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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

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

Angela M. Baker-Colyer

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

NOTARY PUBLIC
STATE OF OHIO

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	25,311,318,832		25,311,318,832	23,534,226,216
2.	Stocks:				
	2.1 Preferred stocks	72,370,365		72,370,365	91,854,639
	2.2 Common stocks	1,715,164,353	223,569,948	1,491,594,405	1,221,718,222
3.	Mortgage loans on real estate:				
	3.1 First liens