5,000,000	0	0	0	0	2.790	2.790	MN	16,663	139,500	11/18/2020	11/18/2029	5,069,750
Y0606W-CC-	BANGKOK BANK PCL/HK Nt		2.C FE	2,664,217	3,230,000	2,938,722	2,729,428	0	33,604	0	0	3.470	5.391	MS	30,511	111,952	01/10/2025	09/23/2036	3,286,041
Y0889V-AC-4	Bharti Airtel Limited Nt		2.B FE	1,938,411	2,270,000	2,148,196	2,023,011	0	37,931	0	0	3.250	5.602	JD	5,738	73,775	02/06/2024	06/03/2031	2,306,888
Y202ER-AD-	Abja Investment Co Nt		2.B FE	1,179,533	1,200,000	1,223,458	1,190,235	0	4,315	0	0	5.450	5.874	JJ	28,522	65,400	01/08/2024	01/24/2028	1,232,700
Y29011-DD-5	GS Caltex Corp Nt		2.A FE	778,298	795,000	795,011	794,921	0	7,204	0	0	4.500	5.444	JJ	17,490	35,775	04/05/2024	01/05/2026	812,888
Y3R1AC-BZ-	HDFC Bank Ltd/Gandhinagar Nt		2.B FE	668,764	665,000	666,463	665,255	0	(1,506)	0	0	5.686	5.448	MS	12,499	37,812	07/18/2023	03/02/2026	683,906
Y41760-AB-8	IOI Investment L Bhd Nt		2.B FE	3,233,370	3,775,000	3,498,738	3,329,904	0	62,461	0	0	3.375	5.784	MN	20,880	127,406	11/14/2024	11/02/2031	3,838,703
Y44709-AH-9	KazMunayGas National Co JSC Nt		2.B FE	1,034,130	1,330,000	1,199,672	1,084,805	0	25,299	0	0	3.500	6.743	AO	9,957	46,550	01/08/2024	04/14/2033	1,353,275
Y49915-AZ-7	KT Corp Nt		1.G FE	224,317	245,000	242,895	241,412	0	6,317	0	0	2.500	5.257	JJ	2,773	6,125	02/27/2023	07/18/2026	248,062
Y5257Y-AM-	Lenovo Group Ltd Nt		2.B FE	2,500,664	2,440,000	2,660,729	2,490,543	0	(6,495)	0	0	6.536	6.131	JJ	68,221	159,478	07/09/2024	07/27/2032	2,519,739
Y52758-AE-2	LG CHEM LTD Nt		2.B FE	223,655	255,000	251,272	249,797	0	9,680	0	0	1.375	5.437	JJ	1,695	3,506	02/27/2023	07/07/2026	256,753
Y6028G-AK-8	Metropolitan Bank & Trust Co Nt		2.A FE	3,575,625	3,565,000	3,702,447	3,575,081	0	(959)	0	0	5.500	5.455	MS	62,635	196,075	02/25/2025	03/06/2034	3,663,038
Y62579-AE-0	Naver Corp Nt		1.G FE	838,510	935,000	929,092	926,267	0	35,390	0	0	1.500	5.493	MS	3,584	14,025	07/25/2023	03/29/2026	942,013
Y7072Q-AA-1	PLDT Inc Nt		2.B FE	2,485,334	3,580,000	2,565,146	2,522,522	0	19,414	0	0	3.450	5.699	JD	2,745	123,510	09/20/2024	06/23/2050	3,641,755
Y7123S-BC-1	Bank Mandiri Persero Tbk PT Nt		2.B FE	1,525,928	1,665,000	1,653,780	1,647,332	0	57,762	0	0	2.000	5.678	AO	6,660	33,300	06/14/2024	04/19/2026	1,681,650
Y71260-AA-4	Indofood CBP Sukeses Makm Nt		2.B FE	1,793,886	2,130,000	1,999,604	1,881,540	0	37,633	0	0	3.398	5.937	JD	4,423	72,377	01/12/2024	06/09/2031	2,166,189
Y71260-AC-0	Indofood CBP Sukeses Makm Nt		2.B FE	2,433,005	2,890,000	2,497,668	2,442,783	0	6,890	0	0	4.805	5.979	AO	24,687	138,865	11/12/2024	04/27/2052	2,959,432
Y71372-AA-7	Tower Bersama Infrastructure Nt		2.C FE	431,158	470,000	467,063	469,189	0	15,418	0	0	2.750	6.194	JJ	5,780	12,925	09/07/2023	01/20/2026	476,463
Y71372-AB-5	Tower Bersama Infrastructure Nt		2.C FE	847,718	945,000	922,160	905,686	0	27,474	0	0	2.800	6.097	MN	4,337	26,460	01/30/2024	05/02/2027	958,230
Y7138A-AD-2	Pertamina Persero PT Nt		2.B FE	1,252,692	1,270,000	1,293,069	1,253,738	0	589	0	0	6.000	6.124	MN	12,277	76,200	07/23/2024	05/03/2042	1,308,100
Y7141B-AB-9	Freeport Indonesia PT Nt		2.B FE	1,686,506	1,810,000	1,845,375	1,712,438	0	12,210	0	0	5.315	6.366	AO	20,576	96,202	03/18/2024	04/14/2032	1,858,101
Y7141B-AC-7	Freeport Indonesia PT Nt		2.B FE	3,228,705	3,265,000	3,319,692	3,229,698	0	508	0	0	6.200	6.282	AO	43,298	202,430	01/10/2025	04/14/2052	3,366,215
Y7S272-AH-5	POSCO Nt		1.G FE	1,324,673	1,270,000	1,340,574	1,315,645	0	(5,235)	0	0	5.875	5.258	JJ	33,990	74,613	08/07/2024	01/17/2033	1,307,306
Y8190D-AA-5	Summit Digital Infrastructure Nt		2.C FE	3,940,968	4,845,000	4,397,144	4,135,460	0	103,304	0	0	2.875	5.980	FA	53,783	139,294	11/13/2024	08/12/2031	4,914,647
Y9048B-AA-1	UltraTech Cement Ltd Nt		2.C FE	2,689,852	3,150,000	2,886,780	2,788,969	0	59,636	0	0	2.800	5.388	FA	33,075	88,200	09/04/2024	02/16/2031	3,194,100
0089999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)			8,355,496,260	8,281,896,369	7,681,325,893	8,310,391,982	0	(5,667,376)	0	15,151,226	X X X	X X X	X X X	91,047,859	348,866,007	X X X	X X X	7,907,327,829
007944-AG-6	Adventist Health System/West Muni		2.A FE	1,620,482	2,294,000	1,574,452	1,642,086	0	12,953	0	0	3.630	5.895	MS	27,757	83,272	04/22/2024	03/01/2049	2,335,636
06684Q-AB-8	Baptist Healthcare System Muni		1.E FE	2,644,488	3,600,000	2,558,462	2,676,453	0	17,546	0	0	3.540	5.444	FA	48,144	127,440	02/16/2024	08/15/2050	3,663,720
102291-AS-0	Bowdoin College Muni		1.B FE	1,274,670	1,800,000	1,201,224	1,293,777	0	9,868	0	0	2.930	4.867	JJ	26,370	52,740	01/04/2024	07/01/2051	1,826,370
20268J-AT-0	CommonSpirit Health Muni		1.G FE	2,532,474	2,520,000	2,402,376	2,532,050	0	(173)	0	0	5.548	5.514	JD	11,651	139,810	03/22/2024	12/01/2054	2,589,905
597861-AA-1	MyMichigan Health Muni		1.E FE	1,027,589	1,405,000	974,290	1,040,841	0	7,158	0	0	3.409	5.317	JD	3,991	47,896	02/12/2024	06/01/2050	1,428,948
661169-AA-0	North Mississippi Health Servi Muni		1.E FE	604,863	900,000	572,901	614,452	0	4,955	0	0	3.183	5.502	AO	7,162	28,647	01/09/2024	10/01/2051	914,324
686514-AH-3	Orlando Health Obligated Group Muni		1.E FE	2,864,901	3,900,000	2,750,122	2,900,381	0	19,596	0	0	3.327	5.176	AO	32,438	129,753	02/27/2024	10/01/2050	3,964,877
70462G-AC-2	Peacehealth Obligated Group Muni		1.G FE	3,139,019	4,754,000	3,068,547	3,183,670	0	28,069	0	0	3.218	5.725	MN	19,548	152,984	05/16/2024	11/15/2050	4,830,492
956708-AB-7	West Virginia United Health Sy Muni		1.F FE	860,908	1,345,000	844,434	874,289	0	8,563	0	0	3.129	5.836	JD	3,507	42,085	05/29/2024	06/01/2050	1,366,043
96812W-AA-	Wildlife Conservation Society Muni		1.E FE	1,643,863	2,335,000	1,469,778	1,666,827	0	12,502	0	0	3.414	5.564	FA	33,215	79,717	02/13/2024	08/01/2050	2,374,858
0129999999	Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)			18,213,257	24,853,000	17,416,586	18,424,826	0	121,037	0	0	X X X	X X X	X X X	213,783	884,344	X X X	X X X	25,295,173

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
233051-43-2	Xtrackers USD High Yield Corpo High Yiel		4.B	22,583	0	22,614	22,614	31	0	0	0			N/A	0	365	11/11/2025		0
92206C-40-9	Vanguard Short-Term Corp Bond ETF		2.A	9,951	0	9,966	9,966	16	0	0	0			N/A	0	111	11/11/2025		0
92206C-87-0	Vanguard Int-Term Corp Bond ETF		2.A YE	504,750	0	526,536	526,536	17,908	0	0	0			N/A	0	15,443	11/11/2025		0
0149999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value			537,284	0	559,116	559,116	17,955	0	0	0	XXX	XXX	XXX	0	15,919	XXX	XXX	0
015271-AK-5	Alexandria Real Estate Eqtys Sr Nt		2.A FE	4,001,880	4,000,000	3,982,525	4,000,352	0	(180)	0	0	3.950	3.945	JJ	72,856	158,000	02/22/2017	01/15/2028	4,079,000
015271-AN-9	Alexandria Real Estate Eqtys Sr Nt		2.A FE	3,052,769	3,050,000	3,066,891	3,051,219	0	(245)	0	0	4.700	4.690	JJ	71,675	143,350	06/12/2018	07/01/2030	3,121,675
015271-AQ-2	Alexandria Real Estate Eqtys Nt		2.A FE	5,029,896	5,400,000	4,564,023	5,044,049	0	7,122	0	0	4.850	5.340	AO	55,290	261,900	01/09/2024	04/15/2049	5,530,950
015271-AY-5	Alexandria Real Estate Eqtys Nt		2.A FE	4,993,860	5,000,000	4,281,399	4,995,670	0	460	0	0	2.950	2.962	MS	43,431	147,500	02/02/2022	03/15/2034	5,073,750
015271-AZ-2	Alexandria Real Estate Eqtys Nt		2.A FE	3,983,000	4,000,000	2,717,576	3,984,423	0	354	0	0	3.550	3.573	MS	41,811	142,000	02/02/2022	03/15/2052	4,071,000
015271-BB-4	Alexandria Real Estate Eqtys Nt		2.A FE	2,400,462	2,700,000	2,351,480	2,411,967	0	4,154	0	0	5.150	5.945	AO	29,355	139,050	03/29/2023	04/15/2053	2,769,525
02666T-AD-9	American Homes 4 Rent Nt		2.B FE	1,581,113	2,328,000	1,574,395	1,604,232	0	12,356	0	0	3.375	5.701	JJ	36,230	78,570	01/31/2024	07/15/2051	2,367,285
02666T-AF-4	American Homes 4 Rent Nt		2.B FE	3,376,453	4,215,000	3,348,440	3,398,320	0	13,048	0	0	4.300	5.734	AO	38,263	181,245	09/17/2024	04/15/2052	4,305,623
02666T-AG-2	American Homes 4 Rent Nt		2.B FE	4,994,650	5,000,000	5,162,968	4,995,473	0	434	0	0	5.500	5.514	FA	114,583	275,000	01/23/2024	02/01/2034	5,137,500
03063#-AB-0	Americold Realty Oper Prtnrshp Ser B Gtd		2.B FE	11,500,000	11,500,000	11,456,217	11,500,000	0	0	0	0	4.860	4.860	JJ	268,583	558,900	12/04/2018	01/08/2029	11,779,450
03063#-AC-8	Americold Realty Oper Prtnrshp Ser C Gtd		2.B FE	5,500,000	5,500,000	5,290,735	5,500,000	0	0	0	0	4.100	4.100	JJ	108,365	225,500	05/07/2019	01/08/2030	5,612,750
03063U-AA-9	Americold Realty Oper Pa Nt		2.B FE	9,706,682	9,700,000	9,465,895	9,706,016	0	(502)	0	0	5.409	5.399	MS	158,859	524,673	10/08/2024	09/12/2034	9,962,337
10112R-BA-1	Boston Prop LP Sr Nt		2.B FE	652,649	655,000	659,233	654,204	0	250	0	0	4.500	4.545	JD	2,456	29,475	11/13/2018	12/01/2028	669,738
10334#-AK-8	Boyd Watterson GSA REIT Ser G Sr Nt		2.C PL	7,000,000	7,000,000	6,419,554	7,000,000	0	0	0	0	3.810	3.810	FA	102,235	266,700	02/13/2020	02/13/2032	7,133,350
10334#-AS-1	Boyd Watterson GSA REIT Sr Nt Ser N		2.C PL	4,500,000	4,500,000	3,598,736	4,500,000	0	0	0	0	3.420	3.420	FA	64,125	153,900	02/01/2022	02/01/2037	4,576,950
11120B-AA-5	Brixmor Operating Partnership Nt		2.B FE	3,070,840	3,000,000	3,151,408	3,063,323	0	(5,502)	0	0	5.750	5.445	FA	65,167	172,500	08/13/2024	02/15/2035	3,086,250
11120V-AM-5	Brixmore Operating Ptnrshp LP Nt		2.B FE	4,516,979	4,633,000	4,776,910	4,532,941	0	9,393	0	0	5.500	5.838	FA	96,263	254,815	05/08/2024	02/15/2034	4,760,408
11134#-AB-8	Broadstone Net Lease, LLC Ser B Gtd Sr N		2.B FE	5,500,000	5,500,000	5,511,885	5,500,000	0	0	0	0	5.090	5.090	JJ	139,197	279,950	09/13/2018	07/02/2028	5,639,975
11134#-AC-6	Broadstone Net Lease, LLC Ser C Gtd Sr N		2.B FE	5,500,000	5,500,000	5,475,383	5,500,000	0	0	0	0	5.190	5.190	JJ	141,932	285,450	09/13/2018	07/02/2030	5,642,725
12610#-AF-0	CBRE US Core Partners Sr Green Note Seri		2.B	8,100,000	8,100,000	6,739,181	8,100,000	0	0	0	0	2.910	2.910	FA	81,844	235,710	08/26/2021	08/26/2033	8,217,855
12610#-AH-6	CBRE US Core Partners Sr Nt Series H		2.B	2,700,000	2,700,000	2,215,594	2,700,000	0	0	0	0	2.830	2.830	JJ	36,932	76,410	01/06/2022	01/07/2034	2,738,205
12737#-AG-6	CSFV Core II, LLC Ser C Sr Nt		1.F PL	5,000,000	5,000,000	4,925,900	5,000,000	0	0	0	0	5.340	5.340	AO	54,883	267,000	10/17/2024	10/17/2036	5,133,500
151895-D@-	Centerpoint Properties Trust Sr Nt Ser F		1.G FE	5,000,000	5,000,000	4,977,443	5,000,000	0	0	0	0	3.750	3.750	FA	65,625	187,500	08/25/2016	08/25/2026	5,093,750
151895-E@-4	Centerpoint Properties Trust Ser I Sr Nt		1.G FE	7,000,000	7,000,000	6,428,170	7,000,000	0	0	0	0	3.320	3.320	MN	35,506	232,400	11/06/2019	11/06/2031	7,116,200
151895-F*-5	Centerpoint Properties Trust Ser K Sr Nt		1.G FE	2,700,000	2,700,000	2,358,481	2,700,000	0	0	0	0	2.930	2.930	JJ	36,918	79,110	01/13/2021	01/13/2033	2,739,555
18055#-BC-5	Clarion Lion Prop Fund Hldg LP Sr Nt Ser		2.A	7,000,000	7,000,000	6,733,602	7,000,000	0	0	0	0	4.440	4.440	FA	129,500	310,800	02/01/2019	02/01/2031	7,155,400
18055#-BH-4	Clarion Lion Prop Fund Hldg LP Sr Nt Ser		2.A	5,000,000	5,000,000	4,774,515	5,000,000	0	0	0	0	3.750	3.750	JJ	86,458	187,500	07/15/2019	07/15/2029	5,093,750
18055#-BJ-0	Clarion Lion Prop Fund Hldg LP Sr Nt Ser		2.A	2,200,000	2,200,000	2,036,582	2,200,000	0	0	0	0	3.850	3.850	JJ	39,056	84,700	07/15/2019	07/15/2031	2,242,350
18055#-BU-5	Clarion Lion Prop Fund Hldg LP Sr Nt		2.A	2,700,000	2,700,000	2,462,962	2,700,000	0	0	0	0	4.430	4.430	FA	49,837	119,610	08/01/2022	08/01/2034	2,759,805
18055#-CH-3	Clarion Lion Prop Fund Hldg LP Sr Note S		2.A	3,000,000	3,000,000	3,191,819	3,000,000	0	0	0	0	6.640	6.640	FA	83,000	199,200	02/01/2024	02/01/2034	3,099,600
22279#-AE-4	Cousins Properties Inc Ser 2019-A Sr Nt		2.B	11,000,000	11,000,000	10,577,130	11,000,000	0	0	0	0	3.950	3.950	JJ	211,215	434,500	06/19/2019	07/06/2029	11,217,250
22822V-AE-1	Crown Castle Intl Corp Sr Nt		2.B FE	6,610,313	6,410,000	6,395,370	6,433,025	0	(24,097)	0	0	4.000	3.601	MS	85,467	256,400	08/17/2017	03/01/2027	6,538,200
22822V-AX-9	Crown Castle Intl Corp Nt		2.B FE	4,242,443	4,306,000	3,140,741	4,253,636	0	2,674	0	0	2.900	3.000	AO	31,219	124,874	08/24/2021	04/01/2041	4,368,437
26884A-BE-2	ERP Operating LP Nt		1.G FE	3,606,197	3,795,000	3,325,385	3,607,676	0	5,352	0	0	4.500	4.888	JD	14,231	170,775	09/30/2024	06/01/2045	3,880,388
26884U-AD-1	EPR Properties Sr Nt		2.C FE	3,510,667	3,525,000	3,530,384	3,522,572	0	1,626	0	0	4.500	4.551	JD	13,219	158,625	05/16/2017	06/01/2027	3,604,313
27616#-AJ-4	Easterly Government Properties Senior No		2.B FE	3,000,000	3,000,000	3,184,306	3,000,000	0	0	0	0	6.560	6.560	MN	17,493	198,300	05/29/2024	05/29/2033	3,098,400
29717P-AQ-0	Essex Portfolio LP Nt		2.A FE	2,757,962	2,775,000	2,768,334	2,774,431	0	1,956	0	0	3.375	3.448	AO	19,772	93,619	04/04/2016	04/15/2026	2,821,828
29717P-AS-6	Essex Portfolio LP Nt		2.A FE	5,443,200	7,500,000	6,371,640	5,522,346	0	37,365	0	0	4.500	6.823	MS	99,375	337,500	10/23/2023	03/15/2048	7,668,750
30225V-A#-4	Extra Space Storage Inc Sr Nt		2.A FE	5,000,000	5,000,000	4,713,408	5,000,000	0	0	0	0	3.470	3.470	AO	39,519	173,500	10/09/2019	10/09/2029	5,086,750

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
30225V-B*-7	Extra Space Storage Inc Sr Nt		2.B	4,500,000	4,500,000	4,165,605	4,500,000	0	0	0	0	3.480	3.480	FA	54,810	156,600	08/25/2020	08/25/2030	4,578,300
313747-AX-5	Federal Realty Invest Trust Nt		2.A FE	7,537,256	10,899,000	7,884,537	7,614,837	0	73,058	0	0	3.625	6.246	FA	164,620	395,089	01/22/2025	08/01/2046	11,096,544
313747-AZ-0	Federal Realty Invest Trust Nt	SD	2.A FE	5,013,750	5,000,000	4,829,912	5,005,123	0	(1,451)	0	0	3.200	3.167	JD	7,111	160,000	06/19/2019	06/15/2029	5,080,000
38242#-AE-4	Goodman North American Partner Sr Nt Ser		2.B PL	7,200,000	7,200,000	5,876,480	7,200,000	0	0	0	0	2.760	2.760	JJ	96,600	198,720	01/06/2022	01/06/2034	7,299,360
40414L-AE-9	Healthpeak Properites Nt		2.A FE	2,645,061	2,175,000	2,385,160	2,519,935	0	(15,510)	0	0	6.750	5.187	FA	61,172	146,813	11/30/2015	02/01/2041	2,248,406
42217K-AX-4	Health Care REIT Nt		1.G FE	2,930,400	2,500,000	2,785,101	2,817,457	0	(14,038)	0	0	6.500	5.250	MS	47,847	162,500	11/30/2015	03/15/2041	2,581,250
42217K-BB-1	Health Care REIT Nt		1.G FE	7,026,257	7,217,000	6,795,528	7,021,689	0	5,771	0	0	5.125	5.354	MS	108,907	369,871	03/27/2024	03/15/2043	7,401,936
42250P-AB-9	Healthpeak Properties Nt		2.A FE	2,973,750	3,000,000	2,779,411	2,986,480	0	2,453	0	0	2.875	2.972	JJ	39,771	86,250	06/09/2020	01/15/2031	3,043,125
431282-AQ-5	Highwoods Realty Nt		2.C FE	592,908	600,000	594,675	598,179	0	773	0	0	4.125	4.271	MS	7,288	24,750	02/22/2018	03/15/2028	612,375
49427R-AK-8	Kilroy Realty LP Nt		2.C FE	2,581,478	2,625,000	2,571,771	2,610,917	0	3,513	0	0	4.250	4.412	FA	42,146	111,563	11/30/2015	08/15/2029	2,680,781
49446R-AM-1	Kimco Realty Corp Nt		1.G FE	1,761,699	1,900,000	1,597,980	1,790,194	0	3,445	0	0	4.250	4.710	AO	20,188	80,750	11/30/2015	04/01/2045	1,940,375
49446R-AQ-2	Kimco Realty Corp Nt		1.G FE	712,805	985,000	809,468	725,525	0	5,769	0	0	4.125	6.434	JD	3,386	40,631	09/19/2023	12/01/2046	1,005,316
49446R-AS-8	Kimco Realty Corp Sr Nt		1.G FE	3,985,480	4,000,000	3,995,627	3,997,876	0	1,633	0	0	3.800	3.844	AO	38,000	152,000	03/22/2017	04/01/2027	4,076,000
49446R-AT-6	Kimco Realty Corp Sr Nt		1.G FE	6,569,343	7,300,000	6,223,039	6,605,538	0	15,063	0	0	4.450	5.156	MS	108,283	324,850	08/29/2023	09/01/2047	7,462,425
53621@-BC-	Lion Industrial Properties LP Ser C Gtd		2.A	9,000,000	9,000,000	7,571,526	9,000,000	0	0	0	0	3.240	3.240	MN	35,640	291,600	05/17/2022	05/17/2034	9,145,800
53621@-BH-	Lion Industrial Properties LP Series C G		2.A	8,100,000	8,100,000	7,958,284	8,100,000	0	0	0	0	5.490	5.490	FA	184,052	444,690	02/02/2023	02/02/2035	8,322,345
53621@-BM-	Lion Industrial Properties LP Series D G		2.A	7,000,000	7,000,000	7,396,912	7,000,000	0	0	0	0	6.530	6.530	JJ	206,965	457,100	01/18/2024	01/18/2034	7,228,550
53621@-BQ-	Lion Industrial Properties LP Ser C Sr N		2.A	7,000,000	7,000,000	6,909,796	7,000,000	0	0	0	0	5.550	5.550	MS	119,788	388,500	09/10/2024	09/10/2034	7,194,250
62979*-AL-1	NSA OP LP Ser K Sr Nt		2.B FE	9,000,000	9,000,000	6,958,925	9,000,000	0	0	0	0	3.060	3.060	MN	23,715	275,400	12/14/2021	11/30/2036	9,137,700
62979*-AS-6	NSA OP LP Series Q Sr Note		2.B FE	2,000,000	2,000,000	2,134,884	2,000,000	0	0	0	0	6.730	6.730	AO	32,154	134,600	10/05/2023	10/05/2033	2,067,300
62979*-AV-9	NSA OP LP Ser T Sr Nt		2.B FE	7,000,000	7,000,000	6,999,821	7,000,000	0	0	0	0	5.740	5.740	MS	129,469	401,800	09/05/2024	09/05/2034	7,200,900
637417-AM-8	NNN REIT Inc Nt		2.A FE	2,696,071	3,197,000	2,810,462	2,709,370	0	9,639	0	0	4.800	6.041	AO	32,396	153,456	01/21/2025	10/15/2048	3,273,728
637417-AP-1	NNN REIT Inc Nt		2.A FE	3,950,578	7,135,000	4,613,395	4,054,928	0	49,407	0	0	3.100	6.735	AO	46,695	221,185	10/19/2023	04/15/2050	7,245,593
637417-AQ-9	NNN REIT Inc Nt		2.A FE	4,703,495	7,374,000	5,192,640	4,793,518	0	40,981	0	0	3.500	6.280	AO	54,486	258,090	09/29/2023	04/15/2051	7,503,045
637417-AS-5	NNN REIT Inc Nt		2.A FE	4,424,337	4,500,000	4,700,108	4,438,966	0	6,044	0	0	5.600	5.819	AO	53,200	252,000	08/08/2023	10/15/2033	4,626,000
71845J-AB-4	Phillips Edison Grocery Nt		2.B FE	4,939,600	5,000,000	5,227,776	4,947,887	0	4,685	0	0	5.750	5.907	JJ	132,569	337,014	05/08/2024	07/15/2034	5,143,750
720198-AF-7	Piedmont Operating Partner LP Nt		2.C FE	4,340,615	4,350,000	3,734,587	4,344,092	0	843	0	0	2.750	2.774	AO	29,906	119,625	09/15/2021	04/01/2032	4,409,813
74170*-AU-3	Prime Property Fund LLC Sr Nt Ser S		2.A	1,600,000	1,600,000	1,544,206	1,600,000	0	0	0	0	4.480	4.480	MN	10,553	71,680	11/08/2018	11/08/2030	1,635,840
74170*-AV-1	Prime Property Fund LLC Sr Nt Ser T		2.A	2,400,000	2,400,000	2,239,786	2,400,000	0	0	0	0	4.580	4.580	MN	16,183	109,920	11/08/2018	11/08/2033	2,454,960
74170*-BB-4	Prime Property Fund LLC Ser Z Sr Nt		2.A	10,000,000	10,000,000	7,507,336	10,000,000	0	0	0	0	3.450	3.450	JD	18,208	345,000	12/12/2019	12/12/2039	10,172,500
74170*-BG-3	Prime Property Fund LLC Sr Nt Series EE		2.A	2,000,000	2,000,000	1,753,971	2,000,000	0	0	0	0	2.580	2.580	MS	13,903	51,600	03/24/2021	03/24/2031	2,025,800
74170*-BJ-7	Prime Property Fund LLC Sr Nt Series GG		2.A	6,500,000	6,500,000	5,010,746	6,500,000	0	0	0	0	2.830	2.830	MS	49,564	183,950	03/24/2021	03/24/2036	6,591,975
74170*-BK-4	Prime Property Fund LLC Sr Nt Series HH		2.A	500,000	500,000	362,451	500,000	0	0	0	0	3.390	3.390	MS	4,567	16,950	03/24/2021	03/24/2041	508,475
74170*-BQ-1	Prime Property Fund LLC Sr Nt Series LL		2.A	4,500,000	4,500,000	3,046,150	4,500,000	0	0	0	0	3.000	3.000	AO	31,500	135,000	10/07/2021	10/07/2041	4,567,500
74170*-CH-0	Prime Property Fund LLC Sr Note Series C		2.A	6,000,000	6,000,000	6,172,360	6,000,000	0	0	0	0	6.090	6.090	FA	138,040	365,400	02/15/2024	02/15/2034	6,182,700
74170*-CJ-6	Prime Property Fund LLC Sr Note Series D		2.A	2,000,000	2,000,000	2,053,535	2,000,000	0	0	0	0	6.190	6.190	FA	46,769	123,800	02/15/2024	02/15/2036	2,061,900
74170*-CN-7	Prime Property Fund LLC Senior Notes Ser		2.A	3,000,000	3,000,000	2,962,361	3,000,000	0	0	0	0	5.750	5.750	MS	43,604	172,500	09/30/2024	09/30/2036	3,086,250
74264*-AM-8	PRISA LHC, LLC Sr Nt		1.G	5,400,000	5,400,000	5,292,982	5,400,000	0	0	0	0	4.740	4.744	FA	87,453	255,960	08/31/2022	08/31/2032	5,402,133
74276#-AJ-7	Principal U.S. Property Portfo Series C		2.A	3,600,000	3,600,000	2,788,670	3,600,000	0	0	0	0	3.140	3.140	AO	27,004	113,040	04/05/2022	04/05/2037	3,656,520
74340*-AQ-7	Prologis Targeted U.S. L.P. Ser 2020-E S		1.G FE	7,000,000	7,000,000	5,513,643	7,000,000	0	0	0	0	3.540	3.540	JJ	120,458	247,800	01/06/2020	01/06/2040	7,123,900
74340*-BB-9	Prologis Targeted U.S. L.P. Sr Nt Series		1.G FE	1,000,000	1,000,000	733,644	1,000,000	0	0	0	0	3.190	3.190	AO	6,734	31,900	03/30/2021	03/30/2041	1,014,621
74340*-BC-7	Prologis Targeted U.S. L.P. Sr Nt Series		1.G FE	1,500,000	1,500,000	1,089,844	1,500,000	0	0	0	0	3.190	3.190	JJ	22,064	47,850	07/01/2021	07/01/2041	1,522,064
74340*-BF-0	Prologis Targeted U.S. L.P. Sr Nt Series		1.G FE	3,600,000	3,600,000	2,568,848	3,600,000	0	0	0	0	3.110	3.110	JD	4,665	111,960	12/16/2021	12/16/2041	3,655,980
74340*-BJ-2	Prologis Targeted U.S. L.P. Sr Nt		1.G FE	9,000,000	9,000,000	8,029,080	9,000,000	0	0	0	0	4.330	4.330	FA	147,220	389,700	08/01/2022	08/15/2037	9,194,850
74340*-BN-3	Prologis Targeted U.S. L.P. Sr Nt		1.G FE	3,500,000	3,500,000	3,569,322	3,500,000	0	0	0	0	5.910	5.910	MS	57,458	206,850	09/21/2023	09/21/2038	3,603,425

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
74340X-BX-8	Prologis LP Nt		1.F FE	1,539,304	1,550,000	1,552,817	1,544,835	0	1,772	0	0	4.000	4.132	MS	18,256	62,000	10/03/2022	09/15/2028	1,581,000
74340X-C@-	Prologis LP Sr Nt Ser B		1.F	10,552,000	10,780,000	6,480,258	10,780,000	0	0	0	766,400	2.110	2.110	JD	6,950	226,580	12/20/2021	12/20/2041	10,663,324
74350L-AB-0	Prologis Targeted US Nt		1.G FE	2,978,640	3,000,000	3,116,743	2,981,824	0	1,694	0	0	5.500	5.593	AO	41,250	165,000	02/29/2024	04/01/2034	3,082,500
74986@-AY-	RREEF America REIT II, Inc Sr Unsec Nt S		1.G	4,000,000	4,000,000	3,900,798	4,000,000	0	0	0	0	4.190	4.190	FA	56,332	167,600	08/31/2018	08/31/2030	4,083,800
74986@-BA-	RREEF America REIT II, Inc Sr Nt Ser D		1.G	2,400,000	2,400,000	2,343,935	2,400,000	0	0	0	0	4.240	4.240	AO	19,221	101,760	10/23/2018	10/23/2030	2,450,880
756109-AS-3	Realty Income Corp Nt		1.G FE	1,233,388	1,250,000	1,238,896	1,248,063	0	1,808	0	0	3.000	3.153	JJ	17,292	37,500	10/04/2016	01/15/2027	1,268,750
756109-AU-8	Realty Income Corp Sr Nt		1.G FE	1,995,908	2,000,000	1,986,938	1,999,070	0	432	0	0	3.650	3.672	JJ	33,661	73,000	11/30/2017	01/15/2028	2,036,500
756109-AU-8	Realty Income Corp Sr Nt	SD	1.G FE	2,994,732	3,000,000	2,980,408	2,998,807	0	554	0	0	3.650	3.672	JJ	50,492	109,500	11/30/2017	01/15/2028	3,054,750
756109-B#-0	Realty Income Corp Sr Nt Ser E		1.G	13,172,000	13,475,000	10,733,802	13,475,000	0	0	0	958,000	3.390	3.390	JD	1,269	471,674	06/30/2022	06/30/2037	13,395,265
756109-CQ-5	Realty Income Corp Nt		1.G FE	4,478,070	4,654,000	4,487,457	4,481,242	0	2,649	0	0	5.375	5.638	MS	83,384	253,627	11/13/2024	09/01/2054	4,779,076
75884R-AX-1	Regency Centers LP Sr Nt		1.G FE	4,655,247	4,660,000	4,668,722	4,658,791	0	514	0	0	4.125	4.137	MS	56,600	192,225	02/28/2018	03/15/2028	4,756,113
828807-CL-9	Simon Property Group LP Nt		1.G FE	9,434,236	8,950,000	8,248,804	9,308,888	0	(15,623)	0	0	4.750	4.394	MS	125,176	425,125	04/05/2017	03/15/2042	9,162,563
828807-CZ-8	Simon Property Group LP Nt		1.G FE	2,484,450	2,500,000	2,085,211	2,487,319	0	369	0	0	4.250	4.287	MN	9,149	106,250	11/15/2016	11/30/2046	2,553,125
828807-DT-1	Simon Property Group LP Nt		1.G FE	9,971,000	10,000,000	8,999,084	9,981,605	0	2,748	0	0	2.650	2.683	FA	110,417	265,000	01/04/2022	02/01/2032	10,132,500
828807-DX-2	Simon Property Group LP Nt		1.G FE	494,030	500,000	558,627	494,303	0	67	0	0	6.650	6.741	JJ	15,332	33,250	11/06/2023	01/15/2054	516,625
85253#-AP-6	STAG Industrial Operating Part Sr Gtd No		2.B FE	3,000,000	3,000,000	3,130,327	3,000,000	0	0	0	0	6.300	6.300	MN	17,325	189,000	05/28/2024	05/28/2034	3,094,500
92277G-AB-3	Ventas Realty LP Nt		2.A FE	4,207,060	4,000,000	4,022,601	4,154,187	0	(5,643)	0	0	5.700	5.348	MS	57,633	228,000	01/03/2024	09/30/2043	4,114,000
92277G-AF-4	Ventas Realty LP Nt		2.A FE	3,560,490	4,500,000	3,777,778	3,604,001	0	24,152	0	0	4.375	6.164	FA	82,031	196,875	02/27/2024	02/01/2045	4,598,438
92277G-AM-	Ventas Realty LP Sr Nt		2.A FE	3,051,415	3,075,000	3,070,714	3,069,080	0	2,568	0	0	4.000	4.094	MS	41,000	123,000	02/13/2018	03/01/2028	3,136,500
92936U-A@-	W.P.Carey Inc. Sr NT Ser B		2.A	5,072,500	5,873,000	5,700,980	5,873,000	0	0	0	695,000	3.700	3.701	FA	90,542	203,028	09/28/2022	09/28/2032	5,102,216
N5269@-AB-	Lineage Treasury Europe B.V. Sr Nt Ser D		2.A FE	14,078,400	14,095,200	11,954,845	14,095,200	0	0	0	1,668,000	1.260	1.260	FA	64,626	167,129	08/20/2021	08/20/2031	14,167,094
N5269@-AG-	Lineage Treasury Europe B.V. Sr NT Ser I		2.A FE	5,107,500	5,873,000	5,627,640	5,873,000	0	0	0	695,000	3.740	3.740	FA	79,928	206,700	08/15/2022	08/20/2032	5,203,010
Q0305#-AB-6	Ambient Bidco Pty Ltd Series B Gtd Sr Se		2.B PL	9,000,000	9,000,000	9,367,965	9,000,000	0	0	0	0	6.460	6.460	FA	219,640	581,400	02/15/2023	02/15/2038	9,290,700
Q0305#-AG-5	Ambient Bidco Pty Ltd Ser C Sr Sec Nt		2.B	9,000,000	9,000,000	8,813,435	9,000,000	0	0	0	0	5.910	5.910	MS	171,390	531,900	09/05/2024	09/05/2039	9,265,950
Q2308*-AA-5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		2.A FE	7,500,000	7,500,000	7,355,069	7,500,000	0	0	0	0	3.550	3.550	JJ	117,594	266,250	07/22/2015	07/22/2027	1,373,963
Q2688#-AE-3	Commonwealth Mgd Inv Ltd Sr Nt Ser 2012-		1.F FE	10,000,000	10,000,000	9,922,843	10,000,000	0	0	0	0	3.880	3.880	JJ	182,144	388,000	07/12/2012	07/12/2027	5,435,951
Q3080#-AC-9	DWPF Finance Pty Ltd Ser C Sr Gtd Nt		1.F	1,500,000	1,500,000	1,426,594	1,500,000	0	0	0	0	4.290	4.290	MN	6,971	64,350	05/22/2018	05/22/2033	1,532,175
Q3189*-AC-3	Dexus Funds Management Ltd Sr Gtd Nt Ser		1.G	5,000,000	5,000,000	4,913,592	5,000,000	0	0	0	0	3.760	3.760	JJ	89,822	188,000	07/09/2013	07/09/2028	1,979,019
Q3189*-AK-5	Dexus Funds Management Ltd Sr Gtd Nt Ser		1.G	4,500,000	4,500,000	4,339,607	4,500,000	0	0	0	0	3.640	3.640	MN	14,105	163,800	11/30/2017	11/30/2029	4,581,900
Q3971@-AG-	GPT RE Limited Ser G Gtd Sr Nt		1.G	3,500,000	3,500,000	3,372,523	3,500,000	0	0	0	0	3.630	3.630	JD	3,882	127,050	12/20/2017	12/20/2029	3,563,525
Q3971@-AH-	GPT RE Limited Ser H Gtd Sr Nt		1.G	7,000,000	7,000,000	6,466,715	7,000,000	0	0	0	0	3.780	3.780	JD	8,085	264,600	12/20/2017	12/20/2032	7,132,300
Q3973#-AC-9	GPT Wholesale Office Fund Ser C Gtd Sr N		1.G	1,800,000	1,800,000	1,748,803	1,800,000	0	0	0	0	4.400	4.400	FA	31,680	79,200	02/07/2019	02/07/2032	1,839,600
Q3973#-AD-7	GPT Wholesale Office Fund Ser D Gtd Sr N		1.G	2,700,000	2,700,000	2,573,135	2,700,000	0	0	0	0	4.500	4.500	FA	48,600	121,500	02/07/2019	02/07/2034	2,760,750
Q6235#-AV-4	Mirvac Group Finance Limited Sr Gtd Nt S		1.G PL	6,000,000	6,000,000	5,607,668	6,000,000	0	0	0	0	4.230	4.230	MS	72,615	253,800	06/18/2019	03/18/2034	6,126,900
Q7795#-AA-0	QIC Fin (Shop Cent Fd) Pty Ltd Ser A Gtd		1.G YE	5,000,000	5,000,000	4,959,356	5,000,000	0	0	0	0	3.860	3.860	JJ	91,139	193,000	07/11/2017	07/12/2027	5,000,536
Q7795#-AB-8	QIC Fin (Shop Cent Fd) Pty Ltd Ser B Gtd		1.G YE	3,000,000	3,000,000	2,933,801	3,000,000	0	0	0	0	3.960	3.960	JJ	56,100	118,800	07/11/2017	07/11/2029	3,059,400
Q8773@-AF-	Stockland Trust Mgmt Ltd Ser B Sr Gtd Nt		1.G FE	7,150,000	7,150,000	7,088,348	7,150,000	0	0	0	0	3.850	3.850	FA	105,522	275,325	08/13/2015	08/13/2027	2,751,975
Q9395@-AB-	VER Finco Pty Limited Sr Nt		2.A FE	7,000,000	7,000,000	6,373,943	7,000,000	0	0	0	0	3.180	3.180	AO	38,337	222,600	10/29/2020	10/29/2030	7,111,300
0169999999	Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps - Closed End Funds & REITS (Unaffiliated)			589,827,268	607,334,200	553,379,727	592,096,601	0	276,157	0	4,782,400	X X X	X X X	X X X	7,944,348	25,176,216	X X X	X X X	598,799,360
106230-AC-9	Brazos Securitization LLC Nt		1.A FE	4,500,000	4,500,000	4,319,075	4,500,000	0	0	0	0	5.413	5.413	MS	81,195	243,585	12/08/2022	09/01/2050	4,621,793
18977C-AB-0	CoservSecuritization 22 Nt		1.A FE	1,999,936	2,000,000	1,941,695	2,000,229	0	(5)	0	0	5.321	5.320	FA	40,203	106,420	12/07/2022	02/15/2048	2,053,210

SCHEDULE D - PART 1 - Section 1

Showing All Long-Term BONDS – ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		
								9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date
71710T-AF-5	PG&E Recovert Fund LLC Nt		1.A FE	9,098,954	9,100,000	9,125,170	9,100,000	0	0	0	0	5.536	5.536	JJ	232,297	503,776	11/18/2022	07/15/2047	9,351,888
0269999999	Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)			15,598,890	15,600,000	15,385,940	15,600,229	0	(5)	0	0	X X X	X X X	X X X	353,695	853,781	X X X	X X X	16,026,891
0489999999	Total – Issuer Credit Obligations (Unaffiliated)			9,144,954,285	9,092,972,601	8,429,689,073	9,099,636,490	17,955	(5,415,543)	0	19,933,626	X X X	X X X	X X X	102,031,496	383,300,965	X X X	X X X	8,694,730,908
0509999999	Total – Issuer Credit Obligations			9,144,954,285	9,092,972,601	8,429,689,073	9,099,636,490	17,955	(5,415,543)	0	19,933,626	X X X	X X X	X X X	102,031,496	383,300,965	X X X	X X X	8,694,730,908

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A $	60,758,350	1B $	62,404,828	1C $	120,229,287	1D $	354,350,849	1E $	371,477,203	1F $	1,193,176,467	1G $	1,627,204,342
1B	2A $	1,941,001,419	2B $	2,258,520,122	2C $	888,922,452								
1C	3A $	79,921,749	3B $	71,823,007	3C $	37,566,277								
1D	4A $	23,513,681	4B $	5,787,980	4C $	2,978,477								
1E	5A $	0	5B $	0	5C $	0								
1F	6 $	0												

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
3136BG-X2-2	FNR 2021-59 QZ 2021-59 QZ	CF	1.A	5,306,521	9,328,866	5,678,600	5,332,560	0	26,055	0	0	2.500	5.280	MON	19,435	115,725	12/01/2025	09/25/2051	39,744	X X X
3136BJ-5Z-4	FNR 2021-89 AZ 2021-89 AZ	CF	1.A	4,963,937	9,075,490	5,389,316	5,034,388	0	70,451	0	0	2.500	5.529	JD	18,907	18,868	12/01/2025	12/25/2051	228,772	X X X
3136BJ-KK-0	FNR 2021-89 AZ 2021-69 HJ	CF	1.A	1,797,656	3,000,000	1,807,226	1,819,312	0	21,656	0	0	2.000	5.344	MON	5,000	20,000	08/07/2025	01/25/2051	12,519	X X X
3136BK-JL-7	FNR 2021-95 HZ 2021-95 HZ	CF	1.A	8,398,907	14,705,584	9,046,674	8,442,529	0	43,623	0	0	2.500	5.309	MON	30,637	182,424	12/01/2025	01/25/2052	62,098	X X X
3136BL-DC-1	FNR 2022-3	CF	1.A	17,492,158	27,912,563	17,247,533	17,518,852	0	26,693	0	0	2.000	5.136	MON	46,521	46,444	12/01/2025	01/25/2052	132,615	X X X
3136BL-KD-1	FNR 2022-2 ZN	CF	1.A	7,999,039	12,476,855	8,182,611	8,032,277	0	33,238	0	0	3.000	5.638	MON	31,192	154,798	12/01/2025	02/25/2052	56,101	X X X
3136BN-4J-2	FNR 2022-57	CF	1.A	3,289,125	3,776,700	3,294,371	3,289,765	0	641	0	0	4.000	5.125	MON	12,589	12,547	12/01/2025	09/25/2052	49,629	X X X
3136BV-2K-3	FNR 2025-29 JL	CF	1.A	8,403,125	10,000,000	8,546,848	8,441,307	0	38,182	0	0	4.000	4.956	MON	33,333	200,000	06/26/2025	08/25/2051	51,291	X X X
3136BW-A3-0	FNR 2025-66	CF	1.A	2,523,185	4,150,188	2,600,563	2,539,179	0	15,995	0	0	1.500	5.290	MON	5,188	10,375	10/06/2025	01/25/2049	581,185	X X X
3136BX-3T-9	FNR 2025-104		1.A	1,179,879	2,110,460	1,165,631	1,181,734	0	1,855	0	0	2.500	7.565	MON	4,397	0	12/09/2025	12/25/2055	9,111	X X X
3136BX-KU-7	FNR 2025-70 DL	CF	1.A	12,717,188	15,000,000	12,793,281	12,755,438	0	38,251	0	0	4.000	4.948	MON	50,000	200,000	08/08/2025	08/25/2051	77,215	X X X
3137FM-6M-9	FHR 4888	CF	1.A	811,409	980,000	811,462	812,793	0	1,384	0	0	3.500	5.034	MON	2,858	5,717	10/07/2025	05/15/2049	10,000	X X X
3137H1-R8-1	FHR 5135 AZ 5135 AZ	CF	1.A	10,043,366	17,383,320	10,394,752	10,103,419	0	60,053	0	0	2.500	5.388	MON	36,215	215,641	12/01/2025	08/25/2051	74,225	X X X
3137HH-GD-7	FHR 5473 HY	CF	1.A	868,475	954,000	881,015	870,385	0	1,909	0	0	5.000	5.704	MON	3,975	15,900	08/11/2025	11/25/2054	5,167	X X X
3137HJ-XW-2	FHR 5499 KY	CF	1.A	4,912,305	5,000,000	5,067,628	4,916,345	0	4,040	0	0	5.500	5.796	MON	22,917	91,667	08/11/2025	02/25/2055	28,521	X X X
36202C-6J-7	GNMA 2673		1.A	2,233	2,222	2,297	2,219	0	(1)	0	0	6.500	6.436	MON	12	144	12/17/1998	11/01/2028	0	X X X
36202C-7L-1	GNMA 22699		1.A	3,415	3,479	3,575	3,455	0	4	0	0	6.000	6.347	MON	17	209	01/20/1999	01/20/2029	0	X X X
36202F-DA-1	GNMA 4597		1.A	13,136	12,908	12,613	13,054	0	(9)	0	0	4.000	3.746	MON	43	516	06/28/2010	12/20/2039	439	X X X
36207F-LP-4	GNMA 430634		1.A	1,630	1,641	1,651	1,635	0	0	0	0	6.500	6.654	MON	9	107	02/23/2001	03/15/2028	0	X X X
36207H-5K-9	GNMA 432950		1.A	1,742	1,765	1,774	1,759	0	2	0	0	7.500	7.849	MON	11	132	09/17/1996	09/15/2026	0	X X X
36209G-RN-9	GNMA 471293	CF	1.A	22,813	22,877	23,083	22,819	0	1	0	0	6.000	6.083	MON	114	1,372	11/15/2001	11/15/2031	0	X X X
3620AJ-DD-8	GNMA 731000		1.A	7,863	8,081	7,806	7,930	0	5	0	0	4.000	4.398	MON	27	323	04/07/2010	02/15/2040	460	X X X
3620AR-VD-0	GNMA 737812		1.A	57,867	58,833	56,697	58,132	0	21	0	0	4.000	4.244	MON	196	2,353	02/09/2011	12/15/2040	1,516	X X X
36213E-DZ-6	GNMA 551920		1.A	8,229	8,308	8,391	8,265	0	3	0	0	6.000	6.193	MON	42	499	01/15/2002	12/15/2031	0	X X X
36213H-LK-3	GNMA 554830		1.A	17,738	17,754	18,203	17,720	0	(2)	0	0	6.500	6.562	MON	96	1,154	04/04/2001	05/15/2031	0	X X X
36225B-KX-5	GNMA 781210		1.A	2,073	2,060	2,113	2,059	0	(1)	0	0	6.500	6.433	MON	11	134	08/16/2001	09/15/2029	0	X X X
38373Q-2C-4	GNR 2003-46 HA	CF	1.A	397,524	399,020	398,027	397,954	0	14	0	0	4.500	4.553	MON	1,496	17,951	08/18/2009	06/20/2033	4	X X X
383742-2X-0	GNR 2008-35 NF	SD	1.A	275,789	268,571	267,970	270,219	0	(163)	0	0	5.000	4.825	MON	1,119	13,429	04/24/2009	04/20/2038	0	X X X
383742-2X-0	GNR 2008-35 NF	CF	1.A	275,853	268,633	268,032	270,282	0	(163)	0	0	5.000	4.825	MON	1,119	13,432	04/24/2009	04/20/2038	0	X X X
383742-2X-0	GNR 2008-35 NF		1.A	119,377	116,253	115,993	116,966	0	(71)	0	0	5.000	4.825	MON	484	5,813	04/24/2009	04/20/2038	0	X X X
383742-LF-8	GNR 2008-6 DU	CF	1.A	1,405,528	1,400,277	1,387,802	1,399,533	0	(174)	0	0	4.250	4.244	MON	4,959	59,512	04/07/2009	02/20/2038	0	X X X
383742-RV-7	GNR 2008-15 NB		1.A	181,437	180,760	180,584	180,651	0	(23)	0	0	4.500	4.497	MON	678	8,134	04/03/2009	02/20/2038	0	X X X
38374F-3P-7	GNR 2004-26 GE	CF	1.A	507,323	489,576	489,147	493,397	0	(383)	0	0	5.000	4.749	MON	2,040	24,479	09/30/2009	04/16/2034	0	X X X
38374N-SL-2	GNR 2006-50 JC	SD	1.A	2,687	2,583	2,577	2,577	0	(5)	0	0	5.000	4.677	MON	11	129	03/26/2009	06/20/2036	0	X X X
38374N-SL-2	GNR 2006-50 JC		1.A	4,479	4,305	4,296	4,296	0	(8)	0	0	5.000	4.677	MON	18	215	03/26/2009	06/20/2036	0	X X X
38374U-BP-5	GNR 2009-32 AB	CF	1.A	36,177	35,446	35,208	35,531	0	(18)	0	0	4.000	3.866	MON	118	1,418	05/07/2009	05/16/2039	0	X X X
38377T-DJ-7	GNR 2011-13 QB		1.A	700,323	667,372	664,701	677,425	0	(852)	0	0	4.000	3.653	MON	2,225	26,695	01/10/2012	01/16/2041	0	X X X
38377T-RW-3	GNR 2011-30 PA	CF	1.A	145,396	137,735	136,710	139,921	0	(211)	0	0	4.000	3.547	MON	459	5,509	05/09/2014	01/16/2041	0	X X X
38377W-GL-2	GNR 2011-72 BP	CF	1.A	1,072,905	1,051,868	1,037,945	1,057,592	0	(436)	0	0	4.000	3.869	MON	3,506	42,075	10/27/2011	05/20/2041	0	X X X
38378A-XB-2	GNR 2011-157 MY	CF	1.A	4,625,875	4,600,000	4,184,005	4,604,321	0	(1,828)	0	0	3.000	2.968	MON	11,500	138,000	08/14/2012	12/20/2041	0	X X X
38380T-NA-0	GNR 2016-170		1.A	473,506	738,411	470,439	474,508	0	1,002	0	0	2.500	7.644	MON	1,538	0	12/05/2025	04/20/2046	4,310	X X X
38381P-B2-8	GNR CF-7630 AL	CF	1.A	5,271,680	5,833,118	5,234,042	5,290,134	0	18,453	0	0	4.500	5.253	MON	95,517	109,371	06/27/2025	08/01/2055	176,317	X X X
38382M-ZE-2	GNR 2021-8 KC	CF	1.A	19,001,590	19,156,488	15,066,321	19,062,357	0	8,886	0	0	0.750	0.822	MON	11,973	143,674	02/19/2021	01/20/2051	25,493	X X X
38382N-XD-4	GNR 2021-23 MD	CF	1.A	12,215,158	12,154,386	10,030,468	12,185,646	0	(3,991)	0	0	1.000	0.948	MON	10,129	121,544	02/18/2021	02/20/2051	39,211	X X X
38383C-UJ-7	GNR 2021-188 BH	CF	1.A	2,498,660	5,300,000	2,593,678	2,538,550	0	39,890	0	0	1.500	4.656	MON	9,054	39,750	06/20/2025	10/20/2051	121,407	X X X
38383L-ZR-4	GNR 2022-213 PY	CF	1.A	3,380,121	4,220,000	3,386,611	3,406,321	0	26,200	0	0	3.500	5.250	MON	12,308	61,542	06/27/2025	11/20/2048	22,075	X X X
38385B-4R-8	GNR 2025-6 KY	CF	1.A	6,177,601	7,722,001	6,142,257	6,219,801	0	42,200	0	0	3.500	4.866	MON	98,348	135,135	06/26/2025	06/20/2052	218,518	X X X
38385H-4Z-7	GNR 2025-199		1.A	4,946,186	6,104,048	4,898,712	4,948,677	0	2,491	0	0	3.500	5.329	MON	17,803	0	12/09/2025	11/20/2055	28,138	X X X

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
38385H-6T-9	GNR 2025-193		1.A	10,439,365	13,705,859	10,107,057	10,438,514	0	(851)	0	0	3.500	5.557	MON	39,975	39,859	12/01/2025	11/20/2055	118,500	X X X
38385H-6V-4	GNR 2025-193		1.A	1,189,044	2,188,163	1,179,571	1,191,557	0	2,513	0	0	2.500	8.760	MON	4,559	0	12/09/2025	06/20/2051	10,037	X X X
38385K-BK-5	GNR 2025-210 GZ		1.A	3,553,906	5,000,000	3,460,300	3,554,309	0	403	0	0	3.500	9.209	MON	486	0	12/05/2025	04/20/2052	2,740	X X X
38385K-BY-5	GNR 2025-210 HZ		1.A	8,430,469	10,000,000	8,262,200	8,430,937	0	468	0	0	4.000	6.858	MON	1,111	0	12/05/2025	10/20/2052	4,554	X X X
1019999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Gu			178,172,973	237,738,827	173,050,367	178,621,306	0	517,392	0	0	X X X	X X X	X X X	656,275	2,304,715	X X X	X X X	2,191,912	X X X
38378B-QF-9	GNR 2012-27 C	CF	1.A	1,940,272	1,934,755	1,879,453	1,932,862	0	(169)	0	0	3.090	3.075	MON	4,982	59,778	02/13/2012	03/16/2044	8,115	X X X
38378B-QF-9	GNR 2012-27 C		1.A	588,586	586,912	570,136	586,338	0	(51)	0	0	3.090	3.075	MON	1,511	18,136	02/13/2012	03/16/2044	0	X X X
38378Y-S8-3	GNR 2014-34 PA	CF	1.A	186,381	185,166	172,576	185,187	0	(136)	0	0	2.470	2.413	MON	381	4,575	12/10/2014	09/16/2053	0	X X X
38379R-Y5-6	GNR 2017-128 AN	CF	1.A	486,127	710,403	496,818	488,952	0	2,825	0	0	2.600	5.610	MON	1,539	4,618	08/27/2025	12/16/2056	2,761	X X X
38380J-3C-0	GNR 2018-87 B	CF	1.A	11,693,906	13,000,000	11,252,185	12,368,671	0	292,648	0	0	3.000	4.041	MON	32,500	390,000	08/27/2018	04/16/2060	7,958	X X X
38380M-FQ-9	GNR 2018-114 C	CF	1.A	9,678,300	10,553,048	9,878,593	10,310,707	0	60,194	0	0	3.100	4.174	MON	27,262	327,145	08/21/2018	10/16/2059	144,354	X X X
38380M-RE-3	GNR 2018-142		1.A	2,137,930	2,696,906	2,093,288	2,139,297	0	1,367	0	0	3.250	5.250	MON	7,304	0	12/05/2025	09/16/2058	9,123	X X X
38381E-EB-0	GNR 2021-203 B	CF	1.A	5,750,550	9,830,000	5,855,310	5,905,569	0	155,019	0	0	2.000	7.287	MON	8,192	98,300	06/18/2025	04/16/2062	188,006	X X X
38381E-TU-2	GNR 2022-3 B	CF	1.A	2,883,344	5,600,000	2,798,713	2,964,114	0	80,770	0	0	1.850	7.205	MON	38,850	51,800	06/16/2025	02/16/2061	106,878	X X X
38381E-X3-7	GNR 2022-59 C	CF	1.A	886,163	1,786,000	717,232	898,761	0	12,598	0	0	2.250	5.066	MON	8,372	20,093	06/16/2025	02/16/2062	35,555	X X X
38381H-7P-0	GNR 2023-73 GB	CF	1.A	10,299,960	14,044,901	10,205,838	10,354,209	0	54,249	0	0	3.250	6.089	MON	38,038	114,115	08/27/2025	08/16/2064	52,908	X X X
38381H-BJ-9	GNR 2022-96	CF	1.A	14,962,500	20,000,000	14,671,324	15,004,138	0	41,638	0	0	2.250	5.098	MON	37,500	37,500	11/06/2025	05/16/2057	79,972	X X X
38381H-FN-6	GNR 2022-102 CB	CF	1.A	4,592,319	8,074,407	4,649,052	4,700,884	0	108,565	0	0	2.250	6.771	MON	83,772	90,837	06/16/2025	06/16/2064	154,518	X X X
38381H-GG-0	GNR 2022-113		1.A	4,837,597	8,377,924	4,842,775	4,845,277	0	7,680	0	0	2.000	6.405	MON	13,963	0	12/08/2025	09/16/2061	21,892	X X X
38381H-MM-0	GNR 2022-123 DB	CF	1.A	14,107,130	28,607,615	14,048,342	14,191,751	0	84,621	0	0	1.500	6.438	MON	35,760	107,279	08/27/2025	11/16/2063	81,893	X X X
38381H-Q2-0	GNR 2023-16	CF	1.A	1,544,640	2,325,354	1,478,259	1,544,236	0	(405)	0	0	3.500	6.566	MON	6,782	6,763	12/01/2025	07/16/2063	10,504	X X X
38381H-V6-5	GNR 2023-8	CF	1.A	2,265,152	2,998,003	2,157,070	2,262,296	0	(2,856)	0	0	3.750	5.765	MON	9,369	9,340	12/01/2025	01/16/2065	14,118	X X X
38381H-W7-2	GNR 2023-8 BC	CF	1.A	6,424,888	8,487,828	6,397,276	6,456,199	0	31,311	0	0	3.750	5.607	MON	26,524	79,574	09/03/2025	01/16/2065	74,912	X X X
38381J-F8-5	GNR 2023-177 BH	CF	1.A	1,102,444	1,580,000	1,105,885	1,126,380	0	23,937	0	0	3.000	7.485	MON	3,950	23,125	08/08/2025	02/16/2065	5,668	X X X
38381J-QQ-3	GNR 2023-124		1.A	2,861,406	4,000,000	2,894,414	2,862,535	0	1,128	0	0	3.250	5.618	MON	0	0	12/12/2025	09/16/2064	16,913	X X X
38381K-AF-1	GNR 2024-29	CF	1.A	5,068,993	6,781,262	4,994,783	5,074,396	0	5,403	0	0	2.500	4.405	MON	14,128	14,128	11/05/2025	08/16/2064	24,480	X X X
38381K-AN-4	GNR 2024-29	CF	1.A	10,006,563	11,000,000	9,953,363	10,010,356	0	3,793	0	0	4.500	5.171	MON	41,250	82,500	10/09/2025	10/16/2065	173,555	X X X
38381K-CV-4	GNR 2024-67 LD	CF	1.A	8,753,125	10,000,000	8,821,315	8,796,644	0	43,519	0	0	4.250	5.677	MON	35,417	141,667	08/06/2025	10/16/2065	43,183	X X X
38381L-3E-0	GNR 2025-17 B	CF	1.A	4,265,625	5,000,000	4,352,087	4,293,530	0	27,905	0	0	4.500	5.809	MON	84,375	112,500	06/25/2025	12/16/2066	132,045	X X X
38381L-7R-7	GNR 2025-35	CF	1.A	1,388,315	3,233,338	1,140,950	1,403,185	0	14,871	0	0	1.000	7.406	MON	2,694	5,389	10/08/2025	06/16/2062	11,130	X X X
38381L-8B-1	GNR 2025-35	CF	1.A	2,667,196	5,707,617	2,372,473	2,700,482	0	33,285	0	0	1.000	8.071	MON	4,756	9,513	10/08/2025	06/16/2062	70,841	X X X
38381L-BH-4	GNR 2024-56	CF	1.A	14,014,688	16,500,000	13,418,658	14,025,011	0	10,324	0	0	4.000	5.080	MON	55,000	110,000	10/07/2025	11/16/2065	236,887	X X X
38381L-CZ-3	GNR 2043-73	CF	1.A	18,429,244	23,789,262	18,246,404	18,466,774	0	37,530	0	0	3.500	5.554	MON	69,385	138,771	10/10/2025	11/01/2064	100,333	X X X
38381L-M4-1	GNR 2024-191 B	CF	1.A	1,235,828	1,464,210	1,235,579	1,239,972	0	4,144	0	0	4.500	5.543	MON	5,491	21,963	08/07/2025	05/16/2065	6,580	X X X
38381L-VT-6	GNR 2024-170 M	CF	1.A	887,969	1,464,219	870,686	893,540	0	5,571	0	0	3.000	4.933	MON	3,661	14,642	08/11/2025	10/16/2065	5,218	X X X
38381L-WA-6	GNR 2024-170 H	CF	1.A	736,362	909,089	752,243	737,501	0	1,139	0	0	4.250	5.822	MON	3,220	19,318	06/26/2025	03/16/2066	3,914	X X X
38381L-WN-8	GNR 2024-169		1.A	6,281,211	7,767,692	6,106,724	6,283,793	0	2,582	0	0	4.000	5.751	MON	0	0	12/08/2025	10/01/2064	24,931	X X X
38381L-WP-3	GNR 2024-169 E	CF	1.A	2,926,372	4,113,051	2,868,113	2,931,902	0	5,530	0	0	3.500	5.550	MON	11,996	35,989	08/27/2025	11/01/2064	16,090	X X X
38381M-5Q-9	GNR 2025-166 D	CF	1.A	13,721,757	15,107,388	13,440,892	13,745,921	0	24,163	0	0	4.500	5.765	MON	56,653	113,305	10/02/2025	02/16/2065	1,510,924	X X X
38381M-GB-0	GNR 2025-68 B	CF	1.A	20,078,738	23,062,441	20,179,557	20,159,308	0	80,571	0	0	4.500	5.691	MON	86,484	345,937	08/06/2025	12/16/2066	102,233	X X X
38381M-R3-6	GNR 2025-142	CF	1.A	1,956,757	3,974,372	1,908,811	1,973,499	0	16,742	0	0	1.750	7.441	MON	5,796	11,592	10/07/2025	05/16/2065	451,850	X X X
38381M-U8-1	GNR 2055-144	CF	1.A	3,814,294	7,131,604	3,762,423	3,855,416	0	41,122	0	0	1.640	7.727	MON	9,747	19,451	10/01/2025	08/16/2064	796,002	X X X
38381M-US-7	GNR 2025-107 C	CF	1.A	3,109,770	3,395,901	3,180,165	3,115,524	0	5,755	0	0	5.000	5.607	MON	14,150	56,598	08/11/2025	07/16/2066	16,217	X X X
38381M-XW-5	GNR 2025-130 D	CF	1.A	13,311,328	15,000,000	13,362,257	13,373,701	0	62,373	0	0	4.500	5.859	MON	56,250	225,000	08/07/2025	03/16/2066	66,916	X X X
38384R-BJ-4	GNR 2025-186		1.A	11,533,085	16,243,781	11,316,392	11,541,623	0	8,539	0	0	3.250	5.916	MON	0	0	12/05/2025	10/16/2064	48,843	X X X

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
38384R-CG-9	GNR 2025-181		1.A	1,848,953	3,710,662	1,640,709	1,852,771	0	3,818	0	0	1.750	6.839	MON	5,411	0	12/03/2025	05/16/2065	9,430	XXX
38384T-EF-5	GNR 2025-202		1.A	1,143,677	1,293,089	1,131,946	1,143,891	0	214	0	0	4.500	5.483	MON	0	0	12/08/2025	09/16/2067	4,648	XXX
1029999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)			246,409,445	332,028,200	243,221,069	248,747,103	0	1,393,826	0	0	XXX	XXX	XXX	952,415	2,921,241	XXX	XXX	4,872,298	XXX
3128JR-GC-4	FHARM PL 847395		1.A	53,964	53,762	55,049	53,690	0	(36)	0	0	6.420	6.450	MON	288	3,547	03/09/2007	07/01/2034	0	XXX
3128M8-H4-9	FHLMC G06251		1.A	28,717	28,816	28,248	28,733	0	2	0	0	4.000	4.061	MON	96	1,153	05/02/2011	02/01/2041	677	XXX
31292H-VC-5	FHLMC C01511		1.A	4,641	4,456	4,622	4,547	0	(7)	0	0	6.000	5.172	MON	22	267	04/30/2003	03/01/2033	0	XXX
312941-NJ-2	FHLMC A93093		1.A	12,308	12,302	12,418	12,300	0	(1)	0	0	4.500	4.509	MON	46	554	03/01/2011	07/01/2040	444	XXX
312944-AC-5	FHLMC A95403		1.A	12,239	12,849	12,444	12,414	0	18	0	0	3.500	4.200	MON	37	450	05/02/2011	12/01/2040	478	XXX
312945-WF-1	FHLMC A96946		1.A	21,988	22,379	21,860	22,091	0	10	0	0	4.000	4.269	MON	75	895	03/07/2011	02/01/2041	610	XXX
312945-ZB-7	FHLMC A97038		1.A	24,302	24,708	24,251	24,409	0	10	0	0	4.000	4.252	MON	82	988	03/01/2011	02/01/2041	663	XXX
31296P-AS-1	FHLMC A14517		1.A	3,162	3,266	3,317	3,212	0	5	0	0	5.000	5.557	MON	14	163	07/28/2004	10/01/2033	0	XXX
31296T-WM-2	FHLMC A18752	CF	1.A	10,192	10,221	10,243	10,197	0	0	0	0	5.000	5.067	MON	43	511	02/06/2004	02/01/2034	0	XXX
31307B-BG-4	FGCI J22739	CF	1.A	32,813	32,823	32,400	32,797	0	(2)	0	0	2.500	2.498	MON	68	828	06/26/2013	03/01/2028	0	XXX
31307B-BG-4	FGCI J22739		1.A	17,437	17,442	17,217	17,428	0	(1)	0	0	2.500	2.498	MON	36	439	06/26/2013	03/01/2028	0	XXX
3136A0-X2-8	FNR 2011-85 JB	CF	1.A	1,588,383	1,607,980	1,577,153	1,598,725	0	685	0	0	4.000	4.107	MON	5,360	64,387	08/31/2011	09/25/2041	0	XXX
3136A0-X2-8	FNR 2011-85 JB		1.A	113,452	114,852	112,650	114,191	0	49	0	0	4.000	4.107	MON	383	4,569	08/31/2011	09/25/2041	0	XXX
3136A1-J3-0	FNR 2011-112 DB	CF	1.A	737,666	712,721	697,514	720,329	0	(743)	0	0	4.000	3.755	MON	2,376	28,509	02/08/2012	11/25/2041	0	XXX
3136A1-YM-1	FNR 2011-101 LB	CF	1.A	2,663,008	2,693,733	2,649,114	2,679,019	0	1,023	0	0	4.000	4.101	MON	8,979	107,749	09/07/2011	10/25/2041	0	XXX
3136A2-JY-0	FNR 2011-111 HB	CF	1.A	1,372,965	1,312,273	1,308,119	1,324,762	0	(2,016)	0	0	4.000	3.649	MON	4,374	52,522	12/21/2011	11/25/2041	0	XXX
3136A2-JY-0	FNR 2011-111 HB		1.A	102,852	98,306	97,994	99,241	0	(151)	0	0	4.000	3.649	MON	328	3,952	12/21/2011	11/25/2041	0	XXX
3136A2-QC-0	FNR 2011-123 BL	CF	1.A	4,848,825	4,747,931	4,486,551	4,794,073	0	(5,955)	0	0	4.000	3.877	MON	15,826	189,917	11/17/2011	12/25/2041	0	XXX
3136A3-MT-5	FNR 2011-146 CY	CF	1.A	1,584,726	1,591,190	1,530,137	1,586,500	0	81	0	0	3.500	3.538	MON	4,641	55,708	01/09/2012	11/25/2041	0	XXX
3136A3-MT-5	FNR 2011-146 CY		1.A	284,438	285,598	274,640	284,756	0	15	0	0	3.500	3.538	MON	833	10,015	01/09/2012	11/25/2041	0	XXX
3136AB-DL-4	FNR 2012-147 WN	CF	1.A	69,379	64,576	65,177	65,609	0	(201)	0	0	4.500	3.842	MON	242	2,906	03/20/2014	01/25/2033	0	XXX
3136AC-YJ-4	FNR 2013-18 CY	CF	1.A	547,761	575,431	568,730	572,042	0	1,182	0	0	2.500	2.926	MON	1,199	14,386	03/14/2013	03/25/2028	0	XXX
3136AD-CF-4	FNR 2013-23 NB	CF	1.A	1,295,749	1,283,317	1,273,668	1,282,081	0	(716)	0	0	3.000	2.917	MON	3,208	38,591	02/15/2013	03/25/2028	0	XXX
3136AD-CF-4	FNR 2013-23 NB		1.A	306,390	303,450	301,169	303,158	0	(169)	0	0	3.000	2.917	MON	759	9,144	02/15/2013	03/25/2028	0	XXX
3136AH-YH-7	FNR 2013-135 KN	CF	1.A	648,334	741,483	734,021	733,560	0	3,672	0	0	2.500	3.751	MON	1,545	18,537	12/04/2013	01/25/2029	4,407	XXX
3136AP-5G-3	FNR 2015-67 QV	CF	1.A	1,731,950	1,687,907	1,676,608	1,688,591	0	(2,438)	0	0	3.000	2.710	MON	4,220	50,637	03/08/2016	12/25/2040	182,560	XXX
3136AP-X4-9	FNR 2015-58 VL	CF	1.A	3,853,227	3,807,419	3,583,511	3,815,464	0	(2,240)	0	0	3.000	2.888	MON	9,519	114,223	04/21/2016	07/25/2045	82,638	XXX
3136BF-GE-7	FNR 2021-8 DG	CF	1.A	19,981,800	19,978,679	15,567,201	19,975,916	0	(948)	0	0	1.000	0.995	MON	16,649	199,787	02/18/2021	03/25/2051	31,868	XXX
3137A5-M3-5	FHR 3795 B		1.A	71	80	80	80	0	0	0	0	3.500	4.526	MON	0	3	02/10/2011	01/15/2026	1	XXX
3137A6-7G-1	FHR 3798 CY	CF	1.A	1,961	2,116	2,113	2,112	0	6	0	0	3.500	4.189	MON	6	78	03/28/2011	01/15/2026	7	XXX
3137A6-7G-1	FHR 3798 CY		1.A	500	540	539	539	0	2	0	0	3.500	4.189	MON	2	20	03/28/2011	01/15/2026	1	XXX
3137A6-SU-7	FHR 3812 AK	SD	1.A	2,285	2,366	2,361	2,362	0	3	0	0	3.500	3.824	MON	7	83	06/20/2011	02/15/2026	0	XXX
3137A6-SU-7	FHR 3812 AK	CF	1.A	1,142	1,183	1,181	1,181	0	2	0	0	3.500	3.824	MON	3	41	06/20/2011	02/15/2026	0	XXX
3137A7-HC-7	FHR 3800 KE	CF	1.A	119	130	129	129	0	0	0	0	3.500	4.251	MON	0	5	03/03/2011	02/15/2026	0	XXX
3137A7-HC-7	FHR 3800 KE		1.A	416	452	451	451	0	2	0	0	3.500	4.251	MON	1	17	03/03/2011	02/15/2026	1	XXX
3137AK-N9-8	FHR 3979 HB	CF	1.A	349,016	339,572	337,198	339,618	0	(459)	0	0	3.000	2.765	MON	849	10,187	08/07/2012	01/15/2027	0	XXX
3137AM-AM-9	FHR 3997 GK	CF	1.A	115,490	115,527	104,601	115,451	0	(1)	0	0	2.000	2.006	MON	193	2,313	02/15/2012	01/15/2041	0	XXX
3137AM-AM-9	FHR 3997 GK		1.A	192,484	192,544	174,335	192,418	0	(2)	0	0	2.000	2.006	MON	321	3,858	02/15/2012	01/15/2041	0	XXX
3137AM-SC-2	FHR 4010 DB	CF	1.A	319,144	311,004	308,573	311,078	0	(481)	0	0	3.000	2.780	MON	778	9,330	08/07/2012	03/15/2027	0	XXX
3137AM-VQ-7	FHR 4018 B	CF	1.A	21,942	21,463	21,402	21,450	0	(22)	0	0	3.500	3.313	MON	63	748	03/27/2012	03/15/2027	62	XXX
3137AM-VQ-7	FHR 4018 B		1.A	5,119	5,007	4,993	5,004	0	(5)	0	0	3.500	3.313	MON	15	173	03/27/2012	03/15/2027	16	XXX
3137AN-E8-4	FHR 4015 YB	CF	1.A	3,135,938	3,000,000	2,899,344	3,023,413	0	(10,546)	0	0	3.500	3.152	MON	8,750	104,794	05/31/2012	03/15/2032	0	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
3137AN-E8-4	FHR 4015 YB		1.A	940,781	900,000	869,803	907,024	0	(3,164)	0	0	3.500	3.152	MON	2,625	31,706	05/31/2012	03/15/2032	0	X X X
3137AQ-XZ-6	FHR 4058 MA	CF	1.A	56,031	57,690	56,254	57,469	0	52	0	0	2.000	2.261	MON	96	1,154	05/09/2014	07/15/2041	0	X X X
3137AT-B8-4	FHR 4096 GY	CF	1.A	783,847	762,433	758,294	762,835	0	(1,496)	0	0	3.000	2.763	MON	1,906	22,873	08/24/2012	08/15/2027	0	X X X
3137AT-TJ-1	FHR 4104 KJ	CF	1.A	4,541,909	4,444,682	4,322,751	4,460,606	0	(3,416)	0	0	3.000	2.838	MON	11,112	134,033	09/19/2012	09/15/2032	0	X X X
3137AT-TJ-1	FHR 4104 KJ		1.A	586,053	573,508	557,775	575,562	0	(441)	0	0	3.000	2.838	MON	1,434	16,772	09/19/2012	09/15/2032	0	X X X
3137AV-K4-8	FHR 4116 BA	CF	1.A	9,748,179	9,464,251	9,252,350	9,482,001	0	(13,629)	0	0	3.200	2.942	MON	25,238	302,856	05/16/2013	12/15/2041	0	X X X
3137AY-5U-1	FHR 4150 JV	CF	1.A	1,875,720	1,856,000	1,771,990	1,857,191	0	(1,672)	0	0	3.000	2.921	MON	4,640	55,749	02/25/2013	10/15/2031	0	X X X
3137AY-5U-1	FHR 4150 JV		1.A	252,656	250,000	238,684	250,160	0	(225)	0	0	3.000	2.921	MON	625	7,431	02/25/2013	10/15/2031	0	X X X
3137AY-D3-2	FHR 4166 PV	CF	1.A	1,476,387	1,428,456	1,419,051	1,430,330	0	(2,142)	0	0	3.250	2.960	MON	3,869	46,566	02/20/2013	07/15/2037	0	X X X
3137AY-D3-2	FHR 4166 PV		1.A	2,364,404	2,287,643	2,272,580	2,290,644	0	(3,430)	0	0	3.250	2.960	MON	6,196	74,204	02/20/2013	07/15/2037	0	X X X
3137B6-TQ-4	FHR 4286 JL	CF	1.A	641,671	743,428	734,408	732,098	0	4,511	0	0	2.500	3.850	MON	1,549	18,579	12/16/2013	12/15/2028	2,927	X X X
3137F9-AR-2	FHR 5072 QC	CF	1.A	8,108,709	8,113,463	6,616,382	8,108,380	0	(54)	0	0	1.000	1.001	MON	6,761	81,135	02/19/2021	10/25/2050	8,277	X X X
3137FD-4Z-2	FHR 4748 QV	CF	1.A	292,920	288,568	288,016	288,338	0	(318)	0	0	3.500	3.293	MON	842	10,100	01/25/2018	12/15/2040	92,754	X X X
3137FY-AX-4	FHR 5092 BA		1.A	692,413	696,768	562,667	693,762	0	228	0	0	1.250	1.304	JAJO	2,177	8,710	10/18/2021	02/25/2049	2,584	X X X
3137GA-B7-1	FHR 3726 PC	CF	1.A	2,276	2,278	2,270	2,276	0	0	0	0	2.500	2.513	MON	5	57	09/30/2010	08/15/2040	0	X X X
31380J-D2-6	FNMA 441221		1.A	3,843	3,774	3,963	3,776	0	(6)	0	0	7.000	6.679	MON	22	264	03/11/1999	09/01/2028	0	X X X
31385J-DJ-4	FNMA 545605		1.A	116	98	103	107	0	(1)	0	0	7.000	3.254	MON	1	7	11/30/2015	05/01/2032	7	X X X
31389L-5E-5	FNARM PL 629145		1.A	15,835	15,439	15,746	15,508	0	(19)	0	0	5.620	5.417	MON	72	999	09/03/2002	07/01/2032	0	X X X
31390W-PE-6	FNMA 658421	CF	1.A	16,253	15,905	16,126	16,043	0	(16)	0	0	5.500	5.128	MON	73	875	07/16/2003	07/01/2033	0	X X X
31393C-W5-8	FNR 2003-W8 1A4	CF	1.A	185,752	181,221	183,382	182,487	0	(56)	0	0	4.780	4.622	MON	722	8,662	05/19/2009	12/25/2042	0	X X X
31393R-WG-1	FHR 2631 MD	CF	1.A	146,949	144,599	148,187	144,935	0	(67)	0	0	5.000	4.905	MON	602	7,287	09/02/2009	06/15/2033	3	X X X
31393R-WG-1	FHR 2631 MD		1.A	250,861	246,849	252,974	247,423	0	(114)	0	0	5.000	4.905	MON	1,029	12,914	09/02/2009	06/15/2033	14	X X X
31394C-VS-8	FNR 2005-20 QH	SD	1.A	282,733	273,834	281,108	275,511	0	(287)	0	0	5.000	4.770	MON	1,141	13,692	09/15/2009	03/25/2035	0	X X X
31394C-VS-8	FNR 2005-20 QH	CF	1.A	203,568	197,160	202,397	198,368	0	(206)	0	0	5.000	4.770	MON	822	9,858	09/15/2009	03/25/2035	0	X X X
31395E-WF-0	FHR 2844 PE	CF	1.A	296,932	287,065	294,753	290,054	0	(274)	0	0	5.000	4.780	MON	1,196	14,353	04/24/2009	08/15/2034	0	X X X
31395J-SP-2	FHR 2890 PE	CF	1.A	1,174,972	1,148,071	1,180,085	1,153,408	0	(655)	0	0	5.000	4.852	MON	4,784	57,403	09/16/2009	11/15/2034	0	X X X
31395M-QK-8	FHR 2935 HJ		1.A	35,565	34,445	35,413	34,690	0	(27)	0	0	5.000	4.780	MON	144	1,725	10/06/2009	02/15/2035	0	X X X
31395M-QK-8	FHR 2935 HJ	CF	1.A	50,293	48,710	50,078	49,055	0	(38)	0	0	5.000	4.780	MON	203	2,443	10/06/2009	02/15/2035	0	X X X
31395U-6Q-9	FHR 2981 NE	CF	1.A	263,054	257,738	265,129	258,764	0	(133)	0	0	5.000	4.872	MON	1,074	12,887	09/15/2009	05/15/2035	0	X X X
31395W-4L-8	FHR 3003 LD	CF	1.A	64,519	62,830	64,488	63,163	0	(42)	0	0	5.000	4.825	MON	262	3,142	05/28/2009	12/15/2034	0	X X X
31396Q-NY-1	FNR 2009-55 PY	CF	1.A	1,345,422	1,322,110	1,358,463	1,325,950	0	(773)	0	0	5.000	4.889	MON	5,509	66,105	08/25/2009	07/25/2039	0	X X X
31397Q-NE-4	FNR 2011-9 HB	CF	1.A	3,306	3,580	3,570	3,570	0	12	0	0	3.500	4.208	MON	10	131	03/28/2011	02/25/2026	36	X X X
31397Q-NE-4	FNR 2011-9 HB		1.A	668	723	721	721	0	2	0	0	3.500	4.208	MON	2	26	03/28/2011	02/25/2026	15	X X X
31398E-FE-9	FHR 3538 GX	CF	1.A	618,994	586,029	588,923	589,710	0	(1,433)	0	0	4.500	3.975	MON	2,198	26,556	01/17/2014	06/15/2029	1,187	X X X
31398E-FE-9	FHR 3538 GX		1.A	433,296	410,221	412,246	412,797	0	(1,003)	0	0	4.500	3.975	MON	1,538	18,612	01/17/2014	06/15/2029	985	X X X
31402C-U6-7	FNMA 725205	CF	1.A	14,542	14,620	14,842	14,556	0	1	0	0	5.000	5.085	MON	61	731	09/15/2004	03/01/2034	0	X X X
31402C-VN-9	FNMA 725221	CF	1.A	11,941	12,031	12,365	11,963	0	2	0	0	5.500	5.630	MON	55	662	06/22/2004	01/01/2034	0	X X X
31402C-WH-1	FNMA 725248	CF	1.A	14,655	14,668	14,876	14,637	0	(1)	0	0	5.000	5.012	MON	61	733	12/09/2004	03/01/2034	0	X X X
31402C-YK-2	FNMA 725314	CF	1.A	18,155	18,272	18,543	18,183	0	2	0	0	5.000	5.102	MON	76	914	12/20/2004	04/01/2034	0	X X X
31402R-GD-5	FNMA 735596	CF	1.A	20,009	19,753	20,553	19,860	0	(11)	0	0	5.500	5.276	MON	91	1,086	05/23/2005	11/01/2034	0	X X X
31402W-JN-9	FNMA 740169	CF	1.A	14,936	15,032	15,265	14,957	0	2	0	0	5.500	5.612	MON	69	827	06/21/2004	09/01/2033	0	X X X
31416X-KM-1	FN AB2099		1.A	17,960	17,901	18,023	17,928	0	(3)	0	0	4.500	4.447	MON	67	806	03/01/2011	01/01/2041	657	X X X
31417G-RM-0	FN AB9491		1.A	10,390	10,483	10,328	10,447	0	7	0	0	2.500	2.673	MON	22	262	12/19/2013	05/01/2028	1,223	X X X
31418U-XR-0	FN AD6987		1.A	13,536	13,508	13,615	13,516	0	(2)	0	0	4.500	4.465	MON	51	608	03/01/2011	07/01/2040	490	X X X
46641A-AA-3	JPTAX 2013-2 A		1.B FE	301,670	297,212	287,968	299,778	0	(142)	0	0	4.000	3.734	MON	991	11,883	11/14/2013	08/26/2036	0	X X X

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
46641X-AA-3	JPTAX 2014-1 A		1.B FE	85,347	81,868	79,772	84,275	0	192	0	0	4.000	3.281	MON	273	3,275	06/11/2014	11/27/2038	0	X X X
1039999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC			84,378,323	83,446,771	76,170,606	83,559,937	0	(50,658)	0	0	X X X	X X X	X X X	184,532	2,198,637	X X X	X X X	415,592	X X X
3137BE-WR-1	FHMS Q001 A3	CF	1.A	5,627,504	5,463,797	5,338,312	5,500,152	0	(13,606)	0	0	3.815	3.555	MON	17,370	208,536	11/04/2014	02/25/2032	0	X X X
3138L0-JN-2	FN PL AM0268		1.A	1,008,672	970,670	942,648	978,634	0	(1,692)	0	0	3.140	2.849	MON	2,540	30,479	07/19/2012	08/25/2032	0	X X X
38381J-RQ-2	GNR 2023-143 B	CF	1.A	10,980,000	16,000,000	12,155,957	11,153,796	0	173,796	0	0	3.000	7.846	MON	40,000	200,000	07/09/2025	02/16/2065	57,590	X X X
38381L-2A-9	GNR 2025-19 B	CF	1.A	8,658,695	10,149,386	8,863,045	8,701,713	0	43,018	0	0	4.500	6.385	MON	38,060	190,301	07/08/2025	03/16/2066	45,362	X X X
38381M-FX-3	GNR 2025-77 C	CF	1.A	7,354,391	8,737,350	7,637,119	7,380,441	0	26,050	0	0	4.500	6.152	MON	32,765	163,825	07/08/2025	03/16/2066	39,051	X X X
83162C-RY-1	SBAP 2008-20H 1	CF	1.A	24,818	24,818	25,291	24,818	0	0	0	0	6.020	6.045	FA	623	1,494	08/05/2008	08/01/2028	0	X X X
83162C-SP-9	SBAP 2009-20F 1	CF	1.A	88,789	88,789	89,756	88,789	0	0	0	0	4.950	4.984	JD	366	4,395	06/11/2009	06/01/2029	0	X X X
1049999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RB			33,742,869	41,434,810	35,052,128	33,828,343	0	227,566	0	0	X X X	X X X	X X X	131,724	799,030	X X X	X X X	142,003	X X X
00179C-AA-6	AMSR 2024-SFR1 A		1.A FE	8,287,760	8,499,996	8,453,819	8,315,690	0	27,858	0	0	4.290	4.949	MON	30,388	212,713	05/05/2025	07/17/2041	60,826	X X X
00179D-AB-2	AMSR Trust 2021-SFR1 B		1.C FE	4,499,976	4,500,000	4,258,068	4,499,989	0	3	0	0	2.153	2.163	MON	3,768	96,885	05/06/2021	06/17/2038	27,006	X X X
00179W-AC-8	AMSR Trust 2022-SFR1 C		1.B FE	1,999,947	2,000,000	1,970,829	1,997,513	0	(666)	0	0	3.740	3.733	MON	6,233	74,800	02/15/2022	03/17/2039	2,000,000	X X X
00250E-AC-0	ADMT 2025-NQM2 A1		1.A	6,489,424	6,489,458	6,550,881	6,487,888	0	(1,536)	0	0	5.790	5.801	MON	31,312	219,181	05/12/2025	06/25/2070	36,473	X X X
00841W-BM-3	ABMT 2015-1 B3		1.A	375,023	370,622	360,798	371,885	0	(395)	0	0	3.610	3.644	MON	1,107	13,424	11/15/2017	01/25/2045	0	X X X
00841Y-AM-0	ABMT 2015-3 A12		1.A	1,063,080	1,067,751	1,007,496	1,064,245	0	94	0	0	3.440	3.481	MON	3,061	36,884	04/24/2015	04/25/2045	0	X X X
00841Y-CC-0	ABMT 2015-3 B2		1.A	426,648	449,917	379,314	438,306	0	53,616	0	0	3.440	3.978	MON	1,290	15,549	04/11/2016	04/25/2045	0	X X X
00842B-AS-6	ABMT 2015-5 B1		1.A	2,062,025	2,087,053	2,030,075	2,075,170	0	1,561	0	0	3.570	3.683	MON	6,209	74,595	08/11/2015	07/25/2045	175	X X X
00842T-AT-5	ABMT 2016-1 B2		1.A	1,814,264	1,801,108	1,742,248	1,791,912	0	(3,987)	0	0	3.620	3.605	MON	5,433	65,349	01/11/2018	12/25/2045	0	X X X
03464B-AD-0	Angel Oak Mortgage Trust 2022-1 M1		1.F	4,474,351	4,522,000	3,788,605	4,477,718	0	912	0	0	4.020	4.104	MON	15,149	181,812	02/08/2022	12/25/2066	403,957	X X X
03464P-AD-9	Angel Oak Mortgage 2022-2 M1		1.E	5,797,113	6,000,000	4,889,457	5,965,535	0	40,433	0	0	4.090	4.150	MON	20,492	245,713	03/10/2022	01/25/2067	480,747	X X X
03464U-AA-4	Angel Oak Mortgage Trust 2023-6 A1		1.A FE	1,229,479	1,233,942	1,243,454	1,229,116	0	(88)	0	0	6.500	6.572	MON	6,684	80,206	09/01/2023	12/25/2067	1	X X X
04542B-CW-0	CBASS 2003-CB2 M1		1.A FM	99,102	99,105	86,076	47,628	0	1,205	0	0	5.552	7.427	MON	459	0	04/25/2003	10/25/2032	0	X X X
05552U-AD-6	BINOM 2021-INV1 M1		1.A	4,749,816	4,750,000	3,952,075	4,774,070	0	(1,477)	0	0	3.450	3.417	MON	13,656	163,836	12/06/2021	06/25/2056	21,470	X X X
12546Y-AA-9	CHNGE 2022-2 A1		1.A FE	3,049,880	3,049,906	3,004,846	3,047,423	0	1,016	0	0	3.760	3.760	MON	9,556	114,585	02/22/2022	03/25/2067	49,193	X X X
12637L-AH-2	CSMLT 2015-2 A3		1.A	937,622	951,900	881,719	948,138	0	5,292	0	0	3.500	3.663	MON	2,776	33,318	09/24/2015	08/25/2045	0	X X X
126405-AD-1	CSMC 2020-RPL4 M1		1.A FE	1,850,308	2,477,400	1,968,839	1,938,012	0	45,903	0	0	2.500	5.099	MON	1,032	61,935	05/17/2023	01/25/2060	58,196	X X X
12649G-AP-1	CSMC 2014-OAK1 B2		1.A	698,875	701,725	688,524	699,553	0	375	0	0	3.600	3.641	MON	2,105	25,356	08/12/2015	11/25/2044	0	X X X
12649K-AV-9	CSMC 2015-WIN1 B2		1.A	1,334,137	1,345,702	1,312,384	1,331,365	0	(2,740)	0	0	3.770	3.884	MON	4,228	50,669	08/05/2015	12/25/2044	0	X X X
12649R-AF-9	CSMC 2015-2 A3		1.A	1,709,241	1,721,074	1,593,129	1,712,986	0	395	0	0	3.500	3.559	MON	5,020	60,218	03/18/2015	02/25/2045	0	X X X
12649R-BE-1	CSMC 2015-2 A14		1.A	3,393,588	3,530,390	3,185,066	3,456,491	0	6,571	0	0	3.000	3.280	MON	8,826	105,877	03/19/2015	02/25/2045	0	X X X
126673-AW-2	CWL 2004-6 1A1		1.A FM	347,300	376,477	368,747	359,370	0	(5,752)	0	0	4.272	2.176	MON	313	19,901	11/26/2013	12/25/2034	0	X X X
161542-DD-4	CFLAT 2003-C2 2AP		1.A FM	53,701	77,828	65,241	62,739	0	(73)	0	0	0.000	5.692	N/A	0	0	01/26/2004	08/25/2034	0	X X X
161546-FV-3	CFAB 2003-4 1A5		1.A FM	1,540,719	1,531,490	1,509,188	1,417,745	0	(34,338)	0	0	5.069	4.893	MON	6,469	74,717	01/11/2017	05/25/2033	109	X X X
161917-AC-3	CHASE 2024-RPL3 A1B		1.A	3,839,711	4,459,968	3,933,454	3,899,332	0	38,204	0	0	3.250	4.778	MS	38,653	144,949	06/25/2024	09/25/2064	152,349	X X X
19648G-CR-1	Colorado Housing and Finance Muni		1.A FE	3,864,677	3,715,000	3,833,750	3,835,763	0	(15,369)	0	0	6.458	5.836	MN	39,986	239,915	01/16/2024	05/01/2042	3,834,957	X X X
21872M-AJ-1	CAFL 2018-2 C		1.A FE	2,341,122	2,341,137	2,350,721	2,337,495	0	(687)	0	0	5.005	4.892	MON	9,764	132,104	12/06/2018	11/15/2052	0	X X X
21872U-AC-8	Colony American Finance 2020-1 A2		1.A FE	3,231,745	3,231,848	3,111,856	3,229,776	0	(219)	0	0	2.296	2.294	MON	6,184	74,203	03/05/2020	03/15/2050	2,682,632	X X X
21873A-AG-2	Colony American Finance 2020-4 B		1.A FE	4,282,000	4,218,232	4,188,913	4,220,845	0	(14,098)	0	0	1.707	1.401	MON	6,000	72,005	02/16/2021	12/15/2052	688,153	X X X
21873E-AC-3	Colony American Finance 2022-1 B		1.C FE	9,660,878	9,700,000	9,856,687	9,673,596	0	4,946	0	0	4.890	4.986	MON	40,519	487,032	06/24/2022	06/15/2055	830,890	X X X
225458-5Q-7	CSFB 2005-9 1A3		3.C FM	166,500	164,465	150,534	165,787	0	2,213	0	0	5.250	6.578	MON	720	8,577	09/01/2025	10/25/2035	0	X X X
31573C-AD-7	EFMT 2022-1		1.D	2,974,950	2,975,000	2,216,307	2,968,257	0	(1,664)	0	0	3.500	3.462	MON	8,677	104,244	01/14/2022	02/25/2026	749,185	X X X
33851F-BP-1	FSMT 2018-6RR B1		1.A	3,403,280	3,823,910	3,776,878	3,562,096	0	2,387	0	0	4.900	6.241	MON	15,614	187,573	03/26/2020	10/25/2048	41,952	X X X

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
36258W-AH-5	GSMBS 2020-PJ3		1.A	3,813,913	3,861,811	3,378,788	3,805,164	0	11,093	0	0	3.000	3.432	MON	9,655	115,855	10/30/2023	10/25/2050	3,472	X X X
36262C-AR-1	GSMBS 2021-PJ7 A14		1.A	5,793,945	6,250,000	4,276,206	5,845,812	0	7,583	0	0	2.500	2.932	MON	2,604	156,250	02/03/2022	01/25/2052	18,994	X X X
36263K-AH-4	GSMBS 2021-INV1 A8		1.A	750,000	1,000,000	687,790	774,790	0	15,513	0	0	5.600	8.355	MON	4,667	25,000	05/12/2022	12/25/2051	4,823	X X X
36266P-AJ-6	GSMBS 2022-MM1 A8		1.A	6,521,239	7,686,883	6,894,963	6,650,342	0	17,164	0	0	2.500	4.122	MON	3,203	192,172	04/24/2024	07/25/2052	47,022	X X X
36267E-BH-3	GSMBS 2022-PJ2 A22		1.A	3,829,049	4,514,307	4,045,451	3,936,893	0	44,856	0	0	2.500	4.595	MON	9,405	112,858	04/23/2024	06/25/2052	28,876	X X X
36269X-BJ-5	GSMBS 2024-PJ5 A21		1.A	4,965,308	5,000,000	5,135,621	4,970,986	0	1,637	0	0	6.000	6.153	MON	25,000	300,000	05/16/2024	09/25/2054	1	X X X
36270A-AB-0	GSMBS 2024-HE1 M1		1.C FE	1,000,000	1,000,000	1,007,259	1,000,000	0	0	0	0	5.911	5.984	MON	1,167	66,668	05/29/2024	08/25/2054	13,716	X X X
362957-AN-2	GSMBS 2025-PJ2 A13		1.A	3,993,903	4,000,000	4,097,932	3,993,055	0	(848)	0	0	4.854	4.865	MS	51,773	200,000	02/18/2025	07/25/2055	4,064,716	X X X
43730X-AF-1	HPA 2021-3 E2		2.C FE	3,593,835	3,593,976	3,342,764	3,590,310	0	(562)	0	0	3.347	3.353	MON	10,024	120,290	12/16/2021	01/17/2041	23,733	X X X
45129Y-5P-7	Idaho Housing & Finance Assoc Muni		1.B FE	1,175,000	1,175,000	1,156,801	1,175,000	0	0	0	0	5.547	5.547	JJ	32,589	65,177	03/07/2024	07/01/2049	1,207,589	X X X
45203M-XF-3	Illinois Housing Development Muni		1.A FE	1,480,000	1,480,000	1,477,578	1,480,000	0	0	0	0	5.914	5.914	AO	21,882	87,527	02/14/2024	04/01/2054	1,523,764	X X X
452766-AA-6	Imperial Fund Mortgage Trust 2022-NQM1 A		1.A	1,253,366	1,253,378	1,155,496	1,252,205	0	(304)	0	0	2.490	2.476	MON	2,601	31,237	02/01/2022	02/25/2067	33,994	X X X
452766-AC-2	Imperial Fund Mortgage Trust 2022-NQM1 A		1.D	1,999,982	2,000,000	1,586,556	1,998,895	0	(411)	0	0	3.510	3.514	MON	5,850	70,170	02/01/2022	02/25/2067	144,629	X X X
452766-AD-0	Imperial Fund Mortgage Trust 2022-NQM1 M		1.E	4,993,577	5,000,000	4,036,489	4,992,204	0	(526)	0	0	4.080	4.103	MON	17,000	203,750	02/01/2022	02/25/2067	693,915	X X X
45276K-AB-3	Imperial Fund Mortgage Trust 2022-NQM3 A		1.A	5,937,431	6,200,000	5,729,496	5,998,312	0	30,538	0	0	4.410	4.893	MON	22,785	273,992	04/20/2022	05/25/2067	461,226	X X X
45276N-AC-5	Imperial Fund Mortgage Trust 2022-NQM4 A		1.E	676,106	695,289	692,655	683,093	0	1,653	0	0	5.040	5.490	MON	2,920	35,043	06/03/2022	06/25/2067	26,225	X X X
45660N-JC-0	RAST 2002-A12 B3		6. FM	43,927	44,351	0	0	(4,416)	(2,029)	0	0	6.000	44.201	MON	222	0	12/10/2004	11/25/2032	0	X X X
46593F-AM-4	JPM Mortgage Trust 2022-INV3 A5B		1.A	8,080,715	11,589,950	8,470,158	8,421,281	0	165,821	0	0	3.000	5.558	MON	28,975	347,698	10/25/2022	09/25/2052	57,250	X X X
46629Q-AE-6	JPMAC 2006-CH2 AF4		1.A FM	58,672	76,197	45,293	48,349	0	(3,632)	0	0	5.763	3.131	MON	366	2,106	12/01/2006	10/25/2036	0	X X X
46648C-AH-7	JPMMT 2017-1 A8		1.A	3,559,345	3,651,781	3,307,901	3,596,586	0	8,405	0	0	3.450	3.660	MON	10,499	125,872	03/23/2017	01/25/2047	38,705	X X X
46656R-AS-9	JPM Mortgage Trust 2023-3 A5A		1.A	3,235,726	3,750,208	3,620,998	3,358,178	0	62,672	0	0	5.000	7.473	MON	15,626	187,510	10/18/2023	10/25/2053	1,256	X X X
552732-AD-1	MFA Trust 2021-INV2 M1		1.C	2,999,988	3,000,000	2,450,741	2,998,619	0	(553)	0	0	3.200	3.195	MON	8,000	95,977	11/09/2021	11/25/2051	11,198	X X X
55284P-AD-7	MFA Trust 2022-NQM1 A2		1.C	4,923,202	5,000,000	4,726,081	4,933,769	0	689	0	0	4.200	4.345	MON	17,500	210,000	03/21/2022	12/25/2066	1,147	X X X
55284P-AE-5	MFA Trust 2022-NQM1 A3		1.E	4,896,582	5,000,000	4,573,230	4,911,939	0	4,299	0	0	4.200	4.425	MON	17,500	210,000	03/21/2022	12/25/2066	1,147	X X X
55285Q-AB-8	MFA Trust 2022-NQM2 A2		1.B	1,158,477	1,204,112	1,190,469	1,172,789	0	4,684	0	0	4.000	4.508	MON	4,014	47,318	06/07/2022	05/25/2067	656	X X X
589929-PK-8	MLMI 1998-G1 M1		1.A FM	25,662	25,665	25,461	4,056	0	0	0	0	7.630	5.333	MON	163	462	03/05/1998	02/25/2027	0	X X X
59549W-AB-9	MDST 2003-11 M1		2.B FE	141,823	141,993	142,413	140,703	0	1,104	0	0	5.598	7.289	MON	353	7,949	09/22/2005	07/15/2038	0	X X X
60416T-7V-4	Minnesota Housing Finance Agen Muni		1.B FE	1,935,000	1,935,000	1,939,206	1,935,000	0	0	0	0	5.900	5.900	JJ	57,083	114,165	01/24/2024	01/01/2049	1,992,083	X X X
61776Y-AB-5	MSRM 2024-RPL1 A2		1.A	14,489,478	15,900,000	15,043,314	14,503,507	0	13,632	0	0	4.000	4.434	DEC	10,600	648,986	11/04/2024	06/25/2064	16,218,000	X X X
647915-AC-1	NRZT 2023-1 B2		1.D	8,066,623	10,518,000	8,520,314	8,391,224	0	132,390	0	0	3.520	5.831	MON	6,171	372,288	05/10/2023	01/25/2063	231,469	X X X
64828M-AA-5	NRZT 2017-3A A1		1.A	167,584	161,138	156,442	163,855	0	53	0	0	4.000	3.515	MON	537	6,456	03/13/2020	04/25/2057	8,449	X X X
64829E-AF-1	NRZT 2015-2A B1		1.A FE	1,752,809	1,716,337	1,706,743	1,716,418	0	(3,910)	0	0	4.500	4.262	MON	6,436	77,235	02/09/2016	08/25/2055	2,287	X X X
64829X-AZ-5	NRZT 2018-5A B2		1.A	4,363,308	4,238,592	4,228,999	4,240,235	0	(19,938)	0	0	4.830	4.386	MON	17,060	205,844	11/28/2018	12/25/2057	0	X X X
67449K-AU-7	Onslow Bay Financial LLC 2025-J3 AF		1.A FE	4,594,004	4,594,121	4,593,315	4,593,256	0	(748)	0	0	5.734	5.653	OCT	48,292	65,507	09/30/2025	10/25/2055	5,014,861	X X X
693456-AG-0	PMTLT 2013-J1 A7		1.A	1,448,107	1,425,335	1,328,628	1,435,362	0	(1,278)	0	0	3.500	3.385	MON	4,157	49,885	03/07/2016	09/25/2043	52,979	X X X
70879Q-VZ-3	Pennsylvania Housing Finance Muni		1.B FE	3,150,000	3,150,000	3,135,439	3,150,000	0	0	0	0	5.800	5.800	AO	45,675	182,700	02/28/2024	10/01/2047	3,241,350	X X X
740943-AB-1	Pretium Mortgage Credit Partne PRET 2025		1.C FE	4,094,578	4,453,000	4,123,424	4,097,495	0	2,917	0	0	4.000	4.655	MON	14,843	44,530	09/16/2025	03/25/2065	17,243	X X X
74391E-AA-9	PRPM 2025-NQM1 A1 NQM1 A1		1.A	758,317	758,329	764,653	759,396	0	1,080	0	0	5.802	5.226	MON	3,667	40,333	02/13/2025	11/25/2069	30,686	X X X
74448N-AA-2	PRPM 2025-RPL4 LLC 2025-RPL4 A1		1.A	3,465,982	3,737,431	3,553,910	3,504,805	0	38,823	0	0	3.000	4.986	MON	9,344	65,405	05/19/2025	05/25/2055	100,709	X X X
74448N-AB-0	PRPM 2025-RPL4 LLC 2025-RPL4 A2		1.A	4,365,603	5,000,000	4,584,220	4,410,833	0	45,230	0	0	3.000	4.870	MON	12,500	87,500	05/19/2025	05/25/2055	125,887	X X X
749384-AU-7	Rocket Mortgage Trust 2021-5 A19		1.A	7,161,035	7,500,000	5,387,020	7,248,779	0	14,816	0	0	2.500	2.937	MON	15,625	187,500	02/01/2022	11/25/2051	22,824	X X X
74942C-AA-7	RCKT 2025-CES5 A1A		1.A	2,410,377	2,410,423	2,441,230	2,408,462	0	(1,915)	0	0	5.687	5.620	MON	11,423	79,964	05/14/2025	06/25/2055	27,165	X X X
74981C-AB-7	RUN 2022-NQM1 A2		1.A	16,017,059	16,542,000	13,757,647	16,152,724	0	103,995	0	0	4.010	4.374	MON	55,595	667,352	03/29/2022	03/25/2067	1,673,900	X X X
75409J-BA-4	RATE 2021-J1 A25		1.A	4,456,250	5,000,000	3,421,044	4,833,591	0	0	0	0	2.500	9.702	MON	10,417	125,000	02/18/2022	07/25/2051	90,594	X X X
760985-JL-6	RAMP 2002-RS2 AI5		1.A FM	147,292	149,440	148,787	144,466	0	0	0	0	4.540	5.811	MON	569	6,896	02/14/2013	03/25/2032	0	X X X
78471K-AP-6	SFPMT 2016-1A 1AMF		1.A	543,893	580,083	520,830	546,606	0	(4,237)	0	0	3.000	4.532	MON	1,450	17,402	09/18/2018	11/25/2046	23,622	X X X
79548K-XQ-6	SBM7 1997 HUD2 B1 M-24		1.A FM	124,948	126,827	903	903	(63,231)	0	0	0	6.580	34.725	MON	139	325	10/14/1997	07/25/2029	0	X X X
79625G-NC-3	City Of San Antonio Muni		1.D FE	5,000,000	5,000,000	4,967,611	5,000,000	0	0	0	0	5.569	5.569	FA	53,370	0	10/22/2025	02/01/2050	5,139,225	X X X

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
816935-AG-5	SEMT 2025-2 A7		1.A	6,999,612	7,000,000	7,151,646	6,999,987	0	375	0	0	4.960	4.960	MS	92,590	350,000	02/10/2025	03/25/2055	7,173,606	X X X
81744Y-AA-4	SEMT 2013-4 A1		1.A	670,220	753,057	660,410	698,585	0	2,232	0	0	2.330	3.287	MON	1,462	17,518	03/24/2014	04/25/2043	0	X X X
81745C-AA-1	SEMT 2013-7 A1		1.A	393,536	434,546	385,943	401,581	0	4,563	0	0	2.500	4.023	MON	905	10,864	03/25/2014	06/25/2043	0	X X X
81745C-AG-8	SEMT 2013-7 B3		1.A	681,019	661,184	646,273	663,952	0	744	0	0	3.510	3.024	MON	1,934	23,171	03/11/2020	06/25/2043	14,029	X X X
81746F-AG-0	SEMT 2017-6 A7		1.A	2,139,587	2,134,493	1,956,206	2,135,714	0	(485)	0	0	3.500	3.490	MON	6,226	74,707	08/16/2017	09/25/2047	48,150	X X X
81746H-AN-1	SEMT 2017-CH1 A13		1.A	121,904	118,370	112,460	120,238	0	2,033	0	0	4.000	3.762	MON	395	4,735	09/20/2017	10/15/2047	7	X X X
81746J-AN-7	SEMT 2017-CH2 A13		1.A	1,408,650	1,377,740	1,295,217	1,383,571	0	(6,099)	0	0	4.000	3.742	MON	4,592	55,109	11/07/2017	12/25/2047	26,114	X X X
81746J-CE-5	SEMT 2017-CH2 B2B		1.A	573,524	648,480	642,074	622,626	0	14,862	0	0	4.410	6.286	MON	2,388	28,880	03/23/2020	12/25/2047	1,806	X X X
81749Y-AL-5	SEMT 2025-6 A11		1.A	3,834,977	3,839,317	3,852,302	3,836,663	0	1,687	0	0	5.500	5.579	JJ	92,090	105,581	06/10/2025	07/25/2055	169,988	X X X
82280R-AG-4	SCOT 2017-1 A7		1.A	2,333,943	2,437,970	2,237,546	2,415,547	0	7,981	0	0	3.500	4.013	MON	7,111	85,329	03/16/2017	04/25/2047	180	X X X
85520E-AA-9	STAR 2025-SFR6 A		1.A FE	8,500,000	8,500,000	8,524,231	8,500,000	0	0	0	0	5.131	5.130	FA	173,286	183,706	07/16/2025	08/17/2042	388,029	X X X
872635-AC-1	TRK Investment Trust 2022-INV1 A3		1.D	9,999,640	10,000,000	8,541,568	9,992,659	0	(4,429)	0	0	3.700	3.703	MON	30,833	369,900	02/02/2022	02/25/2057	492,196	X X X
872635-AD-9	TRK Investment Trust 2022-INV1 M1		1.E	2,707,191	2,711,000	2,247,556	2,706,520	0	(368)	0	0	3.980	4.020	MON	9,009	108,273	02/02/2022	02/25/2057	224,225	X X X
87265X-AD-6	Toorak Mortgage Company 2022-INV2 M1		1.G	3,534,893	4,000,000	3,382,584	3,892,267	0	2,596	0	0	4.358	4.609	MON	14,525	172,705	05/19/2022	06/25/2057	4,014,525	X X X
88275F-ZT-9	Texas Department of Housing Muni		1.B FE	3,606,922	3,580,000	3,541,079	3,601,776	0	(2,616)	0	0	5.854	5.743	MS	69,858	209,573	01/16/2024	03/01/2048	3,684,787	X X X
89176L-AD-6	TPMT 2018-6 M1		1.A	6,086,641	6,500,000	5,776,055	6,316,043	0	38,039	0	0	3.750	4.506	MON	20,313	243,750	12/10/2018	03/25/2058	0	X X X
89177B-AB-1	TPMT 2019-1 A2		1.A	6,220,401	6,500,000	5,968,232	6,331,160	0	30,910	0	0	3.750	4.164	MON	20,313	243,750	01/24/2019	03/25/2058	207,186	X X X
89177L-AD-5	TPMT 2019-3 A2		1.B	5,972,338	6,000,000	5,669,789	5,976,930	0	739	0	0	4.000	4.052	MON	20,000	230,728	04/12/2019	02/25/2059	67,253	X X X
89181J-AF-9	TPMT 2023-1 A2		1.F	9,111,121	10,000,000	8,900,349	9,293,016	0	63,724	0	0	3.900	4.644	MON	32,564	393,362	01/24/2023	01/25/2063	358,131	X X X
89182J-AC-5	TPMT 2024-CES2 A2		1.A	1,862,909	1,863,000	1,883,816	1,860,117	0	(1,831)	0	0	6.480	6.462	MON	10,060	120,736	02/13/2024	02/25/2064	106,158	X X X
89182Q-AC-9	TPMT 2024-CES4 M1		1.E	1,999,995	2,000,000	2,006,297	1,999,927	0	(117)	0	0	5.573	5.615	MON	9,288	111,460	09/12/2024	09/25/2064	2,009,288	X X X
89183C-AA-3	TPMT 2024-CES1 A1A		1.A	571,134	571,144	574,243	570,065	0	(468)	0	0	5.850	5.795	MON	2,784	33,404	01/11/2024	01/25/2064	2,775	X X X
89183C-AB-1	TPMT 2024-CES1 A1B		1.A	1,627,728	1,627,760	1,637,769	1,624,596	0	(1,383)	0	0	6.050	5.996	MON	8,207	98,467	01/11/2024	01/25/2064	8,244	X X X
89183F-AB-4	TPMT 2024-3 A2		1.D	5,072,303	5,250,000	5,170,431	5,079,571	0	3,877	0	0	5.030	5.344	MON	21,906	266,539	07/18/2024	07/25/2065	182,340	X X X
89183L-AA-3	TPMT 2025-HE1 A1A		1.A FE	12,958,776	12,958,776	12,968,396	12,958,776	0	0	0	0	5.215	5.272	MON	12,961	270,400	08/04/2025	02/25/2055	134,089	X X X
89183P-AA-4	TPMT 2025-HE2 A1A		1.A FE	2,791,465	2,791,465	2,797,258	2,791,465	0	0	0	0	5.193	5.250	MON	1,986	36,436	09/25/2025	09/25/2065	21,966	X X X
89183P-AB-2	TPMT 2025-HE2 A1B		1.A FE	1,000,000	1,000,000	1,003,407	1,000,000	0	0	0	0	5.443	5.505	MON	746	13,642	09/25/2025	09/25/2065	7,324	X X X
89614Y-AG-1	TCN 2021-SFR1 F		3.B FE	999,989	1,000,000	989,624	857,525	0	(141,400)	0	0	3.692	(198.00	MON	3,077	36,920	11/04/2021	07/17/2038	6,703	X X X
90354X-AE-0	UWM Mortgage Trust 2021-INV1 A5		1.A	3,620,625	4,000,000	2,731,268	3,662,984	0	4,358	0	0	2.500	3.061	MON	8,333	100,000	02/15/2022	08/25/2051	10,959	X X X
91528A-AA-7	UNLOK 2024-2 A		2.B FE	1,789,721	1,797,766	1,799,979	1,789,780	0	39	0	0	6.500	6.595	MON	9,738	116,855	09/17/2024	10/25/2039	16,744	X X X
91528B-AA-5	UNLOK 2025-1 A		2.B FE	2,899,291	2,921,131	2,932,645	2,900,773	0	1,483	0	0	6.750	6.969	MON	16,431	98,588	06/25/2025	07/25/2041	25,519	X X X
91528J-AA-8	Unlock Hea Trust 2023-1 A		2.A FE	3,592,070	3,839,639	3,845,643	3,713,811	0	28,920	0	0	7.000	9.673	MON	4,480	268,775	09/26/2023	10/25/2038	5,922	X X X
917437-HL-2	Utah Housing Corp Muni		1.C FE	2,710,000	2,710,000	2,692,592	2,710,000	0	0	0	0	5.829	5.829	JJ	78,983	157,966	02/29/2024	01/01/2054	2,788,983	X X X
92812U-5H-7	Virginia Housing Development Muni		1.A FE	4,500,000	4,500,000	4,421,504	4,500,000	0	0	0	0	5.617	5.617	AO	63,191	252,765	03/12/2024	04/01/2054	4,626,383	X X X
97651L-AC-5	WIN 2015-4 A3		1.A	194,237	194,389	182,624	194,135	0	(7)	0	0	3.500	3.518	MON	567	6,804	06/17/2015	06/20/2045	0	X X X
97651L-CB-5	WIN 2015-4 B1		1.A	1,971,511	2,011,105	1,879,084	1,988,017	0	1,177	0	0	3.700	3.862	MON	6,201	74,427	06/18/2015	06/20/2045	0	X X X
97653B-CA-7	WIN 2015-A B2		1.A	891,025	910,952	873,816	898,152	0	(1,822)	0	0	3.850	4.009	MON	2,923	35,105	06/03/2015	06/20/2045	0	X X X
1059999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)			387,410,160	406,498,645	372,170,163	390,362,210	(67,647)	888,965	0	0	X X X	X X X	X X X	1,925,235	14,825,209	X X X	X X X	81,363,267	X X X
00028A-AC-9	A10 2025 FL6		1.A FE	997,500	1,000,000	998,208	997,548	0	48	0	0	5.623	5.752	MON	2,655	3,288	11/06/2025	05/15/2042	0	X X X
00028A-AE-5	A10 2025 FL6		1.D FE	3,241,875	3,250,000	3,244,459	3,242,016	0	141	0	0	6.128	6.266	MON	9,404	11,599	11/06/2025	05/15/2042	0	X X X
00112H-AC-1	ACREC 2025-FL3 AS		1.A FE	3,990,000	4,000,000	3,994,647	3,992,271	0	2,271	0	0	5.374	5.508	MON	8,359	212,664	01/10/2025	08/18/2042	29,712	X X X
00193D-AC-2	AREIT 2025-CRE10 AS		1.A FE	4,488,748	4,500,000	4,482,923	4,490,893	0	2,145	0	0	5.273	5.397	MON	9,228	229,385	01/24/2025	01/17/2030	90,579	X X X
03880R-AC-3	ARCLO 2021-FL4 AS		1.A FE	9,000,000	9,000,000	9,040,498	9,000,000	0	0	0	0	5.434	5.457	MON	19,021	552,990	11/18/2021	11/15/2036	4,327,898	X X X
03880X-AC-0	ARCLO 2022-FLA AS		1.A FE	15,000,000	15,000,000	15,004,067	15,000,000	0	0	0	0	5.637	5.703	MON	40,175	939,247	01/26/2022	01/15/2037	7,244,098	X X X
03881K-AA-1	ARCREN 2025-FL1 A		1.A FE	11,571,114	11,600,000	11,577,651	11,574,372	0	3,258	0	0	5.083	5.225	MON	19,655	229,508	11/20/2025	08/20/2042	66,331	X X X

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
04002D-AA-9	AREIT 2025-CRE11 A		1.A FE	4,500,000	4,500,000	4,504,860	4,500,000	0	0	0	0	5.281	5.339	MON	8,582	0	12/05/2025	06/18/2043	75,822	X X X
05613Y-AA-1	BXMT FL5 A		1.A FE	9,975,000	10,000,000	9,950,837	9,981,193	0	6,193	0	0	5.368	5.522	MON	16,402	434,961	03/21/2025	10/18/2042	84,666	X X X
05613Y-AC-7	BXMT FL5 AS		1.A FE	6,982,500	7,000,000	6,946,657	6,985,731	0	3,231	0	0	5.825	5.971	MON	12,460	328,125	03/21/2025	10/18/2042	59,287	X X X
05615K-AA-9	BSPDF 2025-FL2 A		1.A FE	6,982,500	7,000,000	7,008,470	6,985,258	0	2,758	0	0	5.258	5.396	MON	16,360	222,839	05/14/2025	12/15/2042	53,071	X X X
05619B-AA-5	BSPRT 2025-FL12 A		1.A FE	7,980,000	8,000,000	7,994,305	7,981,669	0	1,669	0	0	5.117	5.343	MON	17,057	75,366	09/24/2025	01/17/2043	253,643	X X X
233636-AA-7	DWIGHT 2025-FL1 A		1.A FE	14,962,500	15,000,000	15,038,550	14,969,521	0	7,021	0	0	5.396	5.557	MON	31,476	455,244	06/03/2025	09/18/2042	276,437	X X X
30338W-AA-7	FS Rialto 2024-FL9 AS		1.A FE	8,985,000	9,000,000	9,015,928	8,985,931	0	785	0	0	5.823	5.923	MON	18,926	579,348	10/04/2024	10/19/2039	54,100	X X X
30340K-AC-5	FS Rialto 2025-FL10 Issuer LLC		1.A FE	11,133,098	11,161,000	11,155,180	11,138,378	0	5,281	0	0	5.322	5.449	MON	21,451	548,158	01/31/2025	08/01/2030	197,840	X X X
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	3,088,828	3,088,828	3,088,869	3,088,828	0	0	0	0	5.910	5.983	MON	4,564	206,142	02/16/2022	12/17/2026	1,467,285	X X X
405033-AA-9	TLAB 2025-1 A		1.A FE	2,500,000	2,500,000	2,465,950	2,500,000	0	0	0	0	6.400	6.400	FA	63,111	0	08/01/2025	08/09/2056	48,257	X X X
41757C-AB-8	Harvest Commercial Capital Loa 1 M1		1.C FE	2,407,030	2,407,031	2,479,594	2,406,039	0	(991)	0	0	4.682	4.667	MON	9,392	140,877	02/14/2025	06/25/2057	89,486	X X X
53948H-AC-0	LoanCore 2021-CRE6 AS		1.A FE	18,000,000	18,000,000	18,039,695	18,000,000	0	0	0	0	5.400	5.461	MON	45,901	1,099,895	10/27/2021	11/15/2038	9,001,808	X X X
55287K-AA-1	MF1 2025-FL19 A		1.A FE	9,975,000	10,000,000	10,022,283	9,979,818	0	4,818	0	0	5.222	5.373	MON	20,308	321,150	05/12/2025	05/18/2042	70,924	X X X
55287K-AC-7	MF1 2025-FL19 AS		1.A FE	9,975,000	10,000,000	10,021,234	9,978,549	0	3,549	0	0	5.726	5.868	MON	22,266	349,546	05/12/2025	05/18/2042	70,957	X X X
75575W-AC-0	Ready Capital Mortgage 2021-FL7 AS		1.A FE	2,100,000	2,100,000	2,100,722	2,100,000	0	0	0	0	5.227	5.245	MON	1,525	124,935	11/12/2021	11/25/2036	13,981	X X X
75575W-AE-6	Ready Capital Mortgage 2021-FL7 B		1.D FE	2,800,000	2,800,000	2,788,141	2,800,000	0	0	0	0	5.527	5.550	MON	2,150	175,096	11/12/2021	11/25/2036	18,789	X X X
78489C-AB-5	SWCH DATA B		1.A	6,982,500	7,000,000	6,936,987	6,938,115	0	(44,385)	0	0	4.143	3.429	MS	85,389	355,001	02/05/2025	03/15/2042	326,142	X X X
05613B-AA-1	BRSP 2024-FL2 A		1.A FE	4,987,500	5,000,000	5,025,522	4,992,182	0	3,468	0	0	5.677	5.825	MON	10,249	314,458	08/02/2024	08/19/2037	493,224	X X X
39810M-AA-7	GSTNE 2025-FL4 A		1.A FE	5,985,000	6,000,000	6,011,038	5,987,540	0	2,540	0	0	5.216	5.354	MON	13,908	197,294	05/08/2025	01/15/2043	45,230	X X X
87277L-AA-4	TRTX 2025-FL7		1.A FE	8,000,000	8,000,000	8,002,042	8,000,000	0	0	0	0	5.184	5.240	MON	16,128	38,121	10/24/2025	06/18/2043	132,574	X X X
87277L-AC-0	TRTX 2025-FL7 AS		1.A FE	2,000,000	2,000,000	1,999,989	2,000,000	0	0	0	0	5.434	5.496	MON	4,226	9,961	10/24/2025	06/18/2043	33,151	X X X
87277L-AE-6	TRTX 2025-FL7 B		1.D FE	4,000,000	4,000,000	3,999,976	4,000,000	0	0	0	0	5.684	5.751	MON	8,842	20,783	10/24/2025	06/18/2043	66,315	X X X
897764-AA-4	Trtx 2025-FL6 A FL6 A		1.A FE	15,960,000	16,000,000	16,033,637	15,969,334	0	9,334	0	0	5.271	5.418	MON	25,768	681,038	03/12/2025	09/18/2042	114,563	X X X
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)			218,550,693	218,906,859	218,972,919	218,565,186	0	13,134	0	0	X X X	X X X	X X X	584,938	8,857,019	X X X	X X X	24,806,170	X X X
00090N-AC-4	ABPCI Direct Lending Fund ABS 2022-2A A2		1.F FE	4,055,202	4,055,202	4,005,057	4,055,296	0	94	0	0	3.550	3.592	JAJO	25,593	143,960	02/15/2022	03/01/2032	355,235	X X X
00090N-AE-0	ABPCI Direct Lending Fund ABS 2022-2A B		2.B FE	2,433,121	2,433,121	2,362,930	2,433,202	0	81	0	0	4.987	5.055	JAJO	21,569	121,328	02/15/2022	03/01/2032	969,934	X X X
00090T-AA-5	ABPCI Direct Lending Fund ABS 2020-1A A		1.F FE	6,193,671	6,193,671	6,140,901	6,193,365	0	330	0	0	3.199	3.229	JAJO	39,077	198,136	12/16/2020	12/20/2030	0	X X X
00091P-AA-2	ABPCO Direct Lending Fund ABS 2024-2A A		1.F FE	5,500,000	5,500,000	5,438,984	5,500,000	0	0	0	0	6.239	6.286	FMAN	58,147	302,978	12/18/2024	01/08/2035	284,940	X X X
00091P-AC-8	ABPCO Direct Lending Fund ABS 2A B		2.B FE	4,997,915	5,000,000	5,050,000	4,998,183	0	268	0	0	8.690	8.792	FMAN	72,417	353,635	12/18/2024	01/08/2035	364,980	X X X
00112K-AC-4	ABPCI 20A A2		1.A FE	5,000,000	5,000,000	4,991,930	5,000,000	0	0	0	0	5.404	5.439	JAJO	47,284	181,531	02/27/2025	04/30/2037	219,288	X X X
03166H-AA-4	AMMC 2024-28A A1A		1.A FE	4,000,000	4,000,000	4,015,630	4,000,000	0	0	0	0	5.420	5.442	JAJO	43,360	239,725	05/14/2024	07/20/2037	277,429	X X X
03166H-AE-6	AMMC 2024-28A AJ		1.A FE	10,000,000	10,000,000	10,070,368	10,000,000	0	0	0	0	5.600	5.568	JAJO	111,999	617,513	05/14/2024	07/20/2037	5,043,714	X X X
03290A-AA-8	ANCHF 2021-13A A		1.A FE	8,625,000	8,625,000	8,307,726	8,625,000	0	0	0	0	2.875	2.885	JAJO	44,083	247,969	05/25/2021	07/27/2039	8,842	X X X
03290A-AD-2	ANCHF 2021-13A D		1.G FE	2,600,000	2,600,000	2,538,071	2,598,648	0	(666)	0	0	5.425	5.471	JAJO	25,076	141,050	05/25/2021	07/27/2039	0	X X X
033295-AA-4	ANCHF 2021-14A A		1.A FE	6,000,000	6,000,000	5,759,273	6,000,000	0	0	0	0	3.000	3.010	JAJO	35,000	180,000	11/16/2021	01/21/2040	139,770	X X X
033295-AG-1	ANCHF 2021-14A D		2.C FE	3,000,000	3,000,000	2,909,258	2,999,567	0	(433)	0	0	5.405	5.444	JAJO	31,529	162,150	11/16/2021	01/21/2040	3,711	X X X
033296-AG-9	ANCHF 2015-1A ARV		1.A FE	9,187,517	9,187,517	9,108,117	9,187,517	0	0	0	0	3.900	3.900	JJ	152,283	358,313	06/27/2019	07/28/2037	1,694,058	X X X
03330H-AA-5	ANCHF 2019-9A AV		1.A FE	8,547,104	8,547,104	8,456,192	8,547,104	0	0	0	0	3.793	3.791	AO	59,435	324,192	09/27/2019	10/25/2037	367,511	X X X
03330H-BN-6	ANCHF 2019-9A BR		1.A FE	4,000,000	4,000,000	3,783,248	4,000,000	0	0	0	0	3.054	3.051	AO	22,396	122,160	10/15/2021	10/25/2037	382,890	X X X
03330H-BS-5	ANCHF 2019-9A CR		1.B FE	2,000,000	2,000,000	1,901,666	2,000,000	0	0	0	0	3.554	3.550	AO	13,031	71,080	10/15/2021	10/25/2037	191,916	X X X
03331X-AA-9	ANCHF 2019-8A A		1.A FE	19,532,553	19,532,553	19,466,205	19,532,553	0	0	0	0	4.430	4.429	JJ	374,960	865,292	05/02/2019	07/25/2037	22,487,300	X X X
03331X-AQ-4	ANCHF 2019-8A		1.D FE	4,000,000	4,000,000	3,900,638	4,023,567	0	(5,133)	0	0	5.206	5.043	JJ	90,237	208,240	06/30/2021	07/25/2037	0	X X X
03332D-AA-2	ANCHF 2020-12A A1		1.A FE	4,200,000	4,200,000	4,113,861	4,200,000	0	0	0	0	3.177	3.190	JAJO	24,463	133,434	09/04/2020	10/25/2038	402,184	X X X
03332D-AU-8	ANCHF 2020-12A C		1.B FE	5,000,000	5,000,000	4,789,067	4,996,682	0	(710)	0	0	4.077	4.110	JAJO	37,373	203,850	09/04/2020	10/25/2038	0	X X X
03665T-AY-2	ANTR 2018-2A		1.A FE	7,500,000	7,500,000	7,498,151	7,500,000	0	0	0	0	5.507	5.544	JAJO	83,758	0	10/16/2025	01/20/2038	328,972	X X X

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
03666B-AY-0	Antares 2021-1A		1.A FE	13,000,000	13,000,000	13,006,842	13,000,000	0	0	0	0	5.559	5.597	JAJO	158,396	0	09/19/2025	10/25/2038	752,176	X X X
03753J-AC-5	APEXC 2020-2A AR		1.A FE	15,000,000	15,000,000	15,077,603	15,000,000	0	0	0	0	5.317	5.352	JAJO	161,736	0	08/07/2025	10/20/2038	803,977	X X X
03756A-BE-6	APEXC 2020-1A A2RR		1.A FE	6,399,200	6,400,000	6,437,258	6,399,328	0	91	0	0	5.620	5.586	JAJO	71,935	396,503	09/09/2024	04/20/2035	324,151	X X X
03769C-AC-2	APID 2021-38A A2		1.A FE	2,000,000	2,000,000	1,833,624	2,000,000	0	0	0	0	2.640	2.649	JAJO	10,267	52,800	11/02/2021	01/21/2034	976,665	X X X
044929-AC-1	ASP 2025 1A A2		1.A FE	9,000,000	9,000,000	9,001,170	9,000,000	0	0	0	0	5.532	5.564	JAJO	12,446	0	11/19/2025	01/15/2038	0	X X X
04684A-AA-0	AOWL 2024-3A A1		1.A FE	12,000,000	12,000,000	12,017,360	12,000,000	0	0	0	0	6.020	6.064	JAJO	144,479	791,976	04/30/2024	04/20/2036	1,810,971	X X X
04684A-AC-6	AOWL 2024-3A B		1.C FE	7,500,000	7,500,000	7,502,404	7,500,000	0	0	0	0	6.620	6.672	JAJO	99,299	540,485	04/30/2024	04/20/2036	1,136,735	X X X
04684A-AE-2	AOWL 2024-3A C		1.F FE	3,000,000	3,000,000	3,009,509	3,000,000	0	0	0	0	7.370	7.435	JAJO	44,220	238,944	04/30/2024	04/20/2036	1,516,368	X X X
04684X-AE-2	AOWL 2025-5A C		1.F FE	5,000,000	5,000,000	4,984,120	5,000,000	0	0	0	0	6.582	6.635	JAJO	71,301	0	09/12/2025	10/15/2038	306,193	X X X
04942H-AC-9	ATCLO 2024-23A AJ		1.A FE	20,000,000	20,000,000	20,137,910	20,000,000	0	0	0	0	5.610	5.508	JAJO	224,398	1,693,838	05/31/2024	07/20/2037	6,783,740	X X X
04943P-AG-1	ATCLO 2024-24A		1.F FE	8,000,000	8,000,000	8,018,307	8,000,000	0	0	0	0	6.060	6.104	JAJO	96,957	454,853	11/13/2024	01/20/2038	326,548	X X X
04943R-AE-2	ATCLO 2025-25A AJ		1.A FE	5,000,000	5,000,000	5,038,371	5,000,000	0	0	0	0	5.577	5.615	JAJO	56,548	0	05/30/2025	07/20/2038	305,392	X X X
054982-AA-1	BCAST Issuer LLC 2022-A A		1.D PL	6,089,918	6,089,918	6,102,098	6,089,918	0	0	0	0	4.290	4.303	JAJO	53,703	472,223	11/12/2025	10/15/2035	374,592	X X X
05617F-AA-8	BXDL 2025-1A A1		1.A FE	4,000,000	4,000,000	3,997,590	4,000,000	0	0	0	0	5.157	5.190	JAJO	41,832	0	07/11/2025	07/20/2035	212,445	X X X
05685N-AN-0	BCC 2023-1A A1R		1.A FE	5,000,000	5,000,000	4,997,270	5,000,000	0	0	0	0	5.284	5.318	JAJO	56,514	108,045	05/19/2025	07/16/2038	307,642	X X X
06760W-AC-0	BMM 2021-IA A1		1.A FE	4,211,460	4,211,460	4,211,996	4,211,460	0	0	0	0	5.434	5.471	JAJO	46,410	263,538	06/30/2021	07/20/2033	426,966	X X X
06765M-AA-1	BARIF 2025-1A		1.A FE	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.257	5.081	JAJO	0	0	12/23/2025	01/20/2039	621,633	X X X
09076V-AS-0	BGCLO 2021-3A A2R		1.A FE	5,000,000	5,000,000	5,020,016	5,000,000	0	0	0	0	5.310	5.199	JAJO	53,098	205,235	01/23/2025	01/19/2038	135,071	X X X
09077C-AS-1	BGCLO 2022-4A A2R		1.A FE	10,000,000	10,000,000	10,065,024	10,000,000	0	0	0	0	5.555	5.592	JAJO	120,348	611,747	06/05/2024	07/15/2037	10,144,708	X X X
09201E-AC-1	BLACK 2025-2A A2		1.A FE	13,500,000	13,500,000	13,479,765	13,500,000	0	0	0	0	5.452	5.487	JAJO	83,819	0	10/10/2025	10/15/2038	559,951	X X X
09203W-BA-2	Black Diamond CLO 2016-1A A1RB		1.A FE	812,652	812,652	810,277	812,652	0	0	0	0	2.500	2.508	JAJO	3,668	20,316	09/03/2020	04/26/2031	265,945	X X X
09204U-AA-6	BLACK 2024-1A A1		1.A FE	10,000,000	10,000,000	10,054,411	10,000,000	0	0	0	0	5.509	5.543	JAJO	104,066	615,011	09/18/2024	10/25/2037	415,022	X X X
09264M-AA-1	BLKMM 2025-2A A		1.A FE	3,980,000	3,980,000	3,979,841	3,980,000	0	0	0	0	5.149	5.180	FMAN	23,338	0	11/04/2025	11/21/2033	0	X X X
09290E-AC-3	BLKMM 1A AR		1.A FE	2,500,000	2,500,000	2,514,885	2,500,000	0	0	0	0	5.482	5.518	JAJO	29,692	122,990	12/11/2024	01/15/2038	156,214	X X X
092916-AA-3	BLKMM 2025-1A A1		1.A FE	6,000,000	6,000,000	6,016,553	6,000,000	0	0	0	0	5.532	5.569	JAJO	71,911	0	05/28/2025	07/15/2037	268,407	X X X
108928-AW-2	BWCAP 2023-1A C1R		1.F FE	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	6.382	6.429	JAJO	38,290	0	11/13/2025	10/15/2035	0	X X X
109487-AS-7	BWCAP 2019-1A A2R		1.A FE	11,000,000	11,000,000	11,058,590	11,000,000	0	0	0	0	5.782	5.823	JAJO	137,796	684,430	10/02/2024	10/15/2034	389,975	X X X
109487-AW-8	BWCAP 2019-1A CR		1.F FE	8,000,000	8,000,000	8,031,630	8,000,000	0	0	0	0	6.732	6.788	JAJO	116,682	573,134	10/02/2024	10/15/2034	284,296	X X X
10950B-AC-8	BWCAP 2024-2A A2		1.A FE	12,000,000	12,000,000	12,045,030	12,000,000	0	0	0	0	6.505	6.556	JAJO	169,118	849,680	03/08/2024	04/15/2036	6,158,947	X X X
10950E-AG-3	BWCAP 2025-1A C1		1.F FE	7,000,000	7,000,000	7,024,942	7,000,000	0	0	0	0	6.882	6.939	JAJO	104,371	230,075	04/08/2025	04/15/2036	341,083	X X X
12719R-AC-1	CTM 2025-2A		1.A FE	8,500,000	8,500,000	8,521,250	8,500,000	0	0	0	0	5.457	5.494	JAJO	94,063	0	09/26/2025	10/20/2038	352,712	X X X
15186A-AA-9	CBCF 2021-2A A1		1.A FE	12,000,000	12,000,000	11,604,460	12,000,000	0	0	0	0	3.050	3.062	JAJO	67,100	366,000	12/21/2021	01/25/2040	12,469	X X X
15186P-AA-6	CBCF 2021-1A A		1.A FE	14,000,000	14,000,000	13,601,815	14,000,000	0	0	0	0	3.164	3.176	JAJO	81,209	442,960	04/08/2021	07/25/2039	6,876,985	X X X
17151T-AC-1	Churchill Middle Market CLO 2025-1A A2		1.A FE	15,000,000	15,000,000	14,976,240	15,000,000	0	0	0	0	5.409	5.445	JAJO	153,266	595,283	01/29/2025	04/25/2037	898,163	X X X
20588B-AC-7	COVST 2024-2A B		1.C FE	3,000,000	3,000,000	2,998,627	3,000,000	0	0	0	0	5.882	5.921	JAJO	38,231	190,219	10/02/2024	10/15/2036	134,343	X X X
205952-AC-8	COVST 2025-2A A2		1.A FE	3,497,015	3,500,000	3,501,054	3,497,203	0	189	0	0	5.732	5.788	JAJO	43,465	0	07/16/2025	10/15/2037	153,664	X X X
24461B-AL-1	Deerpath Capital CLO 2022-1A A1R		1.A FE	10,000,000	10,000,000	9,995,795	10,000,000	0	0	0	0	5.582	5.582	JAJO	120,935	516,118	11/13/2024	01/15/2037	10,145,986	X X X
24461B-AN-7	Deerpath Capital CLO 2022-1A A2R		1.A FE	5,000,000	5,000,000	5,002,212	5,000,000	0	0	0	0	5.732	5.771	JAJO	62,093	264,497	11/13/2024	01/15/2037	219,520	X X X
24461D-AC-7	Deerpath Capital 2024-1A A2		1.A FE	3,750,000	3,750,000	3,760,091	3,750,000	0	0	0	0	6.182	6.229	JAJO	48,938	254,119	03/25/2024	07/15/2036	1,844,967	X X X
289338-AB-1	MDCP 2020-3A A2		1.F FE	43,437	43,438	43,382	43,044	0	(108)	0	0	2.954	2.876	MON	39	1,283	08/26/2020	08/20/2029	0	X X X
289338-AC-9	MDCP 2020-3A B		2.C FE	27,124	27,124	27,089	26,720	0	(83)	0	0	4.481	4.720	MON	37	1,216	08/26/2020	08/20/2029	0	X X X
30191E-AA-3	FDF 2019-5A A		1.A FE	8,781,089	8,781,089	8,747,933	8,781,089	0	0	0	0	3.970	3.970	JJ	151,064	348,609	12/05/2019	01/25/2038	1,272,074	X X X
30191E-AN-5	FDF 2019-5A DR		1.D FE	2,500,000	2,500,000	2,483,279	2,500,000	0	0	0	0	5.769	5.769	JJ	62,498	144,225	01/11/2022	01/25/2038	64,556	X X X
34955Y-AN-9	Fortress Credit BSL XXIV Ltd 2018-1A B2R		1.A FE	5,335,443	5,335,443	5,302,965	5,335,443	0	0	0	0	2.904	2.914	JAJO	29,266	154,936	08/05/2020	07/23/2031	439,628	X X X
34961J-BC-7	Fortress Credit Opportunities 2017-9A A2		1.A FE	9,000,000	9,000,000	9,005,446	9,000,000	0	0	0	0	5.705	5.745	JAJO	111,239	588,132	09/20/2021	10/15/2033	60,680	X X X
34964U-AQ-9	FCO 21A A2R		1.A FE	3,250,000	3,250,000	3,248,281	3,250,000	0	0	0	0	5.560	5.598	JAJO	36,139	147,780	12/18/2024	01/21/2037	72,805	X X X
34966D-AU-6	Fortress Credit Opportunities 2023-8A A2		1.A FE	1,500,000	1,500,000	1,498,359	1,500,000	0	0	0	0	5.465	5.502	JAJO	16,169	0	10/09/2025	10/22/2037	33,581	X X X
34966P-AC-9	Fortress Credit BSL XXIV Ltd 2024-3A A2		1.A FE	3,000,000	3,000,000	3,021,250	3,000,000	0	0	0	0	5.565	5.600	JAJO	32,465	181,047	09/18/2024	10/23/2037	124,522	X X X

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
34966P-AG-0	Fortress Credit BSL XXIV Ltd 2024-3A C		1.F FE	5,000,000	5,000,000	5,016,724	5,000,000	0	0	0	0	6.215	6.259	JAJO	60,428	334,070	09/18/2024	10/23/2037	207,877	X X X
34966Y-AA-4	FCO 2025-35A A1		1.A FE	6,000,000	6,000,000	5,997,326	6,000,000	0	0	0	0	5.257	5.291	JAJO	63,964	0	06/25/2025	07/20/2033	573,857	X X X
34966Y-AG-1	FCO 2025-35A C1		1.F FE	5,000,000	5,000,000	5,007,869	5,000,000	0	0	0	0	6.457	6.508	JAJO	65,470	0	06/25/2025	07/20/2033	479,646	X X X
34967C-AC-7	FCBSL 2025-2A A		1.A FE	15,000,000	15,000,000	15,013,148	15,000,000	0	0	0	0	5.282	5.315	JAJO	171,653	0	08/12/2025	10/15/2038	611,148	X X X
34990B-AE-6	Fortress Credit BSL XXIV Ltd 2015-1A C		1.F FE	8,000,000	8,000,000	8,018,918	8,000,000	0	0	0	0	5.785	5.826	JAJO	96,315	335,928	02/05/2025	04/20/2038	489,007	X X X
36362H-AC-2	GALL 2024-1 AJ		1.A FE	18,000,000	18,000,000	18,146,392	18,000,000	0	0	0	0	5.660	5.621	JAJO	203,753	1,077,842	10/24/2024	10/20/2037	747,203	X X X
36656R-AF-8	GRMML 2019-1A A1TF		1.A FE	3,727,330	3,727,330	3,695,828	3,727,330	0	0	0	0	3.418	3.432	JAJO	25,126	127,400	08/05/2019	07/20/2031	364,487	X X X
36656R-AK-7	GRMML 2019-1A A2L		1.B FE	6,006,000	6,000,000	6,000,988	6,003,255	0	(430)	0	0	6.880	6.661	JAJO	79,440	448,303	10/03/2019	07/20/2031	1,103,339	X X X
381742-AE-5	GOCAP 2019-42RA BR		1.C FE	4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	7.043	7.060	JAJO	53,838	330,426	12/08/2023	01/20/2036	1,463,869	X X X
38177U-AA-8	Golub Capital Partners 2020-1A A2		1.E FE	2,727,333	2,727,333	2,721,079	2,727,333	0	895	0	0	3.208	3.221	JAJO	17,256	87,493	11/02/2020	01/22/2029	0	X X X
38177U-AC-4	Golub Capital Partners 2020-1A B		2.A FE	908,952	908,952	902,095	908,952	0	102	0	0	4.496	4.521	JAJO	8,060	40,866	11/02/2020	01/22/2029	0	X X X
38178H-AA-6	Golub Capital Partners 2021-1A A2		1.F FE	1,198,250	1,198,250	1,193,440	1,198,250	0	109	0	0	2.773	2.783	JAJO	6,553	33,227	03/19/2021	04/20/2029	0	X X X
38178H-AC-2	Golub Capital Partners 2021-1A B		2.B FE	1,175,819	1,175,819	1,161,477	1,175,670	0	7	0	0	3.816	3.874	JAJO	8,849	44,869	03/19/2021	04/20/2029	0	X X X
38178M-AA-5	Golub Capital Partners 2019-1 AR		1.F FE	13,363,873	13,363,873	12,100,987	13,363,900	0	27	0	0	3.100	3.112	JAJO	81,705	414,280	06/03/2021	07/20/2030	243,912	X X X
38178X-AA-1	Golub Capital Partners 2021-2A A		1.F FE	3,073,367	3,073,367	3,002,597	3,073,009	0	105	0	0	2.953	2.964	JAJO	17,899	90,468	10/15/2021	10/20/2029	0	X X X
38178X-AC-7	Golub Capital Partners 2021-2A B		2.B FE	2,830,571	2,919,698	2,846,762	2,863,349	0	32,778	0	0	4.012	4.755	JAJO	23,102	95,122	01/28/2025	10/20/2029	241,244	X X X
38179E-AL-8	GCPAF A2 AR		1.F FE	3,200,000	3,200,000	3,276,000	3,200,000	0	0	0	0	6.215	6.262	JAJO	39,226	183,510	12/02/2024	01/22/2035	83,343	X X X
38180A-AD-1	GCPAF 2024-2A B		2.B FE	2,999,363	3,000,000	3,009,585	2,999,517	0	114	0	0	7.190	7.260	JAJO	39,545	257,553	08/02/2024	07/25/2034	120,944	X X X
38180V-AA-1	GOCAP A1 RR		1.A FE	9,233,125	9,350,000	9,340,724	9,246,038	0	12,913	0	0	5.313	5.619	FMAN	73,141	447,742	04/24/2025	02/09/2039	244,451	X X X
38181X-AC-2	GCRED 2023-1A A2R		1.A FE	20,000,000	20,000,000	19,976,428	20,000,000	0	0	0	0	5.509	5.546	JAJO	205,072	0	09/04/2025	10/26/2037	1,459,607	X X X
390578-AX-0	Great Lakes CLO 2019-1 Ltd 1A CRR		1.F FE	4,330,000	4,330,000	4,336,697	4,330,000	0	0	0	0	6.180	6.226	JAJO	57,979	176,797	02/07/2025	04/15/2037	250,713	X X X
40131Y-AA-1	GUARD 2019-1A A1		1.A FE	7,463,576	7,463,576	7,395,475	7,463,576	0	0	0	0	3.928	3.928	AO	57,820	293,169	10/17/2019	10/20/2037	1,064,384	X X X
40131Y-AJ-2	GUARD 2019-1A A2R		1.A FE	1,750,000	1,750,000	1,658,121	1,750,000	0	0	0	0	2.950	2.950	AO	10,182	51,625	10/05/2021	10/20/2037	889,270	X X X
40131Y-AK-9	GUARD 2019-1A BR		1.A FE	1,000,000	1,000,000	951,606	1,000,000	0	0	0	0	3.500	3.500	AO	6,903	35,000	10/05/2021	10/20/2037	509,443	X X X
40170U-AA-1	GCF 2021-3A A		1.A FE	10,000,000	10,000,000	10,003,748	10,000,000	0	0	0	0	5.410	5.445	JAJO	108,196	627,470	11/04/2021	01/21/2034	63,950	X X X
40170U-AC-7	GCF 2021-3A B		1.C FE	6,000,000	6,000,000	6,001,632	6,000,000	0	0	0	0	5.810	5.851	JAJO	69,718	400,815	11/04/2021	01/21/2034	39,301	X X X
403961-AC-9	Hlend CLO 2025-3A B		1.C FE	4,000,000	4,000,000	3,991,740	4,000,000	0	0	0	0	5.557	5.588	JAJO	45,076	152,499	01/31/2025	01/20/2037	268,148	X X X
43133A-AA-5	Hildene TruPS Financials Note 2018-1A A1		1.A FE	10,916,009	11,138,785	11,138,785	11,124,759	0	2,470	0	0	5.287	5.643	JAJO	135,786	677,436	08/13/2018	10/10/2038	20,274,593	X X X
43133J-AA-6	HITR 2019-2A A1		1.B FE	6,782,502	6,808,032	6,808,032	6,803,773	0	17,247	0	0	5.900	6.004	FMAN	44,630	441,764	04/16/2019	05/22/2039	8,884,767	X X X
43133M-AA-9	HITR 6A A1		1.A FE	7,252,124	7,400,127	7,363,126	7,276,072	0	22,467	0	0	5.609	6.053	JAJO	78,408	427,842	11/04/2024	10/25/2039	282,468	X X X
43133M-AE-1	HITR 6A A2N		1.B FE	6,720,000	7,000,000	6,965,000	6,741,787	0	18,802	0	0	5.809	6.538	JAJO	76,813	417,931	11/04/2024	10/25/2039	254,440	X X X
43133R-AA-8	HITRR 2019-P10B A		1.E FE	11,119,125	11,175,000	10,672,125	11,145,175	0	2,831	0	0	6.087	7.576	JAJO	158,721	771,355	10/01/2019	07/11/2033	237,192	X X X
43133T-AA-4	HITRR 2019-P12B A		1.C FE	7,825,090	7,864,683	7,609,081	7,846,184	0	4,132	0	0	5.840	5.945	MJSD	5,103	530,821	05/01/2023	12/28/2033	174,603	X X X
43133Y-AL-9	HITR 4A A1R		1.A FE	12,072,555	12,072,555	12,012,192	12,072,555	0	0	0	0	5.915	5.958	JAJO	138,861	433,725	03/24/2025	01/23/2040	472,651	X X X
43133Y-AQ-8	HITR 4A A2AR		1.C FE	6,860,000	7,000,000	6,930,000	6,867,288	0	7,288	0	0	6.005	6.314	JAJO	81,740	255,055	03/24/2025	01/23/2040	254,562	X X X
433922-AL-5	HLEND 2023-1A A2R		1.A FE	2,250,000	2,250,000	2,251,258	2,250,000	0	0	0	0	5.515	5.553	JAJO	24,475	0	10/10/2025	10/22/2038	81,602	X X X
44928X-BA-1	ICG 2014-1A A1B2		1.A FE	2,000,000	2,000,000	1,904,448	2,000,000	0	0	0	0	2.140	2.146	JAJO	8,441	42,500	08/20/2021	10/20/2034	138,583	X X X
510758-AC-9	LSHR 2021-1A AR		1.A FE	12,000,000	12,000,000	11,991,022	12,000,000	0	0	0	0	5.582	5.620	JAJO	145,122	689,334	10/23/2024	01/15/2037	70,621	X X X
510800-AL-9	THLLS 2019-1A A2R		1.A FE	10,000,000	10,000,000	10,006,685	10,000,000	0	0	0	0	5.755	5.794	JAJO	124,682	658,550	05/11/2021	04/15/2033	153,113	X X X
55286C-AN-2	MFCLO 1A CR		1.F FE	5,000,000	5,000,000	5,008,201	5,000,000	0	0	0	0	6.165	6.212	JAJO	59,941	0	10/10/2025	10/23/2037	112,133	X X X
56577L-AJ-7	MRNON 2021-1RA BR2		1.C FE	7,500,000	7,500,000	7,454,780	7,500,000	0	0	0	0	3.330	3.344	JAJO	52,725	249,750	04/27/2021	04/15/2034	577,698	X X X
565923-BE-8	Marble Point Clo XXV Ltd 2022-2A A2RR		1.A FE	11,500,000	11,500,000	11,550,313	11,500,000	0	0	0	0	5.407	5.443	JAJO	126,096	0	10/07/2025	10/20/2036	388,314	X X X
610331-AA-8	MCAF 2021-1A A2		1.F FE	5,402,987	5,402,987	5,377,657	5,402,384	0	38	0	0	2.815	(25.180)	JAJO	29,151	152,094	02/18/2021	04/22/2031	0	X X X
610331-AC-4	MCAF 2021-1A B		2.B FE	2,126,492	2,126,492	2,108,496	2,126,166	0	(6)	0	0	3.908	3.997	JAJO	15,928	83,103	02/18/2021	04/22/2031	0	X X X
61033M-AB-0	MCIP 2022-1A A		1.F FE	5,281,812	5,368,879	5,292,371	5,339,755	0	8,440	0	0	4.050	4.494	JAJO	40,468	217,440	03/16/2022	03/30/2032	277,051	X X X
61033Y-BC-1	MCMML 2023-1A CR		1.F FE	8,000,000	8,000,000	8,002,982	8,000,000	0	0	0	0	5.865	5.908	JAJO	91,240	0	10/09/2025	09/23/2035	7,723,923	X X X
61034J-AA-8	Monroe Capital MML CLO VI Ltd 2022-1A A1		1.A FE	15,000,000	15,000,000	14,999,277	15,000,000	0	0	0	0	5.557	5.595	FMAN	87,990	913,605	02/09/2022	02/24/2034	1,414,235	X X X
61034U-AQ-8	MCMML 2020-A1 AR2		1.A FE	12,000,000	12,000,000	11,988,698	12,000,000	0	0	0	0	5.547	5.585	FMAN	77,662	287,841	06/16/2025	08/20/2037	2,729,083	X X X

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
61034U-AW-5	MCMML 2020-1A CR2		1.E FE	4,600,000	4,600,000	4,612,178	4,600,000	0	0	0	0	6.777	6.833	FMAN	36,371	133,285	06/16/2025	08/20/2037	1,049,390	X X X
61035M-AS-1	MCAF 2023-1A A1R		1.C FE	8,997,839	9,000,000	9,056,895	8,998,345	0	465	0	0	6.770	6.834	JAJO	116,783	770,088	07/02/2024	07/22/2034	389,585	X X X
61035M-AW-2	MCAF 2023-1A B1R		1.F FE	6,499,706	6,500,000	6,619,612	6,501,392	0	125	0	0	7.830	7.897	JAJO	97,549	643,256	07/02/2024	07/22/2034	412,958	X X X
621887-AA-6	MTLOG 2018-1A AR		1.A FE	0	0	0	0	0	0	0	0	5.515	5.552	JAJO	0	0	11/24/2021	01/22/2033	0	X X X
623910-AJ-5	MVEW 2025-1A C1		1.E FE	5,500,000	5,500,000	5,505,088	5,500,000	0	0	0	0	6.070	6.115	JAJO	70,479	0	08/08/2025	10/17/2038	336,390	X X X
631715-BC-2	NCC 2020-1A B2R		1.C FE	3,000,000	3,000,000	2,787,293	3,000,000	0	0	0	0	3.410	3.424	JAJO	21,597	99,570	12/09/2021	01/15/2035	140,579	X X X
63943J-AA-4	NAVS 2025-3A A1		1.A FE	15,000,000	15,000,000	15,051,720	15,000,000	0	0	0	0	5.362	5.397	JAJO	174,253	0	06/12/2025	07/15/2037	670,733	X X X
63943J-AC-0	NAVS 2025-3A C1		1.E FE	3,000,000	3,000,000	3,004,946	3,000,000	0	0	0	0	6.182	6.228	JAJO	40,181	0	06/12/2025	07/15/2037	134,421	X X X
67577P-AA-4	OCT56 2021-1A E		4.A FE	2,985,668	3,000,000	2,741,887	3,008,325	0	(2,761)	0	0	10.435	10.611	JAJO	67,825	339,915	09/13/2021	10/15/2034	0	X X X
69120E-AG-4	OR 10A AR		1.A FE	12,837,500	13,000,000	12,972,474	12,855,975	0	18,475	0	0	5.247	5.555	JAJO	138,326	408,166	04/22/2025	04/20/2037	743,847	X X X
69144B-AA-5	OXFIN 2025-1A A2		1.F FE	5,000,000	5,000,000	5,014,914	5,000,000	0	0	0	0	5.413	5.474	MON	12,029	28,569	10/31/2025	02/15/2035	93,859	X X X
69145D-AB-8	OXFINF 2024-A B		2.B FE	1,350,000	1,350,000	1,361,135	1,350,000	0	0	0	0	7.548	7.668	MON	4,812	101,898	01/18/2024	01/14/2032	1,543	X X X
70806N-AC-2	Pennantpark Clo 11 LLC 11A A2		1.A FE	8,250,000	8,250,000	8,241,441	8,250,000	0	0	0	0	5.460	5.496	JAJO	90,087	327,334	02/07/2025	04/20/2037	471,873	X X X
70806N-AG-3	Pennantpark Clo 11 LLC 11A C		1.F FE	10,000,000	10,000,000	10,010,052	10,000,000	0	0	0	0	6.060	6.105	JAJO	121,196	437,102	02/07/2025	04/20/2037	590,368	X X X
73940M-AA-9	PWRP 2025-1 A		1.D FE	2,117,465	2,117,493	2,123,270	2,117,466	0	1	0	0	5.230	5.288	MON	3,999	13,228	10/30/2025	11/18/2041	12,388	X X X
74983U-AE-9	RIN 1A B		1.B FE	10,000,000	10,000,000	10,046,316	10,000,000	0	0	0	0	5.582	5.620	JAJO	120,935	336,138	02/20/2025	04/15/2038	407,613	X X X
77341Q-AA-6	RTCF 2022-1A A		1.A FE	14,000,000	14,000,000	13,637,424	14,000,000	0	0	0	0	3.526	3.534	JAJO	90,501	493,640	02/10/2022	04/25/2040	1,328,550	X X X
77342M-AY-2	ROCKT 2019-1A AR2		1.A FE	3,000,000	3,000,000	2,997,750	3,000,000	0	0	0	0	4.957	4.987	JAJO	30,157	6,136	09/22/2025	04/20/2034	108,506	X X X
77342R-AC-9	ROCKT 2025-2A A2		1.A FE	8,000,000	8,000,000	8,058,946	8,000,000	0	0	0	0	5.507	5.544	JAJO	89,341	0	07/17/2025	03/31/2038	336,961	X X X
77587M-AQ-3	RMRK 2019-3A CR		2.C FE	1,000,000	1,000,000	995,245	1,000,096	0	96	0	0	7.184	8.156	JAJO	14,968	80,556	09/29/2021	10/15/2034	12,674	X X X
77588J-AA-4	RCF 2021-2A A		1.A FE	2,000,000	2,000,000	1,914,656	2,000,000	0	0	0	0	2.625	2.625	AO	9,625	52,500	09/02/2021	10/25/2039	31,549	X X X
77588R-AC-2	RCF 2025-4A B		1.D FE	10,000,000	10,000,000	10,026,178	10,000,000	0	0	0	0	5.773	5.770	JJ	243,749	0	07/01/2025	07/29/2043	450,314	X X X
78486J-AA-5	STWD 2024-SIF3A A1		1.A FE	10,000,000	10,000,000	9,995,000	10,000,000	0	0	0	0	5.832	5.848	JAJO	102,054	642,693	03/27/2024	04/17/2036	918,291	X X X
85573W-AE-7	Starwood 2024-SIF4 LLC 5A C		1.G FE	5,000,000	5,000,000	5,009,035	5,000,000	0	0	0	0	5.982	6.026	JAJO	64,801	168,417	03/21/2025	04/15/2037	458,141	X X X
85573Y-AA-1	Starwood 2024-SIF4 LLC 2024-SIF4A A		1.A FE	20,000,000	20,000,000	20,048,500	20,000,000	0	0	0	0	5.570	5.604	JAJO	235,176	1,255,914	09/27/2024	10/17/2036	1,314,984	X X X
85573Y-AE-3	Starwood 2024-SIF4 LLC 2024-SIFA C		1.G FE	4,000,000	4,000,000	4,006,506	4,000,000	0	0	0	0	6.370	6.415	JAJO	53,791	284,161	09/27/2024	10/17/2036	263,527	X X X
85574A-AA-2	STWD 2025-SIF6		1.A FE	14,000,000	14,000,000	14,046,257	14,000,000	0	0	0	0	5.407	5.419	JAJO	153,509	0	09/08/2025	10/17/2037	613,912	X X X
85574E-AA-4	STWD 2026-SIF7A		1.A	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.370	5.402	JAJO	0	0	12/23/2025	01/17/2038	328,312	X X X
85574E-AC-0	STWD 2026-SIF7A		1.D FE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.770	5.806	JAJO	0	0	12/23/2025	01/17/2038	328,643	X X X
87242B-BJ-8	TCW 2019-2A A2R2		1.A FE	13,000,000	13,000,000	13,074,429	13,000,000	0	0	0	0	5.310	5.273	JAJO	138,055	502,670	01/23/2025	01/20/2038	716,181	X X X
87251P-AW-7	TCW 2023-2A		1.F	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.009	6.054	JAJO	0	0	12/23/2025	01/24/2039	443,801	X X X
87267J-AA-1	TFINS 2018-2A A1		1.B FE	12,463,894	12,583,739	12,583,739	12,571,641	0	41,149	0	0	5.802	6.014	JAJO	186,567	1,014,784	07/08/2020	09/30/2039	20,929,827	X X X
87268R-AA-2	TFINS 2019-2A A1		1.B FE	3,374,778	3,374,778	3,374,778	3,374,778	0	0	0	0	6.092	6.138	FMAN	19,418	235,511	12/18/2019	02/28/2039	475,267	X X X
87268R-AB-0	TFINS 2019-2A A2		1.F FE	5,500,000	5,500,000	5,417,500	5,498,227	0	(1,773)	0	0	6.642	7.989	FMAN	34,503	414,407	12/18/2019	02/28/2039	527,014	X X X
88676P-AC-6	TKO 2024-1A AJ		1.A FE	5,000,000	5,000,000	5,032,028	5,000,000	0	0	0	0	5.510	5.477	JAJO	55,098	395,198	06/18/2024	07/18/2037	5,000,000	X X X
89790C-AA-8	TFINS 2025-3A A1		1.A FE	6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	5.782	5.822	JAJO	20,878	0	11/21/2025	07/15/2041	0	X X X
89790C-AC-4	TFINS 2025-3A A2		1.C FE	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.132	6.177	JAJO	23,845	0	11/21/2025	07/15/2041	0	X X X
89820W-AA-8	TFINS 1A A1		1.A FE	6,692,699	6,692,699	6,692,699	6,692,699	0	0	0	0	5.842	5.884	FMAN	38,015	312,637	02/13/2025	02/27/2039	203,330	X X X
89820W-AB-6	TFINS 1A A2N		1.C FE	7,350,000	7,500,000	7,425,000	7,364,234	0	14,234	0	0	5.992	6.395	FMAN	43,694	358,661	02/13/2025	02/27/2039	205,063	X X X
89821K-AA-3	TruPS Financials Note Sec 2020-1A B		2.C FE	7,035,000	7,000,000	6,650,000	7,024,644	0	(3,865)	0	0	8.604	7.635	JAJO	130,490	372,124	08/16/2021	04/15/2040	7,152,238	X X X
89821M-AA-9	TruPS Financials Note Sec 2022-1A A1		1.C FE	7,132,979	7,132,979	7,132,979	7,132,979	0	0	0	0	7.465	7.532	JAJO	112,412	546,646	08/12/2022	10/15/2039	9,000,000	X X X
89822H-AA-9	TFINS 2025-2A A1		1.A FE	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.782	5.822	JAJO	187,903	0	09/02/2025	07/15/2039	581,167	X X X
89822H-AC-5	TFINS 2025-2A A2		1.C FE	5,000,000	5,000,000	5,002,500	5,000,000	0	0	0	0	6.132	6.178	JAJO	66,426	0	09/02/2025	07/15/2039	193,891	X X X
89822P-AA-1	TruPS Financials Note Sec 2020-1A A1		1.B FE	8,872,275	8,872,275	8,872,275	8,872,275	0	0	0	0	7.854	7.929	JAJO	150,974	392,833	07/15/2020	04/15/2040	2,168,689	X X X
901395-AG-8	TWBRK 2024-2A C		1.F FE	10,000,000	10,000,000	9,999,414	10,000,000	0	0	0	0	6.460	6.504	JAJO	129,196	728,623	09/09/2024	10/20/2035	713,925	X X X
91825N-AE-1	VCRRL 1A A3		1.F FE	10,873,080	10,873,080	10,844,198	10,873,080	0	0	0	0	6.207	6.254	JAJO	134,986	488,350	02/04/2025	04/20/2035	675,964	X X X
91825N-AG-6	VCP RRL ABS IV LLC 2025-1A B		2.B FE	2,090,977	2,090,977	2,089,017	2,090,977	0	0	0	0	9.019	9.101	JAJO	37,717	47,704	02/04/2025	04/30/2035	107,041	X X X
92243R-AA-2	VCRRL 2021-1A A		1.F FE	452,025	452,025	446,044	451,606	0	446	0	0	2.152	2.366	JAJO	1,919	9,728	07/28/2021	10/20/2031	0	X X X

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
92340Y-AU-5	VENTR 2023-48A C1R		1.F FE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.157	6.205	JAJO	11,973	0	12/04/2025	10/20/2036	180,766	X X X
92558W-BG-6	VIBR 2021-12A		1.A FE	6,000,000	6,000,000	6,025,694	6,000,000	0	0	0	0	5.357	5.390	JAJO	65,181	22,605	09/19/2025	04/20/2034	1,053,203	X X X
92917W-BN-7	VOYA 2018-4A A2RR		1.A FE	6,250,000	6,250,000	6,288,536	6,250,000	0	0	0	0	5.505	5.541	JAJO	74,541	427,177	08/14/2024	10/15/2037	3,142,745	X X X
97122K-AE-4	WTREE 2024-1A B		1.C FE	4,250,000	4,250,000	4,248,408	4,250,000	0	0	0	0	6.070	6.109	JAJO	54,461	289,720	09/10/2024	10/17/2034	145,170	X X X
97122Q-AG-6	WTREE 2A C		1.F FE	7,500,000	7,500,000	7,502,243	7,500,000	0	0	0	0	6.620	6.666	JAJO	104,816	445,721	12/04/2024	01/17/2035	810,508	X X X
98878F-AL-3	ZCCP 2021-1A B1F		1.A FE	5,000,000	5,000,000	4,801,744	5,000,000	0	0	0	0	3.206	3.177	JAJO	32,951	160,300	05/28/2021	07/15/2033	1,597,367	X X X
98878F-AU-3	ZCCP 2021-1A A1AR		1.A FE	13,249,052	13,249,052	13,257,931	13,249,052	0	0	0	0	5.113	5.145	JAJO	146,773	786,328	07/03/2024	07/15/2033	1,991,403	X X X
98886C-AY-2	NAVS 2023-1A CR		1.F FE	3,000,000	3,000,000	3,011,482	3,000,000	0	0	0	0	6.459	6.268	JJ	87,384	99,500	05/01/2025	07/25/2033	463,579	X X X
98887H-AL-8	ZCLO3 2015-3A A2R		1.A FE	7,661,500	7,700,000	7,733,344	7,683,889	0	5,499	0	0	6.095	6.223	JAJO	101,677	533,627	02/12/2021	07/15/2031	2,561,924	X X X
00851T-AS-5	AGL 2021-11A A2R		1.A FE	10,000,000	10,000,000	10,027,239	10,000,000	0	0	0	0	5.382	5.412	JAJO	116,602	0	09/10/2025	10/15/2038	534,058	X X X
01751A-AS-5	ALLEG 2021-2A A2R		1.A FE	23,750,000	23,750,000	23,932,695	23,750,000	0	0	0	0	5.482	5.517	JAJO	282,076	241,299	08/01/2025	10/15/2038	633,448	X X X
03676G-AC-5	ANTH 2025-1A A2		1.A FE	16,000,000	16,000,000	16,112,022	16,000,000	0	0	0	0	5.607	5.646	JAJO	181,927	0	06/30/2025	07/20/2036	777,198	X X X
039973-AC-6	ARESDL 2025-3A A2		1.A FE	9,500,000	9,500,000	9,504,551	9,500,000	0	0	0	0	5.507	5.544	JAJO	106,093	0	10/29/2025	01/20/2038	416,698	X X X
05556B-AC-6	BBAM 2025-5A A2		1.A FE	8,000,000	8,000,000	8,058,420	8,000,000	0	0	0	0	5.559	5.435	JAJO	82,773	0	07/22/2025	07/25/2038	331,956	X X X
07133Y-AN-0	Battery Park Clo Ltd 2019-1A AJ		1.A FE	11,700,000	11,700,000	11,733,187	11,700,000	0	0	0	0	5.505	5.542	JAJO	139,540	709,813	07/08/2024	07/15/2036	5,888,502	X X X
08181V-BA-2	BSP 2018-16A A2R2		1.A FE	10,000,000	10,000,000	10,051,887	10,000,000	0	0	0	0	5.420	5.456	JAJO	114,421	485,028	12/13/2024	01/17/2038	407,586	X X X
223929-AC-4	CQS 2023-3A AJ		1.A FE	6,000,000	6,000,000	6,057,098	6,000,000	0	0	0	0	6.015	6.059	JAJO	68,175	399,644	01/02/2024	01/25/2037	2,991,300	X X X
28623A-AQ-8	AWPT 2016-5A A2RR		1.A FE	15,000,000	15,000,000	15,067,299	15,000,000	0	0	0	0	5.439	5.471	JAJO	154,116	745,498	12/19/2024	01/25/2038	1,140,782	X X X
381933-AC-4	GCBDC 2024-1RA A2RR		1.A FE	10,000,000	10,000,000	10,009,268	10,000,000	0	0	0	0	5.639	5.625	JAJO	115,226	568,635	10/31/2024	10/20/2036	447,456	X X X
417923-AC-3	HARUS 2023-1A A2		1.A FE	3,000,000	3,000,000	3,029,459	3,000,000	0	0	0	0	6.260	6.308	JAJO	41,087	195,691	12/21/2023	01/15/2037	1,495,431	X X X
471912-AG-0	JCPDL 2024-2A C1		1.F FE	10,590,000	10,590,000	10,616,464	10,590,000	0	0	0	0	6.410	6.460	JAJO	135,760	556,079	12/20/2024	01/20/2037	465,680	X X X
49835M-AC-3	KKR 2024-60A A2		1.A FE	5,500,000	5,500,000	5,531,161	5,500,000	0	0	0	0	5.482	5.518	JAJO	65,323	277,141	11/19/2024	01/15/2038	224,201	X X X
499925-AE-5	KCLO 1A C1		1.F FE	7,000,000	7,000,000	7,027,350	7,000,000	0	0	0	0	7.282	7.345	JAJO	110,438	0	04/28/2025	07/15/2037	462,122	X X X
57068U-AA-0	MKTST 2025-1A A1		1.A FE	5,000,000	5,000,000	5,025,089	5,000,000	0	0	0	0	5.457	5.494	JAJO	55,331	118,532	05/08/2025	07/20/2038	203,788	X X X
675932-AQ-0	Octagon 58 Ltd 1A A2R		1.A FE	5,000,000	5,000,000	5,029,211	5,000,000	0	0	0	0	5.482	5.519	JAJO	59,384	149,628	03/14/2025	04/15/2038	131,596	X X X
69688F-AQ-3	PLMRS 2021-3A A2R		1.A FE	8,500,000	8,500,000	8,545,115	8,500,000	0	0	0	0	5.382	5.415	JAJO	99,112	84,896	07/31/2025	10/15/2038	225,233	X X X
70019U-AC-9	PKBLU 2025-9A A2		1.A FE	14,875,000	14,875,000	14,934,626	14,875,000	0	0	0	0	5.427	5.463	JAJO	163,706	0	07/24/2025	10/20/2038	908,339	X X X
73163E-AE-9	Polus 2024-1A AJ		1.A FE	11,000,000	11,000,000	11,077,596	11,000,000	0	0	0	0	5.560	5.594	JAJO	122,316	672,373	09/25/2024	10/20/2037	456,510	X X X
73163V-AJ-0	Polus 2025-2A C		1.F FE	5,000,000	5,000,000	5,010,456	5,000,000	0	0	0	0	6.107	6.153	JAJO	61,922	0	05/23/2025	07/20/2038	305,795	X X X
80349P-AQ-9	SARAT 2022-1A A2R		1.A FE	4,000,000	4,000,000	4,025,262	4,000,000	0	0	0	0	5.507	5.544	JAJO	44,671	0	09/10/2025	10/20/2037	248,317	X X X
80349P-AU-0	SARAT 2022-1A A2R		1.F FE	8,500,000	8,500,000	8,516,238	8,500,000	0	0	0	0	6.257	6.305	JAJO	107,852	0	09/10/2025	10/20/2037	528,670	X X X
82809V-AC-6	SPCLO 2025-9A A2		1.A FE	10,500,000	10,500,000	10,577,898	10,500,000	0	0	0	0	5.682	5.721	JAJO	129,257	0	05/01/2025	03/31/2038	651,325	X X X
964916-AJ-9	WHCLO 2025-2A C		1.F FE	10,000,000	10,000,000	10,023,059	10,000,000	0	0	0	0	6.322	6.371	FMAN	64,980	0	08/20/2025	09/12/2037	433,969	X X X
96525M-AJ-4	WHCLO 2022-1A A2A		1.A FE	11,500,000	11,500,000	11,526,935	11,500,000	0	0	0	0	5.882	5.924	JAJO	142,793	872,967	08/05/2024	10/15/2036	5,740,640	X X X
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			1,442,747,113	1,444,405,127	1,439,863,397	1,443,370,298	0	196,340	0	0	X X X	X X X	X X X	15,429,004	52,920,047	X X X	X X X	247,396,491	X X X
00432C-AM-3	ACCSS 2002-1 A3		2.B FE	9,950,000	10,000,000	9,882,295	9,998,604	0	(291)	0	0	1.620	2.863	MON	2,700	454,330	06/12/2014	09/01/2037	0	0.000
024938-AA-0	ACAR 2025-2 A		1.A FE	2,406,012	2,406,093	2,410,393	2,406,065	0	53	0	0	4.810	4.862	MON	6,108	64,296	05/09/2025	09/12/2028	42,461	0.000
03066T-AF-8	AMCAR 2022-1 D		1.C FE	14,704,688	15,000,000	14,877,624	14,811,971	0	107,283	0	0	3.230	4.454	MON	17,496	323,000	05/08/2025	02/18/2028	128,058	0.000
038370-AB-8	AQFIT 2019-A B		1.B FE	2,944,651	2,928,902	2,868,541	2,930,942	0	(2,964)	0	0	3.470	3.298	MON	4,517	101,633	10/20/2020	07/16/2040	658	0.000
038370-AC-6	AQFIT 2019-A C		1.F FE	732,112	732,225	719,144	730,743	0	(625)	0	0	4.010	3.962	MON	1,305	29,362	09/16/2019	07/16/2040	0	0.000
03837G-AA-5	AQFIT 2025-B A		1.A FE	2,750,326	2,750,871	2,769,526	2,750,366	0	39	0	0	4.790	4.844	MON	5,124	43,556	08/08/2025	05/17/2051	11,972	0.000
03837G-AD-9	AQFIT 2025-B D		2.C FE	2,999,164	3,000,000	3,034,068	2,999,230	0	67	0	0	6.160	6.248	MON	7,187	61,087	08/08/2025	05/17/2051	11,064	0.000
038413-AB-6	AQFIT 2020-AA B		1.B FE	342,727	342,833	329,180	342,740	0	8	0	0	2.790	2.817	MON	372	9,565	08/19/2020	07/17/2046	0	0.000
04047E-AC-0	Arivo Acceptance Auto Loan Rec 2022-1A C		1.E FE	2,999,774	3,000,000	2,995,763	2,999,574	0	(319)	0	0	5.250	5.325	MON	7,000	157,500	04/06/2022	07/17/2028	143,845	0.000
07336P-AC-8	BVCLN 2024-EDU1 C		1.F FE	1,497,403	1,497,403	1,494,911	1,497,403	0	0	0	0	5.460	5.522	MON	1,638	93,011	04/23/2024	06/25/2047	21,463	0.000

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
07337G-AA-1	BVCLN 2025-EDU1 A		1.A FE	926,194	926,194	927,857	926,194	0	0	0	0	5.633	5.699	MON	725	12,288	09/26/2025	07/27/2048	4,099	0.000
126203-AA-6	CPCAS 2024-1A A		1.C FE	4,498,806	4,500,000	4,564,209	4,499,234	0	326	0	0	6.420	6.515	MON	12,840	274,500	08/07/2024	08/15/2030	4,524,075	0.000
12675B-AA-2	CPCAS 2025-1A A		1.C FE	4,999,068	5,000,000	5,055,573	4,999,165	0	98	0	0	5.780	5.856	MON	12,844	120,417	07/01/2025	07/15/2031	82,346	0.000
14686G-AE-6	Carvana Auto Receivables Trust 2022-N1 D		1.E FE	473,560	473,613	469,962	473,549	0	(48)	0	0	4.130	3.660	MON	1,141	19,560	03/11/2022	12/11/2028	31,679	0.000
14688D-AG-6	Carvana Auto Receivables Trust 2022-P1 D		1.G FE	6,912,725	7,000,000	7,018,626	6,969,340	0	15,425	0	0	4.800	5.129	MON	19,600	336,000	03/25/2022	01/10/2029	1,296,751	0.000
19421U-AC-8	CASL 2019-A B		1.C FE	1,050,085	1,045,815	1,016,118	1,047,999	0	(367)	0	0	3.810	3.745	MON	664	39,846	10/29/2020	12/28/2048	19,853	0.000
19423D-AC-4	CASL 2018-A B		1.F FE	1,646,452	1,648,302	1,636,248	1,637,003	0	1,862	0	0	4.750	5.058	MON	1,305	78,294	06/15/2018	12/26/2047	0	0.000
20268M-AD-8	CBSLT 2018-BGS C		1.C FE	170,732	170,755	141,945	150,538	0	(215)	0	0	4.120	3.971	MON	117	7,035	07/26/2018	09/25/2045	0	0.000
28165A-AB-5	EDvestinU Private Education 2022-A B		1.F FE	4,064,305	4,250,000	4,305,418	4,125,729	0	19,828	0	0	6.250	7.060	MON	4,427	265,625	09/19/2022	11/25/2045	315,563	0.000
28166G-AB-1	EDvestinU Private Education 2019-A B		1.C FE	6,695,273	6,700,000	6,425,837	6,696,882	0	565	0	0	4.490	4.543	MON	5,014	300,830	04/03/2019	11/25/2043	0	0.000
28166L-AB-0	EDvestinU Private Education 2021-A A		1.F FE	2,375,934	2,400,000	2,051,623	2,384,705	0	1,758	0	0	3.500	3.631	MON	1,400	84,000	03/01/2021	11/25/2050	10,828	0.000
28416V-AA-8	EHGVT 2025-A A		1.A FE	1,547,003	1,547,083	1,547,522	1,547,008	0	4	0	0	4.540	4.585	MON	1,171	19,315	09/09/2025	01/25/2040	47,616	0.000
29977F-AA-2	EverBright Solar Trust 2024-A A		1.G FE	8,909,653	8,915,225	8,512,457	8,910,058	0	405	0	0	6.430	6.526	MON	17,516	525,478	01/21/2025	06/22/2054	49,702	0.000
32057K-AC-4	FIAOT 2022-1A C		1.A FE	1,299,776	1,300,096	1,297,171	1,300,085	0	69	0	0	3.130	3.157	MON	1,809	40,693	02/24/2022	05/15/2028	302,671	0.000
33844X-AJ-7	Flagship Credit Auto Trust 2022-2 C		1.E FE	4,099,871	4,100,000	4,093,789	4,099,538	0	(418)	0	0	5.300	0.578	MON	9,658	217,300	05/17/2022	04/17/2028	377,825	0.000
35042A-AC-7	FFIN 2023-1A C		1.G FE	2,704,253	2,704,508	2,825,916	2,699,237	0	(500)	0	0	7.220	6.194	MON	8,678	195,265	05/01/2023	12/15/2043	59,673	0.000
35042N-AA-3	FFIN 2025-2A A		1.A FE	3,338,515	3,339,196	3,356,580	3,338,647	0	131	0	0	5.200	5.266	MON	7,717	68,007	06/27/2025	04/15/2052	46,030	0.000
35042T-AA-0	FFIN 2025-3A A		1.A FE	1,940,027	1,940,096	1,945,256	1,940,027	0	0	0	0	4.560	4.604	MON	3,932	8,601	11/03/2025	08/15/2052	0	0.000
36263X-AG-8	GCAR 2022-1A D		1.A FE	2,585,655	2,585,905	2,584,645	2,585,877	0	46	0	0	3.970	4.006	MON	4,563	102,661	03/08/2022	01/18/2028	306,553	0.000
38237A-AA-0	GoodLeap Sustainable Home 2023-2GS A		1.G FE	5,582,447	5,774,534	5,412,230	5,637,373	0	9,168	0	0	5.700	5.273	MON	10,057	329,148	05/12/2023	05/20/2055	7,729	0.000
41284X-AB-4	HDMOT 2025-A A2A		1.A FE	6,544,410	6,544,944	6,562,419	6,544,721	0	311	0	0	4.930	4.989	MON	14,341	169,547	05/20/2025	07/17/2028	104,968	0.000
43283C-AA-9	HGVT 2025-1A A		1.A FE	6,107,971	6,109,671	6,198,072	6,108,503	0	531	0	0	4.880	4.949	MON	4,969	154,873	06/10/2025	05/27/2042	114,533	0.000
518887-AD-6	DRB 2017-B CFX		1.A FE	78,844	78,856	78,770	75,888	0	(231)	0	0	3.610	3.277	MON	47	2,847	07/26/2017	08/25/2042	0	0.000
53948K-AA-7	LPSLT 2020-2		1.D FE	1,790,774	1,791,529	1,526,186	1,779,314	0	479	0	0	2.750	2.863	MON	1,505	49,267	07/16/2020	07/20/2047	0	0.000
53948P-AA-6	LPSLT 2021-1GS A		1.D FE	1,008,651	1,008,704	850,804	1,004,789	0	165	0	0	2.290	2.362	MON	706	23,099	12/10/2020	01/20/2048	0	0.000
53948Q-AA-4	LPSLT 2021-2GS A		1.D FE	2,887,706	2,888,383	2,350,410	2,880,437	0	309	0	0	2.220	2.267	MON	1,959	64,122	03/31/2021	03/20/2048	0	0.000
57563N-AC-2	MEFA 2018-A B		1.B FE	6,370,303	6,397,000	6,051,853	6,386,556	0	2,177	0	0	4.650	4.739	MON	4,958	297,461	09/20/2018	04/25/2042	0	0.000
618933-AA-3	Mosaic Solar Loan Trust 2023-3A A		1.D FE	1,267,883	1,295,744	1,275,386	1,273,612	0	1,777	0	0	5.910	6.312	MON	2,340	76,579	05/25/2023	11/20/2053	23,776	0.000
618933-AC-9	Mosaic Solar Loan Trust 2023-03A C		2.C FE	1,999,795	2,000,000	1,217,256	1,999,271	0	(584)	0	0	11.310	11.597	MON	6,912	226,200	05/25/2023	11/20/2053	23,883	0.000
61945H-AA-0	MSAIC 2025-1A A		1.D FE	1,260,486	1,260,686	1,263,020	1,260,504	0	18	0	0	6.120	6.201	MON	2,357	68,796	01/21/2025	08/22/2050	9,622	0.000
61945H-AB-8	MSAIC 2025-1A B		1.F FE	840,115	840,457	839,903	840,141	0	26	0	0	7.120	7.233	MON	1,828	53,358	01/21/2025	08/22/2050	7,039	0.000
61946C-AA-0	Mosaic Solar Loan Trust 2019-1A A		1.E FE	1,116,315	1,116,687	1,055,981	1,092,422	0	268	0	0	4.370	4.852	MON	1,491	48,799	01/25/2019	12/21/2043	0	0.000
61946F-AA-3	MSAIC 2018-1A A		1.D FE	1,443,321	1,443,395	1,361,089	1,411,563	0	1,922	0	0	4.010	4.596	MON	1,769	57,880	04/11/2018	06/22/2043	0	0.000
61946G-AA-1	MSAIC 2017-2A		1.D FE	378,192	378,241	357,679	369,921	0	743	0	0	3.820	4.496	MON	441	14,449	10/17/2017	09/20/2042	0	0.000
61946U-AB-8	Mosaic Solar Loan Trust 2022-2A B		1.G FE	2,009,279	2,032,514	1,595,097	2,014,897	0	1,005	0	0	5.130	5.220	MON	3,186	104,268	08/05/2022	01/21/2053	22,994	0.000
62476D-AA-4	MPOWR 2024-A A		1.F FE	5,258,255	5,252,859	5,455,732	5,259,112	0	(554)	0	0	6.780	6.841	MON	10,882	350,208	02/03/2025	07/22/2041	2,701,976	0.000
624930-AA-1	MPOWR A A		1.F FE	4,452,101	4,460,494	4,544,786	4,453,002	0	901	0	0	6.620	6.758	MON	9,023	184,553	04/30/2025	07/21/2042	80,277	0.000
62909D-AA-1	NFAS 2025-1 A		1.D FE	4,499,955	4,500,000	4,580,420	4,499,948	0	(7)	0	0	6.351	6.436	MON	12,702	167,508	05/13/2025	05/15/2031	75,326	0.000
629863-AA-9	NALP 2024-1 A		1.F FE	1,571,565	1,571,909	1,597,418	1,571,687	0	87	0	0	6.490	6.585	MON	1,700	102,017	07/12/2024	12/27/2049	72,566	0.000
638961-AB-8	NAVSL 2023-A B		1.C FE	3,897,274	3,900,000	3,842,060	3,897,404	0	530	0	0	5.950	1.015	MON	10,313	232,050	04/18/2023	10/15/2071	300,231	0.000
63941K-AD-7	NAVSL 2020-CA B		1.B FE	9,330,291	9,400,000	8,496,548	9,360,989	0	5,470	0	0	2.830	2.921	MON	11,823	266,020	03/11/2020	11/15/2068	1,187,504	0.000
63942E-AB-4	NAVSL 2021-EA B		1.C FE	2,749,363	2,750,000	1,999,716	2,749,578	0	44	0	0	2.030	2.041	MON	2,481	55,825	07/20/2021	12/16/2069	2,750,000	0.000
64031Q-BK-6	NSLT 2004-4 A5		1.A FE	8,220	8,703	8,686	8,663	0	29	0	0	4.340	4.908	JAJO	70	447	03/02/2012	01/25/2037	0	0.000
64033X-AE-4	Nelnet Student Loan Trust 2025 AA A1B		1.A FE	4,347,050	4,382,106	4,365,772	4,350,065	0	3,015	0	0	5.043	5.227	MON	10,436	173,653	03/14/2025	03/15/2057	52,191	0.000
64035D-AE-6	Nelnet Student Loan Trust 2025 2021-A B1		1.C FE	4,997,107	5,000,000	4,490,421	4,998,403	0	296	0	0	2.850	2.874	MON	4,354	142,500	05/13/2021	04/20/2062	17,260	0.000
68267E-AB-0	ODART 2019-1A B		1.A FE	2,561,776	2,561,972	2,558,517	2,561,960	0	28	0	0	3.950	3.984	MON	4,779	101,198	03/12/2019	11/14/2028	411,284	0.000
68267E-AC-8	ODART 2019-1A C		1.A FE	6,796,412	6,800,000	6,785,383	6,799,878	0	442	0	0	4.190	4.234	MON	13,455	284,920	03/12/2019	11/14/2028	0	0.000
73934R-AA-6	PowerPay 2024-1A A		1.F FE	1,738,634	1,738,647	1,793,499	1,738,636	0	1	0	0	6.530	6.620	MON	4,100	113,522	03/26/2024	02/18/2039	2,243	0.000

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
73934R-AB-4	PowerPay 2024-1A B		2.B FE	1,581,803	1,582,000	1,647,126	1,581,870	0	28	0	0	8.460	8.614	MON	4,833	133,837	03/26/2024	02/18/2039	1,943	0.000
74113R-AN-9	Prestige Auto Receivables Trus 2022-1A E		3.C FE	1,985,198	2,000,000	1,918,462	1,995,333	0	3,119	0	0	10.910	11.399	MON	9,698	218,200	10/14/2022	10/15/2029	149,833	0.000
748950-AA-0	RAM 2025-1 A		1.A FE	3,695,630	3,695,630	3,711,182	3,695,630	0	0	0	0	5.446	5.508	MON	8,945	121,317	05/08/2025	05/15/2040	63,949	0.000
75679J-AA-8	ROAK 2025-1		1.F FE	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.980	6.055	MON	2,492	0	12/10/2025	12/20/2030	33,599	0.000
76041R-AA-9	REPS 2024-A A		1.C FE	2,999,624	3,000,000	3,030,383	2,999,854	0	165	0	0	5.910	5.989	MON	5,418	177,300	07/16/2024	08/20/2032	10,711	0.000
78449C-AC-2	SMB 2022-C B		1.B FE	6,497,024	6,500,000	6,402,545	6,497,789	0	230	0	0	5.090	5.150	MON	14,704	330,850	08/02/2022	05/16/2050	421,052	0.000
78485N-AA-7	SUA 2025-1 A		1.A FE	1,500,000	1,500,000	1,514,607	1,500,000	0	0	0	0	5.875	5.947	MON	1,469	52,141	05/21/2025	05/15/2040	24,925	0.000
785923-AA-1	SAFCO 2025-1A A		1.F FE	5,887,825	5,887,915	5,877,404	5,887,867	0	42	0	0	5.460	5.524	MON	18,753	184,851	05/02/2025	09/10/2029	51,166	0.000
78637E-AB-2	SAFCO 2024-1A B		1.A FE	1,940,752	1,940,981	1,944,655	1,940,950	0	85	0	0	6.310	6.400	MON	4,423	122,476	01/17/2024	11/20/2028	311,935	0.000
80286M-AE-8	SDART 2022-2 V		1.A FE	10,482,178	10,573,457	10,560,215	10,531,143	0	48,965	0	0	3.760	4.548	MON	17,669	265,041	05/07/2025	07/16/2029	8,702	0.000
82650T-AA-5	SRFC 2022-2A A		1.A FE	3,238,064	3,240,849	3,255,851	3,238,543	0	478	0	0	4.730	4.810	MON	4,684	89,420	06/11/2025	06/20/2040	33,184	0.000
83207E-AB-2	SMB A A1B		1.A FE	6,982,784	6,982,784	7,058,408	6,982,784	0	0	0	0	5.640	5.706	MON	17,504	247,637	04/30/2025	04/15/2054	49,863	0.000
83207Q-AB-5	SMB 2024-D A1B		1.A FE	8,191,619	8,246,122	8,179,129	8,201,417	0	6,340	0	0	4.760	4.916	MON	18,535	453,810	06/25/2024	07/05/2053	99,652	0.000
83405N-AA-4	SOFI 2021-B AFX		1.A FE	2,369,767	2,729,753	2,391,135	2,414,237	0	44,470	0	0	1.140	4.215	MON	1,383	20,746	05/07/2025	02/15/2047	13,338	0.000
83407H-AA-5	SCLP 2025-2 A		1.A FE	3,793,257	3,793,542	3,815,421	3,793,370	0	113	0	0	4.820	4.875	MON	3,047	97,519	06/06/2025	06/25/2034	287,829	0.000
86324X-AA-3	STRE 2025-1A A		1.D FE	3,286,302	3,287,129	3,319,175	3,286,494	0	191	0	0	5.550	5.626	MON	8,108	89,917	05/23/2025	09/15/2045	55,310	0.000
87252D-AA-1	TIC 2024-A A		1.E FE	2,526,009	2,526,337	2,547,644	2,526,191	0	92	0	0	6.670	6.768	MON	7,489	168,507	02/14/2024	10/15/2046	10,976	0.000
88164A-AE-4	TSET 2024-1A C		1.G FE	3,997,962	4,000,000	4,000,289	3,998,155	0	176	0	0	6.250	6.339	MON	7,639	250,000	11/01/2024	06/21/2050	25,934	0.000
89616P-AC-7	TAST 2024-2A C		4.A FE	1,249,951	1,250,000	793,902	1,249,989	0	23	0	0	6.930	7.033	MON	3,850	57,750	05/14/2024	04/17/2028	347,520	0.000
89617Q-AA-8	TAST 2025-2A A		6. FE	4,554,343	4,554,509	3,415,092	3,415,092	(1,139,290)	40	0	0	5.470	5.535	MON	11,073	36,864	06/10/2025	01/16/2029	34,969	0.000
90945D-AC-4	UACST 2024-1 C		1.A FE	1,176,700	1,176,826	1,180,305	1,176,808	0	64	0	0	7.060	7.171	MON	4,847	83,084	04/25/2024	10/10/2029	1,760,296	0.000
91533N-AB-0	UPGR 1A B		1.G FE	1,996,849	1,997,000	2,001,006	1,996,949	0	95	0	0	5.770	5.841	MON	5,121	120,988	11/22/2024	01/15/2031	132,184	0.000
92511B-AA-2	VEROS 2025-1 A		1.D FE	2,828,903	2,828,914	2,838,590	2,828,905	0	2	0	0	5.310	5.369	MON	6,676	83,036	05/21/2025	09/15/2028	20,475	0.000
98164T-AD-4	WOART 2025-B A3		1.A FE	5,749,492	5,750,000	5,800,562	5,749,630	0	137	0	0	4.340	4.384	MON	11,091	146,264	05/06/2025	09/16/2030	34,863	0.000
1119999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)			283,971,275	285,536,898	277,876,398	283,216,690	(1,139,290)	275,441	0	0	XXX	XXX	XXX	523,003	11,519,724	XXX	XXX	19,784,395	XXX
1209999999	Subtotals – Financial Asset-Backed Securities – Self-Liquidating			2,875,382,851	3,049,996,137	2,836,377,047	2,880,271,073	(1,206,937)	3,462,006	0	0	XXX	XXX	XXX	20,387,126	96,345,622	XXX	XXX	380,972,128	XXX
00218F-AE-4	Alpinvest 2022-1 A2		1.G PL	7,000,000	7,000,000	7,168,000	7,000,000	0	0	0	0	7.600	7.592	JAJO	112,311	265,358	03/20/2025	10/15/2034	256,086	0.000
04020H-AA-8	Ares PBN Finance Co II LLC 2022-1A B2		2.C PL	9,950,000	10,000,000	10,325,000	9,979,642	0	9,777	0	0	8.290	8.498	JAJO	175,011	829,000	09/08/2022	10/15/2037	885,400	0.000
04020H-AC-4	Ares PBN Finance Co II LLC 2022-1A C		3.B FE	2,000,000	2,000,000	2,013,000	2,000,000	0	0	0	0	12.000	12.177	JAJO	50,667	240,000	09/08/2022	10/15/2037	200,924	0.000
05683Y-AA-6	BPBN 2022-1A A		1.G PL	10,000,000	10,000,000	10,400,000	10,000,000	0	0	0	0	7.410	7.477	FMAN	94,683	741,000	12/16/2022	02/16/2028	1,508,427	0.000
05683Y-AC-2	BPBN 2022-1A B		2.B PL	3,000,000	3,000,000	3,105,000	3,000,000	0	0	0	0	10.110	10.235	FMAN	38,755	303,300	12/16/2022	02/16/2028	461,321	0.000
05683Y-AE-8	BPBN 2022-1A C		3.B PL	2,000,000	2,000,000	2,080,000	2,000,000	0	0	0	0	15.610	15.908	FMAN	39,892	312,200	12/16/2022	02/16/2028	319,549	0.000
62879V-AA-7	Neuberger Berman 2025-1A A		1.G FE	12,000,000	12,000,000	12,379,560	12,000,000	0	0	0	0	7.279	7.346	JAJO	184,401	458,740	03/27/2025	04/15/2040	320,864	0.000
629443-AA-0	NPCFO 2023-1A A		1.G PL	6,000,000	6,000,000	6,030,000	6,000,000	0	0	0	0	8.002	8.049	JAJO	122,690	500,684	12/11/2023	12/14/2034	730,229	0.000
63172D-AA-9	CFOZ 2019-1 A		2.A FE	2,931,897	2,930,423	2,716,209	2,928,914	0	4,379	0	0	3.980	4.418	FMAN	14,903	116,631	05/05/2021	08/15/2034	1,789	0.000
62890R-AA-1	NPCSIP 2024-1A A		1.G FE	26,000,000	26,000,000	25,929,280	26,000,000	0	0	0	0	7.750	7.749	JD	89,556	2,143,736	11/19/2024	12/15/2054	1,021,907	0.000
1319999999	Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)			80,881,897	80,930,423	82,146,049	80,908,556	0	14,156	0	0	XXX	XXX	XXX	922,869	5,910,649	XXX	XXX	5,706,496	XXX
04006*-AA-4	Arena Special Opportunities II Sr Unsec		1.F PL	19,967,381	19,967,381	19,967,381	19,967,380	0	1	0	0	5.000	4.945	DEC	2,773	998,369	07/30/2024	07/02/2031	20,472,112	0.000
04524X-AA-4	ASP (Feeder) SPC II-B3 LP Nt		2.B Z	23,567,161	23,567,161	23,567,161	23,567,161	0	0	0	0	7.456	7.526	MJSD	122,033	1,878,264	01/24/2025	03/31/2030	23,685,193	0.000
31616F-A*-8	Fidelity Evergreen Rated Fund Class A Sr		2.B PL	14,962,331	14,962,331	14,962,331	14,962,331	0	0	0	0	7.685	7.760	MJSD	38,329	999,265	12/01/2025	05/22/2036	15,171,911	0.000
31616F-A@-6	Fidelity Evergreen Rated Fund Class B Sr		3.B PL	5,440,848	5,440,848	5,440,848	5,440,848	0	0	0	0	9.685	9.803	MJSD	17,565	450,464	12/01/2025	05/22/2036	5,536,102	0.000
350843-AA-6	Four Columns Jr Cap Fund VI Sr Nt		2.B PL	7,766,554	7,766,554	7,670,321	7,766,554	0	0	0	0	3.500	3.515	MJSD	13,591	272,528	03/12/2025	08/31/2032	7,825,451	0.000

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
350843-AB-4	Four Columns Jr Cap Fund VI Jr Nt		3.B PL	3,883,277	3,883,277	3,846,830	3,883,277	0	0	0	0	5.250	5.285	MJSD	10,194	203,324	03/12/2025	08/31/2032	3,927,449	0.000
41255C-AA-7	Hark IV Series Fund, LLC Sr Nt		1.G PL	33,441,379	33,441,379	33,441,379	33,441,379	0	0	0	0	5.000	5.000	MJSD	9,289	1,047,405	09/02/2025	09/29/2031	33,859,396	0.000
41255C-AB-5	Hark IV Series Fund, LLC Jr Nt		2.C PL	6,270,259	6,270,259	6,270,259	6,270,259	0	0	0	0	6.000	6.000	MJSD	2,090	235,666	09/02/2025	09/29/2031	6,364,312	0.000
46331#-AA-7	Ironwood Capital Partners V Sr Unsec Pr		2.A PL	13,165,819	13,165,819	13,165,819	13,165,819	0	0	0	0	5.000	4.943	DEC	23,772	703,830	11/24/2025	04/20/2037	13,388,907	0.000
55397#-AB-7	MGG Rated Debt Feeder Fund LP Sr Unsec P		1.G PL	38,069,189	38,069,189	38,069,189	38,069,189	0	0	0	0	5.000	5.031	MJSD	15,862	1,356,426	12/24/2025	01/28/2042	38,227,811	0.000
61034@-AA-8	Monroe Private Credit IV Class A Nt		2.A PL	42,187,499	42,187,499	42,187,499	42,187,499	0	0	0	0	6.456	6.456	JAJO	680,955	2,899,493	02/21/2024	01/01/2031	42,874,362	0.000
61034@-AB-6	Monroe Private Credit IV Class B Nt		2.C PL	8,437,501	8,437,501	8,437,501	8,437,501	0	0	0	0	7.456	7.456	JAJO	157,285	665,210	02/21/2024	01/01/2031	8,595,967	0.000
62879A-AA-3	NBPD IV UISPV LLC Sr Unsec Pr Nt		2.C PL	36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	6.125	6.173	FMAN	281,739	2,312,137	07/17/2025	12/31/2029	36,288,074	0.000
66706*-AA-6	Northstar Mezzanine Ptrs VII Sr Unsec Pr		2.A PL	8,831,752	8,831,752	8,831,752	8,831,752	0	0	0	0	8.000	7.854	DEC	0	725,788	12/31/2025	06/10/2034	9,145,770	0.000
91864#-AA-8	VPC ABS Opp Credit Fund Feeder Class A N		1.G PL	9,099,278	9,099,278	9,099,278	9,099,281	0	(1)	0	0	4.250	4.287	MON	32,227	504,552	06/27/2024	03/17/2028	9,116,230	0.000
91864#-AB-6	VPC ABS Opp Credit Fund Feeder Class B N		2.B PL	14,796,960	14,796,960	14,796,960	14,796,960	0	0	0	0	5.250	5.307	MON	64,737	776,839	06/27/2024	03/17/2028	14,831,013	0.000
91868*-AB-6	VPC ABS Opp Credit Fund II-R Class A Sr		1.G PL	24,980,216	24,980,216	24,980,216	24,980,216	0	0	0	0	5.939	5.983	MJSD	32,967	1,212,017	12/11/2025	09/30/2029	25,010,479	0.000
91868*-AD-2	VPC ABS Opp Credit Fund II-R Class B Sr		2.C PL	11,290,781	11,290,781	11,290,781	11,290,781	0	0	0	0	6.939	6.999	MJSD	17,410	707,015	12/11/2025	09/29/2029	11,304,387	0.000
97122M-AA-8	Willow Tree Cap Rated Notes Class A Sr N		2.C Z	6,863,225	6,863,225	6,863,225	6,863,225	0	0	0	0	8.172	8.256	MJSD	3,116	430,576	12/24/2025	04/30/2038	6,913,274	0.000
97122M-AB-6	Willow Tree Cap Rated Notes Class B Sr N		3.B Z	5,882,764	5,882,764	5,882,764	5,882,764	0	0	0	0	10.422	10.559	MJSD	3,406	464,068	12/24/2025	04/30/2038	5,937,061	0.000
97122N-AA-6	Willow Tree Fund II LP Class A Nt		2.C PL	8,345,477	8,345,477	8,345,477	8,345,477	0	0	0	0	6.956	7.017	FMAN	46,358	502,140	12/29/2025	10/22/2033	8,432,518	0.000
97122N-AB-4	Willow Tree Fund II LP Class B Nt		3.B PL	4,636,376	4,636,376	4,636,376	4,636,376	0	0	0	0	8.956	9.056	FMAN	33,179	352,231	12/29/2025	10/22/2033	4,698,643	0.000
G3165#-AA-2	CCO I Credit Backed Loans Ltd Class A1 N		1.G PL	19,053,709	19,053,709	19,053,709	19,053,709	0	0	0	0	3.750	3.768	JAJO	150,842	714,514	12/09/2022	12/17/2031	19,176,764	0.000
G3165#-AC-8	CCO I Credit Backed Loans Ltd Class B1 N		2.B PL	5,716,113	5,716,113	5,716,113	5,716,113	0	0	0	0	5.000	5.031	JAJO	60,337	285,806	12/09/2022	12/17/2031	5,765,335	0.000
G3165#-AE-4	CCO I Credit Backed Loans Ltd Class C Nt		3.B PL	5,716,113	5,716,113	5,716,113	5,716,113	0	0	0	0	8.500	8.590	JAJO	102,573	485,870	12/09/2022	12/17/2031	5,799,791	0.000
1339999999	Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)			378,371,962	378,371,962	378,239,282	378,371,964	0	0	0	0	X X X	X X X	X X X	1,922,629	21,183,797	X X X	X X X	382,348,312	X X X
1409999999	Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating			459,253,859	459,302,385	460,385,331	459,280,520	0	14,156	0	0	X X X	X X X	X X X	2,845,498	27,094,446	X X X	X X X	388,054,808	X X X
00110X-AB-0	AFN 2021-1A A2		1.A FE	2,057,371	2,057,608	1,747,466	2,057,437	0	29	0	0	2.790	2.808	MON	1,754	57,407	05/26/2021	05/20/2051	10,259	0.000
00111L-AC-3	AFGE 2023-1 B		1.C FE	1,796,316	1,796,604	1,817,147	1,796,552	0	93	0	0	7.510	7.634	MON	5,997	134,925	02/22/2023	09/16/2030	173,213	0.000
03237C-AE-2	AXIS 2024-1A D		2.A FE	1,399,747	1,400,000	1,444,538	1,400,000	0	(2)	0	0	6.570	6.660	MON	2,811	91,980	01/23/2024	04/21/2031	351,748	0.000
03237C-AF-9	AXIS 2024-1A E		3.A FE	1,299,619	1,300,000	1,347,058	1,299,975	0	4	0	0	9.660	9.857	MON	3,837	125,580	01/23/2024	04/20/2032	330,512	0.000
03237F-AB-1	AXIS 2025-1A A2		1.A FE	5,828,633	5,828,706	5,888,364	5,828,645	0	12	0	0	4.700	4.747	MON	8,371	157,521	05/20/2025	09/22/2031	90,084	0.000
03637A-AB-8	APARK 2025 1A A2		1.A FE	3,999,596	4,000,000	4,012,537	3,999,612	0	16	0	0	4.430	4.476	MON	5,414	11,813	11/19/2025	04/20/2035	0	0.000
09531M-AA-8	BBEF 2023-1A A		1.F FE	226,810	226,822	228,733	226,773	0	(43)	0	0	7.370	(21.326)	MON	743	16,717	12/15/2023	11/15/2030	25,713	0.000
095921-AD-4	OWLEF 2024-1A C		2.C FE	1,699,890	1,700,000	1,732,494	1,699,923	0	30	0	0	6.380	6.468	MON	4,820	108,460	10/30/2024	01/15/2031	19,424	0.000
12326T-AA-6	BJETS 2024-2A A 2024-2A A		1.F FE	3,054,746	3,054,815	3,078,813	3,054,743	0	4	0	0	5.364	5.425	MON	7,283	163,860	09/06/2024	09/15/2039	30,371	0.000
12327A-AA-6	BJETS 2024-2A A 2022-1A A		1.F FE	453,372	467,319	464,643	463,057	0	1,734	0	0	4.455	5.414	MON	925	20,819	05/05/2022	06/15/2037	15,664	0.000
12327A-AB-4	BJETS 2024-2A A 2022-1A B		2.B FE	1,502,039	1,556,172	1,553,388	1,539,338	0	6,717	0	0	5.192	6.288	MON	3,591	80,797	05/05/2022	06/15/2037	53,297	0.000
12327C-AA-2	BJETS 2024-2A A 2024-1 LLC		1.F FE	1,968,298	1,968,329	2,014,414	1,968,302	0	5	0	0	6.197	6.278	MON	5,421	121,977	04/09/2024	05/15/2039	49,432	0.000
12327C-AC-8	BJETS 2024-2A A 2024-1A C		3.B FE	696,739	696,747	721,377	696,737	0	1	0	0	9.132	9.308	MON	2,828	63,627	04/09/2024	05/15/2039	23,276	0.000
12510H-AB-6	CAUTO 2020-1A A2		1.A FE	3,895,761	3,955,087	3,887,802	3,948,582	0	5,527	0	0	3.030	3.338	MON	5,326	119,506	04/17/2020	02/15/2050	60,185	0.000
12510H-AC-4	CAUTO 2020-1A A3		1.A FE	7,879,472	7,910,174	7,395,493	7,900,569	0	2,233	0	0	3.250	3.333	MON	11,426	256,366	04/17/2020	02/15/2050	87,541	0.000
12510H-AH-3	CAUTO 2020-1A B2		2.B FE	3,104,531	3,000,000	2,938,217	3,003,438	0	(4,061)	0	0	4.520	4.456	MON	6,027	135,223	08/31/2020	02/15/2050	0	0.000
12510H-AJ-9	CAUTO 2020-1A B3		2.B FE	4,249,127	4,250,000	3,892,440	4,237,846	0	(2,481)	0	0	4.950	4.987	MON	9,350	209,791	01/15/2020	02/15/2050	0	0.000
12530M-AD-7	SORT 2020-1 B2		1.G FE	1,798,592	1,798,904	1,143,862	1,798,396	0	(12)	0	0	2.600	(4.349)	MON	2,079	46,642	07/14/2020	07/15/2060	0	0.000
12662A-AB-7	CP EF Asset Securitization I L 2022-1A B		1.F FE	1,194,863	1,194,990	1,195,332	1,194,737	0	(211)	0	0	7.140	(18.988)	MON	3,792	85,322	06/30/2022	04/15/2030	178,939	0.000
224092-AA-4	CP EF Asset Securitization II 2023-1A A		1.C FE	362,417	364,223	366,934	363,877	0	686	0	0	7.480	7.996	MON	1,211	27,244	11/10/2023	03/15/2032	87,466	0.000
22767V-AB-4	XROAD 2025-A A2		1.A FE	3,138,919	3,139,352	3,162,383	3,139,042	0	123	0	0	4.910	4.970	MON	4,710	77,927	06/12/2025	02/20/2032	92,798	0.000
30332Y-AK-7	FI 2025-1A A5		1.F FE	2,998,877	3,000,000	2,990,100	2,998,931	0	54	0	0	5.660	5.739	MON	7,547	28,300	10/09/2025	10/15/2055	9,687	0.000

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
55340Q-AB-1	MTLRF 2025-1A A2		1.A FE	3,999,799	4,000,000	4,019,248	3,999,881	0	82	0	0	4.700	4.750	MON	7,833	107,056	05/13/2025	12/16/2027	137,276	0.000
62890Q-AB-1	NMEF 2023-A A2		1.A FE	177,668	177,669	178,617	177,668	0	0	0	0	6.570	6.661	MON	519	11,673	09/12/2023	06/17/2030	22,949	0.000
643821-AA-9	USRE 2021-1 A1		1.F FE	8,435,805	8,800,000	7,346,174	8,659,227	0	163,426	0	0	1.910	3.964	MON	5,136	168,080	01/07/2025	10/20/2061	3,521,371	0.000
67181D-AD-3	OAKIG 2020-1A A4		1.D FE	3,464,590	3,466,458	2,518,503	3,466,110	0	176	0	0	2.630	2.655	MON	2,786	91,168	11/06/2020	10/20/2050	78,451	0.000
67181D-AK-7	OAKIG 2021-2A A2		1.C FE	1,970,814	1,970,878	1,681,846	1,970,857	0	6	0	0	2.630	2.645	MON	1,584	51,834	11/19/2021	11/20/2051	10,048	0.000
67181D-AM-3	OAKIG 2021-2A A4		2.B FE	1,493,031	1,493,125	910,817	1,493,095	0	10	0	0	3.240	3.263	MON	1,478	48,377	11/19/2021	11/20/2051	33,361	0.000
67181D-AP-6	OAKIG 2021-2A B2		2.C FE	2,499,534	2,500,000	1,242,079	2,499,472	0	(247)	0	0	4.520	4.571	MON	3,453	113,000	11/19/2021	11/20/2051	2,509,417	0.000
67190A-AD-8	OAKIG 2021-1A A4		2.B FE	3,962,873	3,965,000	2,424,449	3,963,170	0	(101)	0	0	3.260	3.263	MON	3,950	129,259	01/20/2021	01/20/2051	0	0.000
69433B-AE-7	PEAC 2024-1A C		1.F FE	4,999,535	5,000,000	5,169,703	4,999,667	0	95	0	0	6.620	6.714	MON	10,114	331,000	06/18/2024	01/21/2031	5,000,000	0.000
70410D-AF-5	Pawnee Equipment 2022-1 D		2.A FE	2,019,835	2,020,000	2,020,522	2,018,994	0	629	0	0	7.230	7.401	MON	6,491	146,046	07/26/2022	07/17/2028	285,413	0.000
70410D-AG-3	Pawnee Equipment 2022-1 E		4.B FE	1,999,857	2,000,000	1,778,772	1,998,396	0	337	0	0	9.500	9.756	MON	8,444	190,000	07/26/2022	09/17/2029	282,588	0.000
737473-AF-5	PREF 2024-1A E		3.A FE	767,736	800,000	818,489	785,367	0	11,174	0	0	8.500	10.182	MON	3,022	68,000	02/06/2024	12/15/2031	163,416	0.000
757204-AA-0	RDAP 2025-1A A		1.F FE	2,499,840	2,500,000	2,504,708	2,499,833	0	(7)	0	0	5.940	6.015	MON	5,775	0	12/10/2025	03/25/2042	27,758	0.000
78437D-AG-5	SCF Equipment Trust 2025-1A E		2.B FE	4,198,408	4,200,000	4,334,677	4,198,553	0	145	0	0	6.750	6.852	MON	8,663	253,575	01/22/2025	11/20/2035	45,634	0.000
86190B-AB-0	STR 2021-1A A2		1.A FE	2,442,644	2,443,750	2,069,454	2,443,175	0	73	0	0	2.960	2.985	MON	2,210	72,335	05/19/2021	06/20/2051	10,486	0.000
86190B-AD-6	STR 2021-1A A4		1.C FE	2,717,187	2,688,124	2,351,939	2,706,553	0	(2,107)	0	0	3.700	3.572	MON	3,039	99,461	05/21/2021	06/20/2051	0	0.000
86212V-AE-4	STR 2018-1A A2		1.A FE	1,813,339	1,814,021	1,805,597	1,813,923	0	51	0	0	4.290	4.334	MON	2,378	77,821	10/12/2018	10/20/2048	70,641	0.000
86212V-AG-9	STR 2018-1A A4		1.C FE	7,718,195	7,506,667	7,409,473	7,541,080	0	(17,811)	0	0	4.740	4.509	MON	10,872	355,816	08/17/2020	10/20/2048	3,234,292	0.000
86212X-AB-6	STR 2019-1 A2		1.A FE	15,917,634	15,865,826	13,571,109	15,887,884	0	(2,769)	0	0	3.650	3.642	MON	17,695	579,102	08/04/2020	11/20/2049	122,980	0.000
86212X-AD-2	STR 2019-1 A4		1.C FE	9,207,437	9,211,040	8,329,404	9,204,312	0	391	0	0	4.490	4.447	MON	12,637	413,576	11/06/2019	11/20/2049	0	0.000
92340G-AB-6	VERD 2025-1A A2		1.A FE	4,558,933	4,559,356	4,580,615	4,559,101	0	168	0	0	4.850	4.906	MON	11,671	120,392	05/21/2025	03/13/2028	305,575	0.000
96328G-BG-1	Wheels Fleet Lease Funding 2023-2A A		1.A FE	810,656	810,761	820,276	810,734	0	27	0	0	6.460	6.553	MON	1,891	52,375	10/19/2023	08/18/2038	72,374	0.000
1519999999	Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)			142,281,085	142,458,527	130,910,006	142,313,564	0	164,206	0	0	XXX	XXX	XXX	236,904	5,621,750	XXX	XXX	17,623,639	XXX
70337U-10-0	Patrons' Legacy Lilac's Ser 03-IV Ser A		3.C FE	753,023	753,023	753,023	753,023	0	0	0	0	5.775	5.845	MON	0	39,880	12/19/2003	06/23/2026	0	0.000
1539999999	Non-Financial Asset-Backed Securities–Practical Expedient - Other Non-Financial Asset-Backed Securities–Practical Expedient (Unaffiliated)			753,023	753,023	753,023	753,023	0	0	0	0	XXX	XXX	XXX	0	39,880	XXX	XXX	0	XXX
1609999999	Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient			143,034,108	143,211,550	131,663,029	143,066,587	0	164,206	0	0	XXX	XXX	XXX	236,904	5,661,630	XXX	XXX	17,623,639	XXX
00038R-AA-4	AASET 2019-2 A		2.C FE	174,030	174,031	173,869	171,737	0	2,415	0	0	3.376	5.852	MON	245	5,875	10/08/2019	10/16/2039	0	0.000
009053-AA-7	AIO Issuer 2024-1A A2		1.G FE	1,980,192	2,000,000	1,982,946	1,980,688	0	422	0	0	6.000	6.139	JAJO	22,000	120,000	10/18/2024	10/26/2054	35,399	0.000
07359B-AA-5	Beacon Container Finance 2021-1A A		1.F FE	3,498,478	3,500,000	3,272,941	3,499,287	0	118	0	0	2.250	2.268	MON	2,406	78,750	10/28/2021	10/22/2046	26,057	0.000
12575A-AB-3	CIMNL 2021-1 A2		1.A FE	4,786,442	4,788,525	4,111,266	4,787,299	0	202	0	0	2.570	2.589	MON	3,760	123,065	07/22/2021	07/20/2051	57,141	0.000
12575A-AD-9	CIMNL 2021-1 A4		1.C FE	1,999,037	2,000,000	1,727,937	1,999,427	0	93	0	0	3.040	3.065	MON	1,858	60,800	07/22/2021	07/20/2051	2,005,067	0.000
14856G-AA-8	CLAST 2021-1A A		1.F FE	269,683	269,691	267,404	266,825	0	(16)	0	0	3.474	3.480	MON	416	9,369	01/20/2021	01/15/2046	0	0.000
15201E-AA-2	CNSQ 2024-1A A2		1.G IF	4,769,480	5,000,000	4,915,999	4,818,398	0	40,826	0	0	5.200	6.355	MON	4,333	260,000	10/10/2024	10/26/2054	54,431	0.000
15201E-AK-0	CNSQ 2025-3A A2		1.G FE	4,806,009	5,000,000	4,822,668	4,818,155	0	12,146	0	0	5.000	5.969	MON	4,167	86,111	08/14/2025	08/25/2055	32,181	0.000
19521U-AA-1	CLGIX 2021-1A A2		1.G FE	2,499,862	2,500,000	2,457,058	2,499,741	0	(201)	0	0	3.300	3.334	MON	1,375	82,500	12/14/2021	12/26/2051	10,901	0.000
23284B-AG-9	CyrusOne Data Centers Issuer I 2024-2A A		1.G FE	6,307,752	7,000,000	6,831,511	6,507,355	0	125,036	0	0	4.500	6.932	MON	9,625	315,000	05/01/2024	05/20/2049	128,593	0.000
25267T-AN-1	SHINE 2021-1A A		1.F FE	3,000,000	3,000,000	2,879,021	2,999,808	0	(192)	0	0	2.305	2.321	MON	2,113	69,150	11/10/2021	11/20/2051	11,552	0.000
30610G-AB-9	FLCON 2019-1 B		3.A FE	323,409	323,420	322,501	323,318	0	43	0	0	4.791	4.674	MON	689	15,495	10/22/2019	09/15/2039	0	0.000
315961-AA-0	CNSL 2025-4A A2		1.G FE	5,999,994	6,000,000	6,029,009	5,999,964	0	(30)	0	0	5.522	5.586	MON	10,124	16,566	11/14/2025	12/20/2055	0	0.000
33938M-AM-1	FLX 2025-2		1.G FE	6,930,588	7,000,000	6,961,338	6,931,671	0	1,083	0	0	6.460	6.731	MON	7,537	54,013	11/04/2025	10/25/2060	0	0.000
36166V-AA-3	GCI Funding 1 LLC 2020-1 A		1.F FE	4,067,407	4,110,553	3,941,488	4,077,001	0	6,985	0	0	2.820	3.162	MON	4,186	115,918	02/02/2021	10/18/2045	9,430	0.000
36166V-AE-5	GCI Funding 1 LLC 2021-1 A		1.F FE	2,977,370	2,978,137	2,795,148	2,972,501	0	416	0	0	2.380	2.414	MON	2,560	70,892	06/04/2021	06/18/2046	0	0.000

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Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
42806M-AG-4	Hertz 2021-2A C		2.B FE	4,527,665	5,175,000	5,079,017	5,043,207	0	158,219	0	0	2.520	5.964	MON	2,174	130,410	06/16/2022	12/27/2027	780,800	0.000
42806M-AN-9	Hertz 2022-2A A		1.A FE	1,987,031	2,000,000	1,953,458	1,995,624	0	2,273	0	0	2.330	2.463	MON	777	46,600	01/28/2022	06/26/2028	112,953	0.000
440405-AE-8	HORZN 2018-1 A		2.C FE	331,520	319,814	316,721	319,814	0	2,159	0	0	4.458	5.261	MON	634	14,265	10/07/2019	12/15/2038	0	0.000
45783N-AA-5	INSTR 2021-1A A		1.F FE	2,362,864	2,364,149	2,255,402	2,362,313	0	784	0	0	2.300	2.351	MON	2,417	54,444	02/03/2021	02/15/2054	0	0.000
49255P-AA-1	KSTRL 2018-1A A		2.B FE	571,382	587,969	588,258	578,463	0	306	0	0	4.250	4.567	MON	1,111	24,989	12/11/2018	12/15/2038	0	0.000
50543L-AA-0	Labrador Aviation Finance Ltd 2016-1A A1		3.A FE	1,440,218	1,454,766	1,456,688	1,444,338	0	(10,427)	0	0	4.300	4.442	MON	2,780	62,555	06/23/2021	01/15/2042	0	0.000
62947A-AC-7	NPRL 2019-2A A3		1.F FE	6,999,567	7,000,000	5,924,143	6,995,169	0	(589)	0	0	3.802	3.852	MON	8,871	266,140	11/01/2019	11/19/2049	0	0.000
62954J-AB-0	NPRL 2019-1A A2		1.F FE	8,991,347	8,969,314	7,848,754	8,970,132	0	(4,050)	0	0	3.241	3.250	MON	8,882	290,695	08/27/2019	09/20/2049	0	0.000
62954J-AC-8	NPRL 2019-1A B1		2.B FE	2,930,501	2,950,000	2,436,168	2,947,677	0	1,789	0	0	4.313	4.465	MON	3,888	0	08/22/2019	09/20/2049	1,599	0.000
75383H-AA-9	RPTOR 2019-1 A		4.A FE	4,295,635	4,739,474	4,370,638	4,627,984	0	130,546	0	0	4.213	7.876	MON	16,640	199,674	10/25/2019	08/23/2044	0	0.000
78403D-AR-1	SBA Tower Trust Nt		1.F FE	2,000,000	2,000,000	1,921,794	2,000,000	0	0	0	0	2.328	2.328	MON	2,069	46,431	07/08/2020	01/15/2028	2,003,880	0.000
78403D-AX-8	SBA Tower Trust Nt		1.F FE	6,500,000	6,500,000	5,864,334	6,500,000	0	0	0	0	2.593	2.593	MON	7,491	168,077	10/08/2021	10/15/2056	6,514,045	0.000
784193-AA-2	SFARM 2025-1A A2		1.G FE	6,842,723	7,000,000	6,847,638	6,842,918	0	195	0	0	5.377	5.679	MON	6,273	23,002	11/20/2025	11/25/2055	0	0.000
80587F-AA-7	SCLGX 2025-1A A2		1.G FE	4,894,735	5,000,000	5,014,255	4,903,001	0	8,267	0	0	5.673	6.241	MON	4,728	124,491	07/08/2025	07/25/2055	57,672	0.000
85572R-AA-7	STARR 2018-1 A		1.F FE	3,811,880	3,795,284	3,800,531	3,795,284	0	(35,897)	0	0	4.089	1.451	MON	6,897	155,189	08/15/2019	05/15/2043	5,752,418	0.000
86709L-AA-4	SUNBD 2020-1A A		1.F FE	1,516,262	1,516,323	1,499,565	1,516,129	0	(184)	0	0	3.671	3.552	MON	2,474	55,664	02/14/2020	02/15/2045	0	0.000
86709L-AB-2	SUNBD 2020-1A B		2.B FE	410,488	410,502	407,681	410,558	0	(411)	0	0	4.703	4.234	MON	858	19,306	02/14/2020	02/15/2045	0	0.000
871044-AA-1	Switch ABS Issuer LLC 2024-1A A2		1.G FE	3,964,896	4,000,000	4,039,681	3,976,149	0	6,420	0	0	6.280	6.573	MON	4,187	251,200	03/07/2024	03/25/2054	4,020,933	0.000
871044-AL-7	Switch ABS Issuer LLC 1A A2		1.G FE	4,790,091	5,000,000	4,915,009	4,819,376	0	29,285	0	0	5.036	6.080	MON	4,197	197,243	03/07/2025	03/25/2055	53,551	0.000
872480-AB-4	TIF 2020-1A B		2.A FE	1,156,269	1,156,667	1,122,829	1,154,718	0	617	0	0	3.820	3.897	MON	1,350	44,185	08/17/2020	08/20/2045	0	0.000
87404L-AA-0	TLWND 2019-1 A		2.A FE	1,647,284	1,647,291	1,632,026	1,647,535	0	(355)	0	0	3.967	3.920	MON	2,904	65,348	11/22/2019	12/15/2044	0	0.000
87404L-AB-8	TLWND 2019-1 B		3.A FE	1,155,350	1,155,376	1,139,172	1,153,162	0	1,804	0	0	5.193	5.395	MON	2,667	59,999	11/22/2019	12/15/2044	0	0.000
88315L-AE-8	TMCL 2020-1A A		1.F FE	396,275	396,343	384,043	393,699	0	382	0	0	2.730	3.006	MON	331	10,820	08/04/2020	08/21/2045	0	0.000
88603U-AA-7	THRST 2021-1A A		1.F FE	4,168,332	4,168,490	4,113,740	4,166,806	0	925	0	0	4.163	4.215	MON	7,713	173,534	06/17/2021	07/15/2040	0	0.000
89609M-AA-7	Tribute Rail LLC 2022-1 A		1.F FE	2,019,386	2,019,793	2,019,771	2,019,466	0	(208)	0	0	4.760	4.117	MON	3,739	96,142	05/19/2022	05/17/2052	48,390	0.000
89609M-AB-5	Tribute Rail LLC 2022-1 B		2.B FE	4,999,307	5,000,000	5,010,155	4,999,038	0	(639)	0	0	5.750	5.842	MON	11,181	287,500	05/19/2022	05/17/2052	5,023,958	0.000
89657B-AC-8	TRL 2019-2A A2		1.F FE	3,498,066	3,500,000	3,457,771	3,499,048	0	94	0	0	3.100	3.155	MON	4,219	108,500	10/08/2019	10/18/2049	0	0.000
91823A-AW-1	VBTOW 2022-1A C2II		1.F FE	3,500,000	3,500,000	3,199,049	3,499,640	0	(360)	0	0	3.706	3.737	MON	5,765	129,710	02/18/2022	02/15/2052	3,510,809	0.000
91823A-AY-7	VBTOW 2022-1A D		2.C FE	1,000,000	1,000,000	985,511	999,881	0	(119)	0	0	4.288	4.334	MON	1,906	42,880	02/18/2022	02/15/2052	1,003,573	0.000
92212K-AD-8	VDC 2021-1A A2		1.G FE	12,000,000	12,000,000	11,755,584	11,998,319	0	(482)	0	0	2.165	2.193	MON	11,547	259,800	10/27/2021	10/15/2046	0	0.000
92535V-AQ-5	VBTOW 2025-1A A		1.C FE	4,932,242	5,000,000	5,011,445	4,939,486	0	7,244	0	0	5.163	5.728	MON	11,473	76,728	08/08/2025	08/16/2055	16,030	0.000
92535V-AU-6	VBTOW 2025-1A C		2.C FE	1,991,519	2,000,000	2,034,772	1,992,401	0	882	0	0	7.446	7.728	MON	6,619	44,262	08/08/2025	08/16/2055	6,412	0.000
97063Q-AA-0	WESTF 2017-A A		1.F FE	6,399,486	6,410,803	6,406,072	6,416,781	0	(3,218)	0	0	4.690	4.679	MON	13,363	300,667	10/12/2018	08/15/2042	2,591,617	0.000
97064Y-AA-2	WESTF 2023-A A		1.F FE	1,905,335	1,927,537	1,981,565	1,915,024	0	3,009	0	0	8.000	8.375	MON	6,853	154,203	10/19/2023	10/15/2048	62,041	0.000
1719999999	Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)			174,327,389	177,309,252	170,285,344	175,496,315	0	487,607	0	0	XXX	XXX	XXX	256,372	5,468,157	XXX	XXX	33,931,433	XXX
01983K-AA-2	ALLO Issuer LLC 2023-1A A2		1.G FE	3,787,508	4,000,000	4,051,244	3,889,477	0	45,324	0	0	6.200	9.368	MON	7,578	248,000	06/16/2023	06/20/2053	4,020,667	0.000
01983K-AC-8	ALLO Issuer LLC 2023-1A B		2.B FE	1,894,655	2,000,000	2,051,121	1,944,058	0	22,208	0	0	7.850	11.153	MON	4,797	157,000	06/16/2023	06/20/2053	2,013,083	0.000
01983K-AG-9	ALLO Issuer LLC 2024-1A A2		1.G FE	999,999	1,000,000	1,015,086	999,997	0	0	0	0	5.940	6.014	MON	1,815	59,400	07/12/2024	07/20/2054	1,004,950	0.000
01983K-AH-7	ALLO Issuer LLC 2024-1A B		2.B FE	1,799,512	1,800,000	1,847,423	1,799,629	0	87	0	0	7.150	7.264	MON	3,933	128,700	07/12/2024	07/20/2054	1,810,725	0.000
09631Q-AA-8	BPEAK 2025-1A		1.G FE	5,000,000	5,000,000	5,020,672	5,000,000	0	0	0	0	5.858	5.930	MON	7,323	0	12/11/2025	12/20/2055	16,069	0.000
09748R-AC-2	BOJA 2024-1A A2		2.B FE	4,239,375	4,239,375	4,286,978	4,239,375	0	0	0	0	6.584	6.637	FMAN	31,789	303,931	10/11/2024	11/20/2054	251,122	0.000
12803V-AC-9	CAJUN 2025-2A		2.B FE	5,000,000	5,000,000	5,017,910	5,000,000	0	0	0	0	5.912	5.955	FMAN	33,666	0	10/16/2025	11/20/2055	96,930	0.000
233046-AL-5	DB Master Finance LLC 2019-1A A23		2.B FE	372,510	375,000	369,810	375,028	0	1,406	0	0	4.352	2.982	FMAN	1,859	16,320	04/16/2020	05/20/2049	0	0.000
25755T-AP-5	DPABS 2021-1A A2II		2.A FE	6,827,102	6,807,500	6,237,547	6,815,656	0	(2,809)	0	0	3.151	2.601	JAJO	39,326	214,504	04/09/2021	04/25/2051	0	0.000
26209X-AA-9	HONK 2020-1A A2 2020-1A A2		2.C FE	2,584,903	2,458,885	2,421,257	2,495,907	0	(22,792)	0	0	3.786	2.667	JAJO	18,360	93,093	09/17/2021	07/20/2050	0	0.000

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
26209X-AC-5	HONK 2020-1A A2 2020-2A A2		2.C FE	3,252,454	3,252,454	3,151,647	3,251,457	0	(340)	0	0	3.237	1.834	JAJO	20,764	105,282	10/29/2020	01/20/2051	3,290,161	0.000
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II		2.B FE	4,511,951	4,346,250	4,336,723	4,379,065	0	(23,161)	0	0	5.093	4.525	JAJO	37,507	221,355	03/25/2019	04/30/2047	0	0.000
35910E-AA-2	FYBR 2023-1 A2		1.F FE	5,768,818	6,000,000	6,054,972	5,881,609	0	55,994	0	0	6.600	10.509	MON	12,100	396,000	08/01/2023	08/20/2053	6,033,000	0.000
35910E-AB-0	FYBR 2023-1 B		2.B FE	2,867,746	3,000,000	3,051,963	2,930,835	0	31,752	0	0	8.300	12.976	MON	7,608	249,000	08/01/2023	08/20/2053	22,629	0.000
35910E-AK-0	FYBR 2024-1 C		1.F FE	4,498,389	4,500,000	4,639,608	4,498,681	0	198	0	0	6.190	6.277	MON	8,511	278,550	06/06/2024	06/20/2054	4,523,213	0.000
35910E-AP-9	FYBR 2024-1 C		3.C FE	1,999,627	2,000,000	2,229,258	1,999,683	0	38	0	0	11.160	11.427	MON	6,820	223,200	06/06/2024	06/20/2054	2,018,600	0.000
380241-AC-3	Goddard Funding LLC 2024-1A A2		2.C FE	4,950,000	4,950,000	5,069,603	4,950,000	0	0	0	0	6.834	6.892	JAJO	57,320	338,283	07/12/2024	10/30/2054	220,078	0.000
411707-AH-5	HNGRY 2020-1A A2		2.B FE	2,875,828	2,850,000	2,757,865	2,852,911	0	(2,238)	0	0	3.981	2.303	MJSD	3,467	113,459	01/07/2021	12/20/2050	0	0.000
44148J-AA-7	HWIRE 2021-1 A 2		1.F FE	3,000,000	3,000,000	2,938,286	2,999,807	0	(193)	0	0	2.311	2.330	MON	2,118	69,330	11/09/2021	11/20/2051	1,501,443	0.000
466365-AC-7	JACK 2019-1A A23		2.B FE	5,930,074	5,929,313	5,668,404	5,921,739	0	(255)	0	0	4.970	4.176	FMAN	29,469	294,687	07/08/2019	08/25/2049	0	0.000
466365-AE-3	JACK 2022-1A A2II		2.B FE	3,700,000	3,700,000	3,236,880	3,699,536	0	(464)	0	0	4.136	3.452	FMAN	15,303	153,032	02/02/2022	02/26/2052	121,356	0.000
47760Q-AB-9	JIMMY 2017-1A A2II		2.B FE	3,802,725	3,753,750	3,750,656	3,765,243	0	(6,735)	0	0	4.846	4.667	JAJO	30,823	181,907	04/23/2019	07/30/2047	0	0.000
64016N-AA-5	Neighborly Issuer 2021-1A A2		2.B FE	2,387,500	2,387,500	2,291,238	2,387,424	0	(13)	0	0	3.584	2.443	JAJO	14,499	85,568	02/24/2021	04/30/2051	0	0.000
64016N-AC-1	Neighborly Issuer 2022-1A A2		2.B FE	3,850,000	3,850,000	3,643,910	3,849,997	0	(3)	0	0	3.695	3.088	JAJO	24,105	142,257	01/11/2022	01/30/2052	55,043	0.000
72703P-AE-3	PLNT 2022-1A A2II		2.B FE	2,887,500	2,887,500	2,737,010	2,887,157	0	(343)	0	0	4.008	3.681	MJSD	8,358	115,731	01/25/2022	12/05/2051	43,083	0.000
78433D-AA-2	SEB4P 2021-1A A2		2.C FE	6,728,215	6,733,125	6,724,526	6,732,275	0	594	0	0	4.969	4.767	JAJO	56,691	334,569	01/12/2022	01/30/2052	618,764	0.000
83546D-AJ-7	SONIC 2020-1A A2II		2.B FE	4,202,485	3,984,520	3,850,586	4,086,897	0	(23,646)	0	0	4.336	2.699	MON	5,279	172,768	08/05/2020	01/20/2050	0	0.000
83546D-AQ-1	SONIC 2021-1A A211		2.B FE	2,872,500	2,872,500	2,490,285	2,871,429	0	(345)	0	0	2.636	2.189	MON	2,314	75,719	07/29/2021	08/20/2051	2,710,942	0.000
87342R-AE-4	BELL 2018-1 A2II		2.B FE	5,786,586	5,715,000	5,725,819	5,739,588	0	(8,650)	0	0	4.940	2.957	FMAN	28,232	282,321	04/15/2020	11/25/2048	1,822,677	0.000
898912-AA-8	TROP 2024-1A A2		2.B FE	3,960,000	3,960,000	4,021,683	3,960,000	0	0	0	0	6.291	6.340	FMAN	28,372	249,124	08/15/2024	08/20/2054	177,716	0.000
91326E-AH-8	UNIT 2025-2A B		2.C FE	3,000,000	3,000,000	2,986,171	3,000,000	0	0	0	0	5.621	5.660	JAJO	33,258	0	10/09/2025	01/20/2056	29,094	0.000
92861W-AA-2	VITAL 2025-1A A2		2.C FE	7,000,000	7,000,000	7,040,600	7,000,000	0	0	0	0	6.737	6.793	JAJO	15,720	0	12/10/2025	01/30/2056	135,977	0.000
95058X-AL-2	WEN 2021-1A A2II		2.B FE	3,581,221	3,581,221	3,193,407	3,580,052	0	(492)	0	0	2.775	2.213	MJSD	4,417	99,379	06/15/2021	06/15/2051	0	0.000
974153-AB-4	Wingstop Funding 2020-1A A2		2.B FE	3,218,218	3,201,250	3,101,529	3,205,518	0	(2,769)	0	0	2.841	1.959	MJSD	6,568	90,948	10/13/2020	12/05/2050	0	0.000
974153-AD-0	Wingstop Funding 2022-1A A2		2.B FE	1,985,000	1,985,000	1,927,351	1,984,985	0	(15)	0	0	3.734	3.722	MJSD	5,353	74,120	03/02/2022	03/05/2052	86,992	0.000
98919W-AA-1	Zayo Issuer Inc 2025-1A A2		1.G FE	5,000,000	5,000,000	5,085,393	5,000,000	0	0	0	0	5.648	5.715	MON	8,629	240,040	01/31/2025	03/20/2055	85,980	0.000
98919W-AC-7	Zayo Issuer Inc 2025-1A B		2.C FE	1,500,000	1,500,000	1,525,711	1,500,000	0	0	0	0	6.088	6.166	MON	2,790	77,622	01/31/2025	03/20/2055	27,045	0.000
98919W-AE-3	Zayo Issuer Inc 2025-1A C		3.C FE	2,500,000	2,500,000	2,592,756	2,500,000	0	0	0	0	8.659	8.817	MON	6,615	184,004	01/31/2025	03/20/2055	58,030	0.000
98920M-AA-0	Zaxby 2021-1A A2		2.B FE	6,499,031	6,463,125	6,099,576	6,476,640	0	(4,949)	0	0	3.250	2.224	JAJO	35,592	209,276	06/16/2021	07/30/2051	0	0.000
1739999999	Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)			146,621,432	146,583,268	144,242,464	146,451,655	0	57,389	0	0	X X X	X X X	X X X	669,048	6,278,479	X X X	X X X	32,795,369	X X X
1809999999	Subtotals - Non-Financial Asset-Backed Securities – Full Analysis			320,948,821	323,892,520	314,527,808	321,947,970	0	544,996	0	0	X X X	X X X	X X X	925,420	11,746,636	X X X	X X X	66,726,802	X X X

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS – ASSET BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates			21
								9	10	11	12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Par Value	Fair Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	State Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity Date	Origination Balloon Payment %
1889999999	Total – Asset-Backed Securities (Unaffiliated)			3,798,619,639	3,976,402,592	3,742,953,215	3,804,566,150	(1,206,937)	4,185,364	0	0	XXX	XXX	XXX	24,394,948	140,848,334	XXX	XXX	853,377,377	XXX
1909999999	Total – Asset-Backed Securities			3,798,619,639	3,976,402,592	3,742,953,215	3,804,566,150	(1,206,937)	4,185,364	0	0	XXX	XXX	XXX	24,394,948	140,848,334	XXX	XXX	853,377,377	XXX
2009999999	Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities)			12,943,573,92	13,069,375,19	12,172,642,28	12,904,202,64	(1,188,982)	(1,230,179)	0	19,933,626	XXX	XXX	XXX	126,426,444	524,149,299	XXX	XXX	9,548,108,285	XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A $	2,119,561,916	1B $	106,276,268	1C $	199,451,709	1D $	97,265,170	1E $	59,423,000	1F $	403,787,730	1G $	316,144,303
1B	2A $	84,773,650	2B $	216,609,402	2C $	143,439,590								
1C	3A $	5,006,160	3B $	31,113,640	3C $	7,413,826								
1D	4A $	8,886,298	4B $	1,998,396	4C $	0								
1E	5A $	0	5B $	0	5C $	0								
1F	6 $	3,415,092												

NONE Schedule D - Part 2 - Section 1

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
88579Y-10-1	3M Co CS		6,990.000	1,119,073	160.100	1,119,073	706,711	0	20,411	0	216,760	0	216,760	0	05/15/2024	X X X
002824-10-0	Abbott Laboratories CS		5,080.000	636,473	125.290	636,473	228,705	0	11,989	0	61,874	0	61,874	0	07/29/2016	X X X
00287Y-10-9	AbbVie Inc CS		8,510.000	1,944,450	228.490	1,944,450	1,240,263	0	55,826	0	432,223	0	432,223	0	11/02/2023	X X X
00724F-10-1	Adobe Systems Inc CS		1,990.000	696,480	349.990	696,480	612,301	0	0	0	(188,433)	0	(188,433)	0	03/24/2020	X X X
007903-10-7	Advanced Micro Devices Inc CS		9,820.000	2,103,051	214.160	2,103,051	562,309	0	0	0	916,893	0	916,893	0	10/19/2022	X X X
00766T-10-0	AECOM CS		8,125.000	774,556	95.330	774,556	395,162	0	8,450	0	(97,068)	0	(97,068)	0	10/07/2021	X X X
001055-10-2	Aflac Inc CS		11,960.000	1,318,829	110.270	1,318,829	613,367	0	27,747	0	81,687	0	81,687	0	03/19/2021	X X X
013872-10-6	Alcoa Corp CS		8,300.000	441,062	53.140	441,062	403,621	0	3,320	0	124,731	0	124,731	0	02/09/2023	X X X
018802-10-8	Alliant Energy Corp CS		5,700.000	370,557	65.010	370,557	179,543	0	11,571	0	33,175	0	33,175	0	01/19/2016	X X X
02079K-10-7	Alphabet Inc CS CL C		35,760.000	11,221,488	313.800	11,221,488	1,666,659	0	29,681	0	4,411,354	0	4,411,354	0	05/09/2017	X X X
023135-10-6	Amazon.com Inc CS		33,030.000	7,623,985	230.820	7,623,985	1,577,698	0	0	0	377,533	0	377,533	0	05/09/2017	X X X
03027X-10-0	American Tower Corp CS		1,920.000	337,094	175.570	337,094	220,854	3,264	12,902	0	(15,053)	0	(15,053)	0	07/29/2016	X X X
037833-10-0	Apple Inc CS		35,770.000	9,724,432	271.860	9,724,432	1,379,661	0	36,843	0	766,909	0	766,909	0	05/09/2017	X X X
042735-10-0	Arrow Electronics Inc CS		4,275.000	471,020	110.180	471,020	274,088	0	0	0	(15,799)	0	(15,799)	0	08/04/2016	X X X
044186-10-4	Ashland Global Holdings Inc CS		4,950.000	290,417	58.670	290,417	262,375	0	6,159	0	(20,788)	0	(20,788)	0	08/14/2025	X X X
053332-10-2	Autozone Inc CS		210.000	712,215	3,391.500	712,215	450,443	0	0	0	39,795	0	39,795	0	07/14/2022	X X X
05368V-10-6	Avient Corp CS		12,475.000	389,719	31.240	389,719	373,088	3,431	13,473	0	(120,735)	0	(120,735)	0	04/02/2020	X X X
058498-10-6	Ball Corp CS		14,200.000	752,174	52.970	752,174	643,149	0	11,360	0	(30,672)	0	(30,672)	0	02/16/2023	X X X
060505-10-4	Bank of America Corp CS		19,270.000	1,059,850	55.000	1,059,850	519,070	0	20,812	0	212,934	0	212,934	0	12/18/2018	X X X
06417N-10-3	Bank OZK CS		14,650.000	674,193	46.020	674,193	625,921	0	25,491	0	22,619	0	22,619	0	05/28/2021	X X X
070830-10-4	Bath & Body Works Inc CS		20,000.000	401,600	20.080	401,600	577,224	0	8,000	0	(175,624)	0	(175,624)	0	06/24/2025	X X X
084423-10-2	Berkley W R Corp CS		14,960.000	1,048,995	70.120	1,048,995	586,938	0	27,676	0	173,536	0	173,536	0	05/04/2023	X X X
084670-70-2	Berkshire Hathaway Inc CS		2,480.000	1,246,572	502.650	1,246,572	647,266	0	0	0	84,976	0	84,976	0	04/28/2025	X X X
086516-10-1	Best Buy Co Cs		9,820.000	657,253	66.930	657,253	789,820	9,329	28,297	0	(110,388)	0	(110,388)	0	05/23/2025	X X X
09290D-10-1	Blackrock Inc CS		770.000	824,162	1,070.340	824,162	268,370	0	16,047	0	34,827	0	34,827	0	10/02/2024	X X X
097023-10-5	Boeing Co CS		2,910.000	631,819	217.120	631,819	515,527	0	0	0	116,293	0	116,293	0	04/25/2025	X X X
103304-10-1	Boyd Gaming CS		5,575.000	475,213	85.240	475,213	166,833	1,004	3,958	0	74,160	0	74,160	0	01/16/2020	X X X
110122-10-8	Bristol Meyers Squibb Co CS		19,010.000	1,025,399	53.940	1,025,399	962,952	0	47,145	0	(49,806)	0	(49,806)	0	12/20/2024	X X X
11135F-10-1	Broadcom Inc CS		16,970.000	5,873,317	346.100	5,873,317	194,849	0	41,067	0	1,938,992	0	1,938,992	0	04/05/2018	X X X
115236-10-1	Brown & Brown Inc CS		2,975.000	237,108	79.700	237,108	81,012	0	1,830	0	(67,366)	0	(67,366)	0	12/28/2018	X X X
115637-20-9	Brown Forman Corp CS Cl B		43,200.000	1,125,792	26.060	1,125,792	1,171,342	9,979	0	0	(45,550)	0	(45,550)	0	09/30/2025	X X X
117043-10-9	Brunswick Corp CS		8,500.000	631,040	74.240	631,040	566,282	0	7,654	0	93,341	0	93,341	0	11/21/2025	X X X
12008R-10-7	Builders Firstsource Inc CS		6,550.000	673,930	102.890	673,930	511,144	0	0	0	(262,262)	0	(262,262)	0	12/09/2021	X X X
127190-30-4	CACI International Inc CS		1,600.000	852,496	532.810	852,496	411,205	0	0	0	205,362	0	205,362	0	08/26/2021	X X X
133131-10-2	Camden Prop Trust CS		3,000.000	330,240	110.080	330,240	236,793	3,150	12,540	0	(16,897)	0	(16,897)	0	10/18/2023	X X X
14149Y-10-8	Cardinal Health Inc CS		3,690.000	758,295	205.500	758,295	198,758	0	7,501	0	321,879	0	321,879	0	03/16/2022	X X X
142339-10-0	Carlisle Cos Inc CS		2,075.000	663,710	319.860	663,710	318,387	0	8,715	0	(108,279)	0	(108,279)	0	12/18/2023	X X X
147528-10-3	Casey's General Stores Inc CS		1,275.000	704,705	552.710	704,705	141,562	0	2,729	0	197,750	0	197,750	0	12/26/2017	X X X
159864-10-7	Charles River Laboratories CS		1,900.000	379,012	199.480	379,012	240,814	0	0	0	27,650	0	27,650	0	12/14/2022	X X X
16359R-10-3	Chemed Corp CS		675.000	288,806	427.860	288,806	351,526	0	1,485	0	(65,365)	0	(65,365)	0	12/28/2022	X X X
166764-10-0	Chevron Corp CS		6,540.000	996,761	152.410	996,761	469,579	0	44,734	0	49,508	0	49,508	0	10/20/2020	X X X
171484-10-8	Churchill Downs Inc CS		6,800.000	773,704	113.780	773,704	178,183	3,384	2,781	0	(130,274)	0	(130,274)	0	04/29/2025	X X X
17275R-10-2	Cisco Systems Inc CS		32,600.000	2,511,178	77.030	2,511,178	819,505	0	53,138	0	581,258	0	581,258	0	03/29/2018	X X X
172967-42-4	Citigroup Inc CS		20,180.000	2,354,804	116.690	2,354,804	1,335,662	0	46,818	0	934,334	0	934,334	0	07/11/2024	X X X

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
184496-10-7	Clean Harbors Inc CS		3,825.000	896,886	234.480	896,886	214,637	0	0	0	19,030	0	19,030	0	09/29/2020	X X X
19247G-10-7	Coherent Corp Cs		5,325.000	982,835	184.570	982,835	582,879	0	0	0	399,956	0	399,956	0	09/23/2025	X X X
200340-10-7	Comerica Inc CS		4,250.000	369,453	86.930	369,453	255,569	3,018	9,053	0	106,572	0	106,572	0	12/19/2024	X X X
200525-10-3	Commerce Bancshares Inc CS		9,240.000	483,622	52.340	483,622	365,152	0	9,680	0	(66,351)	0	(66,351)	0	12/16/2025	X X X
20825C-10-4	ConocoPhillips CS Cl B		13,550.000	1,268,416	93.610	1,268,416	1,277,219	0	43,089	0	(75,338)	0	(75,338)	0	03/17/2023	X X X
22002T-10-8	COPT Defense Properties CS		13,375.000	371,825	27.800	371,825	333,357	4,079	16,184	0	(42,576)	0	(42,576)	0	01/27/2022	X X X
21874C-10-2	Core & Main Inc CS		6,425.000	333,907	51.970	333,907	328,817	0	0	0	5,090	0	5,090	0	09/23/2025	X X X
22160K-10-5	Costco Wholesale Corp CS		1,240.000	1,069,302	862.340	1,069,302	198,253	0	6,274	0	(66,873)	0	(66,873)	0	01/04/2017	X X X
127097-10-3	Coterra Energy Inc CS		17,325.000	455,994	26.320	455,994	110,703	0	15,246	0	24,159	0	24,159	0	10/01/2021	X X X
222795-50-2	Cousins Ppty Inc CS		13,350.000	344,163	25.780	344,163	388,567	0	17,088	0	(62,166)	0	(62,166)	0	11/27/2024	X X X
229899-10-9	Cullen/Frost Bankers Inc CS		4,975.000	629,984	126.630	629,984	417,965	0	19,651	0	(38,013)	0	(38,013)	0	11/17/2020	X X X
235851-10-2	Danaher Corp CS		4,380.000	1,002,670	228.920	1,002,670	353,978	1,402	5,387	0	(2,759)	0	(2,759)	0	07/29/2016	X X X
253868-10-3	Digital Realty Trust Inc CS		3,670.000	567,786	154.710	567,786	292,218	4,477	17,910	0	(83,015)	0	(83,015)	0	01/28/2016	X X X
257651-10-9	Donaldson Co Inc CS		5,975.000	529,744	88.660	529,744	380,643	0	6,991	0	126,459	0	126,459	0	05/04/2023	X X X
23345M-10-7	DT Midstream Inc CS		5,500.000	658,240	119.680	658,240	275,570	4,510	17,573	0	106,468	0	106,468	0	10/15/2021	X X X
233331-10-7	DTE Energy Company CS		4,200.000	541,716	128.980	541,716	467,502	4,893	18,312	0	34,566	0	34,566	0	12/03/2021	X X X
268150-10-9	Dynatrace Inc CS		14,775.000	640,349	43.340	640,349	651,685	0	0	0	(159,534)	0	(159,534)	0	09/12/2025	X X X
26856L-10-3	e.l.f. Beauty Inc CS		4,275.000	325,071	76.040	325,071	280,175	0	0	0	44,896	0	44,896	0	03/21/2025	X X X
277276-10-1	Eastgroup Properties Inc CS		1,550.000	276,117	178.140	276,117	261,293	2,403	4,573	0	14,824	0	14,824	0	06/05/2025	X X X
G29183-10-3	Eaton Corp CS		2,840.000	904,568	318.510	904,568	134,267	0	11,814	0	(37,942)	0	(37,942)	0	01/15/2016	X X X
278768-10-6	EchoStar Corp CS		2,625.000	285,338	108.700	285,338	276,038	0	0	0	9,300	0	9,300	0	12/19/2025	X X X
278865-10-0	Ecolab Inc CS		2,700.000	708,804	262.520	708,804	440,543	1,971	7,020	0	76,140	0	76,140	0	02/16/2023	X X X
532457-10-8	Eli Lilly & Co. CS		3,770.000	4,051,544	1,074.680	4,051,544	327,850	0	22,620	0	1,141,104	0	1,141,104	0	12/17/2015	X X X
291011-10-4	Emerson Electric Co CS		5,510.000	731,287	132.720	731,287	382,056	0	11,778	0	48,433	0	48,433	0	10/08/2020	X X X
26884L-10-9	EQT Corp CS		22,910.000	1,227,976	53.600	1,227,976	751,547	0	14,605	0	171,596	0	171,596	0	08/21/2024	X X X
G3198U-10-2	Essent Group Ltd CS		7,300.000	474,573	65.010	474,573	265,770	0	9,052	0	80,314	0	80,314	0	09/29/2020	X X X
29670G-10-2	Essential Utilities Inc CS		8,175.000	313,593	38.360	313,593	387,672	0	10,923	0	16,915	0	16,915	0	03/03/2022	X X X
29786A-10-6	Etsy Inc CS		5,275.000	292,446	55.440	292,446	256,220	0	0	0	13,451	0	13,451	0	10/30/2024	X X X
30161Q-10-4	Exelixis Inc CS		7,850.000	344,066	43.830	344,066	270,244	0	0	0	82,074	0	82,074	0	11/01/2024	X X X
165167-73-5	Expand Energy Corp CS		2,100.000	231,756	110.360	231,756	172,076	0	6,699	0	25,248	0	25,248	0	03/06/2024	X X X
30231G-10-2	Exxon Mobil Corp CS		10,240.000	1,232,282	120.340	1,232,282	512,982	0	40,960	0	130,765	0	130,765	0	01/14/2021	X X X
315616-10-2	F5 Networks Inc CS		3,170.000	809,174	255.260	809,174	825,086	0	0	0	(15,912)	0	(15,912)	0	12/30/2025	X X X
30303M-10-2	Facebook Inc CS		3,490.000	2,303,714	660.090	2,303,714	1,054,752	0	7,329	0	260,284	0	260,284	0	02/05/2024	X X X
303075-10-5	Factset Research Systems Inc CS		1,125.000	326,464	290.190	326,464	264,691	0	4,883	0	(218,063)	0	(218,063)	0	02/17/2023	X X X
303250-10-4	Fair Isaac Corp CS		530.000	896,029	1,690.620	896,029	240,539	0	0	0	(159,164)	0	(159,164)	0	01/29/2021	X X X
31428X-10-6	FedEx Corp CS		3,030.000	875,246	288.860	875,246	338,903	4,394	17,150	0	22,816	0	22,816	0	03/19/2020	X X X
316773-10-0	Fifth Third Bank CS		27,170.000	1,271,828	46.810	1,271,828	705,138	10,868	41,027	0	123,080	0	123,080	0	08/28/2023	X X X
31847R-10-2	First American Financial CS		6,000.000	368,640	61.440	368,640	233,915	0	13,080	0	(6,150)	0	(6,150)	0	09/21/2022	X X X
320517-10-5	First Horizon Corporation CS		27,775.000	663,823	23.900	663,823	377,484	4,166	16,665	0	104,203	0	104,203	0	12/08/2023	X X X
Y2573F-10-2	Flex CS		12,375.000	747,698	60.420	747,698	842,869	0	0	0	(95,172)	0	(95,172)	0	12/22/2025	X X X
345370-86-0	Ford Motor Company CS		73,160.000	959,859	13.120	959,859	574,577	0	54,870	0	235,575	0	235,575	0	12/28/2018	X X X
34959E-10-9	Fortinet Inc CS		21,340.000	1,694,609	79.410	1,694,609	770,570	0	0	0	(267,928)	0	(267,928)	0	10/29/2025	X X X
366651-10-7	Gartner Inc CS		1,375.000	346,885	252.280	346,885	131,811	0	0	0	(320,833)	0	(320,833)	0	08/04/2016	X X X
369550-10-8	General Dynamics Corp CS		2,780.000	935,915	336.660	935,915	472,226	0	16,458	0	203,413	0	203,413	0	11/22/2016	X X X

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
371901-10-9	Gentex Corp CS		19,475.000	453,183	23.270	453,183	404,266	0	9,348	0	(109,568)	0	(109,568)	0	12/30/2020	X X X
375916-10-3	Gildan Activewear Inc CS		7,050.000	440,343	62.460	440,343	194,277	0	5,417	0	109,518	0	109,518	0	12/11/2020	X X X
379577-20-8	Globus Medical Inc CS		5,650.000	493,302	87.310	493,302	168,218	0	0	0	25,075	0	25,075	0	12/29/2023	X X X
380237-10-7	GoDaddy Inc CS		4,820.000	598,066	124.080	598,066	506,419	0	0	0	(353,258)	0	(353,258)	0	12/14/2023	X X X
40171V-10-0	Guidewire Software Inc CS		3,625.000	728,661	201.010	728,661	834,178	0	0	0	(105,516)	0	(105,516)	0	09/12/2025	X X X
412822-10-8	Harley-Davidson Inc CS		11,400.000	233,586	20.490	233,586	404,198	0	8,208	0	(112,594)	0	(112,594)	0	02/01/2022	X X X
42226A-10-7	Healthequity INC CS		3,225.000	295,442	91.610	295,442	243,207	0	0	0	(12,846)	0	(12,846)	0	10/18/2023	X X X
42250P-10-3	Healthpeak Properties Inc CS		16,500.000	265,320	16.080	265,320	371,444	0	20,131	0	(68,518)	0	(68,518)	0	05/02/2024	X X X
437076-10-2	Home Depot Inc CS		5,230.000	1,799,643	344.100	1,799,643	1,508,645	0	48,116	0	(234,775)	0	(234,775)	0	10/15/2020	X X X
438516-10-6	Honeywell International Inc CS		4,890.000	953,990	195.090	953,990	291,144	0	22,396	0	(86,766)	0	(86,766)	0	05/09/2017	X X X
441593-10-0	Houlihan Lokey, Inc. CS		2,950.000	513,861	174.190	513,861	146,559	0	6,992	0	1,245	0	1,245	0	07/29/2020	X X X
443510-60-7	Hubbell Inc CS		1,275.000	566,240	444.110	566,240	149,869	0	6,860	0	28,445	0	28,445	0	12/30/2016	X X X
446413-10-6	Huntington Ingalls Ind CS		950.000	323,067	340.070	323,067	169,513	0	5,159	0	142,980	0	142,980	0	12/01/2016	X X X
459200-10-1	Intl Business Machines Corp CS		4,030.000	1,193,726	296.210	1,193,726	506,218	0	27,041	0	307,811	0	307,811	0	03/06/2020	X X X
46120E-60-2	Intuitive Surgical Inc CS		2,430.000	1,376,255	566.360	1,376,255	71,036	0	0	0	107,892	0	107,892	0	10/29/2010	X X X
45073V-10-8	ITT Inc CS		4,550.000	789,471	173.510	789,471	432,685	0	6,388	0	139,385	0	139,385	0	07/14/2021	X X X
466313-10-3	Jabil Circuit Inc CS		1,125.000	256,523	228.020	256,523	79,687	0	360	0	93,809	0	93,809	0	12/21/2022	X X X
47233W-10-9	Jefferies Financial Group In CS		8,275.000	512,802	61.970	512,802	464,996	0	9,930	0	47,806	0	47,806	0	03/14/2025	X X X
48020Q-10-7	Jones Lang LaSalle Inc CS		2,525.000	849,587	336.470	849,587	185,033	0	0	0	209,412	0	209,412	0	09/29/2020	X X X
46625H-10-0	JPMorgan Chase & Co CS		1,050.000	338,331	322.220	338,331	306,498	0	1,575	0	31,833	0	31,833	0	08/13/2025	X X X
49338L-10-3	Keysight Technologies Inc CS		5,750.000	1,168,343	203.190	1,168,343	572,634	0	0	0	244,720	0	244,720	0	09/24/2019	X X X
50050N-10-3	Kontoor Brands Inc CS		4,625.000	282,541	61.090	282,541	387,651	0	2,451	0	(105,110)	0	(105,110)	0	10/03/2025	X X X
512816-10-9	Lamar Advertising CS		5,875.000	743,658	126.580	743,658	454,174	0	37,894	0	24,143	0	24,143	0	05/29/2020	X X X
515098-10-1	Landstar System Inc CS		3,075.000	441,878	143.700	441,878	246,053	0	10,947	0	(89,975)	0	(89,975)	0	12/18/2023	X X X
533900-10-6	Lincoln Electric Hldgs Inc CS		3,325.000	796,803	239.640	796,803	157,116	2,627	9,975	0	170,579	0	170,579	0	01/19/2016	X X X
546347-10-5	Louisiana-Pacific Corp CS		6,175.000	498,693	80.760	498,693	178,240	0	6,916	0	(141,703)	0	(141,703)	0	03/27/2018	X X X
55024U-10-9	Lumentum Holdings Inc CS		3,175.000	1,170,273	368.590	1,170,273	184,752	0	0	0	904,694	0	904,694	0	06/29/2018	X X X
55405Y-10-0	MACOM Technology Solutions CS		5,150.000	882,092	171.280	882,092	344,314	0	0	0	202,814	0	202,814	0	02/24/2023	X X X
562750-10-9	Manhattan Associates Inc CS		3,525.000	610,918	173.310	610,918	721,662	0	0	0	(143,208)	0	(143,208)	0	11/21/2025	X X X
571903-20-2	Marriott International CS		4,020.000	1,247,165	310.240	1,247,165	435,260	0	10,145	0	130,144	0	130,144	0	08/13/2025	X X X
513847-10-3	Marzetti Company CS		3,625.000	596,023	164.420	596,023	624,065	0	12,655	0	(39,519)	0	(39,519)	0	08/21/2025	X X X
574795-10-0	Masimo Corp CS		2,525.000	328,402	130.060	328,402	387,981	0	0	0	(59,579)	0	(59,579)	0	10/09/2025	X X X
577933-10-4	Maximus Inc CS		4,200.000	362,544	86.320	362,544	389,576	0	5,040	0	52,205	0	52,205	0	10/01/2024	X X X
579780-20-6	McCormick & Co Non Vtg Shrs CS		14,070.000	958,308	68.110	958,308	642,881	6,754	17,280	0	(57,940)	0	(57,940)	0	11/03/2025	X X X
58933Y-10-5	Merck & Co Inc CS		22,700.000	2,389,402	105.260	2,389,402	1,360,029	19,295	57,672	0	333,548	0	333,548	0	06/06/2025	X X X
594918-10-4	Microsoft Corp CS		18,370.000	8,884,099	483.620	8,884,099	1,271,434	0	62,458	0	1,141,144	0	1,141,144	0	05/09/2017	X X X
617446-44-8	Morgan Stanley CS		16,010.000	2,842,255	177.530	2,842,255	725,943	0	61,639	0	829,478	0	829,478	0	09/25/2020	X X X
553498-10-6	MSA Safety Inc CS		2,600.000	416,364	160.140	416,364	332,863	0	5,460	0	(15,114)	0	(15,114)	0	05/04/2023	X X X
624756-10-2	Mueller Industries CS		4,700.000	539,560	114.800	539,560	387,008	0	4,700	0	152,552	0	152,552	0	01/17/2025	X X X
631103-10-8	Nasdaq OMX Group CS		9,810.000	952,845	97.130	952,845	601,938	0	10,301	0	194,434	0	194,434	0	01/03/2023	X X X
636180-10-1	National Fuel Gas Co CS		6,750.000	540,405	80.060	540,405	540,237	3,611	0	0	168	0	168	0	11/26/2025	X X X
64110L-10-6	Netflix Inc CS		27,110.000	2,541,834	93.760	2,541,834	751,210	0	0	0	125,465	0	125,465	0	11/17/2025	X X X
65339F-10-1	NextEra Energy Inc CS		17,680.000	1,419,350	80.280	1,419,350	688,627	0	40,063	0	151,871	0	151,871	0	12/28/2017	X X X
637417-10-6	NNN REIT Inc CS		11,075.000	438,902	39.630	438,902	454,643	0	24,783	0	(11,702)	0	(11,702)	0	02/13/2025	X X X

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
666807-10-2	Northrop Grumman CS		1,400.000	798,294	570.210	798,294	440,927	0	12,586	0	141,288	0	141,288	0	10/15/2020	X X X
670346-10-5	Nucor Corp CS		3,610.000	588,827	163.110	588,827	546,265	2,022	7,942	0	167,504	0	167,504	0	11/02/2023	X X X
67066G-10-4	Nvidia Corp CS		71,250.000	13,288,125	186.500	13,288,125	233,291	0	2,850	0	3,719,963	0	3,719,963	0	12/10/2019	X X X
62944T-10-5	NVR Inc CS		55.000	401,102	7,292.770	401,102	134,237	0	0	0	(49,765)	0	(49,765)	0	12/28/2018	X X X
679295-10-5	Okta Inc CS		6,250.000	540,438	86.470	540,438	543,936	0	0	0	(3,499)	0	(3,499)	0	11/10/2025	X X X
679580-10-0	Old Dominion Freight Line Inc CS		1,575.000	246,960	156.800	246,960	36,256	0	1,764	0	(33,335)	0	(33,335)	0	06/29/2015	X X X
680223-10-4	Old Republic Intl Corp CS		11,625.000	530,565	45.640	530,565	188,310	0	36,735	0	110,242	0	110,242	0	07/29/2020	X X X
69047Q-10-2	Ovintiv Inc CS		11,525.000	451,665	39.190	451,665	466,866	0	13,830	0	(3,755)	0	(3,755)	0	10/25/2024	X X X
690742-10-1	Owens Corning CS		3,575.000	400,078	111.910	400,078	297,183	0	9,867	0	(209,690)	0	(209,690)	0	02/04/2021	X X X
701094-10-4	Parker-Hannifin Corp CS		2,260.000	1,986,450	878.960	1,986,450	373,867	0	15,888	0	549,022	0	549,022	0	11/03/2022	X X X
70450Y-10-3	PayPal Holdings Inc CS		17,070.000	996,547	58.380	996,547	743,269	0	2,390	0	(460,378)	0	(460,378)	0	11/08/2023	X X X
713448-10-8	Pepsico Inc CS		8,660.000	1,242,883	143.520	1,242,883	1,306,129	12,319	32,768	0	(28,965)	0	(28,965)	0	04/10/2025	X X X
71424F-10-5	Permian Resources Corp CS		20,250.000	284,108	14.030	284,108	281,977	0	12,150	0	(1,874)	0	(1,874)	0	10/11/2023	X X X
718546-10-4	Phillips 66 CS		7,510.000	969,090	129.040	969,090	548,331	0	35,673	0	113,476	0	113,476	0	12/17/2021	X X X
72352L-10-6	Pinterest Inc CS		12,750.000	330,098	25.890	330,098	336,886	0	0	0	(6,788)	0	(6,788)	0	12/19/2025	X X X
693475-10-5	PNC Financial Serv Group Inc CS		7,610.000	1,588,435	208.730	1,588,435	538,253	0	50,226	0	120,847	0	120,847	0	05/15/2020	X X X
73278L-10-5	Pool Corp CS		3,540.000	809,775	228.750	809,775	827,146	0	0	0	(17,371)	0	(17,371)	0	12/22/2025	X X X
69351T-10-6	PPL Corporation CS		16,690.000	584,484	35.020	584,484	426,194	4,548	17,942	0	42,726	0	42,726	0	06/17/2022	X X X
742718-10-9	Procter & Gamble Co CS		10,920.000	1,564,945	143.310	1,564,945	1,309,317	0	37,592	0	(229,948)	0	(229,948)	0	11/03/2025	X X X
74340W-10-3	Prologis LP CS		3,780.000	482,555	127.660	482,555	205,737	0	15,271	0	83,009	0	83,009	0	07/29/2016	X X X
747525-10-3	Qualcomm Inc CS		7,450.000	1,274,323	171.050	1,274,323	836,783	0	26,224	0	129,854	0	129,854	0	08/17/2020	X X X
74762E-10-2	Quanta Services Inc CS		2,760.000	1,164,886	422.060	1,164,886	285,107	0	1,104	0	292,588	0	292,588	0	02/18/2022	X X X
74834L-10-0	Quest Diagnostics Inc CS		4,110.000	713,208	173.530	713,208	575,412	0	12,947	0	93,174	0	93,174	0	05/31/2024	X X X
756109-10-4	Realty Income Corp CS		5,980.000	337,093	56.370	337,093	415,344	1,615	19,241	0	17,701	0	17,701	0	04/29/2021	X X X
759351-60-4	Reinsurance Grp of America Inc CS		4,600.000	935,916	203.460	935,916	394,279	0	16,744	0	(38,145)	0	(38,145)	0	05/29/2020	X X X
759509-10-2	Reliance Steel & Aluminum Co CS		2,800.000	808,836	288.870	808,836	159,748	0	13,440	0	53,954	0	53,954	0	12/17/2015	X X X
759916-10-9	Repligen Corp CS		2,550.000	417,843	163.860	417,843	325,591	0	0	0	87,703	0	87,703	0	04/09/2025	X X X
74967X-10-3	Restoration Hardware CS		1,900.000	340,385	179.150	340,385	339,924	0	0	0	461	0	461	0	12/22/2025	X X X
749685-10-3	RPM International Inc CS		4,225.000	439,400	104.000	439,400	369,377	0	8,746	0	(84,617)	0	(84,617)	0	04/14/2022	X X X
783549-10-8	Ryder Sys CS		3,250.000	622,018	191.390	622,018	607,267	0	0	0	14,750	0	14,750	0	12/09/2025	X X X
78409V-10-4	S&P Global Inc CS		3,020.000	1,578,222	522.590	1,578,222	613,419	0	11,597	0	74,171	0	74,171	0	08/16/2018	X X X
G8060N-10-2	Sensata Technologies Holding CS		14,850.000	494,357	33.290	494,357	535,225	0	6,794	0	82,512	0	82,512	0	02/13/2025	X X X
81762P-10-2	ServiceNow Inc CS		14,150.000	2,167,639	153.190	2,167,639	1,719,796	0	0	0	(612,958)	0	(612,958)	0	12/18/2025	X X X
824348-10-6	Sherwin-Williams Co CS		2,540.000	823,036	324.030	823,036	359,985	0	7,584	0	(47,177)	0	(47,177)	0	08/13/2025	X X X
827048-10-9	Silgan Holdings Inc CS		7,675.000	309,840	40.370	309,840	200,398	0	6,140	0	(91,046)	0	(91,046)	0	10/23/2018	X X X
85208M-10-2	Sprouts Farmers Market Inc CS		4,750.000	378,433	79.670	378,433	495,311	0	0	0	(116,879)	0	(116,879)	0	10/09/2025	X X X
854502-10-1	Stanley Black & Decker Inc CS		3,475.000	258,123	74.280	258,123	269,722	0	2,884	0	(11,599)	0	(11,599)	0	09/19/2025	X X X
860630-10-2	Stifel Financial Corp CS		7,325.000	917,237	125.220	917,237	258,761	0	13,478	0	140,626	0	140,626	0	08/29/2019	X X X
863667-10-1	Stryker Corp CS		2,740.000	963,028	351.470	963,028	845,684	2,411	9,206	0	(23,509)	0	(23,509)	0	01/11/2024	X X X
87157D-10-9	Synaptics Inc CS		8,225.000	608,815	74.020	608,815	600,718	0	0	0	26,640	0	26,640	0	11/10/2025	X X X
874054-10-9	Take-Two Interactive Software CS		5,270.000	1,349,278	256.030	1,349,278	1,091,316	0	0	0	129,908	0	129,908	0	10/02/2025	X X X
87612G-10-1	Targa Resources Corp CS		2,250.000	415,125	184.500	415,125	155,036	0	8,438	0	13,621	0	13,621	0	05/19/2022	X X X
88033G-40-7	Tenet Healthcare CS		4,925.000	978,696	198.720	978,696	269,174	0	0	0	350,039	0	350,039	0	01/18/2023	X X X
880779-10-3	Terex Corp CS		5,100.000	272,238	53.380	272,238	277,965	0	3,468	0	38,484	0	38,484	0	11/27/2024	X X X

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
88160R-10-1	Tesla Inc. CS		2,880.000	1,295,194	449.720	1,295,194	762,980	0	0	0	132,134	0	132,134	0	12/17/2024	X X X
88162G-10-3	Tetra Tech Inc CS		9,600.000	321,984	33.540	321,984	314,118	0	2,429	0	(60,440)	0	(60,440)	0	03/16/2022	X X X
882681-10-9	Texas Roadhouse Inc CS		4,425.000	734,550	166.000	734,550	211,390	0	12,036	0	(63,834)	0	(63,834)	0	04/30/2020	X X X
887389-10-4	The Timken Company CS		4,900.000	412,237	84.130	412,237	150,392	0	6,811	0	62,036	0	62,036	0	10/30/2015	X X X
872540-10-9	TJX Companies Inc CS		8,340.000	1,281,107	153.610	1,281,107	321,577	0	13,234	0	264,241	0	264,241	0	10/02/2025	X X X
89531P-10-5	Trex Company Inc CS		7,850.000	275,378	35.080	275,378	361,620	0	0	0	(272,834)	0	(272,834)	0	09/01/2022	X X X
902252-10-5	Tyler Technologies Inc CS		2,830.000	1,284,679	453.950	1,284,679	1,039,344	0	0	0	(321,470)	0	(321,470)	0	10/29/2025	X X X
90353T-10-0	Uber Technologies Inc CS		12,820.000	1,047,522	81.710	1,047,522	1,158,460	0	0	0	(110,938)	0	(110,938)	0	12/04/2025	X X X
907818-10-8	Union Pacific Corp CS		4,060.000	939,159	231.320	939,159	373,449	0	22,086	0	13,317	0	13,317	0	01/22/2021	X X X
911363-10-9	United Rentals Inc CS		1,450.000	1,173,514	809.320	1,173,514	186,984	0	10,382	0	152,076	0	152,076	0	09/23/2019	X X X
91324P-10-2	UnitedHealth Group Inc CS		3,100.000	1,023,341	330.110	1,023,341	345,266	0	27,063	0	(544,825)	0	(544,825)	0	01/28/2016	X X X
91529Y-10-6	Unum Group CS		8,350.000	647,125	77.500	647,125	378,629	0	14,696	0	38,191	0	38,191	0	12/29/2023	X X X
92338C-10-3	Veralto Corp CS		4,820.000	480,940	99.780	480,940	247,126	627	2,121	0	(9,977)	0	(9,977)	0	11/30/2023	X X X
92345Y-10-6	Verisk Analytics Inc CS		1,720.000	384,747	223.690	384,747	293,447	0	3,096	0	(88,993)	0	(88,993)	0	03/18/2021	X X X
92532F-10-0	Vertex Pharmaceuticals CS		1,070.000	485,095	453.360	485,095	190,895	0	0	0	54,206	0	54,206	0	09/20/2019	X X X
G93A5A-10-1	Viking Holdings Ltd CS		18,070.000	1,290,379	71.410	1,290,379	1,108,408	0	0	0	181,970	0	181,970	0	10/02/2025	X X X
92826C-83-9	Visa Inc CS Cl A		7,460.000	2,616,297	350.710	2,616,297	1,517,548	0	18,202	0	258,638	0	258,638	0	10/08/2020	X X X
946784-10-5	Waystar Holding Corp CS		8,050.000	263,638	32.750	263,638	342,949	0	0	0	(79,312)	0	(79,312)	0	02/19/2025	X X X
947890-10-9	Webster Financial Corp CS		11,950.000	752,133	62.940	752,133	355,538	0	19,120	0	91,411	0	91,411	0	05/15/2020	X X X
949746-10-1	Wells Fargo Co CS		16,430.000	1,531,276	93.200	1,531,276	447,555	0	27,931	0	377,233	0	377,233	0	06/19/2020	X X X
95082P-10-5	WESCO International Inc CS		2,575.000	629,948	244.640	629,948	463,221	0	4,674	0	166,052	0	166,052	0	10/28/2024	X X X
960413-10-2	Westlake Chemical Corp CS		3,450.000	255,093	73.940	255,093	225,374	0	6,049	0	(106,139)	0	(106,139)	0	08/14/2025	X X X
96208T-10-4	WEX Inc CS		2,800.000	417,144	148.980	417,144	436,714	0	0	0	(68,710)	0	(68,710)	0	01/19/2022	X X X
969904-10-1	Williams Sonoma, Inc CS		2,850.000	508,982	178.590	508,982	69,169	0	7,268	0	(20,366)	0	(20,366)	0	04/16/2020	X X X
G96629-10-3	Willis Towers Watson PLC CS		1,250.000	410,750	328.600	410,750	139,907	1,150	4,550	0	19,200	0	19,200	0	01/28/2016	X X X
980745-10-3	Woodward Inc CS		2,800.000	846,496	302.320	846,496	202,511	0	3,136	0	376,099	0	376,099	0	03/26/2024	X X X
98585X-10-4	YETI Holdings Inc CS		7,575.000	334,588	44.170	334,588	295,200	0	0	0	39,951	0	39,951	0	11/07/2024	X X X
989207-10-5	Zebra Technologies Corp CS		875.000	212,468	242.820	212,468	180,611	0	0	0	(127,082)	0	(127,082)	0	09/24/2019	X X X
5019999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded			215,416,445	X X X	215,416,445	97,307,011	136,701	2,408,787	0	21,951,215	0	21,951,215	0	X X X	X X X
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	RF	5,000.000	408,176	81.635	408,176	408,176	0	13,455	0	0	0	0	0	12/31/2025	X X X
313390-10-6	Federal Home Loan Bank Topeka Cl B CS	RF	408,654.000	34,008,502	83.221	34,008,502	34,008,502	0	2,831,297	0	0	0	0	0	12/31/2025	X X X
5029999999	Industrial and Miscellaneous (Unaffiliated) - Other			34,416,678	X X X	34,416,678	34,416,678	0	2,844,752	0	0	0	0	0	X X X	X X X
5109999999	Total - Industrial and Miscellaneous (Unaffiliated)			249,833,123	X X X	249,833,123	131,723,689	136,701	5,253,539	0	21,951,215	0	21,951,215	0	X X X	X X X
02507M-30-3	American Century Income & Growth		76.049	2,927	38.490	2,927	2,361	0	218	0	566	0	566	0	12/18/2025	0.
399874-81-7	American Growth Fund of America - AM-R6		150,845.535	12,153,625	80.570	12,153,625	7,886,501	0	1,200,202	0	1,815,131	0	1,815,131	0	12/19/2025	0.
13161T-40-1	Calvert Short Duration Income - I		21,440.459	342,404	15.970	342,404	332,047	0	15,285	0	4,785	0	4,785	0	12/31/2025	0.
13161P-50-8	Calvert Small Cap Value Fund A		57.226	1,587	27.730	1,587	1,307	0	197	0	280	0	280	0	12/15/2025	0.
131618-10-0	Calvert Social Invest Balanced Fd		94.550	4,460	47.170	4,460	2,946	0	162	0	1,513	0	1,513	0	12/31/2025	0.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
131649-10-5	Calvert World Values Intl Equity		65.364	1,633	24.980	1,633	1,207	0	89	0	426	0	426	0	12/22/2025	0.
233203-83-5	DFA Real Estate Securities Por Short-Ter		23,794.353	944,636	39.700	944,636	1,057,945	0	23,832	0	(39,383)	0	(39,383)	0	12/12/2025	0.
256210-10-5	Dodge & Cox Income Fund		164,729.256	2,116,771	12.850	2,116,771	2,129,564	0	76,657	0	62,712	0	62,712	0	12/19/2025	0.
315911-75-0	Fidelity 500 Index - Prem		71,838.112	17,077,356	237.720	17,077,356	3,660,196	0	162,965	0	4,439,261	0	4,439,261	0	12/22/2025	0.
464287-50-7	IShares Core S&P Mid-Cap ETF		15,653.000	1,033,098	66.000	1,033,098	881,290	0	10,429	0	56,557	0	56,557	0	11/11/2025	0.
464287-20-0	IShares S & P 500 ETF		4,196.000	2,874,008	684.940	2,874,008	2,087,759	0	26,264	0	305,603	0	305,603	0	10/09/2025	0.
48121L-81-7	JPMorgan US Equity Fund US Equity Fund		33,631.496	910,405	27.070	910,405	706,008	0	50,715	0	86,415	0	86,415	0	12/19/2025	0.
552746-65-3	MFS International Value - R3		2,507.036	107,752	42.980	107,752	108,994	0	8,345	0	(1,242)	0	(1,242)	0	12/17/2025	0.
552746-34-9	MFS International Value - R6		22,341.244	981,004	43.910	981,004	967,047	0	77,429	0	165,695	0	165,695	0	12/16/2025	0.
552983-80-1	MFS Value - A		11,427.353	571,025	49.970	571,025	462,276	0	42,980	0	108,749	0	108,749	0	12/12/2025	0.
55273H-35-3	MFS Value - R6		54,236.244	2,706,931	49.910	2,706,931	1,989,131	0	242,821	0	74,213	0	74,213	0	12/11/2025	0.
72201F-49-0	Pimco Income		68,705.230	755,070	10.990	755,070	720,943	0	33,326	0	29,199	0	29,199	0	12/31/2025	0.
808524-60-7	Schwab US Small-Cap ETF		40,440.000	1,151,731	28.480	1,151,731	1,066,112	0	8,057	0	85,619	0	85,619	0	12/08/2025	0.
78464A-87-0	SSGA Funds Mgmt Inc SPDR S&P Biotech ETF		7,700.000	938,861	121.930	938,861	622,919	0	3,432	0	239,550	0	239,550	0	09/01/2022	0.
77954M-30-3	T Rowe Price Capital Appreciation-I		140,603.134	5,023,750	35.730	5,023,750	4,011,473	0	412,593	0	286,494	0	286,494	0	12/18/2025	0.
87279B-30-4	T. Rowe Price Floating Rate Fd Short-Ter		11,078.539	102,477	9.250	102,477	102,884	0	7,321	0	(720)	0	(720)	0	12/31/2025	0.
921943-88-2	Vanguard Developed Mkts Index-Inst		2,115,472.498	42,499,842	20.090	42,499,842	22,259,099	0	1,368,711	0	9,963,875	0	9,963,875	0	04/04/2014	0.
922042-84-1	Vanguard Emerging Mkts Stk Index -Adm		34,507.796	1,539,393	44.610	1,539,393	1,263,470	0	38,542	0	259,608	0	259,608	0	12/22/2025	0.
921943-85-8	Vanguard FTSE Developed Markets ETF		3,885.000	242,696	62.470	242,696	181,284	0	7,237	0	50,435	0	50,435	0	12/08/2025	0.
922042-85-8	Vanguard FTSE Emerging Markets ETF		2,316.000	124,508	53.760	124,508	116,159	0	2,875	0	8,350	0	8,350	0	11/11/2025	0.
922031-76-0	Vanguard High Yield Corporate - Adm		109,829.348	611,750	5.570	611,750	592,707	914	28,808	0	14,840	0	14,840	0	12/31/2025	0.
922031-73-7	Vanguard Inflation-Protected Secs - Adm		9,550.802	219,382	22.970	219,382	252,493	0	9,934	0	2,900	0	2,900	0	12/18/2025	0.
922031-10-9	Vanguard Long-Term Invest Grade - Inv		55,495.938	522,854	9.421	522,854	522,854	800	3,504	0	0	0	0	0	12/03/2025	0.
922908-64-5	Vanguard Mid-Cap Index - Adm		8,259.927	2,968,287	359.360	2,968,287	2,103,192	0	31,732	0	274,012	0	274,012	0	12/23/2025	0.
922908-68-6	Vanguard Small-Cap Index - Admiral		42,482.630	5,250,003	123.580	5,250,003	2,208,790	0	59,543	0	832,469	0	832,469	0	12/23/2025	0.
922038-10-4	Vanguard Strategic Equity		138,951.190	5,212,059	37.510	5,212,059	4,749,260	0	523,125	0	291,860	0	291,860	0	12/18/2025	0.
921909-76-8	Vanguard Total International Stock ETF		4,382.000	330,578	75.440	330,578	286,855	0	7,507	0	43,035	0	43,035	0	11/11/2025	0.
921909-81-8	Vanguard Total Intern'l Stk Index - Adm		96,959.958	3,929,787	40.530	3,929,787	2,628,703	0	110,158	0	892,709	0	892,709	0	12/22/2025	0.
922908-74-4	Vanguard Value ETF		699.000	133,502	190.990	133,502	124,695	0	1,349	0	8,807	0	8,807	0	07/08/2025	0.
936793-20-7	Wasatch Small Cap Value		71,560.700	641,184	8.960	641,184	667,491	0	37,394	0	(52,086)	0	(52,086)	0	12/19/2025	0.
5329999999	Mutual Funds - Designation Not Assigned by SVO			114,027,336	X X X	114,027,336	66,757,962	1,714	4,633,738	0	20,312,237	0	20,312,237	0	X X X	X X X
5409999999	Total - Mutual Funds			114,027,336	X X X	114,027,336	66,757,962	1,714	4,633,738	0	20,312,237	0	20,312,237	0	X X X	X X X
03082@-10-3	Ameritas Life Ins Crp NY CS		2,000.000	114,509,420	57,254.710	114,509,420	185,095,000	0	0	0	12,110,440	0	12,110,440	0	01/01/1997	X X X
5929999999	Parent, Subsidiaries and Affiliates - Other			114,509,420	X X X	114,509,420	185,095,000	0	0	0	12,110,440	0	12,110,440	0	X X X	X X X
5979999999	Total - Parent, Subsidiaries and Affiliates			114,509,420	X X X	114,509,420	185,095,000	0	0	0	12,110,440	0	12,110,440	0	X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
5989999999	Total - Common Stocks			478,369,879	X X X	478,369,879	383,576,651	138,415	9,887,277	0	54,373,892	0	54,373,892	0	X X X	X X X
5999999999	Total - Preferred and Common Stocks			478,369,879	X X X	478,369,879	383,576,651	138,415	9,887,277	0	54,373,892	0	54,373,892	0	X X X	X X X

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number															
1A	1A $	0	1B $	0	1C $	0	1D $	0	1E $	0	1F $	0	1G $	0	
1B	2A $	0	2B $	0	2C $	0									
1C	3A $	0	3B $	0	3C $	0									
1D	4A $	0	4B $	0	4C $	0									
1E	5A $	0	5B $	0	5C $	0									
1F	6 $	0													

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
912828-U2-4	US Treasury Nt 2.000% 11/15/26	11/11/2025	Tax Free Exchange	X X X	396,641	400,000	3,911
912828-ZB-9	US Treasury Nt 2.375% 03/31/29	11/11/2025	Tax Free Exchange	X X X	452,675	450,000	998
91282C-BP-5	US Treasury Nt 1.125% 02/29/28	11/11/2025	Tax Free Exchange	X X X	245,091	250,000	559
91282C-EE-7	US Treasury Nt 2.375% 03/31/29	11/11/2025	Tax Free Exchange	X X X	212,668	225,000	617
91282C-GS-4	US Treasury Nt 3.625% 03/31/30	11/11/2025	Tax Free Exchange	X X X	539,410	550,000	2,300
91282C-KN-0	US Treasury Nt 0.000% 04/30/31	11/11/2025	Tax Free Exchange	X X X	181,482	175,000	0
91282C-NC-1	US Treasury Nt 4.250% 05/15/35	08/07/2025	Bank of America Merrill Lynch	X X X	901,547	900,000	8,835
91282C-NT-4	US Treasury Nt 4.250% 08/15/35	08/07/2025	BNP Paribas Securities	X X X	5,382,755	5,375,000	0
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)			X X X	8,312,269	8,325,000	17,220
466281-AA-0	JSCKSP Nt 6.250% 03/26/30	08/15/2025	JP Morgan Securities Inc	X X X	936,163	910,000	22,434
682051-AF-4	Oman Government International Nt	10/29/2025	Citigroup Global Mrkts	X X X	2,876,897	2,695,000	45,406
715638-EC-2	Republic of Peru Nt 5.875% 08/08/54	01/10/2025	HSBC Securities USA Inc	X X X	696,150	750,000	18,971
715638-FD-9	Republic of Peru Nt 6.200% 06/30/55	11/25/2025	Various	X X X	945,142	930,000	9,303
760942-BD-3	Republica Orient Uruguay Nt	01/30/2025	Goldman Sachs & Co	X X X	787,153	895,000	12,368
77586R-AS-9	Romanian Government Internatio Nt	08/15/2025	BNP Paribas Securities	X X X	761,040	720,000	4,728
80413T-BH-1	Saudi Government International Nt	02/18/2025	BNP Paribas Securities	X X X	381,400	400,000	2,108
91087B-AX-8	United Mexican States Nt	11/25/2025	STONEX FINANCIAL INC.	X X X	594,304	613,000	2,374
P37466-AP-7	EMPRESA DE TRANSPORTE ME Nt	02/07/2025	Santander Investment Sec	X X X	645,300	750,000	1,563
P75744-AG-0	Paraguay USD Reg S Nt 5.400% 03/30/50	12/18/2025	Santander Investment Sec	X X X	596,451	641,000	7,596
Y7138A-AB-6	Pertamina Persero PT Nt	11/26/2025	ANZ SECURITIES INC	X X X	303,199	281,000	51
0039999999	Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities			X X X	9,523,199	9,585,000	126,902
64966S-NJ-1	City of New York NY Muni	05/23/2025	RBC Capital Markets	X X X	4,577,400	4,500,000	22,348
70869P-RR-0	Pennsylvania Economic Developm Muni	02/20/2025	Bank of America Merrill Lynch	X X X	4,500,000	4,500,000	0
86657M-CK-0	Sumter Landing CDD Muni	01/29/2025	Jeffries & Company Inc	X X X	3,600,000	3,600,000	0
911157-MF-9	United Nations Development Cor Muni	05/23/2025	Wells Fargo Investments	X X X	4,608,585	4,500,000	22,059
0059999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues			X X X	17,285,985	17,100,000	44,407
001055-AY-8	Aflac Inc Sr Nt 4.750% 01/15/49	02/05/2025	Various	X X X	3,591,764	4,050,000	11,222
001055-C#-7	Aflac Inc Sr. Note, Series D	05/29/2025	RBC Capital Markets	X X X	10,302,180	10,302,180	0
00115A-AJ-8	AEP TRANSMISSION CO LLC Nt	09/16/2025	Various	X X X	3,799,970	4,500,000	1,062
018522-Q#-2	Allete Inc 1st Mtg Bond	07/09/2025	Bank of America Merrill Lynch	X X X	11,700,000	11,700,000	0
02079K-AZ-0	Alphabet Inc Nt 5.350% 11/15/45	11/03/2025	JP Morgan Securities Inc	X X X	18,459,115	18,500,000	0
02079K-BA-4	Alphabet Inc Nt 5.450% 11/15/55	11/03/2025	JP Morgan Securities Inc	X X X	3,973,600	4,000,000	0
02361D-AM-2	Ameren Illinois Co Nt 4.800% 12/15/43	06/23/2025	Keybanc Capital Markets, Inc.	X X X	2,360,571	2,685,000	3,222
02361D-AZ-3	Ameren Illinois Co Nt 5.900% 12/01/52	02/06/2025	Various	X X X	1,795,302	1,720,000	18,605
02361D-BB-5	Ameren Illinois Co Nt 5.550% 07/01/54	02/06/2025	Various	X X X	4,294,152	4,300,000	23,865
02361D-BC-3	Ameren Illinois Co Nt 5.625% 03/01/55	02/24/2025	Sun Trust Capital Mrkts	X X X	999,860	1,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
030288-AB-0	American Transmission Sys Nt	12/18/2025	Various	X X X	5,135,927	5,428,000	46,922
03028P-P*-1	American Transmission Co LLC Ser A Sr Nt	10/30/2025	U.S. Bancorp Investments	X X X	6,000,000	6,000,000	0
03028P-P@-9	American Transmission Co LLC Ser B Sr Nt	10/30/2025	U.S. Bancorp Investments	X X X	2,000,000	2,000,000	0
031162-BP-4	Amgen Inc Nt 5.375% 05/15/43	02/10/2025	Stifel	X X X	1,261,718	1,345,000	17,270
032095-BB-6	Amphenol Corp Nt 5.300% 11/15/55	12/05/2025	JP Morgan Securities Inc	X X X	5,864,738	6,000,000	15,458
03743Q-AX-6	Apa Corp Nt 4.375% 10/15/28	09/18/2025	Tax Free Exchange	X X X	2,100,000	2,100,000	0
03743Q-BC-1	Apa Corp Nt 5.250% 02/01/42	09/18/2025	Tax Free Exchange	X X X	2,526,000	2,526,000	0
040850-A#-6	Arkansas Electric Coop Corp 5.74% 1st mt	07/24/2025	Bank of America Merrill Lynch	X X X	9,000,000	9,000,000	0
046912-AA-9	AT&T Reign II Multi-Property Nt	01/06/2025	Mesirow Financial Inc.	X X X	6,036,000	6,000,000	0
06051G-FQ-7	Bank of America Corp Nt	09/10/2025	JP Morgan Securities Inc	X X X	1,029,510	1,125,000	20,781
06051G-MQ-9	Bank of America Corp Nt	02/07/2025	Various	X X X	5,533,004	5,550,000	0
073952-AB-9	Beacon Funding Trust Nt	07/30/2025	Various	X X X	10,097,604	10,200,000	201,974
084670-F*-4	Berkshire Hathaway Inc Sr. Note, Series	07/30/2025	Mizuho Securities USA Inc.	X X X	10,096,251	10,096,251	0
08576P-AQ-4	Berry Global Inc Nt 5.650% 01/15/34	02/13/2025	Tax Free Exchange	X X X	498,686	500,000	0
09951L-AD-5	Booz Allen Hamilton Inc Nt	03/11/2025	Bank of America Merrill Lynch	X X X	2,998,830	3,000,000	0
11135F-CS-8	Broadcom Inc Nt 3.750% 02/15/51	10/21/2025	Tax Free Exchange	X X X	7,352,942	7,250,000	0
11135F-CV-1	Broadcom Inc Nt 3.500% 02/15/41	11/13/2025	JP Morgan Securities Inc	X X X	410,660	500,000	4,326
11135F-CV-1	Broadcom Inc Nt 3.500% 02/15/41	10/21/2025	Tax Free Exchange	X X X	7,525,401	8,500,000	0
130789-#D-2	California Water Service Series 3	10/01/2025	U.S. Bancorp Investments	X X X	5,000,000	5,000,000	0
133434-AD-2	Cameron Lng Llc Nt 3.701% 01/15/39	12/09/2025	Various	X X X	2,333,170	2,716,000	40,487
134429-AZ-2	Campbell Soup Co Nt 3.800% 08/02/42	10/07/2025	Stifel	X X X	1,569,140	2,000,000	13,933
141781-AW-4	Cargill Inc Nt 6.625% 09/15/37	12/12/2025	Bank of America Merrill Lynch	X X X	1,872,231	1,681,000	27,842
141781-BC-7	Cargill Inc Nt 4.100% 11/01/42	07/21/2025	Stifel	X X X	744,724	904,000	8,339
141781-BX-1	Cargill Inc Nt 4.375% 04/22/52	02/06/2025	Various	X X X	7,206,112	8,600,000	109,740
14627*-AC-8	Carter Machinery Company Inc Ser C Sr Nt	02/19/2025	Bank of America Merrill Lynch	X X X	3,900,000	3,900,000	0
14627*-AD-6	Carter Machinery Company Inc Ser D Sr Nt	02/19/2025	Bank of America Merrill Lynch	X X X	2,900,000	2,900,000	0
171239-AM-8	Chubb Corp Nt 4.900% 08/15/35	08/04/2025	Citigroup Global Mrkts	X X X	999,510	1,000,000	0
18055#-CL-4	Clarion Lion Prop Fund Hldg LP 5.33% Sr	12/01/2025	Bank of America Merrill Lynch	X X X	4,000,000	4,000,000	0
20030N-AX-9	Comcast Corp Nt 6.400% 05/15/38	06/24/2025	Stifel	X X X	2,159,082	2,040,000	13,028
209111-FC-2	Con Edison Co Of NY Nt	09/04/2025	Various	X X X	6,359,715	7,724,000	3,390
209111-FD-0	Con Edison Co Of NY Nt	11/10/2025	Susquehanna	X X X	1,248,734	1,420,000	10,005
209111-FG-3	Con Edison Co Of NY Nt	12/04/2025	Deutsche Bank Securities Inc	X X X	1,092,813	1,250,000	625
209111-FV-0	Con Edison Co Of NY Nt	10/23/2025	Susquehanna	X X X	3,213,593	3,867,000	70,452
209111-GP-2	Con Edison Co Of NY Nt	11/17/2025	JP Morgan Securities Inc	X X X	2,742,603	2,750,000	0
210518-CU-8	Consumers Energy Nt 3.950% 05/15/43	09/10/2025	Various	X X X	1,562,328	1,879,000	23,047
210518-CY-0	Consumers Energy Nt 4.100% 11/15/45	11/05/2025	Keybanc Capital Markets, Inc.	X X X	1,011,617	1,225,000	23,857
23338V-AA-4	DTE Electric Co Nt 4.000% 04/01/43	08/11/2025	Various	X X X	2,321,999	2,800,000	40,756
23357*-BB-6	DTE Gas Company Mtg Bnd Ser G	09/23/2025	U.S. Bancorp Investments	X X X	3,000,000	3,000,000	0
233853-BF-6	Daimler Truck Financial NA Nt	01/07/2025	JP Morgan Securities Inc	X X X	11,927,640	12,000,000	0
25470D-BY-4	Warner Bros Discovery Nt	06/30/2025	Tax Free Exchange	X X X	9,253,668	9,250,000	0
26442U-AP-9	Duke Energy Progress LLC Nt	09/23/2025	JP Morgan Securities Inc	X X X	2,371,980	3,000,000	57,667
26444H-AF-8	Duke Energy Florida Nt	09/23/2025	JP Morgan Securities Inc	X X X	687,831	835,000	6,722
26444H-AN-1	Duke Energy Florida Nt	02/06/2025	Bank of America Merrill Lynch	X X X	5,176,350	5,000,000	67,764

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
26884A-BB-8	ERP Operating LP Nt 4.500% 07/01/44	10/14/2025	Oppenheimer & Co Inc	X X X	1,983,828	2,200,000	28,600
278865-AM-2	Ecolab Inc Nt 5.500% 12/08/41	11/13/2025	Various	X X X	7,066,710	6,909,000	164,150
29273R-AZ-2	Energy Transfer Partners Nt	06/20/2025	Susquehanna	X X X	1,108,888	1,172,000	15,884
29379V-AV-5	Enterprise Products Partners Nt	06/17/2025	Various	X X X	3,446,024	3,480,000	67,773
29379V-AY-9	Enterprise Products Partners Nt	07/08/2025	Susquehanna	X X X	2,138,244	2,510,000	44,678
30037D-AE-5	EVERGY METRO Nt 5.125% 08/15/35	08/11/2025	Goldman Sachs & Co	X X X	3,996,900	4,000,000	0
31428X-DJ-2	FedEx Corp Nt 4.900% 01/15/34	10/09/2025	Tax Free Exchange	X X X	1,762,878	1,750,000	0
31428X-DL-7	FedEx Corp Nt 3.250% 05/15/41	10/09/2025	Tax Free Exchange	X X X	3,483,591	3,327,000	0
31428X-DP-8	FedEx Corp Nt 5.100% 01/15/44	10/09/2025	Tax Free Exchange	X X X	2,029,420	2,000,000	0
31428X-DR-4	FedEx Corp Nt 4.750% 11/15/45	10/09/2025	Tax Free Exchange	X X X	8,016,613	7,500,000	0
31428X-DV-5	FedEx Corp Nt 4.950% 10/17/48	10/09/2025	Tax Free Exchange	X X X	4,940,819	5,000,000	0
337738-BQ-0	Fiserv Nt 5.250% 08/11/35	08/04/2025	Various	X X X	4,497,465	4,500,000	0
341081-FG-7	Florida Pwr & Lt Nt 4.050% 06/01/42	12/02/2025	JP Morgan Securities Inc	X X X	860,410	1,000,000	225
341081-FH-5	Florida Pwr & Lt Nt 3.800% 12/15/42	10/09/2025	JP Morgan Securities Inc	X X X	416,735	500,000	6,069
341081-FL-6	Florida Pwr & Lt Nt 4.050% 10/01/44	11/06/2025	Various	X X X	2,308,915	2,735,000	11,077
341081-GV-3	Florida Pwr & Lt Nt 5.600% 06/15/54	02/04/2025	Various	X X X	5,982,233	6,088,000	47,122
341081-GY-7	Florida Pwr & Lt Nt 5.700% 03/15/55	02/18/2025	Citigroup Global Mrkts	X X X	997,510	1,000,000	0
341081-GZ-4	Florida Pwr & Lt Nt 5.800% 03/15/65	02/18/2025	Citigroup Global Mrkts	X X X	747,983	750,000	0
341081-HB-6	Florida Pwr & Lt Nt 5.600% 02/15/66	12/02/2025	U.S. Bancorp Investments	X X X	496,260	500,000	0
34490*-AC-0	Football Club (NFL) Ser XIX-C Trust Ctf	07/24/2025	Bank of America Merrill Lynch	X X X	2,000,000	2,000,000	0
34490*-AF-3	Football Club (NFL) 2025 XIX-F	10/02/2025	Bank of America Merrill Lynch	X X X	3,000,000	3,000,000	0
369550-BQ-0	General Dynamics Corp Nt	09/02/2025	Bank of America Merrill Lynch	X X X	2,935,932	4,029,000	29,345
38141G-C5-1	Goldman Sachs Group Inc Nt	01/21/2025	Goldman Sachs & Co	X X X	1,250,000	1,250,000	0
38141G-XA-7	Goldman Sachs Group Inc Nt	09/12/2025	Goldman Sachs & Co	X X X	3,724,680	4,000,000	69,596
38967#-AB-3	Grayson-Collin 6.04% 1st Mtg Bond Ser 20	07/31/2025	Cooperative Securities	X X X	4,000,000	4,000,000	0
40064@-AD-9	Guadalupe Valley Electric Coop Series 20	09/30/2025	Cooperative Securities	X X X	9,000,000	9,000,000	0
404119-DH-9	HCA Inc Nt 5.700% 11/15/55	10/27/2025	JP Morgan Securities Inc	X X X	2,990,910	3,000,000	0
41242*-CV-2	Hardwood Funding LLC Ser PPP Sr Nt	06/09/2025	U.S. Bancorp Investments	X X X	6,000,000	6,000,000	0
452308-AR-0	Illinois Tool Works Nt	12/04/2025	Deutsche Bank Securities Inc	X X X	2,978,500	3,500,000	35,642
45685E-AJ-5	VOYA Financial Inc Nt 5.700% 07/15/43	01/08/2025	Keybanc Capital Markets, Inc.	X X X	1,765,201	1,865,000	51,381
45687A-AG-7	Ingersoll-Rand Nt 5.750% 06/15/43	12/22/2025	Various	X X X	5,647,585	5,428,000	6,936
46647P-ES-1	JPMorgan Chase Financial Nt	01/30/2025	BNP Paribas Securities	X X X	2,704,928	2,750,000	26,210
482480-AH-3	KLA Instruments Nt 5.000% 03/15/49	12/03/2025	JP Morgan Securities Inc	X X X	3,323,861	3,560,000	32,061
517834-AL-1	Las Vegas Sands Corp Nt	11/25/2025	Goldman Sachs & Co	X X X	586,024	556,000	9,671
532457-DF-2	Eli Lilly & Co. Nt 5.550% 10/15/55	08/18/2025	JP Morgan Securities Inc	X X X	496,880	500,000	0
539830-AU-3	Lockheed Martin Nt 5.500% 11/15/39	10/03/2025	First Tennessee	X X X	496,950	485,000	10,448
546676-BA-4	Louisville Gas & Electric Nt	12/12/2025	Various	X X X	4,522,445	4,500,000	39,650
557497-N*-1	Madison Gas and Electric Co Ser B Sr Nt	11/13/2025	U.S. Bancorp Investments	X X X	3,000,000	3,000,000	0
55903V-BW-2	Magallanes Inc Nt 5.050% 03/15/42	06/30/2025	Tax Free Exchange	X X X	5,806,286	5,700,000	0
56585A-AM-4	Marathon Petroleum Corp Nt	02/19/2025	Various	X X X	2,593,106	2,762,000	24,391
571676-BB-0	Mars Inc Nt 5.650% 05/01/45	12/23/2025	Barclays Capital Inc.	X X X	5,053,500	5,000,000	41,590
571676-BC-8	Mars Inc Nt 5.700% 05/01/55	05/22/2025	Various	X X X	7,857,495	8,100,000	40,470
571903-BU-6	Marriott International Nt	02/24/2025	Bank of America Merrill Lynch	X X X	11,844,000	12,000,000	0

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
575767-AJ-7	Mass Mutual Life Ins Co Nt	07/02/2025	JP Morgan Securities Inc	X X X	1,853,980	2,000,000	9,556
575767-AM-0	Mass Mutual Life Ins Co Nt	10/07/2025	Wells Fargo Investments	X X X	7,766,875	8,500,000	48,302
575767-AQ-1	Mass Mutual Life Ins Co Nt	02/12/2025	Deutsche Bank Securities Inc	X X X	4,216,266	6,266,000	69,318
589331-AQ-0	Merck & Co Nt 5.850% 06/30/39	07/02/2025	MarketAxess	X X X	2,087,180	2,000,000	975
589331-AS-6	Merck & Co Nt 3.600% 09/15/42	08/18/2025	Various	X X X	2,729,502	3,438,000	52,945
59156R-*C-4	Metlife Inc Sr. Note, Series E	06/17/2025	Mizuho Securities USA Inc.	X X X	13,961,606	13,961,606	0
605417-C#-9	Mississippi Power Co Ser B Sr Nt	03/28/2025	PNC Capital Markets Inc	X X X	4,500,000	4,500,000	0
637432-S@-5	National Rural Utilities Series 2024	01/23/2025	Keybanc Capital Markets, Inc.	X X X	5,000,000	5,000,000	0
644188-BK-9	New England Power Co Nt	12/08/2025	Various	X X X	7,284,953	7,250,000	48,043
64952G-AT-5	New York Life Insurance Nt	02/19/2025	Stifel	X X X	995,794	1,359,000	13,448
665228-Q*-6	Northern Illinois Gas Company 5.59% Firs	12/03/2025	U.S. Bancorp Investments	X X X	4,000,000	4,000,000	0
665772-CJ-6	Northern States Power Nt	12/04/2025	Various	X X X	6,195,429	7,875,000	69,003
665859-AZ-7	Northern Trust Corp Nt	12/04/2025	Various	X X X	8,012,580	8,000,000	6,823
668131-AA-3	Northwestern Mutual Life Nt	01/14/2025	JP Morgan Securities Inc	X X X	345,218	344,000	6,083
668138-AA-8	Northwestern Mutual Life Nt	08/15/2025	Various	X X X	2,929,745	3,900,000	56,648
668138-AF-7	Northwestern Mutual Life Nt	05/21/2025	JP Morgan Securities Inc	X X X	1,799,856	1,800,000	0
67091T-AG-0	Office Cherifien Des Pho Nt	11/25/2025	Various	X X X	4,146,316	3,756,000	119,074
679574-C#-8	Old Dominion Electric Ser 2025-A	12/16/2025	Bank of America Merrill Lynch	X X X	8,000,000	8,000,000	0
681919-BH-8	Omnicom Group Nt 4.650% 10/01/28	12/02/2025	Tax Free Exchange	X X X	4,547,300	4,550,000	0
681919-BM-7	Omnicom Group Nt 3.375% 03/01/41	12/02/2025	Tax Free Exchange	X X X	3,372,565	4,500,000	0
681919-BN-5	Omnicom Group Nt 5.400% 10/01/48	12/02/2025	Tax Free Exchange	X X X	3,145,213	3,371,000	0
68233J-D#-8	Oncor Electric Delivery Compan Ser I Sr	02/27/2025	MUFG	X X X	3,500,000	3,500,000	0
682680-CU-5	Oneok Inc Nt 5.650% 09/01/34	06/16/2025	Tax Free Exchange	X X X	298,937	300,000	0
684065-F*-1	Orange & Rockland Utilities Series 2025	09/30/2025	Mizuho Securities USA Inc.	X X X	5,000,000	5,000,000	0
693475-BE-4	PNC Financial Serv Group Inc Nt	05/19/2025	Wells Fargo Investments	X X X	2,822,580	3,000,000	63,222
693475-CE-3	PNC Financial Serv Group Inc Nt	11/04/2025	TD Securities	X X X	3,801,121	3,700,000	57,431
69351U-AN-3	PPL Electric Utilities Nt	07/16/2025	Various	X X X	2,259,047	2,407,000	637
69448F-AB-7	Pacific Life Insurance Co Nt	09/03/2025	Wells Fargo Investments	X X X	999,850	1,000,000	0
70470B-AA-7	PEACHTREE FUND TRUST II Nt	06/20/2025	Morgan Stanley & Co Inc	X X X	6,896,900	6,800,000	36,339
72650R-AR-3	Plains All Amer Pipeline Nt	01/13/2025	MarketAxess	X X X	1,446,312	1,400,000	46,291
736508-X@-6	Portland General Electric Co FMB 5.72% S	03/25/2025	U.S. Bancorp Investments	X X X	6,000,000	6,000,000	0
74005P-BD-5	Linde PLC Nt 3.550% 11/07/42	09/25/2025	JP Morgan Securities Inc	X X X	2,944,820	3,650,000	36,323
74264*-AN-6	PRISA LHC, LLC Sr Nt Ser K	05/07/2025	PNC Capital Markets Inc	X X X	5,000,000	5,000,000	0
74359B-AA-5	PROJECT FLYWHEEL PR LBPT Nt	09/03/2025	Mesirow Financial Inc.	X X X	2,489,398	2,464,750	0
74456Q-BA-3	Public Service El & Gas Nt	09/17/2025	Various	X X X	2,674,750	3,286,000	4,510
74456Q-BB-1	Public Service El & Gas Nt	12/04/2025	Various	X X X	5,785,446	7,050,000	102,252
74456Q-BF-2	Public Service El & Gas Nt	02/18/2025	MarketAxess	X X X	792,040	1,000,000	8,667
74456Q-CR-5	Public Service El & Gas Nt	02/18/2025	Various	X X X	5,080,929	5,250,000	133,525
745332-BW-5	Puget Sound Energy Inc Nt	10/02/2025	Mesirow Financial Inc.	X X X	1,125,950	1,000,000	20,172
75458*-AE-9	Rayburn Country Elect Corp inc 5.46% FMB	12/19/2025	Huntington	X X X	10,000,000	10,000,000	0
756109-AT-1	Realty Income Corp Nt 4.650% 03/15/47	10/22/2025	Bank of America Merrill Lynch	X X X	392,409	430,000	2,111
75884R-AW-3	Regency Centers LP Nt 4.400% 02/01/47	08/14/2025	Sun Trust Capital Mrkts	X X X	2,190,025	2,610,000	4,466
75884R-AY-9	Regency Centers LP Nt 4.650% 03/15/49	10/16/2025	Various	X X X	6,856,461	7,858,000	99,250

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760759-AN-0	Republic Services Inc Nt	12/04/2025	Various	X X X	8,710,244	8,314,000	79,156
771367-G*-4	Rochester Gas & Electric 5.45% First Mtg	12/15/2025	U.S. Bancorp Investments	X X X	6,000,000	6,000,000	0
798237-N*-0	San Jose Water Company Ser R Sr Nt	11/12/2025	U.S. Bancorp Investments	X X X	8,000,000	8,000,000	0
822905-AT-2	Shell Finance US Inc Nt	12/04/2025	Tax Free Exchange	X X X	10,573,869	9,019,000	0
828807-EA-1	Simon Property Group LP Nt	08/12/2025	JP Morgan Securities Inc	X X X	2,983,350	3,000,000	0
82890@-AD-1	Simplot Company Series D	09/30/2025	Bank of America Merrill Lynch	X X X	2,000,000	2,000,000	0
82890@-AE-9	Simplot Company Series E	09/30/2025	Bank of America Merrill Lynch	X X X	4,000,000	4,000,000	0
83007C-AF-9	South Bow Nt 5.584% 10/01/34	08/11/2025	Tax Free Exchange	X X X	6,044,249	6,000,000	0
83007C-AH-5	South Bow Nt 6.176% 10/01/54	08/11/2025	Tax Free Exchange	X X X	4,440,219	4,450,000	0
83444M-AR-2	Solventum Corp Nt 5.600% 03/23/34	01/02/2025	Tax Free Exchange	X X X	1,998,863	2,000,000	0
83444M-AS-0	Solventum Corp Nt 5.900% 04/30/54	01/02/2025	Tax Free Exchange	X X X	3,983,961	4,000,000	0
837004-CE-8	So Carolina Elec & Gas Nt	09/08/2025	JP Morgan Securities Inc	X X X	4,193,551	4,128,000	23,747
837004-CG-3	So Carolina Elec & Gas Nt	12/12/2025	Various	X X X	3,563,365	3,945,000	31,610
842400-GK-3	Southern Cal Edison Nt	01/06/2025	Goldman Sachs & Co	X X X	2,334,990	3,000,000	43,313
842400-HX-4	Southern Cal Edison Nt	01/06/2025	Various	X X X	4,468,725	4,500,000	26,438
843163-D@-2	Southern Indiana Gas & Electri Series 20	01/31/2025	PNC Capital Markets Inc	X X X	4,500,000	4,500,000	0
843163-E#-9	Southern Indiana Gas & Electri Ser 2025C	10/01/2025	Mizuho Securities USA Inc.	X X X	3,000,000	3,000,000	0
85253#-AS-0	STAG Industrial Operating Part Sr Nt Ser	06/25/2025	U.S. Bancorp Investments	X X X	4,000,000	4,000,000	0
857477-CG-6	State Street Corp Nt 6.120% 11/21/34	05/19/2025	Wells Fargo Investments	X X X	4,156,720	4,000,000	121,780
86765B-AP-4	Sunoco Logistics Partners Nt	10/22/2025	JP Morgan Securities Inc	X X X	923,660	1,000,000	3,239
871607-AG-2	Synopsys Inc Nt 5.700% 04/01/55	03/03/2025	Various	X X X	3,000,170	3,000,000	0
87268L-AA-5	TR Finance LLC Nt 3.350% 05/15/26	03/20/2025	Tax Free Exchange	X X X	3,199,031	3,200,000	0
87268L-AE-7	TR Finance LLC Nt 5.500% 08/15/35	03/20/2025	Tax Free Exchange	X X X	4,971,076	5,000,000	0
878091-BG-1	Teachers Insurance & Annuity Nt	07/29/2025	Goldman Sachs & Co	X X X	3,328,800	5,000,000	34,375
883556-C#-7	Thermo Fisher Scientific Inc Sr. Note, S	01/06/2025	RBC Capital Markets	X X X	22,321,428	22,321,428	0
883556-CY-6	Thermo Fisher Scientific Inc Nt	10/14/2025	JP Morgan Securities Inc	X X X	566,221	554,000	5,406
893830-BX-6	Transocean Offshore Nt	03/24/2023	Various	X X X	(2,016,250)	(2,000,000)	(21,875)
89417E-AJ-8	Travelers Cos Inc Nt 4.600% 08/01/43	09/04/2025	Various	X X X	2,544,728	2,843,000	12,351
902691-F@-8	UGI Utilities, Inc. Sr Nt Ser B	11/14/2025	PNC Capital Markets Inc	X X X	5,000,000	5,000,000	0
907818-DT-2	Union Pacific Corp Nt 4.821% 02/01/44	02/10/2025	Deutsche Bank Securities Inc	X X X	5,692,617	6,300,000	8,437
907818-DX-3	Union Pacific Corp Nt 4.850% 06/15/44	01/28/2025	Stifel	X X X	1,942,390	2,167,000	12,845
911312-AN-6	United Parcel Service Nt	08/08/2025	Various	X X X	3,312,318	3,522,000	41,017
911312-AR-7	United Parcel Service Nt	10/03/2025	Various	X X X	3,429,149	4,289,000	26,437
91836L-AA-0	VSP OPTICAL GROUP INC Nt	12/02/2025	Bank of America Merrill Lynch	X X X	8,818,328	8,750,000	10,900
92334*-AG-9	Veolia Utility Resources LLC Sr Nt Sr B	01/15/2025	Bank of America Merrill Lynch	X X X	4,000,000	4,000,000	0
92343V-GK-4	Verizon Communications Inc Nt	11/10/2025	JP Morgan Securities Inc	X X X	390,250	500,000	2,361
92343V-HJ-6	Verizon Communications Inc Nt	11/10/2025	Wells Fargo Investments	X X X	996,070	1,000,000	0
929089-AC-4	VOYA Financial Inc Nt 4.800% 06/15/46	02/10/2025	Various	X X X	4,760,816	5,700,000	25,013
94106L-BR-9	Waste Management Inc Nt	08/14/2025	Various	X X X	4,228,360	5,658,000	31,171
94403*-BG-0	Wawa Inc Ser D Sr Nt 6.010% 03/27/40	03/27/2025	U.S. Bancorp Investments	X X X	10,000,000	10,000,000	0
94973V-AT-4	Elevance Health Nt 5.800% 08/15/40	02/11/2025	Stifel	X X X	390,616	400,000	11,407
97670M-C*-5	Wisconsin Gas LLC 5.39% Debenture	09/29/2025	TD Securities	X X X	5,000,000	5,000,000	0
983197-AA-2	WYNNTON FUNDING TRUST II Nt	12/02/2025	Various	X X X	5,775,300	5,750,000	39,940

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136375-BZ-4	Canadian Natl Railways Nt	12/15/2025	First Tennessee	X X X	470,842	540,000	2,633
13645R-AQ-7	Canadian Pacific RR Co Nt	05/01/2025	JP Morgan Securities Inc	X X X	2,889,952	2,987,000	51,049
559222-BD-5	Magna Intl Inc Nt 5.875% 06/01/35	11/04/2025	Various	X X X	6,953,091	6,566,000	169,515
973244-AA-4	Windfall Mining Group Nt	11/25/2025	MarketAxess	X X X	512,658	489,000	1,034
C5793#-AU-7	McCain Finance (Canada) Ltd Sr. Note, Gt	08/06/2025	Citigroup Global Mrkts	X X X	7,289,692	7,289,692	0
00131L-AS-4	AIA Group Ltd Nt 5.400% 09/30/54	01/30/2025	Morgan Stanley & Co Inc	X X X	345,458	370,000	6,660
03217K-AB-4	Sitios LatinoAmerica Nt	11/25/2025	Jeffries & Company Inc	X X X	386,880	384,000	2,981
03217K-AB-4	Sitios LatinoAmerica Nt	12/16/2025	Tax Free Exchange	X X X	3,296,486	3,545,000	41,284
034863-BF-6	Anglo American Nt 6.000% 04/05/54	01/30/2025	TRADEWEB DIRECT LLC	X X X	345,925	345,000	6,613
03512T-AE-1	AngloGold Ashanti Holdings PLC Nt	02/07/2025	JP Morgan Securities Inc	X X X	544,500	600,000	8,063
05523R-AC-1	BAE Systems PLC Nt 5.800% 10/11/41	12/04/2025	Deutsche Bank Securities Inc	X X X	1,052,320	1,000,000	8,700
055451-AV-0	BHP Billiton Fin USA LTD Nt	12/04/2025	Deutsche Bank Securities Inc	X X X	2,392,625	2,500,000	22,569
055451-BM-9	BHP Billiton Fin USA LTD Nt	09/02/2025	Bank of America Merrill Lynch	X X X	993,070	1,000,000	0
06237M-AD-5	Bank Gospodarstwa Krajowego Nt	01/10/2025	Societe Generale	X X X	230,040	240,000	167
12661P-AH-2	CSL Finance PLC Nt 5.417% 04/03/54	02/12/2025	Citigroup Global Mrkts	X X X	4,874,688	5,200,000	101,719
13970R-B#-5	Capita PLC Ser C Sr Nt	04/24/2025	Barclays Capital Inc.	X X X	8,000,000	8,000,000	0
202712-BX-2	Commonwealth Bank Australia Nt	12/04/2025	Various	X X X	13,947,460	14,000,000	86,959
21987B-BH-0	Codelco Inc Nt 6.300% 09/08/53	11/25/2025	HSBC Securities USA Inc	X X X	418,066	406,000	5,542
25245B-AA-5	Diageo Investment Corp Nt	11/03/2025	JP Morgan Securities Inc	X X X	1,918,004	2,200,000	44,932
26867L-AR-1	EMD Finance LLC Nt 5.000% 10/15/35	08/12/2025	JP Morgan Securities Inc	X X X	6,962,480	7,000,000	0
283837-AD-4	El Puerto De Liverpool Nt	01/16/2025	JP Morgan Securities Inc	X X X	3,480,000	3,480,000	0
29082H-AE-2	Embraer Netherlands Finance BV Nt	02/06/2025	Citigroup Global Mrkts	X X X	852,332	855,000	0
29082H-AF-9	Embraer Netherlands Finance BV Nt	11/25/2025	Various	X X X	1,543,771	1,550,000	2,432
29278G-BJ-6	Enel Finance International NV Nt	09/23/2025	JP Morgan Securities Inc	X X X	2,959,890	3,000,000	0
358070-AB-6	Fresnillo PLC Nt 4.250% 10/02/50	02/07/2025	BARCLAYS CAPITAL LATAM	X X X	444,313	625,000	9,444
36830B-AC-9	GC Treasury Center Co Ltd Nt	02/03/2025	Morgan Stanley & Co Inc	X X X	384,164	515,000	8,366
40053X-AB-5	Grupo Energia Bogota SA ESP NT	11/25/2025	Scotia Capital USA Inc.	X X X	249,051	217,000	804
48344F-AB-6	Kallpa Generacion SA Nt	01/27/2025	Santander Investment Sec	X X X	707,743	715,000	0
48344F-AC-4	Kallpa Generacion SA Nt	09/04/2025	Santander Investment Sec	X X X	2,984,520	3,000,000	0
48667Q-AP-0	KazMunayGas National Co JSC Nt	01/10/2025	JP Morgan Securities Inc	X X X	234,780	280,000	3,757
50205M-AE-9	LG Energy Solution, Ltd. Sr. Unsec Nt	11/26/2025	Various	X X X	797,319	805,000	9,046
606822-DQ-4	Mitsubishi UFJ Fin Group Nt	09/02/2025	Mitsubishi Securities	X X X	5,000,000	5,000,000	0
62954W-AV-7	NTT FINANCE CORP Nt 5.502% 07/16/35	11/04/2025	Various	X X X	12,745,410	12,500,000	74,353
632525-AW-1	National Australia Bank Nt	11/13/2025	JP Morgan Securities Inc	X X X	2,843,520	4,000,000	35,307
632525-CF-6	National Australia Bank Nt	01/21/2025	Various	X X X	3,603,552	3,600,000	2,098
65290D-AC-7	Nexa Resources SA Nt 6.600% 04/08/37	04/01/2025	Citigroup Global Mrkts	X X X	759,187	760,000	0
65345Y-AA-0	Niagara Energy SAC Nt 5.746% 10/03/34	01/10/2025	Goldman Sachs & Co	X X X	459,072	480,000	7,661
66989H-AF-5	Novartis Capital Corp Nt	11/24/2025	Various	X X X	4,175,470	5,000,000	28,367
68666U-AA-3	Orlen SA Nt 6.000% 01/30/35	11/25/2025	Various	X X X	3,124,459	3,119,000	8,777
716743-AX-7	Petronas Capital Ltd Nt	03/26/2025	Morgan Stanley & Co Inc	X X X	890,000	890,000	0
71675C-AE-8	Petronas Capital Ltd Nt	08/15/2025	JP Morgan Securities Inc	X X X	691,725	1,040,000	10,817
74365P-AJ-7	Prosus NV Nt 4.987% 01/19/52	11/25/2025	HSBC Securities USA Inc	X X X	386,941	478,000	8,409
74448Q-AA-5	Cikarang Listrindo Pt Nt	11/26/2025	Various	X X X	2,652,729	2,643,000	13,111

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74730D-AD-5	Qatar Energy Nt 3.300% 07/12/51	11/25/2025	Citigroup Global Mrkts	X X X	586,112	821,000	10,085
759470-BD-8	Reliance Ind Nt 3.625% 01/12/52	01/10/2025	JP Morgan Securities Inc	X X X	461,852	690,000	69
78392B-AF-4	SK HYNIX INC Nt 6.500% 01/17/33	02/25/2025	Barclays Capital Inc.	X X X	323,934	300,000	2,113
78486L-AB-8	Sura Asset Management Nt	05/16/2025	BBVA Securities Inc	X X X	909,000	900,000	953
80414L-2P-9	Saudi Arabian Oil Co Nt	05/16/2025	Various	X X X	2,499,434	2,680,000	24,106
80414L-2Q-7	Saudi Arabian Oil Co Nt	11/25/2025	ING Financial Markets	X X X	579,735	585,000	12,315
81180L-AP-0	SEAGATE DATA STOR Nt 3.375% 07/15/31	07/15/2025	Tax Free Exchange	X X X	3,002,119	3,000,000	0
82622R-AF-3	SIEMENS FUNDING BV Nt 5.800% 05/28/55	05/20/2025	Bank of America Merrill Lynch	X X X	1,741,373	1,750,000	0
82622R-AG-1	SIEMENS FUNDING BV Nt 5.900% 05/28/65	05/21/2025	Bank of America Merrill Lynch	X X X	5,683,969	5,700,000	0
83272G-AF-8	Smurfit Kappa Treasury Nt	05/23/2025	Tax Free Exchange	X X X	3,000,000	3,000,000	0
833636-AP-8	SQM S.A. Nt 5.500% 09/10/34	11/25/2025	HSBC Securities USA Inc	X X X	293,314	292,000	3,390
853254-CZ-1	Standard Chartered PLC Nt	01/10/2025	JP Morgan Securities Inc	X X X	337,811	335,000	113
86564C-AF-7	SUMITOMO LIFE INSUR Nt	09/03/2025	JP Morgan Securities Inc	X X X	20,000,000	20,000,000	0
87124V-J#-7	Sydney Airport Finance Company Ser 2025-	11/06/2025	MUFG	X X X	7,000,000	7,000,000	0
87656X-E@-6	Tate & Lyle Intl Finance PLC Sr. Note, S	03/12/2025	RBC Capital Markets	X X X	5,198,000	5,198,000	0
89153V-AX-7	Total Capital Intl SA Nt	10/15/2025	Various	X X X	3,819,670	5,000,000	38,984
89157X-AB-7	TotalEnergies Capital SA Nt	01/28/2025	Various	X X X	4,032,252	4,200,000	72,990
89157X-AE-1	TotalEnergies Capital SA Nt	08/07/2025	Bank of America Merrill Lynch	X X X	1,872,040	2,000,000	43,372
91911T-AS-2	Vale Overseas Ltd Nt 6.400% 06/28/54	11/25/2025	Various	X X X	2,289,117	2,258,000	35,194
92213H-AA-0	Varanasi Aurangabad Nh-2 Tollw Nt	02/25/2025	Deutsche Bank Securities Inc	X X X	515,000	515,000	0
980236-AV-5	Woodside Petroleum Ltd Nt	05/14/2025	JP Morgan Securities Inc	X X X	7,919,600	8,000,000	0
B7001*-AC-6	Operateur de Reseaux d'Energie Sr. Note,	04/15/2025	BNP Paribas Securities	X X X	10,882,000	10,882,000	0
D2002*-AB-6	DFMG Holding GmbH Sr. Note	12/04/2025	Goldman Sachs & Co	X X X	8,079,400	8,079,400	0
G16559-AN-9	BSF Finance Nt 5.761% 09/03/35	11/25/2025	Goldman Sachs & Co	X X X	1,952,046	1,954,000	26,579
G3R238-AD-5	Galaxy Pipeline Assets Nt	02/18/2025	UBS Securities LLC	X X X	378,552	472,364	5,401
G6515#-AS-3	John Wood Group PLC Sr Nt Ser C	12/03/2025	Tax Free Exchange	X X X	1,608,470	1,608,470	19,266
G6515#-BA-1	John Wood Group PLC Ser C Sr Nt	12/03/2025	Tax Free Exchange	X X X	1,838,251	1,838,251	36,856
G6515#-BC-7	John Wood Group PLC Ser D Sr Nt	12/03/2025	Tax Free Exchange	X X X	1,608,470	1,608,470	32,924
G8038#-AW-8	Serco Group plc Ser C Sr Nt	04/15/2025	JP Morgan Securities Inc	X X X	3,000,000	3,000,000	0
L2848U-AA-0	EIG Pearl Holdings Sarl Nt	02/25/2025	HSBC Securities USA Inc	X X X	395,258	495,000	10,677
L3551#-AU-4	Ferrero International S.A. Ser H Sr Nt	04/09/2025	Credit Agricole	X X X	5,000,000	5,000,000	0
L67359-AB-2	Nexa Resources SA Nt 6.750% 04/09/34	02/18/2025	Various	X X X	1,428,419	1,395,000	31,539
M0153Q-AB-9	Masdar Abu Dhabi Future Energy Nt	02/18/2025	UBS Securities LLC	X X X	1,024,660	1,035,000	3,773
M0R1D1-AA-6	Aldar Properties Nt 5.672% 04/15/55	11/25/2025	Various	X X X	1,748,516	1,711,000	13,309
M2R53V-AB-6	Burgan Bank Nt 2.750% 12/15/31	01/10/2025	JP Morgan Securities Inc	X X X	227,115	245,000	543
N4281@-CR-4	Koninklijke Vopak NV 5.82% Sr Nt Ser CC	06/20/2025	Citigroup Global Mrkts	X X X	3,000,000	3,000,000	0
N7896@-AD-7	Aalberts Finance B.V. Senior Notes Ser D	06/11/2025	BNP Paribas Securities	X X X	3,000,000	3,000,000	0
P2195V-AS-4	Celulosa Arauco y Constitucion Nt	02/25/2025	Various	X X X	722,425	855,000	13,396
P2867K-AL-0	Colbun SA Nt 3.150% 01/19/32	01/10/2025	BARCLAYS CAPITAL LATAM	X X X	621,926	745,000	11,343
Q7160#-AU-3	Orica Finance Ltd 5.79% Series 2025-B Sr	07/15/2025	Citigroup Global Mrkts	X X X	2,000,000	2,000,000	0
Y0606W-CC-2	BANGKOK BANK PCL/HK Nt	01/10/2025	JP Morgan Securities Inc	X X X	307,051	360,000	3,813
Y6028G-AK-8	Metropolitan Bank & Trust Co Nt	02/25/2025	JP Morgan Securities Inc	X X X	628,125	625,000	16,328
Y7141B-AC-7	Freeport Indonesia PT Nt	01/10/2025	Barclays Capital Inc.	X X X	359,266	370,000	5,671

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0089999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)			X X X	985,701,338	1,021,127,862	4,628,083
233051-43-2	Xtrackers USD High Yield Corpo High Yiel	11/11/2025	Tax Free Exchange	0.000	22,583	0	0
92206C-40-9	Vanguard Short-Term Corp Bond ETF	11/11/2025	Tax Free Exchange	0.000	9,951	0	0
92206C-87-0	Vanguard Int-Term Corp Bond ETF	08/06/2025	RBC Capital Markets	0.000	537,897	0	0
92206C-87-0	Vanguard Int-Term Corp Bond ETF	11/11/2025	Tax Free Exchange	0.000	133,978	0	0
0149999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value			X X X	704,409	0	0
313747-AX-5	Federal Realty Invest Trust Nt	01/22/2025	Barclays Capital Inc.	X X X	6,623,214	9,539,000	165,210
637417-AM-8	NNN REIT Inc Nt 4.800% 10/15/48	01/21/2025	JP Morgan Securities Inc	X X X	1,749,447	2,065,000	26,707
0169999999	Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps - Closed End Funds & REITS (Unaffiliated)			X X X	8,372,661	11,604,000	191,917
0489999999	Subtotal – Issuer Credit Obligations (Unaffiliated)			X X X	1,029,899,861	1,067,741,862	5,008,529
0509999997	Subtotals – Issuer Credit Obligations – Part 3			X X X	1,029,899,861	1,067,741,862	5,008,529
0509999998	Summary item from Part 5 for Issuer Credit Obligations			X X X	70,546,013	70,477,000	88,485
0509999999	Subtotals – Issuer Credit Obligations			X X X	1,100,445,874	1,138,218,862	5,097,014
3136BG-X2-2	FNR 2021-59 QZ 2021-59 QZ	05/19/2025	Bank of America Merrill Lynch	X X X	5,171,595	9,193,947	13,408
3136BG-X2-2	FNR 2021-59 QZ 2021-59 QZ	12/01/2025	Interest Capitalization	X X X	134,919	134,919	0
3136BJ-5Z-4	FNR 2021-89 AZ 2021-89 AZ	05/19/2025	Bank of America Merrill Lynch	X X X	4,832,682	8,944,235	13,044
3136BJ-5Z-4	FNR 2021-89 AZ 2021-89 AZ	12/01/2025	Interest Capitalization	X X X	131,255	131,255	0
3136BJ-KK-0	FNR 2021-89 AZ 2021-69 HJ	08/07/2025	Morgan Stanley & Co Inc	X X X	1,797,656	3,000,000	1,833
3136BK-JL-7	FNR 2021-95 HZ 2021-95 HZ	05/19/2025	Bank of America Merrill Lynch	X X X	8,186,226	14,492,904	21,135
3136BK-JL-7	FNR 2021-95 HZ 2021-95 HZ	12/01/2025	Interest Capitalization	X X X	212,680	212,680	0
3136BL-DC-1	FNR 2022-3 2.000% 01/25/52	11/07/2025	Morgan Stanley & Co Inc	X X X	17,445,715	27,866,119	18,577
3136BL-DC-1	FNR 2022-3 2.000% 01/25/52	12/01/2025	Interest Capitalization	X X X	46,444	46,444	0
3136BL-KD-1	FNR 2022-2 ZN 3.000% 02/25/52	07/10/2025	Wells Fargo Investments	X X X	7,844,241	12,322,057	10,268
3136BL-KD-1	FNR 2022-2 ZN 3.000% 02/25/52	12/01/2025	Interest Capitalization	X X X	154,798	154,798	0
3136BN-4J-2	FNR 2022-57 4.000% 09/25/52	11/05/2025	Cantor Fitzgerald Inc	X X X	3,276,577	3,764,153	3,764
3136BN-4J-2	FNR 2022-57 4.000% 09/25/52	12/01/2025	Interest Capitalization	X X X	12,547	12,547	0
3136BV-2K-3	FNR 2025-29 JL 4.000% 08/25/51	06/26/2025	Cantor Fitzgerald Inc	X X X	8,403,125	10,000,000	32,222
3136BW-A3-0	FNR 2025-66 1.500% 01/25/49	10/06/2025	Barclays Capital Inc.	X X X	2,523,185	4,150,188	1,383
3136BX-3T-9	FNR 2025-104 2.500% 12/25/55	12/09/2025	Cantor Fitzgerald Inc	X X X	1,179,879	2,110,460	1,612
3136BX-KU-7	FNR 2025-70 DL 4.000% 08/25/51	08/08/2025	Cantor Fitzgerald Inc	X X X	12,717,188	15,000,000	46,667
3137FM-6M-9	FHR 4888 3.500% 05/15/49	10/07/2025	Bank of America Merrill Lynch	X X X	811,409	980,000	858
3137H1-R8-1	FHR 5135 AZ 5135 AZ 2.500% 08/25/51	05/19/2025	Bank of America Merrill Lynch	X X X	9,791,959	17,131,912	24,984
3137H1-R8-1	FHR 5135 AZ 5135 AZ 2.500% 08/25/51	12/01/2025	Interest Capitalization	X X X	251,407	251,407	0

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3137HH-GD-7	FHR 5473 HY 5.000% 11/25/54	08/11/2025	Bank of America Merrill Lynch	X X X	868,475	954,000	1,723
3137HJ-XW-2	FHR 5499 KY 5.500% 02/25/55	08/11/2025	Bank of America Merrill Lynch	X X X	4,912,305	5,000,000	9,931
38380T-NA-0	GNR 2016-170 2.500% 04/20/46	12/05/2025	Cantor Fitzgerald Inc	X X X	473,506	738,411	462
38381P-B2-8	GNR CF-7630 AL 4.500% 08/01/55	06/27/2025	Cantor Fitzgerald Inc	X X X	5,271,680	5,833,118	21,145
38383C-UJ-7	GNR 2021-188 BH 1.500% 10/20/51	06/20/2025	Morgan Stanley & Co Inc	X X X	2,498,660	5,300,000	5,300
38383L-ZR-4	GNR 2022-213 PY 3.500% 11/20/48	06/27/2025	Wells Fargo Investments	X X X	3,380,121	4,220,000	410
38385B-4R-8	GNR 2025-6 KY 3.500% 06/20/52	06/26/2025	Cantor Fitzgerald Inc	X X X	6,177,601	7,722,001	21,772
38385H-4Z-7	GNR 2025-199 3.500% 11/20/55	12/09/2025	Wells Fargo Investments	X X X	4,946,186	6,104,048	6,528
38385H-6T-9	GNR 2025-193 3.500% 11/20/55	11/07/2025	Cantor Fitzgerald Inc	X X X	10,399,506	13,666,000	35,873
38385H-6T-9	GNR 2025-193 3.500% 11/20/55	12/01/2025	Interest Capitalization	X X X	39,859	39,859	0
38385H-6V-4	GNR 2025-193 2.500% 06/20/51	12/09/2025	Cantor Fitzgerald Inc	X X X	1,189,044	2,188,163	1,672
38385K-BK-5	GNR 2025-210 GZ 3.500% 04/20/52	12/05/2025	Cantor Fitzgerald Inc	X X X	3,553,906	5,000,000	14,097
38385K-BY-5	GNR 2025-210 HZ 4.000% 10/20/52	12/05/2025	Cantor Fitzgerald Inc	X X X	8,430,469	10,000,000	32,222
1019999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)			X X X	137,066,805	196,665,625	340,890
38379R-Y5-6	GNR 2017-128 AN 2.600% 12/16/56	08/27/2025	Goldman Sachs & Co	X X X	486,127	710,403	51
38380M-RE-3	GNR 2018-142 3.250% 09/16/58	12/05/2025	Goldman Sachs & Co	X X X	2,137,930	2,696,906	2,191
38381E-EB-0	GNR 2021-203 B 2.000% 04/16/62	06/18/2025	Cantor Fitzgerald Inc	X X X	5,750,550	9,830,000	12,561
38381E-TU-2	GNR 2022-3 B 1.850% 02/16/61	06/16/2025	Cantor Fitzgerald Inc	X X X	2,883,344	5,600,000	5,468
38381E-X3-7	GNR 2022-59 C 2.250% 02/16/62	06/16/2025	Cantor Fitzgerald Inc	X X X	886,163	1,786,000	2,121
38381H-7P-0	GNR 2023-73 GB 3.250% 08/16/64	08/27/2025	Goldman Sachs & Co	X X X	10,299,960	14,044,901	1,268
38381H-BJ-9	GNR 2022-96 2.250% 05/16/57	11/06/2025	Goldman Sachs & Co	X X X	14,962,500	20,000,000	13,750
38381H-FN-6	GNR 2022-102 CB 2.250% 06/16/64	06/16/2025	Cantor Fitzgerald Inc	X X X	4,592,319	8,074,407	9,588
38381H-GG-0	GNR 2022-113 2.000% 09/16/61	12/08/2025	Bank of America Merrill Lynch	X X X	4,837,597	8,377,924	4,654
38381H-MM-0	GNR 2022-123 DB 1.500% 11/16/63	08/27/2025	Goldman Sachs & Co	X X X	14,107,130	28,607,615	1,192
38381H-Q2-0	GNR 2023-16 3.500% 07/16/63	11/06/2025	Cantor Fitzgerald Inc	X X X	1,537,878	2,318,591	2,480
38381H-Q2-0	GNR 2023-16 3.500% 07/16/63	12/01/2025	Interest Capitalization	X X X	6,763	6,763	0
38381H-V6-5	GNR 2023-8 3.750% 01/16/65	11/06/2025	Cantor Fitzgerald Inc	X X X	2,246,502	2,979,353	3,414
38381H-V6-5	GNR 2023-8 3.750% 01/16/65	12/01/2025	Interest Capitalization	X X X	18,650	18,650	0
38381H-W7-2	GNR 2023-8 BC 3.750% 01/16/65	09/03/2025	Goldman Sachs & Co	X X X	6,424,888	8,487,828	6,189
38381J-F8-5	GNR 2023-177 BH 3.000% 02/16/65	08/08/2025	Cantor Fitzgerald Inc	X X X	1,102,444	1,580,000	3,655
38381J-QQ-3	GNR 2023-124 3.250% 09/16/64	12/12/2025	Goldman Sachs & Co	X X X	2,861,406	4,000,000	5,778
38381K-AF-1	GNR 2024-29 2.500% 08/16/64	11/05/2025	KGS Alpha	X X X	5,068,993	6,781,262	4,238
38381K-AN-4	GNR 2024-29 4.500% 10/16/65	10/09/2025	Cantor Fitzgerald Inc	X X X	10,006,563	11,000,000	19,250
38381K-CV-4	GNR 2024-67 LD 4.250% 10/16/65	08/06/2025	Cantor Fitzgerald Inc	X X X	8,753,125	10,000,000	11,806
38381L-3E-0	GNR 2025-17 B 4.500% 12/16/66	06/25/2025	Cantor Fitzgerald Inc	X X X	4,265,625	5,000,000	18,125
38381L-7R-7	GNR 2025-35 1.000% 06/16/62	10/08/2025	Cantor Fitzgerald Inc	X X X	1,388,315	3,233,338	1,168
38381L-8B-1	GNR 2025-35 1.000% 06/16/62	10/08/2025	Cantor Fitzgerald Inc	X X X	2,667,196	5,707,617	2,061
38381L-BH-4	GNR 2024-56 4.000% 11/16/65	10/07/2025	Cantor Fitzgerald Inc	X X X	14,014,688	16,500,000	16,500
38381L-CZ-3	GNR 2043-73 3.500% 11/01/64	10/10/2025	Goldman Sachs & Co	X X X	18,429,244	23,789,262	34,693
38381L-M4-1	GNR 2024-191 B 4.500% 05/16/65	08/07/2025	Cantor Fitzgerald Inc	X X X	1,235,828	1,464,210	2,013
38381L-VT-6	GNR 2024-170 M 3.000% 10/16/65	08/11/2025	Cantor Fitzgerald Inc	X X X	887,969	1,464,219	1,586

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38381L-WA-6	GNR 2024-170 H 4.250% 03/16/66	06/26/2025	Cantor Fitzgerald Inc	X X X	736,362	909,089	3,112
38381L-WN-8	GNR 2024-169 4.000% 10/01/64	12/08/2025	Goldman Sachs & Co	X X X	6,281,211	7,767,692	8,631
38381L-WP-3	GNR 2024-169 E 3.500% 11/01/64	08/27/2025	Goldman Sachs & Co	X X X	2,926,372	4,113,051	400
38381M-5Q-9	GNR 2025-166 D 4.500% 02/16/65	10/02/2025	Bank of America Merrill Lynch	X X X	13,721,757	15,107,388	11,331
38381M-GB-0	GNR 2025-68 B 4.500% 12/16/66	08/06/2025	Cantor Fitzgerald Inc	X X X	20,078,738	23,062,441	28,828
38381M-R3-6	GNR 2025-142 1.750% 05/16/65	10/07/2025	Cantor Fitzgerald Inc	X X X	1,956,757	3,974,372	1,739
38381M-U8-1	GNR 2055-144 1.640% 08/16/64	10/01/2025	KGS Alpha	X X X	3,814,294	7,131,604	1,620
38381M-US-7	GNR 2025-107 C 5.000% 07/16/66	08/11/2025	Cantor Fitzgerald Inc	X X X	3,109,770	3,395,901	6,131
38381M-XW-5	GNR 2025-130 D 4.500% 03/16/66	08/07/2025	Cantor Fitzgerald Inc	X X X	13,311,328	15,000,000	20,625
38384R-BJ-4	GNR 2025-186 3.250% 10/16/64	12/05/2025	Goldman Sachs & Co	X X X	11,533,085	16,243,781	13,198
38384R-CG-9	GNR 2025-181 1.750% 05/16/65	12/03/2025	Cantor Fitzgerald Inc	X X X	1,848,953	3,710,662	1,263
38384T-EF-5	GNR 2025-202 4.500% 09/16/67	12/08/2025	KGS Alpha	X X X	1,143,677	1,293,089	1,616
1029999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)			X X X	222,322,001	305,768,319	284,294
38381J-RQ-2	GNR 2023-143 B 3.000% 02/16/65	07/09/2025	Cantor Fitzgerald Inc	X X X	10,980,000	16,000,000	17,333
38381L-2A-9	GNR 2025-19 B 4.500% 03/16/66	07/08/2025	Cantor Fitzgerald Inc	X X X	8,658,695	10,149,386	12,687
38381M-FX-3	GNR 2025-77 C 4.500% 03/16/66	07/08/2025	Cantor Fitzgerald Inc	X X X	7,354,391	8,737,350	10,922
1049999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)			X X X	26,993,086	34,886,736	40,942
00179C-AA-6	AMSR 2024-SFR1 A 4.290% 07/17/41	05/05/2025	Bank of America Merrill Lynch	X X X	8,287,832	8,500,000	5,065
00250E-AC-0	ADMT 2025-NQM2 A1 5.790% 06/25/70	05/12/2025	Mizuho Securities USA Inc.	X X X	6,999,963	7,000,000	15,762
225458-5Q-7	CSFB 2005-9 1A3 5.250% 10/25/35	09/01/2025	Interest Capitalization	X X X	1,664	1,664	0
362957-AN-2	GSMBS 2025-PJ2 A13 4.854% 07/25/55	02/18/2025	Goldman Sachs & Co	X X X	3,993,903	4,000,000	18,000
67449K-AU-7	Onslow Bay Financial LLC 2025-J3 AF	09/30/2025	Bank of America Merrill Lynch	X X X	4,999,873	5,000,000	9,679
740943-AB-1	Pretium Mortgage Credit Partne PRET 2025	09/16/2025	Goldman Sachs & Co	X X X	4,094,578	4,453,000	12,369
74391E-AA-9	PRPM 2025-NQM1 A1 NQM1 A1	02/13/2025	Barclays Capital Inc.	X X X	999,983	1,000,000	7,736
74448N-AA-2	PRPM 2025-RPL4 LLC 2025-RPL4 A1	05/19/2025	Goldman Sachs & Co	X X X	3,709,480	4,000,000	9,667
74448N-AB-0	PRPM 2025-RPL4 LLC 2025-RPL4 A2	05/19/2025	Goldman Sachs & Co	X X X	4,365,603	5,000,000	12,083
74942C-AA-7	RCKT 2025-CES5 A1A 5.687% 06/25/55	05/14/2025	Bank of America Merrill Lynch	X X X	2,749,947	2,750,000	9,123
79625G-NC-3	City Of San Antonio Muni	10/22/2025	Bank of America Merrill Lynch	X X X	5,000,000	5,000,000	0
816935-AG-5	SEMT 2025-2 A7 4.960% 03/25/55	02/10/2025	Morgan Stanley & Co Inc	X X X	6,999,612	7,000,000	15,167
81749Y-AL-5	SEMT 2025-6 A11 5.500% 07/25/55	06/10/2025	Morgan Stanley & Co Inc	X X X	4,994,348	5,000,000	12,986
85520E-AA-9	STAR 2025-SFR6 A 5.131% 08/17/42	07/16/2025	Citigroup Global Mrkts	X X X	8,500,000	8,500,000	0
89183L-AA-3	TPMT 2025-HE1 A1A 5.215% 02/25/55	08/04/2025	Goldman Sachs & Co	X X X	15,000,000	15,000,000	0
89183P-AA-4	TPMT 2025-HE2 A1A 5.193% 09/25/65	09/25/2025	Goldman Sachs & Co	X X X	3,000,000	3,000,000	0
89183P-AB-2	TPMT 2025-HE2 A1B 5.443% 09/25/65	09/25/2025	Goldman Sachs & Co	X X X	1,000,000	1,000,000	0
91528B-AA-5	UNLOK 2025-1 A 6.750% 07/25/41	06/25/2025	Jeffries & Company Inc	X X X	2,977,570	3,000,000	16,313
1059999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)			X X X	87,674,356	89,204,664	143,950
00028A-AC-9	A10 2025 FL6 5.623% 05/15/42	11/06/2025	Goldman Sachs & Co	X X X	997,500	1,000,000	0

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00028A-AE-5	A10 2025 FL6 6.128% 05/15/42	11/06/2025	Goldman Sachs & Co	X X X	3,241,875	3,250,000	0
00112H-AC-1	ACREC 2025-FL3 AS 5.374% 08/18/42	01/10/2025	JP Morgan Securities Inc	X X X	3,990,000	4,000,000	0
00193D-AC-2	AREIT 2025-CRE10 AS 5.273% 01/17/30	01/24/2025	Morgan Stanley & Co Inc	X X X	4,488,748	4,500,000	0
03881K-AA-1	ARCREN 2025-FL1 A 5.083% 08/20/42	08/01/2025	JP Morgan Securities Inc	X X X	11,571,000	11,600,000	0
03881K-AA-1	ARCREN 2025-FL1 A 5.083% 08/20/42	11/20/2025	Interest Capitalization	X X X	45,745	45,745	0
04002D-AA-9	AREIT 2025-CRE11 A 5.281% 06/18/43	12/05/2025	Goldman Sachs & Co	X X X	4,500,000	4,500,000	0
05613Y-AA-1	BXMT FL5 A 5.368% 10/18/42	03/21/2025	Citigroup Global Mrkts	X X X	9,975,000	10,000,000	0
05613Y-AC-7	BXMT FL5 AS 5.825% 10/18/42	03/21/2025	Citigroup Global Mrkts	X X X	6,982,500	7,000,000	0
05615K-AA-9	BSPDF 2025-FL2 A 5.258% 12/15/42	05/14/2025	JP Morgan Securities Inc	X X X	6,982,500	7,000,000	0
05619B-AA-5	BSPRT 2025-FL12 A 5.117% 01/17/43	09/24/2025	JP Morgan Securities Inc	X X X	7,980,000	8,000,000	0
233636-AA-7	DWIGHT 2025-FL1 A 5.396% 09/18/42	06/03/2025	JP Morgan Securities Inc	X X X	14,962,500	15,000,000	0
30340K-AC-5	FS Rialto 2025-FL10 Issuer LLC	01/31/2025	Goldman Sachs & Co	X X X	11,133,098	11,161,000	0
405033-AA-9	TLAB 2025-1 A 6.400% 08/09/56	08/01/2025	Wells Fargo Investments	X X X	2,500,000	2,500,000	0
41757C-AB-8	Harvest Commercial Capital Loa 1 M1	02/14/2025	Mizuho Securities USA Inc.	X X X	2,500,000	2,500,000	21,726
55287K-AA-1	MF1 2025-FL19 A 5.222% 05/18/42	05/12/2025	Goldman Sachs & Co	X X X	9,975,000	10,000,000	0
55287K-AC-7	MF1 2025-FL19 AS 5.726% 05/18/42	05/12/2025	Goldman Sachs & Co	X X X	9,975,000	10,000,000	0
78489C-AB-5	SWCH DATA B 4.143% 03/15/42	02/05/2025	Citigroup Global Mrkts	X X X	6,982,500	7,000,000	0
39810M-AA-7	GSTNE 2025-FL4 A 5.216% 01/15/43	05/08/2025	Wells Fargo Investments	X X X	5,985,000	6,000,000	0
87277L-AA-4	TRTX 2025-FL7 5.184% 06/18/43	10/24/2025	Goldman Sachs & Co	X X X	8,000,000	8,000,000	0
87277L-AC-0	TRTX 2025-FL7 AS 5.434% 06/18/43	10/24/2025	Goldman Sachs & Co	X X X	2,000,000	2,000,000	0
87277L-AE-6	TRTX 2025-FL7 B 5.684% 06/18/43	10/24/2025	Goldman Sachs & Co	X X X	4,000,000	4,000,000	0
897764-AA-4	Trtx 2025-FL6 A FL6 A 5.271% 09/18/42	03/12/2025	Goldman Sachs & Co	X X X	15,960,000	16,000,000	0
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)			X X X	154,727,966	155,056,745	21,726
00112K-AC-4	ABPCI 20A A2 5.404% 04/30/37	02/27/2025	Deutsche Bank Securities Inc	X X X	5,000,000	5,000,000	0
03665T-AY-2	ANTR 2018-2A 5.507% 01/20/38	10/16/2025	Deutsche Bank Securities Inc	X X X	7,500,000	7,500,000	0
03666B-AY-0	Antares 2021-1A 5.559% 10/25/38	09/19/2025	Deutsche Bank Securities Inc	X X X	13,000,000	13,000,000	0
03753J-AC-5	APEXC 2020-2A AR 5.317% 10/20/38	08/07/2025	Jeffries & Company Inc	X X X	15,000,000	15,000,000	0
044929-AC-1	ASP 2025 1A A2 5.532% 01/15/38	11/19/2025	Goldman Sachs & Co	X X X	9,000,000	9,000,000	0
04684X-AE-2	AOWL 2025-5A C 6.582% 10/15/38	09/12/2025	Mitsubishi Securities	X X X	5,000,000	5,000,000	0
04943R-AE-2	ATCLO 2025-25A AJ 5.577% 07/20/38	05/30/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
054982-AA-1	BCAST Issuer LLC 2022-A A	11/12/2025	Direct - No Vendor	X X X	1,198,667	1,198,667	0
05617F-AA-8	BXDL 2025-1A A1 5.157% 07/20/35	07/11/2025	Bank of America Merrill Lynch	X X X	4,000,000	4,000,000	0
05685N-AN-0	BCC 2023-1A A1R 5.284% 07/16/38	05/19/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
06765M-AA-1	BARIF 2025-1A 5.257% 01/20/39	12/23/2025	Mitsubishi Securities	X X X	15,000,000	15,000,000	0
09076V-AS-0	BGCLO 2021-3A A2R 5.310% 01/19/38	01/23/2025	Goldman Sachs & Co	X X X	5,000,000	5,000,000	0
09201E-AC-1	BLACK 2025-2A A2 5.452% 10/15/38	10/10/2025	Goldman Sachs & Co	X X X	13,500,000	13,500,000	0
09264M-AA-1	BLKMM 2025-2A A 5.149% 11/21/33	11/04/2025	Scotia Capital USA Inc.	X X X	3,980,000	3,980,000	0
092916-AA-3	BLKMM 2025-1A A1 5.532% 07/15/37	05/28/2025	Scotia Capital USA Inc.	X X X	6,000,000	6,000,000	0
108928-AW-2	BWCAP 2023-1A C1R 6.382% 10/15/35	11/13/2025	Greensledge	X X X	6,000,000	6,000,000	0
10950E-AG-3	BWCAP 2025-1A C1 6.882% 04/15/36	04/08/2025	Scotia Capital USA Inc.	X X X	7,000,000	7,000,000	0
12719R-AC-1	CTM 2025-2A 5.457% 10/20/38	09/26/2025	Jeffries & Company Inc	X X X	8,500,000	8,500,000	0

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17151T-AC-1	Churchill Middle Market CLO 2025-1A A2	01/29/2025	Natixis	X X X	15,000,000	15,000,000	0
205952-AC-8	COVST 2025-2A A2 5.732% 10/15/37	07/16/2025	Deutsche Bank Securities Inc	X X X	3,497,015	3,500,000	0
34966D-AU-6	Fortress Credit Opportunities 2023-8A A2	10/09/2025	Scotia Capital USA Inc.	X X X	1,500,000	1,500,000	0
34966Y-AA-4	FCO 2025-35A A1 5.257% 07/20/33	06/25/2025	Goldman Sachs & Co	X X X	6,000,000	6,000,000	0
34966Y-AG-1	FCO 2025-35A C1 6.457% 07/20/33	06/25/2025	Goldman Sachs & Co	X X X	5,000,000	5,000,000	0
34967C-AC-7	FCBSL 2025-2A A 5.282% 10/15/38	08/12/2025	Deutsche Bank Securities Inc	X X X	15,000,000	15,000,000	0
34990B-AE-6	Fortress Credit BSL XXIV Ltd 2015-1A C	02/05/2025	Bank of America Merrill Lynch	X X X	8,000,000	8,000,000	0
38178X-AC-7	Golub Capital Partners 2021-2A B	01/28/2025	Deutsche Bank Securities Inc	X X X	2,408,210	2,512,291	2,110
38180V-AA-1	GOCAP A1 RR 5.313% 02/09/39	04/24/2025	Deutsche Bank Securities Inc	X X X	9,233,125	9,350,000	151,416
38181X-AC-2	GCRED 2023-1A A2R 5.509% 10/26/37	09/04/2025	Seaport Group	X X X	20,000,000	20,000,000	0
390578-AX-0	Great Lakes CLO 2019-1 Ltd 1A CRR	02/07/2025	KGS Alpha	X X X	4,330,000	4,330,000	0
403961-AC-9	Hlend CLO 2025-3A B 5.557% 01/20/37	01/31/2025	JP Morgan Securities Inc	X X X	4,000,000	4,000,000	0
43133Y-AL-9	HITR 4A A1R 5.915% 01/23/40	03/24/2025	PIPER SANDLER & CO	X X X	13,000,000	13,000,000	0
43133Y-AQ-8	HITR 4A A2AR 6.005% 01/23/40	03/24/2025	PIPER SANDLER & CO	X X X	6,860,000	7,000,000	0
433922-AL-5	HLEND 2023-1A A2R 5.515% 10/22/38	10/10/2025	Bank of America Merrill Lynch	X X X	2,250,000	2,250,000	0
55286C-AN-2	MFCLO 1A CR 6.165% 10/23/37	10/10/2025	SMBC Nikko Securities	X X X	5,000,000	5,000,000	0
565923-BE-8	Marble Point Clo XXV Ltd 2022-2A A2RR	10/07/2025	Deutsche Bank Securities Inc	X X X	11,500,000	11,500,000	0
61033Y-BC-1	MCMML 2023-1A CR 5.865% 09/23/35	10/09/2025	SMBC Nikko Securities	X X X	8,000,000	8,000,000	0
61034U-AQ-8	MCMML 2020-A1 AR2 5.547% 08/20/37	06/16/2025	Deutsche Bank Securities Inc	X X X	12,000,000	12,000,000	0
61034U-AW-5	MCMML 2020-1A CR2 6.777% 08/20/37	06/16/2025	Deutsche Bank Securities Inc	X X X	4,600,000	4,600,000	0
623910-AJ-5	MVEW 2025-1A C1 6.070% 10/17/38	08/08/2025	Santander Investment Sec	X X X	5,500,000	5,500,000	0
63943J-AA-4	NAVS 2025-3A A1 5.362% 07/15/37	06/12/2025	Goldman Sachs & Co	X X X	15,000,000	15,000,000	0
63943J-AC-0	NAVS 2025-3A C1 6.182% 07/15/37	06/12/2025	Goldman Sachs & Co	X X X	3,000,000	3,000,000	0
69120E-AG-4	OR 10A AR 5.247% 04/20/37	04/22/2025	Deutsche Bank Securities Inc	X X X	16,787,500	17,000,000	50,693
69144B-AA-5	OXFIN 2025-1A A2 5.413% 02/15/35	10/31/2025	Barclays Capital Inc.	X X X	5,000,000	5,000,000	0
70806N-AC-2	Pennantpark Clo 11 LLC 11A A2	02/07/2025	Greensledge	X X X	8,250,000	8,250,000	0
70806N-AG-3	Pennantpark Clo 11 LLC 11A C	02/07/2025	Greensledge	X X X	10,000,000	10,000,000	0
73940M-AA-9	PWRP 2025-1 A 5.230% 11/18/41	10/30/2025	Keybanc Capital Markets, Inc.	X X X	2,199,971	2,200,000	0
74983U-AE-9	RIN 1A B 5.582% 04/15/38	02/20/2025	Scotia Capital USA Inc.	X X X	10,000,000	10,000,000	0
77342M-AY-2	ROCKT 2019-1A AR2 4.957% 04/20/34	09/22/2025	Santander Investment Sec	X X X	3,000,000	3,000,000	0
77342R-AC-9	ROCKT 2025-2A A2 5.507% 03/31/38	07/17/2025	Deutsche Bank Securities Inc	X X X	8,000,000	8,000,000	0
77588R-AC-2	RCF 2025-4A B 5.773% 07/29/43	07/01/2025	Barclays Capital Inc.	X X X	10,000,000	10,000,000	0
85573W-AE-7	Starwood 2024-SIF4 LLC 5A C	03/21/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
85574A-AA-2	STWD 2025-SIF6 5.407% 10/17/37	09/08/2025	Jeffries & Company Inc	X X X	14,000,000	14,000,000	0
85574E-AA-4	STWD 2026-SIF7A 5.370% 01/17/38	12/23/2025	Mitsubishi Securities	X X X	5,000,000	5,000,000	0
85574E-AC-0	STWD 2026-SIF7A 5.770% 01/17/38	12/23/2025	Mitsubishi Securities	X X X	5,000,000	5,000,000	0
87242B-BJ-8	TCW 2019-2A A2R2 5.310% 01/20/38	01/23/2025	Jeffries & Company Inc	X X X	13,000,000	13,000,000	0
87251P-AW-7	TCW 2023-2A 6.009% 01/24/39	12/23/2025	Jeffries & Company Inc	X X X	7,000,000	7,000,000	0
89790C-AA-8	TFINS 2025-3A A1 5.782% 07/15/41	11/21/2025	Bank of America Merrill Lynch	X X X	6,500,000	6,500,000	0
89790C-AC-4	TFINS 2025-3A A2 6.132% 07/15/41	11/21/2025	Bank of America Merrill Lynch	X X X	7,000,000	7,000,000	0
89820W-AA-8	TFINS 1A A1 5.842% 02/27/39	02/13/2025	PIPER SANDLER & CO	X X X	7,500,000	7,500,000	0
89820W-AB-6	TFINS 1A A2N 5.992% 02/27/39	02/13/2025	PIPER SANDLER & CO	X X X	7,350,000	7,500,000	0
89822H-AA-9	TFINS 2025-2A A1 5.782% 07/15/39	09/02/2025	Bank of America Merrill Lynch	X X X	15,000,000	15,000,000	0

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89822H-AC-5	TFINS 2025-2A A2 6.132% 07/15/39	09/02/2025	Bank of America Merrill Lynch	X X X	5,000,000	5,000,000	0
91825N-AE-1	VCRRL 1A A3 6.207% 04/20/35	02/04/2025	Various	X X X	11,363,907	11,363,907	0
91825N-AG-6	VCP RRL ABS IV LLC 2025-1A B	02/04/2025	Jeffries & Company Inc	X X X	2,090,977	2,090,977	0
92340Y-AU-5	VENTR 2023-48A C1R 6.157% 10/20/36	12/04/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
92558W-BG-6	VIBR 2021-12A 5.357% 04/20/34	09/19/2025	BNP Paribas Securities	X X X	6,000,000	6,000,000	0
98886C-AY-2	NAVS 2023-1A CR 6.459% 07/25/33	05/01/2025	Various	X X X	3,000,000	3,000,000	0
00851T-AS-5	AGL 2021-11A A2R 5.382% 10/15/38	09/10/2025	Greensledge	X X X	10,000,000	10,000,000	0
01751A-AS-5	ALLEG 2021-2A A2R 5.482% 10/15/38	08/01/2025	JP Morgan Securities Inc	X X X	23,750,000	23,750,000	0
03676G-AC-5	ANTH 2025-1A A2 5.607% 07/20/36	06/30/2025	Natixis	X X X	16,000,000	16,000,000	0
039973-AC-6	ARESDL 2025-3A A2 5.507% 01/20/38	10/29/2025	Wells Fargo Investments	X X X	9,500,000	9,500,000	0
05556B-AC-6	BBAM 2025-5A A2 5.559% 07/25/38	07/22/2025	Nomura Securities Intl	X X X	8,000,000	8,000,000	0
499925-AE-5	KCLO 1A C1 7.282% 07/15/37	04/28/2025	Scotia Capital USA Inc.	X X X	7,000,000	7,000,000	0
57068U-AA-0	MKTST 2025-1A A1 5.457% 07/20/38	05/08/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
675932-AQ-0	Octagon 58 Ltd 1A A2R 5.482% 04/15/38	03/14/2025	Wells Fargo Investments	X X X	5,000,000	5,000,000	0
69688F-AQ-3	PLMRS 2021-3A A2R 5.382% 10/15/38	07/31/2025	JP Morgan Securities Inc	X X X	8,500,000	8,500,000	0
70019U-AC-9	PKBLU 2025-9A A2 5.427% 10/20/38	07/24/2025	Santander Investment Sec	X X X	14,875,000	14,875,000	0
73163V-AJ-0	Polus 2025-2A C 6.107% 07/20/38	05/23/2025	Jeffries & Company Inc	X X X	5,000,000	5,000,000	0
80349P-AQ-9	SARAT 2022-1A A2R 5.507% 10/20/37	09/10/2025	Goldman Sachs & Co	X X X	4,000,000	4,000,000	0
80349P-AU-0	SARAT 2022-1A A2R 6.257% 10/20/37	09/10/2025	Goldman Sachs & Co	X X X	8,500,000	8,500,000	0
82809V-AC-6	SPCLO 2025-9A A2 5.682% 03/31/38	05/01/2025	Mizuho Securities USA Inc.	X X X	10,500,000	10,500,000	0
964916-AJ-9	WHCLO 2025-2A C 6.322% 09/12/37	08/20/2025	JP Morgan Securities Inc	X X X	10,000,000	10,000,000	0
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)			X X X	659,024,372	659,750,842	204,219
024938-AA-0	ACAR 2025-2 A 4.810% 09/12/28	05/09/2025	Citigroup Global Mrkts	X X X	4,499,849	4,500,000	0
03066T-AF-8	AMCAR 2022-1 D 3.230% 02/18/28	05/08/2025	Wells Fargo Investments	X X X	14,704,688	15,000,000	28,263
03837G-AA-5	AQFIT 2025-B A 4.790% 05/17/51	08/08/2025	Goldman Sachs & Co	X X X	3,249,357	3,250,000	0
03837G-AD-9	AQFIT 2025-B D 6.160% 05/17/51	08/08/2025	Goldman Sachs & Co	X X X	2,999,164	3,000,000	0
07337G-AA-1	BVCLN 2025-EDU1 A 5.633% 07/27/48	09/26/2025	Morgan Stanley & Co Inc	X X X	1,000,000	1,000,000	0
12675B-AA-2	CPCAS 2025-1A A 5.780% 07/15/31	07/01/2025	Sun Trust Capital Mrkts	X X X	4,999,068	5,000,000	0
28416V-AA-8	EHGVT 2025-A A 4.540% 01/25/40	09/09/2025	Bank of America Merrill Lynch	X X X	1,749,910	1,750,000	0
29977F-AA-2	EverBright Solar Trust 2024-A A	01/21/2025	Cantor Fitzgerald Inc	X X X	10,017,683	10,023,948	3,581
35042N-AA-3	FFIN 2025-2A A 5.200% 04/15/52	06/27/2025	Goldman Sachs & Co	X X X	3,999,184	4,000,000	0
35042T-AA-0	FFIN 2025-3A A 4.560% 08/15/52	11/03/2025	Goldman Sachs & Co	X X X	1,999,929	2,000,000	0
41284X-AB-4	HDMOT 2025-A A2A 4.930% 07/17/28	05/20/2025	Barclays Capital Inc.	X X X	7,999,347	8,000,000	0
43283C-AA-9	HGVT 2025-1A A 4.880% 05/27/42	06/10/2025	Wells Fargo Investments	X X X	7,997,774	8,000,000	0
61945H-AA-0	MSAIC 2025-1A A 6.120% 08/22/50	01/21/2025	BNP Paribas Securities	X X X	1,499,762	1,500,000	0
61945H-AB-8	MSAIC 2025-1A B 7.120% 08/22/50	01/21/2025	BNP Paribas Securities	X X X	999,593	1,000,000	0
62476D-AA-4	MPOWR 2024-A A 6.780% 07/22/41	02/03/2025	Deutsche Bank Securities Inc	X X X	1,609,802	1,579,629	4,165
624930-AA-1	MPOWR A A 6.620% 07/21/42	04/30/2025	Deutsche Bank Securities Inc	X X X	4,990,592	5,000,000	0
62909D-AA-1	NFAS 2025-1 A 6.351% 05/15/31	05/13/2025	Guggenheim	X X X	4,499,955	4,500,000	0
64033X-AE-4	Nelnet Student Loan Trust 2025 AA A1B	03/14/2025	Bank of America Merrill Lynch	X X X	4,960,001	5,000,000	0
748950-AA-0	RAM 2025-1 A 5.446% 05/15/40	05/08/2025	Cantor Fitzgerald Inc	X X X	3,950,000	3,950,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
75679J-AA-8	ROAK 2025-1 5.980% 12/20/30	12/10/2025	Wells Fargo Investments	X X X	1,000,000	1,000,000	0
78485N-AA-7	SUA 2025-1 A 5.875% 05/15/40	05/21/2025	Cantor Fitzgerald Inc	X X X	1,500,000	1,500,000	0
785923-AA-1	SAFCO 2025-1A A 5.460% 09/10/29	05/02/2025	CapitalOne	X X X	9,599,852	9,600,000	0
80286M-AE-8	SDART 2022-2 V 3.760% 07/16/29	05/07/2025	Wells Fargo Investments	X X X	14,126,982	14,250,000	34,232
82650T-AA-5	SRFC 2022-2A A 4.730% 06/20/40	06/11/2025	Bank of America Merrill Lynch	X X X	4,284,524	4,288,210	12,395
83207E-AB-2	SMB A A1B 5.640% 04/15/54	04/30/2025	Barclays Capital Inc.	X X X	7,500,000	7,500,000	0
83405N-AA-4	SOFI 2021-B AFX 1.140% 02/15/47	05/07/2025	SMBC Nikko Securities	X X X	2,684,458	3,092,249	2,252
83407H-AA-5	SCLP 2025-2 A 4.820% 06/25/34	06/06/2025	Bank of America Merrill Lynch	X X X	6,249,530	6,250,000	0
86324X-AA-3	STRE 2025-1A A 5.550% 09/15/45	05/23/2025	Goldman Sachs & Co	X X X	4,218,939	4,220,000	0
89617Q-AA-8	TAST 2025-2A A 5.470% 01/16/29	06/10/2025	Barclays Capital Inc.	X X X	4,999,818	5,000,000	0
92511B-AA-2	VEROS 2025-1 A 5.310% 09/15/28	05/21/2025	Deutsche Bank Securities Inc	X X X	4,999,982	5,000,000	0
98164T-AD-4	WOART 2025-B A3 4.340% 09/16/30	05/06/2025	Bank of America Merrill Lynch	X X X	5,749,492	5,750,000	0
1119999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)			X X X	154,639,235	155,504,036	84,888
00218F-AE-4	Alpinvest 2022-1 A2 7.600% 10/15/34	03/20/2025	BNY Capital Markets Inc.	X X X	4,733,864	4,733,864	0
62879V-AA-7	Neuberger Berman 2025-1A A	03/27/2025	EVERCORE ISI	X X X	12,000,000	12,000,000	0
1319999999	Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)			X X X	16,733,864	16,733,864	0
04524X-AA-4	ASP (Feeder) SPC II-B3 LP Nt	01/24/2025	Direct - No Vendor	X X X	588,994	588,994	0
31616F-A*-8	Fidelity Evergreen Rated Fund Class A Sr	12/01/2025	Direct - No Vendor	X X X	6,050,045	6,050,045	0
31616F-A@-6	Fidelity Evergreen Rated Fund Class B Sr	12/01/2025	Direct - No Vendor	X X X	2,200,016	2,200,016	0
350843-AA-6	Four Columns Jr Cap Fund VI Sr Nt	03/12/2025	Direct - No Vendor	X X X	300,000	300,000	0
350843-AB-4	Four Columns Jr Cap Fund VI Jr Nt	03/12/2025	Direct - No Vendor	X X X	150,000	150,000	0
41255C-AA-7	Hark IV Series Fund, LLC Sr Nt	09/02/2025	Direct - No Vendor	X X X	15,755,977	15,755,977	0
41255C-AB-5	Hark IV Series Fund, LLC Jr Nt	09/02/2025	Direct - No Vendor	X X X	2,954,246	2,954,246	0
46331#-AA-7	Ironwood Capital Partners V Sr Unsec Pr	11/24/2025	Direct - No Vendor	X X X	5,876,540	5,876,540	0
55397#-AB-7	MGG Rated Debt Feeder Fund LP Sr Unsec P	12/24/2025	Direct - No Vendor	X X X	6,776,347	6,776,347	0
62879A-AA-3	NBPD IV UISPV LLC Sr Unsec Pr Nt	07/17/2025	Direct - No Vendor	X X X	2,852,740	2,852,740	0
66706*-AA-6	Northstar Mezzanine Ptrs VII Sr Unsec Pr	12/31/2025	Direct - No Vendor	X X X	969,257	969,257	0
91868*-AB-6	VPC ABS Opp Credit Fund II-R Class A Sr	12/11/2025	Direct - No Vendor	X X X	13,208,766	13,208,766	0
91868*-AD-2	VPC ABS Opp Credit Fund II-R Class B Sr	12/11/2025	Direct - No Vendor	X X X	2,637,174	2,637,174	0
97122M-AA-8	Willow Tree Cap Rated Notes Class A Sr N	12/24/2025	Direct - No Vendor	X X X	2,511,428	2,511,428	0
97122M-AB-6	Willow Tree Cap Rated Notes Class B Sr N	12/24/2025	Direct - No Vendor	X X X	2,152,652	2,152,652	0
97122N-AA-6	Willow Tree Fund II LP Class A Nt	12/29/2025	Direct - No Vendor	X X X	1,773,361	1,773,361	0
97122N-AB-4	Willow Tree Fund II LP Class B Nt	12/29/2025	Direct - No Vendor	X X X	982,532	982,532	0
1339999999	Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)			X X X	67,740,075	67,740,075	0
03237F-AB-1	AXIS 2025-1A A2 4.700% 09/22/31	05/20/2025	KGS Alpha	X X X	5,999,925	6,000,000	0
03637A-AB-8	APARK 2025 1A A2 4.430% 04/20/35	11/19/2025	Deutsche Bank Securities Inc	X X X	3,999,596	4,000,000	0
22767V-AB-4	XROAD 2025-A A2 4.910% 02/20/32	06/12/2025	Bank of America Merrill Lynch	X X X	3,199,558	3,200,000	0

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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30332Y-AK-7	FI 2025-1A A5 5.660% 10/15/55	10/09/2025	Bank of America Merrill Lynch	X X X	2,998,877	3,000,000	0
55340Q-AB-1	MTLRF 2025-1A A2 4.700% 12/16/27	05/13/2025	JP Morgan Securities Inc	X X X	3,999,799	4,000,000	0
643821-AA-9	USRE 2021-1 A1 1.910% 10/20/61	01/07/2025	Cantor Fitzgerald Inc	X X X	3,231,895	3,500,000	3,343
757204-AA-0	RDAP 2025-1A A 5.940% 03/25/42	12/10/2025	Deutsche Bank Securities Inc	X X X	2,499,840	2,500,000	0
78437D-AG-5	SCF Equipment Trust 2025-1A E	01/22/2025	Bank of America Merrill Lynch	X X X	4,198,408	4,200,000	0
92340G-AB-6	VERD 2025-1A A2 4.850% 03/13/28	05/21/2025	Bank of America Merrill Lynch	X X X	4,749,560	4,750,000	0
1519999999	Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)			X X X	34,877,458	35,150,000	3,343
15201E-AK-0	CNSQ 2025-3A A2 5.000% 08/25/55	08/14/2025	TD Securities	X X X	4,806,009	5,000,000	0
315961-AA-0	CNSL 2025-4A A2 5.522% 12/20/55	11/14/2025	Morgan Stanley & Co Inc	X X X	5,999,994	6,000,000	0
33938M-AM-1	FLX 2025-2 6.460% 10/25/60	11/04/2025	Deutsche Bank Securities Inc	X X X	6,930,588	7,000,000	0
784193-AA-2	SFARM 2025-1A A2 5.377% 11/25/55	11/20/2025	Morgan Stanley & Co Inc	X X X	6,842,723	7,000,000	0
80587F-AA-7	SCLGX 2025-1A A2 5.673% 07/25/55	07/08/2025	Deutsche Bank Securities Inc	X X X	4,894,735	5,000,000	0
871044-AL-7	Switch ABS Issuer LLC 1A A2	03/07/2025	Morgan Stanley & Co Inc	X X X	4,790,091	5,000,000	0
92535V-AQ-5	VBTOW 2025-1A A 5.163% 08/16/55	08/08/2025	Barclays Capital Inc.	X X X	4,932,242	5,000,000	0
92535V-AU-6	VBTOW 2025-1A C 7.446% 08/16/55	08/08/2025	Barclays Capital Inc.	X X X	1,991,519	2,000,000	0
1719999999	Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)			X X X	41,187,901	42,000,000	0
09631Q-AA-8	BPEAK 2025-1A 5.858% 12/20/55	12/11/2025	Barclays Capital Inc.	X X X	5,000,000	5,000,000	0
12803V-AC-9	CAJUN 2025-2A 5.912% 11/20/55	10/16/2025	Barclays Capital Inc.	X X X	5,000,000	5,000,000	0
91326E-AH-8	UNIT 2025-2A B 5.621% 01/20/56	10/09/2025	Barclays Capital Inc.	X X X	3,000,000	3,000,000	0
92861W-AA-2	VITAL 2025-1A A2 6.737% 01/30/56	12/10/2025	Barclays Capital Inc.	X X X	7,000,000	7,000,000	0
98919W-AA-1	Zayo Issuer Inc 2025-1A A2	01/31/2025	Barclays Capital Inc.	X X X	5,000,000	5,000,000	0
98919W-AC-7	Zayo Issuer Inc 2025-1A B	01/31/2025	Barclays Capital Inc.	X X X	1,500,000	1,500,000	0
98919W-AE-3	Zayo Issuer Inc 2025-1A C	01/31/2025	Barclays Capital Inc.	X X X	2,500,000	2,500,000	0
1739999999	Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)			X X X	29,000,000	29,000,000	0
1889999999	Subtotal – Asset-Backed Securities (Unaffiliated)			X X X	1,631,987,119	1,787,460,906	1,124,252
1909999997	Subtotals – Asset-Backed Securities – Part 3			X X X	1,631,987,119	1,787,460,906	1,124,252
1909999998	Summary item from Part 5 for Asset-Backed Securities			X X X	7,970,117	8,045,117	17,892
1909999999	Subtotals – Asset-Backed Securities			X X X	1,639,957,236	1,795,506,023	1,142,144
2009999999	Subtotals – Issuer Credit Obligations and Asset-Backed Securities			X X X	2,740,403,110	2,933,724,885	6,239,158
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A for Quarterly)			X X X	785,840	X X X	0
4509999999	Total - Preferred Stock			X X X	785,840	X X X	0

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
044186-10-4	Ashland Global Holdings Inc CS	08/14/2025	JP Morgan Securities Inc	2,450.000	132,607	X X X	0
070830-10-4	Bath & Body Works Inc CS	06/24/2025	Morgan Stanley & Co Inc	28,550.000	823,987	X X X	0
084670-70-2	Berkshire Hathaway Inc CS	04/28/2025	RBC Capital Markets	1,360.000	722,603	X X X	0
086516-10-1	Best Buy Co Cs	05/23/2025	Wells Fargo Investments	4,720.000	330,060	X X X	0
097023-10-5	Boeing Co CS	04/25/2025	RBC Capital Markets	6,540.000	1,158,606	X X X	0
115637-20-9	Brown Forman Corp CS Cl B	09/30/2025	Wells Fargo Investments	53,130.000	1,440,588	X X X	0
117043-10-9	Brunswick Corp CS	11/21/2025	RBC Capital Markets	5,400.000	335,686	X X X	0
19247G-10-7	Coherent Corp Cs	09/23/2025	JP Morgan Securities Inc	6,925.000	758,017	X X X	0
200525-10-3	Commerce Bancshares Inc CS	12/16/2025	Stock Dividend	440.000	0	X X X	0
21874C-10-2	Core & Main Inc CS	09/23/2025	Wells Fargo Investments	7,550.000	386,392	X X X	0
268150-10-9	Dynatrace Inc CS	09/12/2025	RBC Capital Markets	3,125.000	153,908	X X X	0
26856L-10-3	e.l.f. Beauty Inc CS	03/21/2025	Various	4,845.000	318,358	X X X	0
277276-10-1	Eastgroup Properties Inc CS	06/05/2025	Wells Fargo Investments	2,050.000	345,581	X X X	0
278768-10-6	EchoStar Corp CS	12/19/2025	Morgan Stanley & Co Inc	2,625.000	276,038	X X X	0
315616-10-2	F5 Networks Inc CS	12/30/2025	RBC Capital Markets	3,170.000	825,086	X X X	0
34959E-10-9	Fortinet Inc CS	10/29/2025	Various	8,300.000	681,562	X X X	0
40171V-10-0	Guidewire Software Inc CS	09/12/2025	Various	4,650.000	1,086,559	X X X	0
46625H-10-0	JPMorgan Chase & Co CS	08/13/2025	Morgan Stanley & Co Inc	1,280.000	373,636	X X X	0
47233W-10-9	Jefferies Financial Group In CS	03/14/2025	Morgan Stanley & Co Inc	10,025.000	563,334	X X X	0
50050N-10-3	Kontoor Brands Inc CS	10/03/2025	Wells Fargo Investments	5,425.000	454,704	X X X	0
513847-10-3	Marzetti Company CS	08/21/2025	Various	1,070.000	189,022	X X X	0
562750-10-9	Manhattan Associates Inc CS	11/21/2025	Various	2,075.000	357,107	X X X	0
571903-20-2	Marriott International CS	08/13/2025	Morgan Stanley & Co Inc	1,240.000	331,013	X X X	0
574795-10-0	Masimo Corp CS	10/09/2025	Wells Fargo Investments	2,925.000	449,443	X X X	0
579780-20-6	McCormick & Co Non Vtg Shrs CS	11/03/2025	Various	5,740.000	374,940	X X X	0
58933Y-10-5	Merck & Co Inc CS	06/06/2025	JP Morgan Securities Inc	10,150.000	800,154	X X X	0
624756-10-2	Mueller Industries CS	01/17/2025	JP Morgan Securities Inc	7,225.000	594,922	X X X	0
636180-10-1	National Fuel Gas Co CS	11/26/2025	RBC Capital Markets	6,750.000	540,237	X X X	0
637417-10-6	NNN REIT Inc CS	02/13/2025	Stifel	2,335.000	95,027	X X X	0
64110L-10-6	Netflix Inc CS	11/17/2025	Stock Split	29,610.000	0	X X X	0
679295-10-5	Okta Inc CS	11/10/2025	Various	7,400.000	644,735	X X X	0
713448-10-8	Pepsico Inc CS	04/10/2025	Stifel	5,810.000	838,477	X X X	0
72352L-10-6	Pinterest Inc CS	12/19/2025	Morgan Stanley & Co Inc	12,750.000	336,886	X X X	0
73278L-10-5	Pool Corp CS	12/22/2025	RBC Capital Markets	3,540.000	827,146	X X X	0
742718-10-9	Procter & Gamble Co CS	11/03/2025	RBC Capital Markets	3,330.000	496,106	X X X	0
74967X-10-3	Restoration Hardware CS	12/22/2025	RBC Capital Markets	1,900.000	339,924	X X X	0
759916-10-9	Repligen Corp CS	04/09/2025	Wells Fargo Investments	1,040.000	111,721	X X X	0
783549-10-8	Ryder Sys CS	12/09/2025	Wells Fargo Investments	3,250.000	607,267	X X X	0
81762P-10-2	ServiceNow Inc CS	11/10/2025	Various	1,760.000	1,554,044	X X X	0
81762P-10-2	ServiceNow Inc CS	12/18/2025	Stock Split	11,320.000	0	X X X	0
824348-10-6	Sherwin-Williams Co CS	08/13/2025	Morgan Stanley & Co Inc	820.000	298,630	X X X	0
85208M-10-2	Sprouts Farmers Market Inc CS	10/09/2025	Wells Fargo Investments	5,550.000	578,732	X X X	0

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854502-10-1	Stanley Black & Decker Inc CS	09/19/2025	Wells Fargo Investments	4,150.000	322,113	X X X	0
87157D-10-9	Synaptics Inc CS	11/10/2025	Various	5,380.000	363,212	X X X	0
872540-10-9	TJX Companies Inc CS	10/02/2025	Morgan Stanley & Co Inc	2,230.000	317,693	X X X	0
874054-10-9	Take-Two Interactive Software CS	10/02/2025	Morgan Stanley & Co Inc	4,620.000	1,183,186	X X X	0
902252-10-5	Tyler Technologies Inc CS	10/29/2025	RBC Capital Markets	910.000	453,756	X X X	0
90353T-10-0	Uber Technologies Inc CS	12/04/2025	Stifel	12,820.000	1,158,460	X X X	0
946784-10-5	Waystar Holding Corp CS	02/11/2025	JP Morgan Securities Inc	6,307.000	265,258	X X X	0
946784-10-5	Waystar Holding Corp CS	02/19/2025	Direct - No Vendor	4,535.000	195,116	X X X	0
960413-10-2	Westlake Chemical Corp CS	08/14/2025	JP Morgan Securities Inc	1,500.000	128,365	X X X	0
G8060N-10-2	Sensata Technologies Holding CS	02/13/2025	Stifel	2,780.000	80,926	X X X	0
G93A5A-10-1	Viking Holdings Ltd CS	10/02/2025	Morgan Stanley & Co Inc	22,140.000	1,358,061	X X X	0
Y2573F-10-2	Flex CS	12/22/2025	RBC Capital Markets	12,375.000	842,869	X X X	0
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded			X X X	28,201,860	X X X	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	12/31/2025	Direct - No Vendor	71.000	7,100	X X X	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	10/01/2025	Tax Free Exchange	10,760.140	875,559	X X X	0
313390-10-6	Federal Home Loan Bank Topeka Cl B CS	12/31/2025	Various	158,302.000	15,830,200	X X X	0
313390-10-6	Federal Home Loan Bank Topeka Cl B CS	12/31/2025	Various	75,770.000	5,944,936	X X X	0
5029999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Other			X X X	22,657,795	X X X	0
02507M-30-3	American Century Income & Growth	12/18/2025	Direct - No Vendor	5.666	218	X X X	0
02507M-30-3	American Century Income & Growth	11/11/2025	Tax Free Exchange	70.383	2,143	X X X	0
131618-10-0	Calvert Social Invest Balanced Fd	12/31/2025	Direct - No Vendor	3.420	162	X X X	0
131618-10-0	Calvert Social Invest Balanced Fd	11/11/2025	Tax Free Exchange	91.130	2,784	X X X	0
13161P-50-8	Calvert Small Cap Value Fund A	12/15/2025	Direct - No Vendor	6.880	197	X X X	0
13161P-50-8	Calvert Small Cap Value Fund A	11/11/2025	Tax Free Exchange	50.346	1,110	X X X	0
13161T-40-1	Calvert Short Duration Income - I	12/31/2025	Direct - No Vendor	291.391	4,651	X X X	0
13161T-40-1	Calvert Short Duration Income - I	11/11/2025	Tax Free Exchange	2,522.173	40,153	X X X	0
131649-10-5	Calvert World Values Intl Equity	12/22/2025	Direct - No Vendor	3.589	89	X X X	0
131649-10-5	Calvert World Values Intl Equity	11/11/2025	Tax Free Exchange	61.775	1,118	X X X	0
233203-83-5	DFA Real Estate Securities Por Short-Ter	12/12/2025	Direct - No Vendor	600.081	23,949	X X X	0
233203-83-5	DFA Real Estate Securities Por Short-Ter	11/11/2025	Tax Free Exchange	6,595.229	292,456	X X X	0
256210-10-5	Dodge & Cox Income Fund	12/19/2025	Direct - No Vendor	18,394.247	228,219	X X X	0
256210-10-5	Dodge & Cox Income Fund	11/11/2025	Tax Free Exchange	26,398.035	341,020	X X X	0
315911-75-0	Fidelity 500 Index - Prem	12/22/2025	Direct - No Vendor	754.356	162,965	X X X	0
315911-75-0	Fidelity 500 Index - Prem	11/11/2025	Tax Free Exchange	13,568.179	731,462	X X X	0
399874-81-7	American Growth Fund of America - AM-R6	12/19/2025	Direct - No Vendor	21,806.557	1,635,359	X X X	0
399874-81-7	American Growth Fund of America - AM-R6	11/11/2025	Tax Free Exchange	31,453.508	1,428,138	X X X	0
464287-20-0	IShares S & P 500 ETF	10/09/2025	RBC Capital Markets	1,860.000	1,238,724	X X X	0
464287-50-7	IShares Core S&P Mid-Cap ETF	09/25/2025	RBC Capital Markets	9,901.000	622,600	X X X	0
464287-50-7	IShares Core S&P Mid-Cap ETF	11/11/2025	Tax Free Exchange	159.000	8,399	X X X	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
48121L-81-7	JPMorgan US Equity Fund US Equity Fund	12/19/2025	Direct - No Vendor	1,859.028	50,715	X X X	0
48121L-81-7	JPMorgan US Equity Fund US Equity Fund	11/11/2025	Tax Free Exchange	4,362.617	88,302	X X X	0
55273H-35-3	MFS Value - R6	12/11/2025	Direct - No Vendor	4,837.792	242,821	X X X	0
552746-34-9	MFS International Value - R6	12/16/2025	Direct - No Vendor	2,225.673	95,172	X X X	0
552746-65-3	MFS International Value - R3	12/17/2025	Direct - No Vendor	196.255	8,345	X X X	0
552746-65-3	MFS International Value - R3	11/11/2025	Tax Free Exchange	2,310.781	100,649	X X X	0
552983-80-1	MFS Value - A	12/12/2025	Direct - No Vendor	857.027	42,980	X X X	0
552983-80-1	MFS Value - A	11/11/2025	Tax Free Exchange	10,570.326	419,296	X X X	0
72201F-49-0	Pimco Income	12/31/2025	Direct - No Vendor	67,624.196	728,005	X X X	0
72201F-49-0	Pimco Income	11/11/2025	Tax Free Exchange	22,218.806	236,124	X X X	0
77954M-30-3	T Rowe Price Capital Appreciation-I	12/18/2025	Direct - No Vendor	11,708.088	412,593	X X X	0
77954M-30-3	T Rowe Price Capital Appreciation-I	11/11/2025	Tax Free Exchange	43,116.447	1,355,865	X X X	0
808524-60-7	Schwab US Small-Cap ETF	12/08/2025	RBC Capital Markets	40,141.000	1,058,365	X X X	0
808524-60-7	Schwab US Small-Cap ETF	11/11/2025	Tax Free Exchange	3,127.000	81,021	X X X	0
87279B-30-4	T. Rowe Price Floating Rate Fd Short-Ter	12/31/2025	Direct - No Vendor	703.756	6,504	X X X	0
921909-76-8	Vanguard Total International Stock ETF	07/11/2025	RBC Capital Markets	2,066.000	129,750	X X X	0
921909-76-8	Vanguard Total International Stock ETF	11/11/2025	Tax Free Exchange	2,642.000	181,006	X X X	0
921909-81-8	Vanguard Total Intern'l Stk Index - Adm	12/22/2025	Direct - No Vendor	2,846.792	110,158	X X X	0
921909-81-8	Vanguard Total Intern'l Stk Index - Adm	11/11/2025	Tax Free Exchange	19,904.799	575,256	X X X	0
921943-85-8	Vanguard FTSE Developed Markets ETF	12/08/2025	RBC Capital Markets	1,861.000	96,588	X X X	0
922031-10-9	Vanguard Long-Term Invest Grade - Inv	12/03/2025	Direct - No Vendor	448.070	3,504	X X X	0
922031-10-9	Vanguard Long-Term Invest Grade - Inv	11/11/2025	Tax Free Exchange	55,047.868	519,350	X X X	0
922031-73-7	Vanguard Inflation-Protected Secs - Adm	12/18/2025	Direct - No Vendor	436.676	10,115	X X X	0
922031-73-7	Vanguard Inflation-Protected Secs - Adm	11/11/2025	Tax Free Exchange	255.017	6,860	X X X	0
922031-76-0	Vanguard High Yield Corporate - Adm	12/31/2025	Direct - No Vendor	17,361.599	94,491	X X X	0
922031-76-0	Vanguard High Yield Corporate - Adm	11/11/2025	Tax Free Exchange	16,534.939	90,863	X X X	0
922038-10-4	Vanguard Strategic Equity	12/18/2025	Direct - No Vendor	13,950.000	523,125	X X X	0
922038-10-4	Vanguard Strategic Equity	11/11/2025	Tax Free Exchange	52,054.647	1,760,786	X X X	0
922042-84-1	Vanguard Emerging Mkts Stk Index -Adm	12/22/2025	Direct - No Vendor	884.305	38,542	X X X	0
922042-84-1	Vanguard Emerging Mkts Stk Index -Adm	11/11/2025	Tax Free Exchange	7,376.260	276,132	X X X	0
922042-85-8	Vanguard FTSE Emerging Markets ETF	07/11/2025	RBC Capital Markets	2,178.000	106,284	X X X	0
922042-85-8	Vanguard FTSE Emerging Markets ETF	11/11/2025	Tax Free Exchange	604.000	31,454	X X X	0
922908-64-5	Vanguard Mid-Cap Index - Adm	12/23/2025	Direct - No Vendor	1,526.352	509,288	X X X	0
922908-64-5	Vanguard Mid-Cap Index - Adm	11/11/2025	Tax Free Exchange	532.111	157,915	X X X	0
922908-68-6	Vanguard Small-Cap Index - Admiral	12/23/2025	Direct - No Vendor	1,403.045	165,578	X X X	0
922908-68-6	Vanguard Small-Cap Index - Admiral	11/11/2025	Tax Free Exchange	7,543.975	389,996	X X X	0
922908-74-4	Vanguard Value ETF	07/08/2025	RBC Capital Markets	699.000	124,695	X X X	0
936793-20-7	Wasatch Small Cap Value	12/19/2025	Direct - No Vendor	4,113.779	37,394	X X X	0
936793-20-7	Wasatch Small Cap Value	11/11/2025	Tax Free Exchange	7,122.336	60,472	X X X	0
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO			X X X	17,692,275	X X X	0
5989999997	Subtotal - Common Stock - Part 3			X X X	68,551,930	X X X	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Ident-ification	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
5989999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)			X X X	22,586,222	X X X	0
5989999999	Total - Common Stock			X X X	91,138,152	X X X	0
5999999999	Total - Preferred and Common Stock			X X X	91,923,992	X X X	0
6009999999	Totals			X X X	2,832,327,102	X X X	6,239,158

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
302155-BB-1	DY7 Leasing LLC Nt 2.578% 12/10/25	12/10/2025	Redemption 100.0000	X X X	10,475	10,475	10,475	10,475	0	0	0	0	0	10,475	0	0	0	169	12/10/2025
690353-RX-7	Overseas Private Invst Corp Nt	08/27/2025	Various	X X X	579,560	579,560	579,560	579,560	0	0	0	0	0	579,560	0	0	0	19,417	02/27/2027
79977T-AA-7	Sandalwood 2013 LLC Nt	07/10/2025	Redemption 100.0000	X X X	11,352	11,352	11,352	11,352	0	0	0	0	0	11,352	0	0	0	161	07/10/2025
79977T-AB-5	Sandalwood 2013 LLC Nt	07/10/2025	Redemption 100.0000	X X X	11,352	11,352	11,352	11,352	0	0	0	0	0	11,352	0	0	0	165	07/10/2025
912828-K7-4	US Treasury Nt 2.000% 08/15/25	08/15/2025	Maturity	X X X	900,000	900,000	880,523	898,631	0	1,369	0	1,369	0	900,000	0	0	0	19,159	08/15/2025
912828-M5-6	US Treasury Nt 2.250% 11/15/25	11/15/2025	Maturity	X X X	4,600,000	4,600,000	4,691,102	4,608,836	0	(8,836)	0	(8,836)	0	4,600,000	0	0	0	106,936	11/15/2025
0019999999	Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)				6,112,739	6,112,739	6,184,364	6,120,206	0	(7,467)	0	(7,467)	0	6,112,739	0	0	0	146,007	X X X
34074M-2R-1	Florida Housing Finance Corp Muni	07/02/2025	Call 100.0000	X X X	150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	7,701	01/01/2055
528828-3J-3	Lewisville Ind School District Muni	08/15/2025	Maturity	X X X	200,000	200,000	192,000	199,488	0	512	0	512	0	200,000	0	0	0	5,000	08/15/2025
544652-6E-5	Los Angeles CA Wstwtr Sys Rev Rev Bd	06/10/2025	Call 100.6410	X X X	6,038,460	6,000,000	7,150,620	6,795,186	0	(20,884)	0	(20,884)	0	6,774,301	0	(774,301)	(774,301)	218,420	06/01/2039
0059999999	Issuer Credit Obligations - Municipal Bonds - Special Revenues				6,388,460	6,350,000	7,492,620	7,144,674	0	(20,372)	0	(20,372)	0	7,124,301	0	(774,301)	(774,301)	231,121	X X X
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro	12/31/2025	Various	X X X	51,007	51,007	51,007	51,007	0	0	0	0	0	51,007	0	0	0	1,146	06/30/2039
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro	12/31/2025	Various	X X X	55,972	55,972	55,972	55,972	0	0	0	0	0	55,972	0	0	0	1,257	08/31/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro	12/31/2025	Various	X X X	72,068	72,068	72,068	72,068	0	0	0	0	0	72,068	0	0	0	1,672	09/30/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu	12/31/2025	Various	X X X	75,353	75,353	75,353	75,353	0	0	0	0	0	75,353	0	0	0	1,748	09/30/2039
00206R-CP-5	AT&T Inc Nt 4.500% 05/15/35	09/15/2025	Barclays Capital Inc.	X X X	1,957,700	2,000,000	2,003,288	2,001,967	0	(123)	0	(123)	0	2,001,844	0	(44,144)	(44,144)	75,250	05/15/2035
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu	12/31/2025	Various	X X X	52,213	52,213	52,213	52,213	0	0	0	0	0	52,213	0	0	0	1,172	09/30/2039
002824-BG-4	Abbott Laboratories Nt	09/15/2025	Various	X X X	1,815,386	1,780,000	1,873,038	1,844,668	0	(3,237)	0	(3,237)	0	1,841,431	0	(26,045)	(26,045)	67,170	11/30/2036
00724F-AC-5	Adobe Systems Inc Nt 3.250% 02/01/25	02/01/2025	Redemption 100.0000	X X X	1,000,000	1,000,000	992,358	999,925	0	75	0	75	0	1,000,000	0	0	0	16,250	02/01/2025
00724F-AC-5	Adobe Systems Inc Nt 3.250% 02/01/25	02/01/2025	Various	X X X	1,000,000	1,000,000	992,358	999,925	0	75	0	75	0	1,000,000	0	0	0	16,250	02/01/2025
00971T-AN-1	Akamai Technologies Inc CB	05/15/2025	Citigroup Global Mrkts	X X X	2,401,236	2,575,000	2,506,008	2,515,246	0	5,081	0	5,081	0	2,520,327	0	(119,091)	(119,091)	21,807	02/15/2029
01309Q-AA-6	Albertsons Cos/Safeway Nt	07/25/2025	Various	X X X	1,019,650	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	19,650	19,650	61,931	02/15/2028
01748T-AB-7	Allegion PLC Nt 3.500% 10/01/29	09/15/2025	Barclays Capital Inc.	X X X	1,946,460	2,000,000	1,999,320	1,999,652	0	48	0	48	0	1,999,700	0	(53,240)	(53,240)	67,083	10/01/2029
01748T-AC-5	Allegion PLC Nt 5.411% 07/01/32	12/18/2025	Various	X X X	4,651,055	4,500,000	4,499,910	4,499,995	0	1	0	1	0	4,499,995	0	151,060	151,060	321,654	07/01/2032
019736-AE-7	Allison Transmission Inc Nt	07/25/2025	Various	X X X	1,831,648	1,850,000	1,864,938	1,851,634	0	(1,243)	0	(1,243)	0	1,850,391	0	(18,743)	(18,743)	72,497	10/01/2027
02343U-AH-8	Amcor Finance USA Inc Nt	08/18/2025	Various	X X X	2,455,537	2,450,000	2,445,731	2,448,151	0	326	0	326	0	2,448,477	0	7,060	7,060	83,913	05/15/2028
025816-CX-5	Amer Express Co Nt 4.990% 05/26/33	09/15/2025	Barclays Capital Inc.	X X X	1,536,915	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	36,915	36,915	60,284	05/26/2033
026874-DK-0	American Intl Group Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	498,010	500,000	498,135	499,309	0	127	0	127	0	499,436	0	(1,426)	(1,426)	18,550	04/01/2028
026874-DK-0	American Intl Group Sr Nt	06/10/2025	Call 99.4640	X X X	1,342,764	1,350,000	1,344,965	1,348,134	0	237	0	237	0	1,348,371	0	0	0	33,610	04/01/2028
03040W-BE-4	Amer Water Works CB 3.625% 06/15/26	09/25/2025	Various	X X X	1,999,416	2,000,000	2,012,870	2,012,567	0	(6,275)	0	(6,275)	0	2,006,292	0	(6,876)	(6,876)	56,087	06/15/2026
030981-AK-0	AmeriGas Partners Nt 5.500% 05/20/25	03/07/2025	Various	X X X	746,000	746,000	747,865	746,102	0	(48)	0	(48)	0	746,054	0	(54)	(54)	12,195	05/20/2025
030981-AL-8	AmeriGas Partners Nt 5.750% 05/20/27	07/25/2025	Various	X X X	1,987,680	2,000,000	2,052,500	2,018,099	0	(4,650)	0	(4,650)	0	2,013,449	0	(25,769)	(25,769)	79,222	05/20/2027
032095-AH-4	Amphenol Corp Sr Nt 4.350% 06/01/29	08/18/2025	JP Morgan Securities Inc	X X X	602,826	600,000	599,424	599,713	0	38	0	38	0	599,750	0	3,076	3,076	18,705	06/01/2029
032177-AJ-6	Amsted Industries Nt 4.625% 05/15/30	11/21/2025	Various	X X X	1,470,008	1,500,000	1,541,250	1,518,641	0	(4,417)	0	(4,417)	0	1,514,224	0	(44,217)	(44,217)	67,467	05/15/2030
037411-AW-5	Apache Corp Nt 5.100% 09/01/40	01/10/2025	Call 84.4050	X X X	2,321,138	2,750,000	2,385,955	2,392,037	0	331	0	331	0	2,392,368	0	0	0	61,526	09/01/2040
037411-AY-1	Apache Corp Nt 5.250% 02/01/42	01/13/2025	Various	X X X	3,027,370	3,428,000	2,972,179	2,972,179	0	483	0	483	0	2,972,662	0	54,708	54,708	41,968	02/01/2042
037411-AY-1	Apache Corp Nt 5.250% 02/01/42	01/13/2025	Various	X X X	2,526,557	2,526,000	2,190,118	2,190,118	0	406	0	406	0	2,190,524	0	336,033	336,033	0	02/01/2042
037411-BE-4	Apache Corp Sr Nt 4.375% 10/15/28	01/10/2025	Various	X X X	2,400,000	2,400,000	2,315,904	2,315,904	0	518	0	518	0	2,316,422	0	83,578	83,578	2,400	10/15/2028
038222-AG-0	Applied Materials Inc Sr Nt	10/27/2025	Goldman Sachs & Co	X X X	1,086,370	1,000,000	1,228,420	1,183,824	0	(6,470)	0	(6,470)	0	1,177,354	0	(90,984)	(90,984)	50,863	06/15/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
038522-AQ-1	Aramark Svs Nt 5.000% 02/01/28	07/25/2025	Various	X X X	1,787,855	1,800,000	1,778,625	1,792,061	0	1,310	0	1,310	0	1,793,371	0	(5,517)	(5,517)	86,715	02/01/2028
04288B-AB-6	Arsenal AIC Parent LLC Nt	11/21/2025	Various	X X X	3,172,470	3,000,000	3,047,069	3,036,656	0	(7,862)	0	(7,862)	0	3,028,794	0	143,676	143,676	275,333	10/01/2030
045054-AQ-6	Ashtead Capital Inc Nt	12/17/2025	Various	X X X	4,646,250	4,500,000	4,489,515	4,490,722	0	856	0	856	0	4,491,578	0	154,672	154,672	262,238	05/30/2033
053611-AJ-8	Avery Dennison Sr Nt 4.875% 12/06/28	05/19/2025	Various	X X X	1,907,125	1,900,000	1,895,121	1,897,797	0	196	0	196	0	1,897,994	0	9,131	9,131	42,196	12/06/2028
05724B-AA-7	Baker Hughes LLC Nt 4.486% 05/01/30	08/18/2025	JP Morgan Securities Inc	X X X	451,472	450,000	450,000	450,000	0	0	0	0	0	450,000	0	1,472	1,472	16,150	05/01/2030
058498-AT-3	Ball Corp Nt 5.250% 07/01/25	07/01/2025	Various	X X X	1,450,000	1,450,000	1,447,050	1,449,814	0	186	0	186	0	1,450,000	0	0	0	76,125	07/01/2025
058498-AV-8	Ball Corp Sr Nt 4.875% 03/15/26	12/15/2025	Various	X X X	1,800,000	1,800,000	1,806,188	1,800,986	0	(986)	0	(986)	0	1,800,000	0	0	0	109,688	03/15/2026
06051G-GM-5	Bank of America Corp Sr Nt	10/27/2025	Goldman Sachs & Co	X X X	947,350	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(52,650)	(52,650)	42,912	04/24/2038
06051G-KQ-1	Bank of America Corp Nt	09/15/2025	Various	X X X	1,926,690	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(73,310)	(73,310)	53,773	04/27/2033
06406H-CQ-0	Bank of NY Mellon Nt 3.950% 11/18/25	05/19/2025	Various	X X X	972,260	975,000	972,689	974,792	0	90	0	90	0	974,882	0	(2,621)	(2,621)	19,470	11/18/2025
06406H-CQ-0	Bank of NY Mellon Nt 3.950% 11/18/25	11/18/2025	Maturity	X X X	1,575,000	1,575,000	1,571,267	1,574,663	0	337	0	337	0	1,575,000	0	0	0	62,213	11/18/2025
06406H-DA-4	Bank of NY Mellon Nt 3.000% 02/24/25	02/24/2025	Maturity	X X X	2,000,000	2,000,000	1,974,960	1,999,546	0	454	0	454	0	2,000,000	0	0	0	30,000	02/24/2025
06744E-DH-7	BARCLAYS BANK PLC CB 1.000% 02/16/29	09/29/2025	Citigroup Global Mrkts	X X X	2,477,556	2,200,000	2,234,368	2,232,904	0	(5,919)	0	(5,919)	0	2,226,984	0	250,571	250,571	24,672	02/16/2029
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st	10/01/2025	Various	X X X	408,998	408,998	408,998	408,998	0	0	0	0	0	408,998	0	0	0	16,360	10/01/2031
070101-J#-8	Basin Electric Power Coop First Mtg Obl	08/15/2025	Various	X X X	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	14,378	02/15/2054
073685-AK-5	Beacon Roofing Supply Inc Nt	04/29/2025	Various	X X X	3,166,680	3,000,000	3,007,500	3,005,520	0	(485)	0	(485)	0	3,005,035	0	(5,035)	(5,035)	311,847	08/01/2030
075887-CE-7	Becton Dickinson and Co Sr Nt	08/18/2025	Various	X X X	2,823,728	2,750,000	3,289,275	2,882,477	0	(42,565)	0	(42,565)	0	2,839,913	0	(16,185)	(16,185)	132,046	12/01/2026
08576P-AP-6	Berry Global Inc Nt 5.650% 01/15/34	02/13/2025	Tax Free Exchange	X X X	498,686	500,000	498,570	498,673	0	13	0	13	0	498,686	0	0	0	14,125	01/15/2034
085770-AA-3	Berry Global Escrow Corp Nt	05/19/2025	Various	X X X	540,373	541,250	541,652	541,250	0	0	0	0	0	541,250	0	(877)	(877)	22,355	07/15/2026
092113-AQ-2	Black Hills Corp Sr Nt	09/23/2025	Various	X X X	923,827	950,000	945,659	947,173	0	205	0	205	0	947,378	0	(23,551)	(23,551)	36,594	05/01/2033
093662-AH-7	Block Financial Nt 3.875% 08/15/30	10/27/2025	Goldman Sachs & Co	X X X	1,796,461	1,850,000	1,962,645	1,918,043	0	(9,778)	0	(9,778)	0	1,908,265	0	(111,804)	(111,804)	86,224	08/15/2030
096630-AG-3	Boardwalk Pipelines LP Nt	05/19/2025	Bank of America Merrill Lynch	X X X	358,711	360,000	360,868	360,416	0	(35)	0	(35)	0	360,381	0	(1,670)	(1,670)	9,456	05/03/2029
09709U-V7-0	BofA Finance LLC CB 0.600% 05/25/27	09/29/2025	Various	X X X	2,500,087	2,570,000	2,619,707	2,595,421	0	(7,829)	0	(7,829)	0	2,587,592	0	(87,505)	(87,505)	12,961	05/25/2027
109696-AA-2	The Brink's Co Nt 4.625% 10/15/27	07/25/2025	Various	X X X	2,666,628	2,700,000	2,700,000	2,699,524	0	(44)	0	(44)	0	2,699,480	0	(32,852)	(32,852)	98,166	10/15/2027
11134L-AH-2	Broadcom Corp Nt 3.875% 01/15/27	08/18/2025	JP Morgan Securities Inc	X X X	895,005	900,000	896,022	899,058	0	285	0	285	0	899,343	0	(4,338)	(4,338)	38,169	01/15/2027
11134L-AH-2	Broadcom Corp Nt 3.875% 01/15/27	10/23/2025	Various	X X X	4,100,820	4,100,000	4,081,878	4,095,707	0	1,667	0	1,667	0	4,097,374	0	2,626	2,626	202,944	01/15/2027
11135F-BG-5	Broadcom Inc Nt 3.750% 02/15/51	10/21/2025	Various	X X X	7,352,942	7,250,000	7,362,840	7,355,005	0	(2,063)	0	(2,063)	0	7,352,942	0	0	0	271,875	02/15/2051
11135F-BJ-9	Broadcom Inc Nt 3.500% 02/15/41	10/21/2025	Tax Free Exchange	X X X	2,999,010	3,000,000	2,998,740	2,998,974	0	35	0	35	0	2,999,010	0	0	0	105,000	02/15/2041
118230-AQ-4	Buckeye Partners Nt 3.950% 12/01/26	11/21/2025	Various	X X X	4,460,355	4,500,000	4,511,466	4,502,417	0	(1,315)	0	(1,315)	0	4,501,102	0	(40,747)	(40,747)	174,294	12/01/2026
12008R-AR-8	Builders Firstsource Inc Nt	07/25/2025	Various	X X X	972,908	950,000	954,750	953,484	0	(304)	0	(304)	0	953,181	0	19,727	19,727	36,546	06/15/2032
120568-AZ-3	Bunge LTD Finance Corp Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	891,414	900,000	901,035	900,325	0	(72)	0	(72)	0	900,253	0	(8,839)	(8,839)	30,375	09/25/2027
12189T-AZ-7	Burlington North SF Nt	10/27/2025	Mizuho Securities USA Inc.	X X X	1,317,346	1,169,000	1,383,640	1,317,886	0	(7,438)	0	(7,438)	0	1,310,448	0	6,898	6,898	71,294	05/01/2037
1248EP-BT-9	CCO Hldgs LLC Nt 5.125% 05/01/27	07/25/2025	Various	X X X	2,484,100	2,500,000	2,512,500	2,500,655	0	(655)	0	(655)	0	2,500,000	0	(15,900)	(15,900)	95,026	05/01/2027
1248EP-BX-0	CCO Hldgs LLC Nt 5.000% 02/01/28	07/25/2025	Various	X X X	986,660	1,000,000	990,625	996,686	0	540	0	540	0	997,226	0	(10,567)	(10,567)	47,809	02/01/2028
1248EP-CD-3	CCO Hldgs LLC Nt 4.750% 03/01/30	07/25/2025	Morgan Stanley & Co Inc	X X X	575,988	600,000	606,250	602,369	0	(482)	0	(482)	0	601,888	0	(25,900)	(25,900)	25,888	03/01/2030
1248EP-CE-1	CCO Hldgs LLC Nt 4.500% 08/15/30	05/14/2025	Goldman Sachs & Co	X X X	139,773	150,000	150,844	150,173	0	(55)	0	(55)	0	150,118	0	(10,345)	(10,345)	5,063	08/15/2030
12542R-J@-0	CHS Inc Sr Nt Ser T 4.580% 01/25/25	01/25/2025	Maturity	X X X	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,900	01/25/2025
125523-AH-3	Cigna Corp Sr Nt 4.375% 10/15/28	08/18/2025	JP Morgan Securities Inc	X X X	1,714,309	1,710,000	1,704,146	1,707,525	0	384	0	384	0	1,707,909	0	6,400	6,400	63,175	10/15/2028
125896-BU-3	CMS Energy Corp Nt 4.750% 06/01/50	09/15/2025	Barclays Capital Inc.	X X X	195,122	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(4,878)	(4,878)	7,521	06/01/2050
126307-BB-2	CSC Holdings LLC Nt 4.125% 12/01/30	12/17/2025	Various	X X X	600,000	1,000,000	1,005,000	1,002,926	0	(677)	0	(677)	0	1,002,250	0	(402,250)	(402,250)	43,198	12/01/2030
126307-BH-9	CSC Holdings LLC Nt 4.500% 11/15/31	12/17/2025	Various	X X X	1,145,625	1,950,000	1,932,938	1,937,942	0	1,469	0	1,469	0	1,939,411	0	(793,786)	(793,786)	95,794	11/15/2031
126408-GH-0	CSX Corp Sr Nt 6.000% 10/01/36	10/27/2025	Various	X X X	2,481,615	2,250,000	2,847,038	2,670,121	0	(23,445)	0	(23,445)	0	2,646,675	0	(165,060)	(165,060)	145,125	10/01/2036
126650-BP-4	CVS Health Corp Nt 6.036% 12/10/28	12/10/2025	Redemption 100.0000	X X X	200,100	200,100	221,877	207,070	0	(6,970)	0	(6,970)	0	200,100	0	0	0	6,603	12/10/2028
126650-CM-0	CVS Health Corp Nt 4.875% 07/20/35	09/15/2025	Barclays Capital Inc.	X X X	983,750	1,000,000	988,745	992,722	0	380	0	380	0	993,103	0	(9,353)	(9,353)	56,333	07/20/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
127055-AM-3	Cabot Corp Nt 5.000% 06/30/32	09/23/2025	Various	X X X	1,479,141	1,450,000	1,440,285	1,442,311	0	616	0	616	0	1,442,927	0	36,213	36,213	52,056	06/30/2032
12767*-AA-6	CTL Trust-Ochsner CTL Pass-Through Trust	12/15/2025	Various	X X X	122,836	122,836	122,836	122,836	0	0	0	0	0	122,836	0	0	0	3,887	01/15/2043
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P	12/10/2025	Various	X X X	84,352	84,352	84,352	84,352	0	0	0	0	0	84,352	0	0	0	93,990	06/30/2043
134429-BA-6	Campbell Soup Co Nt 3.300% 03/19/25	03/19/2025	Redemption 100.0000	X X X	800,000	800,000	798,920	799,973	0	27	0	27	0	800,000	0	0	0	13,200	03/19/2025
14180L-AA-4	Cargo Aircraft Management Nt	04/17/2025	Various	X X X	2,450,000	2,450,000	2,298,750	2,361,946	0	7,662	0	7,662	0	2,369,608	0	80,392	80,392	80,816	02/01/2028
142339-AJ-9	Carlisle Cos Inc Nt 2.750% 03/01/30	07/29/2025	Goldman Sachs & Co	X X X	924,340	1,000,000	987,560	993,139	0	712	0	712	0	993,852	0	(69,512)	(69,512)	25,132	03/01/2030
15089Q-AP-9	Celanese US Hldgs LLC Nt	07/25/2025	Various	X X X	4,670,010	4,500,000	4,508,235	4,506,666	0	(404)	0	(404)	0	4,506,262	0	163,748	163,748	303,858	07/15/2032
153527-AM-8	Central Garden & Pet Co Nt	07/25/2025	Morgan Stanley & Co Inc	X X X	1,994,940	2,000,000	2,015,250	2,002,340	0	(1,278)	0	(1,278)	0	2,001,062	0	(6,122)	(6,122)	101,646	02/01/2028
15405E-AD-0	Central Maine Power Co Nt	11/01/2025	Maturity	X X X	3,500,000	3,500,000	4,015,480	3,551,219	0	(51,219)	0	(51,219)	0	3,500,000	0	0	0	232,750	11/01/2025
161175-AY-0	Charter Comm Opt Nt 4.908% 07/23/25	07/23/2025	Various	X X X	2,000,000	2,000,000	1,997,075	1,999,796	0	204	0	204	0	2,000,000	0	0	0	98,160	07/23/2025
16412X-AJ-4	Cheniere Corpus Christi HD Nt	09/15/2025	Barclays Capital Inc.	X X X	1,955,940	2,000,000	2,002,756	2,001,382	0	(211)	0	(211)	0	2,001,172	0	(45,232)	(45,232)	61,872	11/15/2029
169905-AG-1	Choice Hotels Nt 3.700% 01/15/31	10/27/2025	Goldman Sachs & Co	X X X	1,178,513	1,250,000	1,243,675	1,246,052	0	488	0	488	0	1,246,540	0	(68,028)	(68,028)	59,483	01/15/2031
171265-C#-6	Chugach Electric First Mtg Bonds	10/31/2025	Various	X X X	61,714	61,714	61,714	61,714	0	0	0	0	0	61,714	0	0	0	1,347	10/30/2050
171779-AL-5	Ciena Corp Nt 4.000% 01/31/30	11/21/2025	Various	X X X	1,316,388	1,375,000	1,385,313	1,379,513	0	(1,779)	0	(1,779)	0	1,377,734	0	(61,346)	(61,346)	69,267	01/31/2030
17275R-AF-9	Cisco Systems Inc Nt 5.500% 01/15/40	04/22/2025	Morgan Stanley & Co Inc	X X X	1,000,210	1,000,000	1,026,590	1,024,515	0	(336)	0	(336)	0	1,024,179	0	(23,969)	(23,969)	42,472	01/15/2040
172967-JP-7	Citigroup Inc Nt 3.300% 04/27/25	04/27/2025	Maturity	X X X	1,500,000	1,500,000	1,477,095	1,499,100	0	900	0	900	0	1,500,000	0	0	0	24,750	04/27/2025
17330F-5U-1	Citigroup Global Markets CB	09/29/2025	Citigroup Global Mrkts	X X X	2,516,920	2,680,000	2,666,025	2,667,125	0	3,859	0	3,859	0	2,670,983	0	(154,063)	(154,063)	2,513	06/17/2027
18060T-AC-9	Clarios Global LP Clarios US Nt	07/25/2025	Various	X X X	307,209	300,000	300,000	300,000	0	0	0	0	0	300,000	0	7,209	7,209	14,231	05/15/2028
184496-AQ-0	Clean Harbors Inc Nt 6.375% 02/01/31	07/25/2025	Various	X X X	1,022,861	1,000,000	1,012,703	1,008,251	0	(1,370)	0	(1,370)	0	1,006,881	0	15,980	15,980	61,926	02/01/2031
195869-AP-7	Colonial Pipeline Nt 3.750% 10/01/25	09/29/2025	Various	X X X	4,000,000	4,000,000	4,014,600	4,001,074	0	(1,074)	0	(1,074)	0	4,000,000	0	0	0	149,165	10/01/2025
201723-AQ-6	Commercial Metals Co Nt	11/21/2025	Various	X X X	743,571	775,000	778,500	776,517	0	(611)	0	(611)	0	775,905	0	(32,334)	(32,334)	41,259	01/15/2030
205887-CC-4	ConAgra Inc Sr Nt 4.850% 11/01/28	08/18/2025	Various	X X X	1,684,202	1,675,000	1,674,286	1,674,697	0	39	0	39	0	1,674,736	0	9,465	9,465	56,897	11/01/2028
21036P-BC-1	Constellation Brands Inc Sr Nt	08/18/2025	Various	X X X	1,302,156	1,299,250	1,298,315	1,298,884	0	42	0	42	0	1,298,926	0	3,230	3,230	36,795	11/15/2028
21036P-BL-1	Constellation Brands Inc Nt	09/23/2025	Various	X X X	2,605,173	2,675,000	2,667,467	2,669,129	0	280	0	280	0	2,669,409	0	(64,236)	(64,236)	71,332	05/09/2032
219350-AX-3	Corning Inc Nt 4.700% 03/15/37	09/15/2025	Various	X X X	975,415	1,000,000	1,051,380	1,035,933	0	(1,453)	0	(1,453)	0	1,034,480	0	(59,065)	(59,065)	44,128	03/15/2037
228180-AB-1	Crown Americas LLC Nt 5.250% 04/01/30	07/25/2025	Various	X X X	1,815,069	1,800,000	1,827,000	1,818,846	0	(1,858)	0	(1,858)	0	1,816,988	0	(1,919)	(1,919)	76,632	04/01/2030
23157#-AG-4	Curtiss-Wright Corp Sr Nt Ser A	02/26/2025	Various	X X X	6,525,000	6,525,000	6,525,000	6,525,000	0	0	0	0	0	6,525,000	0	0	0	125,606	02/26/2025
23311V-AG-2	DCP Midstream Operating LP Sr Nt	06/27/2025	Various	X X X	636,000	636,000	636,000	636,000	0	0	0	0	0	636,000	0	0	0	32,476	07/15/2025
23338V-AC-0	DTE Electric Co Nt 3.375% 03/01/25	03/01/2025	Various	X X X	2,500,000	2,500,000	2,496,525	2,499,936	0	64	0	64	0	2,500,000	0	0	0	42,188	03/01/2025
237266-AJ-0	Darling International Inc Nt	07/25/2025	Various	X X X	2,844,969	2,825,000	2,867,063	2,847,339	0	(4,785)	0	(4,785)	0	2,842,553	0	2,416	2,416	101,954	06/15/2030
23918K-AS-7	DaVita Inc Nt 4.625% 06/01/30	11/21/2025	Various	X X X	575,238	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(24,762)	(24,762)	25,389	06/01/2030
24703T-AG-1	Dell Intl LLC / EMC Corp Nt	05/19/2025	Various	X X X	2,765,203	2,725,000	2,750,454	2,737,990	0	(904)	0	(904)	0	2,737,086	0	28,117	28,117	87,086	10/01/2029
247361-ZT-8	Delta Airlines Nt 3.750% 10/28/29	09/15/2025	Various	X X X	2,150,016	2,200,000	2,191,090	2,195,287	0	638	0	638	0	2,195,925	0	(45,909)	(45,909)	72,875	10/28/2029
25259K-AA-8	Olympus Water US Holding Corp Nt	10/09/2025	Various	X X X	1,573,125	1,500,000	1,497,500	1,498,017	0	355	0	355	0	1,498,372	0	1,628	1,628	222,625	11/15/2028
25434*-AB-9	Dimensional Fund Advisors LP Ser A Sr Nt	02/15/2025	Maturity	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	48,900	02/15/2025
25466A-AP-6	Discover Bank Sr Nt 4.650% 09/13/28	08/18/2025	Various	X X X	4,742,206	4,700,000	4,692,950	4,697,010	0	473	0	473	0	4,697,483	0	44,723	44,723	203,980	09/13/2028
254687-DD-5	Walt Disney Co Nt 3.700% 10/15/25	05/19/2025	Bank of America Merrill Lynch	X X X	336,467	337,500	345,462	338,250	0	(529)	0	(529)	0	337,721	0	(1,254)	(1,254)	7,458	10/15/2025
254687-DD-5	Walt Disney Co Nt 3.700% 10/15/25	10/15/2025	Maturity	X X X	412,500	412,500	422,231	413,417	0	(917)	0	(917)	0	412,500	0	0	0	15,263	10/15/2025
25470D-AS-8	Warner Bros Discovery Sr Nt	06/30/2025	Various	X X X	9,253,668	9,250,000	9,255,126	9,253,785	0	(117)	0	(117)	0	9,253,668	0	0	0	231,250	09/20/2037
25470D-BE-8	Warner Bros Discovery Nt	06/15/2025	Various	X X X	6,000,000	6,000,000	5,976,018	5,998,064	0	1,936	0	1,936	0	6,000,000	0	0	0	118,500	06/15/2025
256677-AD-7	Dollar General Nt 4.150% 11/01/25	04/29/2025	Various	X X X	1,200,000	1,200,000	1,198,128	1,199,816	0	71	0	71	0	1,199,887	0	113	113	24,623	11/01/2025
256677-AE-5	Dollar General Sr Nt 3.875% 04/15/27	09/30/2025	Various	X X X	5,700,000	5,700,000	5,756,668	5,713,738	0	(4,877)	0	(4,877)	0	5,708,861	0	(8,861)	(8,861)	211,672	04/15/2027
256677-AF-2	Dollar General Sr Nt 4.125% 05/01/28	08/18/2025	JP Morgan Securities Inc	X X X	1,664,783	1,675,000	1,680,044	1,676,823	0	(353)	0	(353)	0	1,676,469	0	(11,687)	(11,687)	55,275	05/01/2028
256746-AH-1	Dollar Tree Inc Sr Nt 4.200% 05/15/28	09/22/2025	Various	X X X	3,336,323	3,350,000	3,347,153	3,348,956	0	193	0	193	0	3,349,149	0	(12,826)	(12,826)	111,055	05/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
257469-AJ-5	Dominion Resources Nt 5.250% 08/01/33	07/16/2025	Various	X X X	5,464,635	5,500,000	5,582,060	5,538,305	0	(1,958)	0	(1,958)	0	5,536,347	0	(71,712)	(71,712)	277,521	08/01/2033
260003-AG-3	Dover Corp Nt 6.600% 03/15/38	04/22/2025	Mesirow Financial Inc.	X X X	2,165,880	2,000,000	2,282,660	2,258,059	0	(4,222)	0	(4,222)	0	2,253,837	0	(87,957)	(87,957)	79,933	03/15/2038
26078J-AE-0	DuPont de Nemours Inc Sr Nt	04/22/2025	Various	X X X	2,416,121	2,419,000	2,848,825	2,760,073	0	(6,145)	0	(6,145)	0	2,753,928	0	(337,807)	(337,807)	56,470	11/15/2038
26078J-AE-0	DuPont de Nemours Inc Sr Nt	10/14/2025	Various	X X X	2,648,148	2,419,000	2,721,722	2,659,210	0	(11,062)	0	(11,062)	0	2,648,148	0	0	0	70,381	11/15/2038
26078J-AF-7	DuPont de Nemours Inc Sr Nt	10/14/2025	Various	X X X	8,584,042	9,000,000	8,561,640	8,577,837	0	6,205	0	6,205	0	8,584,042	0	0	0	266,355	11/15/2048
26441C-BY-0	Duke Energy Corp CB 4.124% 04/15/26	09/29/2025	Various	X X X	2,402,814	2,250,000	2,301,460	2,291,461	0	(24,034)	0	(24,034)	0	2,267,427	0	135,387	135,387	88,356	04/15/2026
267475-AD-3	Dycom Industries Inc Nt	07/25/2025	Various	X X X	2,819,641	2,900,000	2,928,875	2,908,013	0	(3,440)	0	(3,440)	0	2,904,573	0	(84,932)	(84,932)	101,447	04/15/2029
26875P-AP-6	EOG Resources Inc Nt 4.150% 01/15/26	05/19/2025	Bank of America Merrill Lynch	X X X	875,289	877,500	876,219	877,341	0	58	0	58	0	877,399	0	(2,111)	(2,111)	30,853	01/15/2026
26875P-AP-6	EOG Resources Inc Nt 4.150% 01/15/26	12/24/2025	Call 100.0000	X X X	1,072,500	1,072,500	1,070,934	1,072,306	0	183	0	183	0	1,072,489	0	11	11	64,167	01/15/2026
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt	12/15/2025	Various	X X X	128,153	128,153	128,153	128,153	0	0	0	0	0	128,153	0	0	0	2,963	11/15/2030
277432-AR-1	Eastman Chemical Nt 3.800% 03/15/25	03/15/2025	Various	X X X	3,000,000	3,000,000	2,985,180	2,999,650	0	350	0	350	0	3,000,000	0	0	0	57,000	03/15/2025
277432-AW-0	Eastman Chemical Sr Nt	09/22/2025	Various	X X X	2,002,375	1,995,000	1,977,564	1,987,295	0	1,192	0	1,192	0	1,988,487	0	13,888	13,888	66,251	12/01/2028
278058-AQ-5	Eaton Corp Dbs 6.500% 06/01/25	06/01/2025	Various	X X X	3,000,000	3,000,000	2,975,250	2,999,206	0	794	0	794	0	3,000,000	0	0	0	97,500	06/01/2025
278062-AD-6	Eaton Corp Nt 4.000% 11/02/32	09/15/2025	Barclays Capital Inc.	X X X	2,464,375	2,500,000	2,481,705	2,489,881	0	774	0	774	0	2,490,655	0	(26,280)	(26,280)	87,222	11/02/2032
292480-AL-4	Enable Midstream Partners LP Sr Nt	05/19/2025	Various	X X X	300,184	298,500	296,103	297,558	0	99	0	99	0	297,657	0	2,526	2,526	7,593	05/15/2028
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt	12/31/2025	Various	X X X	458,267	458,267	458,267	458,267	0	0	0	0	0	458,267	0	0	0	11,242	06/30/2040
29272W-AF-6	Energizer Holdings Inc Nt	07/25/2025	Various	X X X	1,877,935	1,850,000	1,863,125	1,855,427	0	(1,741)	0	(1,741)	0	1,853,686	0	24,249	24,249	69,478	12/31/2027
29273V-AQ-3	Energy Transfer Nt 5.750% 02/15/33	06/20/2025	Various	X X X	6,970,476	6,800,000	6,792,588	6,794,787	0	244	0	244	0	6,795,031	0	175,445	175,445	334,522	02/15/2033
29278N-AF-0	Energy Transfer Partners Sr Nt	09/22/2025	Various	X X X	848,507	837,500	835,984	836,896	0	96	0	96	0	836,992	0	11,515	11,515	26,305	06/15/2028
29336T-AE-0	EnLink Midstream LLC Nt	06/16/2025	Tax Free Exchange	X X X	298,937	300,000	298,854	298,893	0	44	0	44	0	298,937	0	0	0	9,228	09/01/2034
29362U-AD-6	Entegris Inc Nt 3.625% 05/01/29	11/21/2025	Various	X X X	854,884	900,000	905,625	902,379	0	(817)	0	(817)	0	901,562	0	(46,678)	(46,678)	32,331	05/01/2029
29365P-AR-3	Entergy Gulf States LA Nt	03/25/2025	Various	X X X	900,000	900,000	899,253	899,978	0	20	0	20	0	899,998	0	2	2	16,443	04/01/2025
29379V-BL-6	Enterprise Products Partners Nt	08/18/2025	JP Morgan Securities Inc	X X X	448,475	450,000	448,920	449,747	0	73	0	73	0	449,820	0	(1,345)	(1,345)	17,973	02/15/2027
30034W-AD-8	Evergy Inc CB 4.500% 12/15/27	09/25/2025	Various	X X X	2,959,675	2,415,000	2,496,775	2,495,131	0	(19,322)	0	(19,322)	0	2,475,809	0	483,865	483,865	84,477	12/15/2027
30212P-BE-4	Expedia Inc CB 0.000% 02/15/26	03/24/2025	JP Morgan Securities Inc	X X X	697,206	700,000	698,245	698,336	0	346	0	346	0	698,681	0	(1,476)	(1,476)	0	02/15/2026
31428X-AW-6	FedEx Corp Nt 5.100% 01/15/44	02/21/2025	Tax Free Exchange	X X X	2,029,420	2,000,000	2,034,120	2,029,553	0	(132)	0	(132)	0	2,029,420	0	0	0	56,000	01/15/2044
31428X-AX-4	FedEx Corp Nt 4.900% 01/15/34	02/21/2025	Tax Free Exchange	X X X	1,762,841	1,750,000	1,772,050	1,763,006	0	(165)	0	(165)	0	1,762,841	0	0	0	47,250	01/15/2034
31428X-BE-5	FedEx Corp Nt 4.750% 11/15/45	02/21/2025	Various	X X X	8,024,214	7,500,000	8,079,525	8,026,844	0	(2,630)	0	(2,630)	0	8,024,214	0	0	0	18,750	11/15/2045
31428X-BS-4	FedEx Corp Sr Nt 4.950% 10/17/48	02/21/2025	Various	X X X	4,936,878	5,000,000	4,929,200	4,936,683	0	195	0	195	0	4,936,878	0	0	0	12,500	10/17/2048
31428X-CE-4	FedEx Corp Nt 3.250% 05/15/41	02/21/2025	Various	X X X	3,487,405	3,327,000	3,514,709	3,488,544	0	(1,138)	0	(1,138)	0	3,487,405	0	0	0	8,318	05/15/2041
345370-CZ-1	Ford Motor Company CB 0.000% 03/15/26	05/01/2025	JP Morgan Securities Inc	X X X	1,974,892	2,000,000	1,958,225	1,976,906	0	6,312	0	6,312	0	1,983,218	0	(8,326)	(8,326)	0	03/15/2026
34964C-AE-6	Fortune Brands Innovations Inc Nt	10/27/2025	Goldman Sachs & Co	X X X	2,406,675	2,500,000	2,495,750	2,497,833	0	355	0	355	0	2,498,188	0	(91,513)	(91,513)	90,955	09/15/2029
35137L-AH-8	Fox Corp Sr Nt 4.709% 01/25/29	08/18/2025	Various	X X X	1,045,647	1,042,500	1,042,500	1,042,500	0	0	0	0	0	1,042,500	0	3,147	3,147	46,048	01/25/2029
354613-AK-7	Franklin Resources Inc Nt	03/30/2025	Redemption 100.0000	X X X	2,000,000	2,000,000	1,996,540	1,999,904	0	96	0	96	0	2,000,000	0	0	0	28,500	03/30/2025
354613-AK-7	Franklin Resources Inc Nt	03/30/2025	Various	X X X	1,500,000	1,500,000	1,497,405	1,499,928	0	72	0	72	0	1,500,000	0	0	0	21,375	03/30/2025
359694-AB-2	H.B. Fuller Co Sr Nt 4.000% 02/15/27	07/25/2025	Various	X X X	5,558,527	5,650,000	5,683,979	5,657,404	0	(2,352)	0	(2,352)	0	5,655,053	0	(96,526)	(96,526)	215,328	02/15/2027
361448-BE-2	GATX Capital Corp Sr Nt	08/18/2025	Various	X X X	1,904,205	1,900,000	1,896,884	1,898,627	0	151	0	151	0	1,898,779	0	5,426	5,426	68,424	04/01/2029
364760-AP-3	GAP Stores Inc Nt 3.625% 10/01/29	05/14/2025	Goldman Sachs & Co	X X X	206,278	225,000	228,094	226,137	0	(234)	0	(234)	0	225,903	0	(19,625)	(19,625)	5,075	10/01/2029
366651-AG-2	Gartner Inc Nt 3.625% 06/15/29	10/27/2025	Various	X X X	370,262	385,000	386,203	385,373	0	(209)	0	(209)	0	385,164	0	(14,902)	(14,902)	12,134	06/15/2029
36804P-AF-3	GATX Cap Corp 2005-1 Pass Thru Tr	01/02/2025	Redemption 100.0000	X X X	18,060	18,060	19,460	18,061	0	(1)	0	(1)	0	18,060	0	0	0	514	01/02/2025
37045V-AN-0	General Motors Co Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	497,790	500,000	503,650	501,140	0	(270)	0	(270)	0	500,869	0	(3,079)	(3,079)	18,550	10/01/2027
37045X-AS-5	General Motors Finl Co Nt	01/15/2025	Maturity	X X X	2,000,000	2,000,000	2,044,146	2,000,000	0	0	0	0	0	2,000,000	0	0	0	40,000	01/15/2025
37940X-AT-9	Global Payments Inc CB	03/11/2025	Tax Free Exchange	X X X	1,925,214	2,000,000	1,920,700	1,923,021	0	2,193	0	2,193	0	1,925,214	0	0	0	15,000	03/01/2031
382550-BF-7	Goodyear Tire & Rubber Nt	07/03/2025	Various	X X X	1,700,000	1,700,000	1,724,250	1,700,000	0	0	0	0	0	1,700,000	0	0	0	49,977	05/31/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
382550-BG-5	Goodyear Tire & Rubber Nt	07/25/2025	Various	X X X	1,891,735	1,900,000	1,898,125	1,899,493	0	113	0	113	0	1,899,606	0	(7,871)	(7,871)	80,532	03/15/2027
38869A-AA-5	Graphic Packaging Nt 4.750% 07/15/27	07/25/2025	Various	X X X	985,960	1,000,000	1,013,500	1,006,556	0	(1,568)	0	(1,568)	0	1,004,988	0	(19,028)	(19,028)	49,215	07/15/2027
38869A-AD-9	Graphic Packaging Nt 3.750% 02/01/30	05/14/2025	Goldman Sachs & Co	X X X	138,927	150,000	151,313	150,833	0	(62)	0	(62)	0	150,771	0	(11,844)	(11,844)	4,438	02/01/2030
38967#-AA-5	Grayson-Collin First Mtg Bond Series 202	08/15/2025	Various	X X X	80,448	80,448	80,448	80,448	0	0	0	0	0	80,448	0	0	0	3,760	02/15/2054
39121J-AE-0	Great River Energy Nt 6.254% 07/01/38	07/01/2025	Redemption 100.0000	X X X	94,169	94,169	98,972	97,062	0	(2,893)	0	(2,893)	0	94,169	0	0	0	5,889	07/01/2038
39121J-AG-5	Great River Energy Nt 7.233% 07/01/38	07/01/2025	Redemption 100.0000	X X X	141,240	141,240	189,170	168,071	0	(26,831)	0	(26,831)	0	141,240	0	0	0	10,216	07/01/2038
40010P-AA-6	GrubHub Holdings Inc Nt	07/25/2025	Morgan Stanley & Co Inc	X X X	1,959,420	2,000,000	2,047,500	2,004,715	0	(4,715)	0	(4,715)	0	2,000,000	0	(40,580)	(40,580)	118,250	07/01/2027
402740-AD-6	Gulfstream Natural Gas System Nt	08/14/2025	Various	X X X	4,000,000	4,000,000	4,017,312	4,001,041	0	(1,051)	0	(1,051)	0	3,999,990	0	10	10	168,156	09/15/2025
403949-AB-6	HF Sinclair Corp Nt 5.875% 04/01/26	01/28/2025	Various	X X X	8,080,080	8,000,000	8,299,680	8,086,922	0	(6,273)	0	(6,273)	0	8,080,649	0	(80,649)	(80,649)	232,830	04/01/2026
404119-BU-2	HCA Inc Nt 4.500% 02/15/27	09/22/2025	Various	X X X	1,096,931	1,100,000	1,104,894	1,100,963	0	(256)	0	(256)	0	1,100,708	0	(3,777)	(3,777)	40,888	02/15/2027
404119-CQ-0	HCA Inc Nt 5.500% 06/01/33	12/17/2025	Stifel	X X X	3,118,380	3,000,000	2,997,960	2,998,388	0	149	0	149	0	2,998,538	0	119,843	119,843	172,792	06/01/2033
405024-AC-4	Haemonetics Corp/Mass CB	05/28/2025	Tax Free Exchange	X X X	1,898,957	1,930,000	1,892,694	1,896,042	0	2,915	0	2,915	0	1,898,957	0	0	0	0	06/01/2029
406216-BJ-9	Halliburton Co Nt 4.850% 11/15/35	09/15/2025	Barclays Capital Inc.	X X X	992,100	1,000,000	1,004,409	1,002,839	0	(153)	0	(153)	0	1,002,686	0	(10,586)	(10,586)	40,551	11/15/2035
410345-AL-6	HanesBrands Inc Nt 4.875% 05/15/26	03/17/2025	Various	X X X	1,802,788	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	32,526	05/15/2026
410345-AQ-5	HanesBrands Inc Nt 9.000% 02/15/31	12/11/2025	Various	X X X	1,053,120	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	172,120	02/15/2031
41242*-AX-0	Hardwood Funding LLC Sr Nt Ser V	06/07/2025	Various	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	47,888	06/07/2025
413875-AR-6	L3 Harris Technologies Nt	04/27/2025	Maturity	X X X	4,500,000	4,500,000	4,492,170	4,499,308	0	692	0	692	0	4,500,000	0	0	0	86,220	04/27/2025
413875-AW-5	L3 Harris Technologies Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	451,445	450,000	453,033	451,155	0	(211)	0	(211)	0	450,945	0	500	500	13,420	06/15/2028
418056-AZ-0	Hasbro Inc Nt 3.900% 11/19/29	09/15/2025	Various	X X X	1,730,141	1,765,000	1,759,352	1,761,969	0	405	0	405	0	1,762,373	0	(32,232)	(32,232)	56,789	11/19/2029
42824C-AW-9	HP Enterprise Co Nt 4.900% 10/15/25	05/19/2025	Bank of America Merrill Lynch	X X X	900,099	900,000	933,840	902,414	0	(1,695)	0	(1,695)	0	900,719	0	(620)	(620)	26,338	10/15/2025
42824C-AW-9	HP Enterprise Co Nt 4.900% 10/15/25	09/17/2025	Call 100.0000	X X X	1,600,000	1,600,000	1,660,160	1,604,292	0	(4,292)	0	(4,292)	0	1,600,000	0	0	0	72,302	10/15/2025
42824C-BV-0	HP Enterprise Co Nt 5.000% 10/15/34	04/22/2025	Stifel	X X X	951,730	1,000,000	990,780	990,968	0	257	0	257	0	991,225	0	(39,495)	(39,495)	28,750	10/15/2034
432833-AJ-0	Hilton Domestic Operating Co Nt	07/25/2025	Various	X X X	905,257	950,000	872,813	898,552	0	5,976	0	5,976	0	904,529	0	728	728	25,852	05/01/2029
432833-AN-1	Hilton Domestic Operating Co Nt	07/25/2025	Various	X X X	1,663,539	1,850,000	1,481,500	1,554,038	0	18,408	0	18,408	0	1,572,446	0	91,093	91,093	62,609	02/15/2032
432891-AK-5	Hilton Worldwide Nt 4.875% 04/01/27	07/25/2025	Various	X X X	898,227	900,000	903,938	900,145	0	(145)	0	(145)	0	900,000	0	(1,773)	(1,773)	36,197	04/01/2027
436440-AM-3	Hologic Inc Nt 4.625% 02/01/28	07/25/2025	Various	X X X	1,877,262	1,900,000	1,843,000	1,879,246	0	3,533	0	3,533	0	1,882,778	0	(5,517)	(5,517)	85,970	02/01/2028
436440-AP-6	Hologic Inc Nt 3.250% 02/15/29	05/14/2025	Goldman Sachs & Co	X X X	69,990	75,000	74,438	74,664	0	28	0	28	0	74,692	0	(4,702)	(4,702)	1,828	02/15/2029
443510-AG-7	Hubbell Inc Nt 3.350% 03/01/26	12/01/2025	Various	X X X	4,000,000	4,000,000	3,979,296	3,997,217	0	2,181	0	2,181	0	3,999,398	0	602	602	167,500	03/01/2026
45258L-AA-5	Imola Merger Corp Nt 4.750% 05/15/29	11/21/2025	JP Morgan Securities Inc	X X X	1,083,148	1,100,000	1,107,500	1,102,211	0	(1,429)	0	(1,429)	0	1,100,783	0	(17,635)	(17,635)	53,556	05/15/2029
457030-AK-0	Ingles Markets Inc Nt 4.000% 06/15/31	05/14/2025	Goldman Sachs & Co	X X X	68,296	75,000	75,281	75,168	0	(13)	0	(13)	0	75,156	0	(6,860)	(6,860)	1,250	06/15/2031
45866F-BB-9	Intercontinental Exchange Nt	05/19/2025	Various	X X X	191,104	196,250	186,496	187,204	0	866	0	866	0	188,070	0	3,034	3,034	5,118	09/01/2028
459200-KB-6	Intl Business Machines Corp Nt	04/22/2025	Susquehanna	X X X	3,404,640	4,000,000	3,981,160	3,984,997	0	238	0	238	0	3,985,235	0	(580,595)	(580,595)	72,856	05/15/2039
459506-AL-5	Intl Flavors & Fragrance Sr Nt	06/26/2025	Various	X X X	853,930	1,000,000	997,596	997,851	0	23	0	23	0	997,874	0	(143,944)	(143,944)	37,639	09/26/2048
460690-BP-4	Interpublic Group of Companies Sr Nt	05/19/2025	Various	X X X	950,903	950,000	948,219	949,269	0	69	0	69	0	949,337	0	1,565	1,565	28,100	10/01/2028
460690-BP-4	Interpublic Group of Companies Sr Nt	12/02/2025	Various	X X X	4,547,300	4,550,000	4,541,469	4,546,498	0	802	0	802	0	4,547,300	0	0	0	216,125	10/01/2028
460690-BQ-2	Interpublic Group of Companies Nt	12/02/2025	Various	X X X	3,145,213	3,371,000	3,145,213	3,667,354	0	(6,411)	515,731	(522,142)	0	3,145,213	0	0	0	185,405	10/01/2048
460690-BS-8	Interpublic Group of Companies Nt	12/02/2025	Various	X X X	3,372,565	4,500,000	3,372,565	4,503,940	0	(153)	1,131,221	(1,131,374)	0	3,372,565	0	0	0	156,375	03/01/2041
46284V-AC-5	Iron Mountain Nt 4.875% 09/15/27	07/25/2025	Various	X X X	1,786,410	1,800,000	1,822,500	1,802,324	0	(1,880)	0	(1,880)	0	1,800,444	0	(14,034)	(14,034)	76,294	09/15/2027
46284V-AE-1	Iron Mountain Nt 5.250% 03/15/28	07/25/2025	Various	X X X	965,774	970,000	948,750	961,872	0	1,337	0	1,337	0	963,209	0	2,565	2,565	43,638	03/15/2028
46284V-AJ-0	Iron Mountain Nt 5.250% 07/15/30	07/25/2025	Morgan Stanley & Co Inc	X X X	984,940	1,000,000	1,055,000	1,027,285	0	(4,141)	0	(4,141)	0	1,023,144	0	(38,204)	(38,204)	54,396	07/15/2030
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts	12/15/2025	Redemption 100.0000	X X X	116,109	116,109	116,109	116,109	0	0	0	0	0	116,109	0	0	0	2,152	06/15/2039
466313-AH-6	Jabil Circuit Inc Nt 3.950% 01/12/28	08/18/2025	JP Morgan Securities Inc	X X X	445,527	450,000	448,164	449,364	0	127	0	127	0	449,491	0	(3,964)	(3,964)	19,602	01/12/2028
466313-AJ-2	Jabil Circuit Inc Nt 3.600% 01/15/30	10/27/2025	Goldman Sachs & Co	X X X	1,455,630	1,500,000	1,499,815	1,499,886	0	13	0	13	0	1,499,900	0	(44,270)	(44,270)	69,450	01/15/2030
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas	12/15/2025	Various	X X X	92,697	92,697	92,697	92,697	0	0	0	0	0	92,697	0	0	0	1,622	12/15/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-	12/15/2025	Various	X X X	77,875	77,875	78,618	78,462	0	(588)	0	(588)	0	77,875	0	0	0	2,081	10/15/2045
478160-BJ-2	Johnson & Johnson Nt 4.375% 12/05/33	09/15/2025	Barclays Capital Inc.	X X X	1,019,450	1,000,000	994,574	996,994	0	198	0	198	0	997,192	0	22,258	22,258	34,149	12/05/2033
50050N-AA-1	Kontoor Brands Inc Nt 4.125% 11/15/29	11/21/2025	Various	X X X	1,278,494	1,350,000	1,350,813	1,350,325	0	(145)	0	(145)	0	1,350,179	0	(71,686)	(71,686)	53,831	11/15/2029
50077L-AT-3	Kraft Heinz Food Sr Nt	08/18/2025	Various	X X X	1,452,697	1,450,000	1,445,311	1,447,977	0	254	0	254	0	1,448,230	0	4,467	4,467	65,457	01/30/2029
501044-DL-2	Kroger Co Sr Nt 4.500% 01/15/29	05/19/2025	Bank of America Merrill Lynch	X X X	629,691	630,000	626,390	628,345	0	145	0	145	0	628,490	0	1,202	1,202	24,019	01/15/2029
50168Q-AE-5	LABL Inc Nt 9.500% 11/01/28	05/15/2025	Various	X X X	880,000	1,000,000	1,011,250	1,007,618	0	(891)	0	(891)	0	1,006,727	0	(126,727)	(126,727)	51,458	11/01/2028
501797-AN-4	Bath & Body Works Inc Nt	07/25/2025	Various	X X X	901,319	900,000	903,375	901,229	0	(184)	0	(184)	0	901,045	0	273	273	43,220	02/01/2028
50540R-AQ-5	Laboratory Corp of Amer Nt	02/01/2025	Maturity	X X X	5,380,000	5,380,000	5,295,453	5,379,075	0	925	0	925	0	5,380,000	0	0	0	96,840	02/01/2025
513075-BR-1	Lamar Media Corp Nt 3.750% 02/15/28	07/25/2025	Various	X X X	894,719	925,000	927,313	925,115	0	(93)	0	(93)	0	925,022	0	(30,302)	(30,302)	35,370	02/15/2028
513075-BW-0	Lamar Media Corp Nt 4.875% 01/15/29	07/25/2025	Various	X X X	1,894,763	1,925,000	2,012,781	1,948,560	0	(12,610)	0	(12,610)	0	1,935,949	0	(41,186)	(41,186)	80,851	01/15/2029
524660-AY-3	Leggett & Platt Inc Sr Nt	09/15/2025	Barclays Capital Inc.	X X X	587,358	600,000	596,046	598,718	0	304	0	304	0	599,022	0	(11,664)	(11,664)	17,558	11/15/2027
524660-AZ-0	Leggett & Platt Inc Nt	09/15/2025	Various	X X X	3,151,156	3,175,000	3,322,733	3,249,440	0	(12,438)	0	(12,438)	0	3,237,002	0	(85,847)	(85,847)	140,088	03/15/2029
52532X-AF-2	Leidos Inc Nt 4.375% 05/15/30	08/18/2025	Various	X X X	939,655	950,000	937,802	942,784	0	761	0	761	0	943,545	0	(3,891)	(3,891)	31,634	05/15/2030
526057-CV-4	Lennar Corp Sr Nt 5.000% 06/15/27	05/19/2025	Various	X X X	708,270	706,250	709,601	707,128	0	(165)	0	(165)	0	706,963	0	1,307	1,307	15,204	06/15/2027
53219L-AS-8	Lifepoint Hospitals Inc Nt	02/13/2025	Call 100.0000	X X X	2,000,000	2,000,000	2,022,500	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,264	02/15/2027
53359#-AA-0	Lincoln Electric Holdings Inc Sr Nt Ser	08/20/2025	Various	X X X	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,250	08/20/2025
534187-BE-8	Lincoln National Corp Nt	03/09/2025	Maturity	X X X	4,000,000	4,000,000	3,844,380	3,996,293	0	3,707	0	3,707	0	4,000,000	0	0	0	67,000	03/09/2025
538034-AX-7	Live Nation Entertainment Nt	07/25/2025	Various	X X X	1,748,519	1,800,000	1,588,500	1,670,785	0	21,755	0	21,755	0	1,692,540	0	55,978	55,978	68,607	01/15/2028
539830-BK-4	Lockheed Martin Nt 4.500% 05/15/36	09/15/2025	Barclays Capital Inc.	X X X	1,978,860	2,000,000	2,027,280	2,017,547	0	(928)	0	(928)	0	2,016,618	0	(37,758)	(37,758)	75,250	05/15/2036
546347-AM-7	Louisiana-Pacific Corp Nt	05/14/2025	Goldman Sachs & Co	X X X	117,499	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(7,501)	(7,501)	3,021	03/15/2029
549271-AA-2	Lubrizol Corp Nt 7.250% 06/15/25	06/15/2025	Maturity	X X X	2,000,000	2,000,000	1,833,320	1,991,902	0	8,098	0	8,098	0	2,000,000	0	0	0	72,500	06/15/2025
55336V-AJ-9	MPLX LP Nt 4.875% 06/01/25	04/09/2025	Call 100.0000	X X X	850,000	850,000	841,721	849,570	0	279	0	279	0	849,849	0	151	151	14,733	06/01/2025
55336V-AM-2	MPLX LP Sr Nt 4.500% 04/15/38	10/27/2025	Various	X X X	921,240	1,000,000	986,402	989,830	0	466	0	466	0	990,296	0	(69,056)	(69,056)	46,625	04/15/2038
55354G-AK-6	MSCI Nt 3.625% 09/01/30	10/27/2025	Goldman Sachs & Co	X X X	215,309	225,000	226,688	225,822	0	(205)	0	(205)	0	225,618	0	(10,308)	(10,308)	9,448	09/01/2030
55354G-AL-4	MSCI Nt 3.875% 02/15/31	09/15/2025	Barclays Capital Inc.	X X X	337,470	350,000	316,375	322,495	0	2,445	0	2,445	0	324,939	0	12,531	12,531	10,737	02/15/2031
55354G-AM-2	MSCI Nt 3.625% 11/01/31	10/27/2025	Goldman Sachs & Co	X X X	188,958	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(11,042)	(11,042)	7,190	11/01/2031
55903V-BD-4	Magallanes Inc Nt 5.050% 03/15/42	06/30/2025	Various	X X X	5,806,286	5,700,000	5,806,286	5,806,286	0	0	0	0	0	5,806,286	0	0	0	143,925	03/15/2042
57164P-AF-3	Marriott Ownership Resorts Inc Nt	07/25/2025	Morgan Stanley & Co Inc	X X X	488,575	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(11,425)	(11,425)	20,649	01/15/2028
57665R-AL-0	Match Group HLD II LLC Nt	05/14/2025	Goldman Sachs & Co	X X X	114,510	125,000	125,938	125,487	0	(50)	0	(50)	0	125,437	0	(10,927)	(10,927)	4,068	08/01/2030
57763R-AD-9	Mauser Packaging Solutions Nt	11/19/2025	Various	X X X	2,887,500	3,000,000	3,017,500	3,004,706	0	(4,655)	0	(4,655)	0	3,000,051	0	(112,551)	(112,551)	298,594	04/15/2027
58013M-EZ-3	McDonald's Corp Nt 4.700% 12/09/35	09/15/2025	Barclays Capital Inc.	X X X	3,014,460	3,000,000	3,021,150	3,013,561	0	(735)	0	(735)	0	3,012,826	0	1,634	1,634	108,492	12/09/2035
581557-BJ-3	McKesson Corp Sr Nt 3.950% 02/16/28	08/18/2025	JP Morgan Securities Inc	X X X	497,805	500,000	499,752	499,912	0	17	0	17	0	499,929	0	(2,124)	(2,124)	19,915	02/16/2028
58502B-AE-6	Mednax Inc Nt 5.375% 02/15/30	07/25/2025	Various	X X X	2,718,329	2,775,000	2,632,781	2,672,137	0	9,564	0	9,564	0	2,681,702	0	36,628	36,628	139,660	02/15/2030
585055-BD-7	Medtronic Inc Sr Nt 4.625% 03/15/44	06/18/2025	Various	X X X	2,637,161	3,030,000	3,114,840	3,101,489	0	(1,159)	0	(1,159)	0	3,100,330	0	(463,169)	(463,169)	107,049	03/15/2044
585055-BU-9	Medtronic Inc Sr nt 4.625% 03/15/45	07/16/2025	Various	X X X	1,760,740	2,000,000	2,093,920	2,079,727	0	(1,353)	0	(1,353)	0	2,078,374	0	(317,634)	(317,634)	77,597	03/15/2045
58933Y-AR-6	Merck & Co Inc Nt 2.750% 02/10/25	02/10/2025	Redemption 100.0000	X X X	1,000,000	1,000,000	998,350	999,980	0	20	0	20	0	1,000,000	0	0	0	13,750	02/10/2025
59217G-BY-4	Metlife Global Funding Nt	08/18/2025	JP Morgan Securities Inc	X X X	445,487	450,000	450,815	450,182	0	(57)	0	(57)	0	450,125	0	(4,638)	(4,638)	10,393	12/18/2026
594918-BZ-6	Microsoft Corp Sr Nt 4.100% 02/06/37	04/22/2025	Various	X X X	4,003,644	4,300,000	4,657,588	4,545,887	0	(5,337)	0	(5,337)	0	4,540,550	0	(536,906)	(536,906)	125,859	02/06/2037
608190-AL-8	Mohawk Industries Nt 3.625% 05/15/30	10/27/2025	Various	X X X	3,500,388	3,600,000	3,706,976	3,661,302	0	(9,285)	0	(9,285)	0	3,652,017	0	(151,629)	(151,629)	124,338	05/15/2030
61775M-VX-1	Morgan Stanley Finance Llc CB	06/11/2025	Morgan Stanley & Co Inc	X X X	3,574,424	2,530,000	2,599,575	2,573,208	0	(6,218)	0	(6,218)	0	2,566,990	0	1,007,434	1,007,434	13,250	11/06/2026
620076-BN-8	Motorola Solutions Inc Nt	08/18/2025	Various	X X X	2,970,414	2,950,000	2,948,820	2,949,415	0	77	0	77	0	2,949,492	0	20,922	20,922	100,267	05/23/2029
62482B-AA-0	Mozart Debt Merger Sub Inc Nt	07/25/2025	Various	X X X	2,307,941	2,425,000	2,212,938	2,273,060	0	16,819	0	16,819	0	2,289,879	0	18,062	18,062	75,363	04/01/2029
626738-AD-0	Murphy Oil USA Nt 5.625% 05/01/27	07/25/2025	Various	X X X	899,379	900,000	922,500	901,125	0	(1,125)	0	(1,125)	0	900,000	0	(621)	(621)	35,634	05/01/2027
626738-AE-8	Murphy Oil USA Nt 4.750% 09/15/29	07/25/2025	Various	X X X	1,855,941	1,900,000	1,974,875	1,923,744	0	(4,802)	0	(4,802)	0	1,918,943	0	(63,002)	(63,002)	77,504	09/15/2029

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
62886E-BA-5	NCR Corporation Nt 5.125% 04/15/29	07/25/2025	Morgan Stanley & Co Inc	X X X	983,320	1,000,000	1,007,500	1,002,100	0	(916)	0	(916)	0	1,001,184	0	(17,864)	(17,864)	40,288	04/15/2029
637071-AM-3	National Oilwell Varco Inc Nt	09/15/2025	Barclays Capital Inc.	X X X	1,943,900	2,000,000	1,985,300	1,992,155	0	1,045	0	1,045	0	1,993,199	0	(49,299)	(49,299)	57,000	12/01/2029
637432-S@-5	National Rural Utilities Series 2024	07/23/2025	Redemption 100.0000	X X X	61,858	61,858	61,858	0	0	0	0	0	0	61,858	0	0	0	1,618	01/23/2047
640695-AA-0	Neptune Bidco US Inc Nt	11/21/2025	Various	X X X	893,016	900,000	849,375	862,514	0	6,532	0	6,532	0	869,046	0	23,970	23,970	92,668	04/15/2029
651229-BC-9	Newell Rubbermaid Inc Nt	07/25/2025	Various	X X X	1,011,970	1,000,000	1,008,438	1,004,694	0	(1,008)	0	(1,008)	0	1,003,686	0	8,284	8,284	55,427	09/15/2027
65249B-AA-7	News Corp Nt 3.875% 05/15/29	08/18/2025	Various	X X X	1,255,593	1,305,000	1,246,481	1,259,261	0	4,796	0	4,796	0	1,264,057	0	(8,464)	(8,464)	38,488	05/15/2029
655664-AH-3	Nordstrom Inc Nt 6.950% 03/15/28	07/25/2025	Various	X X X	3,280,000	3,200,000	3,702,208	3,315,036	0	(18,944)	0	(18,944)	0	3,296,092	0	(16,092)	(16,092)	193,364	03/15/2028
65819#-AC-4	North Carolina Electric Member FMB Serie	05/30/2025	Various	X X X	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,685	05/30/2054
664397-AM-8	Northeast Utilities Nt	01/15/2025	Maturity	X X X	330,000	330,000	330,244	329,999	0	1	0	1	0	330,000	0	0	0	5,198	01/15/2025
665859-AP-9	Northern Trust Corp Nt	05/19/2025	Various	X X X	994,398	997,100	997,041	997,099	0	1	0	1	0	997,099	0	(2,701)	(2,701)	21,881	10/30/2025
665859-AP-9	Northern Trust Corp Nt	10/30/2025	Maturity	X X X	1,207,900	1,207,900	1,207,155	1,207,839	0	61	0	61	0	1,207,900	0	0	0	47,712	10/30/2025
668771-AK-4	Gen Digital Inc Nt 6.750% 09/30/27	07/25/2025	Various	X X X	2,894,745	2,850,000	2,839,875	2,842,957	0	795	0	795	0	2,843,752	0	50,993	50,993	159,244	09/30/2027
670001-AE-6	Novelis Corp Nt 4.750% 01/30/30	11/21/2025	Various	X X X	1,294,505	1,350,000	1,373,688	1,362,680	0	(3,515)	0	(3,515)	0	1,359,165	0	(64,661)	(64,661)	82,561	01/30/2030
670346-AP-0	Nucor Corp Sr Nt 3.950% 05/01/28	08/18/2025	JP Morgan Securities Inc	X X X	447,291	450,000	449,334	449,750	0	45	0	45	0	449,795	0	(2,504)	(2,504)	14,220	05/01/2028
67059T-AE-5	Nustar Logistics LP Nt	07/25/2025	Various	X X X	903,762	900,000	914,063	903,636	0	(952)	0	(952)	0	902,683	0	1,079	1,079	37,969	04/28/2027
67059T-AG-0	Nustar Logistics LP Nt	03/31/2025	Call 100.2367	X X X	1,002,367	1,000,000	1,011,250	1,001,366	0	(630)	0	(630)	0	1,000,736	0	(736)	(736)	30,957	10/01/2025
67103H-AJ-6	O'Reilly Automotive Nt	08/18/2025	Various	X X X	1,140,490	1,150,000	1,149,529	1,149,732	0	29	0	29	0	1,149,761	0	(9,271)	(9,271)	42,665	04/01/2030
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro	12/15/2025	Various	X X X	132,864	132,864	132,864	132,864	0	0	0	0	0	132,864	0	0	0	2,469	08/15/2036
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A Se	05/15/2025	Various	X X X	258,525	258,525	258,525	258,525	0	0	0	0	0	258,525	0	0	0	4,472	05/15/2038
680665-AL-0	Olin Corp Nt 5.625% 08/01/29	07/25/2025	Various	X X X	2,748,199	2,775,000	2,724,125	2,739,145	0	3,839	0	3,839	0	2,742,984	0	5,215	5,215	152,227	08/01/2029
682357-AA-6	180 MEDICAL INC Nt 3.875% 10/15/29	05/14/2025	Goldman Sachs & Co	X X X	188,946	200,000	199,788	199,748	0	(5)	0	(5)	0	199,744	0	(10,798)	(10,798)	4,521	10/15/2029
682680-BQ-5	Oneok Inc Nt 3.200% 03/15/25	03/15/2025	Maturity	X X X	1,500,000	1,500,000	1,361,955	1,496,396	0	3,604	0	3,604	0	1,500,000	0	0	0	24,000	03/15/2025
682680-BR-3	Oneok Inc Nt 5.000% 03/01/26	05/19/2025	Bank of America Merrill Lynch	X X X	225,097	225,000	224,719	224,960	0	13	0	13	0	224,973	0	124	124	8,094	03/01/2026
682680-BR-3	Oneok Inc Nt 5.000% 03/01/26	12/01/2025	Call 100.0000	X X X	775,000	775,000	774,031	774,862	0	108	0	108	0	774,970	0	30	30	48,438	03/01/2026
69073T-AU-7	Owens-Brockway Nt 7.250% 05/15/31	08/29/2025	Various	X X X	1,017,670	1,000,000	1,004,375	1,003,113	0	(562)	0	(562)	0	1,002,551	0	15,119	15,119	57,799	05/15/2031
690742-AK-7	Owens Corning Nt 3.875% 06/01/30	09/15/2025	Various	X X X	1,425,423	1,450,000	1,448,420	1,449,092	0	108	0	108	0	1,449,200	0	(23,777)	(23,777)	44,482	06/01/2030
690742-AM-3	Owens Corning Nt 3.500% 02/15/30	10/27/2025	Various	X X X	789,474	815,000	815,000	815,000	0	0	0	0	0	815,000	0	(25,526)	(25,526)	34,309	02/15/2030
69349L-AQ-1	PNC Bank Nt 4.200% 11/01/25	05/19/2025	Bank of America Merrill Lynch	X X X	149,565	149,850	149,807	149,846	0	2	0	2	0	149,848	0	(283)	(283)	3,479	11/01/2025
69349L-AQ-1	PNC Bank Nt 4.200% 11/01/25	11/01/2025	Maturity	X X X	850,150	850,150	849,903	850,129	0	21	0	21	0	850,150	0	0	0	35,706	11/01/2025
69349L-AR-9	PNC Bank Sub Bank Nt 4.050% 07/26/28	08/18/2025	JP Morgan Securities Inc	X X X	447,543	450,000	450,383	450,163	0	(27)	0	(27)	0	450,136	0	(2,593)	(2,593)	19,389	07/26/2028
69352P-AS-2	PPL Capital Funding Inc CB	09/26/2025	Wells Fargo Investments	X X X	2,308,918	2,050,000	2,103,813	2,084,793	0	(7,728)	0	(7,728)	0	2,077,065	0	231,853	231,853	60,750	03/15/2028
69527A-AA-4	Pactiv Evergreen Group Nt	04/01/2025	Various	X X X	970,786	950,000	951,188	950,459	0	(61)	0	(61)	0	950,398	0	(398)	(398)	39,951	10/15/2028
69867D-AA-6	Panther BF Aggregator 2 LP Nt	06/18/2025	Various	X X X	2,453,000	2,453,000	2,491,813	2,453,000	0	0	0	0	0	2,453,000	0	0	0	57,363	05/15/2026
698813-AA-0	Papa John's International Inc NT	11/21/2025	Various	X X X	1,819,680	1,900,000	1,918,375	1,906,635	0	(3,198)	0	(3,198)	0	1,903,437	0	(83,757)	(83,757)	83,159	09/15/2029
70202L-AC-6	Parsons Corp CB 2.625% 03/01/29	03/07/2025	Tax Free Exchange	X X X	2,182,157	2,090,000	2,201,904	2,186,172	0	(4,015)	0	(4,015)	0	2,182,157	0	0	0	27,431	03/01/2029
70342@-AG-3	Patterson Companies Inc Sr Nt	03/23/2025	Various	X X X	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	87,000	03/23/2025
709629-AR-0	Pentair Finance SARL Nt	08/18/2025	JP Morgan Securities Inc	X X X	2,000,600	2,000,000	2,005,860	2,002,819	0	(400)	0	(400)	0	2,002,419	0	(1,819)	(1,819)	102,000	07/01/2029
713448-CT-3	Pepsico Inc Nt 2.750% 04/30/25	04/30/2025	Redemption 100.0000	X X X	3,000,000	3,000,000	2,987,520	2,999,536	0	464	0	464	0	3,000,000	0	0	0	41,250	04/30/2025
718546-AR-5	Phillips 66 Sr Nt 3.900% 03/15/28	08/18/2025	JP Morgan Securities Inc	X X X	1,984,880	2,000,000	1,999,640	1,999,881	0	22	0	22	0	1,999,903	0	(15,023)	(15,023)	72,367	03/15/2028
718547-AF-9	Phillips 66 CO Nt 3.550% 10/01/26	05/19/2025	Bank of America Merrill Lynch	X X X	443,799	450,000	439,646	444,335	0	1,200	0	1,200	0	445,535	0	(1,736)	(1,736)	10,162	10/01/2026
72018Q-AG-6	Piedmont Natural Gas Co Nt	09/23/2025	HILLTOP SECURITIES	X X X	3,379,230	3,000,000	4,071,720	3,440,770	0	(62,736)	0	(62,736)	0	3,378,033	0	1,197	1,197	293,488	09/14/2029
72147K-AJ-7	Pilgrim's Pride NT 4.250% 04/15/31	05/14/2025	Goldman Sachs & Co	X X X	188,816	200,000	203,781	202,204	0	(175)	0	(175)	0	202,029	0	(13,213)	(13,213)	4,958	04/15/2031
72650R-BM-3	Plains All Amer Pipeline Nt	09/15/2025	Barclays Capital Inc.	X X X	1,939,740	2,000,000	1,996,020	1,998,016	0	263	0	263	0	1,998,279	0	(58,539)	(58,539)	53,447	12/15/2029
731572-AB-9	Ralph Lauren Corp Nt 2.950% 06/15/30	10/27/2025	Goldman Sachs & Co	X X X	2,857,710	3,000,000	2,969,850	2,982,493	0	2,458	0	2,458	0	2,984,951	0	(127,241)	(127,241)	76,946	06/15/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
737446-AP-9	Post Holdings Inc Nt 5.500% 12/15/29	07/25/2025	Morgan Stanley & Co Inc	X X X	994,750	1,000,000	1,005,000	1,001,996	0	(362)	0	(362)	0	1,001,634	0	(6,884)	(6,884)	34,069	12/15/2029
740189-AN-5	Precision Castparts Corp Nt	09/15/2025	Barclays Capital Inc.	X X X	1,473,540	1,500,000	1,490,955	1,494,353	0	309	0	309	0	1,494,662	0	(21,122)	(21,122)	47,425	06/15/2035
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr	12/10/2025	Various	X X X	139,618	139,618	139,618	139,618	0	0	0	0	0	139,618	0	0	0	2,272	10/10/2041
744533-C*-9	Public Service Oklahoma Sr Nt Ser A	03/31/2025	Various	X X X	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	158,500	03/31/2025
745310-AK-8	Puget Energy Inc Nt 4.100% 06/15/30	07/29/2025	Goldman Sachs & Co	X X X	964,580	1,000,000	998,330	999,032	0	93	0	93	0	999,124	0	(34,544)	(34,544)	25,625	06/15/2030
745867-AX-9	Pulte Group Inc Nt 5.000% 01/15/27	05/19/2025	Bank of America Merrill Lynch	X X X	270,840	270,000	272,363	270,527	0	(105)	0	(105)	0	270,422	0	418	418	11,438	01/15/2027
74841C-AB-7	Rocket Mortgage, LLC Nt	05/14/2025	Goldman Sachs & Co	X X X	113,660	125,000	124,125	124,390	0	32	0	32	0	124,423	0	(10,763)	(10,763)	3,418	03/01/2031
753272-AA-1	Rand Parent LLC Nt 8.500% 02/15/30	11/21/2025	Various	X X X	3,055,710	3,000,000	2,901,250	2,921,824	0	11,248	0	11,248	0	2,933,072	0	122,638	122,638	325,125	02/15/2030
760759-AF-7	Republic Services Inc Nt	04/22/2025	HILLTOP SECURITIES	X X X	779,715	750,000	831,231	792,800	0	(981)	0	(981)	0	791,820	0	(12,105)	(12,105)	27,641	03/15/2035
77340R-AR-8	Rockies Express Pipeline LLC Nt	07/25/2025	Various	X X X	4,411,170	4,500,000	4,500,675	4,500,675	0	0	0	0	0	4,500,675	0	(89,505)	(89,505)	230,794	07/15/2029
773903-AG-4	Rockwell Automation Nt	03/01/2025	Redemption 100.0000	X X X	500,000	500,000	499,950	499,999	0	1	0	1	0	500,000	0	0	0	7,188	03/01/2025
773903-AG-4	Rockwell Automation Nt	03/01/2025	Various	X X X	500,000	500,000	499,950	499,999	0	1	0	1	0	500,000	0	0	0	7,188	03/01/2025
776743-AB-2	Roper Technologies Inc Nt	05/19/2025	Bank of America Merrill Lynch	X X X	224,521	225,000	225,899	225,074	0	(41)	0	(41)	0	225,032	0	(512)	(512)	3,730	12/15/2025
776743-AB-2	Roper Technologies Inc Nt	12/15/2025	Maturity	X X X	3,275,000	3,275,000	3,339,669	3,280,666	0	(5,666)	0	(5,666)	0	3,275,000	0	0	0	126,088	12/15/2025
778296-AD-5	Ross Stores Inc Nt 4.800% 04/15/30	05/19/2025	Various	X X X	4,401,544	4,450,000	4,426,860	4,436,464	0	733	0	733	0	4,437,197	0	(35,653)	(35,653)	115,167	04/15/2030
78433B-AA-6	SCIH Salt Holdings Inc Nt	11/21/2025	Various	X X X	1,981,260	2,000,000	1,749,947	1,832,960	0	40,774	0	40,774	0	1,873,734	0	107,526	107,526	103,729	05/01/2028
806851-AG-6	Schlumberger Hldgs Corp Nt	05/19/2025	Bank of America Merrill Lynch	X X X	447,962	450,000	449,708	449,966	0	13	0	13	0	449,979	0	(2,018)	(2,018)	7,450	12/21/2025
806851-AG-6	Schlumberger Hldgs Corp Nt	12/21/2025	Maturity	X X X	550,000	550,000	549,643	549,959	0	41	0	41	0	550,000	0	0	0	22,000	12/21/2025
808513-AL-9	Schwab (Charles) Corp Nt	03/10/2025	Various	X X X	1,000,000	1,000,000	995,800	999,909	0	91	0	91	0	1,000,000	0	0	0	15,000	03/10/2025
81211K-AX-8	Sealed Air Corp Nt 5.500% 09/15/25	06/16/2025	Call 100.0000	X X X	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	10,313	09/15/2025
81211K-BA-7	Sealed Air Corp Nt 5.000% 04/15/29	07/25/2025	Various	X X X	937,050	950,000	950,000	950,000	0	0	0	0	0	950,000	0	(12,950)	(12,950)	36,580	04/15/2029
817565-CD-4	Service Corp Intl Nt 4.625% 12/15/27	07/25/2025	Various	X X X	1,114,841	1,125,000	1,132,875	1,126,091	0	(648)	0	(648)	0	1,125,442	0	(10,601)	(10,601)	32,230	12/15/2027
817565-CG-7	Service Corp Intl Nt 4.000% 05/15/31	05/14/2025	Goldman Sachs & Co	X X X	45,880	50,000	50,063	50,036	0	(3)	0	(3)	0	50,034	0	(4,154)	(4,154)	1,000	05/15/2031
822905-AC-9	Shell Finance US Inc Nt	09/15/2025	Barclays Capital Inc.	X X X	2,910,480	3,000,000	2,991,278	2,991,526	0	470	0	470	0	2,991,996	0	(81,516)	(81,516)	104,844	05/11/2035
824348-AR-7	Sherwin-Williams Co Nt	08/01/2025	Various	X X X	1,000,000	1,000,000	999,410	999,960	0	40	0	40	0	1,000,000	0	0	0	34,500	08/01/2025
824348-BD-7	Sherwin-Williams Co Sr Nt	02/01/2025	Maturity	X X X	1,000,000	1,000,000	999,200	999,990	0	10	0	10	0	1,000,000	0	0	0	16,500	02/01/2025
82967N-BA-5	Sirius XM Radio Nt 5.000% 08/01/27	07/25/2025	Various	X X X	2,770,824	2,800,000	2,822,875	2,802,000	0	(1,962)	0	(1,962)	0	2,800,038	0	(29,214)	(29,214)	138,833	08/01/2027
83001A-AD-4	Six Flags Entertainment Nt	12/17/2025	Various	X X X	2,872,500	3,000,000	2,977,440	2,981,217	0	2,310	0	2,310	0	2,983,527	0	(111,027)	(111,027)	237,438	05/15/2031
83007C-AE-2	South Bow Nt 5.584% 10/01/34	08/11/2025	Tax Free Exchange	X X X	6,044,249	6,000,000	6,046,920	6,046,135	0	(1,886)	0	(1,886)	0	6,044,249	0	0	0	198,232	10/01/2034
83007C-AG-7	South Bow Nt 6.176% 10/01/54	08/11/2025	Various	X X X	4,440,219	4,450,000	4,439,376	4,439,684	0	535	0	535	0	4,440,219	0	0	0	162,609	10/01/2054
832696-AK-4	J. M. Smucker Company Nt	03/15/2025	Maturity	X X X	2,000,000	2,000,000	2,005,380	2,000,137	0	(137)	0	(137)	0	2,000,000	0	0	0	35,000	03/15/2025
83444M-AG-6	Solventum Corp Nt 5.600% 03/23/34	01/02/2025	Tax Free Exchange	X X X	1,998,863	2,000,000	1,998,660	1,998,863	0	0	0	0	0	1,998,863	0	0	0	0	03/23/2034
83444M-AJ-0	Solventum Corp Nt 5.900% 04/30/54	01/02/2025	Various	X X X	3,983,961	4,000,000	3,983,000	3,983,960	0	1	0	1	0	3,983,961	0	0	0	0	04/30/2054
842587-CW-5	Southern Co Nt 4.250% 07/01/36	07/29/2025	Susquehanna	X X X	457,265	500,000	497,895	498,602	0	55	0	55	0	498,658	0	(41,393)	(41,393)	22,962	07/01/2036
842587-DP-9	Southern Co CB 3.875% 12/25/25	09/23/2025	Wells Fargo Investments	X X X	919,157	830,000	869,915	857,725	0	(20,599)	0	(20,599)	0	837,125	0	82,032	82,032	24,926	12/25/2025
844895-AW-2	Southwest Gas Corp Sr Nt	06/18/2025	Various	X X X	2,580,930	3,000,000	3,196,470	3,163,020	0	(2,748)	0	(2,748)	0	3,160,272	0	(579,342)	(579,342)	105,219	10/01/2043
853496-AD-9	Standard Industries Inc Nt	07/25/2025	Various	X X X	890,424	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(9,576)	(9,576)	43,090	01/15/2028
853496-AG-2	Standard Industries Inc Nt	11/21/2025	Various	X X X	431,982	450,000	447,188	448,072	0	281	0	281	0	448,354	0	(16,372)	(16,372)	26,742	07/15/2030
86205@-AA-8	Stonehenge Cap Fund MS-CAPCO Ser 2019B-1	10/20/2025	Redemption 100.0000	X X X	347,936	347,936	347,936	347,936	0	0	0	0	0	347,936	0	0	0	15,032	02/20/2027
86206@-AA-7	Stonehenge Cap Fd NV III CAPCO Ser 2020B	10/31/2025	Redemption 100.0000	X X X	647,055	647,055	647,055	647,055	0	0	0	0	0	647,055	0	0	0	22,333	07/31/2026
86208#-AA-3	Stonehenge Capital Fund CT Ser 2021B-1 S	12/15/2025	Redemption 100.0000	X X X	1,008	1,008	1,008	1,008	0	0	0	0	0	1,008	0	0	0	51	12/15/2030
86765L-AZ-0	Sunoco LP/Finance Corp Nt	11/21/2025	Various	X X X	723,085	750,000	751,500	750,680	0	(235)	0	(235)	0	750,445	0	(27,361)	(27,361)	33,638	04/30/2030
87264A-AV-7	T-Mobile USA Inc Nt 4.750% 02/01/28	05/19/2025	Various	X X X	232,281	232,500	233,575	232,670	0	(59)	0	(59)	0	232,611	0	(329)	(329)	8,866	02/01/2028
87264A-BT-1	T-Mobile USA Inc Nt 2.875% 02/15/31	10/27/2025	Goldman Sachs & Co	X X X	441,959	475,000	468,250	470,297	0	583	0	583	0	470,880	0	(28,921)	(28,921)	16,425	02/15/2031

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
87612B-BL-5	Targa Resources Partners Sr Nt	07/15/2025	Various	X X X	1,100,000	1,100,000	1,116,250	1,101,602	0	(1,602)	0	(1,602)	0	1,100,000	0	0	0	71,500	07/15/2027
879369-AF-3	Teleflex Inc Nt 4.625% 11/15/27	07/25/2025	Various	X X X	885,528	900,000	909,281	901,174	0	(767)	0	(767)	0	900,407	0	(14,879)	(14,879)	29,253	11/15/2027
883203-BW-0	Textron Nt 4.000% 03/15/26	12/31/2025	Call 100.0000	X X X	2,000,000	2,000,000	1,984,840	1,997,843	0	1,785	0	1,785	0	1,999,627	0	373	373	103,555	03/15/2026
88632Q-AE-3	Tibco Software Inc Nt 6.500% 03/31/29	11/21/2025	Various	X X X	1,850,111	1,850,000	1,581,875	1,655,267	0	34,892	0	34,892	0	1,690,159	0	159,952	159,952	138,288	03/31/2029
89055F-AC-7	TopBuild Corp Nt 4.125% 02/15/32	05/14/2025	Goldman Sachs & Co	X X X	113,243	125,000	126,250	125,810	0	(57)	0	(57)	0	125,753	0	(12,511)	(12,511)	3,867	02/15/2032
891906-AF-6	Global Payments Inc Sr Nt	08/18/2025	Various	X X X	1,625,195	1,625,000	1,627,835	1,626,100	0	(199)	0	(199)	0	1,625,902	0	(707)	(707)	51,824	06/01/2028
893830-BX-6	Transocean Offshore Nt	06/01/2025	Redemption 100.0000	X X X	(300,000)	(300,000)	(302,438)	(300,000)	0	6,859	0	6,859	0	(300,000)	0	0	0	(82,906)	02/15/2030
894164-AA-0	TRAVEL LEISURE CO Nt 4.500% 12/01/29	07/25/2025	Various	X X X	912,966	950,000	950,000	950,000	0	0	0	0	0	950,000	0	(37,035)	(37,035)	27,459	12/01/2029
896215-AH-3	Trimas Corp Nt 4.125% 04/15/29	11/21/2025	Various	X X X	484,215	500,000	502,500	500,688	0	(433)	0	(433)	0	500,254	0	(16,039)	(16,039)	21,235	04/15/2029
89668Q-AE-8	Trinseo Sr Nt 5.375% 09/01/25	01/17/2025	Call 100.0000	X X X	676,000	676,000	665,015	672,620	2,215	80	0	2,295	0	674,915	0	1,085	1,085	7,469	09/01/2025
89788N-AA-8	Truist Financial Group Nt	09/15/2025	Barclays Capital Inc.	X X X	999,770	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(230)	(230)	55,715	07/28/2033
902104-AC-2	Coherent Corp. Nt 5.000% 12/15/29	07/25/2025	Various	X X X	2,272,941	2,325,000	2,356,031	2,336,120	0	(4,049)	0	(4,049)	0	2,332,070	0	(59,130)	(59,130)	71,503	12/15/2029
902252-AB-1	Tyler Technologies Inc CB	09/29/2025	Jeffries & Company Inc	X X X	1,659,222	1,500,000	1,400,600	1,462,154	0	23,274	0	23,274	0	1,485,429	0	173,793	173,793	3,906	03/15/2026
902494-BK-8	Tyson Foods Inc Sr Nt 4.350% 03/01/29	08/18/2025	JP Morgan Securities Inc	X X X	498,990	500,000	499,910	499,962	0	5	0	5	0	499,967	0	(977)	(977)	21,025	03/01/2029
907818-DY-1	Union Pacific Corp Nt 3.250% 01/15/25	01/15/2025	Various	X X X	2,000,000	2,000,000	1,993,380	1,999,972	0	28	0	28	0	2,000,000	0	0	0	32,500	01/15/2025
90783X-AA-9	Union Pacific RR Ser 07-3 Nt	07/15/2025	Redemption 99.6793	X X X	55,514	55,693	55,693	55,693	0	(179)	0	(179)	0	55,514	0	0	0	3,490	01/02/2031
90932P-AA-6	United Airlines 14-1 A PTT	10/11/2025	Redemption 100.0000	X X X	5,289	5,289	5,289	5,289	0	0	0	0	0	5,289	0	0	0	159	04/11/2026
91135@-AE-5	United Power, Inc. Series 2024E First Mt	10/25/2025	Redemption 100.0000	X X X	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,508	04/25/2044
91135@-AF-2	United Power, Inc. Series 2024F First Mt	10/25/2025	Various	X X X	37,130	37,130	37,130	37,130	0	0	0	0	0	37,130	0	0	0	1,735	04/25/2054
911365-BG-8	United Rentals NA Inc Nt	07/25/2025	Various	X X X	2,236,104	2,250,000	2,257,313	2,251,060	0	(545)	0	(545)	0	2,250,515	0	(14,411)	(14,411)	109,951	01/15/2028
913017-BJ-7	Raytheon Technologies Corp Nt	12/17/2025	Susquehanna	X X X	1,572,150	1,500,000	1,488,540	1,493,903	0	435	0	435	0	1,494,339	0	77,811	77,811	91,575	05/01/2035
913017-BS-7	Raytheon Technologies Corp Nt	09/15/2025	Barclays Capital Inc.	X X X	1,068,920	1,000,000	1,244,360	1,184,023	0	(6,237)	0	(6,237)	0	1,177,787	0	(108,867)	(108,867)	52,408	04/15/2040
91324P-CQ-3	UnitedHealth Group Inc Nt	09/15/2025	Barclays Capital Inc.	X X X	498,565	500,000	499,940	499,958	0	2	0	2	0	499,960	0	(1,395)	(1,395)	27,043	07/15/2035
91529Y-AL-0	Unum Group Nt 3.875% 11/05/25	11/05/2025	Various	X X X	4,000,000	4,000,000	4,057,040	4,006,143	0	(6,143)	0	(6,143)	0	4,000,000	0	0	0	155,000	11/05/2025
91529Y-AN-6	Unum Group Nt 4.000% 06/15/29	09/15/2025	Barclays Capital Inc.	X X X	2,479,450	2,500,000	2,578,650	2,538,290	0	(6,038)	0	(6,038)	0	2,532,253	0	(52,803)	(52,803)	75,278	06/15/2029
918204-AR-9	VF Corp Nt 6.000% 10/15/33	11/21/2025	Various	X X X	4,333,905	4,500,000	4,534,290	4,517,054	0	(1,364)	0	(1,364)	0	4,515,690	0	(181,785)	(181,785)	299,250	10/15/2033
91832V-AA-2	VOC Escrow Ltd Nt 5.000% 02/15/28	07/25/2025	Morgan Stanley & Co Inc	X X X	99,209	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(791)	(791)	4,764	02/15/2028
91913Y-AS-9	Valero Energy Nt 3.650% 03/15/25	03/15/2025	Various	X X X	3,000,000	3,000,000	3,000,820	3,000,020	0	(20)	0	(20)	0	3,000,000	0	0	0	54,750	03/15/2025
92277G-AE-7	Ventas Realty LP Nt 3.500% 02/01/25	02/01/2025	Maturity	X X X	525,000	525,000	502,850	524,759	0	241	0	241	0	525,000	0	0	0	9,188	02/01/2025
92535U-AB-0	Vertiv Group Corp Nt 4.125% 11/15/28	07/25/2025	Various	X X X	1,410,925	1,450,000	1,454,531	1,451,797	0	(516)	0	(516)	0	1,451,282	0	(40,357)	(40,357)	40,780	11/15/2028
92537R-AA-7	Vertical US Newco Inc Nt	07/25/2025	Morgan Stanley & Co Inc	X X X	996,220	1,000,000	1,004,375	1,000,524	0	(524)	0	(524)	0	1,000,000	0	(3,780)	(3,780)	54,396	07/15/2027
925550-AF-2	Viavi Solutions Inc Nt	05/14/2025	Goldman Sachs & Co	X X X	182,438	200,000	201,625	200,600	0	(123)	0	(123)	0	200,477	0	(18,039)	(18,039)	4,667	10/01/2029
92838@-AA-1	Vista Ridge LLC Senior Secured Note	12/31/2025	Various	X X X	165,981	165,981	165,981	165,981	0	0	0	0	0	165,981	0	0	0	38,058	10/14/2049
92940P-AD-6	WRKCO Inc Sr Nt 4.900% 03/15/29	05/19/2025	Various	X X X	951,501	950,000	949,535	949,749	0	21	0	21	0	949,770	0	1,731	1,731	31,680	03/15/2029
931422-AK-5	Walgreen Co Nt 4.400% 09/15/42	03/11/2025	JP Morgan Securities Inc	X X X	2,700,000	3,000,000	2,599,500	2,678,962	0	2,116	0	2,116	0	2,681,078	0	18,922	18,922	64,900	09/15/2042
931427-AB-4	Walgreens Boots Alliance Inc Nt	07/18/2025	JP Morgan Securities Inc	X X X	2,955,000	3,000,000	3,250,860	3,175,299	0	(8,721)	0	(8,721)	0	3,166,577	0	(211,577)	(211,577)	91,125	11/18/2034
931427-AC-2	Walgreens Boots Alliance Inc Sr Nt	07/02/2025	Various	X X X	4,297,500	4,500,000	4,297,500	4,465,266	0	526	168,293	(167,767)	0	4,297,500	0	0	0	135,000	11/18/2044
94973V-BF-3	Elevance Health Sr Nt 5.100% 01/15/44	06/23/2025	Various	X X X	909,930	1,000,000	1,069,090	1,058,132	0	(929)	0	(929)	0	1,057,203	0	(147,273)	(147,273)	48,025	01/15/2044
94974B-GL-8	Wells Fargo & Co Nt 4.300% 07/22/27	08/18/2025	JP Morgan Securities Inc	X X X	1,127,070	1,125,000	1,196,291	1,143,820	0	(4,503)	0	(4,503)	0	1,139,318	0	(12,248)	(12,248)	52,003	07/22/2027
94974B-GP-9	Wells Fargo & Co Sr Nt	09/29/2025	Maturity	X X X	3,000,000	3,000,000	2,988,570	2,998,872	0	1,129	0	1,129	0	3,000,000	0	0	0	106,500	09/29/2025
95041A-AD-0	Welltower OP LLC CB 3.125% 07/15/29	09/15/2025	Various	X X X	2,544,181	1,850,000	2,104,060	2,087,885	0	(27,923)	0	(27,923)	0	2,059,962	0	484,219	484,219	57,452	07/15/2029
958102-AM-7	Western Digital Corp Nt	04/14/2025	Call 100.0000	X X X	786,000	786,000	786,000	786,000	0	0	0	0	0	786,000	0	0	0	24,786	02/15/2026
958254-AH-7	Western Gas Partners Sr Nt	09/22/2025	Various	X X X	833,366	835,000	830,282	833,272	0	338	0	338	0	833,610	0	(244)	(244)	37,385	03/01/2028
960386-AM-2	Wabtec Sr Nt 4.700% 09/15/28	08/18/2025	Various	X X X	2,405,001	2,400,000	2,400,864	2,400,368	0	(40)	0	(40)	0	2,400,328	0	4,673	4,673	82,576	09/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
96145D-AD-7	Westrock Co Sr Nt 3.375% 09/15/27	12/04/2025	Call 100.0000	X X X	4,500,000	4,500,000	4,498,020	4,499,426	0	190	0	190	0	4,499,616	0	384	384	185,203	09/15/2027
963320-AT-3	Whirlpool Corp Nt 3.700% 05/01/25	05/01/2025	Various	X X X	5,500,000	5,500,000	5,692,610	5,507,373	0	(7,373)	0	(7,373)	0	5,500,000	0	0	0	101,750	05/01/2025
963320-AW-6	Whirlpool Corp Sr Nt 4.750% 02/26/29	07/25/2025	Various	X X X	3,448,795	3,500,000	3,458,350	3,480,241	0	2,491	0	2,491	0	3,482,732	0	(33,937)	(33,937)	153,319	02/26/2029
96926J-AC-1	William Carter Nt 5.625% 03/15/27	07/25/2025	Various	X X X	2,480,600	2,512,000	2,569,669	2,512,000	0	0	0	0	0	2,512,000	0	(31,400)	(31,400)	122,853	03/15/2027
969457-BX-7	Williams Cos Inc/The Nt	10/27/2025	Various	X X X	1,424,665	1,500,000	1,492,425	1,495,425	0	467	0	467	0	1,495,893	0	(71,228)	(71,228)	41,465	11/15/2030
96949L-AC-9	Williams Partners LP Sr Nt	06/27/2025	Goldman Sachs & Co	X X X	437,383	485,000	513,940	509,478	0	(364)	0	(364)	0	509,114	0	(71,731)	(71,731)	19,582	09/15/2045
97181#-KV-4	Wilmington Tr Co Un Pacific RR 05-B Eq N	01/02/2025	Redemption 100.0000	X X X	121,849	121,849	121,849	121,849	0	0	0	0	0	121,849	0	0	0	5,563	11/30/2028
97181#-KY-8	Wilmington Tr Co Un Pacific RR 05-B Eq N	01/02/2025	Redemption 100.0000	X X X	69,867	69,867	69,867	69,867	0	0	0	0	0	69,867	0	0	0	3,202	12/29/2028
97181#-KZ-5	Wilmington Tr Co Un Pacific RR 05-B Eq N	01/02/2025	Redemption 100.0000	X X X	50,393	50,393	50,393	50,393	0	0	0	0	0	50,393	0	0	0	2,236	07/02/2028
97181#-LA-9	Wilmington Tr Co Un Pacific RR 05-B Eq N	01/02/2025	Redemption 100.0000	X X X	26,572	26,572	26,572	26,572	0	0	0	0	0	26,572	0	0	0	1,199	07/02/2028
978097-AG-8	Wolverine World Wide Nt	12/17/2025	Various	X X X	1,743,250	1,900,000	1,905,344	1,901,851	0	(1,085)	0	(1,085)	0	1,900,766	0	(157,516)	(157,516)	101,967	08/15/2029
980745-E#-6	Woodward Inc Sr Nt Ser L	11/15/2025	Various	X X X	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	117,853	11/15/2025
98388M-AD-9	XCEL Energy Inc Nt 4.600% 06/01/32	09/15/2025	Barclays Capital Inc.	X X X	998,110	1,000,000	999,640	999,751	0	20	0	20	0	999,771	0	(1,661)	(1,661)	36,417	06/01/2032
988498-AL-5	Yum! Brands Inc Nt 4.750% 01/15/30	11/21/2025	Various	X X X	896,310	900,000	994,500	958,778	0	(9,647)	0	(9,647)	0	949,131	0	(52,821)	(52,821)	55,575	01/15/2030
988498-AP-6	Yum! Brands Inc Nt 4.625% 01/31/32	05/14/2025	Goldman Sachs & Co	X X X	118,566	125,000	135,938	130,815	0	(602)	0	(602)	0	130,214	0	(11,648)	(11,648)	3,597	01/31/2032
988498-AR-2	Yum! Brands Inc Nt 5.375% 04/01/32	07/25/2025	Various	X X X	922,038	925,000	923,875	924,128	0	56	0	56	0	924,183	0	(2,146)	(2,146)	40,201	04/01/2032
98978V-AK-9	Zoetis Inc Nt 4.500% 11/13/25	05/19/2025	Bank of America Merrill Lynch	X X X	899,127	900,000	897,921	899,782	0	96	0	96	0	899,877	0	(750)	(750)	21,038	11/13/2025
98978V-AK-9	Zoetis Inc Nt 4.500% 11/13/25	09/17/2025	Call 100.0000	X X X	1,100,000	1,100,000	1,097,459	1,099,733	0	219	0	219	0	1,099,952	0	48	48	41,800	11/13/2025
008474-D*-6	Agnico Eagle Mines Limited Sr Nt Ser B	07/01/2025	Redemption 100.0000	X X X	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,208	06/29/2027
008474-D@-4	Agnico Eagle Mines Limited Sr Nt Ser C	07/01/2025	Various	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	123,915	06/29/2029
008474-E#-1	Agnico Eagle Mines Limited Sr Nt Ser C	09/29/2025	Various	X X X	4,536,900	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	241,872	04/05/2033
008474-E@-3	Agnico Eagle Mines Limited Sr Nt Ser B	09/29/2025	Call 100.9779	X X X	1,009,779	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,832	04/05/2030
097751-BT-7	Bombardier Inc Nt 7.875% 04/15/27	12/03/2025	Various	X X X	1,710,000	1,710,000	1,700,037	1,703,991	0	758	0	758	0	1,704,749	0	5,251	5,251	81,193	04/15/2027
124900-AD-3	CCL Industries Inc Nt 3.050% 06/01/30	10/27/2025	Goldman Sachs & Co	X X X	1,886,080	2,000,000	1,995,040	1,997,128	0	406	0	406	0	1,997,534	0	(111,454)	(111,454)	55,408	06/01/2030
14739L-AA-0	Cascades Inc/USA Inc Nt	06/13/2025	Call 100.0000	X X X	2,100,000	2,100,000	2,108,750	2,094,242	0	2,269	0	2,269	0	2,096,511	0	3,489	3,489	97,759	01/15/2026
448055-AP-8	Husky Energy Inc Nt 4.400% 04/15/29	08/18/2025	Various	X X X	2,977,432	3,010,000	3,008,164	3,009,186	0	110	0	110	0	3,009,297	0	(31,865)	(31,865)	111,838	04/15/2029
559222-AR-5	Magna Intl Inc Nt 4.150% 10/01/25	05/19/2025	Bank of America Merrill Lynch	X X X	1,123,099	1,125,000	1,127,430	1,125,113	0	(130)	0	(130)	0	1,124,982	0	(1,883)	(1,883)	29,698	10/01/2025
559222-AR-5	Magna Intl Inc Nt 4.150% 10/01/25	09/24/2025	Call 100.0000	X X X	1,375,000	1,375,000	1,377,970	1,375,138	0	(144)	0	(144)	0	1,374,994	0	6	6	55,953	10/01/2025
59151K-AL-2	Methanex Crp Nt 5.250% 12/15/29	11/21/2025	Various	X X X	4,469,435	4,500,000	4,498,605	4,499,027	0	138	0	138	0	4,499,165	0	(29,730)	(29,730)	196,438	12/15/2029
67077M-AD-0	Nutrien Ltd Sr Nt 3.000% 04/01/25	04/01/2025	Various	X X X	2,400,000	2,400,000	2,254,080	2,394,138	0	5,862	0	5,862	0	2,400,000	0	0	0	36,000	04/01/2025
683715-AD-8	OPEN TEXT/OPEN TEXT HOLD Nt	05/14/2025	Goldman Sachs & Co	X X X	139,863	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(10,137)	(10,137)	2,648	12/01/2029
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD Nt	05/14/2025	Goldman Sachs & Co	X X X	67,964	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(7,037)	(7,037)	1,409	12/01/2031
775109-CJ-8	Rogers Communication Nt	06/23/2025	Various	X X X	2,528,790	3,000,000	2,971,782	2,971,782	0	0	0	0	0	2,971,782	0	(442,992)	(442,992)	104,625	03/15/2042
884903-AY-1	Thomson Reuters Corp Nt	03/20/2025	Various	X X X	4,971,076	5,000,000	4,946,300	4,970,640	0	437	0	437	0	4,971,076	0	0	0	150,000	08/15/2035
884903-BV-6	Thomson Reuters Corp Nt	03/20/2025	Various	X X X	3,199,031	3,200,000	3,192,704	3,198,854	0	177	0	177	0	3,199,031	0	0	0	8,000	05/15/2026
89352H-AM-1	Trans-Canada Pipelines Nt	09/15/2025	Barclays Capital Inc.	X X X	982,480	1,000,000	997,261	998,435	0	98	0	98	0	998,533	0	(16,053)	(16,053)	48,177	03/01/2034
89352H-AT-6	Trans-Canada Pipelines Nt	05/19/2025	Bank of America Merrill Lynch	X X X	1,000,330	1,000,000	995,810	999,461	0	197	0	197	0	999,657	0	673	673	41,302	01/15/2026
89352H-AT-6	Trans-Canada Pipelines Nt	11/24/2025	Call 100.0000	X X X	5,000,000	5,000,000	4,979,050	4,997,304	0	2,324	0	2,324	0	4,999,628	0	372	372	331,094	01/15/2026
92660F-AN-4	Vidtron LTD/Vidtron LTEE Nt	10/27/2025	Various	X X X	515,642	530,000	536,144	531,904	0	(1,067)	0	(1,067)	0	530,837	0	(15,195)	(15,195)	16,704	06/15/2029
C5793#-AF-0	McCain Finance (Canada) Ltd Sr Gtd Nt	11/20/2025	Various	X X X	9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	365,400	11/20/2025
00203Q-AE-7	AP Moller-Maersk A/S Nt	08/18/2025	JP Morgan Securities Inc	X X X	2,016,460	2,000,000	1,987,760	1,993,846	0	797	0	797	0	1,994,643	0	21,817	21,817	59,750	06/20/2029
00205G-AB-3	APT Pipelines Nt 4.200% 03/23/25	03/23/2025	Various	X X X	3,000,000	3,000,000	2,996,850	2,999,915	0	85	0	85	0	3,000,000	0	0	0	63,000	03/23/2025
00774M-AZ-8	AerCap Ireland Capital Nt	06/26/2025	Wells Fargo Investments	X X X	1,189,680	1,500,000	1,351,120	1,358,868	0	2,044	0	2,044	0	1,360,913	0	(171,233)	(171,233)	38,179	10/29/2041
034863-AU-4	Anglo American Sr Nt 4.500% 03/15/28	08/18/2025	Various	X X X	2,504,650	2,500,000	2,488,650	2,495,798	0	777	0	777	0	2,496,575	0	8,075	8,075	104,375	03/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
035242-AM-8	Anheuser-Busch Inbev Finance Nt	09/15/2025	Barclays Capital Inc.	X X X	1,995,680	2,000,000	1,980,900	1,987,284	0	630	0	630	0	1,987,914	0	7,766	7,766	105,750	02/01/2036
046353-AL-2	AstraZeneca PLC Sr Nt 3.375% 11/16/25	11/16/2025	Maturity	X X X	2,875,000	2,875,000	2,853,811	2,872,599	0	2,401	0	2,401	0	2,875,000	0	0	0	97,031	11/16/2025
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt	09/30/2025	Various	X X X	230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	7,281	09/30/2030
05523U-AP-5	BAE Systems Holdings Inc Nt	05/19/2025	Bank of America Merrill Lynch	X X X	268,853	270,000	266,814	269,640	0	143	0	143	0	269,783	0	(930)	(930)	4,476	12/15/2025
05523U-AP-5	BAE Systems Holdings Inc Nt	12/15/2025	Maturity	X X X	2,830,000	2,830,000	2,885,681	2,834,756	0	(4,756)	0	(4,756)	0	2,830,000	0	0	0	108,955	12/15/2025
055262-A#-6	BASF SE Sr Nt Ser A 3.890% 12/11/25	12/11/2025	Maturity	X X X	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,900	12/11/2025
05565E-H#-5	BMW US Capital LLC Sr Nt Ser B	02/18/2025	Various	X X X	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	99,000	02/18/2025
05971U-2A-4	Banco de Credito del Peru Nt	01/11/2025	Various	X X X	1,305,000	1,305,000	1,250,227	1,303,917	0	1,083	0	1,083	0	1,305,000	0	0	0	17,618	01/11/2025
067316-AF-6	Bacardi Ltd Sr Nt 4.700% 05/15/28	09/22/2025	Various	X X X	1,259,685	1,250,000	1,246,013	1,248,460	0	287	0	287	0	1,248,747	0	10,938	10,938	46,935	05/15/2028
07274N-AX-1	Bayer US Finance II LLC Sr Nt	04/15/2025	Maturity	X X X	3,500,000	3,500,000	3,255,665	3,488,335	0	11,665	0	11,665	0	3,500,000	0	0	0	49,875	04/15/2025
10510K-AC-1	Brambles USA Inc Nt 4.125% 10/23/25	05/19/2025	Bank of America Merrill Lynch	X X X	897,228	900,000	897,813	899,788	0	99	0	99	0	899,887	0	(2,659)	(2,659)	21,347	10/23/2025
10510K-AC-1	Brambles USA Inc Nt 4.125% 10/23/25	07/25/2025	Call 100.0000	X X X	3,100,000	3,100,000	3,092,467	3,099,271	0	505	0	505	0	3,099,776	0	224	224	96,617	10/23/2025
12626P-AM-5	CRH America Inc Nt 3.875% 05/18/25	05/18/2025	Various	X X X	2,000,000	2,000,000	2,005,246	2,000,072	0	(72)	0	(72)	0	2,000,000	0	0	0	38,750	05/18/2025
12636Y-AD-4	CRH America Finance Inc Sr Nt	06/30/2025	MarketAxess	X X X	419,175	500,000	493,270	494,102	0	72	0	72	0	494,173	0	(74,998)	(74,998)	16,688	04/04/2048
12656*-AH-5	CSLB Holdings Inc Gtd Sr Nt Ser H	03/26/2025	Various	X X X	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,200	03/26/2025
2027A0-JZ-3	Commonwealth Bank Australia Sr Nt	08/18/2025	Various	X X X	2,343,397	2,350,000	2,348,261	2,349,368	0	118	0	118	0	2,349,486	0	(6,089)	(6,089)	84,776	03/16/2028
233851-CB-8	Mercedes-Benz Fin NA Sr Nt	05/19/2025	Bank of America Merrill Lynch	X X X	1,345,856	1,350,000	1,343,804	1,349,571	0	278	0	278	0	1,349,849	0	(3,994)	(3,994)	37,669	08/03/2025
233851-CB-8	Mercedes-Benz Fin NA Sr Nt	08/03/2025	Maturity	X X X	1,650,000	1,650,000	1,642,427	1,649,476	0	524	0	524	0	1,650,000	0	0	0	57,750	08/03/2025
233851-DT-8	Mercedes-Benz Fin NA Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	896,724	900,000	897,831	898,988	0	143	0	143	0	899,131	0	(2,407)	(2,407)	38,378	02/22/2029
268317-AP-9	Electricite De France Nt	09/15/2025	Barclays Capital Inc.	X X X	1,000,350	1,000,000	979,020	986,241	0	697	0	697	0	986,938	0	13,412	13,412	43,938	10/13/2035
314890-AB-0	Ferguson Finance PLC Nt	10/27/2025	Various	X X X	3,303,651	3,450,000	3,463,369	3,457,491	0	(1,142)	0	(1,142)	0	3,456,349	0	(152,698)	(152,698)	101,535	06/02/2030
314890-AD-6	Ferguson Finance PLC Nt	04/22/2025	JP Morgan Securities Inc	X X X	1,903,860	2,000,000	2,005,252	2,004,001	0	(151)	0	(151)	0	2,003,850	0	(99,990)	(99,990)	47,275	04/20/2032
40049J-AV-9	Grupo Televisa S.A. Nt	03/18/2025	Various	X X X	2,520,000	2,520,000	2,588,015	2,521,266	0	(1,266)	0	(1,266)	0	2,520,000	0	0	0	83,475	03/18/2025
47010B-AF-1	Jaguar Land Rover Automotive Nt	07/25/2025	Various	X X X	1,774,206	1,800,000	1,756,125	1,785,260	0	2,893	0	2,893	0	1,788,154	0	(13,948)	(13,948)	66,825	10/01/2027
50587K-AA-9	Holcim Finance US LLC Nt	06/16/2025	Various	X X X	5,517,067	5,500,000	5,604,730	5,524,534	0	(7,467)	0	(7,467)	0	5,517,067	0	0	0	110,000	09/22/2026
582839-AF-3	Mead Johnson Nutrition Co Nt	12/31/2025	Various	X X X	3,573,600	3,200,000	3,492,736	3,469,324	0	(12,507)	0	(12,507)	0	3,456,817	0	(256,817)	(256,817)	593,867	11/01/2039
582839-AH-9	Mead Johnson Nutrition Co Nt	11/15/2025	Maturity	X X X	500,000	500,000	501,884	500,149	0	(149)	0	(149)	0	500,000	0	0	0	20,625	11/15/2025
606822-CR-3	Mitsubishi UFJ Fin Group Nt	05/08/2025	Various	X X X	3,043,020	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	43,020	43,020	107,616	09/13/2033
62947Q-BC-1	NXP BV/NXP Funding LLC Sr Nt	05/19/2025	Various	X X X	1,988,493	1,950,000	1,956,065	1,952,678	0	(237)	0	(237)	0	1,952,440	0	36,053	36,053	48,647	12/01/2028
641062-AL-8	Nestle Holdings Inc Sr Nt	10/27/2025	Various	X X X	2,769,900	3,000,000	2,967,930	2,975,432	0	1,125	0	1,125	0	2,976,557	0	(206,657)	(206,657)	128,050	09/24/2038
69033C-AD-1	Oversea-Chinese Banking Nt	09/10/2025	Various	X X X	2,625,000	2,625,000	2,434,680	2,467,343	0	17,655	0	17,655	0	2,484,997	0	140,003	140,003	48,090	09/10/2030
714264-AK-4	Pernod Ricard SA Nt 5.500% 01/15/42	06/23/2025	Various	X X X	948,640	1,000,000	1,125,160	1,102,750	0	(1,935)	0	(1,935)	0	1,100,815	0	(152,175)	(152,175)	51,792	01/15/2042
714295-AA-0	Perrigo Finance Unlimited Nt	05/14/2025	Goldman Sachs & Co	X X X	781,640	1,000,000	1,136,211	1,120,649	0	(1,528)	0	(1,528)	0	1,119,122	0	(337,482)	(337,482)	20,417	12/15/2044
71429M-AC-9	Perrigo Finance Unlimited Nt	07/25/2025	Various	X X X	5,394,400	5,500,000	5,474,200	5,484,897	0	1,462	0	1,462	0	5,486,359	0	(91,959)	(91,959)	166,940	06/15/2030
74949L-AE-2	RELX Capital Inc Nt 4.750% 05/20/32	04/22/2025	U.S. Bancorp Investments	X X X	975,510	1,000,000	991,210	993,119	0	242	0	242	0	993,361	0	(17,851)	(17,851)	20,188	05/20/2032
780641-AH-9	Koninklijke KPN NV Nt 8.375% 10/01/30	12/18/2025	JP Morgan Securities Inc	X X X	5,852,150	5,000,000	6,590,750	5,764,140	0	(112,869)	0	(112,869)	0	5,651,271	0	200,879	200,879	509,479	10/01/2030
7846EL-AD-9	SPCM SA Nt 3.125% 03/15/27	07/25/2025	Various	X X X	192,570	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(7,430)	(7,430)	5,434	03/15/2027
7846EL-AE-7	SPCM SA Nt 3.375% 03/15/30	05/14/2025	Goldman Sachs & Co	X X X	182,668	200,000	201,688	200,712	0	(115)	0	(115)	0	200,597	0	(17,929)	(17,929)	4,500	03/15/2030
806213-AB-0	Scentre Group Trust Nt	02/12/2025	Various	X X X	4,000,000	4,000,000	3,992,600	3,999,901	0	99	0	99	0	4,000,000	0	0	0	70,000	02/12/2025
81180W-BE-0	Seagate HDD Cayman Nt 3.375% 07/15/31	07/15/2025	Tax Free Exchange	X X X	3,002,119	3,000,000	3,006,250	3,002,645	0	(526)	0	(526)	0	3,002,119	0	0	0	105,000	07/15/2031
81725W-AL-7	Sensata Technologies BV Nt	07/25/2025	Various	X X X	928,075	925,000	925,563	925,320	0	(63)	0	(63)	0	925,257	0	2,817	2,817	48,469	09/01/2030
822582-AD-4	Shell Intl Finance BV Nt	12/04/2025	Tax Free Exchange	X X X	10,573,869	9,019,000	11,276,816	10,652,912	0	(79,043)	0	(79,043)	0	10,573,869	0	0	0	296,500	12/15/2038
83272G-AB-7	Smurfit Kappa Treasury Nt	05/23/2025	Various	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	86,655	04/03/2054
874060-AW-6	Takeda Pharmaceutical Sr Nt	05/19/2025	Various	X X X	2,427,044	2,400,000	2,389,920	2,395,463	0	391	0	391	0	2,395,854	0	31,191	31,191	56,056	11/26/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
87969N-AD-7	Telstra Corp LTD Nt 3.125% 04/07/25	04/07/2025	Maturity	X X X	1,200,000	1,200,000	1,197,960	1,199,938	0	62	0	62	0	1,200,000	0	0	0	18,750	04/07/2025
902613-AT-5	UBS Group AG Nt 4.990% 08/05/33	04/22/2025	JP Morgan Securities Inc	X X X	964,420	1,000,000	997,590	998,011	0	58	0	58	0	998,069	0	(33,649)	(33,649)	35,747	08/05/2033
92213H-AA-0	Varanasi Aurangabad Nh-2 Tollw Nt	09/05/2025	Redemption 100.0000	X X X	1,288	1,288	1,288	0	0	0	0	0	0	1,288	0	0	0	15,193	02/28/2034
92838*-AA-3	Vista Pass Through Trust 2022 Pass Throu	10/05/2025	Various	X X X	593,656	593,656	593,656	593,656	0	0	0	0	0	593,656	0	0	0	30,499	10/05/2030
92857W-BL-3	Vodafone Group Nt 5.000% 05/30/38	09/15/2025	Barclays Capital Inc.	X X X	995,560	1,000,000	1,134,430	1,106,419	0	(4,329)	0	(4,329)	0	1,102,090	0	(106,530)	(106,530)	39,722	05/30/2038
928668-AU-6	Volkswagen Group America Sr Nt	08/18/2025	Various	X X X	2,176,979	2,175,000	2,150,640	2,164,174	0	1,634	0	1,634	0	2,165,807	0	11,172	11,172	79,206	11/13/2028
980236-AM-5	Woodside Petroleum Ltd Nt	03/05/2025	Various	X X X	5,250,000	5,250,000	5,253,715	5,249,961	0	39	0	39	0	5,250,000	0	0	0	95,813	03/05/2025
984851-AF-2	Yara Intl ASA Sr Nt 4.750% 06/01/28	08/18/2025	Various	X X X	1,455,728	1,450,000	1,447,123	1,448,862	0	197	0	197	0	1,449,059	0	6,669	6,669	49,360	06/01/2028
984851-AG-0	Yara Intl ASA Nt 3.148% 06/04/30	10/27/2025	Various	X X X	2,314,638	2,450,000	2,450,000	2,450,000	0	0	0	0	0	2,450,000	0	(135,363)	(135,363)	69,413	06/04/2030
G39801-AB-4	Goodman HK Finance Nt 3.000% 07/22/30	08/04/2025	Various	X X X	2,610,000	2,610,000	2,207,385	2,261,258	0	32,049	0	32,049	0	2,293,307	0	316,693	316,693	80,910	07/22/2030
G3R238-AD-5	Galaxy Pipeline Assets Nt	09/30/2025	Various	X X X	158,460	158,460	126,373	113,585	0	30,839	0	30,839	0	158,460	0	0	0	2,377	09/30/2040
G5147*-AC-0	Johnson Matthey PLC Sr Nt Ser C	06/05/2025	Various	X X X	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	235,500	06/05/2025
G6515#-AC-8	John Wood Group PLC Sr Nt Ser C	12/03/2025	Tax Free Exchange	X X X	1,608,470	1,608,470	1,608,470	1,608,470	0	0	0	0	0	1,608,470	0	0	0	85,535	08/13/2026
G6515#-AK-0	John Wood Group PLC Ser C Sr Nt	12/03/2025	Tax Free Exchange	X X X	1,838,251	1,838,251	1,838,251	1,838,251	0	0	0	0	0	1,838,251	0	0	0	132,996	07/02/2029
G6515#-AL-8	John Wood Group PLC Ser D Sr Nt	12/03/2025	Various	X X X	1,608,470	1,608,470	1,608,470	1,608,470	0	0	0	0	0	1,608,470	0	0	0	118,655	07/02/2031
G8611L-BA-7	Swire Pacific Financing Ltd Nt	09/21/2025	Various	X X X	650,000	650,000	627,140	642,761	0	7,239	0	7,239	0	650,000	0	0	0	25,188	09/21/2025
G8878S-AC-7	Tingyi Holding Corp Nt	09/24/2025	Various	X X X	695,000	695,000	636,011	675,271	0	19,729	0	19,729	0	695,000	0	0	0	11,294	09/24/2025
L7909C-AA-5	Raizen Fuels Finance Nt	02/27/2025	Various	X X X	1,500,606	1,495,000	1,468,825	1,479,014	0	1,156	0	1,156	0	1,480,170	0	14,830	14,830	53,367	01/20/2027
M73020-AA-3	NBK Tier 2 Ltd Nt 2.500% 11/24/30	11/24/2025	Various	X X X	3,140,000	3,140,000	2,933,375	2,961,639	0	24,685	0	24,685	0	2,986,324	0	153,676	153,676	78,499	11/24/2030
N29505-AB-5	Embraer Netherlands Finance BV Nt	10/07/2025	Call 105.2460	X X X	1,289,264	1,225,000	1,332,188	1,327,762	0	(13,112)	0	(13,112)	0	1,314,649	0	(89,649)	(89,649)	227,699	07/28/2030
N72482-AV-9	QIAGEN NV CB 2.500% 09/10/31	09/29/2025	Jeffries & Company Inc	X X X	2,439,300	2,400,000	2,395,200	2,395,331	0	497	0	497	0	2,395,827	0	43,473	43,473	63,237	09/10/2031
P0R80B-AG-7	Sitios LatinoAmerica Nt	12/16/2025	Various	X X X	3,296,486	3,545,000	3,236,386	3,266,695	0	29,791	0	29,791	0	3,296,486	0	0	0	231,828	04/04/2032
P1507S-AH-0	Banco Santander Mexico SA Inst Nt	01/28/2025	Various	X X X	1,226,368	1,225,000	1,213,736	1,222,851	0	547	0	547	0	1,223,398	0	1,602	1,602	19,842	04/17/2025
P2400P-AA-7	Kallpa Generacion SA Nt	09/11/2025	Various	X X X	3,134,375	3,125,000	2,944,745	2,987,828	0	34,261	0	34,261	0	3,022,089	0	102,911	102,911	147,233	08/16/2027
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2	07/12/2025	Redemption 100.0000	X X X	111,761	111,761	111,761	111,761	0	0	0	0	0	111,761	0	0	0	3,621	01/12/2034
Q3079#-AF-5	Dalrymple Bay Finance Pty Ltd Series 202	12/11/2025	Redemption 100.0000	X X X	5,500,000	5,500,000	4,758,380	4,884,598	0	615,402	0	615,402	0	5,500,000	0	0	0	235,402	12/02/2030
Q3189*-AE-9	Dexus Funds Management Ltd Sr Gtd Nt Ser	02/19/2025	Various	X X X	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	92,600	02/19/2025
Q3393*-AH-4	ElectraNet Pty Ltd Sr Sec Ser B Nt	05/15/2025	Various	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	55,650	05/15/2025
U37786-AA-5	Glencore Funding LLC CB	01/28/2025	HSBC Securities USA Inc	X X X	1,583,816	1,600,000	1,575,742	1,598,486	0	312	0	312	0	1,598,798	0	(14,948)	(14,948)	0	03/27/2025
Y4760J-AC-7	Kia Corp Nt 2.375% 02/14/25	02/14/2025	Various	X X X	335,000	335,000	318,474	333,874	0	1,126	0	1,126	0	335,000	0	0	0	3,978	02/14/2025
0089999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)				927,717,868	931,469,625	936,703,329	934,618,689	2,215	275,963	1,815,245	(1,537,067)	0	933,151,943	0	(6,257,885)	(6,257,885)	33,516,667	X X X
233051-43-2	Xtrackers USD High Yield Corpo High Yiel	02/03/2025	RBC Capital Markets	0.000	11,919	0	12,015	11,834	180	0	0	180	0	12,015	0	(95)	(95)	65	
46138G-50-8	Invesco Senior Loan ETF	01/10/2025	RBC Capital Markets	0.000	43,771	0	43,944	43,720	223	0	0	223	0	43,944	0	(173)	(173)	0	
92206C-40-9	Vanguard Short-Term Corp Bond ETF	02/03/2025	RBC Capital Markets	0.000	242,952	0	245,022	242,845	2,177	0	0	2,177	0	245,022	0	(2,070)	(2,070)	89	
92206C-87-0	Vanguard Int-Term Corp Bond ETF	09/25/2025	RBC Capital Markets	0.000	578,442	0	569,541	314,578	(4,609)	0	0	(4,609)	0	569,541	0	8,902	8,902	3,452	
0149999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value				877,084	0	870,522	612,977	(2,029)	0	0	(2,029)	0	870,522	0	6,564	6,564	3,606	X X X
015271-AN-9	Alexandria Real Estate Eqtys Sr Nt	08/18/2025	Various	X X X	1,454,481	1,450,000	1,451,317	1,450,696	0	(73)	0	(73)	0	1,450,623	0	3,858	3,858	77,237	07/01/2030
015271-AQ-2	Alexandria Real Estate Eqtys Nt	09/15/2025	Barclays Capital Inc.	X X X	265,047	300,000	299,847	299,874	0	2	0	2	0	299,876	0	(34,829)	(34,829)	13,378	04/15/2049
10112R-BA-1	Boston Prop LP Sr Nt 4.500% 12/01/28	08/18/2025	Various	X X X	1,080,486	1,085,000	1,081,105	1,083,268	0	259	0	259	0	1,083,527	0	(3,040)	(3,040)	34,991	12/01/2028
25389J-AX-4	Digital Realty Trust LP CB	09/26/2025	Various	X X X	1,409,823	1,335,000	1,351,376	1,350,954	0	(2,323)	0	(2,323)	0	1,348,630	0	61,193	61,193	21,364	11/15/2029

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
26884U-AD-1	EPR Properties Sr Nt 4.500% 06/01/27	09/22/2025	Various	X X X	474,339	475,000	473,069	474,454	0	148	0	148	0	474,602	0	(263)	(263)	16,381	06/01/2027
29717P-AP-2	Essex Portfolio LP Nt 3.500% 04/01/25	04/01/2025	Various	X X X	4,050,000	4,050,000	4,039,754	4,049,705	0	295	0	295	0	4,050,000	0	0	0	70,875	04/01/2025
29717P-BA-4	Essex Portfolio LP Nt 5.500% 04/01/34	12/17/2025	Various	X X X	4,145,640	4,000,000	3,993,740	3,994,270	0	471	0	471	0	3,994,741	0	150,899	150,899	267,056	04/01/2034
40414L-AN-9	Healthpeak Properites Nt	06/01/2025	Maturity	X X X	2,500,000	2,500,000	2,444,750	2,497,101	0	2,899	0	2,899	0	2,500,000	0	0	0	50,000	06/01/2025
42217K-BB-1	Health Care REIT Nt 5.125% 03/15/43	09/15/2025	Various	X X X	865,611	900,000	936,171	931,568	0	(812)	0	(812)	0	930,756	0	(65,145)	(65,145)	46,253	03/15/2043
431282-AQ-5	Highwoods Realty Nt 4.125% 03/15/28	08/18/2025	JP Morgan Securities Inc	X X X	294,507	300,000	296,454	298,703	0	241	0	241	0	298,944	0	(4,437)	(4,437)	11,481	03/15/2028
55342U-AH-7	MPT Oper Ptnrship/Finl Nt	09/04/2025	Various	X X X	1,719,000	1,800,000	1,809,000	1,801,047	0	(900)	0	(900)	0	1,800,147	0	(81,147)	(81,147)	80,000	10/15/2027
55342U-AM-6	MPT Oper Ptnrship/Finl Nt	12/17/2025	Goldman Sachs & Co	X X X	723,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(276,250)	(276,250)	44,042	03/15/2031
74340X-BU-4	Prologis LP Nt 3.250% 06/30/26	11/20/2025	Call 100.0000	X X X	1,500,000	1,500,000	1,494,246	1,497,802	0	1,290	0	1,290	0	1,499,092	0	908	908	43,333	06/30/2026
74340X-BX-8	Prologis LP Nt 4.000% 09/15/28	08/18/2025	JP Morgan Securities Inc	X X X	946,447	950,000	943,445	945,748	0	677	0	677	0	946,425	0	22	22	35,256	09/15/2028
75884R-AX-1	Regency Centers LP Sr Nt	08/18/2025	Various	X X X	737,514	740,000	739,245	739,726	0	51	0	51	0	739,777	0	(2,264)	(2,264)	28,320	03/15/2028
92277G-AM-9	Ventas Realty LP Sr Nt	08/18/2025	JP Morgan Securities Inc	X X X	1,412,631	1,425,000	1,414,070	1,421,067	0	740	0	740	0	1,421,807	0	(9,176)	(9,176)	55,100	03/01/2028
92277G-AZ-0	Ventas Realty LP CB 3.750% 06/01/26	09/26/2025	Various	X X X	4,875,308	3,870,000	4,041,814	3,973,121	0	(25,135)	0	(25,135)	0	3,947,987	0	927,321	927,321	67,130	06/01/2026
939653-A*-2	Washington REIT (DBA Elme Comm Senior No	11/12/2025	Redemption 100.0000	X X X	7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	341,850	12/29/2030
939671-AA-1	Elme Communities MTN 7.250% 02/25/28	12/15/2025	Various	X X X	2,185,100	2,000,000	1,798,480	1,950,379	0	13,743	0	13,743	0	1,964,122	0	35,878	35,878	330,100	02/25/2028
806213-AD-6	Scentre Group Trust Nt	10/28/2025	Various	X X X	2,583,000	2,583,000	2,578,536	2,582,594	0	406	0	406	0	2,583,000	0	0	0	83,948	10/28/2025
Q3189*-AB-5	Dexus Funds Management Ltd Sr Gtd Nt Ser	07/09/2025	Various	X X X	1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	60,520	07/09/2025
Q8773@-AE-8	Stockland Trust Mgmt Ltd Ser A Gtd Sr Nt	08/13/2025	Various	X X X	8,150,000	8,150,000	8,150,000	8,150,000	0	0	0	0	0	8,150,000	0	0	0	305,675	08/13/2025
0169999999	Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps - Closed End Funds & REITS (Unaffiliated)				50,572,684	49,613,000	49,536,419	49,692,077	0	(8,021)	0	(8,021)	0	49,684,056	0	703,528	703,528	2,084,290	X X X
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/45	01/01/2025	Various	X X X	4,171	6,613,000	1	4	4,167	0	0	4,167	0	4,171	0	0	0	0	10/17/2045
05948X-UH-2	BOAMS 2003-8 3B1 4.750% 02/28/25	01/01/2025	Security Withdraw	X X X	0	19,945	0	0	0	0	0	0	0	0	0	0	0	79	02/28/2025
07384M-VX-7	BSARM 2003-4 B2 6.725% 07/25/33	01/01/2025	Security Withdraw	X X X	68,462	87,528	68,457	68,462	0	0	0	0	0	68,462	0	0	0	493	07/25/2033
126671-ZS-8	CWL 2003-S1 M1 5.081% 12/25/32	01/01/2025	Security Withdraw	X X X	356	1,004	1,007	356	0	0	0	0	0	356	0	0	0	4	12/25/2032
126673-UC-4	CWL 2004-15 MF6 4.267% 12/25/34	01/01/2025	Security Withdraw	X X X	0	1,673,697	0	0	0	0	0	0	0	0	0	0	0	5,970	12/25/2034
19423D-AD-2	CASL 2018-A C 5.500% 12/26/47	01/01/2025	Various	X X X	1,215,863	1,238,398	1,193,573	1,215,863	0	0	0	0	0	1,215,863	0	0	0	1,135	12/26/2047
22541Q-UP-5	CSFB 2003-AR24 3A1 6.735% 10/25/33	01/01/2025	Security Withdraw	X X X	42,001	41,964	39,656	42,001	0	0	0	0	0	42,001	0	0	0	236	10/25/2033
2254W0-KM-6	CSFB 2004-7 CB1 5.250% 11/25/34	01/01/2025	Various	X X X	2,102	15,414	2,478	2,102	0	0	0	0	0	2,102	0	0	0	67	11/25/2034
337925-BQ-3	FPLUS 1997-2 B1 7.930% 04/10/26	01/01/2025	Various	X X X	0	3,835	0	0	0	0	0	0	0	0	0	0	0	25	04/10/2026
36228F-K4-7	GSR 2004-3F B3 5.724% 02/25/34	01/01/2025	Security Withdraw	X X X	18	182,261	39,625	18	0	0	0	0	0	18	0	0	0	869	02/25/2034
36229R-JM-2	GSR 2003-1 B3 5.941% 03/25/33	01/01/2025	Various	X X X	25,290	38,955	37,996	25,290	0	0	0	0	0	25,290	0	0	0	194	03/25/2033
378961-AW-6	GMSL 2005-A B3 5.250% 04/25/32	01/01/2025	Security Withdraw	X X X	1	468,575	199,589	1	0	0	0	0	0	1	0	0	0	2,050	04/25/2032
378961-AX-4	GMSL 2005-A B4 5.250% 04/25/32	01/01/2025	Security Withdraw	X X X	1	456,017	245,046	1	0	0	0	0	0	1	0	0	0	1,995	04/25/2032
466247-FF-5	JPM Mortgage Trust 2004-S1 1B1	01/01/2025	Security Withdraw	X X X	0	128,121	0	0	0	0	0	0	0	0	0	0	0	534	09/25/2034
466247-MD-2	JPM Mortgage Trust 2005-A1 IB3	01/01/2025	Various	X X X	0	297,176	101,698	0	0	0	0	0	0	0	0	0	0	1,551	02/25/2035
55265W-DU-4	MSSTR 2005-2 B1 6.190% 10/25/32	01/01/2025	Various	X X X	203,820	366,013	111,093	203,820	0	0	0	0	0	203,820	0	0	0	1,888	10/25/2032
576435-AR-2	MARS 2004-2 NOTE 5.250% 11/28/33	01/01/2025	Security Withdraw	X X X	25,661	60,865	60,153	25,661	0	0	0	0	0	25,661	0	0	0	266	11/28/2033
576435-AV-3	MARS 2005-1 NOTE 5.000% 10/28/34	01/01/2025	Various	X X X	31	1,400	546	31	0	0	0	0	0	31	0	0	0	6	10/28/2034
0269999999	Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)				1,587,777	11,694,168	2,100,918	1,583,610	4,167	0	0	4,167	0	1,587,777	0	0	0	17,362	X X X
0489999999	Subtotal – Issuer Credit Obligations (Unaffiliated)				993,256,612	1,005,239,532	1,002,888,172	999,772,233	4,353	240,103	1,815,245	(1,570,789)	0	998,531,338	0	(6,322,094)	(6,322,094)	35,999,053	X X X

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
0509999997	Subtotals – Issuer Credit Obligations – Part 4				993,256,612	1,005,239,532	1,002,888,172	999,772,233	4,353	240,103	1,815,245	(1,570,789)	0	998,531,338	0	(6,322,094)	(6,322,094)	35,999,053	X X X
0509999998	Summary item from Part 5 for Issuer Credit Obligations				72,073,557	70,477,000	70,546,013	0	0	(53,061)	0	(53,061)	0	70,492,952	0	840,939	840,939	2,439,638	X X X
0509999999	Subtotals – Issuer Credit Obligations				1,065,330,169	1,075,716,532	1,073,434,185	999,772,233	4,353	187,042	1,815,245	(1,623,850)	0	1,069,024,290	0	(5,481,155)	(5,481,155)	38,438,691	X X X
36202C-6J-7	GNMA 2673 6.500% 11/01/28	12/01/2025	Paydown	X X X	1,403	1,403	1,410	1,402	0	1	0	1	0	1,403	0	0	0	48	11/01/2028
36202C-7L-1	GNMA 22699 6.000% 01/20/29	12/01/2025	Paydown	X X X	1,970	1,970	1,934	1,954	0	15	0	15	0	1,970	0	0	0	63	01/20/2029
36202F-DA-1	GNMA 4597 4.000% 12/20/39	12/01/2025	Paydown	X X X	1,601	1,601	1,629	1,620	0	(19)	0	(19)	0	1,601	0	0	0	35	12/20/2039
36206K-G9-6	GNMA 413424 7.000% 08/15/25	07/01/2025	Paydown	X X X	1,052	1,052	1,034	1,048	0	4	0	4	0	1,052	0	0	0	27	08/15/2025
36207F-LP-4	GNMA 430634 6.500% 03/15/28	12/01/2025	Paydown	X X X	706	706	701	703	0	2	0	2	0	706	0	0	0	25	03/15/2028
36207H-5K-9	GNMA 432950 7.500% 09/15/26	12/01/2025	Paydown	X X X	2,316	2,316	2,286	2,305	0	11	0	11	0	2,316	0	0	0	95	09/15/2026
36209G-RN-9	GNMA 471293 6.000% 11/15/31	12/01/2025	Paydown	X X X	12,688	12,688	12,652	12,655	0	32	0	32	0	12,688	0	0	0	333	11/15/2031
3620AJ-DD-8	GNMA 731000 4.000% 02/15/40	12/01/2025	Paydown	X X X	2,734	2,734	2,660	2,681	0	53	0	53	0	2,734	0	0	0	54	02/15/2040
3620AR-VD-0	GNMA 737812 4.000% 12/15/40	12/01/2025	Paydown	X X X	12,579	12,579	12,373	12,425	0	154	0	154	0	12,579	0	0	0	333	12/15/2040
36213E-DZ-6	GNMA 551920 6.000% 12/15/31	12/01/2025	Paydown	X X X	1,542	1,542	1,527	1,533	0	9	0	9	0	1,542	0	0	0	53	12/15/2031
36213H-LK-3	GNMA 554830 6.500% 05/15/31	12/01/2025	Paydown	X X X	2,763	2,763	2,760	2,758	0	5	0	5	0	2,763	0	0	0	98	05/15/2031
36225B-KX-5	GNMA 781210 6.500% 09/15/29	12/01/2025	Paydown	X X X	1,072	1,072	1,079	1,072	0	(1)	0	(1)	0	1,072	0	0	0	37	09/15/2029
38373Q-2C-4	GNR 2003-46 HA 4.500% 06/20/33	12/01/2025	Paydown	X X X	98,706	98,706	98,336	98,439	0	267	0	267	0	98,706	0	0	0	2,373	06/20/2033
383742-2X-0	GNR 2008-35 NF 5.000% 04/20/38	12/01/2025	Paydown	X X X	99,468	99,468	102,141	100,139	0	(671)	0	(671)	0	99,468	0	0	0	2,657	04/20/2038
383742-LF-8	GNR 2008-6 DU 4.250% 02/20/38	12/01/2025	Paydown	X X X	202,165	202,165	202,923	202,082	0	82	0	82	0	202,165	0	0	0	4,295	02/20/2038
383742-RV-7	GNR 2008-15 NB 4.500% 02/20/38	12/01/2025	Paydown	X X X	23,207	23,207	23,294	23,196	0	11	0	11	0	23,207	0	0	0	524	02/20/2038
38374F-3P-7	GNR 2004-26 GE 5.000% 04/16/34	12/01/2025	Paydown	X X X	114,569	114,569	118,722	115,553	0	(984)	0	(984)	0	114,569	0	0	0	2,941	04/16/2034
38374N-SL-2	GNR 2006-50 JC 5.000% 06/20/36	12/01/2025	Paydown	X X X	95,661	95,661	99,518	95,629	0	32	0	32	0	95,661	0	0	0	2,552	06/20/2036
38374U-BP-5	GNR 2009-32 AB 4.000% 05/16/39	12/01/2025	Paydown	X X X	7,472	7,472	7,626	7,494	0	(22)	0	(22)	0	7,472	0	0	0	159	05/16/2039
38377T-DJ-7	GNR 2011-13 QB 4.000% 01/16/41	12/01/2025	Paydown	X X X	141,556	141,556	148,546	143,869	0	(2,313)	0	(2,313)	0	141,556	0	0	0	2,721	01/16/2041
38377T-RW-3	GNR 2011-30 PA 4.000% 01/16/41	12/01/2025	Paydown	X X X	25,826	25,826	27,262	26,275	0	(449)	0	(449)	0	25,826	0	0	0	561	01/16/2041
38377W-GL-2	GNR 2011-72 BP 4.000% 05/20/41	12/01/2025	Paydown	X X X	135,880	135,880	138,597	136,676	0	(796)	0	(796)	0	135,880	0	0	0	2,966	05/20/2041
38382M-ZE-2	GNR 2021-8 KC 0.750% 01/20/51	12/01/2025	Paydown	X X X	2,160,264	2,160,264	2,142,796	2,148,647	0	11,617	0	11,617	0	2,160,264	0	0	0	9,169	01/20/2051
38382N-XD-4	GNR 2021-23 MD 1.000% 02/20/51	12/01/2025	Paydown	X X X	1,427,913	1,427,913	1,435,053	1,432,055	0	(4,141)	0	(4,141)	0	1,427,913	0	0	0	7,809	02/20/2051
1019999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)				4,575,113	4,575,113	4,586,859	4,572,210	0	2,899	0	2,899	0	4,575,113	0	0	0	39,928	X X X
38378B-QF-9	GNR 2012-27 C 3.090% 03/16/44	12/01/2025	Paydown	X X X	338,286	338,286	339,251	337,985	0	301	0	301	0	338,286	0	0	0	5,701	03/16/2044
38378Y-S8-3	GNR 2014-34 PA 2.470% 09/16/53	12/01/2025	Paydown	X X X	170,326	170,326	171,444	170,471	0	(145)	0	(145)	0	170,326	0	0	0	2,526	09/16/2053
38380M-FQ-9	GNR 2018-114 C 3.100% 10/16/59	12/01/2025	Paydown	X X X	263,194	263,194	241,378	255,649	0	7,545	0	7,545	0	263,194	0	0	0	4,446	10/16/2059
1029999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)				771,806	771,806	752,073	764,105	0	7,701	0	7,701	0	771,806	0	0	0	12,673	X X X
3128JR-GC-4	FHARM PL 847395 6.420% 07/01/34	12/01/2025	Paydown	X X X	18,271	18,271	18,340	18,258	0	13	0	13	0	18,271	0	0	0	796	07/01/2034
3128M8-H4-9	FHLMC G06251 4.000% 02/01/41	12/01/2025	Paydown	X X X	4,740	4,740	4,724	4,726	0	14	0	14	0	4,740	0	0	0	105	02/01/2041
31292H-VC-5	FHLMC C01511 6.000% 03/01/33	12/01/2025	Paydown	X X X	897	897	935	917	0	(20)	0	(20)	0	897	0	0	0	29	03/01/2033
312941-NJ-2	FHLMC A93093 4.500% 07/01/40	12/01/2025	Paydown	X X X	1,581	1,581	1,582	1,581	0	0	0	0	0	1,581	0	0	0	37	07/01/2040
312944-AC-5	FHLMC A95403 3.500% 12/01/40	12/01/2025	Paydown	X X X	1,756	1,756	1,672	1,694	0	62	0	62	0	1,756	0	0	0	36	12/01/2040
312945-WF-1	FHLMC A96946 4.000% 02/01/41	12/01/2025	Paydown	X X X	1,736	1,736	1,706	1,713	0	23	0	23	0	1,736	0	0	0	35	02/01/2041

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1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
312945-ZB-7	FHLMC A97038 4.000% 02/01/41	12/01/2025	Paydown	X X X	4,461	4,461	4,388	4,406	0	56	0	56	0	4,461	0	0	0	102	02/01/2041
31296P-AS-1	FHLMC A14517 5.000% 10/01/33	12/01/2025	Paydown	X X X	602	602	583	592	0	11	0	11	0	602	0	0	0	17	10/01/2033
31296T-WM-2	FHLMC A18752 5.000% 02/01/34	12/01/2025	Paydown	X X X	1,210	1,210	1,207	1,207	0	3	0	3	0	1,210	0	0	0	33	02/01/2034
31307B-BG-4	FGCI J22739 2.500% 03/01/28	12/01/2025	Paydown	X X X	35,765	35,765	35,754	35,738	0	27	0	27	0	35,765	0	0	0	466	03/01/2028
3136A0-X2-8	FNR 2011-85 JB 4.000% 09/25/41	12/01/2025	Paydown	X X X	226,789	226,789	224,025	225,387	0	1,402	0	1,402	0	226,789	0	0	0	5,366	09/25/2041
3136A1-J3-0	FNR 2011-112 DB 4.000% 11/25/41	12/01/2025	Paydown	X X X	130,344	130,344	134,906	131,872	0	(1,527)	0	(1,527)	0	130,344	0	0	0	1,795	11/25/2041
3136A1-YM-1	FNR 2011-101 LB 4.000% 10/25/41	12/01/2025	Paydown	X X X	354,968	354,968	350,919	352,894	0	2,074	0	2,074	0	354,968	0	0	0	7,444	10/25/2041
3136A2-JY-0	FNR 2011-111 HB 4.000% 11/25/41	12/01/2025	Paydown	X X X	406,351	406,351	425,145	410,843	0	(4,492)	0	(4,492)	0	406,351	0	0	0	8,400	11/25/2041
3136A3-MT-5	FNR 2011-146 CY 3.500% 11/25/41	12/01/2025	Paydown	X X X	181,154	181,154	180,418	180,611	0	543	0	543	0	181,154	0	0	0	4,002	11/25/2041
3136AB-DL-4	FNR 2012-147 WN 4.500% 01/25/33	12/01/2025	Paydown	X X X	18,194	18,194	19,547	18,541	0	(347)	0	(347)	0	18,194	0	0	0	390	01/25/2033
3136AC-YJ-4	FNR 2013-18 CY 2.500% 03/25/28	12/01/2025	Paydown	X X X	424,569	424,569	404,154	421,197	0	3,373	0	3,373	0	424,569	0	0	0	6,315	03/25/2028
3136AD-CF-4	FNR 2013-23 NB 3.000% 03/25/28	12/01/2025	Paydown	X X X	1,133,440	1,133,440	1,144,420	1,132,981	0	459	0	459	0	1,133,440	0	0	0	21,085	03/25/2028
3136AD-XY-0	FNR 2013-26 HD 3.000% 12/25/31	12/02/2025	Paydown	X X X	1,260,224	1,260,224	1,154,681	1,251,784	0	8,441	0	8,441	0	1,260,224	0	0	0	18,965	12/25/2031
3136AG-YP-1	FNR 2013-101 VB 3.000% 09/25/33	07/01/2025	Paydown	X X X	350,544	350,544	321,405	348,651	0	1,892	0	1,892	0	350,544	0	0	0	3,423	09/25/2033
3136AH-YH-7	FNR 2013-135 KN 2.500% 01/25/29	12/01/2025	Paydown	X X X	792,638	792,638	693,063	780,243	0	12,395	0	12,395	0	792,638	0	0	0	10,423	01/25/2029
3136AP-5G-3	FNR 2015-67 QV 3.000% 12/25/40	12/01/2025	Paydown	X X X	2,918,602	2,918,602	2,994,759	2,924,001	0	(5,399)	0	(5,399)	0	2,918,602	0	0	0	45,534	12/25/2040
3136AP-X4-9	FNR 2015-58 VL 3.000% 07/25/45	12/01/2025	Paydown	X X X	2,571,300	2,571,300	2,602,236	2,578,246	0	(6,946)	0	(6,946)	0	2,571,300	0	0	0	44,023	07/25/2045
3136BF-GE-7	FNR 2021-8 DG 1.000% 03/25/51	12/01/2025	Paydown	X X X	1,487,729	1,487,729	1,487,961	1,487,593	0	135	0	135	0	1,487,729	0	0	0	8,993	03/25/2051
31371L-6C-8	FNMA 255667 5.000% 03/01/25	03/01/2025	Paydown	X X X	189	189	188	188	0	1	0	1	0	189	0	0	0	1	03/01/2025
3137A5-M3-5	FHR 3795 B 3.500% 01/15/26	12/02/2025	Paydown	X X X	80,727	80,727	71,974	80,164	0	563	0	563	0	80,727	0	0	0	1,195	01/15/2026
3137A6-7G-1	FHR 3798 CY 3.500% 01/15/26	12/01/2025	Paydown	X X X	295,525	295,525	273,679	294,090	0	1,434	0	1,434	0	295,525	0	0	0	4,474	01/15/2026
3137A6-SU-7	FHR 3812 AK 3.500% 02/15/26	12/01/2025	Paydown	X X X	110,976	110,976	107,161	110,638	0	339	0	339	0	110,976	0	0	0	1,835	02/15/2026
3137A7-HC-7	FHR 3800 KE 3.500% 02/15/26	12/02/2025	Paydown	X X X	108,567	108,567	99,881	108,007	0	560	0	560	0	108,567	0	0	0	1,832	02/15/2026
3137A9-GU-4	FHR 3843 BL 3.500% 04/15/26	11/01/2025	Paydown	X X X	72,527	72,527	66,220	72,170	0	357	0	357	0	72,527	0	0	0	1,062	04/15/2026
3137AK-N9-8	FHR 3979 HB 3.000% 01/15/27	12/01/2025	Paydown	X X X	402,148	402,148	413,333	402,747	0	(598)	0	(598)	0	402,148	0	0	0	7,724	01/15/2027
3137AM-AM-9	FHR 3997 GK 2.000% 01/15/41	12/01/2025	Paydown	X X X	40,331	40,331	40,319	40,305	0	26	0	26	0	40,331	0	0	0	450	01/15/2041
3137AM-SC-2	FHR 4010 DB 3.000% 03/15/27	12/01/2025	Paydown	X X X	194,046	194,046	199,124	194,392	0	(346)	0	(346)	0	194,046	0	0	0	4,341	03/15/2027
3137AM-VQ-7	FHR 4018 B 3.500% 03/15/27	12/01/2025	Paydown	X X X	405,018	405,018	414,068	405,185	0	(167)	0	(167)	0	405,018	0	0	0	6,875	03/15/2027
3137AQ-XZ-6	FHR 4058 MA 2.000% 07/15/41	12/01/2025	Paydown	X X X	20,978	20,978	20,374	20,878	0	99	0	99	0	20,978	0	0	0	229	07/15/2041
3137AT-B8-4	FHR 4096 GY 3.000% 08/15/27	12/01/2025	Paydown	X X X	297,593	297,593	305,951	298,334	0	(741)	0	(741)	0	297,593	0	0	0	7,755	08/15/2027
3137AT-TJ-1	FHR 4104 KJ 3.000% 09/15/32	12/01/2025	Paydown	X X X	1,328,870	1,328,870	1,357,939	1,334,652	0	(5,782)	0	(5,782)	0	1,328,870	0	0	0	21,136	09/15/2032
3137AV-K4-8	FHR 4116 BA 3.200% 12/15/41	12/01/2025	Paydown	X X X	2,372,290	2,372,290	2,443,458	2,380,155	0	(7,865)	0	(7,865)	0	2,372,290	0	0	0	49,079	12/15/2041
3137AY-D3-2	FHR 4166 PV 3.250% 07/15/37	12/01/2025	Paydown	X X X	262,156	262,156	270,953	262,893	0	(737)	0	(737)	0	262,156	0	0	0	4,587	07/15/2037
3137B6-TQ-4	FHR 4286 JL 2.500% 12/15/28	12/01/2025	Paydown	X X X	447,114	447,114	385,915	437,587	0	9,527	0	9,527	0	447,114	0	0	0	5,954	12/15/2028
3137BB-JH-4	FHR 4350 VK 3.000% 03/15/33	01/01/2025	Paydown	X X X	85,137	85,137	80,774	85,019	0	118	0	118	0	85,137	0	0	0	213	03/15/2033
3137F9-AR-2	FHR 5072 QC 1.000% 10/25/50	12/01/2025	Paydown	X X X	738,047	738,047	737,615	737,589	0	457	0	457	0	738,047	0	0	0	3,974	10/25/2050
3137FD-4Z-2	FHR 4748 QV 3.500% 12/15/40	12/01/2025	Paydown	X X X	749,841	749,841	761,148	750,069	0	(227)	0	(227)	0	749,841	0	0	0	14,831	12/15/2040
3137FY-AX-4	FHR 5092 BA 1.250% 02/25/49	12/01/2025	Paydown	X X X	81,144	81,144	80,636	80,767	0	377	0	377	0	81,144	0	0	0	441	02/25/2049
3137GA-B7-1	FHR 3726 PC 2.500% 08/15/40	12/01/2025	Paydown	X X X	9,483	9,483	9,474	9,474	0	9	0	9	0	9,483	0	0	0	122	08/15/2040
31380J-D2-6	FNMA 441221 7.000% 09/01/28	12/01/2025	Paydown	X X X	1,285	1,285	1,309	1,288	0	(2)	0	(2)	0	1,285	0	0	0	49	09/01/2028
31385J-DJ-4	FNMA 545605 7.000% 05/01/32	12/01/2025	Paydown	X X X	30	30	35	33	0	(3)	0	(3)	0	30	0	0	0	1	05/01/2032
31389L-5E-5	FNARM PL 629145 5.620% 07/01/32	12/01/2025	Paydown	X X X	13,388	13,388	13,731	13,464	0	(76)	0	(76)	0	13,388	0	0	0	373	07/01/2032
31390W-PE-6	FNMA 658421 5.500% 07/01/33	12/01/2025	Paydown	X X X	1,641	1,641	1,677	1,656	0	(16)	0	(16)	0	1,641	0	0	0	49	07/01/2033
31393C-W5-8	FNR 2003-W8 1A4 4.780% 12/25/42	12/01/2025	Paydown	X X X	46,856	46,856	48,027	47,198	0	(342)	0	(342)	0	46,856	0	0	0	1,215	12/25/2042

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
31393R-WG-1	FHR 2631 MD 5.000% 06/15/33	12/01/2025	Paydown	X X X	95,844	95,844	97,401	96,111	0	(267)	0	(267)	0	95,844	0	0	0	2,633	06/15/2033
31394C-VS-8	FNR 2005-20 QH 5.000% 03/25/35	12/01/2025	Paydown	X X X	102,364	102,364	105,691	103,098	0	(734)	0	(734)	0	102,364	0	0	0	2,570	03/25/2035
31395E-WF-0	FHR 2844 PE 5.000% 08/15/34	12/01/2025	Paydown	X X X	57,149	57,149	59,113	57,798	0	(650)	0	(650)	0	57,149	0	0	0	1,584	08/15/2034
31395J-SP-2	FHR 2890 PE 5.000% 11/15/34	12/01/2025	Paydown	X X X	254,948	254,948	260,921	256,278	0	(1,331)	0	(1,331)	0	254,948	0	0	0	6,448	11/15/2034
31395M-QK-8	FHR 2935 HJ 5.000% 02/15/35	12/01/2025	Paydown	X X X	16,914	16,914	17,464	17,047	0	(133)	0	(133)	0	16,914	0	0	0	485	02/15/2035
31395U-6Q-9	FHR 2981 NE 5.000% 05/15/35	12/01/2025	Paydown	X X X	50,545	50,545	51,587	50,772	0	(227)	0	(227)	0	50,545	0	0	0	1,558	05/15/2035
31395W-4L-8	FHR 3003 LD 5.000% 12/15/34	12/01/2025	Paydown	X X X	13,054	13,054	13,405	13,132	0	(78)	0	(78)	0	13,054	0	0	0	356	12/15/2034
31396Q-NY-1	FNR 2009-55 PY 5.000% 07/25/39	12/01/2025	Paydown	X X X	250,988	250,988	255,414	251,864	0	(876)	0	(876)	0	250,988	0	0	0	6,809	07/25/2039
31397Q-NE-4	FNR 2011-9 HB 3.500% 02/25/26	12/02/2025	Paydown	X X X	150,175	150,175	138,677	149,259	0	916	0	916	0	150,175	0	0	0	2,431	02/25/2026
31398E-FE-9	FHR 3538 GX 4.500% 06/15/29	12/01/2025	Paydown	X X X	550,271	550,271	581,224	555,073	0	(4,801)	0	(4,801)	0	550,271	0	0	0	12,781	06/15/2029
31398M-GJ-9	FNR 2010-17 HB 3.500% 03/25/25	02/01/2025	Paydown	X X X	8,476	8,476	7,856	8,447	0	28	0	28	0	8,476	0	0	0	28	03/25/2025
31402C-U6-7	FNMA 725205 5.000% 03/01/34	12/01/2025	Paydown	X X X	3,411	3,411	3,393	3,396	0	15	0	15	0	3,411	0	0	0	93	03/01/2034
31402C-VN-9	FNMA 725221 5.500% 01/01/34	12/01/2025	Paydown	X X X	2,676	2,676	2,656	2,660	0	15	0	15	0	2,676	0	0	0	80	01/01/2034
31402C-WH-1	FNMA 725248 5.000% 03/01/34	12/01/2025	Paydown	X X X	3,361	3,361	3,359	3,355	0	7	0	7	0	3,361	0	0	0	92	03/01/2034
31402C-YK-2	FNMA 725314 5.000% 04/01/34	12/01/2025	Paydown	X X X	3,787	3,787	3,762	3,768	0	19	0	19	0	3,787	0	0	0	102	04/01/2034
31402R-GD-5	FNMA 735596 5.500% 11/01/34	12/01/2025	Paydown	X X X	3,630	3,630	3,677	3,652	0	(22)	0	(22)	0	3,630	0	0	0	93	11/01/2034
31402W-JN-9	FNMA 740169 5.500% 09/01/33	12/01/2025	Paydown	X X X	3,843	3,843	3,818	3,823	0	20	0	20	0	3,843	0	0	0	70	09/01/2033
31416X-KM-1	FN AB2099 4.500% 01/01/41	12/01/2025	Paydown	X X X	1,924	1,924	1,931	1,928	0	(3)	0	(3)	0	1,924	0	0	0	50	01/01/2041
31417G-RM-0	FN AB9491 2.500% 05/01/28	12/01/2025	Paydown	X X X	6,826	6,826	6,765	6,798	0	28	0	28	0	6,826	0	0	0	88	05/01/2028
31418U-XR-0	FN AD6987 4.500% 07/01/40	12/01/2025	Paydown	X X X	2,184	2,184	2,188	2,186	0	(2)	0	(2)	0	2,184	0	0	0	56	07/01/2040
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36	12/01/2025	Paydown	X X X	51,913	51,913	52,692	52,386	0	(473)	0	(473)	0	51,913	0	0	0	1,209	08/26/2036
46641X-AA-3	JPTAX 2014-1 A 4.000% 11/27/38	12/01/2025	Paydown	X X X	19,126	19,126	19,939	19,644	0	(517)	0	(517)	0	19,126	0	0	0	394	11/27/2038
1039999999	Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from R				22,147,181	22,147,181	22,106,426	22,147,093	0	91	0	91	0	22,147,181	0	0	0	367,621	X X X
3137BE-WR-1	FHMS Q001 A3 3.815% 02/25/32	12/01/2025	Paydown	X X X	36,203	36,203	37,287	36,534	0	(331)	0	(331)	0	36,203	0	0	0	1,382	02/25/2032
3138L0-JN-2	FN PL AM0268 3.140% 08/25/32	12/01/2025	Paydown	X X X	121,155	121,155	125,898	122,360	0	(1,205)	0	(1,205)	0	121,155	0	0	0	2,075	08/25/2032
83162C-PS-6	SBAP 2005-20H 5.110% 08/01/25	08/01/2025	Paydown	X X X	14,639	14,639	14,639	14,639	0	0	0	0	0	14,639	0	0	0	536	08/01/2025
83162C-PY-3	SBAP 2005-20L 5.390% 12/01/25	06/01/2025	Paydown	X X X	15,794	15,794	15,794	15,794	0	0	0	0	0	15,794	0	0	0	406	12/01/2025
83162C-PY-3	SBAP 2005-20L 5.390% 12/01/25	12/01/2025	Various	X X X	13,703	13,703	13,703	13,703	0	0	0	0	0	13,703	0	0	0	705	12/01/2025
83162C-RY-1	SBAP 2008-20H 1 6.020% 08/01/28	08/01/2025	Paydown	X X X	12,071	12,071	12,071	12,071	0	0	0	0	0	12,071	0	0	0	584	08/01/2028
83162C-SP-9	SBAP 2009-20F 1 4.950% 06/01/29	12/01/2025	Paydown	X X X	35,011	35,011	35,011	35,011	0	0	0	0	0	35,011	0	0	0	1,388	06/01/2029
1049999999	Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from R				248,576	248,576	254,403	250,112	0	(1,536)	0	(1,536)	0	248,576	0	0	0	7,076	X X X
00178U-AE-9	AMSR Trust 2020-SFR2 E1	07/18/2025	Call 100.0000	X X X	1,250,000	1,250,000	1,308,350	1,256,059	0	(6,059)	0	(6,059)	0	1,250,000	0	0	0	29,371	07/17/2037
00250E-AC-0	ADMT 2025-NQM2 A1 5.790% 06/25/70	12/01/2025	Paydown	X X X	510,542	510,542	510,539	0	0	3	0	3	0	510,542	0	0	0	10,114	06/25/2070
00841W-BM-3	ABMT 2015-1 B3 3.610% 01/25/45	12/01/2025	Paydown	X X X	163,703	163,703	165,647	164,436	0	(733)	0	(733)	0	163,703	0	0	0	3,958	01/25/2045
00841Y-AM-0	ABMT 2015-3 A12 3.440% 04/25/45	12/01/2025	Paydown	X X X	95,044	95,044	94,628	94,724	0	320	0	320	0	95,044	0	0	0	1,798	04/25/2045
00841Y-CC-0	ABMT 2015-3 B2 3.440% 04/25/45	12/01/2025	Paydown	X X X	114,535	114,535	108,611	97,930	0	16,605	0	16,605	0	114,535	0	0	0	2,164	04/25/2045
00842B-AS-6	ABMT 2015-5 B1 3.570% 07/25/45	12/01/2025	Paydown	X X X	322,483	322,483	318,615	320,405	0	2,077	0	2,077	0	322,483	0	0	0	7,307	07/25/2045
00842T-AT-5	ABMT 2016-1 B2 3.620% 12/25/45	12/01/2025	Paydown	X X X	498,892	498,892	502,536	497,449	0	1,443	0	1,443	0	498,892	0	0	0	10,159	12/25/2045
02666A-AC-2	AH4R 2015-SFR1 C 4.110% 04/17/52	04/01/2025	Paydown	X X X	600,000	600,000	606,281	599,291	0	709	0	709	0	600,000	0	0	0	8,220	04/17/2052
02666B-AC-0	AH4R 2015-SFR2 C 4.691% 10/17/45	10/27/2025	Various	X X X	3,476,000	3,476,000	3,607,847	4,081,667	0	(605,668)	0	(605,668)	0	3,476,000	0	0	0	135,883	10/17/2045

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
03464U-AA-4	Angel Oak Mortgage Trust 2023-6 A1	12/01/2025	Paydown	X X X	305,951	305,951	304,844	304,776	0	1,175	0	1,175	0	305,951	0	0	0	10,065	12/25/2067
04542B-CW-0	CBASS 2003-CB2 M1 5.552% 10/25/32	07/01/2025	Paydown	X X X	5,869	5,869	5,869	2,749	0	3,120	0	3,120	0	5,869	0	0	0	0	10/25/2032
073914-VZ-3	BSMSI 1997-6 B1 8.830% 03/25/31	09/01/2025	Paydown	X X X	2,295	2,295	2,354	911	0	1,383	0	1,383	0	2,295	0	0	0	136	03/25/2031
12546Y-AA-9	CHNGE 2022-2 A1 3.760% 03/25/67	12/01/2025	Paydown	X X X	385,704	385,704	385,700	385,261	0	442	0	442	0	385,704	0	0	0	7,918	03/25/2067
12637L-AH-2	CSMLT 2015-2 A3 3.500% 08/25/45	12/01/2025	Paydown	X X X	193,264	193,264	190,365	191,425	0	1,838	0	1,838	0	193,264	0	0	0	3,269	08/25/2045
12649G-AP-1	CSMC 2014-OAK1 B2 3.600% 11/25/44	12/01/2025	Paydown	X X X	245,770	245,770	244,772	244,878	0	892	0	892	0	245,770	0	0	0	5,688	11/25/2044
12649K-AV-9	CSMC 2015-WIN1 B2 3.770% 12/25/44	12/01/2025	Paydown	X X X	301,497	301,497	298,906	298,899	0	2,598	0	2,598	0	301,497	0	0	0	6,981	12/25/2044
12649R-AF-9	CSMC 2015-2 A3 3.500% 02/25/45	12/01/2025	Paydown	X X X	150,890	150,890	149,853	150,146	0	744	0	744	0	150,890	0	0	0	2,344	02/25/2045
12649R-BE-1	CSMC 2015-2 A14 3.000% 02/25/45	12/01/2025	Paydown	X X X	309,516	309,516	297,522	302,461	0	7,055	0	7,055	0	309,516	0	0	0	4,120	02/25/2045
126673-AW-2	CWL 2004-6 1A1 4.272% 12/25/34	12/25/2025	Paydown	X X X	78,425	78,425	72,347	76,060	0	2,366	0	2,366	0	78,425	0	0	0	2,352	12/25/2034
161542-DD-4	CFLAT 2003-C2 2AP 0.000% 08/25/34	12/01/2025	Paydown	X X X	16,101	16,101	11,110	12,995	0	3,107	0	3,107	0	16,101	0	0	0	0	08/25/2034
161546-FV-3	CFAB 2003-4 1A5 5.069% 05/25/33	12/01/2025	Paydown	X X X	332,866	332,866	334,872	315,607	0	17,259	0	17,259	0	332,866	0	0	0	8,469	05/25/2033
161917-AC-3	CHASE 2024-RPL3 A1B 3.250% 09/25/64	12/25/2025	Paydown	X X X	376,977	376,977	324,550	326,360	0	50,617	0	50,617	0	376,977	0	0	0	6,846	09/25/2064
17030E-AB-3	CHNGE 2022-3 M1 6.173% 05/25/67	07/25/2025	Various	X X X	3,000,000	3,000,000	2,799,228	2,833,805	0	8,707	0	8,707	0	2,842,512	0	157,488	157,488	119,184	05/25/2067
19648G-CR-1	Colorado Housing and Finance Muni	03/03/2025	Call 100.0000	X X X	570,000	570,000	592,965	590,887	0	(388)	0	(388)	0	590,499	0	(20,499)	(20,499)	12,270	05/01/2042
19688L-AD-4	COLT Mortgage Loan Trust 2022-5 M1	11/12/2025	Call 100.0000	X X X	3,000,000	3,000,000	2,798,999	2,809,119	0	4,894	0	4,894	0	2,814,013	0	185,987	185,987	133,953	03/25/2067
21872M-AJ-1	CAFL 2018-2 C 5.005% 11/15/52	12/02/2025	Paydown	X X X	690,923	690,923	690,918	690,051	0	872	0	872	0	690,923	0	0	0	19,717	11/15/2052
21872U-AC-8	Colony American Finance 2020-1 A2	12/01/2025	Paydown	X X X	3,735,490	3,735,490	3,735,371	3,733,348	0	2,142	0	2,142	0	3,735,490	0	0	0	27,037	03/15/2050
21873A-AG-2	Colony American Finance 2020-4 B	12/01/2025	Paydown	X X X	5,781,768	5,781,768	5,869,172	5,804,672	0	(22,904)	0	(22,904)	0	5,781,768	0	0	0	90,714	12/15/2052
225458-5Q-7	CSFB 2005-9 1A3 5.250% 10/25/35	09/01/2025	Paydown	X X X	1,664	1,664	1,684	1,654	0	9	0	9	0	1,664	0	0	0	58	10/25/2035
33851F-BP-1	FSMT 2018-6RR B1 4.900% 10/25/48	12/01/2025	Paydown	X X X	254,059	254,059	226,113	236,506	0	17,553	0	17,553	0	254,059	0	0	0	6,830	10/25/2048
36258W-AH-5	GSMBS 2020-PJ3 3.000% 10/25/50	12/01/2025	Paydown	X X X	361,931	361,931	357,441	355,582	0	6,349	0	6,349	0	361,931	0	0	0	6,012	10/25/2050
36266P-AJ-6	GSMBS 2022-MM1 A8 2.500% 07/25/52	12/25/2025	Paydown	X X X	911,650	911,650	773,407	786,683	0	124,968	0	124,968	0	911,650	0	0	0	12,411	07/25/2052
36267E-BH-3	GSMBS 2022-PJ2 A22 2.500% 06/25/52	12/01/2025	Paydown	X X X	533,780	533,780	452,754	460,202	0	73,578	0	73,578	0	533,780	0	0	0	7,165	06/25/2052
43730X-AF-1	HPA 2021-3 E2 3.347% 01/17/41	11/01/2025	Paydown	X X X	37,080	37,080	37,078	37,048	0	32	0	32	0	37,080	0	0	0	498	01/17/2041
43789X-AC-8	HOF 2020-2 A3 3.200% 05/25/65	12/11/2025	Various	X X X	981,974	981,974	981,963	980,224	0	(44)	0	(44)	0	980,180	0	1,794	1,794	32,343	05/25/2065
43789X-AC-8	HOF 2020-2 A3 3.200% 05/25/65	11/03/2025	Paydown	X X X	1,018,026	1,018,026	1,018,014	1,016,211	0	1,814	0	1,814	0	1,018,026	0	0	0	16,852	05/25/2065
45129Y-5P-7	Idaho Housing & Finance Assoc Muni	10/01/2025	Call 100.0000	X X X	175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	8,482	07/01/2049
45203M-XF-3	Illinois Housing Development Muni	10/01/2025	Various	X X X	770,000	770,000	770,000	770,000	0	0	0	0	0	770,000	0	0	0	25,726	04/01/2054
452766-AA-6	Imperial Fund Mortgage Trust 2022-NQM1 A	12/01/2025	Paydown	X X X	166,674	166,674	166,672	166,558	0	115	0	115	0	166,674	0	0	0	2,440	02/25/2067
45276N-AC-5	Imperial Fund Mortgage Trust 2022-NQM4 A	12/01/2025	Paydown	X X X	87,728	87,728	85,308	85,981	0	1,747	0	1,747	0	87,728	0	0	0	2,766	06/25/2067
45660N-JC-0	RAST 2002-A12 B3 6.000% 11/25/32	12/01/2025	Paydown	X X X	0	11,096	10,990	1,613	0	(1,613)	0	(1,613)	0	0	0	0	0	0	11/25/2032
46629Q-AE-6	JPMAC 2006-CH2 AF4 5.763% 10/25/36	12/01/2025	Paydown	X X X	4,385	4,385	3,377	2,992	0	1,394	0	1,394	0	4,385	0	0	0	73	10/25/2036
46648C-AH-7	JPMMT 2017-1 A8 3.450% 01/25/47	12/01/2025	Paydown	X X X	334,152	334,152	325,693	328,332	0	5,820	0	5,820	0	334,152	0	0	0	6,923	01/25/2047
55285Q-AB-8	MFA Trust 2022-NQM2 A2	12/01/2025	Paydown	X X X	148,468	148,468	142,841	144,029	0	4,440	0	4,440	0	148,468	0	0	0	3,278	05/25/2067
59549W-AB-9	MDST 2003-11 M1 5.598% 07/15/38	12/15/2025	Paydown	X X X	146,918	146,918	146,742	144,441	0	2,477	0	2,477	0	146,918	0	0	0	4,095	07/15/2038
60416T-7V-4	Minnesota Housing Finance Agen Muni	12/01/2025	Call 100.0000	X X X	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	3,048	01/01/2049
64828M-AA-5	NRZT 2017-3A A1 4.000% 04/25/57	12/01/2025	Paydown	X X X	29,019	29,019	30,179	29,498	0	(480)	0	(480)	0	29,019	0	0	0	605	04/25/2057
64829E-AF-1	NRZT 2015-2A B1 4.500% 08/25/55	12/01/2025	Paydown	X X X	588,890	588,890	601,404	590,260	0	(1,369)	0	(1,369)	0	588,890	0	0	0	14,817	08/25/2055
64829X-AZ-5	NRZT 2018-5A B2 4.830% 12/25/57	12/01/2025	Paydown	X X X	677,406	677,406	697,338	680,855	0	(3,449)	0	(3,449)	0	677,406	0	0	0	17,653	12/25/2057
67449K-AU-7	Onslow Bay Financial LLC 2025-J3 AF	12/25/2025	Paydown	X X X	405,879	405,879	405,869	0	0	10	0	10	0	405,879	0	0	0	4,704	10/25/2055
693456-AG-0	PMTLT 2013-J1 A7 3.500% 09/25/43	12/01/2025	Paydown	X X X	128,089	128,089	130,136	129,105	0	(1,016)	0	(1,016)	0	128,089	0	0	0	2,280	09/25/2043
74391E-AA-9	PRPM 2025-NQM1 A1 NQM1 A1	12/25/2025	Paydown	X X X	241,671	241,671	241,666	0	0	4	0	4	0	241,671	0	0	0	7,783	11/25/2069
74448N-AA-2	PRPM 2025-RPL4 LLC 2025-RPL4 A1	12/01/2025	Paydown	X X X	262,569	262,569	243,499	0	0	19,070	0	19,070	0	262,569	0	0	0	2,612	05/25/2055

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
74942C-AA-7	RCKT 2025-CES5 A1A 5.687% 06/25/55	12/01/2025	Paydown	X X X	339,577	339,577	339,570	0	0	7	0	7	0	339,577	0	0	0	7,567	06/25/2055
760985-JL-6	RAMP 2002-RS2 AI5 4.540% 03/25/32	12/01/2025	Paydown	X X X	41,789	41,789	41,188	40,398	0	1,391	0	1,391	0	41,789	0	0	0	1,123	03/25/2032
76110W-C7-9	RASC 2004-KS8 MI1 5.340% 09/25/34	03/26/2025	Call 100.0000	X X X	13,692	13,692	13,688	13,651	0	0	0	0	0	13,650	0	42	42	181	09/25/2034
76110W-C7-9	RASC 2004-KS8 MI1 5.340% 09/25/34	02/01/2025	Paydown	X X X	18,892	18,892	18,886	18,834	0	58	0	58	0	18,892	0	0	0	108	09/25/2034
78471K-AP-6	SFPMT 2016-1A 1AMF 3.000% 11/25/46	12/01/2025	Paydown	X X X	38,115	38,115	35,737	36,194	0	1,921	0	1,921	0	38,115	0	0	0	708	11/25/2046
81744Y-AA-4	SEMT 2013-4 A1 2.330% 04/25/43	12/01/2025	Paydown	X X X	61,249	61,249	54,512	56,638	0	4,612	0	4,612	0	61,249	0	0	0	578	04/25/2043
81745C-AA-1	SEMT 2013-7 A1 2.500% 06/25/43	12/01/2025	Paydown	X X X	58,609	58,609	53,078	53,547	0	5,061	0	5,061	0	58,609	0	0	0	820	06/25/2043
81745C-AG-8	SEMT 2013-7 B3 3.510% 06/25/43	12/01/2025	Paydown	X X X	294,909	294,909	303,757	295,813	0	(903)	0	(903)	0	294,909	0	0	0	5,780	06/25/2043
81746F-AG-0	SEMT 2017-6 A7 3.500% 09/25/47	12/01/2025	Paydown	X X X	225,432	225,432	225,970	225,612	0	(180)	0	(180)	0	225,432	0	0	0	3,836	09/25/2047
81746H-AN-1	SEMT 2017-CH1 A13 4.000% 10/15/47	12/01/2025	Paydown	X X X	70,097	70,097	72,190	70,000	0	97	0	97	0	70,097	0	0	0	1,332	10/15/2047
81746J-AN-7	SEMT 2017-CH2 A13 4.000% 12/25/47	12/01/2025	Paydown	X X X	399,747	399,747	408,716	403,209	0	(3,462)	0	(3,462)	0	399,747	0	0	0	11,460	12/25/2047
81746J-CE-5	SEMT 2017-CH2 B2B 4.410% 12/25/47	12/01/2025	Paydown	X X X	96,902	96,902	85,701	90,818	0	6,084	0	6,084	0	96,902	0	0	0	3,138	12/25/2047
81749Y-AL-5	SEMT 2025-6 A11 5.500% 07/25/55	12/25/2025	Paydown	X X X	1,160,683	1,160,683	1,159,371	0	0	1,312	0	1,312	0	1,160,683	0	0	0	22,963	07/25/2055
82280R-AG-4	SCOT 2017-1 A7 3.500% 04/25/47	12/01/2025	Paydown	X X X	265,319	265,319	253,998	262,010	0	3,309	0	3,309	0	265,319	0	0	0	6,029	04/25/2047
85521D-AE-2	Star 2021-SFR1 C 4.786% 04/17/38	06/20/2025	Call 100.0000	X X X	3,084,704	3,084,704	3,084,704	3,084,704	0	0	0	0	0	3,084,704	0	0	0	85,712	04/17/2038
85521D-AE-2	Star 2021-SFR1 C 4.786% 04/17/38	05/17/2025	Paydown	X X X	2,665,296	2,665,296	2,665,296	2,665,296	0	0	0	0	0	2,665,296	0	0	0	61,450	04/17/2038
89183C-AA-3	TPMT 2024-CES1 A1A 5.850% 01/25/64	12/01/2025	Paydown	X X X	239,669	239,669	239,665	239,412	0	256	0	256	0	239,669	0	0	0	7,658	01/25/2064
89183C-AB-1	TPMT 2024-CES1 A1B 6.050% 01/25/64	12/01/2025	Paydown	X X X	683,055	683,055	683,042	682,308	0	747	0	747	0	683,055	0	0	0	22,574	01/25/2064
89183L-AA-3	TPMT 2025-HE1 A1A 5.215% 02/25/55	12/25/2025	Paydown	X X X	2,041,224	2,041,224	2,041,224	0	0	0	0	0	0	2,041,224	0	0	0	22,748	02/25/2055
89183P-AA-4	TPMT 2025-HE2 A1A 5.193% 09/25/65	12/27/2025	Paydown	X X X	208,536	208,536	208,536	0	0	0	0	0	0	208,536	0	0	0	1,811	09/25/2065
89613T-AB-4	TAH 2018-SFR1 B 3.739% 05/17/37	03/01/2025	Paydown	X X X	1,250,000	1,250,000	1,288,281	1,250,955	0	(955)	0	(955)	0	1,250,000	0	0	0	11,684	05/17/2037
91528A-AA-7	UNLOK 2024-2 A 6.500% 10/25/39	12/01/2025	Paydown	X X X	193,400	193,400	192,534	192,537	0	863	0	863	0	193,400	0	0	0	6,807	10/25/2039
91528B-AA-5	UNLOK 2025-1 A 6.750% 07/25/41	12/01/2025	Paydown	X X X	78,869	78,869	78,279	0	0	590	0	590	0	78,869	0	0	0	2,102	07/25/2041
91528J-AA-8	Unlock Hea Trust 2023-1 A	12/25/2025	Paydown	X X X	174,154	174,154	162,925	167,135	0	7,019	0	7,019	0	174,154	0	0	0	5,965	10/25/2038
91530Q-AA-8	UNLOK 2024-1 A 7.000% 04/25/39	07/22/2025	Jeffries & Company Inc	X X X	4,305,342	4,313,430	4,203,648	4,225,964	0	7,078	0	7,078	0	4,233,042	0	72,300	72,300	194,584	04/25/2039
91530Q-AA-8	UNLOK 2024-1 A 7.000% 04/25/39	07/01/2025	Paydown	X X X	309,873	309,873	301,986	303,589	0	6,283	0	6,283	0	309,873	0	0	0	6,628	04/25/2039
917437-HL-2	Utah Housing Corp Muni	10/01/2025	Various	X X X	665,000	665,000	665,000	665,000	0	0	0	0	0	665,000	0	0	0	41,022	01/01/2054
97651L-AC-5	WIN 2015-4 A3 3.500% 06/20/45	12/01/2025	Paydown	X X X	11,555	11,555	11,546	11,540	0	15	0	15	0	11,555	0	0	0	164	06/20/2045
97651L-CB-5	WIN 2015-4 B1 3.700% 06/20/45	12/01/2025	Paydown	X X X	203,212	203,212	199,211	200,760	0	2,452	0	2,452	0	203,212	0	0	0	3,060	06/20/2045
97653B-CA-7	WIN 2015-A B2 3.850% 06/20/45	12/01/2025	Paydown	X X X	200,694	200,694	196,304	198,276	0	2,419	0	2,419	0	200,694	0	0	0	4,604	06/20/2045
1059999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				54,221,112	54,240,296	53,686,482	48,803,345	0	(207,901)	0	(207,901)	0	53,824,000	0	397,112	397,112	1,403,687	X X X
03881K-AA-1	ARCREN 2025-FL1 A 5.083% 08/20/42	10/20/2025	Paydown	X X X	45,745	45,745	45,631	0	0	114	0	114	0	45,745	0	0	0	328	08/20/2042
055984-AE-8	BSPRT 2022-FL9 AS 7.158% 07/15/39	10/16/2025	Call 100.0000	X X X	7,500,000	7,500,000	7,425,000	7,490,451	0	9,549	0	9,549	0	7,500,000	0	0	0	453,455	07/15/2039
05946X-BP-7	BAFC 2002-2 B1 6.000% 11/25/32	01/01/2025	Various	X X X	66,192	74,810	77,674	66,192	0	0	0	0	0	66,192	0	0	0	374	11/25/2032
15132E-DR-6	CDMC 2003-4 B1 5.500% 05/25/33	01/01/2025	Various	X X X	16,504	29,526	19,296	16,504	0	0	0	0	0	16,504	0	0	0	135	05/25/2033
22541N-7A-1	CSFB 2003-10 DB1 5.563% 05/25/33	01/01/2025	Various	X X X	283,274	341,186	348,756	283,274	0	0	0	0	0	283,274	0	0	0	1,582	05/25/2033
251563-CN-0	DMSI 2004-1 M 5.500% 09/25/33	01/01/2025	Security Withdraw	X X X	121,201	129,989	127,913	121,201	0	0	0	0	0	121,201	0	0	0	596	09/25/2033
251563-CP-5	DMSI 2004-1 B1 5.500% 09/25/33	01/01/2025	Security Withdraw	X X X	42,641	43,330	42,143	42,641	0	0	0	0	0	42,641	0	0	0	199	09/25/2033
30326M-AC-9	FS Rialto 2022-FL4 AS 6.090% 01/19/39	10/21/2025	Call 100.0000	X X X	9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	518,250	01/19/2039
34706C-AA-7	FORT 2022-FL3 A 5.510% 12/17/26	07/23/2025	Call 100.0000	X X X	55,278	55,278	55,278	55,278	0	0	0	0	0	55,278	0	0	0	2,027	12/17/2026
34706C-AA-7	FORT 2022-FL3 A 5.510% 12/17/26	06/23/2025	Paydown	X X X	1,336,038	1,336,038	1,336,038	1,336,038	0	0	0	0	0	1,336,038	0	0	0	22,345	12/17/2026
34706C-AC-3	FORT 2022-FL3 AS 5.910% 12/17/26	12/23/2025	Paydown	X X X	1,435,172	1,435,172	1,435,172	1,435,172	0	0	0	0	0	1,435,172	0	0	0	56,324	12/17/2026

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
36228F-K3-9	GSR 2004-3F B2 5.724% 02/25/34	01/01/2025	Various	X X X	63,456	172,807	128,346	63,456	0	0	0	0	0	63,456	0	0	0	824	02/25/2034
36228F-NF-9	GSR 2003-2F B3 6.000% 03/25/32	01/01/2025	Security Withdraw	X X X	6,672	8,546	8,359	6,672	0	0	0	0	0	6,672	0	0	0	43	03/25/2032
36228F-TR-7	GSR 2003-5F B3 6.000% 08/25/32	01/01/2025	Security Withdraw	X X X	21,551	89,236	41,513	21,551	0	0	0	0	0	21,551	0	0	0	446	08/25/2032
36228F-YL-4	GSR 2003-10 2A2 7.498% 10/25/33	01/01/2025	Security Withdraw	X X X	1,442	1,536	1,494	1,442	0	0	0	0	0	1,442	0	0	0	10	10/25/2033
40390J-AC-6	HGI 2021-FL2 B 5.231% 09/19/26	11/19/2025	Various	X X X	2,200,653	2,200,653	2,200,653	2,200,653	0	0	0	0	0	2,200,653	0	0	0	120,884	09/19/2026
40390J-AC-6	HGI 2021-FL2 B 5.231% 09/19/26	10/19/2025	Paydown	X X X	390,347	390,347	390,347	390,347	0	0	0	0	0	390,347	0	0	0	19,544	09/19/2026
41757C-AB-8	Harvest Commercial Capital Loa 1 M1	12/01/2025	Paydown	X X X	92,969	92,969	92,969	0	0	0	0	0	0	92,969	0	0	0	3,874	06/25/2057
576434-AJ-3	MALT 2002-1 B1 6.750% 07/25/32	01/01/2025	Security Withdraw	X X X	422,306	424,332	432,802	422,306	0	0	0	0	0	422,306	0	0	0	2,387	07/25/2032
75574P-AA-0	RCMT 2022-FL8 A 5.310% 01/25/37	03/31/2025	Call 100.0000	X X X	227,139	227,139	225,719	227,139	0	0	0	0	0	227,139	0	0	0	3,413	01/25/2037
75574P-AA-0	RCMT 2022-FL8 A 5.310% 01/25/37	02/25/2025	Paydown	X X X	26,329	26,329	26,165	26,329	0	0	0	0	0	26,329	0	0	0	146	01/25/2037
76243N-AC-0	RIAL 2022-FL8 AS 6.440% 01/19/27	07/22/2025	Call 100.0000	X X X	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	416,824	01/19/2027
1079999999	Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				33,354,909	33,624,968	33,461,268	33,206,646	0	9,663	0	9,663	0	33,354,909	0	0	0	1,624,010	X X X
00085U-AL-5	ABPCI 2017-2A A1R 5.395% 10/27/33	07/16/2025	Call 100.0000	X X X	8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	359,424	10/27/2033
00090N-AC-4	ABPCI Direct Lending Fund ABS 2022-2A A2	10/27/2025	Paydown	X X X	717,048	717,048	717,048	717,048	0	0	0	0	0	717,048	0	0	0	16,628	03/01/2032
00090N-AE-0	ABPCI Direct Lending Fund ABS 2022-2A B	10/27/2025	Paydown	X X X	430,229	430,229	430,229	430,229	0	0	0	0	0	430,229	0	0	0	14,014	03/01/2032
00090T-AA-5	ABPCI Direct Lending Fund ABS 2020-1A A	10/20/2025	Paydown	X X X	2,401,489	2,401,489	2,401,489	2,401,243	0	247	0	247	0	2,401,489	0	0	0	46,499	12/20/2030
033296-AG-9	ANCHF 2015-1A ARV 3.900% 07/28/37	07/28/2025	Paydown	X X X	812,483	812,483	812,483	812,483	0	0	0	0	0	812,483	0	0	0	24,622	07/28/2037
03330H-AA-5	ANCHF 2019-9A AV 3.793% 10/25/37	10/25/2025	Paydown	X X X	2,452,896	2,452,896	2,452,896	2,452,896	0	0	0	0	0	2,452,896	0	0	0	74,320	10/25/2037
03331X-AA-9	ANCHF 2019-8A A 4.430% 07/25/37	07/25/2025	Paydown	X X X	2,467,447	2,467,447	2,467,447	2,467,447	0	0	0	0	0	2,467,447	0	0	0	87,986	07/25/2037
03666B-AC-8	Antares 2021-1A A2 5.515% 07/25/33	10/15/2025	Call 100.0000	X X X	13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	807,305	07/25/2033
03666L-AS-1	ANTR 2020-1A CR 6.315% 10/23/33	10/15/2025	Call 100.0000	X X X	3,000,000	3,000,000	2,808,750	2,868,151	0	23,709	0	23,709	0	2,891,860	0	108,140	108,140	211,001	10/23/2033
05550G-AL-1	BMMC 2019-1A A1R 5.384% 10/15/33	07/02/2025	Call 100.0000	X X X	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	445,977	10/15/2033
05550G-AN-7	BMMC 2019-1A A2R 5.884% 10/15/33	07/02/2025	Call 100.0000	X X X	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	241,044	10/15/2033
06760W-AC-0	BMM 2021-IA A1 5.434% 07/20/33	10/20/2025	Paydown	X X X	788,540	788,540	788,540	788,540	0	0	0	0	0	788,540	0	0	0	49,344	07/20/2033
06762T-AC-5	BABSN 2021-3A B1 5.484% 01/18/35	07/18/2025	Paydown	X X X	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	285,053	01/18/2035
09076V-AC-5	BGCLO 2021-3A A2 6.410% 01/19/35	02/05/2025	Call 100.0000	X X X	10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	196,099	01/19/2035
09203W-BA-2	Black Diamond CLO 2016-1A A1RB	10/26/2025	Paydown	X X X	4,057,646	4,057,646	4,057,646	4,057,646	0	0	0	0	0	4,057,646	0	0	0	69,444	04/26/2031
09261M-AC-0	Blackrock Rainier CLO VI Ltd 2021-6A B	04/20/2025	Various	X X X	4,000,000	4,000,000	3,835,000	3,887,151	0	7,907	0	7,907	0	3,895,057	0	104,943	104,943	136,878	04/20/2033
09290E-AC-3	BLKMM 1A AR 5.482% 01/15/38	06/23/2025	Scotia Capital USA Inc.	X X X	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	459,951	01/15/2038
108928-AC-6	BWCAP 2023-1A A1A 6.655% 10/15/35	05/12/2025	Greensledge	X X X	4,018,800	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	18,800	18,800	168,021	10/15/2035
12571K-AC-3	CIFC Funding Ltd 2022-3A B	04/24/2025	Deutsche Bank Securities Inc	X X X	8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	283,398	04/21/2035
15672R-AE-5	Cerberus Loan Funding 2018-3A C	04/17/2025	Call 100.0000	X X X	3,261,000	3,261,000	3,040,883	3,152,716	0	17,014	0	17,014	0	3,169,730	0	91,270	91,270	123,523	07/15/2030
17151K-AG-1	Churchhill Middle Market 2021-1A B1	06/18/2025	Call 100.0000	X X X	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	172,677	10/24/2033
22549N-AA-9	CSRT 2018-PS1 A 5.159% 01/01/37	12/19/2025	Various	X X X	12,535,233	12,535,233	11,814,457	12,261,982	0	222,822	0	222,822	0	12,484,804	0	50,429	50,429	859,765	01/01/2037
22549N-AA-9	CSRT 2018-PS1 A 5.159% 01/01/37	10/25/2025	Paydown	X X X	3,051,138	3,051,138	2,875,698	2,984,628	0	66,511	0	66,511	0	3,051,138	0	0	0	152,619	01/01/2037
24460X-AA-8	Deerpath Capital 2021-2A A1	08/21/2025	Call 100.0000	X X X	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	537,082	01/15/2034
25253Y-AA-4	DCF 2019-2A A 3.940% 01/25/38	07/25/2025	Various	X X X	1,000,000	1,000,000	996,563	999,218	0	374	0	374	0	999,592	0	408	408	39,400	01/25/2038
25253Y-AC-0	DCF 2019-2A B 4.540% 01/25/38	07/25/2025	Various	X X X	500,000	500,000	493,906	497,855	0	550	0	550	0	498,405	0	1,595	1,595	16,750	01/25/2038
25255J-AE-7	DCLO 2022-1A A2 6.200% 04/15/37	01/15/2025	Paydown	X X X	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	113,441	04/15/2037
289338-AB-1	MDCP 2020-3A A2 2.954% 08/20/29	12/20/2025	Paydown	X X X	1,018,851	1,018,851	1,018,827	1,012,133	0	6,719	0	6,719	0	1,018,851	0	0	0	18,158	08/20/2029
289338-AC-9	MDCP 2020-3A B 4.481% 08/20/29	12/20/2025	Paydown	X X X	623,570	623,570	623,552	616,175	0	7,395	0	7,395	0	623,570	0	0	0	16,927	08/20/2029
30191E-AA-3	FDF 2019-5A A 3.970% 01/25/38	07/25/2025	Paydown	X X X	2,218,911	2,218,911	2,218,911	2,218,911	0	0	0	0	0	2,218,911	0	0	0	86,595	01/25/2038

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
34955Y-AN-9	Fortress Credit BSL XXIV Ltd 2018-1A B2R	10/23/2025	Paydown	X X X	6,664,557	6,664,557	6,664,557	6,664,557	0	0	0	0	0	6,664,557	0	0	0	168,255	07/23/2031
34966D-AC-6	Fortress Credit Opportunities 2023-8A A2	04/24/2025	Deutsche Bank Securities Inc	X X X	6,516,250	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	16,250	16,250	249,173	10/22/2034
36656R-AF-8	GRMML 2019-1A A1TF 3.418% 07/20/31	10/20/2025	Paydown	X X X	4,457,951	4,457,951	4,457,951	4,457,951	0	0	0	0	0	4,457,951	0	0	0	82,432	07/20/2031
36656R-AK-7	GRMML 2019-1A A2L 6.880% 07/20/31	01/09/2025	Various	X X X	4,008,000	4,000,000	4,004,000	4,002,457	0	40	0	40	0	4,002,497	0	5,503	5,503	68,661	07/20/2031
38177U-AA-8	Golub Capital Partners 2020-1A A2	04/20/2025	Paydown	X X X	775,845	775,845	775,845	775,590	0	254	0	254	0	775,845	0	0	0	6,735	01/22/2029
38177U-AC-4	Golub Capital Partners 2020-1A B	04/20/2025	Paydown	X X X	258,570	258,570	258,570	258,541	0	29	0	29	0	258,570	0	0	0	3,146	01/22/2029
38178H-AA-6	Golub Capital Partners 2021-1A A2	10/20/2025	Paydown	X X X	357,493	357,493	357,493	357,461	0	32	0	32	0	357,493	0	0	0	5,898	04/20/2029
38178H-AC-2	Golub Capital Partners 2021-1A B	10/20/2025	Paydown	X X X	350,801	350,801	350,801	350,755	0	47	0	47	0	350,801	0	0	0	7,965	04/20/2029
38178M-AA-5	Golub Capital Partners 2019-1 AR	10/20/2025	Paydown	X X X	3,378,911	3,378,911	3,378,911	3,378,911	0	0	0	0	0	3,378,911	0	0	0	51,346	07/20/2030
38178X-AA-1	Golub Capital Partners 2021-2A A	10/20/2025	Paydown	X X X	725,184	725,184	725,184	725,075	0	109	0	109	0	725,184	0	0	0	10,923	10/20/2029
38178X-AC-7	Golub Capital Partners 2021-2A B	10/20/2025	Paydown	X X X	542,230	542,230	527,277	181,296	0	14,953	0	14,953	0	542,230	0	0	0	9,010	10/20/2029
39055T-AS-7	GRTLK 2015-1A CR 6.655% 01/16/30	05/07/2025	Deutsche Bank Securities Inc	X X X	1,676,473	1,675,300	1,671,112	1,675,098	0	203	0	203	0	1,675,300	0	1,173	1,173	68,517	01/16/2030
39055T-AS-7	GRTLK 2015-1A CR 6.655% 01/16/30	04/16/2025	Paydown	X X X	169,700	169,700	169,275	169,679	0	21	0	21	0	169,700	0	0	0	6,212	01/16/2030
390578-AP-7	GRTLK 2019-1A CR 7.005% 07/15/31	01/27/2025	SMBC Nikko Securities	X X X	2,510,183	2,508,929	2,498,893	2,502,688	0	298	0	298	0	2,502,986	0	7,197	7,197	56,520	07/15/2031
39057W-AC-3	GRTLK 2021-6A 5.905% 01/15/34	04/24/2025	Call 100.0000	X X X	3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	133,937	01/15/2034
40131Y-AA-1	GUARD 2019-1A A1 3.928% 10/20/37	10/20/2025	Paydown	X X X	2,536,424	2,536,424	2,536,424	2,536,424	0	0	0	0	0	2,536,424	0	0	0	82,300	10/20/2037
40257D-AC-1	GSM 2022-7A A2 6.150% 07/15/35	04/24/2025	Deutsche Bank Securities Inc	X X X	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	241,516	07/15/2035
43133A-AA-5	Hildene TruPS Financials Note 2018-1A A1	10/10/2025	Paydown	X X X	772,056	772,056	756,615	770,913	0	1,143	0	1,143	0	772,056	0	0	0	36,153	10/10/2038
43133J-AA-6	HITR 2019-2A A1 5.900% 05/22/39	08/22/2025	Paydown	X X X	891,783	891,783	888,439	888,966	0	2,817	0	2,817	0	891,783	0	0	0	27,438	05/22/2039
43133M-AA-9	HITR 6A A1 5.609% 10/25/39	10/25/2025	Paydown	X X X	374,873	374,873	367,376	367,451	0	7,422	0	7,422	0	374,873	0	0	0	17,296	10/25/2039
43133Y-AA-3	Hildene TruPS Financials Note 4A A1A	04/14/2025	Call 100.0000	X X X	22,237,569	22,237,569	22,237,569	22,237,569	0	0	0	0	0	22,237,569	0	0	0	689,426	07/23/2042
43133Y-AA-3	Hildene TruPS Financials Note 4A A1A	01/24/2025	Paydown	X X X	414,365	414,365	414,365	414,365	0	0	0	0	0	414,365	0	0	0	7,493	07/23/2042
43133Y-AL-9	HITR 4A A1R 5.915% 01/23/40	10/23/2025	Paydown	X X X	927,445	927,445	927,445	0	0	0	0	0	0	927,445	0	0	0	24,818	01/23/2040
46600C-AQ-3	IVYH 12A A2AR 6.754% 07/20/33	02/20/2025	Call 100.0000	X X X	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,516	07/20/2033
46600C-AS-9	IVYH 12A A2BR 3.030% 07/20/33	02/20/2025	Call 100.0000	X X X	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	50,500	07/20/2033
50203V-AA-9	LJVI 2022-1A A1 6.090% 04/28/34	04/22/2025	Deutsche Bank Securities Inc	X X X	19,649,236	19,649,236	19,649,236	19,649,236	0	0	0	0	0	19,649,236	0	0	0	608,782	04/28/2034
50203V-AA-9	LJVI 2022-1A A1 6.090% 04/28/34	01/28/2025	Paydown	X X X	169,262	169,262	169,262	169,262	0	0	0	0	0	169,262	0	0	0	2,797	04/28/2034
55280H-BE-6	MCF CLO IV LLC 2014-1A ERR	05/07/2025	Various	X X X	3,000,000	3,000,000	2,819,675	2,867,623	0	7,700	0	7,700	0	2,875,323	0	124,677	124,677	221,431	10/20/2033
56577L-AA-6	MRNON 2021-1RA AR1 5.605% 04/15/34	05/07/2025	Deutsche Bank Securities Inc	X X X	9,600,000	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	0	0	350,811	04/15/2034
610331-AA-8	MCAF 2021-1A A2 2.815% 04/22/31	10/22/2025	Paydown	X X X	4,660,705	4,660,705	4,660,705	4,660,152	0	553	0	553	0	4,660,705	0	0	0	79,982	04/22/2031
610331-AC-4	MCAF 2021-1A B 3.908% 04/22/31	10/22/2025	Paydown	X X X	1,834,347	1,834,347	1,834,347	1,834,071	0	276	0	276	0	1,834,347	0	0	0	43,702	04/22/2031
61033M-AB-0	MCIP 2022-1A A 4.050% 03/30/32	10/24/2025	Paydown	X X X	1,370,539	1,370,539	1,348,313	1,360,950	0	9,589	0	9,589	0	1,370,539	0	0	0	29,338	03/30/2032
61034U-AA-3	Monroe Capital MML CLO VI Ltd 2020-1A A1	06/27/2025	Call 100.0000	X X X	12,000,000	12,000,000	11,983,200	11,990,308	0	1,571	0	1,571	0	11,991,879	0	8,121	8,121	458,116	05/20/2034
621887-AA-6	MTLOG 2018-1A AR 5.515% 01/22/33	03/25/2025	Deutsche Bank Securities Inc	X X X	9,439,079	9,439,079	9,439,079	9,439,079	0	0	0	0	0	9,439,079	0	0	0	260,279	01/22/2033
621887-AA-6	MTLOG 2018-1A AR 5.515% 01/22/33	01/22/2025	Paydown	X X X	522,633	522,633	522,633	522,633	0	0	0	0	0	522,633	0	0	0	8,739	01/22/2033
63171N-AL-4	NCC 2019-IA ANBR 5.802% 04/15/31	04/22/2025	Deutsche Bank Securities Inc	X X X	6,006,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	6,000	6,000	210,679	04/15/2031
682337-AN-0	OELF 2019-3A CR 4.951% 07/19/37	05/28/2025	Call 100.0000	X X X	3,000,000	3,000,000	3,000,000	2,999,058	0	44	0	44	0	2,999,102	0	898	898	90,356	07/19/2037
69120E-AG-4	OR 10A AR 5.247% 04/20/37	11/13/2025	Scotia Capital USA Inc.	X X X	3,994,000	4,000,000	3,950,000	0	0	2,145	0	2,145	0	3,952,145	0	41,855	41,855	141,284	04/20/2037
69700T-AA-2	PFIXD 2019-1A A 4.640% 04/20/37	09/19/2025	Various	X X X	15,823,920	15,823,920	15,823,920	15,823,920	0	0	0	0	0	15,823,920	0	0	0	671,005	04/20/2037
69700T-AA-2	PFIXD 2019-1A A 4.640% 04/20/37	04/20/2025	Paydown	X X X	2,178,960	2,178,960	2,178,960	2,178,960	0	0	0	0	0	2,178,960	0	0	0	50,552	04/20/2037
69700T-AL-8	PFIXD 2019-1A CR 3.650% 04/20/37	09/19/2025	Call 100.0000	X X X	4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	153,442	04/20/2037
69916H-AE-0	PARL 2021-1A B 6.704% 07/15/34	02/12/2025	Call 100.0000	X X X	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	89,132	07/15/2034
70806G-AC-7	Pennantpark Clo 11 LLC 2024-8A A2	03/04/2025	Greensledge	X X X	12,136,800	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	136,800	136,800	332,427	04/18/2036
73940M-AA-9	PWRP 2025-1 A 5.230% 11/18/41	12/18/2025	Paydown	X X X	82,507	82,507	82,506	0	0	1	0	1	0	82,507	0	0	0	310	11/18/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
77588E-AA-5	RCF 2020-1A AV 3.572% 04/28/38	12/17/2025	Various	X X X	18,190,356	18,190,356	18,167,504	18,182,597	0	2,543	0	2,543	0	18,185,140	0	5,216	5,216	738,199	04/28/2038
77588E-AA-5	RCF 2020-1A AV 3.572% 04/28/38	10/28/2025	Paydown	X X X	1,709,644	1,709,644	1,707,496	1,708,914	0	729	0	729	0	1,709,644	0	0	0	61,068	04/28/2038
77588E-AG-2	RCF 2020-1A BV 4.122% 04/28/38	12/17/2025	Various	X X X	4,950,000	4,950,000	4,950,000	4,950,000	0	0	0	0	0	4,950,000	0	0	0	231,811	04/28/2038
77588E-AU-1	RCF 2020-1A DV 5.722% 04/28/38	12/17/2025	Various	X X X	2,000,000	2,000,000	2,005,000	2,002,789	0	(542)	0	(542)	0	2,002,247	0	(2,247)	(2,247)	130,017	04/28/2038
803169-AU-5	Saranac CLO III Ltd 2014-3A CR	05/07/2025	Deutsche Bank Securities Inc	X X X	2,002,000	2,000,000	1,905,000	1,931,069	0	6,685	0	6,685	0	1,937,754	0	64,246	64,246	53,140	06/22/2030
81124U-AJ-3	SCUL 27A B1 6.604% 07/20/34	01/28/2025	Call 100.0000	X X X	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	109,000	07/20/2034
87240G-AG-6	TCP 2017-1A ER 12.037% 08/20/33	09/10/2025	Call 100.0000	X X X	2,500,000	2,500,000	2,450,000	2,463,797	0	4,166	0	4,166	0	2,467,962	0	32,038	32,038	261,280	08/20/2033
87267J-AA-1	TFINS 2018-2A A1 5.802% 09/30/39	12/01/2025	Paydown	X X X	762,385	762,385	755,124	759,159	0	3,226	0	3,226	0	762,385	0	0	0	35,271	09/30/2039
87268R-AA-2	TFINS 2019-2A A1 6.092% 02/28/39	11/28/2025	Paydown	X X X	350,591	350,591	350,591	350,591	0	0	0	0	0	350,591	0	0	0	8,609	02/28/2039
89624U-AL-6	CAVU 2021-2A D2 8.615% 10/25/34	06/24/2025	Various	X X X	4,005,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	5,000	5,000	254,694	10/25/2034
898203-AA-2	TFINS 2017-2A A1 6.424% 09/20/39	03/07/2025	Various	X X X	3,755,038	3,755,038	3,531,368	3,725,559	0	11,120	0	11,120	0	3,736,680	0	18,358	18,358	49,681	09/20/2039
898203-AB-0	TFINS 2017-2A A2 6.186% 09/20/39	03/07/2025	Various	X X X	489,788	489,788	479,992	488,961	0	310	0	310	0	489,270	0	517	517	6,480	09/20/2039
89820U-AA-2	TFINS 2018-1A A1 5.172% 03/30/39	12/12/2025	Various	X X X	4,926,819	4,926,819	4,828,282	4,917,547	0	9,272	0	9,272	0	4,926,819	0	0	0	269,448	03/30/2039
89820U-AA-2	TFINS 2018-1A A1 5.172% 03/30/39	03/01/2025	Paydown	X X X	40,540	40,540	39,729	40,463	0	76	0	76	0	40,540	0	0	0	590	03/30/2039
89820W-AA-8	TFINS 1A A1 5.842% 02/27/39	11/27/2025	Paydown	X X X	807,301	807,301	807,301	0	0	0	0	0	0	807,301	0	0	0	19,493	02/27/2039
89820X-AB-4	TruPS Financials Note Sec 2020-2A A2	12/15/2025	Various	X X X	2,350,000	2,350,000	2,350,000	2,350,000	0	(152)	0	(152)	0	2,349,848	0	152	152	109,063	07/15/2041
89821J-AA-6	TFINS 2019-1A A1 6.610% 02/02/39	09/18/2025	Various	X X X	15,153,995	15,153,995	15,153,995	15,153,995	0	0	0	0	0	15,153,995	0	0	0	893,280	02/02/2039
89821J-AA-6	TFINS 2019-1A A1 6.610% 02/02/39	08/02/2025	Paydown	X X X	396,533	396,533	396,533	396,533	0	0	0	0	0	396,533	0	0	0	15,964	02/02/2039
89821M-AA-9	TruPS Financials Note Sec 2022-1A A1	10/17/2025	Paydown	X X X	1,177,660	1,177,660	1,177,660	1,177,660	0	0	0	0	0	1,177,660	0	0	0	51,269	10/15/2039
89822P-AA-1	TruPS Financials Note Sec 2020-1A A1	10/15/2025	Paydown	X X X	1,834,119	1,834,119	1,834,119	1,834,119	0	0	0	0	0	1,834,119	0	0	0	36,264	04/15/2040
89855A-AL-0	Trysail CLO 2021-1 Ltd 2021-1A C	03/04/2025	Deutsche Bank Securities Inc	X X X	1,496,250	1,500,000	1,396,875	1,414,190	0	1,978	0	1,978	0	1,416,168	0	80,082	80,082	40,364	07/20/2032
91825N-AE-1	VCRRL 1A A3 6.207% 04/20/35	10/21/2025	Paydown	X X X	490,828	490,828	490,828	0	0	0	0	0	0	490,828	0	0	0	20,043	04/20/2035
92243R-AA-2	VCRRL 2021-1A A 2.152% 10/20/31	10/20/2025	Paydown	X X X	330,955	330,955	330,955	330,323	0	633	0	633	0	330,955	0	0	0	3,039	10/20/2031
92326G-AG-3	Venture 38 CLO Ltd 2022-45A B	08/21/2025	Call 100.0000	X X X	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	547,833	07/20/2035
92332N-BA-2	Venture 38 CLO Ltd 2019-38A DR	03/07/2025	Call 100.0000	X X X	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,979	07/30/2032
924933-AB-0	Veros Automobile 2023-1 B	03/03/2025	Deutsche Bank Securities Inc	X X X	2,027,813	2,000,000	1,999,964	1,999,980	0	3	0	3	0	1,999,983	0	27,830	27,830	31,468	11/15/2028
92918Y-AA-1	VOYA 2021-2A E 11.454% 10/20/34	02/25/2025	Call 100.0000	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,541	10/20/2034
95023A-AJ-9	WELF 2021-2A A2 5.334% 07/15/34	08/19/2025	Call 100.0000	X X X	14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	731,545	07/15/2034
97988M-AG-8	WDMNT 2021-8A D 8.034% 01/18/34	04/24/2025	Various	X X X	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	232,953	01/18/2034
97988P-BA-3	WDMNT 2017-1A A1RR 6.374% 10/18/33	03/03/2025	Various	X X X	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	357,663	10/18/2033
97988P-BC-9	WDMNT 2017-1A A2RR 6.654% 10/18/33	03/03/2025	Various	X X X	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	74,706	10/18/2033
97988U-AQ-8	WDMNT 2019-6A A2R 5.555% 07/15/31	06/23/2025	Deutsche Bank Securities Inc	X X X	12,009,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	9,000	9,000	531,725	07/15/2031
98877G-AY-4	ZCCP 2019-1A DR 8.884% 07/16/31	06/24/2025	Various	X X X	5,005,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	5,000	5,000	338,805	07/16/2031
98878C-AC-0	ZCCP 2018-1A A2 5.454% 01/16/31	10/17/2025	Various	X X X	985,805	985,805	975,947	982,970	0	350	0	350	0	983,320	0	2,485	2,485	62,025	01/16/2031
98878C-AC-0	ZCCP 2018-1A A2 5.454% 01/16/31	07/16/2025	Paydown	X X X	1,931,963	1,931,963	1,912,643	1,926,407	0	5,556	0	5,556	0	1,931,963	0	0	0	55,427	01/16/2031
98878F-AU-3	ZCCP 2021-1A A1AR 5.113% 07/15/33	10/15/2025	Paydown	X X X	1,750,948	1,750,948	1,750,948	1,750,948	0	0	0	0	0	1,750,948	0	0	0	103,918	07/15/2033
98885N-AG-8	ZAIS 2022-18A B 5.655% 01/25/35	08/21/2025	Various	X X X	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	644,826	01/25/2035
68626F-AA-5	ANTOR 2023-2A A 5.715% 01/25/37	12/23/2025	Call 100.0000	X X X	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	72,587	01/25/2037
69120T-AA-4	Owl Rock Technology Financing 2020-1A A1	04/23/2025	Various	X X X	12,026,250	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	26,250	26,250	478,792	10/15/2035
69120T-AE-6	Owl Rock Technology Financing 2020-1A B1	10/16/2025	Various	X X X	4,000,000	4,000,000	3,940,000	3,951,671	0	7,739	0	7,739	0	3,959,411	0	40,589	40,589	365,960	10/15/2035
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				522,176,513	521,922,923	519,422,117	514,077,693	0	456,187	0	456,187	0	521,137,937	0	1,038,575	1,038,575	20,347,115	X X X
00085Y-AB-9	ACC Auto Trust 2022-A B	03/18/2025	Call 100.0000	X X X	280,812	280,812	280,807	280,811	0	1	0	1	0	280,812	0	0	0	4,037	04/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
00085Y-AB-9	ACC Auto Trust 2022-A B	02/15/2025	Paydown	X X X	1,210,071	1,210,071	1,210,050	1,210,067	0	4	0	4	0	1,210,071	0	0	0	8,716	04/15/2027
024938-AA-0	ACAR 2025-2 A 4.810% 09/12/28	12/12/2025	Paydown	X X X	2,093,907	2,093,907	2,093,837	0	0	70	0	70	0	2,093,907	0	0	0	33,804	09/12/2028
03065U-AB-5	AMCAR 2022 A2 6.190% 04/19/27	09/18/2025	Call 100.0000	X X X	23,775	23,775	23,774	23,774	0	0	0	0	0	23,775	0	0	0	1,104	04/19/2027
03065U-AB-5	AMCAR 2022 A2 6.190% 04/19/27	08/18/2025	Paydown	X X X	657,159	657,159	657,149	657,154	0	4	0	4	0	657,159	0	0	0	15,097	04/19/2027
038370-AB-8	AQFIT 2019-A B 3.470% 07/16/40	12/15/2025	Paydown	X X X	1,141,824	1,141,824	1,147,964	1,143,775	0	(1,951)	0	(1,951)	0	1,141,824	0	0	0	20,837	07/16/2040
038370-AC-6	AQFIT 2019-A C 4.010% 07/16/40	12/15/2025	Paydown	X X X	285,456	285,456	285,412	285,122	0	334	0	334	0	285,456	0	0	0	6,020	07/16/2040
03837G-AA-5	AQFIT 2025-B A 4.790% 05/17/51	12/17/2025	Paydown	X X X	499,129	499,129	499,031	0	0	99	0	99	0	499,129	0	0	0	4,272	05/17/2051
038413-AB-6	AQFIT 2020-AA B 2.790% 07/17/46	12/17/2025	Paydown	X X X	114,340	114,340	114,304	114,306	0	33	0	33	0	114,340	0	0	0	1,690	07/17/2046
05368Q-AB-3	AVID 2023-1 B 7.120% 03/15/27	08/15/2025	Various	X X X	154,220	154,220	153,856	154,188	0	32	0	32	0	154,220	0	0	0	7,320	03/15/2027
05368Q-AB-3	AVID 2023-1 B 7.120% 03/15/27	07/15/2025	Paydown	X X X	2,149,916	2,149,916	2,144,841	2,149,475	0	441	0	441	0	2,149,916	0	0	0	48,582	03/15/2027
07336P-AC-8	BVCLN 2024-EDU1 C 5.460% 06/25/47	10/25/2025	Paydown	X X X	208,196	208,196	208,196	208,196	0	0	0	0	0	208,196	0	0	0	7,425	06/25/2047
07337G-AA-1	BVCLN 2025-EDU1 A 5.633% 07/27/48	12/27/2025	Paydown	X X X	73,806	73,806	73,806	0	0	0	0	0	0	73,806	0	0	0	665	07/27/2048
12664D-AG-8	CPS Auto Receivables Trust 2022-C D	10/10/2025	Wells Fargo Investments	X X X	2,017,500	2,000,000	1,999,718	1,999,897	0	71	0	71	0	1,999,968	0	17,532	17,532	107,142	04/15/2030
14367L-AE-1	CarNow Auto Receivables Trust 2022-1A C	02/15/2025	Paydown	X X X	635,824	635,824	635,699	635,819	0	6	0	6	0	635,824	0	0	0	4,410	09/15/2027
14686G-AE-6	Carvana Auto Receivables Trust 2022-N1 D	12/10/2025	Paydown	X X X	558,701	558,701	558,639	558,681	0	20	0	20	0	558,701	0	0	0	8,474	12/11/2028
19421U-AC-8	CASL 2019-A B 3.810% 12/28/48	12/25/2025	Paydown	X X X	235,371	235,371	236,332	235,945	0	(574)	0	(574)	0	235,371	0	0	0	4,742	12/28/2048
19423D-AC-4	CASL 2018-A B 4.750% 12/26/47	12/25/2025	Paydown	X X X	448,382	448,382	447,879	444,802	0	3,580	0	3,580	0	448,382	0	0	0	11,025	12/26/2047
28416V-AA-8	EHGVT 2025-A A 4.540% 01/25/40	12/25/2025	Paydown	X X X	202,917	202,917	202,906	0	0	10	0	10	0	202,917	0	0	0	1,527	01/25/2040
29977F-AA-2	EverBright Solar Trust 2024-A A	12/20/2025	Paydown	X X X	1,108,723	1,108,723	1,108,030	0	0	693	0	693	0	1,108,723	0	0	0	32,765	06/22/2054
30327C-AC-0	FHF 2022-1A B 5.390% 05/15/28	03/12/2025	Various	X X X	5,260,000	5,260,000	5,259,204	5,259,682	0	50	0	50	0	5,259,732	0	268	268	69,303	05/15/2028
32057K-AC-4	FIAOT 2022-1A C 3.130% 05/15/28	12/15/2025	Paydown	X X X	1,949,904	1,949,904	1,949,423	1,949,783	0	121	0	121	0	1,949,904	0	0	0	49,095	05/15/2028
35041J-AB-1	FFIN 2019-1A B 4.220% 11/15/34	11/17/2025	Call 100.0000	X X X	116,537	116,537	116,486	116,524	0	9	0	9	0	116,533	0	4	4	4,508	11/15/2034
35041J-AB-1	FFIN 2019-1A B 4.220% 11/15/34	10/15/2025	Paydown	X X X	997,860	997,860	997,424	997,748	0	111	0	111	0	997,860	0	0	0	18,581	11/15/2034
35042A-AC-7	FFIN 2023-1A C 7.220% 12/15/43	12/15/2025	Paydown	X X X	724,686	724,686	724,618	723,407	0	1,279	0	1,279	0	724,686	0	0	0	27,716	12/15/2043
35042N-AA-3	FFIN 2025-2A A 5.200% 04/15/52	12/15/2025	Paydown	X X X	660,804	660,804	660,669	0	0	135	0	135	0	660,804	0	0	0	8,059	04/15/2052
35042T-AA-0	FFIN 2025-3A A 4.560% 08/15/52	12/15/2025	Paydown	X X X	59,904	59,904	59,902	0	0	2	0	2	0	59,904	0	0	0	266	08/15/2052
36263X-AG-8	GCAR 2022-1A D 3.970% 01/18/28	12/15/2025	Paydown	X X X	2,414,095	2,414,095	2,413,861	2,414,026	0	69	0	69	0	2,414,095	0	0	0	71,941	01/18/2028
36265N-AE-3	GCAR 2022-2A D 6.150% 04/17/28	04/14/2025	Various	X X X	4,592,007	4,558,000	4,557,906	4,557,955	0	23	0	23	0	4,557,978	0	34,029	34,029	93,439	04/17/2028
38237A-AA-0	GoodLeap Sustainable Home 2023-2GS A	12/20/2025	Paydown	X X X	502,582	502,582	485,864	489,846	0	12,736	0	12,736	0	502,582	0	0	0	15,153	05/20/2055
40439H-AC-3	HIM Timeshare Trust 2020-A C	11/13/2025	Paydown	X X X	256,969	256,969	256,935	254,205	0	2,764	0	2,764	0	256,969	0	0	0	6,791	10/09/2039
41284X-AB-4	HDMOT 2025-A A2A 4.930% 07/17/28	12/15/2025	Paydown	X X X	1,455,056	1,455,056	1,454,938	0	0	119	0	119	0	1,455,056	0	0	0	33,996	07/17/2028
43283C-AA-9	HGVT 2025-1A A 4.880% 05/27/42	12/25/2025	Paydown	X X X	1,890,329	1,890,329	1,889,803	0	0	526	0	526	0	1,890,329	0	0	0	25,187	05/27/2042
43284B-AA-0	HGVT 2018-AA A 3.540% 02/25/32	05/27/2025	Various	X X X	627,263	627,263	636,402	629,048	0	(311)	0	(311)	0	628,736	0	(1,473)	(1,473)	9,252	02/25/2032
43284B-AA-0	HGVT 2018-AA A 3.540% 02/25/32	04/25/2025	Paydown	X X X	142,633	142,633	144,712	143,039	0	(406)	0	(406)	0	142,633	0	0	0	1,010	02/25/2032
518887-AD-6	DRB 2017-B CFX 3.610% 08/25/42	12/25/2025	Paydown	X X X	600,488	600,488	600,396	579,644	0	20,844	0	20,844	0	600,488	0	0	0	15,419	08/25/2042
518889-AD-2	DRB 2017-C B 2.950% 11/25/42	10/27/2025	Various	X X X	15,800	15,800	15,794	15,799	0	0	0	0	0	15,800	0	0	0	388	11/25/2042
518889-AD-2	DRB 2017-C B 2.950% 11/25/42	09/25/2025	Paydown	X X X	355,762	355,762	355,623	355,755	0	8	0	8	0	355,762	0	0	0	4,290	11/25/2042
52608J-AC-9	Lendmark Funding Trust 2022-1A C	06/20/2025	Various	X X X	7,000,000	7,000,000	6,997,920	6,998,824	0	212	0	212	0	6,999,035	0	965	965	231,000	07/20/2032
53948K-AA-7	LPSLT 2020-2 2.750% 07/20/47	12/20/2025	Paydown	X X X	191,751	191,751	191,670	190,392	0	1,359	0	1,359	0	191,751	0	0	0	2,840	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A 2.290% 01/20/48	12/20/2025	Paydown	X X X	120,003	120,003	119,997	119,518	0	485	0	485	0	120,003	0	0	0	1,490	01/20/2048
53948Q-AA-4	LPSLT 2021-2GS A 2.220% 03/20/48	12/20/2025	Paydown	X X X	306,919	306,919	306,847	306,042	0	877	0	877	0	306,919	0	0	0	3,691	03/20/2048
618933-AA-3	Mosaic Solar Loan Trust 2023-3A A	12/20/2025	Paydown	X X X	168,970	168,970	165,337	165,852	0	3,118	0	3,118	0	168,970	0	0	0	5,256	11/20/2053
61945H-AA-0	MSAIC 2025-1A A 6.120% 08/22/50	12/20/2025	Paydown	X X X	239,314	239,314	239,276	0	0	38	0	38	0	239,314	0	0	0	5,898	08/22/2050
61945H-AB-8	MSAIC 2025-1A B 7.120% 08/22/50	12/20/2025	Paydown	X X X	159,543	159,543	159,478	0	0	65	0	65	0	159,543	0	0	0	4,574	08/22/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
61946C-AA-0	Mosaic Solar Loan Trust 2019-1A A	12/20/2025	Paydown	X X X	210,673	210,673	210,603	206,044	0	4,628	0	4,628	0	210,673	0	0	0	4,874	12/21/2043
61946F-AA-3	MSAIC 2018-1A A 4.010% 06/22/43	12/20/2025	Paydown	X X X	272,280	272,280	272,266	265,912	0	6,367	0	6,367	0	272,280	0	0	0	5,771	06/22/2043
61946G-AA-1	MSAIC 2017-2A 3.820% 09/20/42	12/20/2025	Paydown	X X X	75,382	75,382	75,372	73,576	0	1,806	0	1,806	0	75,382	0	0	0	1,568	09/20/2042
61946U-AB-8	Mosaic Solar Loan Trust 2022-2A B	12/20/2025	Paydown	X X X	216,117	216,117	213,646	214,136	0	1,980	0	1,980	0	216,117	0	0	0	6,014	01/21/2053
62476D-AA-4	MPOWR 2024-A A 6.780% 07/22/41	12/20/2025	Paydown	X X X	2,825,016	2,825,016	2,827,106	2,288,714	0	(2,861)	0	(2,861)	0	2,825,016	0	0	0	99,564	07/22/2041
624930-AA-1	MPOWR A A 6.620% 07/21/42	12/20/2025	Paydown	X X X	539,506	539,506	538,491	0	0	1,015	0	1,015	0	539,506	0	0	0	12,611	07/21/2042
629863-AA-9	NALP 2024-1 A 6.490% 12/27/49	12/25/2025	Paydown	X X X	699,740	699,740	699,587	699,603	0	138	0	138	0	699,740	0	0	0	22,604	12/27/2049
63939X-AD-3	NAVSL 2017-A B 3.910% 12/16/58	12/15/2025	Various	X X X	664,780	664,780	664,732	664,824	0	(17)	0	(17)	0	664,807	0	(27)	(27)	25,993	12/16/2058
63939X-AD-3	NAVSL 2017-A B 3.910% 12/16/58	11/15/2025	Paydown	X X X	668,856	668,856	668,807	668,900	0	(44)	0	(44)	0	668,856	0	0	0	12,599	12/16/2058
64031Q-BK-6	NSLT 2004-4 A5 4.340% 01/25/37	10/25/2025	Paydown	X X X	4,456	4,456	4,209	4,421	0	35	0	35	0	4,456	0	0	0	139	01/25/2037
64033X-AE-4	Nelnet Student Loan Trust 2025 AA A1B	12/15/2025	Paydown	X X X	617,894	617,894	612,951	0	0	4,943	0	4,943	0	617,894	0	0	0	14,436	03/15/2057
64034J-AC-8	NPELT 2016-A B 5.350% 12/28/43	03/25/2025	Paydown	X X X	580,392	580,392	572,867	579,648	0	744	0	744	0	580,392	0	0	0	7,003	12/28/2043
67571E-AE-7	Octane Receivables Trust 2022-1A D	03/03/2025	Sun Trust Capital Mrkts	X X X	4,021,250	4,000,000	3,961,137	3,983,533	0	1,599	0	1,599	0	3,985,132	0	36,118	36,118	45,551	02/20/2029
67578X-AC-2	Octane Receivables Trust 2022-2A C	03/21/2025	Sun Trust Capital Mrkts	X X X	4,059,375	4,000,000	3,999,002	3,999,605	0	70	0	70	0	3,999,675	0	59,701	59,701	65,696	07/20/2028
68267E-AB-0	ODART 2019-1A B 3.950% 11/14/28	12/14/2025	Paydown	X X X	138,028	138,028	138,017	138,026	0	2	0	2	0	138,028	0	0	0	5,452	11/14/2028
69145D-AA-0	OXFINF 2024-A A2 6.675% 01/14/32	07/30/2025	Guggenheim	X X X	3,633,891	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	33,891	33,891	151,523	01/14/2032
73934R-AA-6	PowerPay 2024-1A A 6.530% 02/18/39	12/18/2025	Paydown	X X X	622,235	622,235	622,230	622,230	0	4	0	4	0	622,235	0	0	0	20,282	02/18/2039
748950-AA-0	RAM 2025-1 A 5.446% 05/15/40	07/15/2025	Paydown	X X X	254,370	254,370	254,370	0	0	0	0	0	0	254,370	0	0	0	2,030	05/15/2040
785923-AA-1	SAFCO 2025-1A A 5.460% 09/10/29	12/10/2025	Paydown	X X X	3,712,085	3,712,085	3,712,027	0	0	57	0	57	0	3,712,085	0	0	0	64,203	09/10/2029
78637E-AB-2	SAFCO 2024-1A B 6.310% 11/20/28	12/18/2025	Paydown	X X X	479,019	479,019	478,963	478,991	0	29	0	29	0	479,019	0	0	0	30,083	11/20/2028
80286M-AE-8	SDART 2022-2 V 3.760% 07/16/29	12/15/2025	Paydown	X X X	3,676,543	3,676,543	3,644,804	0	0	31,739	0	31,739	0	3,676,543	0	0	0	69,569	07/16/2029
82650T-AA-5	SRFC 2022-2A A 4.730% 06/20/40	12/20/2025	Paydown	X X X	1,047,360	1,047,360	1,046,460	0	0	900	0	900	0	1,047,360	0	0	0	15,819	06/20/2040
83207E-AB-2	SMB A A1B 5.640% 04/15/54	12/16/2025	Paydown	X X X	517,216	517,216	517,216	0	0	0	0	0	0	517,216	0	0	0	10,898	04/15/2054
83207Q-AB-5	SMB 2024-D A1B 4.760% 07/05/53	12/15/2025	Paydown	X X X	1,244,416	1,244,416	1,236,191	1,236,712	0	7,703	0	7,703	0	1,244,416	0	0	0	37,726	07/05/2053
83405N-AA-4	SOFI 2021-B AFX 1.140% 02/15/47	12/15/2025	Paydown	X X X	362,495	362,495	314,691	0	0	47,804	0	47,804	0	362,495	0	0	0	1,479	02/15/2047
83407H-AA-5	SCLP 2025-2 A 4.820% 06/25/34	12/25/2025	Paydown	X X X	2,456,458	2,456,458	2,456,273	0	0	185	0	185	0	2,456,458	0	0	0	39,476	06/25/2034
85237M-AL-1	Starwood 2024-SIF4 LLC 2021-SIF2A A2	04/10/2025	Various	X X X	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	91,350	01/15/2033
86324X-AA-3	STRE 2025-1A A 5.550% 09/15/45	12/15/2025	Paydown	X X X	932,871	932,871	932,637	0	0	235	0	235	0	932,871	0	0	0	11,750	09/15/2045
87252D-AA-1	TIC 2024-A A 6.670% 10/15/46	12/15/2025	Paydown	X X X	1,139,287	1,139,287	1,139,139	1,139,180	0	107	0	107	0	1,139,287	0	0	0	38,685	10/15/2046
89617Q-AA-8	TAST 2025-2A A 5.470% 01/16/29	09/15/2025	Paydown	X X X	445,491	445,491	445,475	0	0	16	0	16	0	445,491	0	0	0	2,715	01/16/2029
90945D-AC-4	UACST 2024-1 C 7.060% 10/10/29	12/10/2025	Paydown	X X X	573,174	573,174	573,113	573,134	0	40	0	40	0	573,174	0	0	0	38,716	10/10/2029
924933-AA-2	Veros Automobile 2023-1 A	08/15/2025	Call 100.0000	X X X	32,460	32,460	32,458	32,459	0	1	0	1	0	32,460	0	0	0	1,541	11/15/2028
924933-AA-2	Veros Automobile 2023-1 A	07/15/2025	Paydown	X X X	357,485	357,485	357,461	357,480	0	6	0	6	0	357,485	0	0	0	8,264	11/15/2028
92511B-AA-2	VEROS 2025-1 A 5.310% 09/15/28	12/15/2025	Paydown	X X X	2,171,086	2,171,086	2,171,078	0	0	8	0	8	0	2,171,086	0	0	0	31,856	09/15/2028
92512V-AC-3	Veros Automobile 2202-1 C	08/15/2025	Various	X X X	1,554,170	1,554,170	1,554,013	1,554,136	0	20	0	20	0	1,554,156	0	14	14	52,116	08/16/2027
92512V-AC-3	Veros Automobile 2202-1 C	07/15/2025	Paydown	X X X	1,445,830	1,445,830	1,445,684	1,445,798	0	32	0	32	0	1,445,830	0	0	0	27,728	08/16/2027
92512V-AD-1	Veros Automobile 2022-1 D	03/19/2025	Deutsche Bank Securities Inc	X X X	2,052,750	2,040,000	2,001,766	2,018,566	0	2,840	0	2,840	0	2,021,407	0	31,343	31,343	38,922	07/16/2029
1119999999	Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)				96,213,645	96,034,872	95,837,557	70,214,729	0	159,237	0	159,237	0	96,001,281	0	212,365	212,365	2,155,403	X X X
55283A-AA-7	MCA Funding Hold LLC 2020-1 A	11/18/2025	Various	X X X	252,440	252,440	252,440	251,779	0	661	0	661	0	252,440	0	0	0	8,076	11/15/2035
55283A-AA-7	MCA Funding Hold LLC 2020-1 A	08/01/2025	Paydown	X X X	1,933,615	1,933,615	1,933,615	1,928,551	0	5,064	0	5,064	0	1,933,615	0	0	0	33,736	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B	11/18/2025	Various	X X X	4,271,658	4,271,658	4,193,155	4,130,674	0	140,984	0	140,984	0	4,271,658	0	0	0	181,417	11/15/2035
63172D-AA-9	CFOZ 2019-1 A 3.980% 08/15/34	11/15/2025	Paydown	X X X	1,910,459	1,910,459	1,911,420	1,906,621	0	3,838	0	3,838	0	1,910,459	0	0	0	44,578	08/15/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
1319999999	Financial Asset-Backed – Not Self-Liquidating - Equity Backed Securities (Unaffiliated)				8,368,172	8,368,172	8,290,630	8,217,625	0	150,547	0	150,547	0	8,368,172	0	0	0	267,807	X X X
04006*-AA-4	Arena Special Opportunities II Sr Unsec	11/07/2025	Various	X X X	3,028,336	3,028,336	3,028,336	3,028,336	0	0	0	0	0	3,028,336	0	0	0	115,140	07/02/2031
04524X-AA-4	ASP (Feeder) SPC II-B3 LP Nt	10/28/2025	Various	X X X	4,823,103	4,823,103	4,823,103	4,723,041	0	0	0	0	0	4,823,103	0	0	0	321,387	03/31/2030
350843-AA-6	Four Columns Jr Cap Fund VI Sr Nt	10/10/2025	Various	X X X	1,357,299	1,357,299	1,357,299	1,327,813	0	0	0	0	0	1,357,299	0	0	0	30,051	08/31/2032
350843-AB-4	Four Columns Jr Cap Fund VI Jr Nt	10/10/2025	Various	X X X	678,649	678,649	678,649	663,908	0	0	0	0	0	678,649	0	0	0	23,611	08/31/2032
46331#-AA-7	Ironwood Capital Partners V Sr Unsec Pr	12/31/2025	Various	X X X	3,662,608	3,662,608	3,662,608	2,536,229	0	0	0	0	0	3,662,608	0	0	0	173,782	04/20/2037
55397#-AB-7	MGG Rated Debt Feeder Fund LP Sr Unsec P	11/05/2025	Various	X X X	801,042	801,042	801,042	748,021	0	0	0	0	0	801,042	0	0	0	14,108	01/28/2042
66706*-AA-6	Northstar Mezzanine Ptrs VII Sr Unsec Pr	11/06/2025	Various	X X X	2,469,484	2,469,484	2,469,484	2,465,543	0	0	0	0	0	2,469,484	0	0	0	0	06/10/2034
91864#-AA-8	VPC ABS Opp Credit Fund Feeder Class A N	12/23/2025	Various	X X X	10,545,318	10,545,318	10,545,318	10,545,322	0	(4)	0	(4)	0	10,545,318	0	0	0	337,559	03/17/2028
91868*-AB-6	VPC ABS Opp Credit Fund II-R Class A Sr	10/01/2025	Redemption 100.0000	X X X	12,930,893	12,930,893	12,930,893	10,746,919	0	0	0	0	0	12,930,893	0	0	0	310,876	09/30/2029
91868*-AD-2	VPC ABS Opp Credit Fund II-R Class B Sr	10/01/2025	Redemption 100.0000	X X X	2,874,999	2,874,999	2,874,999	2,651,578	0	0	0	0	0	2,874,999	0	0	0	140,571	09/29/2029
97122N-AA-6	Willow Tree Fund II LP Class A Nt	12/01/2025	Various	X X X	4,803	4,803	4,803	4,407	0	0	0	0	0	4,803	0	0	0	337	10/22/2033
G3165#-AA-2	CCO I Credit Backed Loans Ltd Class A1 N	10/15/2025	Various	X X X	3,866,557	3,866,557	3,866,557	3,866,557	0	0	0	0	0	3,866,557	0	0	0	99,993	12/17/2031
G3165#-AC-8	CCO I Credit Backed Loans Ltd Class B1 N	10/15/2025	Various	X X X	1,159,967	1,159,967	1,159,967	1,159,967	0	0	0	0	0	1,159,967	0	0	0	39,997	12/17/2031
G3165#-AE-4	CCO I Credit Backed Loans Ltd Class C Nt	10/15/2025	Various	X X X	1,159,967	1,159,967	1,159,967	1,159,967	0	0	0	0	0	1,159,967	0	0	0	67,995	12/17/2031
1339999999	Financial Asset-Backed – Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)				49,363,025	49,363,025	49,363,025	45,627,608	0	(4)	0	(4)	0	49,363,025	0	0	0	1,675,407	X X X
00110X-AB-0	AFN 2021-1A A2 2.790% 05/20/51	05/20/2025	Paydown	X X X	186,121	186,121	186,095	186,103	0	18	0	18	0	186,121	0	0	0	2,127	05/20/2051
00111L-AC-3	AFGE 2023-1 B 7.510% 09/16/30	12/15/2025	Paydown	X X X	203,376	203,376	203,344	203,360	0	16	0	16	0	203,376	0	0	0	15,274	09/16/2030
03237F-AB-1	AXIS 2025-1A A2 4.700% 09/22/31	12/20/2025	Paydown	X X X	171,294	171,294	171,292	0	0	2	0	2	0	171,294	0	0	0	4,619	09/22/2031
09531M-AA-8	BBEF 2023-1A A 7.370% 11/15/30	12/15/2025	Paydown	X X X	344,304	344,304	344,285	344,294	0	10	0	10	0	344,304	0	0	0	13,068	11/15/2030
12326T-AA-6	BJETS 2024-2A A 2024-2A A	12/15/2025	Paydown	X X X	591,383	591,383	591,369	591,368	0	15	0	15	0	591,383	0	0	0	17,464	09/15/2039
12327A-AA-6	BJETS 2024-2A A 2022-1A A	12/15/2025	Paydown	X X X	135,754	135,754	131,702	134,012	0	1,742	0	1,742	0	135,754	0	0	0	3,568	06/15/2037
12327A-AB-4	BJETS 2024-2A A 2022-1A B	12/15/2025	Paydown	X X X	452,060	452,060	436,335	445,219	0	6,841	0	6,841	0	452,060	0	0	0	13,848	06/15/2037
12327C-AA-2	BJETS 2024-2A A 2024-1 LLC	12/15/2025	Paydown	X X X	757,900	757,900	757,888	757,888	0	12	0	12	0	757,900	0	0	0	32,373	05/15/2039
12327C-AC-8	BJETS 2024-2A A 2024-1A C	12/15/2025	Paydown	X X X	394,302	394,302	394,297	394,295	0	6	0	6	0	394,302	0	0	0	22,945	05/15/2039
12510H-AB-6	CAUTO 2020-1A A2 3.030% 02/15/50	12/15/2025	Paydown	X X X	21,355	21,355	21,035	21,290	0	65	0	65	0	21,355	0	0	0	350	02/15/2050
12510H-AC-4	CAUTO 2020-1A A3 3.250% 02/15/50	12/15/2025	Paydown	X X X	42,710	42,710	42,544	42,647	0	64	0	64	0	42,710	0	0	0	751	02/15/2050
12662A-AB-7	CP EF Asset Securitization I L 2022-1A B	12/15/2025	Paydown	X X X	1,805,010	1,805,010	1,804,818	1,804,947	0	63	0	63	0	1,805,010	0	0	0	96,091	04/15/2030
224092-AA-4	CP EF Asset Securitization II 2023-1A A	12/15/2025	Paydown	X X X	931,638	931,638	927,018	928,996	0	2,642	0	2,642	0	931,638	0	0	0	36,240	03/15/2032
22767V-AB-4	XROAD 2025-A A2 4.910% 02/20/32	12/20/2025	Paydown	X X X	60,648	60,648	60,640	0	0	8	0	8	0	60,648	0	0	0	1,505	02/20/2032
25216B-AE-2	Dext 2023-1 D 8.820% 03/15/33	03/20/2025	Bank of America Merrill Lynch	X X X	2,361,094	2,250,000	2,249,509	2,249,707	0	33	0	33	0	2,249,740	0	111,354	111,354	52,920	03/15/2033
29252V-AE-5	ENCA 2022-1A D 6.000% 01/15/30	12/15/2025	Paydown	X X X	5,000,000	5,000,000	4,965,076	4,988,503	0	11,497	0	11,497	0	5,000,000	0	0	0	298,979	01/15/2030
57119H-AF-7	Marlin Receivables 2022-1A D	06/23/2025	Various	X X X	3,600,000	3,600,000	3,599,558	3,599,813	0	62	0	62	0	3,599,874	0	126	126	121,680	09/20/2029
62890Q-AB-1	NMEF 2023-A A2 6.570% 06/17/30	12/15/2025	Paydown	X X X	400,199	400,199	400,198	400,197	0	2	0	2	0	400,199	0	0	0	13,355	06/17/2030
62890Q-AD-7	NMEF 2023-A C 8.040% 06/17/30	03/25/2025	Various	X X X	4,493,500	4,400,000	4,309,783	4,336,216	0	5,205	0	5,205	0	4,341,421	0	152,079	152,079	99,249	06/17/2030
67181D-AD-3	OAKIG 2020-1A A4 2.630% 10/20/50	10/20/2025	Paydown	X X X	14,583	14,583	14,576	14,581	0	2	0	2	0	14,583	0	0	0	176	10/20/2050
67181D-AK-7	OAKIG 2021-2A A2 2.630% 11/20/51	12/20/2025	Paydown	X X X	340,127	340,127	340,116	340,122	0	5	0	5	0	340,127	0	0	0	6,749	11/20/2051
67181D-AM-3	OAKIG 2021-2A A4 3.240% 11/20/51	10/20/2025	Paydown	X X X	6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	93	11/20/2051
67190A-AD-8	OAKIG 2021-1A A4 3.260% 01/20/51	10/20/2025	Paydown	X X X	16,667	16,667	16,658	16,659	0	7	0	7	0	16,667	0	0	0	249	01/20/2051
704100-AD-8	Pawneee Equipment Receivables 2021-1 C	10/15/2025	Paydown	X X X	1,000,000	1,000,000	999,965	999,936	0	64	0	64	0	1,000,000	0	0	0	15,593	07/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
784033-AJ-1	SCF Equipment Trust 2022-1A D	12/22/2025	Call 100.0000	X X X	1,750,000	1,750,000	1,749,536	1,749,745	0	85	0	85	0	1,749,830	0	170	170	66,325	11/20/2031
784033-AL-6	SCF Equipment Trust 2022-1A E	12/22/2025	Call 100.0000	X X X	1,500,000	1,500,000	1,463,066	1,477,314	0	5,766	0	5,766	0	1,483,081	0	16,919	16,919	78,900	07/20/2032
86190B-AB-0	STR 2021-1A A2 2.960% 06/20/51	12/20/2025	Paydown	X X X	12,500	12,500	12,494	12,497	0	3	0	3	0	12,500	0	0	0	200	06/20/2051
86190B-AD-6	STR 2021-1A A4 3.700% 06/20/51	12/20/2025	Paydown	X X X	13,750	13,750	13,899	13,855	0	(105)	0	(105)	0	13,750	0	0	0	275	06/20/2051
86212V-AE-4	STR 2018-1A A2 4.290% 10/20/48	12/20/2025	Paydown	X X X	20,000	20,000	19,993	19,998	0	2	0	2	0	20,000	0	0	0	465	10/20/2048
86212V-AG-9	STR 2018-1A A4 4.740% 10/20/48	12/20/2025	Paydown	X X X	80,000	80,000	82,254	80,557	0	(557)	0	(557)	0	80,000	0	0	0	2,054	10/20/2048
86212X-AB-6	STR 2019-1 A2 3.650% 11/20/49	12/20/2025	Paydown	X X X	84,535	84,535	84,811	84,668	0	(132)	0	(132)	0	84,535	0	0	0	1,672	11/20/2049
86212X-AD-2	STR 2019-1 A4 4.490% 11/20/49	12/20/2025	Paydown	X X X	47,500	47,500	47,482	47,464	0	37	0	37	0	47,500	0	0	0	1,155	11/20/2049
92340G-AB-6	VERD 2025-1A A2 4.850% 03/13/28	12/12/2025	Paydown	X X X	190,644	190,644	190,627	0	0	18	0	18	0	190,644	0	0	0	5,034	03/13/2028
96328G-BG-1	Wheels Fleet Lease Funding 2023-2A A	12/18/2025	Paydown	X X X	835,558	835,558	835,450	835,503	0	55	0	55	0	835,558	0	0	0	28,506	08/18/2038
1519999999	Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)				27,864,762	27,660,168	27,473,963	27,128,004	0	33,553	0	33,553	0	27,584,114	0	280,648	280,648	1,053,852	X X X
70337U-10-0	Patrons' Legacy Lilac's Ser 03-IV Ser A	06/23/2025	Redemption 100.0000	X X X	251,991	251,991	251,991	251,991	0	0	0	0	0	251,991	0	0	0	10,908	06/23/2026
1539999999	Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffilia				251,991	251,991	251,991	251,991	0	0	0	0	0	251,991	0	0	0	10,908	X X X
00038R-AA-4	AASET 2019-2 A 3.376% 10/16/39	12/16/2025	Paydown	X X X	1,735,507	1,735,507	1,735,496	1,688,553	0	46,954	0	46,954	0	1,735,507	0	0	0	28,154	10/16/2039
07359B-AA-5	Beacon Container Finance 2021-1A A	12/20/2025	Paydown	X X X	600,000	600,000	599,739	599,858	0	142	0	142	0	600,000	0	0	0	7,315	10/22/2046
14856G-AA-8	CLAST 2021-1A A 3.474% 01/15/46	12/15/2025	Paydown	X X X	1,046,214	1,046,214	1,046,185	1,035,158	0	11,057	0	11,057	0	1,046,214	0	0	0	13,188	01/15/2046
30610G-AB-9	FLCON 2019-1 B 4.791% 09/15/39	12/15/2025	Paydown	X X X	1,932,867	1,932,867	1,932,800	1,931,998	0	869	0	869	0	1,932,867	0	0	0	21,778	09/15/2039
36166V-AA-3	GCI Funding 1 LLC 2020-1 A	12/18/2025	Paydown	X X X	598,837	598,837	592,552	592,932	0	5,905	0	5,905	0	598,837	0	0	0	9,175	10/18/2045
36166V-AE-5	GCI Funding 1 LLC 2021-1 A	12/18/2025	Paydown	X X X	449,032	449,032	448,916	448,120	0	913	0	913	0	449,032	0	0	0	5,800	06/18/2046
440405-AE-8	HORZN 2018-1 A 4.458% 12/15/38	12/15/2025	Paydown	X X X	285,856	285,856	296,319	283,898	0	1,959	0	1,959	0	285,856	0	0	0	5,105	12/15/2038
45783N-AA-5	INSTR 2021-1A A 2.300% 02/15/54	12/15/2025	Paydown	X X X	123,487	123,487	123,420	123,350	0	137	0	137	0	123,487	0	0	0	1,503	02/15/2054
49255P-AA-1	KSTRL 2018-1A A 4.250% 12/15/38	12/15/2025	Paydown	X X X	1,395,547	1,395,547	1,356,176	1,372,258	0	23,288	0	23,288	0	1,395,547	0	0	0	36,711	12/15/2038
50543L-AA-0	Labrador Aviation Finance Ltd 2016-1A A1	12/15/2025	Paydown	X X X	753,918	753,918	746,379	753,918	0	0	0	0	0	753,918	0	0	0	18,834	01/15/2042
55283L-AA-3	MAPSL 2019-1A A 4.458% 03/15/44	07/28/2025	Various	X X X	599,981	599,981	599,972	593,801	0	2,368	0	2,368	0	596,169	0	3,812	3,812	16,568	03/15/2044
55283L-AA-3	MAPSL 2019-1A A 4.458% 03/15/44	07/15/2025	Paydown	X X X	104,130	104,130	104,128	103,057	0	1,073	0	1,073	0	104,130	0	0	0	1,604	03/15/2044
59111R-AA-0	METAL 2017-1 A 4.581% 10/15/42	09/25/2025	Various	X X X	2,858,647	4,266,637	2,667,416	4,266,637	0	0	0	0	0	4,266,637	0	(1,407,990)	(1,407,990)	152,563	10/15/2042
59111R-AA-0	METAL 2017-1 A 4.581% 10/15/42	04/15/2025	Paydown	X X X	70,291	70,291	43,945	70,291	0	0	0	0	0	70,291	0	0	0	1,073	10/15/2042
75383H-AA-9	RPTOR 2019-1 A 4.213% 08/23/44	12/01/2025	Paydown	X X X	1,221,912	1,221,912	1,107,483	1,159,511	0	62,401	0	62,401	0	1,221,912	0	0	0	38,909	08/23/2044
85572R-AA-7	STARR 2018-1 A 4.089% 05/15/43	12/15/2025	Paydown	X X X	2,183,339	2,183,339	2,192,886	2,203,989	0	(20,650)	0	(20,650)	0	2,183,339	0	0	0	57,344	05/15/2043
86709L-AA-4	SUNBD 2020-1A A 3.671% 02/15/45	12/15/2025	Paydown	X X X	1,277,237	1,277,237	1,277,185	1,277,228	0	9	0	9	0	1,277,237	0	0	0	33,869	02/15/2045
86709L-AB-2	SUNBD 2020-1A B 4.703% 02/15/45	12/15/2025	Paydown	X X X	344,982	344,982	344,970	345,375	0	(393)	0	(393)	0	344,982	0	0	0	11,720	02/15/2045
872480-AB-4	TIF 2020-1A B 3.820% 08/20/45	12/20/2025	Paydown	X X X	160,000	160,000	159,945	159,645	0	355	0	355	0	160,000	0	0	0	3,311	08/20/2045
87404L-AA-0	TLWND 2019-1 A 3.967% 12/15/44	12/15/2025	Paydown	X X X	296,023	296,023	296,022	296,131	0	(108)	0	(108)	0	296,023	0	0	0	8,881	12/15/2044
88315L-AE-8	TMCL 2020-1A A 2.730% 08/21/45	12/20/2025	Paydown	X X X	127,860	127,860	127,839	126,884	0	976	0	976	0	127,860	0	0	0	2,069	08/21/2045
88603U-AA-7	THRST 2021-1A A 4.163% 07/15/40	12/15/2025	Paydown	X X X	142,787	142,787	142,782	142,698	0	89	0	89	0	142,787	0	0	0	3,220	07/15/2040
89609M-AA-7	Tribute Rail LLC 2022-1 A	12/17/2025	Paydown	X X X	142,241	142,241	142,213	142,233	0	8	0	8	0	142,241	0	0	0	3,630	05/17/2052
89656C-AA-1	TRL 2010-1A A 5.194% 10/16/40	10/29/2025	Various	X X X	6,379,223	6,379,223	6,723,528	6,504,581	0	(18,559)	0	(18,559)	0	6,486,023	0	(106,800)	(106,800)	287,158	10/16/2040
89656C-AA-1	TRL 2010-1A A 5.194% 10/16/40	10/16/2025	Paydown	X X X	782,150	782,150	824,364	797,520	0	(15,370)	0	(15,370)	0	782,150	0	0	0	18,995	10/16/2040
97063Q-AA-0	WESTF 2017-A A 4.690% 08/15/42	12/15/2025	Paydown	X X X	839,022	839,022	837,541	840,226	0	(1,204)	0	(1,204)	0	839,022	0	0	0	19,941	08/15/2042
97064E-AA-6	WESTF 2018-A A 4.750% 09/15/43	10/15/2025	Various	X X X	835,898	835,898	835,857	833,249	0	1,175	0	1,175	0	834,424	0	1,474	1,474	33,088	09/15/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
97064E-AA-6	WESTF 2018-A A 4.750% 09/15/43	09/15/2025	Paydown	X X X	3,870,506	3,870,506	3,870,314	3,858,240	0	12,266	0	12,266	0	3,870,506	0	0	0	119,266	09/15/2043
97064Y-AA-2	WESTF 2023-A A 8.000% 10/15/48	12/15/2025	Paydown	X X X	1,114,518	1,114,518	1,101,680	1,105,543	0	8,975	0	8,975	0	1,114,518	0	0	0	55,766	10/15/2048
1719999999	Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)				32,272,012	33,680,002	32,278,052	33,656,882	0	124,635	0	124,635	0	33,781,516	0	(1,509,504)	(1,509,504)	1,016,538	X X X
01983K-AJ-3	ALLO Issuer LLC 2024-1A C	12/03/2025	BNP Paribas Securities	X X X	1,067,813	1,000,000	999,639	999,655	0	54	0	54	0	999,709	0	68,103	68,103	106,927	07/20/2054
09748R-AC-2	BOJA 2024-1A A2 6.584% 11/20/54	06/09/2025	Guggenheim	X X X	2,523,438	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	23,438	23,438	106,076	11/20/2054
09748R-AC-2	BOJA 2024-1A A2 6.584% 11/20/54	11/20/2025	Paydown	X X X	10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	762	11/20/2054
19240J-AA-6	CGNT 2024-1A A2 7.924% 05/25/54	04/02/2025	Morgan Stanley & Co Inc	X X X	5,128,125	5,000,000	4,999,848	4,999,865	0	2	0	2	0	4,999,866	0	128,259	128,259	107,854	05/25/2054
233046-AK-7	DB Master Finance LLC 2019-1A A2II	11/20/2025	Paydown	X X X	1,461,993	1,461,993	1,508,194	1,472,251	0	(10,258)	0	(10,258)	0	1,461,993	0	0	0	56,286	05/20/2049
233046-AL-5	DB Master Finance LLC 2019-1A A23	11/20/2025	Paydown	X X X	4,000	4,000	3,973	3,985	0	15	0	15	0	4,000	0	0	0	109	05/20/2049
26209X-AA-9	HONK 2020-1A A2 2020-1A A2	10/20/2025	Paydown	X X X	26,600	26,600	27,963	27,247	0	(647)	0	(647)	0	26,600	0	0	0	629	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2	10/20/2025	Paydown	X X X	35,000	35,000	35,000	34,993	0	7	0	7	0	35,000	0	0	0	708	01/20/2051
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II	10/30/2025	Paydown	X X X	47,500	47,500	49,311	48,112	0	(612)	0	(612)	0	47,500	0	0	0	1,512	04/30/2047
34417R-AB-2	FOCUS Brands Funding LLC 2022-1 A2	03/21/2025	Various	X X X	3,947,531	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	47,531	47,531	112,414	07/30/2052
34417R-AB-2	FOCUS Brands Funding LLC 2022-1 A2	01/30/2025	Paydown	X X X	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	180	07/30/2052
380241-AC-3	Goddard Funding LLC 2024-1A A2	10/30/2025	Paydown	X X X	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,136	10/30/2054
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	12/20/2025	Paydown	X X X	30,000	30,000	30,272	30,054	0	(54)	0	(54)	0	30,000	0	0	0	746	12/20/2050
466365-AC-7	JACK 2019-1A A23 4.970% 08/25/49	11/25/2025	Paydown	X X X	62,250	62,250	62,258	62,173	0	77	0	77	0	62,250	0	0	0	1,934	08/25/2049
466365-AE-3	JACK 2022-1A A2II 4.136% 02/26/52	11/25/2025	Paydown	X X X	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,068	02/26/2052
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	10/30/2025	Paydown	X X X	65,000	65,000	65,848	65,316	0	(316)	0	(316)	0	65,000	0	0	0	1,969	07/30/2047
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51	08/07/2025	Call 100.0000	X X X	4,666,875	4,666,875	4,680,691	4,671,548	0	(9,066)	0	(9,066)	0	4,662,483	0	4,392	4,392	107,720	07/30/2051
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51	01/30/2025	Paydown	X X X	11,875	11,875	11,910	11,887	0	(12)	0	(12)	0	11,875	0	0	0	89	07/30/2051
64016N-AA-5	Neighborly Issuer 2021-1A A2	10/30/2025	Paydown	X X X	25,000	25,000	25,000	24,999	0	1	0	1	0	25,000	0	0	0	560	04/30/2051
64016N-AC-1	Neighborly Issuer 2022-1A A2	10/30/2025	Paydown	X X X	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	924	01/30/2052
72703P-AE-3	PLNT 2022-1A A2II 4.008% 12/05/51	12/05/2025	Paydown	X X X	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	752	12/05/2051
746954-AA-4	Qdoba Funding LLC 2023-1A A2	05/01/2025	Guggenheim	X X X	7,296,713	6,982,500	6,822,763	6,873,996	0	10,643	0	10,643	0	6,884,640	0	412,073	412,073	227,513	09/14/2053
83546D-AJ-7	SONIC 2020-1A A2II 4.336% 01/20/50	12/20/2025	Paydown	X X X	42,090	42,090	44,393	43,421	0	(1,331)	0	(1,331)	0	42,090	0	0	0	989	01/20/2050
83546D-AQ-1	SONIC 2021-1A A211 2.636% 08/20/51	12/20/2025	Paydown	X X X	30,000	30,000	30,000	29,992	0	8	0	8	0	30,000	0	0	0	428	08/20/2051
898912-AA-8	TROP 2024-1A A2 6.291% 08/20/54	11/20/2025	Paydown	X X X	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,573	08/20/2054
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51	12/15/2025	Paydown	X X X	37,513	37,513	37,513	37,506	0	7	0	7	0	37,513	0	0	0	651	06/15/2051
98920M-AA-0	Zaxby 2021-1A A2 3.250% 07/30/51	10/30/2025	Paydown	X X X	67,500	67,500	67,875	67,693	0	(193)	0	(193)	0	67,500	0	0	0	1,366	07/30/2051
98979Q-AA-1	ZIPLY 2024-1A A2 6.640% 04/20/54	08/28/2025	Call 100.0000	X X X	5,000,000	5,000,000	4,998,606	4,998,786	0	168	0	168	0	4,998,954	0	1,046	1,046	404,519	04/20/2054
98979Q-AC-7	ZIPLY 2024-1A B 7.810% 04/20/54	08/28/2025	Call 100.0000	X X X	3,000,000	3,000,000	2,999,847	2,999,865	0	19	0	19	0	2,999,884	0	116	116	319,794	04/20/2054
1739999999	Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)				34,837,441	34,256,321	34,161,529	34,163,969	0	(11,488)	0	(11,488)	0	34,152,482	0	684,958	684,958	1,569,188	X X X
1889999999	Subtotal – Asset-Backed Securities (Unaffiliated)				886,666,258	887,145,414	881,926,375	843,082,012	0	723,584	0	723,584	0	885,562,103	0	1,104,154	1,104,154	31,551,213	X X X
1909999997	Subtotals – Asset-Backed Securities – Part 4				886,666,258	887,145,414	881,926,375	843,082,012	0	723,584	0	723,584	0	885,562,103	0	1,104,154	1,104,154	31,551,213	X X X
1909999998	Summary item from Part 5 for Asset-Backed Securities				8,036,117	8,045,117	7,970,117	0	0	3,217	0	3,217	0	7,973,334	0	62,783	62,783	380,718	X X X
1909999999	Subtotals – Asset-Backed Securities				894,702,375	895,190,531	889,896,492	843,082,012	0	726,801	0	726,801	0	893,535,437	0	1,166,937	1,166,937	31,931,931	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
2009999999	Subtotals – Issuer Credit Obligations and Asset-Backed Securities				1,960,032,544	1,970,907,063	1,963,330,677	1,842,854,245	4,353	913,843	1,815,245	(897,049)	0	1,962,559,727	0	(4,314,218)	(4,314,218)	70,370,622	X X X
00170F-20-9	AMG Capital Trust II Conv PS	09/18/2025	Nomura Securities Intl	51,126.000	3,318,077	0	2,827,792	2,827,792	0	0	0	0	0	2,827,792	0	490,285	490,285	98,737	X X X
4029999999	Preferred Stock - Industrial and Miscellanious (Unaffiliated) - Redeemable Preferred				3,318,077	X X X	2,827,792	2,827,792	0	0	0	0	0	2,827,792	0	490,285	490,285	98,737	X X X
4509999997	Subtotal - Preferred Stock - Part 4				3,318,077	X X X	2,827,792	2,827,792	0	0	0	0	0	2,827,792	0	490,285	490,285	98,737	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks				834147.00	X X X	785840.00	0	0	0	0	0	0	785,840	0	48,307	48,307	0	X X X
4509999999	Total - Preferred Stock				4,152,224	X X X	3,613,632	2,827,792	0	0	0	0	0	3,613,632	0	538,592	538,592	98,737	X X X
001055-10-2	Aflac Inc CS	11/24/2025	Various	4,240.000	454,486	X X X	217,448	438,586	(221,138)	0	0	(221,138)	0	217,448	0	237,038	237,038	7,911	X X X
002824-10-0	Abbott Laboratories CS	11/24/2025	Various	5,420.000	684,164	X X X	244,012	613,056	(369,044)	0	0	(369,044)	0	244,012	0	440,152	440,152	6,761	X X X
00287Y-10-9	AbbVie Inc CS	11/24/2025	Various	2,890.000	622,906	X X X	451,136	513,553	(62,417)	0	0	(62,417)	0	451,136	0	171,770	171,770	16,990	X X X
00724F-10-1	Adobe Systems Inc CS	11/24/2025	Various	685.000	233,783	X X X	217,601	304,606	(87,005)	0	0	(87,005)	0	217,601	0	16,182	16,182	0	X X X
00766T-10-0	AECOM CS	11/24/2025	Various	4,445.000	489,653	X X X	288,350	476,846	(188,496)	0	0	(188,496)	0	288,350	0	201,303	201,303	3,644	X X X
00766T-10-0	AECOM CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,743)	5,743	0	0	5,743	0	0	0	0	0	0	X X X
007903-10-7	Advanced Micro Devices Inc CS	11/24/2025	Various	3,580.000	703,418	X X X	421,853	432,428	(10,575)	0	0	(10,575)	0	421,853	0	281,565	281,565	0	X X X
013872-10-6	Alcoa Corp CS	11/24/2025	JP Morgan Securities Inc	3,220.000	113,423	X X X	160,739	122,721	38,018	0	0	38,018	0	160,739	0	(47,316)	(47,316)	959	X X X
013872-10-6	Alcoa Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(3,827)	3,827	0	0	3,827	0	0	0	0	0	0	X X X
018802-10-8	Alliant Energy Corp CS	11/24/2025	Various	2,080.000	138,622	X X X	65,517	123,115	(57,597)	0	0	(57,597)	0	65,517	0	73,104	73,104	3,152	X X X
018802-10-8	Alliant Energy Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(387)	387	0	0	387	0	0	0	0	0	0	X X X
02079K-10-7	Alphabet Inc CS CL C	11/24/2025	Various	11,940.000	3,273,236	X X X	556,485	2,273,854	(1,717,368)	0	0	(1,717,368)	0	556,485	0	2,716,751	2,716,751	6,487	X X X
023135-10-6	Amazon.com Inc CS	11/24/2025	Various	8,670.000	1,943,657	X X X	414,128	1,902,111	(1,487,984)	0	0	(1,487,984)	0	414,128	0	1,529,530	1,529,530	0	X X X
03027X-10-0	American Tower Corp CS	11/24/2025	Various	655.000	129,295	X X X	78,241	120,134	(41,892)	0	0	(41,892)	0	78,241	0	51,054	51,054	3,985	X X X
037833-10-0	Apple Inc CS	11/24/2025	Various	12,855.000	3,250,270	X X X	495,822	3,219,149	(2,723,328)	0	0	(2,723,328)	0	495,822	0	2,754,449	2,754,449	10,700	X X X
042735-10-0	Arrow Electronics Inc CS	11/24/2025	JP Morgan Securities Inc	1,515.000	177,877	X X X	97,133	172,521	(75,388)	0	0	(75,388)	0	97,133	0	80,744	80,744	0	X X X
042735-10-0	Arrow Electronics Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(4,375)	4,375	0	0	4,375	0	0	0	0	0	0	X X X
044186-10-4	Ashland Global Holdings Inc CS	11/24/2025	JP Morgan Securities Inc	1,420.000	71,801	X X X	96,712	101,444	(4,732)	0	0	(4,732)	0	96,712	0	(24,910)	(24,910)	1,538	X X X
044186-10-4	Ashland Global Holdings Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	81	(81)	0	0	(81)	0	0	0	0	0	0	X X X
053332-10-2	Autozone Inc CS	11/24/2025	Various	65.000	250,353	X X X	164,997	208,130	(43,133)	0	0	(43,133)	0	164,997	0	85,356	85,356	0	X X X
05368V-10-6	Avient Corp CS	11/24/2025	JP Morgan Securities Inc	4,425.000	140,292	X X X	152,505	181,063	(28,558)	0	0	(28,558)	0	152,505	0	(12,212)	(12,212)	4,158	X X X
05368V-10-6	Avient Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(982)	982	0	0	982	0	0	0	0	0	3,240	X X X
058498-10-6	Ball Corp CS	11/24/2025	Various	5,000.000	264,327	X X X	311,388	275,650	35,738	0	0	35,738	0	311,388	0	(47,062)	(47,062)	2,620	X X X
060505-10-4	Bank of America Corp CS	11/24/2025	Various	6,930.000	351,605	X X X	194,314	304,574	(110,260)	0	0	(110,260)	0	194,314	0	157,291	157,291	4,763	X X X
06417N-10-3	Bank OZK CS	11/24/2025	Various	5,290.000	259,325	X X X	226,015	235,278	(9,263)	0	0	(9,263)	0	226,015	0	33,310	33,310	7,960	X X X
06417N-10-3	Bank OZK CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,076	(1,076)	0	0	(1,076)	0	0	0	0	0	0	X X X
070830-10-4	Bath & Body Works Inc CS	11/24/2025	Various	8,550.000	205,438	X X X	246,763	0	0	0	0	0	0	246,763	0	(41,325)	(41,325)	1,705	X X X
084423-10-2	Berkley W R Corp CS	11/24/2025	Various	9,940.000	720,964	X X X	417,514	581,689	(164,175)	0	0	(164,175)	0	417,514	0	303,451	303,451	4,160	X X X
084670-70-2	Berkshire Hathaway Inc CS	11/24/2025	Various	880.000	434,851	X X X	467,566	0	0	0	0	0	0	467,566	0	(32,715)	(32,715)	0	X X X
08579W-10-3	Berry Global Group Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(106)	106	0	0	106	0	0	0	0	0	0	X X X
08579W-10-3	Berry Global Group Inc CS	04/30/2025	Conversion	4,270.000	280,312	X X X	280,312	276,247	4,064	0	0	4,064	0	280,312	0	0	0	1,324	X X X
086516-10-1	Best Buy Co Cs	11/24/2025	Various	3,500.000	256,805	X X X	315,522	300,300	15,222	0	0	15,222	0	315,522	0	(58,716)	(58,716)	12,002	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
09290D-10-1	Blackrock Inc CS	11/24/2025	Various	280.000	297,097	X X X	148,946	287,031	(138,085)	0	0	(138,085)	0	148,946	0	148,151	148,151	3,803	X X X
097023-10-5	Boeing Co CS	12/04/2025	Various	3,630.000	725,177	X X X	643,080	0	0	0	0	0	0	643,080	0	82,097	82,097	0	X X X
103304-10-1	Boyd Gaming CS	12/12/2025	Various	10,445.000	853,545	X X X	418,291	751,390	(333,100)	0	0	(333,100)	0	418,291	0	435,255	435,255	5,875	X X X
103304-10-1	Boyd Gaming CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	9,648	(9,648)	0	0	(9,648)	0	0	0	0	0	1,935	X X X
110122-10-8	Bristol Meyers Squibb Co CS	11/24/2025	Various	6,490.000	315,192	X X X	368,857	367,074	1,783	0	0	1,783	0	368,857	0	(53,665)	(53,665)	14,539	X X X
11135F-10-1	Broadcom Inc CS	11/24/2025	Various	10,230.000	3,472,481	X X X	236,582	2,371,723	(2,135,141)	0	0	(2,135,141)	0	236,582	0	3,235,899	3,235,899	15,474	X X X
115236-10-1	Brown & Brown Inc CS	11/24/2025	Various	2,405.000	257,184	X X X	65,490	246,137	(180,647)	0	0	(180,647)	0	65,490	0	191,694	191,694	676	X X X
115236-10-1	Brown & Brown Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,742)	1,742	0	0	1,742	0	0	0	0	0	0	X X X
115637-20-9	Brown Forman Corp CS Cl B	11/24/2025	RBC Capital Markets	9,930.000	286,132	X X X	269,246	0	0	0	0	0	0	269,246	0	16,886	16,886	0	X X X
116794-10-8	Bruker Corp CS	10/09/2025	Various	5,970.000	213,057	X X X	387,364	346,916	40,448	0	0	40,448	0	387,364	0	(174,307)	(174,307)	851	X X X
116794-10-8	Bruker Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	3,045	(3,045)	0	0	(3,045)	0	0	0	0	0	0	X X X
117043-10-9	Brunswick Corp CS	12/22/2025	Various	9,240.000	653,402	X X X	816,734	602,132	214,602	0	0	214,602	0	816,734	0	(163,332)	(163,332)	13,268	X X X
117043-10-9	Brunswick Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,994)	5,994	0	0	5,994	0	0	0	0	0	0	X X X
12008R-10-7	Builders Firstsource Inc CS	11/24/2025	Morgan Stanley & Co Inc	550.000	56,299	X X X	42,920	78,612	(35,691)	0	0	(35,691)	0	42,920	0	13,379	13,379	0	X X X
127097-10-3	Coterra Energy Inc CS	11/24/2025	Various	6,595.000	164,032	X X X	125,977	164,384	(38,407)	0	0	(38,407)	0	125,977	0	38,055	38,055	4,321	X X X
127097-10-3	Coterra Energy Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	14,697	(14,697)	0	0	(14,697)	0	0	0	0	0	0	X X X
127190-30-4	CACI International Inc CS	12/09/2025	Various	740.000	406,756	X X X	222,982	299,299	(76,317)	0	0	(76,317)	0	222,982	0	183,774	183,774	0	X X X
127190-30-4	CACI International Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(932)	932	0	0	932	0	0	0	0	0	0	X X X
133131-10-2	Camden Prop Trust CS	11/24/2025	JP Morgan Securities Inc	1,040.000	114,187	X X X	113,776	120,341	(6,565)	0	0	(6,565)	0	113,776	0	411	411	3,780	X X X
133131-10-2	Camden Prop Trust CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,323	(1,323)	0	0	(1,323)	0	0	0	0	0	2,946	X X X
14149Y-10-8	Cardinal Health Inc CS	11/24/2025	Various	4,710.000	775,724	X X X	253,699	557,052	(303,352)	0	0	(303,352)	0	253,699	0	522,024	522,024	5,841	X X X
142339-10-0	Carlisle Cos Inc CS	11/24/2025	JP Morgan Securities Inc	495.000	169,922	X X X	155,763	184,161	(28,398)	0	0	(28,398)	0	155,763	0	14,159	14,159	1,760	X X X
142339-10-0	Carlisle Cos Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(8,230)	8,230	0	0	8,230	0	0	0	0	0	0	X X X
147528-10-3	Casey's General Stores Inc CS	12/19/2025	Various	1,255.000	686,788	X X X	139,341	499,003	(359,662)	0	0	(359,662)	0	139,341	0	547,446	547,446	2,124	X X X
147528-10-3	Casey's General Stores Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(3,497)	3,497	0	0	3,497	0	0	0	0	0	0	X X X
159864-10-7	Charles River Laboratories CS	11/24/2025	Various	720.000	126,576	X X X	152,723	133,148	19,575	0	0	19,575	0	152,723	0	(26,147)	(26,147)	0	X X X
159864-10-7	Charles River Laboratories CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(858)	858	0	0	858	0	0	0	0	0	0	X X X
16359R-10-3	Chemed Corp CS	11/24/2025	Various	235.000	106,961	X X X	123,046	123,303	(257)	0	0	(257)	0	123,046	0	(16,086)	(16,086)	355	X X X
16359R-10-3	Chemed Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	4,644	(4,644)	0	0	(4,644)	0	0	0	0	0	0	X X X
165167-73-5	Expand Energy Corp CS	11/24/2025	Various	4,740.000	501,952	X X X	388,400	466,118	(77,717)	0	0	(77,717)	0	388,400	0	113,552	113,552	4,002	X X X
165167-73-5	Expand Energy Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	8,296	(8,296)	0	0	(8,296)	0	0	0	0	0	0	X X X
166764-10-0	Chevron Corp CS	12/04/2025	Various	4,260.000	646,383	X X X	305,872	617,018	(311,146)	0	0	(311,146)	0	305,872	0	340,511	340,511	25,137	X X X
171484-10-8	Churchill Downs Inc CS	12/19/2025	Various	1,270.000	144,754	X X X	96,713	168,832	(72,118)	0	0	(72,118)	0	96,713	0	48,041	48,041	519	X X X
171484-10-8	Churchill Downs Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	4,859	(4,859)	0	0	(4,859)	0	0	0	0	0	2,344	X X X
17275R-10-2	Cisco Systems Inc CS	11/24/2025	Various	5,200.000	366,109	X X X	239,265	307,840	(68,575)	0	0	(68,575)	0	239,265	0	126,844	126,844	6,918	X X X
172967-42-4	Citigroup Inc CS	11/24/2025	Various	7,220.000	713,511	X X X	477,873	508,216	(30,343)	0	0	(30,343)	0	477,873	0	235,638	235,638	13,330	X X X
184496-10-7	Clean Harbors Inc CS	11/24/2025	JP Morgan Securities Inc	1,395.000	311,499	X X X	78,279	320,159	(241,880)	0	0	(241,880)	0	78,279	0	233,220	233,220	0	X X X
184496-10-7	Clean Harbors Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	3,315	(3,315)	0	0	(3,315)	0	0	0	0	0	0	X X X
19247G-10-7	Coherent Corp Cs	11/24/2025	Various	1,600.000	237,917	X X X	175,137	0	0	0	0	0	0	175,137	0	62,780	62,780	0	X X X
200340-10-7	Comerica Inc CS	11/24/2025	Various	3,940.000	288,235	X X X	236,928	243,705	(6,778)	0	0	(6,778)	0	236,928	0	51,308	51,308	7,547	X X X
200340-10-7	Comerica Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(34)	34	0	0	34	0	0	0	0	0	0	X X X
200525-10-3	Commerce Bancshares Inc CS	11/24/2025	Various	3,170.000	184,166	X X X	132,459	198,115	(65,657)	0	0	(65,657)	0	132,459	0	51,707	51,707	2,163	X X X
200525-10-3	Commerce Bancshares Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(2,237)	2,237	0	0	2,237	0	0	0	0	0	0	X X X
20825C-10-4	ConocoPhillips CS Cl B	11/24/2025	Various	4,950.000	448,643	X X X	527,345	490,892	36,453	0	0	36,453	0	527,345	0	(78,702)	(78,702)	12,501	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
21874C-10-2	Core & Main Inc CS	11/24/2025	JP Morgan Securities Inc	1,125.000	51,020	X X X	57,575	0	0	0	0	0	0	57,575	0	(6,555)	(6,555)	0	X X X
22002T-10-8	COPT Defense Properties CS	11/24/2025	JP Morgan Securities Inc	4,635.000	134,691	X X X	115,522	143,607	(28,085)	0	0	(28,085)	0	115,522	0	19,169	19,169	4,873	X X X
22002T-10-8	COPT Defense Properties CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(598)	598	0	0	598	0	0	0	0	0	0	X X X
22052L-10-4	Corteva Inc CS	10/02/2025	Various	19,401.000	1,247,730	X X X	567,431	1,105,081	(537,650)	0	0	(537,650)	0	567,431	0	680,299	680,299	9,730	X X X
22160K-10-5	Costco Wholesale Corp CS	11/24/2025	Various	410.000	370,748	X X X	219,312	375,671	(156,359)	0	0	(156,359)	0	219,312	0	151,436	151,436	1,659	X X X
222795-50-2	Cousins Ppty Inc CS	11/24/2025	JP Morgan Securities Inc	4,610.000	122,573	X X X	149,759	140,313	9,446	0	0	9,446	0	149,759	0	(27,186)	(27,186)	5,146	X X X
222795-50-2	Cousins Ppty Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	3,652	(3,652)	0	0	(3,652)	0	0	0	0	0	0	X X X
229899-10-9	Cullen/Frost Bankers Inc CS	11/24/2025	Various	1,805.000	234,220	X X X	188,855	242,359	(53,504)	0	0	(53,504)	0	188,855	0	45,366	45,366	4,395	X X X
229899-10-9	Cullen/Frost Bankers Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(141)	141	0	0	141	0	0	0	0	0	0	X X X
233331-10-7	DTE Energy Company CS	11/24/2025	Various	1,500.000	205,343	X X X	166,965	181,125	(14,160)	0	0	(14,160)	0	166,965	0	38,378	38,378	5,908	X X X
23345M-10-7	DT Midstream Inc CS	12/09/2025	Various	4,680.000	520,700	X X X	234,485	469,508	(235,023)	0	0	(235,023)	0	234,485	0	286,215	286,215	9,303	X X X
23345M-10-7	DT Midstream Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(9,082)	9,082	0	0	9,082	0	0	0	0	0	5,307	X X X
235851-10-2	Danaher Corp CS	11/24/2025	Various	1,595.000	345,792	X X X	128,903	366,132	(237,229)	0	0	(237,229)	0	128,903	0	216,889	216,889	1,752	X X X
237266-10-1	Darling International Inc CS	10/09/2025	Various	11,930.000	381,842	X X X	521,328	400,386	120,941	0	0	120,941	0	521,328	0	(139,486)	(139,486)	0	X X X
237266-10-1	Darling International Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,536	(1,536)	0	0	(1,536)	0	0	0	0	0	0	X X X
253868-10-3	Digital Realty Trust Inc CS	11/24/2025	Various	1,330.000	221,128	X X X	118,430	235,849	(117,419)	0	0	(117,419)	0	118,430	0	102,698	102,698	5,868	X X X
25659T-10-7	Dolby Laboratories Inc CS	06/26/2025	Stifel	6,020.000	446,583	X X X	205,006	468,961	(263,955)	0	0	(263,955)	0	205,006	0	241,577	241,577	3,973	X X X
25659T-10-7	Dolby Laboratories Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,201	(1,201)	0	0	(1,201)	0	0	0	0	0	0	X X X
257651-10-9	Donaldson Co Inc CS	11/24/2025	JP Morgan Securities Inc	2,155.000	171,669	X X X	139,894	145,452	(5,558)	0	0	(5,558)	0	139,894	0	31,775	31,775	1,536	X X X
257651-10-9	Donaldson Co Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,181)	1,181	0	0	1,181	0	0	0	0	0	0	X X X
268150-10-9	Dynatrace Inc CS	11/24/2025	JP Morgan Securities Inc	3,320.000	153,603	X X X	159,599	45,936	(8,233)	0	0	(8,233)	0	159,599	0	(5,996)	(5,996)	0	X X X
268150-10-9	Dynatrace Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(186)	186	0	0	186	0	0	0	0	0	0	X X X
26856L-10-3	e.l.f. Beauty Inc CS	11/24/2025	Various	6,300.000	763,687	X X X	776,687	727,492	11,013	0	0	11,013	0	776,687	0	(13,001)	(13,001)	0	X X X
26856L-10-3	e.l.f. Beauty Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(8,091)	8,091	0	0	8,091	0	0	0	0	0	0	X X X
26884L-10-9	EQT Corp CS	11/24/2025	Various	10,790.000	611,299	X X X	353,958	497,527	(143,569)	0	0	(143,569)	0	353,958	0	257,340	257,340	5,969	X X X
277276-10-1	Eastgroup Properties Inc CS	11/24/2025	JP Morgan Securities Inc	500.000	86,643	X X X	84,288	0	0	0	0	0	0	84,288	0	2,355	2,355	1,088	X X X
278865-10-0	Ecolab Inc CS	11/24/2025	Various	950.000	255,636	X X X	162,433	222,604	(60,171)	0	0	(60,171)	0	162,433	0	93,203	93,203	2,230	X X X
285512-10-9	Electronic Arts Inc CS	10/02/2025	Various	7,700.000	1,510,181	X X X	994,765	1,126,510	(131,745)	0	0	(131,745)	0	994,765	0	515,416	515,416	4,241	X X X
291011-10-4	Emerson Electric Co CS	11/24/2025	Various	1,990.000	271,409	X X X	137,984	246,621	(108,637)	0	0	(108,637)	0	137,984	0	133,425	133,425	3,420	X X X
29670G-10-2	Essential Utilities Inc CS	11/24/2025	Various	2,935.000	113,401	X X X	139,182	106,514	32,669	0	0	32,669	0	139,182	0	(25,782)	(25,782)	2,904	X X X
29670G-10-2	Essential Utilities Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	323	(323)	0	0	(323)	0	0	0	0	0	0	X X X
29786A-10-6	Etsy Inc CS	11/24/2025	Various	10,525.000	718,137	X X X	511,226	556,667	(45,442)	0	0	(45,442)	0	511,226	0	206,912	206,912	0	X X X
30161Q-10-4	Exelixis Inc CS	11/24/2025	JP Morgan Securities Inc	2,680.000	116,966	X X X	92,262	89,444	2,817	0	0	2,817	0	92,262	0	24,705	24,705	0	X X X
30161Q-10-4	Exelixis Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(787)	787	0	0	787	0	0	0	0	0	0	X X X
30231G-10-2	Exxon Mobil Corp CS	11/24/2025	Various	8,860.000	1,011,873	X X X	488,458	953,070	(464,612)	0	0	(464,612)	0	488,458	0	523,415	523,415	21,065	X X X
30303M-10-2	Facebook Inc CS	11/24/2025	Various	460.000	322,698	X X X	275,638	269,335	6,303	0	0	6,303	0	275,638	0	47,060	47,060	520	X X X
303075-10-5	Factset Research Systems Inc CS	11/24/2025	Various	225.000	65,478	X X X	96,659	108,903	(12,245)	0	0	(12,245)	0	96,659	0	(31,180)	(31,180)	702	X X X
303075-10-5	Factset Research Systems Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,052)	5,052	0	0	5,052	0	0	0	0	0	0	X X X
303250-10-4	Fair Isaac Corp CS	11/24/2025	Various	195.000	326,022	X X X	88,500	388,231	(299,731)	0	0	(299,731)	0	88,500	0	237,522	237,522	0	X X X
31428X-10-6	FedEx Corp CS	12/04/2025	Various	2,170.000	569,990	X X X	286,420	610,486	(324,067)	0	0	(324,067)	0	286,420	0	283,571	283,571	11,485	X X X
316773-10-0	Fifth Third Bank CS	11/24/2025	Morgan Stanley & Co Inc	30.000	1,269	X X X	779	1,268	(490)	0	0	(490)	0	779	0	491	491	45	X X X
31847R-10-2	First American Financial CS	11/24/2025	Various	2,300.000	143,643	X X X	118,118	143,669	(25,551)	0	0	(25,551)	0	118,118	0	25,525	25,525	3,048	X X X
31847R-10-2	First American Financial CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(207)	207	0	0	207	0	0	0	0	0	0	X X X
320517-10-5	First Horizon Corporation CS	11/24/2025	Various	9,715.000	213,995	X X X	132,035	195,741	(63,706)	0	0	(63,706)	0	132,035	0	81,961	81,961	5,088	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
320517-10-5	First Horizon Corporation CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(311)	311	0	0	311	0	0	0	0	0	3,992	X X X
345370-86-0	Ford Motor Company CS	11/24/2025	Various	26,340.000	322,968	X X X	342,707	260,766	81,941	0	0	81,941	0	342,707	0	(19,739)	(19,739)	16,554	X X X
34959E-10-9	Fortinet Inc CS	11/24/2025	Various	6,560.000	567,043	X X X	449,559	171,009	(121,274)	0	0	(121,274)	0	449,559	0	117,485	117,485	0	X X X
366651-10-7	Gartner Inc CS	11/24/2025	JP Morgan Securities Inc	495.000	144,934	X X X	47,452	240,378	(192,926)	0	0	(192,926)	0	47,452	0	97,482	97,482	0	X X X
366651-10-7	Gartner Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(2,137)	2,137	0	0	2,137	0	0	0	0	0	0	X X X
369550-10-8	General Dynamics Corp CS	11/24/2025	Various	945.000	313,067	X X X	176,453	248,998	(72,545)	0	0	(72,545)	0	176,453	0	136,614	136,614	5,092	X X X
371901-10-9	Gentex Corp CS	11/24/2025	Various	7,015.000	161,601	X X X	245,569	202,706	42,863	0	0	42,863	0	245,569	0	(83,968)	(83,968)	2,921	X X X
371901-10-9	Gentex Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(4,400)	4,400	0	0	4,400	0	0	0	0	0	0	X X X
379577-20-8	Globus Medical Inc CS	11/24/2025	Various	6,100.000	432,777	X X X	378,784	505,519	(126,735)	0	0	(126,735)	0	378,784	0	53,993	53,993	0	X X X
379577-20-8	Globus Medical Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,904)	1,904	0	0	1,904	0	0	0	0	0	0	X X X
380237-10-7	GoDaddy Inc CS	11/24/2025	Various	1,605.000	226,317	X X X	168,631	316,779	(148,148)	0	0	(148,148)	0	168,631	0	57,685	57,685	0	X X X
40171V-10-0	Guidewire Software Inc CS	11/24/2025	JP Morgan Securities Inc	1,025.000	221,933	X X X	252,381	0	0	0	0	0	0	252,381	0	(30,448)	(30,448)	0	X X X
412822-10-8	Harley-Davidson Inc CS	11/24/2025	Various	4,390.000	106,717	X X X	156,479	133,309	23,169	0	0	23,169	0	156,479	0	(49,762)	(49,762)	2,003	X X X
412822-10-8	Harley-Davidson Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(3,737)	3,737	0	0	3,737	0	0	0	0	0	0	X X X
42226A-10-7	Healthequity INC CS	11/24/2025	Various	1,165.000	116,453	X X X	87,856	111,366	(23,510)	0	0	(23,510)	0	87,856	0	28,596	28,596	0	X X X
42226A-10-7	Healthequity INC CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,566	(1,566)	0	0	(1,566)	0	0	0	0	0	0	X X X
42250P-10-3	Healthpeak Properties Inc CS	11/24/2025	JP Morgan Securities Inc	5,720.000	105,442	X X X	152,998	115,731	37,268	0	0	37,268	0	152,998	0	(47,556)	(47,556)	5,199	X X X
42250P-10-3	Healthpeak Properties Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	830	(830)	0	0	(830)	0	0	0	0	0	0	X X X
437076-10-2	Home Depot Inc CS	12/22/2025	RBC Capital Markets	220.000	76,209	X X X	63,461	85,578	(22,117)	0	0	(22,117)	0	63,461	0	12,748	12,748	2,024	X X X
438516-10-6	Honeywell International Inc CS	11/24/2025	Various	1,785.000	365,846	X X X	308,348	389,766	(81,418)	0	0	(81,418)	0	308,348	0	57,498	57,498	6,424	X X X
438516-10-6	Honeywell International Inc CS	10/30/2025	Spin Off	0.000	26,766	X X X	26,766	77,294	(50,529)	0	0	(50,529)	0	26,766	0	0	0	0	X X X
441593-10-0	Houlihan Lokey, Inc. CS	11/24/2025	Various	1,030.000	190,983	X X X	56,363	178,981	(122,618)	0	0	(122,618)	0	56,363	0	134,619	134,619	1,490	X X X
441593-10-0	Houlihan Lokey, Inc. CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(429)	429	0	0	429	0	0	0	0	0	0	X X X
443510-60-7	Hubbell Inc CS	11/24/2025	JP Morgan Securities Inc	495.000	213,534	X X X	58,447	208,787	(150,340)	0	0	(150,340)	0	58,447	0	155,087	155,087	1,637	X X X
443510-60-7	Hubbell Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,148)	5,148	0	0	5,148	0	0	0	0	0	0	X X X
446413-10-6	Huntington Ingalls Ind CS	11/24/2025	JP Morgan Securities Inc	370.000	106,204	X X X	66,021	70,139	(4,118)	0	0	(4,118)	0	66,021	0	40,183	40,183	1,235	X X X
446413-10-6	Huntington Ingalls Ind CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(786)	786	0	0	786	0	0	0	0	0	0	X X X
45073V-10-8	ITT Inc CS	12/09/2025	Various	3,400.000	589,011	X X X	323,325	485,778	(162,453)	0	0	(162,453)	0	323,325	0	265,685	265,685	3,299	X X X
45073V-10-8	ITT Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	33	(33)	0	0	(33)	0	0	0	0	0	0	X X X
459200-10-1	Intl Business Machines Corp CS	11/24/2025	Various	1,545.000	443,430	X X X	194,071	339,637	(145,566)	0	0	(145,566)	0	194,071	0	249,359	249,359	8,267	X X X
46120E-60-2	Intuitive Surgical Inc CS	11/24/2025	Various	870.000	471,358	X X X	39,213	454,105	(414,892)	0	0	(414,892)	0	39,213	0	432,145	432,145	0	X X X
46625H-10-0	JPMorgan Chase & Co CS	11/24/2025	Morgan Stanley & Co Inc	230.000	68,811	X X X	67,138	0	0	0	0	0	0	67,138	0	1,674	1,674	345	X X X
466313-10-3	Jabil Circuit Inc CS	12/12/2025	Various	3,965.000	862,223	X X X	280,853	573,476	(292,622)	0	0	(292,622)	0	280,853	0	581,370	581,370	974	X X X
466313-10-3	Jabil Circuit Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(3,738)	3,738	0	0	3,738	0	0	0	0	0	0	X X X
47233W-10-9	Jefferies Financial Group In CS	11/24/2025	Various	1,750.000	97,324	X X X	98,338	0	0	0	0	0	0	98,338	0	(1,013)	(1,013)	1,820	X X X
48020Q-10-7	Jones Lang LaSalle Inc CS	12/09/2025	Various	2,065.000	629,240	X X X	231,235	523,548	(292,314)	0	0	(292,314)	0	231,235	0	398,005	398,005	0	X X X
48020Q-10-7	Jones Lang LaSalle Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,811)	1,811	0	0	1,811	0	0	0	0	0	0	X X X
49177J-10-2	Kenvue Inc CS	11/03/2025	RBC Capital Markets	42,300.000	695,695	X X X	866,833	903,105	(36,272)	0	0	(36,272)	0	866,833	0	(171,138)	(171,138)	26,120	X X X
49338L-10-3	Keysight Technologies Inc CS	11/24/2025	Various	2,150.000	375,461	X X X	214,115	345,355	(131,239)	0	0	(131,239)	0	214,115	0	161,345	161,345	0	X X X
50050N-10-3	Kontoor Brands Inc CS	11/24/2025	Stifel	800.000	56,768	X X X	67,053	0	0	0	0	0	0	67,053	0	(10,286)	(10,286)	0	X X X
512816-10-9	Lamar Advertising CS	11/24/2025	Various	3,425.000	419,858	X X X	286,967	419,462	(132,495)	0	0	(132,495)	0	286,967	0	132,891	132,891	10,269	X X X
512816-10-9	Lamar Advertising CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(6,794)	6,794	0	0	6,794	0	0	0	0	0	0	X X X
513272-10-4	Lamb Weston Hld CS	02/28/2025	Stifel	7,700.000	399,486	X X X	449,780	514,591	(64,811)	0	0	(64,811)	0	449,780	0	(50,293)	(50,293)	2,849	X X X
513847-10-3	Marzetti Company CS	11/24/2025	Stifel	75.000	12,666	X X X	13,407	0	0	0	0	0	0	13,407	0	(741)	(741)	71	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
513847-10-3	Marzetti Company CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(4,568)	4,568	0	0	4,568	0	0	0	0	0	0	XXX
515098-10-1	Landstar System Inc CS	11/24/2025	JP Morgan Securities Inc	1,195.000	159,466	XXX	234,659	206,687	27,972	0	0	27,972	0	234,659	0	(75,193)	(75,193)	3,758	XXX
515098-10-1	Landstar System Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(4,697)	4,697	0	0	4,697	0	0	0	0	0	0	XXX
532457-10-8	Eli Lilly & Co. CS	11/24/2025	Various	1,705.000	1,608,760	XXX	148,272	1,316,260	(1,167,988)	0	0	(1,167,988)	0	148,272	0	1,460,488	1,460,488	6,923	XXX
533900-10-6	Lincoln Electric Hldgs Inc CS	11/24/2025	JP Morgan Securities Inc	1,615.000	371,727	XXX	104,403	304,166	(199,763)	0	0	(199,763)	0	104,403	0	267,324	267,324	4,084	XXX
533900-10-6	Lincoln Electric Hldgs Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(4,289)	4,289	0	0	4,289	0	0	0	0	0	0	XXX
546347-10-5	Louisiana-Pacific Corp CS	11/24/2025	JP Morgan Securities Inc	2,245.000	185,813	XXX	64,801	232,824	(168,023)	0	0	(168,023)	0	64,801	0	121,011	121,011	1,887	XXX
546347-10-5	Louisiana-Pacific Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(1,329)	1,329	0	0	1,329	0	0	0	0	0	0	XXX
550021-10-9	Lululemon Athletica Inc CS	10/02/2025	Various	2,875.000	525,501	XXX	835,642	1,099,429	(263,787)	0	0	(263,787)	0	835,642	0	(310,141)	(310,141)	0	XXX
55024U-10-9	Lumentum Holdings Inc CS	12/12/2025	Various	3,085.000	813,295	XXX	179,515	258,051	(78,537)	0	0	(78,537)	0	179,515	0	633,780	633,780	0	XXX
55024U-10-9	Lumentum Holdings Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	1,896	(1,896)	0	0	(1,896)	0	0	0	0	0	0	XXX
553498-10-6	MSA Safety Inc CS	11/24/2025	JP Morgan Securities Inc	320.000	49,529	XXX	40,968	53,105	(12,137)	0	0	(12,137)	0	40,968	0	8,561	8,561	672	XXX
553498-10-6	MSA Safety Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(534)	534	0	0	534	0	0	0	0	0	0	XXX
55405Y-10-0	MACOM Technology Solutions CS	11/24/2025	JP Morgan Securities Inc	3,330.000	534,684	XXX	222,634	439,223	(216,589)	0	0	(216,589)	0	222,634	0	312,050	312,050	0	XXX
55405Y-10-0	MACOM Technology Solutions CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(16,864)	16,864	0	0	16,864	0	0	0	0	0	0	XXX
562750-10-9	Manhattan Associates Inc CS	12/22/2025	Various	2,290.000	423,339	XXX	575,744	627,016	(51,272)	0	0	(51,272)	0	575,744	0	(152,405)	(152,405)	0	XXX
562750-10-9	Manhattan Associates Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(13,337)	13,337	0	0	13,337	0	0	0	0	0	0	XXX
56418H-10-0	Manpowergroup Inc CS	03/07/2025	RBC Capital Markets	10,880.000	682,400	XXX	749,844	623,929	125,915	0	0	125,915	0	749,844	0	(67,444)	(67,444)	0	XXX
56418H-10-0	Manpowergroup Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	4,064	(4,064)	0	0	(4,064)	0	0	0	0	0	0	XXX
571903-20-2	Marriott International CS	11/24/2025	Various	1,945.000	556,796	XXX	333,602	297,071	(198,381)	0	0	(198,381)	0	333,602	0	223,195	223,195	2,132	XXX
574795-10-0	Masimo Corp CS	11/24/2025	Stifel	400.000	58,543	XXX	61,462	0	0	0	0	0	0	61,462	0	(2,919)	(2,919)	0	XXX
577933-10-4	Maximus Inc CS	11/24/2025	JP Morgan Securities Inc	1,590.000	127,688	XXX	147,482	117,486	29,997	0	0	29,997	0	147,482	0	(19,794)	(19,794)	1,419	XXX
577933-10-4	Maximus Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	4,399	(4,399)	0	0	(4,399)	0	0	0	0	0	0	XXX
579780-20-6	McCormick & Co Non Vtg Shrs CS	11/24/2025	RBC Capital Markets	670.000	44,954	XXX	44,853	0	0	0	0	0	0	44,853	0	101	101	302	XXX
58933Y-10-5	Merck & Co Inc CS	11/24/2025	Various	7,850.000	742,009	XXX	773,779	746,100	87	0	0	87	0	773,779	0	(31,770)	(31,770)	16,281	XXX
594918-10-4	Microsoft Corp CS	11/24/2025	Various	6,605.000	3,227,784	XXX	457,149	2,784,008	(2,326,859)	0	0	(2,326,859)	0	457,149	0	2,770,636	2,770,636	18,029	XXX
60871R-20-9	Molson Coors Beverage Company CS	09/30/2025	Wells Fargo Investments	30,100.000	1,375,451	XXX	1,879,949	1,725,332	154,617	0	0	154,617	0	1,879,949	0	(504,498)	(504,498)	40,961	XXX
617446-44-8	Morgan Stanley CS	11/24/2025	RBC Capital Markets	2,090.000	342,422	XXX	112,268	262,755	(150,486)	0	0	(150,486)	0	112,268	0	230,154	230,154	8,047	XXX
624756-10-2	Mueller Industries CS	12/12/2025	Various	2,525.000	256,746	XXX	207,914	0	0	0	0	0	0	207,914	0	48,832	48,832	1,800	XXX
62944T-10-5	NVR Inc CS	11/26/2025	RBC Capital Markets	45.000	340,556	XXX	109,830	368,892	(259,061)	0	0	(259,061)	0	109,830	0	230,725	230,725	0	XXX
62944T-10-5	NVR Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	(1,869)	1,869	0	0	1,869	0	0	0	0	0	0	XXX
631103-10-8	Nasdaq OMX Group CS	11/24/2025	Various	3,590.000	326,953	XXX	220,281	277,543	(57,262)	0	0	(57,262)	0	220,281	0	106,672	106,672	2,401	XXX
636180-10-1	National Fuel Gas Co CS	11/24/2025	Various	9,180.000	744,398	XXX	431,968	555,861	(123,893)	0	0	(123,893)	0	431,968	0	312,430	312,430	18,607	XXX
636180-10-1	National Fuel Gas Co CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	1,182	(1,182)	0	0	(1,182)	0	0	0	0	0	0	XXX
637417-10-6	NNN REIT Inc CS	11/24/2025	JP Morgan Securities Inc	3,950.000	166,062	XXX	181,762	160,702	21,061	0	0	21,061	0	181,762	0	(15,700)	(15,700)	6,922	XXX
637417-10-6	NNN REIT Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	2,108	(2,108)	0	0	(2,108)	0	0	0	0	0	0	XXX
640491-10-6	Neogen Corp CS	04/09/2025	Wells Fargo Investments	24,560.000	100,465	XXX	212,935	297,954	91,334	0	176,353	(85,019)	0	212,935	0	(112,470)	(112,470)	0	XXX
640491-10-6	Neogen Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	XXX	0	204	(204)	0	0	(204)	0	0	0	0	0	0	XXX
64110L-10-6	Netflix Inc CS	11/24/2025	Various	6,650.000	1,599,684	XXX	398,743	1,282,609	(883,867)	0	0	(883,867)	0	398,743	0	1,200,942	1,200,942	0	XXX
65339F-10-1	NextEra Energy Inc CS	11/24/2025	Various	6,120.000	483,764	XXX	359,458	438,743	(79,285)	0	0	(79,285)	0	359,458	0	124,306	124,306	11,058	XXX
666807-10-2	Northrop Grumman CS	11/24/2025	Various	500.000	283,850	XXX	157,474	234,645	(77,171)	0	0	(77,171)	0	157,474	0	126,376	126,376	2,878	XXX
670346-10-5	Nucor Corp CS	11/24/2025	Various	1,290.000	192,001	XXX	197,516	150,556	46,960	0	0	46,960	0	197,516	0	(5,515)	(5,515)	2,574	XXX
67066G-10-4	Nvidia Corp CS	11/24/2025	Various	27,150.000	4,972,064	XXX	146,031	3,645,974	(3,499,943)	0	0	(3,499,943)	0	146,031	0	4,826,034	4,826,034	696	XXX
679295-10-5	Okta Inc CS	11/24/2025	JP Morgan Securities Inc	1,150.000	91,634	XXX	100,799	0	0	0	0	0	0	100,799	0	(9,165)	(9,165)	0	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
679580-10-0	Old Dominion Freight Line Inc CS	11/24/2025	Various	1,695.000	253,673	X X X	39,939	301,649	(261,710)	0	0	(261,710)	0	39,939	0	213,735	213,735	713	X X X
679580-10-0	Old Dominion Freight Line Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,116)	5,116	0	0	5,116	0	0	0	0	0	0	X X X
680223-10-4	Old Republic Intl Corp CS	11/24/2025	Various	4,045.000	165,940	X X X	65,524	146,254	(80,730)	0	0	(80,730)	0	65,524	0	100,416	100,416	11,002	X X X
680223-10-4	Old Republic Intl Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	521	(521)	0	0	(521)	0	0	0	0	0	0	X X X
69047Q-10-2	Ovintiv Inc CS	11/24/2025	Various	4,555.000	180,130	X X X	184,519	179,994	4,524	0	0	4,524	0	184,519	0	(4,389)	(4,389)	3,378	X X X
69047Q-10-2	Ovintiv Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	15,826	(15,826)	0	0	(15,826)	0	0	0	0	0	0	X X X
690742-10-1	Owens Corning CS	11/24/2025	JP Morgan Securities Inc	465.000	49,382	X X X	38,655	79,313	(40,658)	0	0	(40,658)	0	38,655	0	10,727	10,727	1,283	X X X
690742-10-1	Owens Corning CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(988)	988	0	0	988	0	0	0	0	0	0	X X X
693475-10-5	PNC Financial Serv Group Inc CS	11/24/2025	Morgan Stanley & Co Inc	440.000	82,579	X X X	43,143	84,854	(41,711)	0	0	(41,711)	0	43,143	0	39,436	39,436	2,904	X X X
69351T-10-6	PPL Corporation CS	11/24/2025	Various	5,910.000	214,842	X X X	150,917	191,839	(40,921)	0	0	(40,921)	0	150,917	0	63,925	63,925	5,727	X X X
701094-10-4	Parker-Hannifin Corp CS	11/24/2025	Various	790.000	634,882	X X X	228,393	502,464	(274,071)	0	0	(274,071)	0	228,393	0	406,489	406,489	4,438	X X X
70450Y-10-3	PayPal Holdings Inc CS	11/24/2025	Various	6,230.000	420,339	X X X	335,551	531,731	(196,180)	0	0	(196,180)	0	335,551	0	84,788	84,788	531	X X X
713448-10-8	Pepsico Inc CS	11/24/2025	Various	3,050.000	444,131	X X X	513,701	463,783	49,918	0	0	49,918	0	513,701	0	(69,570)	(69,570)	15,236	X X X
71424F-10-5	Permian Resources Corp CS	11/24/2025	Various	8,110.000	111,519	X X X	112,930	114,534	(1,604)	0	0	(1,604)	0	112,930	0	(1,411)	(1,411)	2,996	X X X
71424F-10-5	Permian Resources Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	7,302	(7,302)	0	0	(7,302)	0	0	0	0	0	0	X X X
718546-10-4	Phillips 66 CS	11/24/2025	Various	2,690.000	348,804	X X X	202,681	306,472	(103,791)	0	0	(103,791)	0	202,681	0	146,124	146,124	10,186	X X X
73278L-10-5	Pool Corp CS	11/21/2025	Various	3,325.000	818,077	X X X	1,160,084	1,133,626	26,458	0	0	26,458	0	1,160,084	0	(342,007)	(342,007)	15,671	X X X
742718-10-9	Procter & Gamble Co CS	11/24/2025	RBC Capital Markets	1,410.000	207,244	X X X	210,063	0	0	0	0	0	0	210,063	0	(2,819)	(2,819)	0	X X X
74340W-10-3	Prologis LP CS	11/24/2025	Various	4,190.000	469,158	X X X	250,945	441,028	(190,083)	0	0	(190,083)	0	250,945	0	218,213	218,213	6,393	X X X
74340W-10-3	Prologis LP CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,855	(1,855)	0	0	(1,855)	0	0	0	0	0	0	X X X
747525-10-3	Qualcomm Inc CS	11/24/2025	Various	2,650.000	431,992	X X X	377,043	407,093	(30,050)	0	0	(30,050)	0	377,043	0	54,950	54,950	6,053	X X X
74762E-10-2	Quanta Services Inc CS	11/24/2025	Various	1,065.000	459,695	X X X	110,014	336,593	(226,579)	0	0	(226,579)	0	110,014	0	349,681	349,681	387	X X X
74834L-10-0	Quest Diagnostics Inc CS	11/24/2025	Various	1,890.000	342,377	X X X	264,606	285,125	(20,520)	0	0	(20,520)	0	264,606	0	77,771	77,771	4,754	X X X
74967X-10-3	Restoration Hardware CS	11/21/2025	RBC Capital Markets	2,680.000	416,073	X X X	788,736	1,071,073	(282,337)	0	0	(282,337)	0	788,736	0	(372,663)	(372,663)	0	X X X
74967X-10-3	Restoration Hardware CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(16,251)	16,251	0	0	16,251	0	0	0	0	0	0	X X X
749685-10-3	RPM International Inc CS	11/24/2025	JP Morgan Securities Inc	1,505.000	171,097	X X X	151,102	186,661	(35,559)	0	0	(35,559)	0	151,102	0	19,995	19,995	2,708	X X X
749685-10-3	RPM International Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,545)	5,545	0	0	5,545	0	0	0	0	0	0	X X X
756109-10-4	Realty Income Corp CS	11/24/2025	Various	2,120.000	121,107	X X X	147,246	113,229	34,017	0	0	34,017	0	147,246	0	(26,139)	(26,139)	5,356	X X X
759351-60-4	Reinsurance Grp of America Inc CS	11/24/2025	Various	1,130.000	213,176	X X X	105,846	239,283	(133,436)	0	0	(133,436)	0	105,846	0	107,330	107,330	3,499	X X X
759351-60-4	Reinsurance Grp of America Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	10,756	(10,756)	0	0	(10,756)	0	0	0	0	0	0	X X X
759509-10-2	Reliance Steel & Aluminum Co CS	11/24/2025	JP Morgan Securities Inc	1,000.000	286,286	X X X	81,755	269,601	(187,845)	0	0	(187,845)	0	81,755	0	204,530	204,530	3,870	X X X
759509-10-2	Reliance Steel & Aluminum Co CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,294)	1,294	0	0	1,294	0	0	0	0	0	0	X X X
759916-10-9	Repligen Corp CS	11/24/2025	JP Morgan Securities Inc	950.000	134,330	X X X	134,554	137,416	(2,862)	0	0	(2,862)	0	134,554	0	(224)	(224)	0	X X X
759916-10-9	Repligen Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,743)	1,743	0	0	1,743	0	0	0	0	0	0	X X X
78409V-10-4	S&P Global Inc CS	11/24/2025	Various	1,055.000	535,787	X X X	290,794	525,422	(234,628)	0	0	(234,628)	0	290,794	0	244,994	244,994	2,630	X X X
81762P-10-2	ServiceNow Inc CS	11/24/2025	Various	780.000	664,854	X X X	642,693	169,619	(91,976)	0	0	(91,976)	0	642,693	0	22,162	22,162	0	X X X
824348-10-6	Sherwin-Williams Co CS	11/24/2025	Various	805.000	273,261	X X X	231,732	90,081	(55,008)	0	0	(55,008)	0	231,732	0	41,529	41,529	1,272	X X X
827048-10-9	Silgan Holdings Inc CS	11/24/2025	JP Morgan Securities Inc	2,735.000	131,223	X X X	109,865	142,856	(32,991)	0	0	(32,991)	0	109,865	0	21,357	21,357	1,349	X X X
827048-10-9	Silgan Holdings Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,902)	1,902	0	0	1,902	0	0	0	0	0	0	X X X
85208M-10-2	Sprouts Farmers Market Inc CS	11/24/2025	Stifel	800.000	63,007	X X X	83,421	0	0	0	0	0	0	83,421	0	(20,413)	(20,413)	0	X X X
854502-10-1	Stanley Black & Decker Inc CS	11/24/2025	JP Morgan Securities Inc	675.000	45,647	X X X	52,392	0	0	0	0	0	0	52,392	0	(6,745)	(6,745)	0	X X X
860630-10-2	Stifel Financial Corp CS	12/09/2025	Various	1,625.000	201,516	X X X	88,240	172,286	(84,045)	0	0	(84,045)	0	88,240	0	113,275	113,275	2,668	X X X
860630-10-2	Stifel Financial Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	520	(520)	0	0	(520)	0	0	0	0	0	0	X X X
863667-10-1	Stryker Corp CS	11/24/2025	Various	960.000	366,482	X X X	296,298	345,648	(49,350)	0	0	(49,350)	0	296,298	0	70,184	70,184	2,915	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
87157D-10-9	Synaptics Inc CS	11/24/2025	JP Morgan Securities Inc	2,475.000	163,041	X X X	226,144	190,485	35,659	0	0	35,659	0	226,144	0	(63,103)	(63,103)	0	X X X
87157D-10-9	Synaptics Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(3,425)	3,425	0	0	3,425	0	0	0	0	0	0	X X X
872540-10-9	TJX Companies Inc CS	11/24/2025	Various	2,690.000	382,367	X X X	285,940	107,521	(78,015)	0	0	(78,015)	0	285,940	0	96,427	96,427	1,477	X X X
874054-10-9	Take-Two Interactive Software CS	11/24/2025	Various	2,680.000	608,871	X X X	470,562	281,095	(105,049)	0	0	(105,049)	0	470,562	0	138,308	138,308	0	X X X
874054-10-9	Take-Two Interactive Software CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,191	(1,191)	0	0	(1,191)	0	0	0	0	0	0	X X X
87612E-10-6	Target Corp CS	05/23/2025	Wells Fargo Investments	12,600.000	1,188,658	X X X	1,790,193	1,703,268	86,925	0	0	86,925	0	1,790,193	0	(601,536)	(601,536)	28,224	X X X
87612G-10-1	Targa Resources Corp CS	11/24/2025	Various	1,950.000	377,818	X X X	134,364	347,970	(213,606)	0	0	(213,606)	0	134,364	0	243,454	243,454	2,381	X X X
87612G-10-1	Targa Resources Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	226	(226)	0	0	(226)	0	0	0	0	0	0	X X X
879369-10-6	Teleflex Inc CS	10/09/2025	Various	850.000	107,515	X X X	223,892	151,378	72,514	0	0	72,514	0	223,892	0	(116,378)	(116,378)	825	X X X
879369-10-6	Teleflex Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(95)	95	0	0	95	0	0	0	0	0	0	X X X
88033G-40-7	Tenet Healthcare CS	11/24/2025	Various	3,495.000	621,922	X X X	191,018	446,123	(255,105)	0	0	(255,105)	0	191,018	0	430,904	430,904	0	X X X
88033G-40-7	Tenet Healthcare CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(11,924)	11,924	0	0	11,924	0	0	0	0	0	0	X X X
880779-10-3	Terex Corp CS	11/24/2025	JP Morgan Securities Inc	1,920.000	93,075	X X X	104,646	88,001	16,644	0	0	16,644	0	104,646	0	(11,570)	(11,570)	976	X X X
880779-10-3	Terex Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	2,709	(2,709)	0	0	(2,709)	0	0	0	0	0	0	X X X
88160R-10-1	Tesla Inc. CS	11/24/2025	Various	1,045.000	393,424	X X X	493,081	422,013	71,068	0	0	71,068	0	493,081	0	(99,657)	(99,657)	0	X X X
88162G-10-3	Tetra Tech Inc CS	11/24/2025	JP Morgan Securities Inc	3,560.000	127,238	X X X	116,485	141,816	(25,330)	0	0	(25,330)	0	116,485	0	10,752	10,752	552	X X X
88162G-10-3	Tetra Tech Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	55	(55)	0	0	(55)	0	0	0	0	0	0	X X X
882681-10-9	Texas Roadhouse Inc CS	11/24/2025	Various	2,415.000	440,616	X X X	162,091	435,728	(273,638)	0	0	(273,638)	0	162,091	0	278,525	278,525	3,777	X X X
882681-10-9	Texas Roadhouse Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	28	(28)	0	0	(28)	0	0	0	0	0	0	X X X
88579Y-10-1	3M Co CS	11/24/2025	Various	2,510.000	406,203	X X X	253,773	324,016	(70,243)	0	0	(70,243)	0	253,773	0	152,431	152,431	5,884	X X X
887389-10-4	The Timken Company CS	11/24/2025	JP Morgan Securities Inc	1,830.000	146,609	X X X	57,918	130,789	(72,871)	0	0	(72,871)	0	57,918	0	88,691	88,691	1,578	X X X
887389-10-4	The Timken Company CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(670)	670	0	0	670	0	0	0	0	0	0	X X X
89531P-10-5	Trex Company Inc CS	11/24/2025	JP Morgan Securities Inc	100.000	3,185	X X X	4,607	6,984	(2,377)	0	0	(2,377)	0	4,607	0	(1,422)	(1,422)	0	X X X
89531P-10-5	Trex Company Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(6,407)	6,407	0	0	6,407	0	0	0	0	0	0	X X X
902252-10-5	Tyler Technologies Inc CS	11/24/2025	Various	855.000	419,800	X X X	385,434	158,576	(62,349)	0	0	(62,349)	0	385,434	0	34,365	34,365	0	X X X
907818-10-8	Union Pacific Corp CS	11/24/2025	Various	4,040.000	874,059	X X X	853,024	921,282	(68,258)	0	0	(68,258)	0	853,024	0	21,035	21,035	8,435	X X X
911363-10-9	United Rentals Inc CS	11/24/2025	Morgan Stanley & Co Inc	250.000	203,506	X X X	32,239	176,110	(143,871)	0	0	(143,871)	0	32,239	0	171,267	171,267	1,790	X X X
91324P-10-2	UnitedHealth Group Inc CS	11/24/2025	Various	1,100.000	338,191	X X X	122,514	556,446	(433,932)	0	0	(433,932)	0	122,514	0	215,677	215,677	6,244	X X X
91529Y-10-6	Unum Group CS	11/24/2025	Various	6,390.000	500,836	X X X	289,753	465,999	(176,245)	0	0	(176,245)	0	289,753	0	211,083	211,083	5,334	X X X
91529Y-10-6	Unum Group CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	1,530	(1,530)	0	0	(1,530)	0	0	0	0	0	0	X X X
92338C-10-3	Veralto Corp CS	12/04/2025	Various	4,280.000	433,977	X X X	328,125	435,918	(107,793)	0	0	(107,793)	0	328,125	0	105,852	105,852	1,774	X X X
92345Y-10-6	Verisk Analytics Inc CS	11/24/2025	Various	580.000	145,133	X X X	98,953	159,749	(60,796)	0	0	(60,796)	0	98,953	0	46,181	46,181	684	X X X
92532F-10-0	Vertex Pharmaceuticals CS	11/24/2025	Various	1,405.000	654,125	X X X	250,661	565,794	(315,132)	0	0	(315,132)	0	250,661	0	403,464	403,464	0	X X X
92826C-83-9	Visa Inc CS Cl A	11/24/2025	Various	4,715.000	1,623,615	X X X	1,000,157	1,490,129	(489,972)	0	0	(489,972)	0	1,000,157	0	623,458	623,458	3,967	X X X
946784-10-5	Waystar Holding Corp CS	11/24/2025	JP Morgan Securities Inc	2,792.000	103,304	X X X	117,425	0	0	0	0	0	0	117,425	0	(14,121)	(14,121)	0	X X X
947890-10-9	Webster Financial Corp CS	11/24/2025	Various	4,310.000	256,385	X X X	154,729	238,302	(83,573)	0	0	(83,573)	0	154,729	0	101,656	101,656	5,168	X X X
947890-10-9	Webster Financial Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,147)	1,147	0	0	1,147	0	0	0	0	0	0	X X X
949746-10-1	Wells Fargo Co CS	11/24/2025	Various	5,870.000	492,208	X X X	159,899	412,309	(252,409)	0	0	(252,409)	0	159,899	0	332,309	332,309	7,909	X X X
95082P-10-5	WESCO International Inc CS	12/12/2025	Various	815.000	200,679	X X X	146,612	146,825	(214)	0	0	(214)	0	146,612	0	54,067	54,067	1,080	X X X
95082P-10-5	WESCO International Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	2,733	(2,733)	0	0	(2,733)	0	0	0	0	0	0	X X X
960413-10-2	Westlake Chemical Corp CS	11/24/2025	JP Morgan Securities Inc	1,030.000	70,700	X X X	96,845	80,411	(11,635)	0	0	(11,635)	0	96,845	0	(26,146)	(26,146)	1,082	X X X
960413-10-2	Westlake Chemical Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	310	(310)	0	0	(310)	0	0	0	0	0	0	X X X
96208T-10-4	WEX Inc CS	11/24/2025	Various	1,290.000	213,317	X X X	213,246	223,842	(10,596)	0	0	(10,596)	0	213,246	0	71	71	0	X X X
96208T-10-4	WEX Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	7,362	(7,362)	0	0	(7,362)	0	0	0	0	0	0	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
969904-10-1	Williams Sonoma, Inc CS	11/24/2025	Various	5,750.000	990,094	X X X	152,465	1,067,983	(915,518)	0	0	(915,518)	0	152,465	0	837,629	837,629	6,446	X X X
969904-10-1	Williams Sonoma, Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(4,782)	4,782	0	0	4,782	0	0	0	0	0	0	X X X
980745-10-3	Woodward Inc CS	11/24/2025	JP Morgan Securities Inc	1,000.000	260,184	X X X	151,342	167,997	(16,655)	0	0	(16,655)	0	151,342	0	108,841	108,841	840	X X X
980745-10-3	Woodward Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(5,998)	5,998	0	0	5,998	0	0	0	0	0	0	X X X
98585X-10-4	YETI Holdings Inc CS	12/12/2025	Various	12,955.000	495,012	X X X	552,173	503,899	48,275	0	0	48,275	0	552,173	0	(57,161)	(57,161)	0	X X X
98585X-10-4	YETI Holdings Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(7,925)	7,925	0	0	7,925	0	0	0	0	0	0	X X X
989207-10-5	Zebra Technologies Corp CS	11/24/2025	JP Morgan Securities Inc	325.000	95,448	X X X	67,084	126,118	(59,034)	0	0	(59,034)	0	67,084	0	28,364	28,364	0	X X X
989207-10-5	Zebra Technologies Corp CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(2,204)	2,204	0	0	2,204	0	0	0	0	0	0	X X X
G29183-10-3	Eaton Corp CS	11/24/2025	Various	1,035.000	366,148	X X X	48,932	343,485	(294,554)	0	0	(294,554)	0	48,932	0	317,217	317,217	3,463	X X X
G8060N-10-2	Sensata Technologies Holding CS	11/24/2025	JP Morgan Securities Inc	5,650.000	180,121	X X X	212,659	154,904	57,755	0	0	57,755	0	212,659	0	(32,537)	(32,537)	2,040	X X X
G8060N-10-2	Sensata Technologies Holding CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(294)	294	0	0	294	0	0	0	0	0	0	X X X
G8473T-10-0	Steris PLC CS	02/11/2025	JP Morgan Securities Inc	1,110.000	246,688	X X X	125,376	229,298	(103,922)	0	0	(103,922)	0	125,376	0	121,312	121,312	0	X X X
G8473T-10-0	Steris PLC CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(1,126)	1,126	0	0	1,126	0	0	0	0	0	0	X X X
G93A5A-10-1	Viking Holdings Ltd CS	11/24/2025	RBC Capital Markets	4,070.000	261,870	X X X	249,653	0	0	0	0	0	0	249,653	0	12,217	12,217	0	X X X
375916-10-3	Gildan Activewear Inc CS	12/19/2025	Various	13,480.000	766,363	X X X	392,822	632,555	(239,734)	0	0	(239,734)	0	392,822	0	373,542	373,542	7,290	X X X
375916-10-3	Gildan Activewear Inc CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	2,557	(2,557)	0	0	(2,557)	0	0	0	0	0	0	X X X
G3198U-10-2	Essent Group Ltd CS	11/24/2025	Various	4,920.000	290,684	X X X	179,121	265,720	(86,598)	0	0	(86,598)	0	179,121	0	111,562	111,562	4,035	X X X
G3198U-10-2	Essent Group Ltd CS	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	5,278	(5,278)	0	0	(5,278)	0	0	0	0	0	0	X X X
G96629-10-3	Willis Towers Watson PLC CS	11/24/2025	Various	1,500.000	489,376	X X X	167,889	469,860	(301,971)	0	0	(301,971)	0	167,889	0	321,487	321,487	2,350	X X X
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				96,183,951	X X X	56,057,185	84,230,377	(34,019,133)	0	176,353	(34,195,486)	0	56,057,185	0	40,126,774	40,126,774	864,863	X X X
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	12/05/2025	Direct - No Vendor	11,760.140	1,176,014	X X X	944,904	476,198	0	0	0	0	0	944,904	0	231,110	231,110	1,620	X X X
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	12/31/2025	Tax Free Exchange	71.000	5,777	X X X	5,777	0	0	0	0	0	0	5,777	0	0	0	216	X X X
313390-10-6	Federal Home Loan Bank Topeka Cl B CS	10/01/2025	Various	143,427.000	10,260,631	X X X	10,260,631	10,260,631	0	0	0	0	0	10,260,631	0	0	0	231,503	X X X
5029999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Other				11,442,422	X X X	11,211,312	10,736,829	0	0	0	0	0	11,211,312	0	231,110	231,110	233,339	X X X
13161T-40-1	Calvert Short Duration Income - I	09/16/2025	Direct - No Vendor	46,004.960	724,079	X X X	727,262	723,198	4,064	0	0	4,064	0	727,262	0	(3,183)	(3,183)	7,991	X X X
233203-83-5	DFA Real Estate Securities Por Short-Ter	09/16/2025	Direct - No Vendor	648.367	26,797	X X X	29,734	26,077	3,657	0	0	3,657	0	29,734	0	(2,937)	(2,937)	117	X X X
315911-75-0	Fidelity 500 Index - Prem	12/09/2025	Direct - No Vendor	33.030	7,865	X X X	7,182	0	0	0	0	0	0	7,182	0	683	683	0	X X X
399874-81-7	American Growth Fund of America - AM-R6	09/19/2025	Direct - No Vendor	9,524.162	849,841	X X X	744,711	710,026	34,685	0	0	34,685	0	744,711	0	105,130	105,130	0	X X X
412295-69-3	Harding Loevner Inst Emerging Markets -	08/22/2025	Direct - No Vendor	778,202.324	15,283,894	X X X	12,860,498	12,949,287	(88,789)	0	0	(88,789)	0	12,860,498	0	2,423,396	2,423,396	0	X X X
464287-20-0	IShares S & P 500 ETF	12/08/2025	RBC Capital Markets	1,420.000	887,308	X X X	878,060	522,748	(3,341)	0	0	(3,341)	0	878,060	0	9,248	9,248	924	X X X
464287-50-7	IShares Core S&P Mid-Cap ETF	12/08/2025	RBC Capital Markets	1,634.000	106,725	X X X	103,670	6,916	(1,103)	0	0	(1,103)	0	103,670	0	3,055	3,055	48	X X X
464287-59-8	IShares Russell 1000 Value ETF	07/07/2025	RBC Capital Markets	501.000	96,348	X X X	98,134	92,750	5,384	0	0	5,384	0	98,134	0	(1,786)	(1,786)	131	X X X
464287-63-0	IShares Russell 2000 Value ETF	10/09/2025	RBC Capital Markets	539.000	87,014	X X X	80,974	88,488	(7,514)	0	0	(7,514)	0	80,974	0	6,041	6,041	459	X X X
464287-65-5	IShares Russell 2000 ETF	07/08/2025	RBC Capital Markets	3,176.000	702,808	X X X	605,002	701,769	(96,767)	0	0	(96,767)	0	605,002	0	97,806	97,806	2,990	X X X
72201F-49-0	Pimco Income	12/08/2025	Direct - No Vendor	59,709.175	647,151	X X X	646,379	71,022	2,351	0	0	2,351	0	646,379	0	773	773	2,956	X X X
77954M-30-3	T Rowe Price Capital Appreciation-I	01/10/2025	Direct - No Vendor	6,601.068	228,661	X X X	228,397	228,463	(66)	0	0	(66)	0	228,397	0	264	264	0	X X X
78464A-87-0	SSGA Funds Mgmt Inc SPDR S&P Biotech ETF	11/24/2025	JP Morgan Securities Inc	2,770.000	285,971	X X X	355,028	251,570	103,458	0	0	103,458	0	355,028	0	(69,057)	(69,057)	71	X X X
78464A-87-0	SSGA Funds Mgmt Inc SPDR S&P Biotech ETF	02/01/2025	3407-AHC Surplus Stock	0.000	0	X X X	0	(7,953)	7,953	0	0	7,953	0	0	0	0	0	0	X X X
808524-60-7	Schwab US Small-Cap ETF	12/08/2025	RBC Capital Markets	2,828.000	78,338	X X X	73,273	0	0	0	0	0	0	73,273	0	5,064	5,064	102	X X X
87279B-30-4	T. Rowe Price Floating Rate Fd Short-Ter	09/16/2025	Direct - No Vendor	8,882.689	82,197	X X X	82,529	82,787	(258)	0	0	(258)	0	82,529	0	(332)	(332)	1,117	X X X

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	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 Dividend Received During Year	Stated Contractual Maturity Date
921909-76-8	Vanguard Total International Stock ETF	09/09/2025	RBC Capital Markets	3,082.000	187,069	X X X	180,288	154,456	(5,337)	0	0	(5,337)	0	180,288	0	6,781	6,781	76	X X X
921943-85-8	Vanguard FTSE Developed Markets ETF	11/05/2025	RBC Capital Markets	435.000	24,947	X X X	22,002	7,890	86	0	0	86	0	22,002	0	2,945	2,945	260	X X X
921943-88-2	Vanguard Developed Mkts Index-Inst	11/25/2025	Direct - No Vendor	521,355.607	10,000,000	X X X	5,924,063	8,018,449	(2,094,386)	0	0	(2,094,386)	0	5,924,063	0	4,075,937	4,075,937	138,349	X X X
922031-73-7	Vanguard Inflation-Protected Secs - Adm	08/06/2025	Direct - No Vendor	1,321.268	30,822	X X X	38,257	29,755	8,502	0	0	8,502	0	38,257	0	(7,435)	(7,435)	181	X X X
922031-76-0	Vanguard High Yield Corporate - Adm	03/05/2025	Direct - No Vendor	12,224.680	66,869	X X X	70,832	66,258	4,575	0	0	4,575	0	70,832	0	(3,963)	(3,963)	961	X X X
922038-10-4	Vanguard Strategic Equity	09/09/2025	Direct - No Vendor	8,758.277	327,908	X X X	320,413	316,524	3,889	0	0	3,889	0	320,413	0	7,495	7,495	0	X X X
922042-84-1	Vanguard Emerging Mkts Stk Index -Adm	02/03/2025	Direct - No Vendor	817.850	29,814	X X X	30,167	30,072	95	0	0	95	0	30,167	0	(353)	(353)	0	X X X
922042-85-8	Vanguard FTSE Emerging Markets ETF	11/05/2025	RBC Capital Markets	466.000	24,396	X X X	21,579	0	0	0	0	0	0	21,579	0	2,817	2,817	100	X X X
922908-55-3	Vanguard Real Estate ETF	07/07/2025	RBC Capital Markets	336.000	29,353	X X X	26,386	29,931	(3,545)	0	0	(3,545)	0	26,386	0	2,967	2,967	374	X X X
936793-20-7	Wasatch Small Cap Value	10/09/2025	Direct - No Vendor	246.035	2,389	X X X	2,763	2,428	335	0	0	335	0	2,763	0	(374)	(374)	0	X X X
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				30,818,564	X X X	24,157,583	25,102,911	(2,122,072)	0	0	(2,122,072)	0	24,157,583	0	6,660,982	6,660,982	157,207	X X X
5989999997	Subtotal - Common Stock - Part 4				138,444,937	X X X	91,426,080	120,070,117	(36,141,205)	0	176,353	(36,317,558)	0	91,426,080	0	47,018,866	47,018,866	1,255,409	X X X
5989999998	Summary Item from Part 5 for Common Stocks				25,526,311	X X X	22,586,222	0	0	0	0	0	0	22,909,308	0	2,940,085	2,940,085	108,927	X X X
5989999999	Total - Common Stock				163,971,248	X X X	114,012,302	120,070,117	(36,141,205)	0	176,353	(36,317,558)	0	114,335,388	0	49,958,951	49,958,951	1,364,336	X X X
5999999999	Total - Preferred and Common Stock				168,123,472	X X X	117,625,934	122,897,909	(36,141,205)	0	176,353	(36,317,558)	0	117,949,020	0	50,497,543	50,497,543	1,463,073	X X X
6009999999	Totals				2,128,156,016	X X X	2,080,956,611	1,965,752,154	(36,136,852)	913,843	1,991,598	(37,214,607)	0	2,080,508,747	0	46,183,325	46,183,325	71,833,695	X X X

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Ident-ification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchan Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
007973-AE-0	Advanced Energy Industries CB	03/27/2025	Various	09/18/2025	Various	1,540,000	1,633,152	2,064,519	1,620,858	0	(12,294)	0	(12,294)	0	0	443,661	443,661	19,006	1,194
00971T-AP-6	Akamai Technologies Inc CB	05/15/2025	Citigroup Global Mrkts	09/05/2025	Various	1,880,000	1,880,000	1,891,377	1,880,000	0	0	0	0	0	0	11,377	11,377	1,226	0
03040W-BE-4	Amer Water Works CB 3.625% 06/15/26	02/28/2025	Citigroup Global Mrkts	09/23/2025	Barclays Capital Inc.	250,000	250,250	249,775	250,148	0	(102)	0	(102)	0	0	(373)	(373)	7,023	1,964
03743Q-AD-0	Apa Corp Nt 4.375% 10/15/28	01/10/2025	Taxable Exchange	09/18/2025	Tax Free Exchange	2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	0	0	52,500	0
03743Q-AJ-7	Apa Corp Nt 5.250% 02/01/42	01/13/2025	Taxable Exchange	09/18/2025	Tax Free Exchange	2,526,000	2,526,000	2,526,000	2,526,000	0	0	0	0	0	0	0	0	132,615	557
03743Q-AX-6	Apa Corp Nt 4.375% 10/15/28	09/18/2025	Tax Free Exchange	10/27/2025	Goldman Sachs & Co	300,000	300,000	297,384	300,000	0	0	0	0	0	0	(2,616)	(2,616)	7,036	0
11135F-BJ-9	Broadcom Inc Nt 3.500% 02/15/41	09/22/2025	Bank of America Merrill Lynch	10/21/2025	Tax Free Exchange	5,500,000	4,523,145	4,526,392	4,526,392	0	3,247	0	3,247	0	0	0	0	0	20,319
26614N-AE-2	DuPont de Nemours Inc Nt	10/14/2025	Tax Free Exchange	11/07/2025	Call 107.1202	2,419,000	2,647,076	2,591,238	2,646,111	0	(965)	0	(965)	0	0	(227,111)	(227,111)	233,712	1,072
26614N-AG-7	DuPont de Nemours Inc Nt	10/14/2025	Tax Free Exchange	11/07/2025	Call 105.9725	9,000,000	8,584,042	9,537,525	8,584,419	0	377	0	377	0	0	415,581	415,581	770,542	0
298736-AM-1	Euronet Worldwide Inc CB	08/14/2025	Wells Fargo Investments	09/29/2025	Various	1,330,000	1,343,588	1,277,748	1,343,264	0	(324)	0	(324)	0	0	(65,516)	(65,516)	1,022	0
31428X-CL-8	FedEx Corp Nt 4.900% 01/15/34	02/21/2025	Tax Free Exchange	10/09/2025	Tax Free Exchange	1,750,000	1,762,841	1,762,878	1,762,878	0	37	0	37	0	0	0	0	42,875	0
31428X-CN-4	FedEx Corp Nt 3.250% 05/15/41	02/21/2025	Tax Free Exchange	10/09/2025	Tax Free Exchange	3,327,000	3,487,405	3,483,591	3,483,591	0	(3,815)	0	(3,815)	0	0	0	0	54,064	0
31428X-CR-5	FedEx Corp Nt 5.100% 01/15/44	02/21/2025	Tax Free Exchange	10/09/2025	Tax Free Exchange	2,000,000	2,029,420	2,029,420	2,029,420	0	0	0	0	0	0	0	0	51,000	0
31428X-CT-1	FedEx Corp Nt 4.750% 11/15/45	02/21/2025	Tax Free Exchange	10/09/2025	Tax Free Exchange	7,500,000	8,024,214	8,016,613	8,016,613	0	(7,601)	0	(7,601)	0	0	0	0	178,125	0
31428X-CX-2	FedEx Corp Nt 4.950% 10/17/48	02/21/2025	Tax Free Exchange	10/09/2025	Tax Free Exchange	5,000,000	4,936,878	4,940,819	4,940,819	0	3,941	0	3,941	0	0	0	0	247,500	0
37940X-AT-9	Global Payments Inc CB	02/28/2025	Citigroup Global Mrkts	03/11/2025	Tax Free Exchange	250,000	237,813	237,854	237,854	0	41	0	41	0	0	0	0	0	21
37940X-AU-6	Global Payments Inc CB	03/11/2025	Tax Free Exchange	09/29/2025	Various	2,250,000	2,163,068	2,082,433	2,170,435	0	7,367	0	7,367	0	0	(88,001)	(88,001)	19,229	0
405024-AD-2	Haemonetics Corp/Mass CB	05/28/2025	Tax Free Exchange	09/29/2025	Jeffries & Company Inc	1,930,000	1,898,957	1,777,094	1,901,441	0	2,484	0	2,484	0	0	(124,347)	(124,347)	40,040	0
59001A-BE-1	Meritage Homes Corp CB	05/14/2025	Various	05/23/2025	Tax Free Exchange	2,050,000	1,986,851	1,989,613	1,989,613	0	2,762	0	2,762	0	0	0	0	13,738	9,452
59001A-BF-8	Meritage Homes Corp CB	05/23/2025	Tax Free Exchange	09/26/2025	Various	2,050,000	1,989,613	2,112,116	1,996,366	0	6,754	0	6,754	0	0	115,749	115,749	13,149	0
70202L-AC-6	Parsons Corp CB 2.625% 03/01/29	02/28/2025	UBS Securities LLC	03/07/2025	Tax Free Exchange	260,000	256,218	256,228	256,228	0	10	0	10	0	0	0	0	0	38
70202L-AD-4	Parsons Corp CB 2.625% 03/01/29	03/07/2025	Tax Free Exchange	09/17/2025	Jeffries & Company Inc	2,350,000	2,438,385	2,634,667	2,426,900	0	(11,485)	0	(11,485)	0	0	207,767	207,767	33,757	0
842587-DY-0	Southern Co CB 4.500% 06/15/27	02/28/2025	Bank of America Merrill Lynch	05/09/2025	Tax Free Exchange	500,000	540,650	537,433	537,433	0	(3,217)	0	(3,217)	0	0	0	0	0	4,875
842587-DZ-7	Southern Co CB 4.500% 06/15/27	05/13/2025	Various	09/25/2025	JP Morgan Securities Inc	180,000	194,334	199,991	191,815	0	(2,519)	0	(2,519)	0	0	8,176	8,176	6,323	3,344
842587-DZ-7	Southern Co CB 4.500% 06/15/27	05/09/2025	Tax Free Exchange	09/25/2025	JP Morgan Securities Inc	500,000	537,433	555,531	530,684	0	(6,748)	0	(6,748)	0	0	24,846	24,846	17,563	0
88162G-AB-9	Tetra Tech Inc CB 2.250% 08/15/28	02/28/2025	Bank of America Merrill Lynch	09/30/2025	Various	2,100,000	2,175,719	2,260,982	2,162,705	0	(13,014)	0	(13,014)	0	0	98,277	98,277	29,663	964
893830-BX-6	Transocean Offshore Nt	03/24/2023	Various	06/27/2025	Various	1,600,000	1,613,000	1,605,395	1,609,700	0	(3,300)	0	(3,300)	0	0	(4,305)	(4,305)	(103,600)	17,500
893830-BX-6	Transocean Offshore Nt	03/24/2023	Various	02/18/2025	Various	400,000	403,250	400,000	400,000	0	(3,250)	0	(3,250)	0	0	0	0	303,115	4,375
43475R-AL-0	Holcim Finance US LLC Nt	06/16/2025	Tax Free Exchange	12/19/2025	Tax Free Exchange	5,500,000	5,517,067	5,509,050	5,509,050	0	(8,017)	0	(8,017)	0	0	0	0	142,965	0
N29505-AB-5	Embraer Netherlands Finance BV Nt	01/10/2025	BBVA Securities Inc	10/07/2025	Call 105.2460	570,000	592,789	599,902	590,064	0	(2,725)	0	(2,725)	0	0	(20,064)	(20,064)	105,950	18,288
0089999999	Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					69,212,000	68,873,158	70,353,568	68,820,801	0	(52,356)	0	(52,356)	0	0	793,101	793,101	2,420,138	83,963
233051-43-2	Xtrackers USD High Yield Corpo High Yiel	04/02/2025	RBC Capital Markets	07/07/2025	RBC Capital Markets	50,000	221,052	220,916	221,052	0	0	0	0	0	0	(136)	(136)	2,002	0
46138G-50-8	Invesco Senior Loan ETF	04/02/2025	RBC Capital Markets	09/16/2025	RBC Capital Markets	50,000	39,530	39,978	39,530	0	0	0	0	0	0	448	448	1,105	0
92206C-40-9	Vanguard Short-Term Corp Bond ETF	05/06/2025	RBC Capital Markets	06/04/2025	RBC Capital Markets	50,000	68,693	68,370	68,693	0	0	0	0	0	0	(323)	(323)	198	0
92206C-87-0	Vanguard Int-Term Corp Bond ETF	09/16/2025	RBC Capital Markets	09/25/2025	RBC Capital Markets	50,000	268,247	268,105	268,247	0	0	0	0	0	0	(142)	(142)	700	0
0149999999	Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					200,000	597,522	597,369	597,522	0	0	0	0	0	0	(153)	(153)	4,005	0
25389J-AX-4	Digital Realty Trust LP CB	06/26/2025	Various	09/26/2025	Various	1,065,000	1,075,333	1,122,620	1,074,629	0	(705)	0	(705)	0	0	47,991	47,991	15,495	4,522
0169999999	Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps - Closed End Funds & REITS (Unaffiliated)					1,065,000	1,075,333	1,122,620	1,074,629	0	(705)	0	(705)	0	0	47,991	47,991	15,495	4,522

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Ident-ification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchan Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0489999999	Subtotal – Issuer Credit Obligations (Unaffiliated)					70,477,000	70,546,013	72,073,557	70,492,952	0	(53,061)	0	(53,061)	0	0	840,939	840,939	2,439,638	88,485
0509999998	Subtotals – Issuer Credit Obligations – Part 5					70,477,000	70,546,013	72,073,557	70,492,952	0	(53,061)	0	(53,061)	0	0	840,939	840,939	2,439,638	88,485
69120E-AG-4	OR 10A AR 5.247% 04/20/37	04/22/2025	Deutsche Bank Securities Inc	11/13/2025	Scotia Capital USA Inc.	6,000,000	5,925,000	5,991,000	5,928,217	0	3,217	0	3,217	0	0	62,783	62,783	211,926	17,892
91825N-AE-1	VCRRL 1A A3 6.207% 04/20/35	02/04/2025	Jeffries & Company Inc	10/21/2025	Paydown	1,636,093	1,636,093	1,636,093	1,636,093	0	0	0	0	0	0	0	0	66,811	0
91825N-AG-6	VCP RRL ABS IV LLC 2025-1A B	02/04/2025	Jeffries & Company Inc	10/20/2025	Paydown	310,180	310,180	310,180	310,180	0	0	0	0	0	0	0	0	7,077	0
91825N-AG-6	VCP RRL ABS IV LLC 2025-1A B	02/04/2025	Jeffries & Company Inc	07/21/2025	Redemption 100.0000	98,844	98,844	98,844	98,844	0	0	0	0	0	0	0	0	94,904	0
1099999999	Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					8,045,117	7,970,117	8,036,117	7,973,334	0	3,217	0	3,217	0	0	62,783	62,783	380,718	17,892
1889999999	Subtotal – Asset-Backed Securities (Unaffiliated)					8,045,117	7,970,117	8,036,117	7,973,334	0	3,217	0	3,217	0	0	62,783	62,783	380,718	17,892
1909999998	Subtotals – Asset-Backed Securities – Part 5					8,045,117	7,970,117	8,036,117	7,973,334	0	3,217	0	3,217	0	0	62,783	62,783	380,718	17,892
2009999999	Subtotals – Issuer Credit Obligations and Asset-Backed Securities					78,522,117	78,516,130	80,109,674	78,466,286	0	(49,844)	0	(49,844)	0	0	903,722	903,722	2,820,356	106,377
060505-68-2	Bank of America Corp Conv PS	08/01/2025	Various	09/29/2025	Various	647	785,840	834,147	785,840	0	0	0	0	0	0	48,307	48,307	0	0
4029999999	Preferred Stock - Industrial and Miscellanious (Unaffiliated) - Redeemable Preferred					X X X	785,840	834,147	785,840	0	0	0	0	0	0	48,307	48,307	0	0
4509999998	Subtotal - Preferred Stocks					X X X	785,840	834,147	785,840	0	0	0	0	0	0	48,307	48,307	0	0
02079K-10-7	Alphabet Inc CS CL C	04/28/2025	RBC Capital Markets	07/24/2025	RBC Capital Markets	2,290	371,930	446,182	371,930	0	0	0	0	0	0	74,251	74,251	481	0
023135-10-6	Amazon.com Inc CS	05/23/2025	Wells Fargo Investments	07/24/2025	Wells Fargo Investments	3,130	629,521	726,679	629,521	0	0	0	0	0	0	97,157	97,157	0	0
12008R-10-7	Builders Firstsource Inc CS	01/17/2025	Stifel	11/24/2025	Various	1,750	288,523	207,427	288,523	0	0	0	0	0	0	(81,096)	(81,096)	0	0
142339-10-0	Carlisle Cos Inc CS	03/07/2025	RBC Capital Markets	07/24/2025	JP Morgan Securities Inc	255	85,728	109,202	85,728	0	0	0	0	0	0	23,473	23,473	255	0
147528-10-3	Casey's General Stores Inc CS	04/10/2025	Stifel	07/24/2025	RBC Capital Markets	95	41,409	49,969	41,409	0	0	0	0	0	0	8,560	8,560	48	0
171484-10-8	Churchill Downs Inc CS	04/29/2025	Stifel	12/19/2025	Various	2,555	232,952	276,138	232,952	0	0	0	0	0	0	43,186	43,186	0	0
17275R-10-2	Cisco Systems Inc CS	10/02/2025	Wells Fargo Investments	11/24/2025	Wells Fargo Investments	5,580	382,330	426,118	382,330	0	0	0	0	0	0	43,787	43,787	2,288	0
268150-10-9	Dynatrace Inc CS	03/07/2025	RBC Capital Markets	07/24/2025	JP Morgan Securities Inc	1,255	65,616	66,551	65,616	0	0	0	0	0	0	935	935	0	0
30303M-10-2	Facebook Inc CS	08/13/2025	Morgan Stanley & Co Inc	11/24/2025	Wells Fargo Investments	720	565,106	442,156	565,106	0	0	0	0	0	0	(122,950)	(122,950)	378	0
303075-10-5	Factset Research Systems Inc CS	03/21/2025	Stifel	07/24/2025	JP Morgan Securities Inc	200	86,229	84,215	86,229	0	0	0	0	0	0	(2,014)	(2,014)	220	0
316773-10-0	Fifth Third Bank CS	03/07/2025	RBC Capital Markets	11/24/2025	Various	9,790	392,514	416,267	392,514	0	0	0	0	0	0	23,753	23,753	9,609	0
437076-10-2	Home Depot Inc CS	11/21/2025	Various	12/22/2025	Various	5,480	1,995,101	1,995,222	1,995,101	0	0	0	0	0	0	122	122	18,653	0
45073V-10-8	ITT Inc CS	04/08/2025	RBC Capital Markets	07/24/2025	JP Morgan Securities Inc	550	62,603	87,826	62,603	0	0	0	0	0	0	25,223	25,223	193	0
47233W-10-9	Jefferies Financial Group In CS	03/21/2025	Stifel	07/24/2025	JP Morgan Securities Inc	1,200	71,705	68,518	71,705	0	0	0	0	0	0	(3,187)	(3,187)	480	0
49177J-10-2	Kenvue Inc CS	02/28/2025	Stifel	11/03/2025	Various	6,050	142,773	129,212	142,773	0	0	0	0	0	0	(13,561)	(13,561)	1,483	0
513847-10-3	Marzetti Company CS	04/10/2025	Stifel	11/24/2025	Various	1,100	199,186	192,743	199,186	0	0	0	0	0	0	(6,443)	(6,443)	1,544	0
55024U-10-9	Lumentum Holdings Inc CS	03/21/2025	Various	09/23/2025	Various	3,665	236,604	514,854	236,604	0	0	0	0	0	0	278,249	278,249	0	0
553498-10-6	MSA Safety Inc CS	04/08/2025	RBC Capital Markets	11/24/2025	JP Morgan Securities Inc	605	80,795	103,709	80,795	0	0	0	0	0	0	22,914	22,914	458	0
579780-20-6	McCormick & Co Non Vtg Shrs CS	02/28/2025	Stifel	11/24/2025	Various	3,600	297,814	248,250	297,814	0	0	0	0	0	0	(49,564)	(49,564)	4,275	0
617446-44-8	Morgan Stanley CS	03/07/2025	RBC Capital Markets	11/24/2025	Various	3,760	448,292	569,977	448,292	0	0	0	0	0	0	121,685	121,685	6,518	0
67066G-10-4	Nvidia Corp CS	11/19/2025	RBC Capital Markets	11/24/2025	Morgan Stanley & Co Inc	6,650	1,242,684	1,212,538	1,242,684	0	0	0	0	0	0	(30,146)	(30,146)	0	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Ident-ification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10 + 11 - 12)	Total Foreign Exchan Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
690742-10-1	Owens Corning CS	03/07/2025	RBC Capital Markets	11/24/2025	JP Morgan Securities Inc	910	131,565	124,119	131,565	0	0	0	0	0	0	(7,446)	(7,446)	1,401	0
693475-10-5	PNC Financial Serv Group Inc CS	03/07/2025	RBC Capital Markets	11/24/2025	Various	2,270	408,091	437,221	408,091	0	0	0	0	0	0	29,129	29,129	9,548	0
742718-10-9	Procter & Gamble Co CS	04/28/2025	RBC Capital Markets	11/24/2025	Various	2,000	324,411	306,791	324,411	0	0	0	0	0	0	(17,621)	(17,621)	3,054	0
759351-60-4	Reinsurance Grp of America Inc CS	03/07/2025	RBC Capital Markets	07/24/2025	RBC Capital Markets	495	94,392	96,152	94,392	0	0	0	0	0	0	1,759	1,759	441	0
83443Q-10-3	Solstice Advanced Materials CS	10/30/2025	Spin Off	11/19/2025	RBC Capital Markets	1,480	26,766	62,401	26,766	0	0	0	0	0	0	35,635	35,635	0	0
860630-10-2	Stifel Financial Corp CS	03/07/2025	RBC Capital Markets	11/24/2025	Various	2,375	229,089	269,859	229,089	0	0	0	0	0	0	40,770	40,770	1,449	0
87612E-10-6	Target Corp CS	04/28/2025	RBC Capital Markets	05/23/2025	Wells Fargo Investments	3,090	298,827	291,504	298,827	0	0	0	0	0	0	(7,323)	(7,323)	3,461	0
89531P-10-5	Trex Company Inc CS	03/07/2025	RBC Capital Markets	11/24/2025	JP Morgan Securities Inc	2,950	165,841	149,073	165,841	0	0	0	0	0	0	(16,768)	(16,768)	0	0
911363-10-9	United Rentals Inc CS	01/17/2025	Stifel	11/24/2025	Various	310	240,495	264,210	240,495	0	0	0	0	0	0	23,715	23,715	1,396	0
92826C-83-9	Visa Inc CS Cl A	08/13/2025	Morgan Stanley & Co Inc	11/24/2025	RBC Capital Markets	1,160	396,866	380,697	396,866	0	0	0	0	0	0	(16,169)	(16,169)	777	0
95082P-10-5	WESCO International Inc CS	02/13/2025	Stifel	07/24/2025	JP Morgan Securities Inc	335	64,930	71,640	64,930	0	0	0	0	0	0	6,710	6,710	304	0
G0250X-10-7	Amcor PLC CS	04/30/2025	Conversion	08/14/2025	JP Morgan Securities Inc	30,957	280,312	272,810	280,312	0	0	0	0	0	0	(7,501)	(7,501)	3,952	0
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					X X X	10,581,000	11,100,230	10,581,000	0	0	0	0	0	0	519,224	519,224	72,666	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	09/30/2025	Direct - No Vendor	10/23/2025	Direct - No Vendor	215	21,500	21,500	21,500	0	0	0	0	0	0	0	0	0	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	03/31/2025	Direct - No Vendor	04/03/2025	Tax Free Exchange	124	12,400	12,400	12,400	0	0	0	0	0	0	0	0	0	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	07/01/2025	Various	10/23/2025	Various	57,092	3,465,234	5,709,186	3,781,399	0	0	0	0	0	0	2,243,952	2,243,952	14,946	0
313390-00-7	Federal Home Loan Bank Topeka Cl A CS	07/01/2025	Various	09/30/2025	Various	75,575	5,919,838	5,926,759	5,926,759	0	0	0	0	0	0	6,921	6,921	10,764	0
5029999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Other					X X X	9,418,972	11,669,845	9,742,058	0	0	0	0	0	0	2,250,873	2,250,873	25,710	0
13161T-40-1	Calvert Short Duration Income - I	08/29/2025	Direct - No Vendor	09/16/2025	Direct - No Vendor	1,161	18,381	18,352	18,381	0	0	0	0	0	0	(29)	(29)	68	0
315911-75-0	Fidelity 500 Index - Prem	11/11/2025	Tax Free Exchange	12/09/2025	Direct - No Vendor	39	9,118	9,307	9,118	0	0	0	0	0	0	189	189	0	0
464287-20-0	IShares S & P 500 ETF	09/02/2025	RBC Capital Markets	09/19/2025	RBC Capital Markets	2,800	1,610,141	1,747,757	1,610,141	0	0	0	0	0	0	137,616	137,616	6,853	0
464287-50-7	IShares Core S&P Mid-Cap ETF	02/03/2025	RBC Capital Markets	07/07/2025	RBC Capital Markets	2,616	166,016	156,801	166,016	0	0	0	0	0	0	(9,215)	(9,215)	335	0
464287-59-8	IShares Russell 1000 Value ETF	05/06/2025	RBC Capital Markets	07/08/2025	RBC Capital Markets	867	158,257	169,899	158,257	0	0	0	0	0	0	11,642	11,642	1,241	0
464287-63-0	IShares Russell 2000 Value ETF	06/12/2025	RBC Capital Markets	10/09/2025	RBC Capital Markets	231	33,055	39,964	33,055	0	0	0	0	0	0	6,908	6,908	284	0
464287-65-5	IShares Russell 2000 ETF	05/21/2025	RBC Capital Markets	07/08/2025	RBC Capital Markets	1,653	343,891	362,408	343,891	0	0	0	0	0	0	18,518	18,518	1,313	0
72201F-49-0	Pimco Income	11/28/2025	Direct - No Vendor	12/08/2025	Direct - No Vendor	1,368	14,920	14,945	14,920	0	0	0	0	0	0	25	25	63	0
808524-84-7	Schwab US REIT ETF	07/11/2025	RBC Capital Markets	09/16/2025	RBC Capital Markets	510	10,807	10,896	10,807	0	0	0	0	0	0	89	89	0	0
87279B-30-4	T. Rowe Price Floating Rate Fd Short-Ter	02/28/2025	Direct - No Vendor	03/21/2025	Direct - No Vendor	208	1,940	1,924	1,940	0	0	0	0	0	0	(16)	(16)	5	0
921909-76-8	Vanguard Total International Stock ETF	05/06/2025	RBC Capital Markets	07/07/2025	RBC Capital Markets	2,180	135,601	136,013	135,601	0	0	0	0	0	0	413	413	129	0
921943-85-8	Vanguard FTSE Developed Markets ETF	09/02/2025	RBC Capital Markets	10/09/2025	RBC Capital Markets	385	21,111	22,517	21,111	0	0	0	0	0	0	1,406	1,406	142	0
922042-85-8	Vanguard FTSE Emerging Markets ETF	09/02/2025	RBC Capital Markets	10/09/2025	RBC Capital Markets	563	27,067	29,058	27,067	0	0	0	0	0	0	1,992	1,992	118	0
922908-55-3	Vanguard Real Estate ETF	03/14/2025	RBC Capital Markets	06/04/2025	RBC Capital Markets	402	35,945	36,395	35,945	0	0	0	0	0	0	450	450	0	0
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO					X X X	2,586,250	2,756,236	2,586,250	0	0	0	0	0	0	169,988	169,988	10,551	0
5989999998	Subtotal - Common Stocks					X X X	22,586,222	25,526,311	22,909,308	0	0	0	0	0	0	2,940,085	2,940,085	108,927	0
5999999999	Total - Preferred and Common Stock					X X X	23,372,062	26,360,458	23,695,148	0	0	0	0	0	0	2,988,392	2,988,392	108,927	0
6009999999	Totals					X X X	101,888,192	106,470,132	102,161,434	0	(49,844)	0	(49,844)	0	0	3,892,114	3,892,114	2,929,283	106,377

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
						Total Amount of Goodwill Included in Book Adjusted Carrying Value		9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value		Nonadmitted Amount	Number of Shares	% of Outstanding
03082@-10-3	Ameritas Life Ins Crp NY CS	60033	13-3758127	8bi	114,509,412	0	0	2,000,000.000	100.000
1299999	Common Stocks - U.S. Life Insurer				114,509,412	0	0	X X X	X X X
1899999	Total - Common Stocks				114,509,412	0	0	X X X	X X X
1999999	Totals				114,509,412	0	0	X X X	X X X

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999	Total		0	X X X	X X X

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Valu	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US Treasury Bill	C	08/13/2025	JP Morgan Securities Inc	01/15/2026	16,973,435	0	262,992	0	0	17,000,000	16,710,443	0	0	3.956	4.080	MAT	0	0
US Treasury Nt	C	10/21/2025	Barclays Capital Inc.	02/12/2026	1,991,255	0	14,815	0	0	2,000,000	1,976,440	0	0	3.720	3.817	MAT	0	0
0019999999 Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					18,964,690	0	277,807	0	0	19,000,000	18,686,883	0	0	X X X	X X X	X X X	0	0
Amrize Finance US LLC Nt		12/19/2025	Tax Free Exchange	06/22/2026	5,551,313	0	(3,820)	0	0	5,500,000	5,555,133	6,951	0	3.500	1.516	MS	0	632
0089999999 Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					5,551,313	0	(3,820)	0	0	5,500,000	5,555,133	6,951	0	X X X	X X X	X X X	0	632
0489999999 Subtotal – Issuer Credit Obligations (Unaffiliated)					24,516,003	0	273,987	0	0	24,500,000	24,242,016	6,951	0	X X X	X X X	X X X	0	632
0509999999 Subtotals – Issuer Credit Obligations					24,516,003	0	273,987	0	0	24,500,000	24,242,016	6,951	0	X X X	X X X	X X X	0	632
7689999999 Total Short-Term Investments (Unaffiliated)					24,516,003	0	273,987	0	0	24,500,000	24,242,016	6,951	0	X X X	X X X	X X X	0	632
7709999999 Total Short-Term Investments					24,516,003	0	273,987	0	0	24,500,000	24,242,016	6,951	0	X X X	X X X	X X X	0	632

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A $	1,991,255	1B $	0	1C $	0	1D $	0	1E $	0	1F $	0	1G $	0
1B	2A $	5,551,313	2B $	0	2C $	0								
1C	3A $	0	3B $	0	3C $	0								
1D	4A $	0	4B $	0	4C $	0								
1E	5A $	0	5B $	0	5C $	0								
1F	6 $	16,973,435												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221!034	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2024	06/25/2026	29,485	7,500,000	254.362600	237,750	0	0	177,945		177,945	27,127	0	0	0	0		0/0
BNP Paribas 14221!062	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2026	48,424	12,000,000	247.811000	0	277,200	0	552,391		552,391	275,191	0	0	0	0		0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2024	08/25/2026	3,114	1,200,000	385.360000	43,440	0	0	102,000		102,000	74,400	0	0	0	0		0/0
BNP Paribas 14221%15	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/25/2024	01/23/2026	8,570	2,000,000	233.362700	68,200	0	0	41,338		41,338	(8,423)	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/03/2025	03/01/2027	43,584	10,000,000	229.440000	0	392,000	0	335,348		335,348	(56,652)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/17/2025	12/15/2026	58,258	15,000,000	257.476000	0	361,500	0	364,499		364,499	2,999	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/02/2025	06/01/2027	26,583	6,000,000	225.710000	0	234,000	0	287,552		287,552	53,552	0	0	0	0		0/0
BNP Paribas 14221%39	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/24/2026	47,546	11,400,000	239.769000	0	287,280	0	229,812		229,812	(57,468)	0	0	0	0		0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2024	03/25/2026	9,166	3,400,000	370.950000	118,660	0	0	425,000		425,000	292,060	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/03/2025	09/01/2026	130,582	30,000,000	229.740000	0	798,000	0	754,479		754,479	(43,521)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2026	71,648	18,000,000	251.229000	0	430,200	0	660,598		660,598	230,398	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/01/2025	05/01/2026	142,222	32,000,000	225.000000	0	841,600	0	1,102,208		1,102,208	260,608	0	0	0	0		0/0
BNP Paribas 14221!050	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2027	11,764	3,000,000	255.013800	0	98,100	0	92,337		92,337	(5,763)	0	0	0	0		0/0
BNP Paribas 14221&23	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/16/2024	01/15/2026	22,240	5,000,000	224.820000	185,000	0	0	152,597		152,597	(34,181)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2027	89,145	22,500,000	252.397000	0	816,750	0	902,247		902,247	85,497	0	0	0	0		0/0
BNP Paribas 14221!044	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/26/2024	11/25/2026	17,293	4,500,000	260.218200	146,700	0	0	75,679		75,679	6,044	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/23/2027	15,809	4,100,000	259.354000	0	150,880	0	135,710		135,710	(15,170)	0	0	0	0		0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/29/2024	05/22/2026	14,540	5,400,000	371.390000	187,380	0	0	668,520		668,520	451,980	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/16/2025	06/15/2026	75,168	17,000,000	226.160000	0	447,100	0	551,136		551,136	104,036	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/13/2026	38,562	9,100,000	235.986000	0	229,320	0	247,187		247,187	17,867	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/03/2025	02/27/2026	100,244	23,000,000	229.440000	0	607,200	0	342,873		342,873	(264,327)	0	0	0	0		0/0
BNP Paribas 14221%16	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/29/2024	05/22/2026	25,687	5,900,000	229.690000	202,370	0	0	236,148		236,148	13,955	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2027	18,135	4,700,000	259.166000	0	175,310	0	147,110		147,110	(28,200)	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/23/2026	16,149	6,200,000	383.930000	0	155,620	0	538,160		538,160	382,540	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/01/2025	04/01/2026	140,604	32,000,000	227.590000	0	841,600	0	747,011		747,011	(94,589)	0	0	0	0		0/0
BNP Paribas 14221%16	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/26/2024	07/24/2026	25,685	6,000,000	233.603600	215,400	0	0	175,787		175,787	(4,188)	0	0	0	0		0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/01/2024	04/01/2026	43,499	10,000,000	229.890000	377,000	0	0	160,997		160,997	(105,277)	0	0	0	0		0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/01/2024	07/31/2026	27,358	6,300,000	230.280000	243,180	0	0	139,438		139,438	(48,382)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/24/2027	30,896	7,900,000	255.699000	0	289,140	0	300,199		300,199	11,059	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2027	2,576	1,000,000	388.260000	0	36,300	0	81,285		81,285	44,985	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/25/2026	20,944	5,000,000	238.737000	0	126,500	0	106,287		106,287	(20,213)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/24/2026	36,244	9,400,000	259.354000	0	225,600	0	195,519		195,519	(30,081)	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/26/2024	11/25/2026	58,647	14,000,000	238.716800	511,000	0	0	298,201		298,201	(40,854)	0	0	0	0		0/0
BNP Paribas 14221%18	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2026	59,216	14,000,000	236.422600	0	352,800	0	179,767		179,767	(173,033)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/04/2025	10/30/2026	117,408	27,200,000	231.670000	0	726,240	0	621,893		621,893	(104,347)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/27/2024	02/25/2026	28,502	7,300,000	256.125200	249,660	0	0	101,469		101,469	(23,361)	0	0	0	0		0/0
BNP Paribas 14221!051	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2026	26,665	6,800,000	255.013800	0	157,080	0	103,327		103,327	(53,753)	0	0	0	0		0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/15/2024	08/14/2026	21,481	5,000,000	232.760000	194,000	0	0	84,151		84,151	(40,320)	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/16/2025	06/15/2027	22,108	5,000,000	226.160000	0	195,000	0	234,926		234,926	39,926	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2027	2,541	1,000,000	393.570000	0	36,200	0	71,300		71,300	35,100	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/25/2024	04/24/2026	62,757	16,000,000	254.953500	552,000	0	0	331,198		331,198	(6,402)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/23/2027	74,888	18,500,000	247.034000	0	660,450	0	1,050,797		1,050,797	390,347	0	0	0	0		0/0
BNP Paribas 14221!048	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/25/2027	11,483	2,900,000	252.556800	0	92,510	0	103,895		103,895	11,385	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/01/2025	07/01/2026	105,853	24,000,000	226.730000	0	631,200	0	750,294		750,294	119,094	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/03/2025	02/01/2027	56,487	13,000,000	230.140000	0	509,600	0	397,479		397,479	(112,121)	0	0	0	0		0/0
BNP Paribas 14221!067	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/23/2026	15,709	4,000,000	254.626000	0	92,800	0	110,497		110,497	17,697	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/15/2025	05/14/2027	31,045	7,000,000	225.480000	0	270,900	0	336,235		336,235	65,335	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/17/2025	03/15/2027	42,035	9,500,000	226.000000	0	372,400	0	420,357		420,357	47,957	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/15/2027	25,361	6,500,000	256.296000	0	241,800	0	248,949		248,949	7,149	0	0	0	0		0/0
BNP Paribas 14221!055	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/24/2026	67,569	17,000,000	251.593000	0	387,600	0	498,626		498,626	111,026	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2024	03/25/2026	30,952	8,000,000	258.468900	275,200	0	0	83,199		83,199	(32,801)	0	0	0	0		0/0
BNP Paribas 14221!042	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/28/2024	10/23/2026	17,408	4,500,000	258.505000	144,900	0	0	85,137		85,137	8,354	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/13/2026	77,919	18,000,000	231.010000	0	480,600	0	451,554		451,554	(29,046)	0	0	0	0		0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/15/2024	10/15/2026	57,705	13,500,000	233.950000	526,500	0	0	231,463		231,463	(108,964)	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/25/2026	4,770	2,000,000	419.330000	0	50,800	0	41,000		41,000	(9,800)	0	0	0	0		0/0
BNP Paribas 14221!060	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/23/2027	36,314	9,000,000	247.838000	0	291,600	0	483,301		483,301	191,701	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/24/2027	13,522	3,500,000	258.835000	0	130,200	0	116,200		116,200	(14,000)	0	0	0	0		0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/15/2024	07/15/2026	43,881	10,000,000	227.890000	387,000	0	0	282,106		282,106	(69,306)	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2026	21,358	8,500,000	397.980000	0	215,050	0	457,300		457,300	242,250	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/15/2025	05/15/2026	106,440	24,000,000	225.480000	0	628,800	0	799,701		799,701	170,901	0	0	0	0		0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2024	06/25/2026	18,637	7,000,000	375.590000	247,800	0	0	781,200		781,200	541,800	0	0	0	0		0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/01/2024	05/01/2026	31,358	7,000,000	223.230000	260,400	0	0	290,533		290,533	(31,995)	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2026	20,327	8,000,000	393.570000	0	200,800	0	501,600		501,600	300,800	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2027	88,390	15,500,000	254.553900	0	819,000	0	769,641		769,641	(49,359)	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/24/2027	18,849	4,500,000	238.737000	0	167,400	0	147,225		147,225	(20,175)	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/15/2025	07/15/2026	60,271	13,500,000	223.990000	0	355,050	0	562,682		562,682	207,632	0	0	0	0		0/0
BNP Paribas 14221!070	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/24/2027	11,609	3,000,000	258.418000	0	99,900	0	90,658		90,658	(9,242)	0	0	0	0		0/0
BNP Paribas 14221&33	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/17/2025	12/15/2026	99,155	23,000,000	231.960000	0	614,100	0	554,285		554,285	(59,815)	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/26/2024	11/25/2026	6,489	2,500,000	385.260000	90,750	0	0	216,500		216,500	151,585	0	0	0	0		0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/15/2024	02/13/2026	35,227	8,000,000	227.100000	298,400	0	0	176,409		176,409	(78,812)	0	0	0	0		0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/01/2024	07/01/2026	26,619	6,000,000	225.400000	231,000	0	0	216,303		216,303	(33,604)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/15/2027	29,436	6,800,000	231.010000	0	272,680	0	261,000		261,000	(11,680)	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2026	13,615	5,700,000	418.660000	0	144,780	0	112,290		112,290	(32,490)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/26/2024	09/25/2026	42,146	11,000,000	261.000300	394,900	0	0	160,599		160,599	(22,001)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/03/2025	12/01/2026	85,682	20,000,000	233.420000	0	534,000	0	404,550		404,550	(129,450)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/24/2026	80,285	20,000,000	249.112000	0	470,000	0	849,997		849,997	379,997	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/23/2026	9,611	4,000,000	416.200000	0	100,800	0	92,800		92,800	(8,000)	0	0	0	0		0/0
BNP Paribas 14221%39	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/23/2027	12,512	3,000,000	239.769000	0	110,100	0	94,111		94,111	(15,989)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/25/2027	60,838	15,500,000	254.773000	0	547,150	0	495,998		495,998	(51,152)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/03/2025	01/30/2026	152,081	35,000,000	230.140000	0	927,500	0	353,433		353,433	(574,067)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2026	67,910	17,600,000	259.166000	0	425,920	0	329,118		329,118	(96,802)	0	0	0	0		0/0
BNP Paribas 14221!026	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/27/2024	02/25/2026	23,663	5,900,000	249.336800	183,490	0	0	209,077		209,077	59,908	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/23/2027	8,582	3,600,000	419.470000	0	131,040	0	117,360		117,360	(13,680)	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/01/2025	07/01/2027	44,105	10,000,000	226.730000	0	393,000	0	457,599		457,599	64,599	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2026	121,782	31,000,000	254.553900	0	740,900	0	578,430		578,430	(162,470)	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/02/2025	12/31/2026	45,902	10,500,000	228.750000	0	402,150	0	347,631		347,631	(54,519)	0	0	0	0		0/0
BNP Paribas 14221!036	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/26/2024	07/24/2026	23,053	5,900,000	255.930100	189,390	0	0	124,038		124,038	16,021	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2027	70,789	16,500,000	233.088000	0	598,950	0	648,126		648,126	49,176	0	0	0	0		0/0
BNP Paribas 14221!059	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2027	11,977	3,000,000	250.475000	0	97,500	0	136,280		136,280	38,780	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/03/2025	09/01/2027	43,527	10,000,000	229.740000	0	397,000	0	392,492		392,492	(4,508)	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/23/2026	22,882	5,500,000	240.364000	0	138,600	0	92,398		92,398	(46,202)	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/15/2024	11/13/2026	40,865	9,500,000	232.470000	372,400	0	0	205,053		205,053	(71,469)	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/25/2027	16,641	4,000,000	240.364000	0	148,400	0	114,184		114,184	(34,216)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2027	26,729	6,200,000	231.960000	0	249,240	0	217,098		217,098	(32,142)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/26/2024	12/24/2026	67,086	17,000,000	253.405200	618,800	0	0	584,798		584,798	28,194	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2026	95,706	22,200,000	231.960000	0	597,180	0	477,731		477,731	(119,449)	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/15/2025	04/15/2027	29,002	6,500,000	224.120000	0	252,850	0	335,023		335,023	82,173	0	0	0	0		0/0
BNP Paribas 14221%15	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/27/2024	02/25/2026	15,966	3,700,000	231.740000	127,650	0	0	106,354		106,354	(3,859)	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/01/2025	07/31/2026	121,332	27,500,000	226.650000	0	728,750	0	906,179		906,179	177,429	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/24/2027	10,882	2,600,000	238.925000	0	95,160	0	79,553		79,553	(15,607)	0	0	0	0		0/0
BNP Paribas 14221!056	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/28/2025	05/22/2026	32,080	8,000,000	249.377000	0	180,800	0	302,668		302,668	121,868	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/01/2025	07/30/2027	41,915	9,500,000	226.650000	0	375,250	0	446,386		446,386	71,136	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/24/2026	141,681	35,000,000	247.034000	0	822,500	0	1,669,494		1,669,494	846,994	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/15/2024	03/13/2026	38,590	9,900,000	256.541900	339,570	0	0	138,599		138,599	(29,701)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/04/2025	11/01/2027	46,618	10,800,000	231.670000	0	433,080	0	391,829		391,829	(41,251)	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/23/2026	53,007	12,500,000	235.819900	0	306,250	0	144,206		144,206	(162,044)	0	0	0	0		0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/16/2024	09/15/2026	16,857	4,000,000	237.290000	155,600	0	0	39,920		39,920	(31,031)	0	0	0	0		0/0
BNP Paribas 14221%16	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/26/2024	09/25/2026	25,193	6,000,000	238.159600	216,000	0	0	121,202		121,202	(15,526)	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/17/2025	03/13/2026	119,469	27,000,000	226.000000	0	712,800	0	756,934		756,934	44,134	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/25/2027	3,907	1,500,000	383.930000	0	54,300	0	136,650		136,650	82,350	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/28/2024	10/23/2026	46,975	11,000,000	234.166800	394,900	0	0	343,222		343,222	(11,615)	0	0	0	0		0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/03/2024	09/01/2026	46,884	11,000,000	234.620000	424,600	0	0	152,731		152,731	(87,793)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2026	104,602	26,000,000	248.562000	0	613,600	0	1,133,596		1,133,596	519,996	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/26/2024	12/24/2026	63,795	15,000,000	235.127900	546,000	0	0	461,475		461,475	(16,161)	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/24/2026	80,112	18,500,000	230.926000	0	458,800	0	635,469		635,469	176,669	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/26/2024	07/24/2026	50,394	13,000,000	257.968900	464,100	0	0	231,399		231,399	(15,601)	0	0	0	0		0/0
BNP Paribas 14221!064	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/24/2027	28,146	7,100,000	252.252000	0	233,590	0	304,052		304,052	70,462	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/25/2026	12,466	5,100,000	409.110000	0	128,520	0	167,790		167,790	39,270	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2027	74,428	18,500,000	248.562000	0	667,850	0	997,148		997,148	329,298	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/15/2024	04/15/2026	26,717	6,000,000	224.580000	225,000	0	0	211,962		211,962	(36,087)	0	0	0	0		0/0
BNP Paribas 14221&33	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/17/2025	12/15/2027	34,489	8,000,000	231.960000	0	318,400	0	295,720		295,720	(22,680)	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/24/2025	09/15/2027	29,095	6,700,000	230.280000	0	264,650	0	256,495		256,495	(8,155)	0	0	0	0		0/0
BNP Paribas 14221!046	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/26/2024	12/24/2026	15,835	4,000,000	252.606000	130,400	0	0	138,904		138,904	26,169	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/23/2027	10,181	4,000,000	392.880000	0	144,000	0	293,600		293,600	149,600	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/02/2025	10/01/2026	88,018	20,400,000	231.770000	0	546,720	0	435,473		435,473	(111,247)	0	0	0	0		0/0
BNP Paribas 14221!030	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/26/2024	04/24/2026	59,055	15,000,000	253.999100	468,000	0	0	339,409		339,409	72,916	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2026	20,683	8,000,000	386.790000	0	202,400	0	634,400		634,400	432,000	0	0	0	0		0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/01/2024	10/30/2026	38,983	9,000,000	230.870000	354,600	0	0	223,556		223,556	(66,456)	0	0	0	0		0/0
BNP Paribas 14221!052	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2026	50,591	13,000,000	256.964000	0	300,300	0	161,494		161,494	(138,806)	0	0	0	0		0/0
BNP Paribas 14221%15	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2024	03/25/2026	14,994	3,500,000	233.427600	121,450	0	0	84,126		84,126	(9,496)	0	0	0	0		0/0
BNP Paribas 14221!057	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/28/2025	05/25/2027	8,020	2,000,000	249.377000	0	64,400	0	95,655		95,655	31,255	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2026	144,614	36,500,000	252.397000	0	872,350	0	985,495		985,495	113,145	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2024	06/25/2026	46,502	12,000,000	258.054000	421,200	0	0	195,599		195,599	(20,401)	0	0	0	0		0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/01/2024	02/27/2026	61,301	14,000,000	228.380000	523,600	0	0	257,161		257,161	(149,982)	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/15/2025	07/15/2027	22,322	5,000,000	223.990000	0	196,000	0	275,155		275,155	79,155	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/01/2025	04/30/2027	37,778	8,500,000	225.000000	0	331,500	0	417,452		417,452	85,952	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2026	34,797	8,300,000	238.524000	0	210,820	0	167,596		167,596	(43,224)	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/23/2027	10,290	4,000,000	388.710000	0	144,000	0	323,600		323,600	179,600	0	0	0	0		0/0
BNP Paribas 14221!040	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/26/2024	09/25/2026	15,304	4,000,000	261.361500	129,600	0	0	51,264		51,264	1,640	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/26/2024	09/25/2026	14,080	5,500,000	390.620000	200,200	0	0	396,000		396,000	295,350	0	0	0	0		0/0
BNP Paribas 14221!038	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2024	08/25/2026	29,382	7,600,000	258.660000	246,240	0	0	124,786		124,786	9,973	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/23/2027	64,956	15,000,000	230.926000	0	537,000	0	697,072		697,072	160,072	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/24/2026	47,019	11,000,000	233.946000	0	271,700	0	311,174		311,174	39,474	0	0	0	0		0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/15/2024	03/13/2026	30,534	7,000,000	229.250000	261,100	0	0	116,206		116,206	(75,949)	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/13/2026	15,743	6,500,000	412.870000	0	164,450	0	187,200		187,200	22,750	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/15/2025	01/15/2027	67,565	15,400,000	227.930000	0	589,820	0	555,591		555,591	(34,229)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/25/2026	57,490	14,700,000	255.699000	0	349,860	0	374,848		374,848	24,988	0	0	0	0		0/0
BNP Paribas 14221&31	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/24/2025	09/15/2026	91,193	21,000,000	230.280000	0	552,300	0	511,477		511,477	(40,823)	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/28/2025	05/22/2026	5,158	2,000,000	387.760000	0	49,600	0	154,400		154,400	104,800	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2027	7,239	2,800,000	386.790000	0	101,360	0	237,720		237,720	136,360	0	0	0	0		0/0
BNP Paribas 14221!024	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/26/2024	01/23/2026	17,599	4,400,000	250.018600	135,520	0	0	146,698		146,698	47,320	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/24/2026	22,908	9,000,000	392.880000	0	225,000	0	585,000		585,000	360,000	0	0	0	0		0/0
BNP Paribas 14221!065	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/25/2026	20,218	5,100,000	252.252000	0	117,810	0	167,927		167,927	50,117	0	0	0	0		0/0
BNP Paribas 14221%16	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2024	08/25/2026	29,706	7,000,000	235.640000	252,700	0	0	174,718		174,718	(11,764)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/23/2027	48,171	12,000,000	249.112000	0	432,000	0	637,198		637,198	205,198	0	0	0	0		0/0
BNP Paribas 14221!058	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2026	35,932	9,000,000	250.475000	0	206,100	0	317,079		317,079	110,979	0	0	0	0		0/0
BNP Paribas 14221!068	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/25/2027	15,709	4,000,000	254.626000	0	132,800	0	150,890		150,890	18,090	0	0	0	0		0/0
BNP Paribas 14221!049	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/23/2026	29,696	7,500,000	252.556800	0	169,500	0	164,526		164,526	(4,974)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2027	31,844	8,000,000	251.229000	0	293,600	0	384,799		384,799	91,199	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2026	14,681	5,700,000	388.260000	0	144,210	0	428,202		428,202	283,992	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/23/2027	36,333	8,500,000	233.946000	0	306,850	0	344,754		344,754	37,904	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/15/2025	01/15/2026	87,746	20,000,000	227.930000	0	522,000	0	334,581		334,581	(187,419)	0	0	0	0		0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/27/2024	02/25/2026	3,298	1,200,000	363.840000	41,760	0	0	176,160		176,160	113,520	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/02/2025	06/01/2026	81,964	18,500,000	225.710000	0	486,550	0	616,507		616,507	129,957	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/18/2025	02/12/2027	65,234	15,000,000	229.940000	0	586,500	0	472,871		472,871	(113,629)	0	0	0	0		0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/01/2024	01/30/2026	42,073	9,500,000	225.800000	358,150	0	0	253,001		253,001	(79,671)	0	0	0	0		0/0
BNP Paribas 14221!071	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/25/2026	11,609	3,000,000	258.418000	0	69,900	0	60,658		60,658	(9,242)	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/02/2024	12/01/2026	38,149	9,000,000	235.920000	354,600	0	0	137,714		137,714	(68,324)	0	0	0	0		0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/25/2024	01/23/2026	11,291	4,100,000	363.130000	143,500	0	0	610,900		610,900	394,420	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2027	15,076	6,000,000	397.980000	0	218,400	0	381,600		381,600	163,200	0	0	0	0		0/0
BNP Paribas 14221!066	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/16/2025	10/15/2026	21,235	5,500,000	259.004000	0	128,150	0	97,451		97,451	(30,699)	0	0	0	0		0/0
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/03/2025	12/01/2027	27,847	6,500,000	233.420000	0	259,350	0	214,985		214,985	(44,365)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/26/2024	11/25/2026	66,263	17,000,000	256.553500	618,800	0	0	436,898		436,898	(4,886)	0	0	0	0		0/0
BNP Paribas 14221!054	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/23/2027	9,937	2,500,000	251.593000	0	80,750	0	102,065		102,065	21,315	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/25/2027	63,608	15,000,000	235.819900	0	531,000	0	451,630		451,630	(79,370)	0	0	0	0		0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/16/2024	12/15/2026	46,978	11,000,000	234.150000	433,400	0	0	211,802		211,802	(80,903)	0	0	0	0		0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/26/2024	07/24/2026	7,406	2,800,000	378.090000	99,960	0	0	292,880		292,880	204,960	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/25/2026	28,590	7,400,000	258.835000	0	178,340	0	153,919		153,919	(24,421)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/28/2025	01/23/2026	92,239	23,500,000	254.773000	0	547,550	0	364,246		364,246	(183,304)	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/28/2025	11/24/2027	8,347	3,500,000	419.330000	0	128,450	0	112,000		112,000	(16,450)	0	0	0	0		0/0
BNP Paribas 14221%38	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/25/2026	23,438	5,600,000	238.925000	0	140,560	0	103,972		103,972	(36,588)	0	0	0	0		0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/01/2024	10/01/2026	33,720	8,000,000	237.250000	314,400	0	0	85,467		85,467	(60,474)	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/25/2027	4,805	2,000,000	416.200000	0	73,400	0	70,400		70,400	(3,000)	0	0	0	0		0/0
BNP Paribas 14221%17	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/26/2025	02/25/2027	65,561	15,500,000	236.422600	0	565,750	0	460,103		460,103	(105,647)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/13/2026	68,671	17,600,000	256.296000	0	422,400	0	455,838		455,838	33,438	0	0	0	0		0/0
BNP Paribas 14221!063	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2025	08/25/2027	36,318	9,000,000	247.811000	0	296,100	0	490,756		490,756	194,656	0	0	0	0		0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/03/2024	06/01/2026	33,419	7,500,000	224.420000	284,250	0	0	285,917		285,917	(48,011)	0	0	0	0		0/0
BNP Paribas 14221!061	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	07/28/2025	07/24/2026	42,366	10,500,000	247.838000	0	239,400	0	473,551		473,551	234,151	0	0	0	0		0/0
BNP Paribas 14221%16	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2024	06/25/2026	19,309	4,500,000	233.056900	159,300	0	0	133,818		133,818	(2,884)	0	0	0	0		0/0
BNP Paribas 14221!069	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	11/18/2025	11/13/2026	27,768	7,100,000	255.686000	0	164,720	0	182,630		182,630	17,910	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/28/2024	10/23/2026	12,923	5,000,000	386.900000	180,000	0	0	409,500		409,500	293,171	0	0	0	0		0/0
BNP Paribas 14221!072	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/23/2027	8,091	2,100,000	259.551000	0	69,300	0	60,099		60,099	(9,201)	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/18/2025	02/13/2026	147,865	34,000,000	229.940000	0	897,600	0	412,702		412,702	(484,898)	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2027	10,663	2,500,000	234.462000	0	90,500	0	95,955		95,955	5,455	0	0	0	0		0/0
BNP Paribas 14221?05	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/28/2025	04/24/2026	51,452	20,000,000	388.710000	0	500,000	0	1,486,000		1,486,000	986,000	0	0	0	0		0/0
BNP Paribas 14221!032	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/29/2024	05/22/2026	36,794	9,400,000	255.478600	290,460	0	0	187,014		187,014	35,417	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/23/2026	34,580	9,000,000	260.264000	0	216,000	0	152,099		152,099	(63,901)	0	0	0	0		0/0
BNP Paribas 14221!073	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/24/2026	16,952	4,400,000	259.551000	0	102,080	0	83,681		83,681	(18,399)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	02/05/2024	02/05/2026	23,636	6,000,000	253.852100	206,400	0	0	116,999		116,999	(5,401)	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
BNP Paribas 14221&32	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/02/2025	10/01/2027	42,283	9,800,000	231.770000	0	392,980	0	343,245		343,245	(49,735)	0	0	0	0		0/0
BNP Paribas 14221?06	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	09/29/2025	09/24/2027	7,333	3,000,000	409.110000	0	109,200	0	133,800		133,800	24,600	0	0	0	0		0/0
BNP Paribas 14221?07	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/29/2025	12/24/2026	15,019	6,300,000	419.470000	0	158,760	0	134,820		134,820	(23,940)	0	0	0	0		0/0
BNP Paribas 14221%15	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/25/2024	04/24/2026	26,382	6,000,000	227.427700	208,200	0	0	289,633		289,633	30,309	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/29/2024	05/22/2026	57,122	14,700,000	257.342600	499,800	0	0	238,139		238,139	(26,462)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/28/2024	10/23/2026	62,053	16,000,000	257.844100	572,800	0	0	347,198		347,198	(18,565)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	01/25/2024	01/23/2026	42,813	10,900,000	254.595000	368,420	0	0	175,488		175,488	(27,252)	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2026	62,208	14,500,000	233.088000	0	365,400	0	365,369		365,369	(31)	0	0	0	0		0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/17/2024	06/15/2026	24,583	5,500,000	223.730000	209,000	0	0	227,730		227,730	(25,242)	0	0	0	0		0/0
BNP Paribas 14221&29	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/01/2025	04/01/2027	35,151	8,000,000	227.590000	0	310,400	0	319,708		319,708	9,308	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	08/26/2024	08/25/2026	50,123	13,000,000	259.360000	466,700	0	0	213,199		213,199	(20,801)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	10/29/2025	10/25/2027	19,211	5,000,000	260.264000	0	186,000	0	126,831		126,831	(59,169)	0	0	0	0		0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/17/2025	12/15/2027	23,303	6,000,000	257.476000	0	221,400	0	220,200		220,200	(1,200)	0	0	0	0		0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	12/26/2024	12/24/2026	3,153	1,200,000	380.550000	43,920	0	0	119,280		119,280	80,108	0	0	0	0		0/0
BNP Paribas 14221&30	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/15/2025	04/15/2026	109,316	24,500,000	224.120000	0	644,350	0	910,847		910,847	266,497	0	0	0	0		0/0
BNP Paribas 14221!053	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2025	03/25/2027	9,729	2,500,000	256.964000	0	81,500	0	67,302		67,302	(14,198)	0	0	0	0		0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	05/15/2024	05/15/2026	26,419	6,000,000	227.110000	224,400	0	0	165,266		165,266	(45,583)	0	0	0	0		0/0
BNP Paribas 14221!028	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	03/26/2024	03/25/2026	19,734	5,000,000	253.365300	156,000	0	0	115,718		115,718	24,534	0	0	0	0		0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	04/25/2024	04/24/2026	8,959	3,300,000	368.360000	114,840	0	0	438,570		438,570	290,730	0	0	0	0		0/0
BNP Paribas 14221%37	Interest Credit Hedged	N/A	Equity/Index	BNP Pariba R0MUWSFPU8MPRO8K5	06/26/2025	06/25/2026	81,036	19,000,000	234.462000	0	471,200	0	484,819		484,819	13,619	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Barclays 14220$090	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	20,316	131,000,000	6448.260000	0	10,933,266	0	14,758,037		14,758,037	3,824,775	0	0	0	0		0/0
Barclays 14220*040	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	4,255	10,000,000	2349.970000	0	986,900	0	1,169,170		1,169,170	182,270	0	0	0	0		0/0
Barclays 14220#040	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	04/01/2025	04/01/2026	85,522	7,000,000	81.850000	0	520,797	0	1,309,165		1,309,165	788,368	0	0	0	0		0/0
Barclays 14220*037	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	03/03/2025	02/27/2026	3,805	8,000,000	2102.240000	0	731,810	0	1,506,542		1,506,542	774,732	0	0	0	0		0/0
Barclays 14220$086	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	06/25/2025	06/25/2026	9,849	60,000,000	6092.160000	0	5,123,998	0	9,241,020		9,241,020	4,117,021	0	0	0	0		0/0
Barclays 14220*038	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	04/01/2025	04/01/2026	3,976	8,000,000	2012.240000	0	821,675	0	1,952,590		1,952,590	1,130,915	0	0	0	0		0/0
Barclays 14220.001	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	08/01/2025	07/31/2026	3,453	9,000,000	2606.400000	0	629,910	0	1,197,394		1,197,394	567,484	0	0	0	0		0/0
Barclays 14220$094	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/23/2027	550	3,800,000	6925.000000	0	497,789	0	471,417		471,417	(26,371)	0	0	0	0		0/0
Barclays 14220$096	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	6,500	45,000,000	6935.000000	0	3,619,070	0	3,330,321		3,330,321	(288,749)	0	0	0	0		0/0
Barclays 14220$098	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	4,480	31,000,000	7010.000000	0	2,279,200	0	2,087,238		2,087,238	(191,963)	0	0	0	0		0/0
Barclays 14220$100	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	1,640	11,300,000	6930.000000	0	918,449	0	845,450		845,450	(72,999)	0	0	0	0		0/0
Barclays 14220*044	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/15/2026	3,750	9,500,000	2535.000000	0	879,187	0	775,387		775,387	(103,800)	0	0	0	0		0/0
Barclays 14220*042	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	11/06/2025	11/05/2026	3,250	8,011,250	2465.000000	0	786,663	0	749,645		749,645	(37,017)	0	0	0	0		0/0
Barclays 14220$092	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	11/06/2025	11/05/2026	2,400	16,200,000	6745.000000	0	1,460,136	0	1,406,837		1,406,837	(53,299)	0	0	0	0		0/0
Barclays 14220$088	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	08/15/2025	08/14/2026	10,853	70,000,000	6449.800000	0	5,796,000	0	7,666,934		7,666,934	1,870,934	0	0	0	0		0/0
Barclays 14220.003	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	2,419	6,500,000	2687.280000	0	442,650	0	705,582		705,582	262,933	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	09/12/2025	09/10/2026	4,825	31,500,000	6540.000000	0	2,778,332	0	3,213,748		3,213,748	435,417	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	4,300	28,700,000	6670.000000	0	2,611,132	0	2,632,380		2,632,380	21,248	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	4,440	29,600,000	6673.000000	0	2,693,215	0	2,708,634		2,708,634	15,418	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	3,990	26,600,000	6675.000000	0	2,409,362	0	2,428,452		2,428,452	19,091	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	03/03/2025	02/27/2026	16,240	95,000,000	5849.720000	0	8,094,016	0	16,843,621		16,843,621	8,749,605	0	0	0	0		0/0
Morgan Stanley 14216.	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	3,370	9,700,000	2875.000000	0	605,555	0	669,834		669,834	64,279	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	4,945	33,700,000	6815.000000	0	2,689,487	0	2,858,469		2,858,469	168,983	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	5,475	37,300,000	6820.000000	0	2,965,096	0	3,146,745		3,146,745	181,649	0	0	0	0		0/0
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	05/02/2025	05/01/2026	7,918	16,000,000	2020.740000	0	1,743,069	0	3,920,945		3,920,945	2,177,876	0	0	0	0		0/0
Morgan Stanley 14216.	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	05/02/2025	05/01/2026	4,140	10,500,000	2536.370000	0	782,294	0	1,576,585		1,576,585	794,291	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	11/18/2025	11/13/2026	4,715	31,700,000	6740.000000	0	2,584,952	0	2,822,392		2,822,392	237,440	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	11/18/2025	11/13/2026	4,525	30,500,000	6735.000000	0	2,489,022	0	2,724,204		2,724,204	235,183	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	01/24/2025	01/23/2026	20,488	125,000,000	6101.240000	0	10,200,000	0	15,568,856		15,568,856	5,368,856	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	2,860	19,350,000	6765.000000	0	1,862,289	0	1,696,476		1,696,476	(165,814)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	3,805	25,750,000	6900.000000	0	2,140,655	0	1,917,082		1,917,082	(223,573)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	6,200	41,950,000	6760.000000	0	4,057,342	0	3,698,807		3,698,807	(358,535)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/24/2027	1,050	7,100,000	6755.000000	0	1,037,631	0	987,113		987,113	(50,518)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	07/01/2025	07/01/2026	4,143	11,000,000	2655.020000	0	742,500	0	1,204,702		1,204,702	462,202	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/23/2026	400	2,700,000	6800.000000	0	245,892	0	213,471		213,471	(32,421)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	6,315	43,200,000	6845.000000	0	3,745,616	0	3,234,933		3,234,933	(510,683)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	6,740	46,100,000	6840.000000	0	4,019,466	0	3,474,967		3,474,967	(544,500)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	2,800	7,800,000	2800.000000	0	508,620	0	638,320		638,320	129,700	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	2,970	8,250,000	2780.000000	0	560,380	0	679,840		679,840	119,461	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	2,700	6,600,000	2440.000000	0	663,606	0	622,205		622,205	(41,401)	0	0	0	0		0/0

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Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	11,850	79,500,000	6710.000000	0	6,696,198	0	6,730,240		6,730,240	34,042	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	6,850	46,000,000	6715.000000	0	3,848,125	0	3,866,404		3,866,404	18,280	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	05/01/2025	05/01/2026	17,844	100,000,000	5604.140000	0	9,530,000	0	23,738,397		23,738,397	14,208,397	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	07/25/2025	07/24/2026	10,174	65,000,000	6452.530000	0	4,985,500	0	6,890,063		6,890,063	1,904,563	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	06/02/2025	06/01/2026	16,004	95,000,000	5935.940000	0	8,445,500	0	16,796,937		16,796,937	8,351,437	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	02/03/2025	01/30/2026	140,467	11,000,000	78.310000	0	763,400	0	2,532,819		2,532,819	1,769,419	0	0	0	0		0/0
Russell 2000 RUU6C24	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/18/2026	27	6,480,000	2400.000000	0	706,807	0	674,545		674,545	(32,263)	0	0	0	0		0/0
Russell 2000 RUM6C23	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/09/2025	06/18/2026	30	7,050,000	2350.000000	0	643,921	0	717,099		717,099	73,178	0	0	0	0		0/0
Russell 2000 RUH6C20	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/03/2025	03/20/2026	45	9,135,000	2030.000000	0	696,016	0	2,127,327		2,127,327	1,431,311	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/01/2025	07/01/2026	65	14,000,000	2197.540000	0	1,415,778	0	2,358,968		2,358,968	943,190	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	50	12,300,000	2470.000000	0	1,320,009	0	1,187,821		1,187,821	(132,188)	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	31	7,700,000	2500.000000	0	830,186	0	634,885		634,885	(195,301)	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/15/2025	07/17/2026	90	56,250,000	6250.000000	0	4,800,972	0	7,495,844		7,495,844	2,694,872	0	0	0	0		0/0
S&P 500 Index X5G6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/25/2025	02/20/2026	60	36,000,000	6000.000000	0	2,666,162	0	5,311,825		5,311,825	2,645,664	0	0	0	0		0/0
S&P 500 Index X5F6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/11/2025	01/16/2026	40	24,600,000	6150.000000	0	1,690,281	0	2,830,461		2,830,461	1,140,180	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/29/2025	07/17/2026	21	13,440,000	6400.000000	0	1,054,264	0	1,491,963		1,491,963	437,699	0	0	0	0		0/0
S&P 500 Index X5H6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/26/2025	03/20/2026	32	18,480,000	5775.000000	0	1,505,793	0	3,612,323		3,612,323	2,106,530	0	0	0	0		0/0
S&P 500 Index X5M7C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/16/2025	06/17/2027	15	9,375,000	6250.000000	0	1,183,545	0	1,725,857		1,725,857	542,311	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/16/2025	06/18/2026	95	57,000,000	6000.000000	0	5,234,293	0	9,631,107		9,631,107	4,396,814	0	0	0	0		0/0
S&P 500 Index X5M7C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/23/2025	06/17/2027	10	5,900,000	5900.000000	0	835,030	0	1,416,143		1,416,143	581,113	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/07/2024	06/18/2026	10	5,450,000	5450.000000	528,030	0	0	1,514,539		1,514,539	571,313	0	0	0	0		0/0
S&P 500 Index X5K6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	05/15/2025	05/16/2026	150	77,025,000	5925.000000	0	7,810,034	0	15,691,139		15,691,139	7,881,104	0	0	0	0		0/0
S&P 500 Index X5Q6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/08/2025	08/21/2026	55	35,200,000	6400.000000	0	2,930,280	0	4,140,543		4,140,543	1,210,263	0	0	0	0		0/0
S&P 500 Index X5U6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/09/2025	09/18/2026	20	12,950,000	6475.000000	0	1,099,300	0	1,451,246		1,451,246	351,945	0	0	0	0		0/0
S&P 500 Index X5H6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/08/2025	03/20/2026	30	15,225,000	5075.000000	0	1,399,531	0	5,433,589		5,433,589	4,034,058	0	0	0	0		0/0
S&P 500 Index X5U6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/23/2025	09/18/2026	14	9,275,000	6625.000000	0	844,172	0	859,080		859,080	14,907	0	0	0	0		0/0
S&P 500 Index X5G6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/18/2025	02/20/2026	130	79,625,000	6125.000000	0	6,410,943	0	9,942,979		9,942,979	3,532,035	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/10/2025	06/18/2026	60	37,200,000	6200.000000	0	3,364,802	0	5,042,563		5,042,563	1,677,762	0	0	0	0		0/0
S&P 500 Index X5K6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/09/2025	05/15/2026	60	36,900,000	6150.000000	0	3,315,602	0	5,066,567		5,066,567	1,750,966	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/25/2025	06/18/2026	10	6,100,000	6100.000000	0	502,030	0	926,320		926,320	424,290	0	0	0	0		0/0
S&P 500 Index X5Z6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/10/2025	12/18/2026	27	18,562,500	6875.000000	0	1,652,103	0	1,465,021		1,465,021	(187,082)	0	0	0	0		0/0
S&P 500 Index X5V6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/13/2025	10/16/2026	24	16,080,000	6700.000000	0	1,325,736	0	1,424,646		1,424,646	98,910	0	0	0	0		0/0
S&P 500 Index X5U6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/23/2025	09/18/2026	20	11,800,000	5900.000000	0	1,328,436	0	2,383,095		2,383,095	1,054,660	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/10/2025	06/18/2026	60	36,300,000	6050.000000	0	3,093,736	0	5,819,553		5,819,553	2,725,817	0	0	0	0		0/0
S&P 500 Index X5H6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/06/2025	03/20/2026	30	17,550,000	5850.000000	0	1,388,161	0	3,170,958		3,170,958	1,782,797	0	0	0	0		0/0
S&P 500 Index X5F6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	01/15/2025	01/16/2026	125	74,375,000	5950.000000	0	6,171,003	0	11,331,703		11,331,703	5,160,699	0	0	0	0		0/0
S&P 500 Index X5Q6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/29/2025	08/21/2026	55	9,675,000	6450.000000	0	2,955,516	0	3,925,414		3,925,414	969,898	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/10/2025	07/17/2026	60	37,800,000	6300.000000	0	3,145,022	0	4,749,322		4,749,322	1,604,301	0	0	0	0		0/0
S&P 500 Index X5J6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/11/2025	04/17/2026	50	31,750,000	6350.000000	0	2,117,351	0	3,167,684		3,167,684	1,050,332	0	0	0	0		0/0
S&P 500 Index X5K6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/11/2025	05/15/2026	105	61,950,000	5900.000000	0	6,229,968	0	11,223,280		11,223,280	4,993,312	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
S&P 500 Index X5J6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/15/2025	04/17/2026	120	64,800,000	5400.000000	0	6,489,597	0	18,177,154		18,177,154	11,687,556	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/17/2025	06/18/2026	10	5,975,000	5975.000000	0	540,030	0	1,035,883		1,035,883	495,853	0	0	0	0		0/0
S&P 500 Index X5J6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/25/2025	04/17/2026	39	21,547,500	5525.000000	0	2,026,987	0	5,438,427		5,438,427	3,411,440	0	0	0	0		0/0
S&P 500 Index X5H6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/17/2025	03/20/2026	145	82,287,500	5675.000000	0	7,279,694	0	17,766,519		17,766,519	10,486,825	0	0	0	0		0/0
S&P 500 Index X5Z6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/06/2025	12/18/2026	10	5,875,000	5875.000000	0	640,030	0	1,292,060		1,292,060	652,030	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/01/2025	07/01/2026	203	126,000,000	6198.010000	0	10,317,921	0	17,389,112		17,389,112	7,071,191	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	72	49,000,000	6810.000000	0	4,410,517	0	4,077,042		4,077,042	(333,475)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	70	47,700,000	6815.000000	0	4,265,043	0	3,941,875		3,941,875	(323,168)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/03/2025	01/30/2026	235	140,000,000	5994.570000	0	11,721,376	0	20,553,138		20,553,138	8,831,761	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/25/2025	02/25/2026	220	130,000,000	6014.800000	0	9,682,683	0	19,286,038		19,286,038	9,603,355	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/25/2026	52	34,300,000	6675.000000	0	2,875,662	0	3,038,763		3,038,763	163,101	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/25/2026	56	37,000,000	6605.000000	0	3,361,635	0	3,554,344		3,554,344	192,709	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	05/01/2025	04/24/2026	181	100,000,000	5550.000000	0	10,644,827	0	24,925,979		24,925,979	14,281,152	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/25/2025	08/25/2026	110	71,000,000	6503.710000	0	5,334,031	0	7,428,971		7,428,971	2,094,940	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	59	40,100,000	6870.000000	0	3,641,904	0	2,865,331		2,865,331	(776,573)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	64	43,500,000	6790.000000	0	4,296,844	0	3,439,634		3,439,634	(857,210)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/12/2025	12/10/2026	23	15,800,000	6905.000000	0	1,246,144	0	1,181,979		1,181,979	(64,165)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/12/2025	12/10/2026	48	33,000,000	6885.000000	0	2,672,985	0	2,528,946		2,528,946	(144,039)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/25/2025	03/25/2026	175	100,000,000	5805.530000	0	8,148,560	0	19,336,639		19,336,639	11,188,079	0	0	0	0		0/0
S&P 500 Weekly X5H6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/16/2025	03/31/2026	30	15,975,000	5325.000000	0	1,563,091	0	4,722,997		4,722,997	3,159,906	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Wells Fargo 14215*017	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	02/03/2025	01/30/2026	6,642	15,000,000	2258.416000	0	1,504,500	0	1,564,337		1,564,337	59,837	0	0	0	0		0/0
Wells Fargo 14215$171	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	09/16/2025	09/15/2026	10,040	66,400,000	6615.000000	0	5,507,494	0	6,193,054		6,193,054	685,560	0	0	0	0		0/0
Wells Fargo 14215#075	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	03/03/2025	02/27/2026	60,621	5,000,000	82.480000	0	364,000	0	865,545		865,545	501,545	0	0	0	0		0/0
Wells Fargo 14215$177	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/09/2026	5,705	37,400,000	6550.000000	0	3,539,610	0	3,950,006		3,950,006	410,396	0	0	0	0		0/0
Wells Fargo 14215$179	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/08/2027	700	4,600,000	6600.000000	0	634,956	0	697,097		697,097	62,141	0	0	0	0		0/0
Wells Fargo 14215$169	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	08/01/2025	07/31/2026	18,435	115,000,000	6238.010000	0	9,867,000	0	15,845,850		15,845,850	5,978,850	0	0	0	0		0/0
Wells Fargo 14215$181	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	11/12/2025	11/10/2026	1,900	13,000,000	6850.000000	0	1,166,695	0	985,778		985,778	(180,917)	0	0	0	0		0/0
Wells Fargo 14215$183	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	11/12/2025	11/10/2026	3,810	26,000,000	6835.000000	0	2,377,021	0	2,014,434		2,014,434	(362,587)	0	0	0	0		0/0
Wells Fargo 14215*020	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	08/01/2025	07/31/2026	4,846	10,500,000	2166.780000	0	1,061,550	0	1,941,416		1,941,416	879,866	0	0	0	0		0/0
Wells Fargo 14215$175	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/09/2026	2,740	18,000,000	6580.000000	0	1,642,767	0	1,836,310		1,836,310	193,543	0	0	0	0		0/0
Wells Fargo 14215#076	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	06/02/2025	06/01/2026	89,127	8,000,000	89.760000	0	584,000	0	819,310		819,310	235,310	0	0	0	0		0/0
Wells Fargo 14215*018	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	06/02/2025	06/01/2026	4,831	10,000,000	2070.160000	0	1,022,000	0	2,223,337		2,223,337	1,201,337	0	0	0	0		0/0
Wells Fargo 14215$167	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	04/01/2025	04/01/2026	25,741	145,000,000	5633.070000	0	12,687,500	0	32,854,640		32,854,640	20,167,140	0	0	0	0		0/0
0159999999 Call Options and Warrants - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	20,767,790	406,498,699	0	654,774,461	XXX	654,774,461	232,527,818	0	0	0	0	XXX	XXX
0219999999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	20,767,790	406,498,699	0	654,774,461	XXX	654,774,461	232,527,818	0	0	0	0	XXX	XXX
0439999999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	20,767,790	406,498,699	0	654,774,461	XXX	654,774,461	232,527,818	0	0	0	0	XXX	XXX
0499999999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	20,767,790	406,498,699	0	654,774,461	XXX	654,774,461	232,527,818	0	0	0	0	XXX	XXX
Barclays 14220$089	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	08/15/2025	08/14/2026	10,853	70,000,000	6998.030000	0	(2,421,300)	0	(3,495,910)		(3,495,910)	(1,074,610)	0	0	0	0		0/0
Barclays 14220$091	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	20,160	130,000,000	6867.400000	0	(5,775,901)	0	(8,556,701)		(8,556,701)	(2,780,800)	0	0	0	0		0/0
Barclays 14220$099	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	4,480	31,000,000	7440.000000	0	(1,216,186)	0	(1,083,770)		(1,083,770)	132,415	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Barclays 14220*039	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	04/01/2025	04/01/2026	3,976	8,000,000	2153.100000	0	(542,475)	0	(1,429,384)		(1,429,384)	(886,909)	0	0	0	0		0/0
Barclays 14220$101	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	1,640	11,300,000	7260.000000	0	(591,696)	0	(534,444)		(534,444)	57,251	0	0	0	0		0/0
Barclays 14220$087	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	06/25/2025	06/25/2026	9,849	60,000,000	6579.530000	0	(2,351,999)	0	(5,309,114)		(5,309,114)	(2,957,114)	0	0	0	0		0/0
Barclays 14220*043	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	11/06/2025	11/05/2026	3,250	8,011,250	2640.000000	0	(514,605)	0	(462,932)		(462,932)	51,673	0	0	0	0		0/0
Barclays 14220$097	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/24/2026	6,200	43,000,000	7555.000000	0	(1,379,004)	0	(1,218,591)		(1,218,591)	160,413	0	0	0	0		0/0
Barclays 14220*041	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	4,255	10,000,000	2526.220000	0	(614,700)	0	(712,135)		(712,135)	(97,435)	0	0	0	0		0/0
Barclays 14220$093	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	11/06/2025	11/05/2026	1,950	13,200,000	7200.000000	0	(663,624)	0	(597,987)		(597,987)	65,637	0	0	0	0		0/0
Barclays 14220*036	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	03/03/2025	02/27/2026	3,805	8,000,000	2238.890000	0	(468,850)	0	(1,018,294)		(1,018,294)	(549,444)	0	0	0	0		0/0
Barclays 14220.004	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	09/03/2025	09/01/2026	2,419	6,500,000	2875.390000	0	(187,850)	0	(388,119)		(388,119)	(200,269)	0	0	0	0		0/0
Barclays 14220.002	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	08/01/2025	07/31/2026	3,453	9,000,000	2788.850000	0	(284,220)	0	(705,662)		(705,662)	(421,442)	0	0	0	0		0/0
Barclays 14220*045	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/15/2026	3,750	9,500,000	2740.000000	0	(513,600)	0	(440,849)		(440,849)	72,751	0	0	0	0		0/0
Barclays 14220$095	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	12/29/2025	12/23/2027	400	2,800,000	8275.000000	0	(97,696)	0	(90,643)		(90,643)	7,053	0	0	0	0		0/0
Barclays 14220#041	Interest Credit Hedged	N/A	Equity/Index	Barclays AC28XWWI3WIBK282431	04/01/2025	04/01/2026	85,522	7,000,000	87.170300	0	(274,398)	0	(879,449)		(879,449)	(605,051)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	11/18/2025	11/13/2026	4,525	30,500,000	7095.000000	0	(1,571,487)	0	(1,693,157)		(1,693,157)	(121,670)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	3,320	22,100,000	7270.000000	0	(889,528)	0	(822,543)		(822,543)	66,984	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	5,320	36,200,000	7450.000000	0	(1,117,147)	0	(1,212,163)		(1,212,163)	(95,016)	0	0	0	0		0/0
Morgan Stanley 14216.	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	3,370	9,700,000	3100.000000	0	(257,401)	0	(299,020)		(299,020)	(41,620)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	11/18/2025	11/13/2026	4,370	29,400,000	7295.000000	0	(1,123,003)	0	(1,175,367)		(1,175,367)	(52,364)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	03/03/2025	02/27/2026	16,069	94,000,000	6229.950000	0	(4,342,808)	0	(10,827,477)		(10,827,477	(6,484,669)	0	0	0	0		0/0
Morgan Stanley 14216.	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	05/02/2025	05/01/2026	4,140	10,500,000	2713.920000	0	(399,013)	0	(925,253)		(925,253)	(526,240)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	09/12/2025	09/10/2026	4,790	31,300,000	7080.000000	0	(1,222,935)	0	(1,465,056)		(1,465,056)	(242,121)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	4,440	29,600,000	7170.000000	0	(1,400,998)	0	(1,322,991)		(1,322,991)	78,007	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/17/2025	12/15/2026	4,945	33,700,000	7195.000000	0	(1,603,466)	0	(1,727,672)		(1,727,672)	(124,207)	0	0	0	0		0/0
Morgan Stanley 14216$	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/16/2025	10/15/2026	4,300	28,700,000	7035.000000	0	(1,650,211)	0	(1,605,777)		(1,605,777)	44,434	0	0	0	0		0/0
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Index	Morgan Sta IGJSJL3JD5P30I6NJZ34	05/02/2025	05/01/2026	7,918	16,000,000	2162.190000	0	(1,167,984)	0	(2,903,935)		(2,903,935)	(1,735,951)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	2,970	8,250,000	2980.000000	0	(249,391)	0	(328,456)		(328,456)	(79,065)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/23/2026	400	2,700,000	7350.000000	0	(120,020)	0	(88,151)		(88,151)	31,869	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	6,670	45,600,000	7370.000000	0	(1,993,863)	0	(1,463,320)		(1,463,320)	530,543	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	6,315	43,200,000	7160.000000	0	(2,538,946)	0	(2,031,637)		(2,031,637)	507,309	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	07/01/2025	07/01/2026	4,143	11,000,000	2840.870000	0	(335,500)	0	(627,014)		(627,014)	(291,514)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/04/2025	10/30/2026	2,800	7,800,000	3010.000000	0	(234,808)	0	(305,100)		(305,100)	(70,292)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	02/03/2025	01/17/2026	1,277	11,000,000	84.180000	0	(2,900)	0	(15,579)		(15,579)	(12,679)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	02/03/2025	01/30/2026	139,190	11,000,000	84.180000	0	(316,100)	0	(1,698,140)		(1,698,140)	(1,382,040)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	01/24/2025	01/23/2026	20,160	123,000,000	6619.850000	0	(4,040,550)	0	(5,290,492)		(5,290,492)	(1,249,942)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	11,850	79,500,000	7020.000000	0	(4,420,406)	0	(4,331,455)		(4,331,455)	88,951	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/24/2027	680	4,600,000	8100.000000	0	(204,394)	0	(178,296)		(178,296)	26,099	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	05/01/2025	05/01/2026	17,666	99,000,000	5968.410000	0	(5,712,300)	0	(17,503,180)		(17,503,180	(11,790,880)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	06/02/2025	06/01/2026	15,836	94,000,000	6292.100000	0	(4,963,200)	0	(11,682,541)		(11,682,541	(6,719,341)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	3,805	25,750,000	7240.000000	0	(1,378,818)	0	(1,166,842)		(1,166,842)	211,976	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	6,575	44,100,000	7240.000000	0	(1,723,242)	0	(1,618,404)		(1,618,404)	104,838	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	5,755	38,950,000	7375.000000	0	(1,706,875)	0	(1,394,750)		(1,394,750)	312,125	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	11/28/2025	11/25/2026	2,860	19,350,000	7205.000000	0	(1,089,031)	0	(928,878)		(928,878)	160,153	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	07/25/2025	07/24/2026	10,174	65,000,000	6963.620000	0	(2,138,500)	0	(3,208,538)		(3,208,538)	(1,070,038)	0	0	0	0		0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Index	Royal Bank ES7IP3U3RHIGC71XBU1	10/02/2025	10/01/2026	2,700	6,600,000	2590.000000	0	(456,975)	0	(405,700)		(405,700)	51,275	0	0	0	0		0/0
Russell 2000 RUM6C25	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/09/2025	06/18/2026	30	7,500,000	2500.000000	0	(412,739)	0	(429,897)		(429,897)	(17,158)	0	0	0	0		0/0
Russell 2000 RUH6C22	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/03/2025	03/20/2026	45	9,900,000	2200.000000	0	(403,244)	0	(1,411,957)		(1,411,957)	(1,008,713)	0	0	0	0		0/0
Russell 2000 RUU6C26	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/18/2026	27	7,020,000	2600.000000	0	(433,943)	0	(377,325)		(377,325)	56,618	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/01/2025	07/01/2026	65	14,000,000	2362.350000	0	(886,847)	0	(1,540,979)		(1,540,979)	(654,132)	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	31	7,700,000	2720.000000	0	(499,931)	0	(329,419)		(329,419)	170,512	0	0	0	0		0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	50	12,300,000	2660.000000	0	(843,491)	0	(718,640)		(718,640)	124,851	0	0	0	0		0/0
S&P 500 Index X5H6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/06/2025	03/20/2026	25	15,312,500	6125.000000	0	(764,184)	0	(1,994,269)		(1,994,269)	(1,230,085)	0	0	0	0		0/0
S&P 500 Index X5Z6C7	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/10/2025	12/18/2026	24	17,520,000	7300.000000	0	(866,340)	0	(717,000)		(717,000)	149,340	0	0	0	0		0/0
S&P 500 Index X5Q6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/08/2025	08/21/2026	55	38,225,000	6950.000000	0	(1,241,723)	0	(1,971,772)		(1,971,772)	(730,049)	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/15/2025	07/17/2026	81	54,472,500	6725.000000	0	(2,095,955)	0	(3,749,635)		(3,749,635)	(1,653,680)	0	0	0	0		0/0
S&P 500 Index X5J6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/11/2025	04/17/2026	50	33,750,000	6750.000000	0	(957,049)	0	(1,568,722)		(1,568,722)	(611,673)	0	0	0	0		0/0
S&P 500 Index X5Q6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/15/2025	08/21/2026	10	6,875,000	6875.000000	0	(284,880)	0	(406,180)		(406,180)	(121,300)	0	0	0	0		0/0
S&P 500 Index X5J6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/15/2025	04/17/2026	120	69,300,000	5775.000000	0	(3,970,071)	0	(13,877,726)		(13,877,726	(9,907,656)	0	0	0	0		0/0
S&P 500 Index X5V6C7	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/13/2025	10/16/2026	16	11,440,000	7150.000000	0	(479,216)	0	(495,040)		(495,040)	(15,824)	0	0	0	0		0/0
S&P 500 Index X5K6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/11/2025	05/15/2026	105	66,412,500	6325.000000	0	(3,406,932)	0	(7,277,742)		(7,277,742)	(3,870,810)	0	0	0	0		0/0
S&P 500 Index X5G6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/25/2025	02/20/2026	54	34,155,000	6325.000000	0	(1,384,817)	0	(3,110,003)		(3,110,003)	(1,725,186)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Index X5G6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/18/2025	02/20/2026	130	85,475,000	6575.000000	0	(3,008,056)	0	(4,584,265)		(4,584,265)	(1,576,209)	0	0	0	0		0/0
S&P 500 Index X5F6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	01/15/2025	01/16/2026	125	80,625,000	6450.000000	0	(2,571,497)	0	(5,147,283)		(5,147,283)	(2,575,786)	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/29/2025	07/17/2026	15	10,125,000	6750.000000	0	(439,155)	0	(667,722)		(667,722)	(228,568)	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/10/2025	06/18/2026	60	39,600,000	6600.000000	0	(1,879,438)	0	(3,096,271)		(3,096,271)	(1,216,833)	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/10/2025	06/18/2026	60	38,550,000	6425.000000	0	(1,773,372)	0	(3,920,987)		(3,920,987)	(2,147,615)	0	0	0	0		0/0
S&P 500 Index X5N6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/10/2025	07/17/2026	60	40,800,000	6800.000000	0	(1,458,658)	0	(2,463,052)		(2,463,052)	(1,004,393)	0	0	0	0		0/0
S&P 500 Index X5H6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/08/2025	03/20/2026	30	16,050,000	5350.000000	0	(982,349)	0	(4,624,613)		(4,624,613)	(3,642,264)	0	0	0	0		0/0
S&P 500 Index X5U6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/09/2025	09/18/2026	15	10,350,000	6900.000000	0	(444,195)	0	(635,328)		(635,328)	(191,134)	0	0	0	0		0/0
S&P 500 Index X5J6C5	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	04/25/2025	04/17/2026	26	15,145,000	5825.000000	0	(904,045)	0	(2,884,477)		(2,884,477)	(1,980,432)	0	0	0	0		0/0
S&P 500 Index X5K6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/09/2025	05/15/2026	60	39,300,000	6550.000000	0	(1,803,238)	0	(3,050,679)		(3,050,679)	(1,247,441)	0	0	0	0		0/0
S&P 500 Index X5U6C7	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/23/2025	09/18/2026	10	7,075,000	7075.000000	0	(329,100)	0	(317,850)		(317,850)	11,250	0	0	0	0		0/0
S&P 500 Index X5Q6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/29/2025	08/21/2026	20	13,700,000	6850.000000	0	(591,380)	0	(845,543)		(845,543)	(254,164)	0	0	0	0		0/0
S&P 500 Index X5M6C	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	06/16/2025	06/18/2026	95	61,275,000	6450.000000	0	(2,689,492)	0	(6,016,589)		(6,016,589)	(3,327,098)	0	0	0	0		0/0
S&P 500 Index X5K6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	05/15/2025	05/15/2026	130	83,200,000	6400.000000	0	(3,232,186)	0	(8,191,047)		(8,191,047)	(4,958,860)	0	0	0	0		0/0
S&P 500 Index X5H6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/17/2025	03/20/2026	173	88,450,000	6100.000000	0	(4,554,627)	0	(14,201,819)		(14,201,819	(9,647,192)	0	0	0	0		0/0
S&P 500 Index X5F6C6	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/11/2025	01/16/2026	40	26,200,000	6550.000000	0	(705,639)	0	(1,262,510)		(1,262,510)	(556,871)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	08/25/2025	08/25/2026	110	71,000,000	7018.860000	0	(2,259,159)	0	(3,545,628)		(3,545,628)	(1,286,469)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	03/25/2025	03/25/2026	170	98,000,000	6267.670000	0	(3,544,636)	0	(11,469,895)		(11,469,895	(7,925,258)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/25/2026	52	34,300,000	7060.000000	0	(1,671,582)	0	(1,741,189)		(1,741,189)	(69,607)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/25/2025	02/25/2026	220	130,000,000	6491.220000	0	(3,811,897)	0	(9,552,800)		(9,552,800)	(5,740,904)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	59	40,100,000	7260.000000	0	(2,254,261)	0	(1,545,151)		(1,545,151)	709,109	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	07/01/2025	07/01/2026	200	125,000,000	6600.880000	0	(5,379,161)	0	(10,665,396)		(10,665,396	(5,286,235)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	70	47,700,000	7125.000000	0	(2,929,207)	0	(2,605,890)		(2,605,890)	323,317	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	05/01/2025	04/24/2026	179	99,000,000	6000.000000	0	(5,778,621)	0	(17,096,349)		(17,096,349	(11,317,728)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/12/2025	12/10/2026	47	32,300,000	7505.000000	0	(1,075,492)	0	(946,657)		(946,657)	128,836	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/12/2025	12/10/2026	23	15,800,000	7390.000000	0	(633,692)	0	(570,329)		(570,329)	63,362	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	12/03/2025	12/01/2026	71	48,400,000	7395.000000	0	(2,000,838)	0	(1,685,632)		(1,685,632)	315,206	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	09/29/2025	09/25/2026	50	33,000,000	7200.000000	0	(1,268,440)	0	(1,302,191)		(1,302,191)	(33,751)	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	10/29/2025	10/23/2026	57	38,700,000	7400.000000	0	(1,781,011)	0	(1,129,182)		(1,129,182)	651,829	0	0	0	0		0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXXXXXXXX	02/03/2025	01/30/2026	225	134,000,000	6384.220000	0	(5,920,381)	0	(11,157,271)		(11,157,271	(5,236,890)	0	0	0	0		0/0
Wells Fargo 14215$180	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/08/2027	550	3,600,000	7950.000000	0	(131,566)	0	(153,384)		(153,384)	(21,818)	0	0	0	0		0/0
Wells Fargo 14215$176	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/09/2026	2,740	18,000,000	7040.000000	0	(887,322)	0	(993,265)		(993,265)	(105,943)	0	0	0	0		0/0
Wells Fargo 14215$174	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	09/16/2025	09/15/2026	4,190	27,700,000	7175.000000	0	(967,848)	0	(1,093,840)		(1,093,840)	(125,992)	0	0	0	0		0/0
Wells Fargo 14215$168	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	04/01/2025	04/01/2026	25,563	144,000,000	6013.300000	0	(6,984,000)	0	(23,404,249)		(23,404,249	(16,420,249)	0	0	0	0		0/0
Wells Fargo 14215$182	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	11/12/2025	11/10/2026	1,900	13,000,000	7340.000000	0	(629,603)	0	(463,156)		(463,156)	166,447	0	0	0	0		0/0
Wells Fargo 14215#074	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	03/03/2025	02/27/2026	60,621	5,000,000	87.428800	0	(191,000)	0	(575,340)		(575,340)	(384,340)	0	0	0	0		0/0
Wells Fargo 14215#077	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	06/02/2025	06/01/2026	89,127	8,000,000	96.043200	0	(285,600)	0	(397,432)		(397,432)	(111,832)	0	0	0	0		0/0
Wells Fargo 14215$170	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	08/01/2025	07/31/2026	18,275	114,000,000	6643.480000	0	(5,335,200)	0	(9,897,047)		(9,897,047)	(4,561,847)	0	0	0	0		0/0
Wells Fargo 14215$184	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	11/12/2025	11/10/2026	3,760	25,700,000	7450.000000	0	(1,059,681)	0	(743,075)		(743,075)	316,606	0	0	0	0		0/0
Wells Fargo 14215$172	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	09/16/2025	09/15/2026	5,840	38,600,000	7015.000000	0	(1,788,208)	0	(2,037,469)		(2,037,469)	(249,261)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Wells Fargo 14215*019	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	06/02/2025	06/01/2026	4,831	10,000,000	2204.720000	0	(677,000)	0	(1,658,713)		(1,658,713)	(981,713)	0	0	0	0		0/0
Wells Fargo 14215$178	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	10/14/2025	10/09/2026	5,675	37,200,000	7140.000000	0	(1,566,924)	0	(1,739,250)		(1,739,250)	(172,326)	0	0	0	0		0/0
Wells Fargo 14215*021	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	08/01/2025	07/31/2026	4,846	10,500,000	2318.450000	0	(685,650)	0	(1,372,998)		(1,372,998)	(687,348)	0	0	0	0		0/0
Wells Fargo 14215*016	Interest Credit Hedged	N/A	Equity/Index	Wells Fargo VYVVCKR63DVZZN70PB	02/03/2025	01/30/2026	6,642	15,000,000	2405.213000	0	(1,009,500)	0	(704,708)		(704,708)	304,792	0	0	0	0		0/0
0649999999 Call Options and Warrants - Hedging Other - Written Options						XXX	XXX	XXX	XXX	0	(177,075,173)	0	(329,304,695)	XXX	(329,304,695)	(152,229,529)	0	0	0	0	XXX	XXX
0709999999 Subtotal - Hedging Other - Written Options						XXX	XXX	XXX	XXX	0	(177,075,173)	0	(329,304,695)	XXX	(329,304,695)	(152,229,529)	0	0	0	0	XXX	XXX
0929999999 Subtotal - Call Options and Warrants - Written Options						XXX	XXX	XXX	XXX	0	(177,075,173)	0	(329,304,695)	XXX	(329,304,695)	(152,229,529)	0	0	0	0	XXX	XXX
0989999999 Subtotal - Total Written Options						XXX	XXX	XXX	XXX	0	(177,075,173)	0	(329,304,695)	XXX	(329,304,695)	(152,229,529)	0	0	0	0	XXX	XXX
BNP Paribas Fixed Rate	084670F*4 Berkshire Hat	D1	Currency	BNP Pariba R0MUWSFPU8MPRO8K5	07/17/2025	07/30/2040	0	10,096,251	5.765500 /(2.7	0	0	135,360	524,751		524,751	0	524,751	0	0	192,778		100/100
BNP Paribas Fixed Rate	59156R*C4 Metlife	D1	Currency	BNP Pariba R0MUWSFPU8MPRO8K5	06/10/2025	06/17/2045	0	13,961,606	6.346000 /(3.2	0	0	248,496	1,199,606		1,199,606	0	1,199,606	0	0	307,978		100/100
BNP Paribas Fixed Rate	B7001*AC6 Ores	D1	Currency	BNP Pariba R0MUWSFPU8MPRO8K5	03/14/2025	04/15/2037	0	10,882,000	5.888000 /(4.5	0	0	79,574	(864,000)		(864,000)	0	(864,000)	0	0	182,834		100/100
Barclays Fixed Rate Curr	53278LB@5 Linamar Co	D1	Currency	Barclays AC28XWWI3WIBK282431	10/29/2020	01/31/2031	0	5,850,000	2.777000 /(1.3	0	0	83,220	(23,000)		(23,000)	0	(695,000)	0	0	65,948		100/100
Barclays Fixed Rate Curr	883556B@0 Thermo	D1	Currency	Barclays AC28XWWI3WIBK282431	08/24/2023	09/06/2043	0	4,113,534	5.946000 /(2.0	0	0	162,742	284,934		284,934	0	(12,600)	0	0	86,490		100/100
Barclays Fixed Rate Curr	N5269@AG3 Lineage Tr	D1	Currency	Barclays AC28XWWI3WIBK282431	08/04/2022	08/20/2032	0	5,107,500	5.332000 /(3.7	0	0	56,173	(765,500)		(765,500)	0	(695,000)	0	0	65,800		100/100
Barclays Fixed Rate Curr	D5472#AQ3 Molkerei Alo	D1	Currency	Barclays AC28XWWI3WIBK282431	11/23/2021	02/23/2034	0	5,630,500	3.149000 /(1.4	0	0	96,078	(242,500)		(242,500)	0	(695,000)	0	0	80,357		100/100
Barclays Fixed Rate Curr	D5472#AL4 Molkerei Alo	D1	Currency	Barclays AC28XWWI3WIBK282431	10/29/2020	01/28/2031	0	11,665,000	2.549000 /(1.1	0	0	166,147	(81,000)		(81,000)	0	(1,390,000)	0	0	131,429		100/100
Barclays Fixed Rate Curr	G1746#AH9 Cadent Fina	D1	Currency	Barclays AC28XWWI3WIBK282431	10/25/2022	12/15/2032	0	8,047,200	6.442500 /(6.2	0	0	(74,429)	(1,385,300)		(1,385,300)	0	(670,600)	0	0	106,137		100/100
Barclays Fixed Rate Curr	53278LB#3 Linamar	D1	Currency	Barclays AC28XWWI3WIBK282431	05/26/2023	06/30/2033	0	3,668,648	6.134000 /(5.9	0	0	9,300	25,648		25,648	0	(168,000)	0	0	50,235		100/100
Barclays Fixed Rate Curr	G3301*AL7 FIL Limitted	D1	Currency	Barclays AC28XWWI3WIBK282431	03/30/2023	06/29/2033	0	9,904,000	6.142500 /(6.1	0	0	(60,053)	(876,000)		(876,000)	0	(766,400)	0	0	135,591		100/100
Barclays Fixed Rate Curr	756109B#0 Realty Incom	D1	Currency	Barclays AC28XWWI3WIBK282431	03/30/2022	06/30/2037	0	13,172,000	4.200000 /(3.3	0	0	91,416	(303,000)		(303,000)	0	(958,000)	0	0	223,342		100/100
Morgan Stanley Fixed Ra	J0835#AS6 Costco	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/19/2023	11/07/2043	0	12,012,012	6.431000 /(2.1	0	0	514,945	526,212		526,212	0	(37,800)	0	0	253,769		100/100
Morgan Stanley Fixed Ra	C5793#AU7 McCain	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	07/18/2025	08/06/2037	0	7,289,692	5.724000 /(5.0	0	0	19,278	3,692		3,692	0	3,692	0	0	124,139		100/100
Morgan Stanley Fixed Ra	G7738@AH8 Sonic	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	07/31/2024	08/15/2034	0	4,336,360	5.591000 /(4.1	0	0	51,645	(362,040)		(362,040)	0	(556,000)	0	0	63,676		100/100
Morgan Stanley Fixed Ra	F9103*AG6 Streem	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	06/29/2023	07/10/2035	0	8,707,200	6.029600 /(4.8	0	0	68,915	(689,600)		(689,600)	0	(1,112,000)	0	0	134,383		100/100
Morgan Stanley Fixed Ra	001055B*2 Aflac Incorpo	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	03/07/2024	03/19/2044	0	13,498,009	5.800000 /(2.1	0	0	491,913	736,009		736,009	0	(42,000)	0	0	288,076		100/100
Morgan Stanley Fixed Ra	B1401#AS6 Brussels Air	D1	Currency	Morgan Sta IGJSJL3JD5P30I6NJZ34	02/22/2024	04/29/2044	0	12,982,440	6.005000 /(4.2	0	0	180,713	(1,112,760)		(1,112,760)	0	(1,668,000)	0	0	277,916		100/100
Royal Bank of Canada Fi	74340XC@8 Prologis LP	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	12/08/2021	12/20/2041	0	10,552,000	3.141000 /(2.1	0	0	104,364	(228,000)		(228,000)	0	(766,400)	0	0	210,857		100/100
Royal Bank of Canada Fi	L3551#AS9 Ferrero	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	05/11/2023	06/20/2035	0	4,364,000	5.321000 /(4.5	0	0	22,491	(334,400)		(334,400)	0	(556,000)	0	0	67,155		100/100
Royal Bank of Canada Fi	001055C#7 Aflac Incorpo	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	05/16/2025	05/29/2045	0	10,302,198	6.230000 /(3.0	0	0	206,112	730,698		730,698	0	730,698	0	0	226,964		100/100
Royal Bank of Canada Fi	92936UA@8 W.P. Carey	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	08/18/2022	09/28/2032	0	5,072,500	5.168000 /(3.7	0	0	48,404	(800,500)		(800,500)	0	(695,000)	0	0	65,867		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
Royal Bank of Canada Fi	G2037*AP1 Chanel	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	05/30/2024	06/18/2036	0	8,668,000	5.788000 /(4.1	0	0	118,480	(728,800)		(728,800)	0	(1,112,000)	0	0	140,215		100/100
Royal Bank of Canada Fi	Q8059@AB9 Registry Fi	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	11/18/2021	03/15/2047	0	4,353,000	3.278000 /(4.2	0	0	(25,297)	349,200		349,200	0	(291,600)	0	0	100,233		100/100
Royal Bank of Canada Fi	C3298@AC4 ALS Cana	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	08/04/2020	11/25/2030	0	4,472,939	2.540000 /(2.9	0	0	(12,279)	101,339		101,339	0	(201,600)	0	0	49,520		100/100
Royal Bank of Canada Fi	883556C#7 Thermo Fisc	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	12/17/2024	01/06/2045	0	22,321,429	5.762500 /(1.4	0	0	897,985	(2,910,571)		(2,910,571)	0	(2,246,729)	0	0	486,698		100/100
Royal Bank of Canada Fi	N5269@AB4 Lineage Tr	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	08/11/2021	08/20/2031	0	14,078,400	2.950000 /(1.2	0	0	240,536	(16,800)		(16,800)	0	(1,668,000)	0	0	167,155		100/100
Royal Bank of Canada Fi	87656XE@6 Tat & Lyle	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	01/23/2025	03/12/2037	0	5,198,000	6.119000 /(4.1	0	0	61,145	(675,000)		(675,000)	0	(675,000)	0	0	86,979		100/100
Royal Bank of Canada Fi	D2002*AB6 GD Towers	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	11/19/2025	12/04/2035	0	8,079,400	5.765000 /(4.4	0	0	7,430	(142,800)		(142,800)	0	(142,800)	0	0	127,284		100/100
Royal Bank of Canada Fi	479142F#3 Johnson Matt	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	03/04/2022	06/30/2032	0	16,350,000	3.292500 /(1.9	0	0	203,709	(1,269,000)		(1,269,000)	0	(2,085,000)	0	0	208,422		100/100
Royal Bank of Canada Fi	G0369@BH8 Anglian	D1	Currency	Royal Bank ES7IP3U3RHIGC71XBU1	10/27/2022	11/09/2037	0	11,597,000	6.280000 /(6.0	0	0	(83,412)	(1,878,000)		(1,878,000)	0	(958,000)	0	0	199,677		100/100
1019999999 Foreign Exchange - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Swaps						XXX	XXX	XXX	XXX	0	0	4,111,101	(11,206,482)	XXX	(11,206,482)	0	(19,269,782)	0	0	4,907,904	XXX	XXX
1049999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Swaps						XXX	XXX	XXX	XXX	0	0	4,111,101	(11,206,482)	XXX	(11,206,482)	0	(19,269,782)	0	0	4,907,904	XXX	XXX
LCH.Clearnet Fixed Rate	Interest Rate Swap	D1	Interest Rate	RBC Capital ES7IP3U3RHIGC71XBU1	10/09/2024	10/20/2034	0	20,000,000	3.538000 /(3.8	813,069	(589,110)	0	223,959		223,959	0	0	0	0	296,742		100/100
1119999999 Interest Rate - Hedging Other - Swaps						XXX	XXX	XXX	XXX	813,069	(589,110)	0	223,959	XXX	223,959	0	0	0	0	296,742	XXX	XXX
1169999999 Subtotal - Hedging Other - Swaps						XXX	XXX	XXX	XXX	813,069	(589,110)	0	223,959	XXX	223,959	0	0	0	0	296,742	XXX	XXX
1359999999 Subtotal - Interest Rate - Total Swaps						XXX	XXX	XXX	XXX	813,069	(589,110)	0	223,959	XXX	223,959	0	0	0	0	296,742	XXX	XXX
1379999999 Subtotal - Foreign Exchange - Total Swaps						XXX	XXX	XXX	XXX	0	0	4,111,101	(11,206,482)	XXX	(11,206,482)	0	(19,269,782)	0	0	4,907,904	XXX	XXX
1409999999 Subtotal - Total Swaps						XXX	XXX	XXX	XXX	813,069	(589,110)	4,111,101	(10,982,523)	XXX	(10,982,523)	0	(19,269,782)	0	0	5,204,646	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description Hedged, Used fo Income Generation or Repli	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearingho	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Y Initial Cost of Undiscounted Pre Paid (Received)	Current Year Initial Cost of Undiscounted Pr (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valua Increase/(Decrea	Total Foreign Exch Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Va of Hedged Ite	Potential Exposure	Credit Qualit Reference E	Hedge Effectiveness at Inception at Year-end (
1509999999 Subtotal – SSAP No. 108 Adjustments - SSAP No. 108 Adjustments						XXX	XXX	XXX	XXX	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						XXX	XXX	XXX	XXX	0	0	4,111,101	(11,206,482)	XXX	(11,206,482)	0	(19,269,782)	0	0	4,907,904	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Subtotal - Hedging Other						XXX	XXX	XXX	XXX	21,580,859	228,834,416	0	325,693,725	XXX	325,693,725	80,298,289	0	0	0	296,742	XXX	XXX
1719999999 Subtotal - Replication						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999 Subtotal - Income Generation						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999 Subtotal - Other						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 Totals						XXX	XXX	XXX	XXX	21,580,859	228,834,416	4,111,101	314,487,243	XXX	314,487,243	80,298,289	(19,269,782)	0	0	5,204,646	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

(a)

Code	Description of Hedged Risk(s)
	NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/26/2024	11/25/2025	11/25/2025	Closing Sale	105,241	27,000,000	256.553500	650,700	0	120,785	0	120,785		274,507	0	0	(529,912)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/06/2023	03/05/2025	03/05/2025	Expiration	32,005	8,230,000	257.147700	271,590	0	0	0	0		259,245	0	0	(271,590)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/17/2023	01/15/2025	01/15/2025	Expiration	14,699	3,800,000	258.517700	127,300	0	0	0	0		127,300	0	0	(127,300)	0	0	0/0
BNP Paribas 14221&20	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/01/2023	05/01/2025	05/01/2025	Expiration	24,658	5,700,000	231.160000	209,190	0	0	0	0		158,231	0	0	(209,190)	0	0	0/0
BNP Paribas 14221&20	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/15/2023	05/15/2025	05/15/2025	Expiration	24,916	5,700,000	228.770000	210,330	0	0	0	0		124,972	0	0	(210,330)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/27/2023	10/24/2025	10/24/2025	Closing Sale	27,109	6,000,000	221.331700	205,200	0	532,717	0	532,717		(152,033)	0	0	327,517	0	0	0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/15/2024	05/15/2025	05/15/2025	Expiration	92,466	21,000,000	227.110000	539,700	0	0	0	0		132,959	0	0	(539,700)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/08/2023	05/05/2025	05/05/2025	Expiration	34,137	8,750,000	256.320800	294,000	0	0	0	0		244,125	0	0	(294,000)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/26/2024	08/25/2025	08/25/2025	Expiration	29,282	6,900,000	235.640000	173,190	0	0	0	0		72,386	0	0	(173,190)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/28/2024	10/24/2025	10/24/2025	Expiration	50,289	13,000,000	258.505000	297,700	0	0	0	0		195,907	0	0	(297,700)	0	0	0/0
BNP Paribas 14221&19	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/15/2023	02/14/2025	02/14/2025	Expiration	51,838	12,100,000	233.420000	438,020	0	0	0	0		424,725	0	0	(438,020)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/05/2023	06/05/2025	06/05/2025	Expiration	15,053	3,860,000	256.418900	128,924	0	0	0	0		101,904	0	0	(128,924)	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/25/2024	01/24/2025	01/24/2025	Closing Sale	12,668	4,600,000	363.130000	113,620	0	259,813	0	259,813		(79,120)	0	0	146,193	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/29/2024	05/23/2025	05/23/2025	Expiration	98,313	25,300,000	257.342600	576,840	0	0	0	0		442,750	0	0	(576,840)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/27/2023	10/24/2025	10/24/2025	Closing Sale	32,338	7,800,000	241.205300	240,240	0	544,591	0	544,591		(136,122)	0	0	304,351	0	0	0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/03/2024	05/30/2025	05/30/2025	Closing Sale	89,119	20,000,000	224.420000	520,000	0	112,289	0	112,289		(61,069)	0	0	(407,711)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/26/2024	12/24/2025	12/24/2025	Closing Sale	17,343	6,600,000	380.550000	168,960	0	707,781	0	707,781		26,773	0	0	538,821	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/29/2024	05/23/2025	05/23/2025	Closing Sale	21,810	8,100,000	371.390000	198,450	0	360,955	0	360,955		(15,390)	0	0	162,505	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/18/2023	09/15/2025	09/15/2025	Closing Sale	13,182	3,300,000	250.349600	101,970	0	12,889	0	12,889		31,070	0	0	(89,081)	0	0	0/0
BNP Paribas 14221&21	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/01/2023	08/01/2025	08/01/2025	Expiration	34,907	8,000,000	229.180000	298,400	0	0	0	0		152,359	0	0	(298,400)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/15/2023	08/15/2025	08/15/2025	Closing Sale	9,182	2,100,000	228.708700	72,660	0	46,505	0	46,505		6,924	0	0	(26,155)	0	0	0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/02/2024	12/01/2025	12/01/2025	Expiration	97,491	23,000,000	235.920000	616,400	0	0	0	0		356,844	0	0	(616,400)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/15/2023	03/14/2025	03/14/2025	Closing Sale	13,965	3,200,000	229.137200	109,440	0	41,758	0	41,758		36,854	0	0	(67,682)	0	0	0/0
BNP Paribas 14221&23	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/01/2023	12/01/2025	12/01/2025	Closing Sale	49,182	11,000,000	223.660000	407,000	0	453,948	0	453,948		(25,448)	0	0	46,948	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/28/2023	11/25/2025	11/25/2025	Closing Sale	13,921	3,500,000	251.417500	117,950	0	87,476	0	87,476		38,150	0	0	(30,474)	0	0	0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/01/2024	04/01/2025	04/01/2025	Expiration	117,447	27,000,000	229.890000	699,300	0	0	0	0		443,090	0	0	(699,300)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/28/2023	11/25/2025	11/25/2025	Closing Sale	29,426	7,300,000	248.080200	224,110	0	254,541	0	254,541		35,009	0	0	30,431	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/26/2024	08/25/2025	08/25/2025	Closing Sale	16,089	6,200,000	385.360000	156,240	0	185,826	0	185,826		88,660	0	0	29,586	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2024	02/25/2025	02/25/2025	Expiration	60,517	15,500,000	256.125200	354,950	0	0	0	0		323,950	0	0	(354,950)	0	0	0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/15/2024	08/15/2025	08/15/2025	Expiration	94,518	22,000,000	232.760000	580,800	0	0	0	0		326,272	0	0	(580,800)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/07/2023	08/05/2025	08/05/2025	Closing Sale	12,124	2,800,000	230.944900	97,160	0	30,115	0	30,115		28,626	0	0	(67,045)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/06/2023	02/05/2025	02/05/2025	Expiration	26,661	6,900,000	258.801300	229,080	0	0	0	0		227,010	0	0	(229,080)	0	0	0/0
BNP Paribas 14221&22	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/01/2023	10/31/2025	10/31/2025	Closing Sale	51,360	11,200,000	218.070000	411,040	0	686,165	0	686,165		(227,834)	0	0	275,125	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/15/2023	06/13/2025	06/13/2025	Expiration	11,592	2,700,000	232.919400	90,990	0	0	0	0		45,059	0	0	(90,990)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/05/2023	10/03/2025	10/03/2025	Closing Sale	16,920	4,200,000	248.226000	142,380	0	153,533	0	153,533		22,260	0	0	11,153	0	0	0/0
BNP Paribas 14221&18	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/17/2023	01/15/2025	01/15/2025	Expiration	52,917	12,400,000	234.330000	455,080	0	0	0	0		454,309	0	0	(455,080)	0	0	0/0
BNP Paribas 14221&22	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/16/2023	10/15/2025	10/15/2025	Closing Sale	18,198	4,000,000	219.810000	147,600	0	214,003	0	214,003		(57,443)	0	0	66,403	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/29/2024	05/23/2025	05/23/2025	Closing Sale	39,618	9,100,000	229.690000	220,220	0	8,039	0	8,039		(4,202)	0	0	(212,181)	0	0	0/0
BNP Paribas 14221&23	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/15/2023	12/15/2025	12/15/2025	Closing Sale	31,028	7,000,000	225.600000	260,400	0	206,959	0	206,959		23,459	0	0	(53,441)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/26/2024	03/25/2025	03/25/2025	Expiration	44,493	11,500,000	258.468900	264,500	0	0	0	0		247,250	0	0	(264,500)	0	0	0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/16/2024	09/15/2025	09/15/2025	Expiration	94,821	22,500,000	237.290000	591,750	0	0	0	0		448,218	0	0	(591,750)	0	0	0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/15/2024	10/15/2025	10/15/2025	Expiration	89,763	21,000,000	233.950000	556,500	0	0	0	0		292,854	0	0	(556,500)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2024	06/25/2025	06/25/2025	Closing Sale	40,763	9,500,000	233.056900	236,550	0	26,308	0	26,308		72,288	0	0	(210,242)	0	0	0/0
BNP Paribas 14221&23	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/02/2024	12/31/2025	12/31/2025	Closing Sale	56,838	12,900,000	226.960000	476,010	0	284,191	0	284,191		81,301	0	0	(191,819)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/05/2024	02/05/2025	02/05/2025	Closing Sale	47,272	12,000,000	253.852100	276,000	0	78,788	0	78,788		237,600	0	0	(197,212)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/26/2024	12/24/2025	12/24/2025	Closing Sale	102,602	26,000,000	253.405200	629,200	0	684,410	0	684,410		97,722	0	0	55,210	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/25/2023	04/25/2025	04/25/2025	Closing Sale	6,956	1,600,000	230.014500	54,560	0	2,703	0	2,703		18,988	0	0	(51,857)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/27/2023	12/23/2025	12/23/2025	Closing Sale	16,637	3,900,000	234.419000	134,550	0	77,912	0	77,912		50,593	0	0	(56,638)	0	0	0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/02/2025	12/31/2025	12/31/2025	Closing Sale	131,148	30,000,000	228.750000	0	783,000	420,984	0	420,984		0	0	0	(362,016)	0	0	0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2024	09/25/2025	09/25/2025	Closing Sale	35,840	14,000,000	390.620000	354,200	0	563,053	0	563,053		247,800	0	0	208,853	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/18/2023	09/15/2025	09/15/2025	Closing Sale	21,907	5,000,000	228.238600	172,000	0	200,293	0	200,293		2,471	0	0	28,293	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/25/2023	07/25/2025	07/25/2025	Closing Sale	6,047	1,400,000	231.535300	47,740	0	16,412	0	16,412		16,332	0	0	(31,328)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/25/2023	05/23/2025	05/23/2025	Closing Sale	6,159	1,400,000	227.297200	47,320	0	16,001	0	16,001		2,755	0	0	(31,319)	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/26/2024	04/25/2025	04/25/2025	Expiration	49,213	12,500,000	253.999100	281,250	0	0	0	0		190,613	0	0	(281,250)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/25/2023	05/23/2025	05/23/2025	Expiration	22,936	5,800,000	252.879700	193,140	0	0	0	0		119,729	0	0	(193,140)	0	0	0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/01/2024	10/31/2025	10/31/2025	Closing Sale	129,943	30,000,000	230.870000	801,000	0	72,768	0	72,768		226,363	0	0	(728,232)	0	0	0/0
BNP Paribas 14221&22	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/18/2023	09/15/2025	09/15/2025	Closing Sale	42,411	9,550,000	225.180000	353,350	0	288,816	0	288,816		54,034	0	0	(64,534)	0	0	0/0
BNP Paribas 14221?03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2024	06/25/2025	06/25/2025	Closing Sale	15,442	5,800,000	375.590000	145,000	0	259,432	0	259,432		25,520	0	0	114,432	0	0	0/0
BNP Paribas 14221?00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/25/2023	07/25/2025	07/25/2025	Closing Sale	8,289	3,000,000	361.920000	103,800	0	264,423	0	264,423		(46,500)	0	0	160,623	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/26/2024	11/25/2025	11/25/2025	Expiration	64,930	15,500,000	238.716800	392,150	0	0	0	0		186,573	0	0	(392,150)	0	0	0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/26/2024	03/25/2025	03/25/2025	Closing Sale	12,670	4,700,000	370.950000	116,090	0	216,660	0	216,660		2,820	0	0	100,570	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/28/2024	10/24/2025	10/24/2025	Closing Sale	72,598	17,000,000	234.166800	423,300	0	494,834	0	494,834		74,105	0	0	71,534	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2024	06/25/2025	06/25/2025	Expiration	100,754	26,000,000	258.054000	611,000	0	0	0	0		460,200	0	0	(611,000)	0	0	0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/15/2024	02/14/2025	02/14/2025	Closing Sale	136,504	31,000,000	227.100000	796,700	0	405,416	0	405,416		397,087	0	0	(391,284)	0	0	0/0
BNP Paribas 14221&21	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/15/2023	08/15/2025	08/15/2025	Closing Sale	18,666	4,200,000	225.010000	156,660	0	55,811	0	55,811		28,706	0	0	(100,849)	0	0	0/0
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/27/2023	03/25/2025	03/25/2025	Closing Sale	4,921	1,260,000	256.051400	38,808	0	3,998	0	3,998		32,832	0	0	(34,810)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2024	09/25/2025	09/25/2025	Expiration	68,965	18,000,000	261.000300	426,600	0	0	0	0		320,400	0	0	(426,600)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/25/2023	07/25/2025	07/25/2025	Expiration	11,588	3,000,000	258.896800	101,100	0	0	0	0		83,100	0	0	(101,100)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/17/2023	01/15/2025	01/15/2025	Closing Sale	14,370	3,300,000	229.637400	112,530	0	62,658	0	62,658		56,210	0	0	(49,872)	0	0	0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/01/2024	08/01/2025	08/01/2025	Expiration	131,579	30,300,000	230.280000	796,890	0	0	0	0		319,610	0	0	(796,890)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/05/2023	04/04/2025	04/04/2025	Expiration	37,543	9,650,000	257.040800	326,170	0	0	0	0		294,325	0	0	(326,170)	0	0	0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/03/2024	08/29/2025	08/29/2025	Expiration	149,177	35,000,000	234.620000	913,500	0	0	0	0		591,929	0	0	(913,500)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/27/2023	12/23/2025	12/23/2025	Closing Sale	45,551	11,700,000	256.856600	398,970	0	134,548	0	134,548		237,510	0	0	(264,422)	0	0	0/0
BNP Paribas 14221#02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/01/2024	02/28/2025	02/28/2025	Closing Sale	96,154	7,500,000	78.000000	554,775	0	344,231	0	344,231		467,731	0	0	(210,544)	0	0	0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/01/2024	02/28/2025	02/28/2025	Closing Sale	111,656	25,500,000	228.380000	655,350	0	154,085	0	154,085		387,622	0	0	(501,265)	0	0	0/0
BNP Paribas 14221&21	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/01/2023	09/02/2025	09/02/2025	Closing Sale	38,990	8,800,000	225.700000	327,360	0	128,276	0	128,276		70,586	0	0	(199,084)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/05/2023	04/04/2025	04/04/2025	Expiration	17,281	4,000,000	231.471000	137,200	0	0	0	0		70,294	0	0	(137,200)	0	0	0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/01/2024	05/01/2025	05/01/2025	Closing Sale	129,911	29,000,000	223.230000	745,300	0	229,942	0	229,942		(163,699)	0	0	(515,358)	0	0	0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/15/2024	11/14/2025	11/14/2025	Expiration	86,033	20,000,000	232.470000	534,000	0	0	0	0		204,516	0	0	(534,000)	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2024	02/25/2025	02/25/2025	Closing Sale	24,465	6,100,000	249.336800	136,640	0	150,334	0	150,334		59,859	0	0	13,694	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/15/2023	05/15/2025	05/15/2025	Expiration	18,123	4,650,000	256.583800	156,705	0	0	0	0		129,735	0	0	(156,705)	0	0	0/0
BNP Paribas 14221&19	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/01/2023	01/31/2025	01/31/2025	Expiration	53,773	12,600,000	234.320000	461,160	0	0	0	0		456,206	0	0	(461,160)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/17/2023	07/15/2025	07/01/2025	Expiration	18,056	4,200,000	232.605100	143,640	0	0	0	0		62,531	0	0	(143,640)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/07/2023	08/05/2025	08/05/2025	Expiration	17,098	4,400,000	257.341100	150,920	0	0	0	0		114,400	0	0	(150,920)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/25/2023	04/25/2025	04/25/2025	Expiration	9,007	2,300,000	255.348200	77,280	0	0	0	0		62,330	0	0	(77,280)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2023	02/25/2025	02/25/2025	Closing Sale	26,049	5,900,000	226.499800	197,060	0	249,770	0	249,770		8,665	0	0	52,710	0	0	0/0
BNP Paribas 14221?01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/28/2023	11/25/2025	11/25/2025	Closing Sale	8,367	3,000,000	358.560000	103,500	0	498,159	0	498,159		(81,900)	0	0	394,659	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/29/2024	05/23/2025	05/23/2025	Expiration	40,316	10,300,000	255.478600	228,660	0	0	0	0		160,327	0	0	(228,660)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/26/2024	08/25/2025	08/25/2025	Expiration	84,823	22,000,000	259.360000	521,400	0	0	0	0		376,200	0	0	(521,400)	0	0	0/0
BNP Paribas 14221?01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2023	09/25/2025	09/25/2025	Closing Sale	2,862	1,000,000	349.360000	34,500	0	163,070	0	163,070		(50,800)	0	0	128,570	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/27/2023	06/27/2025	06/27/2025	Expiration	5,496	1,400,000	254.749400	42,560	0	0	0	0		30,209	0	0	(42,560)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/26/2024	12/24/2025	12/24/2025	Closing Sale	27,711	7,000,000	252.606000	163,100	0	212,727	0	212,727		32,624	0	0	49,627	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/17/2023	07/15/2025	07/01/2025	Expiration	34,859	9,000,000	258.186300	303,300	0	0	0	0		244,800	0	0	(303,300)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2024	09/25/2025	09/25/2025	Expiration	37,790	9,000,000	238.159600	225,000	0	0	0	0		121,463	0	0	(225,000)	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/27/2023	12/23/2025	12/23/2025	Closing Sale	9,465	2,400,000	253.553500	74,640	0	60,883	0	60,883		36,206	0	0	(13,757)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/15/2023	11/14/2025	11/14/2025	Closing Sale	58,083	14,500,000	249.641300	488,650	0	478,194	0	478,194		104,400	0	0	(10,456)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/26/2024	12/24/2025	12/24/2025	Closing Sale	59,542	14,000,000	235.127900	355,600	0	265,075	0	265,075		64,722	0	0	(90,525)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/28/2024	10/24/2025	10/24/2025	Closing Sale	33,600	13,000,000	386.900000	326,300	0	1,035,229	0	1,035,229		170,453	0	0	708,929	0	0	0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/17/2024	06/13/2025	06/13/2025	Closing Sale	80,454	18,000,000	223.730000	468,000	0	184,240	0	184,240		(102,572)	0	0	(283,760)	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/26/2024	07/25/2025	07/25/2025	Closing Sale	23,275	9,800,000	378.090000	220,880	0	366,114	0	366,114		59,840	0	0	145,234	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/25/2023	01/24/2025	01/24/2025	Expiration	18,493	4,800,000	259.557100	161,280	0	0	0	0		160,800	0	0	(161,280)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/28/2023	11/25/2025	11/25/2025	Closing Sale	20,078	4,600,000	229.105600	156,860	0	181,958	0	181,958		1,560	0	0	25,098	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/27/2023	03/25/2025	03/25/2025	Closing Sale	11,773	2,700,000	229.330600	92,070	0	54,765	0	54,765		30,849	0	0	(37,305)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/18/2023	09/15/2025	09/15/2025	Closing Sale	3,519	1,250,000	355.260000	43,125	0	185,392	0	185,392		(42,750)	0	0	142,267	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/25/2024	04/25/2025	04/25/2025	Closing Sale	28,505	10,500,000	368.360000	259,350	0	543,300	0	543,300		(71,400)	0	0	283,950	0	0	0/0
BNP Paribas 14221&21	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/17/2023	07/15/2025	07/01/2025	Expiration	21,843	5,000,000	228.910000	184,000	0	0	0	0		93,771	0	0	(184,000)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2024	02/25/2025	02/25/2025	Closing Sale	35,816	8,300,000	231.740000	201,690	0	155,640	0	155,640		91,935	0	0	(46,050)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/15/2023	02/14/2025	02/14/2025	Expiration	21,311	5,500,000	258.086100	181,500	0	0	0	0		177,650	0	0	(181,500)	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/26/2024	03/25/2025	03/25/2025	Closing Sale	33,548	8,500,000	253.365300	190,400	0	117,369	0	117,369		134,687	0	0	(73,031)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/18/2023	09/15/2025	09/15/2025	Expiration	53,348	13,700,000	256.805400	465,800	0	0	0	0		320,580	0	0	(465,800)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2023	09/25/2025	09/25/2025	Closing Sale	8,905	2,000,000	224.600400	68,800	0	115,291	0	115,291		(24,015)	0	0	46,491	0	0	0/0
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/28/2023	08/25/2025	08/25/2025	Closing Sale	11,257	4,000,000	355.320000	139,200	0	468,198	0	468,198		(133,200)	0	0	328,998	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2024	06/25/2025	06/25/2025	Expiration	45,211	11,500,000	254.362600	261,050	0	0	0	0		162,058	0	0	(261,050)	0	0	0/0
BNP Paribas 14221&19	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/03/2023	04/01/2025	04/01/2025	Expiration	34,517	8,000,000	231.770000	293,600	0	0	0	0		246,008	0	0	(293,600)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/06/2023	02/05/2025	02/05/2025	Closing Sale	13,049	3,000,000	229.900600	101,400	0	86,496	0	86,496		48,749	0	0	(14,904)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/25/2024	01/24/2025	01/24/2025	Closing Sale	97,802	24,900,000	254.595000	562,740	0	107,739	0	107,739		532,860	0	0	(455,001)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/05/2023	01/03/2025	01/03/2025	Expiration	40,273	10,300,000	255.753200	342,990	0	0	0	0		342,990	0	0	(342,990)	0	0	0/0
BNP Paribas 14221@3	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2023	02/25/2025	02/25/2025	Expiration	21,886	5,600,000	255.874200	184,240	0	0	0	0		171,920	0	0	(184,240)	0	0	0/0
BNP Paribas 14221&21	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/03/2023	07/01/2025	07/01/2025	Expiration	41,559	9,500,000	228.590000	347,700	0	0	0	0		175,766	0	0	(347,700)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2024	09/25/2025	09/25/2025	Expiration	38,261	10,000,000	261.361500	230,000	0	0	0	0		188,955	0	0	(230,000)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/25/2024	01/24/2025	01/24/2025	Closing Sale	37,710	8,800,000	233.362700	212,080	0	73,206	0	73,206		162,402	0	0	(138,874)	0	0	0/0
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/25/2023	05/23/2025	05/23/2025	Closing Sale	9,384	3,350,000	356.980000	115,575	0	290,537	0	290,537		(90,450)	0	0	174,962	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/17/2023	04/15/2025	04/15/2025	Expiration	8,697	2,000,000	229.971800	68,000	0	0	0	0		24,374	0	0	(68,000)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/25/2024	04/25/2025	04/25/2025	Expiration	96,096	24,500,000	254.953500	565,950	0	0	0	0		392,000	0	0	(565,950)	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/26/2024	08/25/2025	08/25/2025	Expiration	55,285	14,300,000	258.660000	328,900	0	0	0	0		248,741	0	0	(328,900)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/27/2023	12/23/2025	12/23/2025	Closing Sale	9,018	3,300,000	365.930000	115,500	0	491,938	0	491,938		(35,970)	0	0	376,438	0	0	0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/01/2024	07/01/2025	07/01/2025	Closing Sale	84,295	19,000,000	225.400000	499,700	0	112,112	0	112,112		(17,733)	0	0	(387,588)	0	0	0/0
BNP Paribas 14221&22	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/15/2023	11/14/2025	11/14/2025	Closing Sale	23,500	5,200,000	221.280000	191,360	0	238,756	0	238,756		(52,147)	0	0	47,396	0	0	0/0
BNP Paribas 14221&26	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/15/2024	07/15/2025	07/01/2025	Expiration	78,985	18,000,000	227.890000	473,400	0	0	0	0		102,162	0	0	(473,400)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/27/2023	10/24/2025	10/24/2025	Closing Sale	7,490	2,600,000	347.130000	89,960	0	528,643	0	528,643		(149,760)	0	0	438,683	0	0	0/0
BNP Paribas 14221!02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/26/2024	01/24/2025	01/24/2025	Closing Sale	30,398	7,600,000	250.018600	168,720	0	101,951	0	101,951		107,439	0	0	(66,769)	0	0	0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/15/2024	03/14/2025	03/14/2025	Expiration	100,327	23,000,000	229.250000	591,100	0	0	0	0		371,639	0	0	(591,100)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2023	06/25/2025	06/25/2025	Closing Sale	5,429	1,250,000	230.227300	42,125	0	18,867	0	18,867		11,302	0	0	(23,258)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/28/2024	10/24/2025	10/24/2025	Closing Sale	116,349	30,000,000	257.844100	708,000	0	209,743	0	209,743		381,630	0	0	(498,257)	0	0	0/0
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/25/2023	05/23/2025	05/23/2025	Expiration	11,855	3,000,000	253.059200	91,500	0	0	0	0		61,782	0	0	(91,500)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/25/2024	04/25/2025	04/25/2025	Closing Sale	39,573	9,000,000	227.427700	220,500	0	117,746	0	117,746		(57,216)	0	0	(102,754)	0	0	0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/01/2024	01/31/2025	01/31/2025	Closing Sale	124,004	28,000,000	225.800000	722,400	0	579,097	0	579,097		271,649	0	0	(143,303)	0	0	0/0
BNP Paribas 14221?02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	02/27/2024	02/25/2025	02/25/2025	Closing Sale	11,269	4,100,000	363.840000	100,860	0	265,603	0	265,603		(65,190)	0	0	164,743	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/26/2024	07/25/2025	07/25/2025	Closing Sale	42,808	10,000,000	233.603600	250,000	0	27,654	0	27,654		75,498	0	0	(222,346)	0	0	0/0
BNP Paribas 14221&24	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/16/2024	01/15/2025	01/15/2025	Closing Sale	86,736	19,500,000	224.820000	495,300	0	269,749	0	269,749		126,334	0	0	(225,551)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/26/2024	03/25/2025	03/25/2025	Closing Sale	32,130	7,500,000	233.427600	183,000	0	17,819	0	17,819		99,875	0	0	(165,181)	0	0	0/0
BNP Paribas 14221&20	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/01/2023	05/30/2025	05/30/2025	Expiration	33,233	7,500,000	225.680000	274,500	0	0	0	0		90,726	0	0	(274,500)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2023	09/25/2025	09/25/2025	Closing Sale	12,924	3,200,000	247.592700	98,880	0	40,207	0	40,207		17,621	0	0	(58,673)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/27/2023	03/25/2025	03/25/2025	Expiration	27,085	6,900,000	254.754200	232,530	0	0	0	0		194,580	0	0	(232,530)	0	0	0/0
BNP Paribas 14221?04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/26/2024	11/25/2025	11/25/2025	Closing Sale	20,765	8,000,000	385.260000	203,200	0	681,929	0	681,929		84,184	0	0	478,729	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/06/2023	03/05/2025	03/05/2025	Closing Sale	11,028	2,500,000	226.689900	83,750	0	90,462	0	90,462		5,037	0	0	6,712	0	0	0/0
BNP Paribas 14221&27	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/01/2024	10/01/2025	10/01/2025	Expiration	88,514	21,000,000	237.250000	558,600	0	0	0	0		411,949	0	0	(558,600)	0	0	0/0
BNP Paribas 14221&22	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	10/02/2023	10/01/2025	10/01/2025	Closing Sale	45,981	10,000,000	217.480000	369,000	0	665,808	0	665,808		(232,871)	0	0	296,808	0	0	0/0
BNP Paribas 14221!03	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/26/2024	07/25/2025	07/25/2025	Expiration	38,292	9,800,000	255.930100	224,420	0	0	0	0		148,891	0	0	(224,420)	0	0	0/0
BNP Paribas 14221!00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/28/2023	07/25/2025	07/25/2025	Expiration	34,644	8,900,000	256.900800	272,340	0	0	0	0		214,436	0	0	(272,340)	0	0	0/0
BNP Paribas 14221&25	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/15/2024	04/15/2025	04/15/2025	Expiration	102,413	23,000,000	224.580000	595,700	0	0	0	0		7,029	0	0	(595,700)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/25/2023	01/24/2025	01/24/2025	Closing Sale	9,545	2,200,000	230.489100	75,020	0	45,958	0	45,958		43,278	0	0	(29,062)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/17/2023	04/15/2025	04/15/2025	Expiration	14,058	3,600,000	256.081400	120,240	0	0	0	0		102,240	0	0	(120,240)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	09/26/2023	09/25/2025	09/25/2025	Closing Sale	7,138	1,800,000	252.169800	61,200	0	18,045	0	18,045		26,820	0	0	(43,155)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/26/2023	06/25/2025	06/25/2025	Expiration	19,532	5,000,000	255.993700	166,000	0	0	0	0		123,500	0	0	(166,000)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/15/2024	03/14/2025	03/14/2025	Expiration	65,097	16,700,000	256.541900	384,100	0	0	0	0		340,680	0	0	(384,100)	0	0	0/0
BNP Paribas 14221!04	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	11/26/2024	11/25/2025	11/25/2025	Expiration	40,351	10,500,000	260.218200	243,600	0	0	0	0		170,711	0	0	(243,600)	0	0	0/0
BNP Paribas 14221&19	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/15/2023	03/14/2025	03/14/2025	Expiration	36,540	8,300,000	227.150000	307,100	0	0	0	0		181,889	0	0	(307,100)	0	0	0/0
BNP Paribas 14221!01	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/28/2023	08/25/2025	08/25/2025	Expiration	35,199	8,900,000	252.846100	275,010	0	0	0	0		153,885	0	0	(275,010)	0	0	0/0
BNP Paribas 14221&19	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/01/2023	02/28/2025	02/28/2025	Expiration	45,352	10,500,000	231.520000	379,050	0	0	0	0		336,900	0	0	(379,050)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	01/05/2023	01/03/2025	01/03/2025	Closing Sale	19,380	4,400,000	227.038800	148,720	0	148,716	0	148,716		24,186	0	0	(4)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	07/26/2024	07/25/2025	07/25/2025	Expiration	91,096	23,500,000	257.968900	556,950	0	0	0	0		390,100	0	0	(556,950)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	08/15/2023	08/15/2025	08/15/2025	Expiration	29,777	7,600,000	255.227800	260,680	0	0	0	0		171,000	0	0	(260,680)	0	0	0/0
BNP Paribas 14221?00	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/27/2023	06/27/2025	06/27/2025	Closing Sale	3,545	1,255,000	354.000000	51,828	0	136,234	0	136,234		(36,584)	0	0	84,406	0	0	0/0
BNP Paribas 14221&20	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	04/17/2023	04/15/2025	04/15/2025	Expiration	15,942	3,700,000	232.090000	135,420	0	0	0	0		111,985	0	0	(135,420)	0	0	0/0
BNP Paribas 14221%1	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	05/15/2023	05/15/2025	05/15/2025	Closing Sale	11,315	2,600,000	229.780200	88,920	0	11,728	0	11,728		26,525	0	0	(77,192)	0	0	0/0
BNP Paribas 14221&20	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/15/2023	06/13/2025	06/13/2025	Expiration	20,664	4,700,000	227.450000	170,610	0	0	0	0		76,189	0	0	(170,610)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	06/15/2023	06/13/2025	06/13/2025	Expiration	16,215	4,200,000	259.018400	139,440	0	0	0	0		121,380	0	0	(139,440)	0	0	0/0
BNP Paribas 14221&28	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	12/16/2024	12/15/2025	12/15/2025	Expiration	117,446	27,500,000	234.150000	739,750	0	0	0	0		336,993	0	0	(739,750)	0	0	0/0
BNP Paribas 14221@4	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/15/2023	03/14/2025	03/14/2025	Expiration	21,706	5,500,000	253.388300	185,900	0	0	0	0		147,400	0	0	(185,900)	0	0	0/0
Barclays 14220$077	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	05/01/2024	05/01/2025	05/01/2025	Closing Sale	18,930	95,000,000	5018.390000	8,369,024	0	11,088,464	0	11,088,464		(9,853,849)	0	0	2,719,440	0	0	0/0
Barclays 14220*033	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	04/01/2024	04/01/2025	04/01/2025	Expiration	4,755	10,000,000	2102.840000	1,017,038	0	0	0	0		116,084	0	0	(1,017,038)	0	0	0/0
Barclays 14220$079	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	07/01/2024	06/25/2025	06/25/2025	Closing Sale	16,000	86,500,000	5440.000000	7,577,440	0	10,434,560	0	10,434,560		(2,681,060)	0	0	2,857,120	0	0	0/0
Barclays 14220*035	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	10/01/2024	10/01/2025	10/01/2025	Closing Sale	4,552	10,000,000	2197.030000	1,003,001	0	1,116,607	0	1,116,607		29,578	0	0	113,606	0	0	0/0
Barclays 14220$081	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	09/03/2024	08/25/2025	08/25/2025	Closing Sale	14,800	82,000,000	5550.000000	6,712,836	0	13,161,936	0	13,161,936		(2,382,228)	0	0	6,449,100	0	0	0/0
Barclays 14220$083	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	10/25/2024	10/24/2025	10/24/2025	Closing Sale	15,496	90,000,000	5837.160000	7,204,500	0	14,790,967	0	14,790,967		11,774	0	0	7,586,467	0	0	0/0
Barclays 14220$085	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	12/24/2024	12/24/2025	12/24/2025	Closing Sale	16,556	100,000,000	6070.240000	8,113,998	0	14,268,281	0	14,268,281		2,028,010	0	0	6,154,283	0	0	0/0
IShares MSCI EAFE Ind	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/08/2024	03/21/2025	02/13/2025	Closing Sale	500	3,950,000	79.000000	141,533	0	175,982	0	175,982		93,533	0	0	34,448	0	0	0/0
IShares MSCI EAFE Ind	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/11/2025	03/20/2026	11/11/2025	Closing Sale	145	1,305,000	90.000000	0	65,689	103,237	0	103,237		0	0	0	37,548	0	0	0/0
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	08/01/2024	08/01/2025	08/01/2025	Expiration	4,117	9,000,000	2186.162000	965,745	0	0	0	0		158,508	0	0	(965,745)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/02/2024	12/01/2025	12/01/2025	Closing Sale	4,519	11,000,000	2434.139000	1,130,080	0	158,120	0	158,120		579,675	0	0	(971,960)	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	01/02/2025	12/31/2025	12/31/2025	Closing Sale	92,900	7,000,000	75.350000	0	541,607	1,921,169	0	1,921,169		0	0	0	1,379,562	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/01/2024	10/01/2025	10/01/2025	Closing Sale	96,374	8,000,000	83.010000	561,571	0	1,072,643	0	1,072,643		415,931	0	0	511,071	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	08/01/2024	08/01/2025	08/01/2025	Closing Sale	102,263	8,000,000	78.230000	571,998	0	926,503	0	926,503		294,928	0	0	354,505	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	07/01/2024	07/01/2025	07/01/2025	Closing Sale	101,950	8,000,000	78.470000	593,553	0	1,098,000	0	1,098,000		373,117	0	0	504,447	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	02/01/2024	01/31/2025	01/31/2025	Closing Sale	5,065	10,000,000	1974.420000	981,000	0	1,586,654	0	1,586,654		(378,708)	0	0	605,654	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	04/01/2024	04/01/2025	04/01/2025	Closing Sale	94,316	7,500,000	79.520000	577,500	0	219,756	0	219,756		494,349	0	0	(357,744)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	05/01/2024	05/01/2025	05/01/2025	Expiration	5,555	11,000,000	1980.230000	1,129,700	0	0	0	0		(563,358)	0	0	(1,129,700)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	07/01/2024	07/01/2025	07/01/2025	Closing Sale	4,926	10,000,000	2030.070000	975,000	0	824,943	0	824,943		(450,850)	0	0	(150,057)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	02/01/2024	01/31/2025	01/31/2025	Closing Sale	112,211	8,500,000	75.750000	646,000	0	391,617	0	391,617		504,887	0	0	(254,383)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	06/03/2024	05/30/2025	05/30/2025	Closing Sale	4,855	10,000,000	2059.684000	974,000	0	32,058	0	32,058		(258,419)	0	0	(941,942)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	12/02/2024	12/01/2025	12/01/2025	Closing Sale	101,023	8,000,000	79.190000	555,200	0	1,568,885	0	1,568,885		172,883	0	0	1,013,685	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	12/02/2024	12/01/2025	12/01/2025	Closing Sale	17,860	108,000,000	6047.150000	8,845,200	0	13,671,205	0	13,671,205		2,427,273	0	0	4,826,005	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	06/03/2024	05/30/2025	05/30/2025	Closing Sale	110,552	9,000,000	81.410000	652,500	0	818,081	0	818,081		527,386	0	0	165,581	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	09/03/2024	08/29/2025	08/29/2025	Closing Sale	5,583	12,000,000	2170.705000	1,137,600	0	1,092,724	0	1,092,724		(72,136)	0	0	(44,876)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	05/01/2024	05/01/2025	05/01/2025	Closing Sale	103,761	8,000,000	77.100000	646,400	0	765,759	0	765,759		392,190	0	0	119,359	0	0	0/0
Russell 2000 RUH5C20	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/10/2024	03/21/2025	03/21/2025	Expiration	50	10,250,000	2050.000000	948,901	0	0	0	0		(185,987)	0	0	(948,901)	0	0	0/0
Russell 2000 RUZ5C22	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/10/2025	12/19/2025	12/19/2025	Closing Sale	50	11,100,000	2200.000000	0	532,731	1,547,700	0	1,547,700		0	0	0	1,014,969	0	0	0/0
Russell 2000 RUH5C20	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/06/2024	03/21/2025	03/21/2025	Expiration	25	5,150,000	2060.000000	413,301	0	0	0	0		(133,631)	0	0	(413,301)	0	0	0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/02/2025	12/31/2025	12/31/2025	Closing Sale	70	15,600,000	2231.670000	0	1,535,814	1,751,519	0	1,751,519		0	0	0	215,705	0	0	0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/01/2024	10/31/2025	10/31/2025	Closing Sale	40	8,800,000	2210.130000	868,288	0	1,076,924	0	1,076,924		(3,704)	0	0	208,636	0	0	0/0
Russell 2000 Weekly R	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/15/2024	06/30/2025	06/30/2025	Expiration	90	20,970,000	2330.000000	1,531,712	0	0	0	0		602,462	0	0	(1,531,712)	0	0	0/0
S&P 500 Index X5N5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/25/2024	07/18/2025	07/18/2025	Closing Sale	20	10,850,000	5425.000000	911,501	0	1,797,120	0	1,797,120		(450,153)	0	0	885,619	0	0	0/0
S&P 500 Index X5V5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/29/2024	10/17/2025	10/17/2025	Closing Sale	30	17,475,000	5825.000000	1,419,787	0	2,366,790	0	2,366,790		23,293	0	0	947,003	0	0	0/0
S&P 500 Index X5K5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	05/15/2024	05/16/2025	05/16/2025	Closing Sale	90	47,925,000	5325.000000	3,817,982	0	5,519,340	0	5,519,340		(2,507,290)	0	0	1,701,358	0	0	0/0
S&P 500 Index X5M5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/25/2024	06/20/2025	06/20/2025	Closing Sale	15	8,212,500	5475.000000	682,530	0	802,785	0	802,785		(233,005)	0	0	120,255	0	0	0/0
S&P 500 Index X5M5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/05/2024	06/20/2025	06/20/2025	Closing Sale	10	5,575,000	5575.000000	438,530	0	435,190	0	435,190		(90,081)	0	0	(3,340)	0	0	0/0
S&P 500 Index X5K5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/05/2024	05/16/2025	05/16/2025	Closing Sale	20	10,700,000	5350.000000	856,721	0	1,176,520	0	1,176,520		(504,987)	0	0	319,799	0	0	0/0
S&P 500 Index X5N5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/15/2024	07/18/2025	07/18/2025	Closing Sale	120	67,500,000	5625.000000	5,614,893	0	8,382,720	0	8,382,720		(621,659)	0	0	2,767,827	0	0	0/0
S&P 500 Index X5X5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/27/2024	11/21/2025	11/21/2025	Closing Sale	20	11,900,000	5950.000000	911,460	0	1,221,660	0	1,221,660		80,633	0	0	310,200	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/26/2024	02/21/2025	02/21/2025	Closing Sale	20	10,300,000	5150.000000	910,061	0	1,926,020	0	1,926,020		(642,649)	0	0	1,015,959	0	0	0/0
S&P 500 Index X5J5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/15/2024	04/17/2025	04/17/2025	Closing Sale	160	81,200,000	5075.000000	7,295,643	0	3,604,160	0	3,604,160		(7,121,287)	0	0	(3,691,483)	0	0	0/0
S&P 500 Index X5H5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/15/2024	03/21/2025	03/21/2025	Closing Sale	105	53,812,500	5125.000000	4,646,148	0	5,174,190	0	5,174,190		(4,031,925)	0	0	528,042	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/05/2024	12/19/2025	12/19/2025	Closing Sale	20	12,200,000	6100.000000	993,240	0	1,393,040	0	1,393,040		300,240	0	0	399,800	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	09/17/2024	09/19/2025	09/19/2025	Closing Sale	95	53,437,500	5625.000000	4,429,473	0	9,820,625	0	9,820,625		(1,114,230)	0	0	5,391,152	0	0	0/0
S&P 500 Index X5V5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/15/2024	10/17/2025	10/17/2025	Closing Sale	110	64,350,000	5850.000000	5,174,293	0	8,403,230	0	8,403,230		246,197	0	0	3,228,937	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/19/2024	02/21/2025	02/21/2025	Closing Sale	20	10,100,000	5050.000000	730,061	0	2,126,020	0	2,126,020		(1,016,939)	0	0	1,395,959	0	0	0/0
S&P 500 Index X5Q5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/26/2024	08/15/2025	08/15/2025	Closing Sale	20	11,250,000	5625.000000	885,401	0	1,722,180	0	1,722,180		(214,901)	0	0	836,779	0	0	0/0
S&P 500 Index X5Z5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	05/31/2024	12/19/2025	06/23/2025	Closing Sale	15	7,800,000	5200.000000	900,045	0	1,448,955	0	1,448,955		(598,690)	0	0	548,909	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/07/2024	09/19/2025	09/19/2025	Closing Sale	30	17,100,000	5700.000000	1,453,591	0	2,876,250	0	2,876,250		(127,646)	0	0	1,422,659	0	0	0/0
S&P 500 Index X5H6C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/06/2025	03/20/2026	08/12/2025	Closing Sale	10	5,850,000	5850.000000	0	462,720	814,970	0	814,970		0	0	0	352,249	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/07/2025	12/19/2025	12/19/2025	Closing Sale	30	18,000,000	6000.000000	0	1,278,451	2,389,560	0	2,389,560		0	0	0	1,111,109	0	0	0/0
S&P 500 Index X5J5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/05/2024	04/17/2025	04/17/2025	Closing Sale	30	15,600,000	5200.000000	1,272,091	0	300,780	0	300,780		(1,083,753)	0	0	(971,311)	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/16/2024	02/21/2025	02/21/2025	Closing Sale	130	65,325,000	5025.000000	5,391,777	0	14,144,130	0	14,144,130		(6,280,946)	0	0	8,752,353	0	0	0/0
S&P 500 Index X5F5C4	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/16/2024	01/17/2025	01/17/2025	Closing Sale	135	64,462,500	4775.000000	5,069,348	0	16,666,155	0	16,666,155		(10,064,264)	0	0	11,596,807	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index X5X5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/15/2024	11/21/2025	11/21/2025	Closing Sale	90	53,100,000	5900.000000	4,415,663	0	5,947,470	0	5,947,470		379,046	0	0	1,531,807	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/12/2024	02/21/2025	02/21/2025	Closing Sale	105	53,550,000	5100.000000	4,502,403	0	10,636,605	0	10,636,605		(4,158,476)	0	0	6,134,202	0	0	0/0
S&P 500 Index X5Q5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/15/2024	08/15/2025	08/15/2025	Closing Sale	100	55,500,000	5550.000000	4,475,483	0	8,326,474	0	8,326,474		(1,613,494)	0	0	3,850,992	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/16/2024	12/19/2025	12/19/2025	Closing Sale	100	60,750,000	6075.000000	5,176,202	0	7,215,200	0	7,215,200		1,563,693	0	0	2,038,998	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	09/10/2024	09/19/2025	09/19/2025	Closing Sale	20	11,000,000	5500.000000	880,101	0	2,317,500	0	2,317,500		(480,873)	0	0	1,437,399	0	0	0/0
S&P 500 Index X5M5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/17/2024	06/20/2025	06/20/2025	Closing Sale	90	49,050,000	5450.000000	4,266,362	0	5,041,710	0	5,041,710		(1,414,078)	0	0	775,348	0	0	0/0
S&P 500 Index X5Z6C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/06/2025	12/18/2026	06/23/2025	Closing Sale	10	5,875,000	5875.000000	0	640,030	744,970	0	744,970		0	0	0	104,939	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/01/2024	03/25/2025	03/25/2025	Closing Sale	173	90,000,000	5240.000000	7,586,084	0	9,283,699	0	9,283,699		(4,923,958)	0	0	1,697,615	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/01/2024	04/01/2025	04/01/2025	Closing Sale	220	115,000,000	5243.770000	9,806,543	0	8,564,160	0	8,564,160		(6,192,658)	0	0	(1,242,383)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/01/2024	01/31/2025	01/31/2025	Closing Sale	277	135,000,000	4906.190000	11,030,749	0	31,420,664	0	31,420,664		(16,701,600)	0	0	20,389,915	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/01/2024	08/01/2025	08/01/2025	Closing Sale	200	110,000,000	5446.680000	9,379,839	0	15,826,200	0	15,826,200		(4,159,755)	0	0	6,446,361	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/03/2024	05/30/2025	05/30/2025	Closing Sale	188	99,000,000	5283.400000	8,242,897	0	11,811,476	0	11,811,476		(5,913,774)	0	0	3,568,579	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/01/2024	01/24/2025	01/24/2025	Closing Sale	264	128,000,000	4875.000000	10,544,740	0	32,372,208	0	32,372,208		(16,553,128)	0	0	21,827,468	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/01/2024	07/01/2025	07/01/2025	Closing Sale	200	108,000,000	5475.090000	9,155,039	0	14,458,000	0	14,458,000		(3,286,475)	0	0	5,302,961	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/25/2024	11/25/2025	11/25/2025	Closing Sale	170	101,000,000	6017.310000	8,194,203	0	12,725,350	0	12,725,350		1,819,601	0	0	4,531,147	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/01/2024	09/25/2025	09/25/2025	Closing Sale	145	82,000,000	5675.000000	7,307,014	0	13,480,650	0	13,480,650		(685,972)	0	0	6,173,636	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/01/2024	10/01/2025	10/01/2025	Closing Sale	225	127,000,000	5708.750000	10,738,845	0	22,554,675	0	22,554,675		(1,245,776)	0	0	11,815,830	0	0	0/0
Wells Fargo 14215$156	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	05/01/2024	04/25/2025	04/25/2025	Closing Sale	17,500	89,000,000	5125.000000	6,514,900	0	7,003,675	0	7,003,675		(8,517,317)	0	0	488,775	0	0	0/0
Wells Fargo 14215$152	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/28/2025	02/28/2025	Closing Sale	21,024	108,000,000	5137.080000	8,823,600	0	17,185,128	0	17,185,128		(7,845,154)	0	0	8,361,528	0	0	0/0
Wells Fargo 14215$164	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	11/01/2024	10/31/2025	10/31/2025	Closing Sale	16,757	96,000,000	5728.800000	8,361,600	0	18,624,207	0	18,624,207		(803,204)	0	0	10,262,607	0	0	0/0
Wells Fargo 14215$160	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	08/01/2024	07/25/2025	07/25/2025	Closing Sale	14,800	81,000,000	5500.000000	6,161,092	0	13,151,872	0	13,151,872		(3,085,359)	0	0	6,990,780	0	0	0/0
Wells Fargo 14215$158	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	06/03/2024	05/23/2025	05/23/2025	Closing Sale	16,200	85,000,000	5300.000000	6,538,158	0	8,145,684	0	8,145,684		(5,256,091)	0	0	1,607,526	0	0	0/0
Wells Fargo 14215*015	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/28/2025	02/28/2025	Closing Sale	4,334	9,000,000	2076.395000	909,000	0	375,682	0	375,682		72,635	0	0	(533,318)	0	0	0/0
Wells Fargo 14215#073	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	11/01/2024	10/31/2025	10/31/2025	Closing Sale	100,781	8,000,000	79.380000	611,200	0	1,522,802	0	1,522,802		343,927	0	0	911,602	0	0	0/0
Wells Fargo 14215$154	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/25/2025	02/25/2025	Closing Sale	16,600	84,000,000	5080.000000	7,551,506	0	14,529,150	0	14,529,150		(6,477,881)	0	0	6,977,644	0	0	0/0
Wells Fargo 14215$166	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	01/02/2025	12/31/2025	12/31/2025	Closing Sale	18,744	110,000,000	5868.550000	0	9,388,500	18,311,932	0	18,311,932		0	0	0	8,923,432	0	0	0/0
Wells Fargo 14215$162	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	09/03/2024	08/29/2025	08/29/2025	Closing Sale	23,874	132,000,000	5584.219300	9,900,000	0	20,914,960	0	20,914,960		(4,258,745)	0	0	11,014,960	0	0	0/0
Wells Fargo 14215#071	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	09/03/2024	08/29/2025	08/29/2025	Closing Sale	110,200	9,000,000	82.486700	558,000	0	991,058	0	991,058		389,363	0	0	433,058	0	0	0/0
0159999999 Call Options and Warrants - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	338,704,093	15,228,542	545,029,937	0	545,029,937	XXX	(121,397,000	0	0	191,097,301	0	0	XXX
S&P 500 Index X5K5P5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	05/09/2025	05/14/2025	05/14/2025	Expiration	40	22,100,000	5525.000000	0	40,761	0	0	0		0	0	0	(40,761)	0	0	0/0
S&P 500 Index X5U5P6	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/25/2025	09/19/2025	09/19/2025	Expiration	25	15,625,000	6250.000000	0	183,851	0	0	0		0	0	0	(183,851)	0	0	0/0
S&P 500 Weekly X5M5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/06/2025	06/11/2025	06/11/2025	Expiration	25	14,750,000	5900.000000	0	18,826	0	0	0		0	0	0	(18,826)	0	0	0/0
S&P 500 Weekly X5Z5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/10/2025	12/15/2025	12/11/2025	Closing Sale	10	6,750,000	6750.000000	0	8,030	9,970	0	9,970		0	0	0	1,940	0	0	0/0
S&P 500 Weekly X5Z5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/10/2025	12/15/2025	12/15/2025	Expiration	15	10,125,000	6750.000000	0	12,045	0	0	0		0	0	0	(12,045)	0	0	0/0
S&P 500 Weekly X5N5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/02/2025	07/10/2025	07/10/2025	Expiration	20	12,250,000	6125.000000	0	31,061	0	0	0		0	0	0	(31,061)	0	0	0/0
0169999999 Put Options - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	0	294,574	9,970	0	9,970	XXX	0	0	0	(284,604)	0	0	XXX
0219999999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	338,704,093	15,523,116	545,039,907	0	545,039,907	XXX	(121,397,000	0	0	190,812,697	0	0	XXX
0439999999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	338,704,093	15,228,542	545,029,937	0	545,029,937	XXX	(121,397,000	0	0	191,097,301	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1 Description	2 Description 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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	14 Current Year Initial Cost of Undiscounted Premium Paid (Received)	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) /Accretion	22 Gain(Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0449999999 Subtotal - Put Options - Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	0	294,574	9,970	0	9,970	XXX	0	0	0	(284,604)	0	0	XXX
0499999999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	XXX	XXX	338,704,093	15,523,116	545,039,907	0	545,039,907	XXX	(121,397,000	0	0	190,812,697	0	0	XXX
BNP Paribas 14221#02	Interest Credit Hedged	N/A	Equity/Ind	BNP Pariba R0MUWSFPU8MPRO8K	03/01/2024	02/28/2025	02/28/2025	Expiration	96,154	7,500,000	83.070000	(271,950)	0	0	0	0		(259,712)	0	0	271,950	0	0	0/0
Barclays 14220$080	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	09/03/2024	08/25/2025	08/25/2025	Closing Purchase	14,600	81,000,000	6000.000000	(2,843,204)	0	(6,414,072)	0	(6,414,072)		1,426,253	0	0	(3,570,868)	0	0	0/0
Barclays 14220$076	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	05/01/2024	05/01/2025	05/01/2025	Closing Purchase	18,731	94,000,000	5319.490000	(4,982,472)	0	(5,331,810)	0	(5,331,810)		7,908,404	0	0	(349,339)	0	0	0/0
Barclays 14220$084	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	12/24/2024	12/24/2025	12/24/2025	Closing Purchase	16,225	98,000,000	6523.240000	(3,590,721)	0	(6,632,967)	0	(6,632,967)		(1,260,144)	0	0	(3,042,246)	0	0	0/0
Barclays 14220*032	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	04/01/2024	04/01/2025	04/01/2025	Expiration	4,755	10,000,000	2239.520000	(680,238)	0	0	0	0		(201,013)	0	0	680,238	0	0	0/0
Barclays 14220*034	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	10/01/2024	10/01/2025	10/01/2025	Closing Purchase	4,552	10,000,000	2350.820000	(651,101)	0	(416,616)	0	(416,616)		(41,140)	0	0	234,485	0	0	0/0
Barclays 14220$082	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	10/25/2024	10/24/2025	10/24/2025	Closing Purchase	15,151	88,000,000	6272.770000	(3,199,680)	0	(7,862,261)	0	(7,862,261)		(144,267)	0	0	(4,662,581)	0	0	0/0
Barclays 14220$078	Interest Credit Hedged	N/A	Equity/Ind	Barclays AC28XWWI3WIBK28243	07/01/2024	06/25/2025	06/25/2025	Closing Purchase	15,700	85,500,000	5900.000000	(3,219,285)	0	(3,016,912)	0	(3,016,912)		1,333,952	0	0	202,373	0	0	0/0
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	12/02/2024	12/01/2025	12/01/2025	Expiration	4,519	11,000,000	2604.529000	(745,635)	0	0	0	0		(431,168)	0	0	745,635	0	0	0/0
Morgan Stanley 14216*	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	08/01/2024	08/01/2025	08/01/2025	Expiration	4,117	9,000,000	2339.190000	(656,130)	0	0	0	0		(182,432)	0	0	656,130	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	08/01/2024	08/01/2025	08/01/2025	Closing Purchase	102,263	8,000,000	83.706000	(275,026)	0	(366,102)	0	(366,102)		(189,668)	0	0	(91,075)	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	10/01/2024	10/01/2025	10/01/2025	Closing Purchase	96,374	8,000,000	88.820700	(263,968)	0	(512,710)	0	(512,710)		(229,785)	0	0	(248,741)	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	07/01/2024	07/01/2025	07/01/2025	Closing Purchase	101,950	8,000,000	83.570000	(305,646)	0	(578,055)	0	(578,055)		(239,552)	0	0	(272,409)	0	0	0/0
Morgan Stanley 14216#	Interest Credit Hedged	N/A	Equity/Ind	Morgan Sta IGJSJL3JD5P30I6NJZ34	01/02/2025	12/31/2025	12/31/2025	Closing Purchase	92,900	7,000,000	80.620000	0	(269,317)	(1,431,586)	0	(1,431,586)		0	0	0	(1,162,269)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	02/01/2024	01/31/2025	01/31/2025	Expiration	112,211	8,500,000	81.050000	(315,350)	0	0	0	0		(310,315)	0	0	315,350	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	12/02/2024	12/01/2025	12/01/2025	Closing Purchase	101,023	8,000,000	84.730000	(251,200)	0	(1,009,218)	0	(1,009,218)		(78,689)	0	0	(758,018)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	06/03/2024	05/30/2025	05/30/2025	Expiration	4,855	10,000,000	2203.862000	(610,000)	0	0	0	0		141,657	0	0	610,000	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	02/01/2024	01/31/2025	01/31/2025	Closing Purchase	5,065	10,000,000	2092.880000	(667,000)	0	(986,680)	0	(986,680)		139,713	0	0	(319,680)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	12/02/2024	12/01/2025	12/01/2025	Closing Purchase	17,694	107,000,000	6440.210000	(4,568,900)	0	(6,589,704)	0	(6,589,704)		(1,790,830)	0	0	(2,020,804)	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	04/01/2024	04/01/2025	04/01/2025	Expiration	94,316	7,500,000	84.690000	(318,000)	0	0	0	0		(302,687)	0	0	318,000	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	07/01/2024	07/01/2025	07/01/2025	Closing Purchase	4,926	10,000,000	2162.020000	(637,000)	0	(174,965)	0	(174,965)		324,486	0	0	462,035	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	05/01/2024	05/01/2025	05/01/2025	Expiration	5,555	11,000,000	2118.850000	(732,600)	0	0	0	0		352,859	0	0	732,600	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	09/03/2024	08/29/2025	08/29/2025	Closing Purchase	5,583	12,000,000	2321.150000	(733,200)	0	(252,751)	0	(252,751)		19,923	0	0	480,449	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	05/01/2024	05/01/2025	05/01/2025	Closing Purchase	103,761	8,000,000	82.500000	(344,800)	0	(205,447)	0	(205,447)		(283,594)	0	0	139,353	0	0	0/0
Royal Bank of Canada	Interest Credit Hedged	N/A	Equity/Ind	Royal Bank ES7IP3U3RHIGC71XBU	06/03/2024	05/30/2025	05/30/2025	Closing Purchase	110,552	9,000,000	87.108700	(304,200)	0	(188,081)	0	(188,081)		(269,774)	0	0	116,119	0	0	0/0
Russell 2000 RUZ5C23	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/10/2025	12/19/2025	12/19/2025	Closing Purchase	50	11,750,000	2350.000000	0	(307,429)	(797,900)	0	(797,900)		0	0	0	(490,471)	0	0	0/0
Russell 2000 RUH5C22	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/06/2024	03/21/2025	03/21/2025	Expiration	75	16,500,000	2200.000000	(836,248)	0	0	0	0		43,867	0	0	836,248	0	0	0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/02/2025	12/31/2025	12/31/2025	Closing Purchase	70	15,600,000	2387.880000	0	(988,596)	(658,329)	0	(658,329)		0	0	0	330,267	0	0	0/0
Russell 2000 Index Flex	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/01/2024	10/31/2025	10/31/2025	Closing Purchase	40	8,800,000	2364.840000	(559,472)	0	(458,244)	0	(458,244)		(3,257)	0	0	101,228	0	0	0/0
Russell 2000 Weekly R	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/15/2024	06/30/2025	06/30/2025	Expiration	90	22,140,000	2460.000000	(991,168)	0	0	0	0		(469,618)	0	0	991,168	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/16/2024	02/21/2025	02/21/2025	Closing Purchase	130	70,525,000	5425.000000	(2,478,221)	0	(8,944,650)	0	(8,944,650)		4,216,179	0	0	(6,466,429)	0	0	0/0
S&P 500 Index X5Q5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/26/2024	08/15/2025	08/15/2025	Closing Purchase	15	8,962,500	5975.000000	(353,795)	0	(766,695)	0	(766,695)		97,444	0	0	(412,900)	0	0	0/0
S&P 500 Index X5X5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/15/2024	11/21/2025	11/21/2025	Closing Purchase	90	56,925,000	6325.000000	(2,192,118)	0	(2,122,830)	0	(2,122,830)		(385,818)	0	0	69,288	0	0	0/0
S&P 500 Index X5K5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	05/15/2024	05/16/2025	05/16/2025	Closing Purchase	90	51,525,000	5725.000000	(1,825,288)	0	(1,919,700)	0	(1,919,700)		1,518,575	0	0	(94,412)	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	09/10/2024	09/19/2025	09/19/2025	Closing Purchase	20	11,700,000	5850.000000	(481,979)	0	(1,617,580)	0	(1,617,580)		355,903	0	0	(1,135,601)	0	0	0/0
S&P 500 Index X5J5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/15/2024	04/17/2025	04/17/2025	Expiration	160	88,000,000	5500.000000	(3,550,674)	0	0	0	0		4,742,235	0	0	3,550,674	0	0	0/0
S&P 500 Index X5N5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/25/2024	07/18/2025	07/18/2025	Closing Purchase	10	5,725,000	5725.000000	(278,410)	0	(598,600)	0	(598,600)		164,646	0	0	(320,190)	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/07/2025	12/19/2025	12/19/2025	Closing Purchase	25	15,875,000	6350.000000	0	(561,784)	(1,116,400)	0	(1,116,400)		0	0	0	(554,616)	0	0	0/0
S&P 500 Index X5K5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/05/2024	05/16/2025	05/16/2025	Closing Purchase	10	5,675,000	5675.000000	(236,630)	0	(263,300)	0	(263,300)		173,484	0	0	(26,670)	0	0	0/0
S&P 500 Index X5V5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/29/2024	10/17/2025	10/17/2025	Closing Purchase	20	12,250,000	6125.000000	(574,635)	0	(977,940)	0	(977,940)		(28,835)	0	0	(403,305)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	Current Year Initial Cost of Undiscounted Premium Paid (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index X5N5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/15/2024	07/18/2025	07/18/2025	Closing Purchase	108	65,610,000	6075.000000	(2,314,203)	0	(2,684,880)	0	(2,684,880)		(42,963)	0	0	(370,677)	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	09/17/2024	09/19/2025	09/19/2025	Closing Purchase	95	57,475,000	6050.000000	(2,101,397)	0	(5,783,505)	0	(5,783,505)		640,303	0	0	(3,682,108)	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/16/2024	12/19/2025	12/19/2025	Closing Purchase	100	66,000,000	6600.000000	(2,179,098)	0	(1,965,600)	0	(1,965,600)		(1,026,098)	0	0	213,498	0	0	0/0
S&P 500 Index X5U5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/07/2024	09/19/2025	09/19/2025	Closing Purchase	10	6,000,000	6000.000000	(295,470)	0	(658,790)	0	(658,790)		23,883	0	0	(363,320)	0	0	0/0
S&P 500 Index X5Z5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	12/05/2024	12/19/2025	12/19/2025	Closing Purchase	18	11,610,000	6450.000000	(515,926)	0	(623,808)	0	(623,808)		(212,896)	0	0	(107,882)	0	0	0/0
S&P 500 Index X5M5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/25/2024	06/20/2025	06/20/2025	Closing Purchase	10	5,825,000	5825.000000	(247,955)	0	(185,230)	0	(185,230)		90,308	0	0	62,725	0	0	0/0
S&P 500 Index X5M5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/17/2024	06/20/2025	06/20/2025	Closing Purchase	80	47,400,000	5925.000000	(1,620,848)	0	(681,840)	0	(681,840)		540,789	0	0	939,008	0	0	0/0
S&P 500 Index X5H5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	03/15/2024	03/21/2025	03/21/2025	Closing Purchase	105	58,012,500	5525.000000	(2,300,862)	0	(974,610)	0	(974,610)		2,547,847	0	0	1,326,252	0	0	0/0
S&P 500 Index X5V5C6	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/15/2024	10/17/2025	10/17/2025	Closing Purchase	99	62,122,500	6275.000000	(2,232,260)	0	(3,355,803)	0	(3,355,803)		(315,125)	0	0	(1,123,543)	0	0	0/0
S&P 500 Index X5Q5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/15/2024	08/15/2025	08/15/2025	Closing Purchase	90	54,225,000	6025.000000	(1,643,908)	0	(4,150,170)	0	(4,150,170)		783,156	0	0	(2,506,262)	0	0	0/0
S&P 500 Index X5G5C	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/12/2024	02/21/2025	02/21/2025	Closing Purchase	105	56,175,000	5350.000000	(2,933,067)	0	(8,012,025)	0	(8,012,025)		3,210,063	0	0	(5,078,958)	0	0	0/0
S&P 500 Index X5F5C5	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	01/16/2024	01/17/2025	01/17/2025	Closing Purchase	135	70,200,000	5200.000000	(1,970,281)	0	(10,929,195)	0	(10,929,195)		7,450,353	0	0	(8,958,914)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	08/01/2024	08/01/2025	08/01/2025	Closing Purchase	199	109,000,000	5800.710000	(5,212,965)	0	(8,702,668)	0	(8,702,668)		2,814,478	0	0	(3,489,703)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/01/2024	10/01/2025	10/01/2025	Closing Purchase	220	125,000,000	6051.280000	(5,889,576)	0	(14,518,680)	0	(14,518,680)		715,228	0	0	(8,629,104)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/01/2024	07/01/2025	07/01/2025	Closing Purchase	195	107,000,000	5830.970000	(4,782,337)	0	(7,157,670)	0	(7,157,670)		1,967,811	0	0	(2,375,333)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/01/2024	03/25/2025	03/25/2025	Closing Purchase	170	89,000,000	5675.000000	(3,424,447)	0	(1,728,390)	0	(1,728,390)		2,411,217	0	0	1,696,057	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/01/2024	01/24/2025	01/24/2025	Closing Purchase	262	127,000,000	5275.000000	(4,541,456)	0	(21,648,012)	0	(21,648,012)		11,958,877	0	0	(17,106,556)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	11/25/2024	11/25/2025	11/25/2025	Closing Purchase	168	100,000,000	6496.300000	(3,550,143)	0	(4,529,280)	0	(4,529,280)		(1,309,342)	0	0	(979,137)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	06/03/2024	05/30/2025	05/30/2025	Closing Purchase	186	98,000,000	5600.400000	(4,637,873)	0	(5,790,366)	0	(5,790,366)		4,381,099	0	0	(1,152,493)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	10/01/2024	09/25/2025	09/25/2025	Closing Purchase	143	81,000,000	6125.000000	(3,303,272)	0	(6,860,282)	0	(6,860,282)		289,929	0	0	(3,557,010)	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	04/01/2024	04/01/2025	04/01/2025	Closing Purchase	215	113,000,000	5558.400000	(5,647,578)	0	(1,605,835)	0	(1,605,835)		3,991,934	0	0	4,041,743	0	0	0/0
S&P 500 Index Flex 4S	Interest Credit Hedged	N/A	Equity/Ind	US - CBOE XXXXXXXXX	02/01/2024	01/31/2025	01/31/2025	Closing Purchase	272	133,000,000	5225.090000	(5,764,170)	0	(22,180,512)	0	(22,180,512)		12,906,073	0	0	(16,416,342)	0	0	0/0
Wells Fargo 14215$163	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	11/01/2024	10/31/2025	10/31/2025	Closing Purchase	16,583	95,000,000	6072.528000	(4,740,500)	0	(12,730,205)	0	(12,730,205)		506,130	0	0	(7,989,705)	0	0	0/0
Wells Fargo 14215#072	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	11/01/2024	10/31/2025	10/31/2025	Closing Purchase	100,781	8,000,000	84.936600	(315,200)	0	(962,802)	0	(962,802)		(257,402)	0	0	(647,602)	0	0	0/0
Wells Fargo 14215$165	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	01/02/2025	12/31/2025	12/31/2025	Closing Purchase	18,574	109,000,000	6220.663000	0	(5,286,500)	(11,605,460)	0	(11,605,460)		0	0	0	(6,318,960)	0	0	0/0
Wells Fargo 14215$159	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	08/01/2024	07/25/2025	07/25/2025	Closing Purchase	14,600	80,000,000	5950.000000	(2,583,908)	0	(6,404,144)	0	(6,404,144)		1,680,318	0	0	(3,820,236)	0	0	0/0
Wells Fargo 14215*014	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/28/2025	02/28/2025	Expiration	4,334	9,000,000	2211.360000	(611,100)	0	0	0	0		(198,445)	0	0	611,100	0	0	0/0
Wells Fargo 14215$157	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	06/03/2024	05/23/2025	05/23/2025	Closing Purchase	15,900	84,000,000	5750.000000	(2,541,456)	0	(839,838)	0	(839,838)		3,158,689	0	0	1,701,618	0	0	0/0
Wells Fargo 14215$155	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	05/01/2024	04/25/2025	04/25/2025	Expiration	17,300	88,000,000	5550.000000	(2,754,333)	0	0	0	0		5,604,689	0	0	2,754,333	0	0	0/0
Wells Fargo 14215#070	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	09/03/2024	08/29/2025	08/29/2025	Closing Purchase	110,200	9,000,000	87.795300	(260,100)	0	(406,052)	0	(406,052)		(197,127)	0	0	(145,952)	0	0	0/0
Wells Fargo 14215$161	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	09/03/2024	08/29/2025	08/29/2025	Closing Purchase	23,513	130,000,000	5915.955100	(5,200,000)	0	(12,798,067)	0	(12,798,067)		3,059,258	0	0	(7,598,067)	0	0	0/0
Wells Fargo 14215$153	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/25/2025	02/25/2025	Closing Purchase	16,300	82,000,000	5500.000000	(3,406,537)	0	(7,420,575)	0	(7,420,575)		3,925,232	0	0	(4,014,038)	0	0	0/0
Wells Fargo 14215$151	Interest Credit Hedged	N/A	Equity/Ind	Wells Fargo VYVVCKR63DVZZN70P	03/01/2024	02/28/2025	02/28/2025	Closing Purchase	20,829	107,000,000	5470.990000	(4,708,000)	0	(10,071,006)	0	(10,071,006)		5,292,013	0	0	(5,363,006)	0	0	0/0
0649999999 Call Options and Warrants - Hedging Other - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(139,756,170)	(7,413,626)	(260,177,405)	0	(260,177,405)	XXX	92,247,561	0	0	(113,007,608)	0	0	XXX
S&P 500 Index X5U5P5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	07/25/2025	09/19/2025	09/19/2025	Expiration	25	14,875,000	5950.000000	0	(86,449)	0	0	0		0	0	0	86,449	0	0	0/0
S&P 500 Index X5K5P5	GLWB	N/A	Equity/Ind	US - CBOE XXXXXXXXX	05/09/2025	05/14/2025	05/14/2025	Expiration	40	21,600,000	5400.000000	0	(8,519)	0	0	0		0	0	0	8,519	0	0	0/0
0659999999 Put Options - Hedging Other - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	0	(94,968)	0	0	0	XXX	0	0	0	94,968	0	0	XXX
0709999999 Subtotal - Hedging Other - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(139,756,170)	(7,508,594)	(260,177,405)	0	(260,177,405)	XXX	92,247,561	0	0	(112,912,640)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1 Description	2 Description 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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium Paid (Received)	14 Current Year Initial Cost of Undiscounted Premium Paid (Received)	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) /Accretion	22 Gain(Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0929999999 Subtotal - Call Options and Warrants - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(139,756,170)	(7,413,626)	(260,177,405)	0	(260,177,405)	XXX	92,247,561	0	0	(113,007,608)	0	0	XXX
0939999999 Subtotal - Put Options - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	0	(94,968)	0	0	0	XXX	0	0	0	94,968	0	0	XXX
0989999999 Subtotal - Total Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(139,756,170)	(7,508,594)	(260,177,405)	0	(260,177,405)	XXX	92,247,561	0	0	(112,912,640)	0	0	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108						XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999 Subtotal - Hedging Other						XXX	XXX	XXX	XXX	XXX	XXX	198,947,923	8,014,522	284,862,502	0	284,862,502	XXX	(29,149,439)	0	0	77,900,057	0	0	XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives						XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX	198,947,923	8,014,522	284,862,502	0	284,862,502	XXX	(29,149,439)	0	0	77,900,057	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

(a)

Code	Description of Hedged Risk(s)
	NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Dat	Transaction Price	Reporting Date Price	Fair Value	Book/Adjuste Carrying Valu	Cumulative Variation Margin	Deferred Variation Margin	Change in Variatio Margin Gain (Loss Used to Adjust Basis of Hedged It	Cumulative Variation Margi All Other Hedg	Change in Variation Mar Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectivene at Inceptio and at Year-End (b)	Value of One (1) Point
TYH6	475	47,500,00	US 10 Yr Note	GLWB	N/A	Interest Ra	03/31/202	CBT 549300EX04Q2QBFQTQ27	11/25/202	113.3191	112.4375	0	0	0	0	0	(418,751)	(418,751)	890625.00	0/0	1,000
USH6	637	63,700,00	US Long Bond	GLWB	N/A	Interest Ra	03/31/202	CBT 549300EX04Q2QBFQTQ27	12/01/202	116.4771	115.5938	0	0	0	0	0	(562,704)	(562,704)	2356900.00	0/0	1,000
WNH6	118	11,800,00	US Ultra Bond	GLWB	N/A	Interest Ra	03/31/202	CBT 549300EX04Q2QBFQTQ27	11/25/202	120.8312	118.0000	0	0	0	0	0	(334,079)	(334,079)	607700.00	0/0	1,000
15399999	Long Futures - Hedging Other					X X X	X X X	X X X	X X X	X X X	X X X	0	0	0	0	0	(1,315,534)	(1,315,534)	3,855,225	X X X	X X X
15799999	Long Futures - Subtotal					X X X	X X X	X X X	X X X	X X X	X X X	0	0	0	0	0	(1,315,534)	(1,315,534)	3,855,225	X X X	X X X
RTYH6	26	3,322,330	Emin Russell 2000	GLWB	N/A	Equity/Inde	03/20/202	CME SNZ2OJLFK8MNNCLQOF3	12/17/202	2,555.6385	2,498.0000	0	0	0	0	0	74,930	74,930	0.00	0/0	50
MFSH6	123	17,594,12	Mini MSCI EAFE	GLWB	N/A	Equity/Inde	03/31/202	NYF 5493004R83R1LVX2IL36	12/18/202	2,860.8325	2,902.1000	0	0	0	0	0	(253,795)	(253,795)	1110690.00	0/0	50
NQH6	19	9,462,665	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Inde	03/31/202	CME SNZ2OJLFK8MNNCLQOF3	12/18/202	24,901.7500	25,456.7500	0	0	0	0	0	(210,900)	(210,900)	611078.00	0/0	20
ESH6	79	26,851,31	S&P 500 E-Mini	GLWB	N/A	Equity/Inde	03/31/202	CME SNZ2OJLFK8MNNCLQOF3	12/19/202	6,797.8006	6,892.5000	0	0	0	0	0	(374,063)	(374,063)	1655129.00	0/0	50
FAH6	31	10,584,68	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Inde	03/31/202	CME SNZ2OJLFK8MNNCLQOF3	12/12/202	3,414.4129	3,325.2000	0	0	0	0	0	276,560	276,560	711388.00	0/0	100
FVH6	511	51,100,00	US 5 Yr Note	GLWB	N/A	Interest Ra	03/31/202	CBT 549300EX04Q2QBFQTQ27	11/25/202	109.6540	109.3047	0	0	0	0	0	178,482	178,482	638750.00	0/0	1,000
16099999	Short Futures - Hedging Other					X X X	X X X	X X X	X X X	X X X	X X X	0	0	0	0	0	(308,786)	(308,786)	4,727,035	X X X	X X X
16499999	Short Futures - Subtotal					X X X	X X X	X X X	X X X	X X X	X X X	0	0	0	0	0	(308,786)	(308,786)	4,727,035	X X X	X X X
16799999	SSAP No. 10					X X X	X X X	X X X	X X X	X X X	X X X	0	0	0	0	0	0	0	0	X X X	X X X

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
TYH5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	110.7031	01/24/2025	108.6250	Closing Sale	(31,323)	(31,323)	0	0	0/0	1,000
TYH5	3	300,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	110.7031	02/24/2025	109.6875	Closing Sale	(3,076)	(3,076)	0	0	0/0	1,000
TYH5	182	18,200,00	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	110.7031	02/26/2025	110.5156	Closing Sale	(35,879)	(35,879)	0	0	0/0	1,000
TYH5	60	6,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/27/2024	110.5000	02/26/2025	110.5156	Closing Sale	359	359	0	0	0/0	1,000
TYH5	86	8,600,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/27/2024	110.5078	02/26/2025	110.5156	Closing Sale	(157)	(157)	0	0	0/0	1,000
TYH5	175	17,500,00	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/27/2024	110.5078	02/26/2025	110.5156	Closing Sale	(319)	(319)	0	0	0/0	1,000
TYH5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	12/10/2024	110.8750	02/26/2025	110.5156	Closing Sale	(5,535)	(5,535)	0	0	0/0	1,000
TYH5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	02/07/2025	109.2500	02/26/2025	110.5156	Closing Sale	12,560	12,560	0	0	0/0	1,000
TYM5	3	300,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	109.6875	04/14/2025	110.2500	Closing Sale	1,659	1,659	0	0	0/0	1,000
TYM5	7	700,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5547	04/14/2025	110.2500	Closing Sale	(2,200)	(2,200)	0	0	0/0	1,000
TYM5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5547	04/25/2025	111.5000	Closing Sale	9,357	9,357	0	0	0/0	1,000
TYM5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5547	05/15/2025	110.2500	Closing Sale	(4,715)	(4,715)	0	0	0/0	1,000
TYM5	296	29,600,00	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5547	05/19/2025	110.3281	Closing Sale	(69,915)	(69,915)	0	0	0/0	1,000
TYM5	4	400,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5313	05/19/2025	110.3281	Closing Sale	(851)	(851)	0	0	0/0	1,000
TYM5	20	2,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5313	05/22/2025	109.6563	Closing Sale	(17,693)	(17,693)	0	0	0/0	1,000
TYM5	16	1,600,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5313	05/23/2025	110.2500	Closing Sale	(4,654)	(4,654)	0	0	0/0	1,000
TYM5	150	15,000,00	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5313	05/23/2025	109.8281	Closing Sale	(106,914)	(106,914)	0	0	0/0	1,000
TYM5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	110.5313	05/27/2025	110.3125	Closing Sale	(2,284)	(2,284)	0	0	0/0	1,000
TYM5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/11/2025	111.0000	05/27/2025	110.3125	Closing Sale	(6,971)	(6,971)	0	0	0/0	1,000
TYM5	5	500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/11/2025	111.0000	05/27/2025	110.5000	Closing Sale	(2,548)	(2,548)	0	0	0/0	1,000
TYM5	5	500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/24/2025	110.6250	05/27/2025	110.5000	Closing Sale	(673)	(673)	0	0	0/0	1,000
TYM5	5	500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/24/2025	110.6250	05/29/2025	110.2188	Closing Sale	(2,079)	(2,079)	0	0	0/0	1,000
TYM5	20	2,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/04/2025	112.9063	05/29/2025	110.2188	Closing Sale	(53,943)	(53,943)	0	0	0/0	1,000
TYM5	20	2,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/07/2025	113.5000	05/29/2025	110.2188	Closing Sale	(65,818)	(65,818)	0	0	0/0	1,000
TYM5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Equity/Index	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/07/2025	112.5000	05/29/2025	110.2188	Closing Sale	(22,909)	(22,909)	0	0	0/0	1,000
TYM5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	05/02/2025	111.3750	05/29/2025	110.2188	Closing Sale	(17,488)	(17,488)	0	0	0/0	1,000
TYU5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	110.3281	06/04/2025	110.9375	Closing Sale	5,997	5,997	0	0	0/0	1,000
TYU5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	110.3281	08/12/2025	112.1250	Closing Sale	17,872	17,872	0	0	0/0	1,000
TYU5	250	25,000,00	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	110.3281	08/27/2025	112.2031	Closing Sale	466,341	466,341	0	0	0/0	1,000
TYU5	30	3,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	110.3281	08/28/2025	112.4063	Closing Sale	62,055	62,055	0	0	0/0	1,000
TYU5	150	15,000,00	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/23/2025	109.8438	08/28/2025	112.4063	Closing Sale	382,929	382,929	0	0	0/0	1,000
TYU5	70	7,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/29/2025	110.2344	08/28/2025	112.4063	Closing Sale	151,356	151,356	0	0	0/0	1,000
TYU5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	08/06/2025	112.0000	08/28/2025	112.4063	Closing Sale	3,966	3,966	0	0	0/0	1,000
TYZ5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	112.2344	09/03/2025	112.2500	Closing Sale	90	90	0	0	0/0	1,000
TYZ5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	112.2344	09/03/2025	112.5000	Closing Sale	2,560	2,560	0	0	0/0	1,000
TYZ5	10	1,000,000	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	112.2344	10/01/2025	112.7500	Closing Sale	5,060	5,060	0	0	0/0	1,000
TYZ5	200	20,000,00	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	112.2344	11/25/2025	113.3750	Closing Sale	226,196	226,196	0	0	0/0	1,000
TYZ5	15	1,500,000	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	112.2344	11/25/2025	113.3750	Closing Sale	16,965	16,965	0	0	0/0	1,000
TYZ5	247	24,700,00	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	112.4531	11/25/2025	113.3750	Closing Sale	225,321	225,321	0	0	0/0	1,000
TYZ5	13	1,300,000	US 10 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	112.4453	11/25/2025	113.3750	Closing Sale	11,961	11,961	0	0	0/0	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
USH5	1	100,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/20/2024	116.3750	01/15/2025	112.5625	Closing Sale	(3,822)	(3,822)	0	0	0/0	1,000
USH5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	01/15/2025	112.5625	Closing Sale	(23,477)	(23,477)	0	0	0/0	1,000
USH5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	01/15/2025	111.7500	Closing Sale	(33,408)	(33,408)	0	0	0/0	1,000
USH5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	01/21/2025	113.8750	Closing Sale	(22,783)	(22,783)	0	0	0/0	1,000
USH5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	01/27/2025	114.5000	Closing Sale	(19,658)	(19,658)	0	0	0/0	1,000
USH5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	01/27/2025	114.0000	Closing Sale	(22,158)	(22,158)	0	0	0/0	1,000
USH5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/05/2025	116.2500	Closing Sale	(10,908)	(10,908)	0	0	0/0	1,000
USH5	6	600,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/13/2025	114.5000	Closing Sale	(23,590)	(23,590)	0	0	0/0	1,000
USH5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/18/2025	115.5313	Closing Sale	(29,004)	(29,004)	0	0	0/0	1,000
USH5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/21/2025	116.0000	Closing Sale	(24,317)	(24,317)	0	0	0/0	1,000
USH5	1	100,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/24/2025	116.0938	Closing Sale	(2,338)	(2,338)	0	0	0/0	1,000
USH5	200	20,000,00	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/25/2025	116.3438	Closing Sale	(417,582)	(417,582)	0	0	0/0	1,000
USH5	100	10,000,00	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/25/2025	116.3438	Closing Sale	(208,791)	(208,791)	0	0	0/0	1,000
USH5	45	4,500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4219	02/25/2025	116.3438	Closing Sale	(93,956)	(93,956)	0	0	0/0	1,000
USH5	55	5,500,000	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4531	02/25/2025	116.3438	Closing Sale	(116,554)	(116,554)	0	0	0/0	1,000
USH5	145	14,500,00	US Long Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/26/2024	118.4531	02/26/2025	117.6563	Closing Sale	(116,966)	(116,966)	0	0	0/0	1,000
USM5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/18/2025	115.3125	04/23/2025	115.0000	Closing Sale	(1,611)	(1,611)	0	0	0/0	1,000
USM5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/18/2025	115.3125	05/15/2025	113.2500	Closing Sale	(10,361)	(10,361)	0	0	0/0	1,000
USM5	1	100,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	115.8906	05/16/2025	114.0000	Closing Sale	(1,900)	(1,900)	0	0	0/0	1,000
USM5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	116.1094	05/16/2025	114.0000	Closing Sale	(8,477)	(8,477)	0	0	0/0	1,000
USM5	196	19,600,00	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	116.1094	05/21/2025	112.5625	Closing Sale	(697,105)	(697,105)	0	0	0/0	1,000
USM5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	116.1406	05/21/2025	112.5625	Closing Sale	(14,352)	(14,352)	0	0	0/0	1,000
USM5	96	9,600,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	116.1406	05/21/2025	112.5625	Closing Sale	(344,439)	(344,439)	0	0	0/0	1,000
USM5	100	10,000,00	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	116.1563	05/21/2025	112.5625	Closing Sale	(360,353)	(360,353)	0	0	0/0	1,000
USM5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	117.3906	05/21/2025	112.5625	Closing Sale	(19,352)	(19,352)	0	0	0/0	1,000
USM5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	117.3906	05/22/2025	111.1250	Closing Sale	(31,377)	(31,377)	0	0	0/0	1,000
USM5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	117.3906	05/23/2025	112.0000	Closing Sale	(27,002)	(27,002)	0	0	0/0	1,000
USM5	100	10,000,00	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	117.3906	05/27/2025	111.6563	Closing Sale	(574,416)	(574,416)	0	0	0/0	1,000
USM5	31	3,100,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/26/2025	117.3906	05/28/2025	112.9063	Closing Sale	(139,319)	(139,319)	0	0	0/0	1,000
USM5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/05/2025	117.5000	05/28/2025	112.9063	Closing Sale	(46,035)	(46,035)	0	0	0/0	1,000
USM5	8	800,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/06/2025	116.5000	05/28/2025	112.9063	Closing Sale	(28,828)	(28,828)	0	0	0/0	1,000
USM5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/11/2025	117.0000	05/28/2025	112.9063	Closing Sale	(41,035)	(41,035)	0	0	0/0	1,000
USM5	7	700,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/13/2025	116.0000	05/28/2025	112.9063	Closing Sale	(21,725)	(21,725)	0	0	0/0	1,000
USM5	7	700,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/24/2025	116.7500	05/28/2025	112.9063	Closing Sale	(26,975)	(26,975)	0	0	0/0	1,000
USM5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/04/2025	120.2500	05/28/2025	112.9063	Closing Sale	(73,535)	(73,535)	0	0	0/0	1,000
USM5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/07/2025	120.5000	05/28/2025	112.9063	Closing Sale	(76,035)	(76,035)	0	0	0/0	1,000
USM5	7	700,000	US Long Bond	GLWB	N/A	Equity/Index	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/07/2025	118.1250	05/28/2025	112.9063	Closing Sale	(36,600)	(36,600)	0	0	0/0	1,000
USU5	8	800,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/13/2025	115.3750	Closing Sale	25,422	25,422	0	0	0/0	1,000
USU5	9	900,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/15/2025	114.6563	Closing Sale	22,131	22,131	0	0	0/0	1,000
USU5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/18/2025	114.0000	Closing Sale	9,014	9,014	0	0	0/0	1,000
USU5	7	700,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/22/2025	114.7500	Closing Sale	17,869	17,869	0	0	0/0	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
USU5	7	700,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/22/2025	115.0000	Closing Sale	19,619	19,619	0	0	0/0	1,000
USU5	164	16,400,00	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.1875	08/26/2025	114.7188	Closing Sale	413,521	413,521	0	0	0/0	1,000
USU5	36	3,600,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.2188	08/26/2025	114.7188	Closing Sale	89,648	89,648	0	0	0/0	1,000
USU5	17	1,700,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.2188	08/27/2025	114.5938	Closing Sale	40,209	40,209	0	0	0/0	1,000
USU5	147	14,700,00	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	112.2188	08/28/2025	114.6250	Closing Sale	352,281	352,281	0	0	0/0	1,000
USU5	100	10,000,00	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/27/2025	111.2969	08/28/2025	114.6250	Closing Sale	331,834	331,834	0	0	0/0	1,000
USU5	3	300,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/28/2025	112.5313	08/28/2025	114.6250	Closing Sale	6,252	6,252	0	0	0/0	1,000
USU5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/28/2025	112.5313	08/28/2025	115.1250	Closing Sale	12,920	12,920	0	0	0/0	1,000
USU5	92	9,200,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/28/2025	112.5313	08/28/2025	114.6250	Closing Sale	191,725	191,725	0	0	0/0	1,000
USU5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/02/2025	112.0000	08/28/2025	114.6250	Closing Sale	13,076	13,076	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/06/2025	112.5625	08/28/2025	114.6250	Closing Sale	20,527	20,527	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/13/2025	113.5625	08/28/2025	114.6250	Closing Sale	10,527	10,527	0	0	0/0	1,000
USU5	15	1,500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/13/2025	113.0000	08/28/2025	114.6250	Closing Sale	24,228	24,228	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/20/2025	113.0000	08/28/2025	114.6250	Closing Sale	16,152	16,152	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/24/2025	113.9375	08/28/2025	114.6250	Closing Sale	6,777	6,777	0	0	0/0	1,000
USU5	15	1,500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/25/2025	114.1250	08/28/2025	114.6250	Closing Sale	7,353	7,353	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	06/27/2025	114.5000	08/28/2025	114.6250	Closing Sale	1,152	1,152	0	0	0/0	1,000
USU5	10	1,000,000	US Long Bond	GLWB	N/A	Equity/Index	09/30/2025	CBT 549300EX04Q2QBFQTQ27	07/02/2025	114.8125	08/28/2025	114.6250	Closing Sale	(1,973)	(1,973)	0	0	0/0	1,000
USU5	8	800,000	US Long Bond	GLWB	N/A	Equity/Index	09/30/2025	CBT 549300EX04Q2QBFQTQ27	07/03/2025	114.0000	08/28/2025	114.6250	Closing Sale	4,922	4,922	0	0	0/0	1,000
USU5	8	800,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	07/11/2025	113.0000	08/28/2025	114.6250	Closing Sale	12,922	12,922	0	0	0/0	1,000
USU5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	07/24/2025	113.0000	08/28/2025	114.6250	Closing Sale	8,076	8,076	0	0	0/0	1,000
USU5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	08/06/2025	115.0000	08/28/2025	114.6250	Closing Sale	(1,924)	(1,924)	0	0	0/0	1,000
USZ5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/15/2025	114.2344	09/08/2025	117.2500	Closing Sale	15,029	15,029	0	0	0/0	1,000
USZ5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/15/2025	114.2344	09/15/2025	117.7500	Closing Sale	14,023	14,023	0	0	0/0	1,000
USZ5	1	100,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/18/2025	113.5781	09/15/2025	117.7500	Closing Sale	4,162	4,162	0	0	0/0	1,000
USZ5	4	400,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/18/2025	113.5781	09/30/2025	117.1250	Closing Sale	14,148	14,148	0	0	0/0	1,000
USZ5	1	100,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	09/30/2025	117.1250	Closing Sale	2,787	2,787	0	0	0/0	1,000
USZ5	6	600,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/01/2025	117.2500	Closing Sale	17,473	17,473	0	0	0/0	1,000
USZ5	6	600,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/07/2025	116.7500	Closing Sale	14,473	14,473	0	0	0/0	1,000
USZ5	6	600,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/10/2025	117.5000	Closing Sale	18,973	18,973	0	0	0/0	1,000
USZ5	5	500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/14/2025	118.7500	Closing Sale	22,060	22,060	0	0	0/0	1,000
USZ5	8	800,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/21/2025	119.2500	Closing Sale	39,297	39,297	0	0	0/0	1,000
USZ5	10	1,000,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	10/27/2025	118.6250	Closing Sale	42,871	42,871	0	0	0/0	1,000
USZ5	15	1,500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	11/06/2025	116.7500	Closing Sale	36,181	36,181	0	0	0/0	1,000
USZ5	25	2,500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	11/06/2025	117.2500	Closing Sale	72,802	72,802	0	0	0/0	1,000
USZ5	15	1,500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	11/14/2025	117.6875	Closing Sale	50,244	50,244	0	0	0/0	1,000
USZ5	103	10,300,00	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	114.3281	11/14/2025	117.0938	Closing Sale	283,852	283,852	0	0	0/0	1,000
USZ5	17	1,700,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	114.1875	11/14/2025	117.0938	Closing Sale	49,240	49,240	0	0	0/0	1,000
USZ5	80	8,000,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2266	11/14/2025	117.0938	Closing Sale	228,593	228,593	0	0	0/0	1,000
USZ5	75	7,500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2266	11/17/2025	116.5000	Closing Sale	169,775	169,775	0	0	0/0	1,000
USZ5	15	1,500,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2266	11/18/2025	117.1250	Closing Sale	43,330	43,330	0	0	0/0	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
USZ5	80	8,000,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2266	11/18/2025	116.7188	Closing Sale	198,593	198,593	0	0	0/0	1,000
USZ5	12	1,200,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2188	11/18/2025	116.7188	Closing Sale	29,883	29,883	0	0	0/0	1,000
USZ5	58	5,800,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2500	11/18/2025	116.7188	Closing Sale	142,620	142,620	0	0	0/0	1,000
USZ5	100	10,000,00	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2500	11/19/2025	116.7188	Closing Sale	245,897	245,897	0	0	0/0	1,000
USZ5	43	4,300,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/28/2025	114.2500	11/21/2025	116.9063	Closing Sale	113,798	113,798	0	0	0/0	1,000
USZ5	7	700,000	US Long Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	09/02/2025	113.5000	11/21/2025	116.9063	Closing Sale	23,775	23,775	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	01/15/2025	116.7500	Closing Sale	(30,050)	(30,050)	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	01/16/2025	118.0000	Closing Sale	(23,800)	(23,800)	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	02/03/2025	119.7500	Closing Sale	(15,050)	(15,050)	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	02/05/2025	121.0000	Closing Sale	(8,800)	(8,800)	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	02/05/2025	121.7500	Closing Sale	(5,050)	(5,050)	0	0	0/0	1,000
WNH5	75	7,500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/18/2024	122.7500	02/20/2025	119.3438	Closing Sale	(256,214)	(256,214)	0	0	0/0	1,000
WNH5	25	2,500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/19/2024	122.5000	02/20/2025	119.3438	Closing Sale	(79,155)	(79,155)	0	0	0/0	1,000
WNH5	83	8,300,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/19/2024	122.5000	02/25/2025	121.6250	Closing Sale	(73,450)	(73,450)	0	0	0/0	1,000
WNH5	12	1,200,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/19/2024	122.5000	02/27/2025	124.5000	Closing Sale	23,881	23,881	0	0	0/0	1,000
WNH5	18	1,800,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/22/2024	122.2656	02/27/2025	124.5000	Closing Sale	40,040	40,040	0	0	0/0	1,000
WNH5	65	6,500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/25/2024	122.7500	02/27/2025	124.5000	Closing Sale	113,104	113,104	0	0	0/0	1,000
WNH5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	02/11/2025	120.0000	02/27/2025	124.5000	Closing Sale	22,450	22,450	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/07/2025	123.5000	Closing Sale	21,513	21,513	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/10/2025	123.2500	Closing Sale	20,263	20,263	0	0	0/0	1,000
WNM5	6	600,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/13/2025	122.7500	Closing Sale	21,315	21,315	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/17/2025	123.2500	Closing Sale	20,263	20,263	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/20/2025	124.1250	Closing Sale	24,638	24,638	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	03/31/2025	123.1250	Closing Sale	19,638	19,638	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	04/09/2025	119.0000	Closing Sale	(987)	(987)	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	04/23/2025	119.2500	Closing Sale	263	263	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	04/25/2025	120.0000	Closing Sale	4,013	4,013	0	0	0/0	1,000
WNM5	54	5,400,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/20/2025	119.1875	05/21/2025	115.6250	Closing Sale	(192,912)	(192,912)	0	0	0/0	1,000
WNM5	46	4,600,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	121.4844	05/21/2025	115.6250	Closing Sale	(269,989)	(269,989)	0	0	0/0	1,000
WNM5	37	3,700,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/25/2025	121.4844	05/22/2025	113.4375	Closing Sale	(298,102)	(298,102)	0	0	0/0	1,000
WNM5	63	6,300,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/27/2025	124.3594	05/22/2025	113.4375	Closing Sale	(688,705)	(688,705)	0	0	0/0	1,000
WNM5	17	1,700,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/27/2025	124.3594	05/29/2025	115.4063	Closing Sale	(152,372)	(152,372)	0	0	0/0	1,000
WNM5	20	2,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/27/2025	124.3750	05/29/2025	115.4063	Closing Sale	(179,574)	(179,574)	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/04/2025	126.0000	05/29/2025	115.4063	Closing Sale	(53,018)	(53,018)	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/07/2025	126.0000	05/29/2025	115.4063	Closing Sale	(53,018)	(53,018)	0	0	0/0	1,000
WNM5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/09/2025	117.5000	05/29/2025	115.4063	Closing Sale	(10,518)	(10,518)	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/03/2025	116.0000	Closing Sale	5,682	5,682	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/04/2025	116.2500	Closing Sale	8,182	8,182	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/04/2025	116.7500	Closing Sale	13,182	13,182	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/04/2025	117.0000	Closing Sale	15,682	15,682	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/10/2025	116.5000	Closing Sale	10,682	10,682	0	0	0/0	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/12/2025	117.3750	Closing Sale	19,432	19,432	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/17/2025	116.7500	Closing Sale	13,182	13,182	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/20/2025	116.9375	Closing Sale	15,057	15,057	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/23/2025	118.0000	Closing Sale	25,682	25,682	0	0	0/0	1,000
WNU5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/21/2025	115.4219	06/24/2025	117.7500	Closing Sale	23,182	23,182	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	06/26/2025	118.5000	Closing Sale	26,435	26,435	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	06/26/2025	118.2500	Closing Sale	25,185	25,185	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	06/30/2025	119.0000	Closing Sale	28,935	28,935	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/09/2025	117.2500	Closing Sale	20,185	20,185	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/21/2025	115.7500	Closing Sale	12,685	12,685	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/21/2025	116.5000	Closing Sale	16,435	16,435	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/22/2025	117.0000	Closing Sale	18,935	18,935	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/29/2025	116.7500	Closing Sale	17,685	17,685	0	0	0/0	1,000
WNU5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	07/29/2025	117.5000	Closing Sale	21,435	21,435	0	0	0/0	1,000
WNU5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	08/22/2025	117.7500	Closing Sale	36,295	36,295	0	0	0/0	1,000
WNU5	47	4,700,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/22/2025	113.2031	08/26/2025	117.3438	Closing Sale	194,142	194,142	0	0	0/0	1,000
WNU5	13	1,300,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/29/2025	115.2344	08/26/2025	117.3438	Closing Sale	27,293	27,293	0	0	0/0	1,000
WNU5	36	3,600,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/29/2025	115.2344	08/27/2025	116.9688	Closing Sale	62,079	62,079	0	0	0/0	1,000
WNU5	2	200,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/29/2025	115.2188	08/27/2025	116.9688	Closing Sale	3,480	3,480	0	0	0/0	1,000
WNU5	1	100,000	US Ultra Bond	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/29/2025	115.2031	08/27/2025	116.9688	Closing Sale	1,756	1,756	0	0	0/0	1,000
WNZ5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	08/28/2025	117.1250	Closing Sale	170	170	0	0	0/0	1,000
WNZ5	15	1,500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	11/20/2025	120.2500	Closing Sale	47,195	47,195	0	0	0/0	1,000
WNZ5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	11/21/2025	121.0000	Closing Sale	38,963	38,963	0	0	0/0	1,000
WNZ5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	11/24/2025	120.8125	Closing Sale	29,670	29,670	0	0	0/0	1,000
WNZ5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	11/24/2025	121.2500	Closing Sale	41,463	41,463	0	0	0/0	1,000
WNZ5	9	900,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	117.0938	11/25/2025	121.1875	Closing Sale	36,754	36,754	0	0	0/0	1,000
WNZ5	6	600,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	116.0000	11/25/2025	121.1875	Closing Sale	31,065	31,065	0	0	0/0	1,000
WNZ5	39	3,900,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/27/2025	116.7031	11/25/2025	121.1875	Closing Sale	174,503	174,503	0	0	0/0	1,000
WNZ5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	09/03/2025	115.0000	11/25/2025	121.1875	Closing Sale	30,888	30,888	0	0	0/0	1,000
WNZ5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	09/18/2025	120.2500	11/25/2025	121.1875	Closing Sale	4,638	4,638	0	0	0/0	1,000
WNZ5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	09/30/2025	120.0000	11/25/2025	121.1875	Closing Sale	5,888	5,888	0	0	0/0	1,000
WNZ5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/06/2025	119.5000	11/25/2025	121.1875	Closing Sale	8,388	8,388	0	0	0/0	1,000
WNZ5	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/13/2025	121.2500	11/25/2025	121.1875	Closing Sale	(362)	(362)	0	0	0/0	1,000
WNZ5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/15/2025	122.0000	11/25/2025	121.1875	Closing Sale	(6,580)	(6,580)	0	0	0/0	1,000
WNZ5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/23/2025	123.0000	11/25/2025	121.1875	Closing Sale	(18,224)	(18,224)	0	0	0/0	1,000
WNZ5	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/27/2025	122.1250	11/25/2025	121.1875	Closing Sale	(9,474)	(9,474)	0	0	0/0	1,000
WNZ5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/30/2025	122.0000	11/25/2025	121.1875	Closing Sale	(6,580)	(6,580)	0	0	0/0	1,000
WNZ5	2	200,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	10/30/2025	122.0000	11/26/2025	121.2500	Closing Sale	(1,520)	(1,520)	0	0	0/0	1,000
WNZ5	8	800,000	US Ultra Bond	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	11/05/2025	120.0000	11/26/2025	121.2500	Closing Sale	9,920	9,920	0	0	0/0	1,000
WNH6	10	1,000,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2026	CBT 549300EX04Q2QBFQTQ27	11/13/2025	120.2500	11/26/2025	121.5000	Closing Sale	12,401	12,401	0	0	0/0	1,000
WNH6	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2026	CBT 549300EX04Q2QBFQTQ27	11/13/2025	120.2500	12/18/2025	118.7500	Closing Sale	(7,550)	(7,550)	0	0	0/0	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
WNH6	2	200,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2026	CBT 549300EX04Q2QBFQTQ27	11/14/2025	119.7500	12/18/2025	118.7500	Closing Sale	(2,020)	(2,020)	0	0	0/0	1,000
WNH6	5	500,000	US Ultra Bond	GLWB	N/A	Interest Rat	03/31/2026	CBT 549300EX04Q2QBFQTQ27	11/14/2025	119.7500	12/29/2025	118.8750	Closing Sale	(4,425)	(4,425)	0	0	0/0	1,000
153999999	Long Futures - Hedging Other					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(38,652)	(38,652)	0	0	XXX	XXX
157999999	Long Futures - Subtotal					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(38,652)	(38,652)	0	0	XXX	XXX
RTYH5	4	478,420	Emin Russell 2000	GLWB	N/A	Equity/Index	03/21/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	2,392.1000	02/07/2025	2,300.0000	Closing Purcha	18,380	18,380	0	0	0/0	50
RTYH5	33	3,946,965	Emin Russell 2000	GLWB	N/A	Equity/Index	03/21/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	2,392.1000	03/19/2025	2,051.0000	Closing Purcha	562,485	562,485	0	0	0/0	50
RTYH5	5	506,500	Emin Russell 2000	GLWB	N/A	Equity/Index	03/21/2025	CME SNZ2OJLFK8MNNCLQOF39	03/14/2025	2,026.0000	03/19/2025	2,051.0000	Closing Purcha	(6,300)	(6,300)	0	0	0/0	50
RTYM5	4	413,600	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	04/10/2025	1,895.0000	Closing Purcha	34,560	34,560	0	0	0/0	50
RTYM5	4	413,600	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	04/29/2025	1,955.0000	Closing Purcha	22,560	22,560	0	0	0/0	50
RTYM5	5	517,000	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	05/13/2025	2,104.0000	Closing Purcha	(9,050)	(9,050)	0	0	0/0	50
RTYM5	4	413,600	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	05/14/2025	2,095.0000	Closing Purcha	(5,440)	(5,440)	0	0	0/0	50
RTYM5	4	413,600	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	05/21/2025	2,080.0000	Closing Purcha	(2,440)	(2,440)	0	0	0/0	50
RTYM5	17	1,757,800	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/19/2025	2,068.0000	06/16/2025	2,101.5000	Closing Purcha	(28,645)	(28,645)	0	0	0/0	50
RTYM5	5	460,000	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/04/2025	1,840.0000	06/16/2025	2,101.5000	Closing Purcha	(65,425)	(65,425)	0	0	0/0	50
RTYM5	4	352,000	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	1,760.0000	06/16/2025	2,101.5000	Closing Purcha	(68,340)	(68,340)	0	0	0/0	50
RTYM5	5	483,750	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/09/2025	1,935.0000	06/16/2025	2,101.5000	Closing Purcha	(41,675)	(41,675)	0	0	0/0	50
RTYM5	4	399,000	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	05/01/2025	1,995.0000	06/16/2025	2,101.5000	Closing Purcha	(21,340)	(21,340)	0	0	0/0	50
RTYM5	4	422,000	Emin Russell 2000	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	05/16/2025	2,110.0000	06/16/2025	2,101.5000	Closing Purcha	1,660	1,660	0	0	0/0	50
RTYU5	4	423,700	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	2,118.5000	07/15/2025	2,230.0000	Closing Purcha	(22,340)	(22,340)	0	0	0/0	50
RTYU5	4	423,700	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	2,118.5000	07/24/2025	2,279.0000	Closing Purcha	(32,140)	(32,140)	0	0	0/0	50
RTYU5	4	423,700	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	2,118.5000	09/02/2025	2,335.0000	Closing Purcha	(43,340)	(43,340)	0	0	0/0	50
RTYU5	27	2,859,975	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	2,118.5000	09/12/2025	2,423.1000	Closing Purcha	(411,480)	(411,480)	0	0	0/0	50
RTYU5	4	448,000	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	07/16/2025	2,240.0000	09/12/2025	2,423.1000	Closing Purcha	(36,660)	(36,660)	0	0	0/0	50
RTYU5	4	470,400	Emin Russell 2000	GLWB	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/02/2025	2,352.0000	09/12/2025	2,399.0000	Closing Purcha	(9,440)	(9,440)	0	0	0/0	50
RTYZ5	3	366,240	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	2,441.6000	09/25/2025	2,420.0000	Closing Purcha	3,210	3,210	0	0	0/0	50
RTYZ5	4	488,320	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	2,441.6000	10/07/2025	2,485.0000	Closing Purcha	(8,720)	(8,720)	0	0	0/0	50
RTYZ5	4	488,320	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	2,441.6000	11/13/2025	2,433.0000	Closing Purcha	1,680	1,680	0	0	0/0	50
RTYZ5	15	1,831,200	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	2,441.6000	12/15/2025	2,553.7000	Closing Purcha	(84,225)	(84,225)	0	0	0/0	50
RTYZ5	5	610,400	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	2,441.6000	12/17/2025	2,521.8000	Closing Purcha	(20,100)	(20,100)	0	0	0/0	50
RTYZ5	4	500,200	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	10/03/2025	2,501.0000	12/17/2025	2,521.8000	Closing Purcha	(4,200)	(4,200)	0	0	0/0	50
RTYZ5	5	585,500	Emin Russell 2000	GLWB	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	2,342.0000	12/17/2025	2,521.8000	Closing Purcha	(45,000)	(45,000)	0	0	0/0	50
RTYH6	3	386,205	Emin Russell 2000	GLWB	N/A	Equity/Index	03/20/2026	CME SNZ2OJLFK8MNNCLQOF39	12/15/2025	2,574.7000	12/23/2025	2,559.0000	Closing Purcha	2,325	2,325	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	09/19/2025	2,770.0000	Closing Purcha	4,600	4,600	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	10/14/2025	2,745.0000	Closing Purcha	9,600	9,600	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	10/21/2025	2,815.0000	Closing Purcha	(4,400)	(4,400)	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	10/29/2025	2,828.0000	Closing Purcha	(7,000)	(7,000)	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	11/17/2025	2,800.0000	Closing Purcha	(1,400)	(1,400)	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	11/26/2025	2,810.4000	Closing Purcha	(3,480)	(3,480)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
MFSZ5	7	977,620	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	12/01/2025	2,814.0000	Closing Purcha	(7,350)	(7,350)	0	0	0/0	50
MFSZ5	4	558,640	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	12/08/2025	2,830.0000	Closing Purcha	(7,400)	(7,400)	0	0	0/0	50
MFSZ5	8	1,117,280	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	12/17/2025	2,849.0000	Closing Purcha	(22,400)	(22,400)	0	0	0/0	50
MFSZ5	57	7,960,620	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/15/2025	2,793.2000	12/17/2025	2,837.6000	Closing Purcha	(127,110)	(127,110)	0	0	0/0	50
MFSZ5	37	5,166,680	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	09/16/2025	2,792.8000	12/17/2025	2,837.6000	Closing Purcha	(83,250)	(83,250)	0	0	0/0	50
MFSZ5	5	693,750	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	10/13/2025	2,775.0000	12/17/2025	2,837.6000	Closing Purcha	(15,700)	(15,700)	0	0	0/0	50
MFSZ5	1	141,350	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	10/20/2025	2,827.0000	12/17/2025	2,837.6000	Closing Purcha	(540)	(540)	0	0	0/0	50
MFSZ5	3	424,050	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	10/20/2025	2,827.0000	12/18/2025	2,856.3875	Closing Purcha	(4,438)	(4,438)	0	0	0/0	50
MFSZ5	4	568,400	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	11/11/2025	2,842.0000	12/18/2025	2,856.3875	Closing Purcha	(2,918)	(2,918)	0	0	0/0	50
MFSZ5	5	679,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	11/21/2025	2,716.0000	12/18/2025	2,856.3875	Closing Purcha	(35,147)	(35,147)	0	0	0/0	50
MFSZ5	4	546,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	12/31/2025	NYF 5493004R83R1LVX2IL36	11/21/2025	2,730.0000	12/18/2025	2,856.3875	Closing Purcha	(25,318)	(25,318)	0	0	0/0	50
MFSH5	5	588,200	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	01/06/2025	2,287.6000	Closing Purcha	16,250	16,250	0	0	0/0	50
MFSH5	4	470,560	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	01/27/2025	2,354.0000	Closing Purcha	(280)	(280)	0	0	0/0	50
MFSH5	4	470,560	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	01/31/2025	2,382.0000	Closing Purcha	(5,880)	(5,880)	0	0	0/0	50
MFSH5	4	470,560	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	02/19/2025	2,432.0000	Closing Purcha	(15,880)	(15,880)	0	0	0/0	50
MFSH5	5	588,200	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	03/10/2025	2,459.0000	Closing Purcha	(26,600)	(26,600)	0	0	0/0	50
MFSH5	4	470,560	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	03/13/2025	2,445.0000	Closing Purcha	(18,480)	(18,480)	0	0	0/0	50
MFSH5	70	8,234,797	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/13/2024	2,352.7990	03/14/2025	2,470.9000	Closing Purcha	(414,054)	(414,054)	0	0	0/0	50
MFSH5	30	3,497,531	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/17/2024	2,331.6873	03/14/2025	2,470.9000	Closing Purcha	(209,119)	(209,119)	0	0	0/0	50
MFSH5	49	5,712,634	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	12/17/2024	2,331.6873	03/18/2025	2,513.3950	Closing Purcha	(445,674)	(445,674)	0	0	0/0	50
MFSH5	4	460,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	01/06/2025	2,300.0000	03/18/2025	2,513.3950	Closing Purcha	(42,719)	(42,719)	0	0	0/0	50
MFSH5	4	480,200	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	02/06/2025	2,401.0000	03/18/2025	2,513.3950	Closing Purcha	(22,519)	(22,519)	0	0	0/0	50
MFSH5	5	613,750	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	02/25/2025	2,455.0000	03/18/2025	2,513.3950	Closing Purcha	(14,649)	(14,649)	0	0	0/0	50
MFSH5	5	612,250	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	03/03/2025	2,449.0000	03/18/2025	2,513.3950	Closing Purcha	(16,149)	(16,149)	0	0	0/0	50
MFSH5	4	494,200	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	03/03/2025	2,471.0000	03/18/2025	2,513.3950	Closing Purcha	(8,519)	(8,519)	0	0	0/0	50
MFSH5	5	618,500	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	03/11/2025	2,474.0000	03/18/2025	2,513.3950	Closing Purcha	(9,899)	(9,899)	0	0	0/0	50
MFSH5	4	494,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	03/24/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,470.0000	03/18/2025	2,513.3950	Closing Purcha	(8,719)	(8,719)	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	03/25/2025	2,466.0000	Closing Purcha	(75)	(75)	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	03/26/2025	2,460.0000	Closing Purcha	1,425	1,425	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/07/2025	2,144.0000	Closing Purcha	80,425	80,425	0	0	0/0	50
MFSM5	4	493,180	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/07/2025	2,168.0000	Closing Purcha	59,540	59,540	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/08/2025	2,188.0000	Closing Purcha	69,425	69,425	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/10/2025	2,230.0000	Closing Purcha	58,925	58,925	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/10/2025	2,278.0000	Closing Purcha	46,925	46,925	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/11/2025	2,289.0000	Closing Purcha	44,175	44,175	0	0	0/0	50
MFSM5	10	1,232,950	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/14/2025	2,350.0000	Closing Purcha	57,850	57,850	0	0	0/0	50
MFSM5	6	739,770	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/16/2025	2,364.0000	Closing Purcha	30,510	30,510	0	0	0/0	50
MFSM5	4	493,180	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	04/21/2025	2,374.0000	Closing Purcha	18,340	18,340	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	05/02/2025	2,533.0000	Closing Purcha	(16,825)	(16,825)	0	0	0/0	50
MFSM5	4	493,180	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	05/06/2025	2,520.0000	Closing Purcha	(10,860)	(10,860)	0	0	0/0	50
MFSM5	5	616,475	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	05/14/2025	2,543.0000	Closing Purcha	(19,325)	(19,325)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
MFSM5	27	3,328,965	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/14/2025	2,465.9000	06/18/2025	2,590.8000	Closing Purcha	(168,885)	(168,885)	0	0	0/0	50
MFSM5	80	10,035,98	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	03/18/2025	2,508.9950	06/18/2025	2,590.8000	Closing Purcha	(328,020)	(328,020)	0	0	0/0	50
MFSM5	10	1,107,500	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	04/04/2025	2,215.0000	06/18/2025	2,590.8000	Closing Purcha	(188,000)	(188,000)	0	0	0/0	50
MFSM5	7	756,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	04/07/2025	2,160.0000	06/18/2025	2,590.8000	Closing Purcha	(150,850)	(150,850)	0	0	0/0	50
MFSM5	1	110,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	04/07/2025	2,200.0000	06/18/2025	2,590.8000	Closing Purcha	(19,550)	(19,550)	0	0	0/0	50
MFSM5	4	440,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	06/23/2025	NYF 5493004R83R1LVX2IL36	04/07/2025	2,200.0000	06/19/2025	2,580.0000	Closing Purcha	(76,040)	(76,040)	0	0	0/0	50
MFSU5	4	522,300	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	07/11/2025	2,675.0000	Closing Purcha	(12,740)	(12,740)	0	0	0/0	50
MFSU5	4	522,300	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	07/25/2025	2,690.0000	Closing Purcha	(15,740)	(15,740)	0	0	0/0	50
MFSU5	4	522,300	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	07/28/2025	2,696.0000	Closing Purcha	(16,940)	(16,940)	0	0	0/0	50
MFSU5	4	522,300	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	08/25/2025	2,752.0000	Closing Purcha	(28,140)	(28,140)	0	0	0/0	50
MFSU5	100	13,057,50	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	09/15/2025	2,775.6000	Closing Purcha	(821,500)	(821,500)	0	0	0/0	50
MFSU5	9	1,175,175	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/18/2025	2,611.5000	09/16/2025	2,775.0000	Closing Purcha	(73,665)	(73,665)	0	0	0/0	50
MFSU5	4	523,400	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/20/2025	2,617.0000	09/16/2025	2,775.0000	Closing Purcha	(31,640)	(31,640)	0	0	0/0	50
MFSU5	4	520,200	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	06/23/2025	2,601.0000	09/16/2025	2,775.0000	Closing Purcha	(34,840)	(34,840)	0	0	0/0	50
MFSU5	4	540,000	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	07/23/2025	2,700.0000	09/16/2025	2,775.0000	Closing Purcha	(15,040)	(15,040)	0	0	0/0	50
MFSU5	4	541,800	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	07/25/2025	2,709.0000	09/16/2025	2,775.0000	Closing Purcha	(13,240)	(13,240)	0	0	0/0	50
MFSU5	4	527,760	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	08/04/2025	2,638.8000	09/16/2025	2,775.0000	Closing Purcha	(27,280)	(27,280)	0	0	0/0	50
MFSU5	4	551,800	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	08/22/2025	2,759.0000	09/16/2025	2,775.0000	Closing Purcha	(3,240)	(3,240)	0	0	0/0	50
MFSU5	4	549,600	Mini MSCI EAFE	GLWB	N/A	Equity/Index	09/22/2025	NYF 5493004R83R1LVX2IL36	09/08/2025	2,748.0000	09/16/2025	2,775.0000	Closing Purcha	(5,440)	(5,440)	0	0	0/0	50
NQH5	25	10,837,00	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/11/2024	21,674.0000	03/21/2025	19,679.0000	Closing Purcha	997,625	997,625	0	0	0/0	20
NQH5	2	788,600	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/12/2025	19,715.0000	03/21/2025	19,679.0000	Closing Purcha	1,440	1,440	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	03/31/2025	19,000.0000	Closing Purcha	35,300	35,300	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	04/07/2025	16,850.0000	Closing Purcha	121,300	121,300	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	04/16/2025	18,610.0000	Closing Purcha	50,900	50,900	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	05/13/2025	21,005.0000	Closing Purcha	(44,900)	(44,900)	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	05/13/2025	21,225.0000	Closing Purcha	(53,700)	(53,700)	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	05/15/2025	21,240.0000	Closing Purcha	(54,300)	(54,300)	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	05/21/2025	21,200.0000	Closing Purcha	(52,700)	(52,700)	0	0	0/0	20
NQM5	2	795,320	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	05/30/2025	21,200.0000	Closing Purcha	(52,700)	(52,700)	0	0	0/0	20
NQM5	11	4,374,260	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	19,883.0000	06/16/2025	21,644.0000	Closing Purcha	(387,585)	(387,585)	0	0	0/0	20
NQM5	2	766,160	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/31/2025	19,154.0000	06/16/2025	21,644.0000	Closing Purcha	(99,630)	(99,630)	0	0	0/0	20
NQM5	2	682,000	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	17,050.0000	06/16/2025	21,644.0000	Closing Purcha	(183,790)	(183,790)	0	0	0/0	20
NQM5	2	722,000	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/08/2025	18,050.0000	06/16/2025	21,644.0000	Closing Purcha	(143,790)	(143,790)	0	0	0/0	20
NQM5	2	704,520	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/09/2025	17,613.0000	06/16/2025	21,644.0000	Closing Purcha	(161,290)	(161,290)	0	0	0/0	20
NQM5	2	754,000	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/23/2025	18,850.0000	06/16/2025	21,644.0000	Closing Purcha	(111,790)	(111,790)	0	0	0/0	20
NQM5	2	854,400	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	05/14/2025	21,360.0000	06/16/2025	21,644.0000	Closing Purcha	(11,390)	(11,390)	0	0	0/0	20
NQM5	2	854,000	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	05/27/2025	21,350.0000	06/16/2025	21,644.0000	Closing Purcha	(11,790)	(11,790)	0	0	0/0	20
NQU5	2	874,720	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	21,868.0000	08/15/2025	23,765.0000	Closing Purcha	(75,890)	(75,890)	0	0	0/0	20
NQU5	23	10,059,28	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	21,868.0000	09/12/2025	24,018.0000	Closing Purcha	(989,000)	(989,000)	0	0	0/0	20
NQZ5	2	970,200	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	24,255.0000	10/17/2025	24,500.0000	Closing Purcha	(9,814)	(9,814)	0	0	0/0	20
NQZ5	2	970,200	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	24,255.0000	11/20/2025	25,000.0000	Closing Purcha	(29,814)	(29,814)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
NQZ5	1	485,100	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	24,255.0000	12/08/2025	25,600.0000	Closing Purcha	(26,907)	(26,907)	0	0	0/0	20
NQZ5	1	485,100	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	24,255.0000	12/11/2025	25,405.0000	Closing Purcha	(23,007)	(23,007)	0	0	0/0	20
NQZ5	17	8,246,700	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	24,255.0000	12/18/2025	24,669.0000	Closing Purcha	(140,794)	(140,794)	0	0	0/0	20
NQZ5	2	1,009,200	Nasdaq 100 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/20/2025	25,230.0000	12/18/2025	24,669.0000	Closing Purcha	22,430	22,430	0	0	0/0	20
ESH5	3	919,267	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,128.4500	01/24/2025	6,125.0000	Closing Purcha	488	488	0	0	0/0	50
ESH5	2	612,845	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,128.4500	01/27/2025	6,075.0000	Closing Purcha	5,325	5,325	0	0	0/0	50
ESH5	2	612,845	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,128.4500	03/10/2025	5,701.0000	Closing Purcha	42,725	42,725	0	0	0/0	50
ESH5	2	612,845	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,128.4500	03/18/2025	5,601.0000	Closing Purcha	52,725	52,725	0	0	0/0	50
ESH5	14	4,289,915	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,128.4500	03/21/2025	5,662.5000	Closing Purcha	326,025	326,025	0	0	0/0	50
ESH5	40	12,259,50	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/13/2024	6,129.7500	03/21/2025	5,662.5000	Closing Purcha	934,100	934,100	0	0	0/0	50
ESH5	2	612,780	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	6,127.8000	03/21/2025	5,662.5000	Closing Purcha	46,510	46,510	0	0	0/0	50
ESH5	41	12,561,99	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	6,127.8000	03/21/2025	5,662.5000	Closing Purcha	953,455	953,455	0	0	0/0	50
ESH5	2	614,700	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	01/31/2025	6,147.0000	03/21/2025	5,662.5000	Closing Purcha	48,430	48,430	0	0	0/0	50
ESH5	3	901,500	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	02/27/2025	6,010.0000	03/21/2025	5,662.5000	Closing Purcha	52,095	52,095	0	0	0/0	50
ESH5	2	598,600	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/03/2025	5,986.0000	03/21/2025	5,662.5000	Closing Purcha	32,330	32,330	0	0	0/0	50
ESH5	2	563,900	S&P 500 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/12/2025	5,639.0000	03/21/2025	5,662.5000	Closing Purcha	(2,370)	(2,370)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	07/11/2025	6,285.0000	Closing Purcha	(24,680)	(24,680)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	07/18/2025	6,330.0000	Closing Purcha	(29,180)	(29,180)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	07/29/2025	6,401.0000	Closing Purcha	(36,280)	(36,280)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	07/31/2025	6,410.0000	Closing Purcha	(37,180)	(37,180)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	08/01/2025	6,305.0000	Closing Purcha	(26,680)	(26,680)	0	0	0/0	50
ESU5	2	603,840	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	08/19/2025	6,424.0000	Closing Purcha	(38,580)	(38,580)	0	0	0/0	50
ESU5	20	6,038,400	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	09/10/2025	6,521.7500	Closing Purcha	(483,550)	(483,550)	0	0	0/0	50
ESU5	8	2,415,360	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	6,038.4000	09/12/2025	6,592.5000	Closing Purcha	(221,720)	(221,720)	0	0	0/0	50
ESU5	22	6,636,300	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/20/2025	6,033.0000	09/12/2025	6,592.5000	Closing Purcha	(615,670)	(615,670)	0	0	0/0	50
ESU5	3	904,950	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/20/2025	6,033.0000	09/15/2025	6,588.2500	Closing Purcha	(83,318)	(83,318)	0	0	0/0	50
ESU5	20	6,033,800	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/20/2025	6,033.8000	09/15/2025	6,588.2500	Closing Purcha	(554,650)	(554,650)	0	0	0/0	50
ESU5	2	604,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/23/2025	6,040.0000	09/15/2025	6,588.2500	Closing Purcha	(54,845)	(54,845)	0	0	0/0	50
ESU5	2	634,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	07/15/2025	6,340.0000	09/15/2025	6,588.2500	Closing Purcha	(24,845)	(24,845)	0	0	0/0	50
ESU5	2	635,500	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	07/18/2025	6,355.0000	09/15/2025	6,588.2500	Closing Purcha	(23,345)	(23,345)	0	0	0/0	50
ESU5	2	644,400	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	07/31/2025	6,444.0000	09/15/2025	6,588.2500	Closing Purcha	(14,445)	(14,445)	0	0	0/0	50
ESU5	2	631,800	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	08/04/2025	6,318.0000	09/15/2025	6,588.2500	Closing Purcha	(27,045)	(27,045)	0	0	0/0	50
ESU5	2	649,900	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	09/04/2025	6,499.0000	09/15/2025	6,588.2500	Closing Purcha	(8,945)	(8,945)	0	0	0/0	50
ESU5	2	654,700	S&P 500 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,547.0000	09/15/2025	6,588.2500	Closing Purcha	(4,145)	(4,145)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/01/2025	6,690.0000	Closing Purcha	(11,315)	(11,315)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/09/2025	6,777.0000	Closing Purcha	(20,015)	(20,015)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/14/2025	6,647.0000	Closing Purcha	(7,015)	(7,015)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/17/2025	6,575.0000	Closing Purcha	185	185	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/22/2025	6,701.0000	Closing Purcha	(12,415)	(12,415)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	10/30/2025	6,875.0000	Closing Purcha	(29,815)	(29,815)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	11/04/2025	6,800.0000	Closing Purcha	(22,315)	(22,315)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	11/13/2025	6,825.0000	Closing Purcha	(24,815)	(24,815)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	11/13/2025	6,777.0000	Closing Purcha	(20,015)	(20,015)	0	0	0/0	50
ESZ5	2	657,705	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/10/2025	6,577.0500	11/26/2025	6,829.0000	Closing Purcha	(25,215)	(25,215)	0	0	0/0	50
ESZ5	2	664,850	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	11/28/2025	6,857.0000	Closing Purcha	(20,870)	(20,870)	0	0	0/0	50
ESZ5	2	664,850	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	12/01/2025	6,805.0000	Closing Purcha	(15,670)	(15,670)	0	0	0/0	50
ESZ5	2	664,850	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	12/01/2025	6,825.0000	Closing Purcha	(17,670)	(17,670)	0	0	0/0	50
ESZ5	2	664,850	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	12/08/2025	6,850.0000	Closing Purcha	(20,170)	(20,170)	0	0	0/0	50
ESZ5	2	664,850	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	12/11/2025	6,855.0000	Closing Purcha	(20,670)	(20,670)	0	0	0/0	50
ESZ5	20	6,648,500	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/12/2025	6,648.5000	12/18/2025	6,726.5000	Closing Purcha	(78,200)	(78,200)	0	0	0/0	50
ESZ5	30	9,968,625	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/15/2025	6,645.7500	12/18/2025	6,726.5000	Closing Purcha	(121,425)	(121,425)	0	0	0/0	50
ESZ5	7	2,326,013	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/15/2025	6,645.7500	12/19/2025	6,778.2500	Closing Purcha	(46,445)	(46,445)	0	0	0/0	50
ESZ5	2	670,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/18/2025	6,700.0000	12/19/2025	6,778.2500	Closing Purcha	(7,845)	(7,845)	0	0	0/0	50
ESZ5	2	669,600	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/26/2025	6,696.0000	12/19/2025	6,778.2500	Closing Purcha	(8,245)	(8,245)	0	0	0/0	50
ESZ5	2	673,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/29/2025	6,730.0000	12/19/2025	6,778.2500	Closing Purcha	(4,845)	(4,845)	0	0	0/0	50
ESZ5	2	679,200	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/08/2025	6,792.0000	12/19/2025	6,778.2500	Closing Purcha	1,355	1,355	0	0	0/0	50
ESZ5	2	667,300	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/13/2025	6,673.0000	12/19/2025	6,778.2500	Closing Purcha	(10,545)	(10,545)	0	0	0/0	50
ESZ5	2	669,200	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/17/2025	6,692.0000	12/19/2025	6,778.2500	Closing Purcha	(8,645)	(8,645)	0	0	0/0	50
ESZ5	2	677,800	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/23/2025	6,778.0000	12/19/2025	6,778.2500	Closing Purcha	(45)	(45)	0	0	0/0	50
ESZ5	2	678,100	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/20/2025	6,781.0000	12/19/2025	6,778.2500	Closing Purcha	255	255	0	0	0/0	50
ESZ5	2	654,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	6,540.0000	12/19/2025	6,778.2500	Closing Purcha	(23,845)	(23,845)	0	0	0/0	50
ESZ5	2	658,600	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	6,586.0000	12/19/2025	6,778.2500	Closing Purcha	(19,245)	(19,245)	0	0	0/0	50
ESZ5	2	667,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	6,670.0000	12/19/2025	6,778.2500	Closing Purcha	(10,845)	(10,845)	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	03/28/2025	5,700.0000	Closing Purcha	1,240	1,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/04/2025	5,305.0000	Closing Purcha	40,740	40,740	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/07/2025	4,860.0000	Closing Purcha	85,240	85,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/07/2025	4,933.0000	Closing Purcha	77,940	77,940	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/10/2025	5,350.0000	Closing Purcha	36,240	36,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/10/2025	5,290.0000	Closing Purcha	42,240	42,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/10/2025	5,175.0000	Closing Purcha	53,740	53,740	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/10/2025	5,300.0000	Closing Purcha	41,240	41,240	0	0	0/0	50
ESM5	3	856,890	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/11/2025	5,220.0000	Closing Purcha	73,860	73,860	0	0	0/0	50
ESM5	3	856,890	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/11/2025	5,275.0000	Closing Purcha	65,610	65,610	0	0	0/0	50
ESM5	4	1,142,520	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/11/2025	5,298.0000	Closing Purcha	82,880	82,880	0	0	0/0	50
ESM5	4	1,142,520	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/14/2025	5,424.0000	Closing Purcha	57,680	57,680	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/14/2025	5,441.0000	Closing Purcha	27,140	27,140	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/16/2025	5,350.0000	Closing Purcha	36,240	36,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/16/2025	5,402.7500	Closing Purcha	30,965	30,965	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/21/2025	5,260.0000	Closing Purcha	45,240	45,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/21/2025	5,202.0000	Closing Purcha	51,040	51,040	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/22/2025	5,270.0000	Closing Purcha	44,240	44,240	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	04/24/2025	5,360.0000	Closing Purcha	35,240	35,240	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	05/02/2025	5,712.0000	Closing Purcha	40	40	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	05/05/2025	5,677.0000	Closing Purcha	3,540	3,540	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	05/09/2025	5,679.0000	Closing Purcha	3,340	3,340	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	05/15/2025	5,875.0000	Closing Purcha	(16,260)	(16,260)	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	06/13/2025	5,930.0000	Closing Purcha	(21,760)	(21,760)	0	0	0/0	50
ESM5	2	571,260	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.6000	06/18/2025	5,985.0000	Closing Purcha	(27,260)	(27,260)	0	0	0/0	50
ESM5	38	10,853,37	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.3000	06/18/2025	5,985.0000	Closing Purcha	(518,510)	(518,510)	0	0	0/0	50
ESM5	12	3,427,380	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	03/21/2025	5,712.3000	06/20/2025	5,981.5000	Closing Purcha	(161,640)	(161,640)	0	0	0/0	50
ESM5	5	1,277,625	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/04/2025	5,110.5000	06/20/2025	5,981.5000	Closing Purcha	(217,800)	(217,800)	0	0	0/0	50
ESM5	3	765,300	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/04/2025	5,102.0000	06/20/2025	5,981.5000	Closing Purcha	(131,955)	(131,955)	0	0	0/0	50
ESM5	3	745,500	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	4,970.0000	06/20/2025	5,981.5000	Closing Purcha	(151,755)	(151,755)	0	0	0/0	50
ESM5	2	490,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	4,900.0000	06/20/2025	5,981.5000	Closing Purcha	(108,170)	(108,170)	0	0	0/0	50
ESM5	2	490,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	4,900.0000	06/20/2025	5,981.5000	Closing Purcha	(108,170)	(108,170)	0	0	0/0	50
ESM5	2	548,100	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/15/2025	5,481.0000	06/20/2025	5,981.5000	Closing Purcha	(50,070)	(50,070)	0	0	0/0	50
ESM5	2	531,100	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/22/2025	5,311.0000	06/20/2025	5,981.5000	Closing Purcha	(67,070)	(67,070)	0	0	0/0	50
ESM5	2	540,200	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	04/23/2025	5,402.0000	06/20/2025	5,981.5000	Closing Purcha	(57,970)	(57,970)	0	0	0/0	50
ESM5	2	570,500	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	05/08/2025	5,705.0000	06/20/2025	5,981.5000	Closing Purcha	(27,670)	(27,670)	0	0	0/0	50
ESM5	2	579,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	05/12/2025	5,790.0000	06/20/2025	5,981.5000	Closing Purcha	(19,170)	(19,170)	0	0	0/0	50
ESM5	2	590,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	05/27/2025	5,900.0000	06/20/2025	5,981.5000	Closing Purcha	(8,170)	(8,170)	0	0	0/0	50
ESM5	2	601,000	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	06/06/2025	6,010.0000	06/20/2025	5,981.5000	Closing Purcha	2,830	2,830	0	0	0/0	50
ESM5	2	604,900	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	06/12/2025	6,049.0000	06/20/2025	5,981.5000	Closing Purcha	6,730	6,730	0	0	0/0	50
ESM5	2	599,900	S&P 500 E-Mini	GLWB	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQOF39	06/13/2025	5,999.0000	06/20/2025	5,981.5000	Closing Purcha	1,730	1,730	0	0	0/0	50
FAH5	2	663,520	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	3,317.6000	01/13/2025	3,090.0000	Closing Purcha	45,500	45,500	0	0	0/0	100
FAH5	2	663,520	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	3,317.6000	01/27/2025	3,263.0000	Closing Purcha	10,900	10,900	0	0	0/0	100
FAH5	2	663,520	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	3,317.6000	01/31/2025	3,265.0000	Closing Purcha	10,500	10,500	0	0	0/0	100
FAH5	38	12,606,88	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	12/16/2024	3,317.6000	03/18/2025	2,972.8000	Closing Purcha	1,309,860	1,309,860	0	0	0/0	100
FAH5	2	634,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	01/14/2025	3,170.0000	03/18/2025	2,972.8000	Closing Purcha	39,420	39,420	0	0	0/0	100
FAH5	2	626,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	02/26/2025	3,130.0000	03/18/2025	2,972.8000	Closing Purcha	31,420	31,420	0	0	0/0	100
FAH5	2	623,400	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/03/2025	3,117.0000	03/18/2025	2,972.8000	Closing Purcha	28,820	28,820	0	0	0/0	100
FAH5	2	588,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/12/2025	2,940.0000	03/18/2025	2,972.8000	Closing Purcha	(6,580)	(6,580)	0	0	0/0	100
FAH5	2	580,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/14/2025	2,900.0000	03/18/2025	2,972.8000	Closing Purcha	(14,580)	(14,580)	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/03/2025	2,878.0000	Closing Purcha	23,640	23,640	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/07/2025	2,585.0000	Closing Purcha	82,240	82,240	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/09/2025	2,495.0000	Closing Purcha	100,240	100,240	0	0	0/0	100
FAM5	3	898,890	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/10/2025	2,699.5000	Closing Purcha	89,010	89,010	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/11/2025	2,677.0000	Closing Purcha	63,840	63,840	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/14/2025	2,731.0000	Closing Purcha	53,040	53,040	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/16/2025	2,743.0000	Closing Purcha	50,640	50,640	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	04/25/2025	2,830.0000	Closing Purcha	33,240	33,240	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	05/06/2025	2,901.0000	Closing Purcha	19,040	19,040	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	05/13/2025	3,070.0000	Closing Purcha	(14,760)	(14,760)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	05/14/2025	3,059.5000	Closing Purcha	(12,660)	(12,660)	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	05/15/2025	3,040.0000	Closing Purcha	(8,760)	(8,760)	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	05/19/2025	3,062.0000	Closing Purcha	(13,160)	(13,160)	0	0	0/0	100
FAM5	2	599,260	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	06/17/2025	3,015.0000	Closing Purcha	(3,760)	(3,760)	0	0	0/0	100
FAM5	19	5,692,970	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/18/2025	2,996.3000	06/17/2025	3,041.4000	Closing Purcha	(85,880)	(85,880)	0	0	0/0	100
FAM5	3	798,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/04/2025	2,660.0000	06/17/2025	3,041.4000	Closing Purcha	(114,450)	(114,450)	0	0	0/0	100
FAM5	3	765,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	2,550.0000	06/17/2025	3,041.4000	Closing Purcha	(147,450)	(147,450)	0	0	0/0	100
FAM5	2	522,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/07/2025	2,610.0000	06/17/2025	3,041.4000	Closing Purcha	(86,300)	(86,300)	0	0	0/0	100
FAM5	2	549,800	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	04/22/2025	2,749.0000	06/17/2025	3,041.4000	Closing Purcha	(58,500)	(58,500)	0	0	0/0	100
FAM5	2	586,400	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	05/07/2025	2,932.0000	06/17/2025	3,041.4000	Closing Purcha	(21,900)	(21,900)	0	0	0/0	100
FAM5	2	602,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	05/12/2025	3,010.0000	06/17/2025	3,041.4000	Closing Purcha	(6,300)	(6,300)	0	0	0/0	100
FAM5	2	618,400	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	05/16/2025	3,092.0000	06/17/2025	3,041.4000	Closing Purcha	10,100	10,100	0	0	0/0	100
FAU5	2	615,400	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/16/2025	3,077.0000	07/15/2025	3,175.0000	Closing Purcha	(19,620)	(19,620)	0	0	0/0	100
FAU5	2	612,980	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	08/07/2025	3,126.0000	Closing Purcha	(12,240)	(12,240)	0	0	0/0	100
FAU5	2	612,980	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	08/14/2025	3,195.0000	Closing Purcha	(26,040)	(26,040)	0	0	0/0	100
FAU5	15	4,597,350	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	09/08/2025	3,299.5000	Closing Purcha	(352,050)	(352,050)	0	0	0/0	100
FAU5	2	612,980	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	09/09/2025	3,290.0000	Closing Purcha	(45,040)	(45,040)	0	0	0/0	100
FAU5	2	612,980	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	09/12/2025	3,295.0000	Closing Purcha	(46,040)	(46,040)	0	0	0/0	100
FAU5	12	3,677,880	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/17/2025	3,064.9000	09/15/2025	3,284.1000	Closing Purcha	(263,160)	(263,160)	0	0	0/0	100
FAU5	2	614,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/18/2025	3,070.0000	09/15/2025	3,284.1000	Closing Purcha	(42,840)	(42,840)	0	0	0/0	100
FAU5	2	638,400	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	07/02/2025	3,192.0000	09/15/2025	3,284.1000	Closing Purcha	(18,440)	(18,440)	0	0	0/0	100
FAU5	2	641,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	08/22/2025	3,205.0000	09/15/2025	3,284.1000	Closing Purcha	(15,840)	(15,840)	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	10/07/2025	3,294.0000	Closing Purcha	6,680	6,680	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	10/14/2025	3,207.0000	Closing Purcha	24,080	24,080	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	10/16/2025	3,245.0000	Closing Purcha	16,480	16,480	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	10/28/2025	3,300.0000	Closing Purcha	5,480	5,480	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	11/03/2025	3,249.0000	Closing Purcha	15,680	15,680	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	11/13/2025	3,256.0000	Closing Purcha	14,280	14,280	0	0	0/0	100
FAZ5	2	665,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	12/01/2025	3,295.0000	Closing Purcha	6,480	6,480	0	0	0/0	100
FAZ5	1	332,750	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/08/2025	3,327.5000	12/08/2025	3,305.0000	Closing Purcha	2,240	2,240	0	0	0/0	100
FAZ5	1	333,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/11/2025	3,330.0000	12/08/2025	3,305.0000	Closing Purcha	2,490	2,490	0	0	0/0	100
FAZ5	1	333,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/11/2025	3,330.0000	12/11/2025	3,365.3000	Closing Purcha	(3,540)	(3,540)	0	0	0/0	100
FAZ5	9	2,977,740	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/15/2025	3,308.6000	12/11/2025	3,365.3000	Closing Purcha	(51,120)	(51,120)	0	0	0/0	100
FAZ5	9	2,977,740	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/15/2025	3,308.6000	12/12/2025	3,396.3000	Closing Purcha	(79,020)	(79,020)	0	0	0/0	100
FAZ5	2	664,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	09/18/2025	3,320.0000	12/12/2025	3,396.3000	Closing Purcha	(15,280)	(15,280)	0	0	0/0	100
FAZ5	2	664,800	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/03/2025	3,324.0000	12/12/2025	3,396.3000	Closing Purcha	(14,480)	(14,480)	0	0	0/0	100
FAZ5	2	646,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/13/2025	3,230.0000	12/12/2025	3,396.3000	Closing Purcha	(33,280)	(33,280)	0	0	0/0	100
FAZ5	2	651,600	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	10/20/2025	3,258.0000	12/12/2025	3,396.3000	Closing Purcha	(27,680)	(27,680)	0	0	0/0	100
FAZ5	2	654,800	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/10/2025	3,274.0000	12/12/2025	3,396.3000	Closing Purcha	(24,480)	(24,480)	0	0	0/0	100
FAZ5	2	624,000	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	3,120.0000	12/12/2025	3,396.3000	Closing Purcha	(55,280)	(55,280)	0	0	0/0	100
FAZ5	2	628,500	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	11/21/2025	3,142.5000	12/12/2025	3,396.3000	Closing Purcha	(50,780)	(50,780)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
FAH6	2	678,060	S&P Mid 400 E-Mini	GLWB	N/A	Equity/Index	03/31/2026	CME SNZ2OJLFK8MNNCLQOF39	12/11/2025	3,390.3000	12/29/2025	3,375.0000	Closing Purcha	3,040	3,040	0	0	0/0	100
FVH5	20	2,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/25/2024	106.7578	01/10/2025	105.5000	Closing Purcha	24,969	24,969	0	0	0/0	1,000
FVH5	10	1,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/25/2024	106.7578	02/18/2025	106.5000	Closing Purcha	2,485	2,485	0	0	0/0	1,000
FVH5	1	100,000	US 5 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/25/2024	106.7578	02/21/2025	106.4766	Closing Purcha	272	272	0	0	0/0	1,000
FVH5	584	58,400,00	US 5 Yr Note	GLWB	N/A	Interest Rat	03/31/2025	CBT 549300EX04Q2QBFQTQ27	11/25/2024	106.7578	02/24/2025	106.8203	Closing Purcha	(41,955)	(41,955)	0	0	0/0	1,000
FVM5	1	100,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/21/2025	106.5859	05/08/2025	108.1250	Closing Purcha	(1,548)	(1,548)	0	0	0/0	1,000
FVM5	19	1,900,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	106.9297	05/08/2025	108.1250	Closing Purcha	(22,888)	(22,888)	0	0	0/0	1,000
FVM5	15	1,500,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	106.9297	05/12/2025	107.7500	Closing Purcha	(12,445)	(12,445)	0	0	0/0	1,000
FVM5	250	25,000,00	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	106.9297	05/19/2025	107.7109	Closing Purcha	(197,648)	(197,648)	0	0	0/0	1,000
FVM5	20	2,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	106.9297	05/21/2025	107.4063	Closing Purcha	(9,718)	(9,718)	0	0	0/0	1,000
FVM5	280	28,000,00	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	02/24/2025	106.9297	05/27/2025	107.6875	Closing Purcha	(214,802)	(214,802)	0	0	0/0	1,000
FVM5	15	1,500,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	03/31/2025	108.5000	05/27/2025	107.6875	Closing Purcha	12,047	12,047	0	0	0/0	1,000
FVM5	10	1,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	06/30/2025	CBT 549300EX04Q2QBFQTQ27	04/03/2025	109.1250	05/27/2025	107.6875	Closing Purcha	14,282	14,282	0	0	0/0	1,000
FVU5	20	2,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	107.8203	05/28/2025	107.7500	Closing Purcha	1,219	1,219	0	0	0/0	1,000
FVU5	16	1,600,000	US 5 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	107.8203	08/25/2025	109.0469	Closing Purcha	(19,775)	(19,775)	0	0	0/0	1,000
FVU5	214	21,400,00	US 5 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/19/2025	107.8203	08/26/2025	108.9063	Closing Purcha	(234,390)	(234,390)	0	0	0/0	1,000
FVU5	286	28,600,00	US 5 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/27/2025	107.7969	08/26/2025	108.9063	Closing Purcha	(319,951)	(319,951)	0	0	0/0	1,000
FVU5	19	1,900,000	US 5 Yr Note	GLWB	N/A	Interest Rat	09/30/2025	CBT 549300EX04Q2QBFQTQ27	05/27/2025	107.7969	08/27/2025	109.0625	Closing Purcha	(24,224)	(24,224)	0	0	0/0	1,000
FVZ5	15	1,500,000	US 5 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/22/2025	108.9063	11/21/2025	109.3828	Closing Purcha	(7,289)	(7,289)	0	0	0/0	1,000
FVZ5	16	1,600,000	US 5 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/25/2025	109.2188	11/21/2025	109.3828	Closing Purcha	(2,774)	(2,774)	0	0	0/0	1,000
FVZ5	169	16,900,00	US 5 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	109.0781	11/21/2025	109.3828	Closing Purcha	(53,069)	(53,069)	0	0	0/0	1,000
FVZ5	52	5,200,000	US 5 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	109.0781	11/24/2025	109.6172	Closing Purcha	(28,517)	(28,517)	0	0	0/0	1,000
FVZ5	279	27,900,00	US 5 Yr Note	GLWB	N/A	Interest Rat	12/31/2025	CBT 549300EX04Q2QBFQTQ27	08/26/2025	109.0781	11/25/2025	109.6641	Closing Purcha	(166,080)	(166,080)	0	0	0/0	1,000
FVH6	20	2,000,000	US 5 Yr Note	GLWB	N/A	Interest Rat	03/31/2026	CBT 549300EX04Q2QBFQTQ27	11/21/2025	109.4766	12/01/2025	109.5000	Closing Purcha	(656)	(656)	0	0	0/0	1,000
160999999	Short Futures - Hedging Other					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,107,332)	(7,107,332)	0	0	XXX	XXX
164999999	Short Futures - Subtotal					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,107,332)	(7,107,332)	0	0	XXX	XXX
167999999	SSAP No. 108					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exerci Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized In Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP N					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other - Totals					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,145,984)	(7,145,984)	0	0	XXX	XXX
171999999	Subtotal - Replication - Totals					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
172999999	Subtotal - Income Generation - Totals					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
173999999	Subtotal - Other - Totals					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
175999999	Total					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,145,984)	(7,145,984)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

(a)

Code	Description of Hedged Risk(s)
	NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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		X X X	X X X	X X X	0	322,150,200	(176,899,901)	322,150,200	322,150,200	(176,899,901)	322,150,200	8,879,002	8,879,002
Barclays	AC28XWWI3WIBK2824319	Y	N	8,000,000	0	49,483,310	(30,600,284)	10,883,026	49,483,310	(30,600,284)	10,883,026	945,329	945,329
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	N	0	0	73,571,094	(864,000)	72,707,094	73,571,094	(864,000)	72,707,094	683,590	683,590
Morgan Stanley	IGJSJL3JD5P30I6NJZ34	Y	N	0	0	46,811,922	(28,144,811)	18,667,111	46,811,922	(28,144,811)	18,667,111	1,141,959	1,141,959
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	N	15,000,000	0	95,672,869	(63,250,344)	17,422,524	95,672,869	(63,250,344)	17,422,524	2,137,026	2,137,026
Wells Fargo	VYVVCKR63DVZZN70PB21	Y	N	7,000,000	0	71,791,114	(45,233,926)	19,557,188	71,791,114	(45,233,926)	19,557,188	0	0
0299999999 Total NAIC 1 Designation				30,000,000	0	337,330,309	(168,093,365)	139,236,943	337,330,309	(168,093,365)	139,236,943	4,907,904	4,907,904
0999999999 Gross Totals				30,000,000	0	659,480,509	(344,993,266)	461,387,143	659,480,509	(344,993,266)	461,387,143	13,786,906	13,786,906
1. Offset per SSAP No. 64						156,026,525	(156,026,525)						
2. Net after right of offset per SSAP No. 64						503,453,984	(188,966,741)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912797-RJ-8	US Treasury Bill	6,989,062	7,000,000	6,989,062	1/15/2026	I
Morgan Stanley	IGJSJL3JD5P30I6NJZ34	Treasury	912797-RJ-8	US Treasury Bill	9,984,373	10,000,000	9,984,373	1/15/2026	I
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912797-RT-6	US Treasury Bill	1,991,255	2,000,000	1,991,255	2/12/2026	I
0199999999 Total Collateral Pledged by Reporting Entity				0	18,964,690	19,000,000	18,964,690	X X X	X X X

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Year

Collateral Pledged by Reporting Entity

NONE

0299999999 Total Collateral Pledged to Reporting Entity			0	0	0	X X X	X X X	X X X

NONE **Schedule DB - Part E**

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

SCHEDULE E - PART 1 - CASH

1 Depository		2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
US Bank, N.A.	Lincoln, NE		0.000	0	0	(29,320,868)	X X X
Wells Fargo	Lincoln, NE		0.000	0	0	565,747	X X X
Bank of New York	New York, NY		0.000	0	0	(33,871,661)	X X X
Federal Home Loan Bank of Topeka	Topeka, KS		3.495	61,955	0	3,422,031	X X X
JP Morgan Chase	Columbus, OH		0.000	0	0	17,104,432	X X X
JP Morgan Chase	Columbus, OH	SD	0.000	0	0	1,898,812	X X X
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X	X X X	0	0	0	X X X
0199999 Totals - Open Depositories		X X X	X X X	61,955	0	(40,201,507)	X X X
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository		X X X	X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories		X X X	X X X	0	0	0	X X X
0399999 Total Cash on Deposit		X X X	X X X	61,955	0	(40,201,507)	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	12,380	X X X
0599999 Total Cash		X X X	X X X	61,955	0	(40,189,127)	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(29,094,745)	4. April	(7,953,324)	7. July	(38,040,987)	10. October	(14,425,341)
2. February	(34,510,219)	5. May	(7,951,791)	8. August	(19,747,011)	11. November	(36,066,487)
3. March	(33,481,626)	6. June	(7,231,422)	9. September	7,531,172	12. December	(40,201,507)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Rate of interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
091990-06-9	Black Rock Liq Funds FedFund T-Fund MM (		12/31/2025	0.000	X X X	0	0	4,376
09248U-71-8	Black Rock Liq Funds FedFund T-Fund MM (		12/31/2025	0.000	X X X	331,549,279	0	442,331
31846V-20-3	First Am Treas Obli-Ins Inv Fund CL Y		12/31/2025	0.000	X X X	25,193,163	0	34,072
31846V-41-9	First Am Treas Obli-Ins Inv MMF		12/31/2025	0.000	X X X	0	0	7
60934N-80-7	Federated Oblg Fnd Service Shs		12/03/2025	0.000	X X X	481,786	0	3,304
8309999999	All Other Money Market Mutual Funds					357,224,228	0	484,090
8589999999	Total Cash Equivalents (Unaffiliated)					357,224,228	0	484,090
8609999999	Total Cash Equivalents					357,224,228	0	484,090

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A $	0	1B $	0	1C $	0	1D $	0	1E $	0	1F $	0	1G $	0
1B	2A $	0	2B $	0	2C $	0								
1C	3A $	0	3B $	0	3C $	0								
1D	4A $	0	4B $	0	4C $	0								
1E	5A $	0	5B $	0	5C $	0								
1F	6 $	0												

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR	O	State requirement	154,102	154,992	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA	ICO	Deposit held for life insurance	39,940	39,495	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA	ICO	State requirement	150,256	151,242	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE	ICO	State requirement	5,676,063	5,668,569	0	0
29. Nevada	NV	ICO	State requirement	209,934	209,476	0	0
30. New Hampshire	NH	ICO	State requirement	150,256	151,242	0	0
31. New Jersey	NJ			0	0	0	0
32. New Mexico	NM	O	State requirement	487,988	490,808	0	0
33. New York	NY	O	State requirement	113,190,684	105,948,983	0	0
34. North Carolina	NC	O	State requirement	436,621	439,144	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA	O	State requirement	601,022	604,969	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. U.S. Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Other Alien and Other	OT	X X X	X X X	0	0	0	0
59. Total		X X X	X X X	121,096,866	113,858,920	0	0

DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.		NONE	0	0	0	0
5803.			0	0	0	0
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X	0	0	0	0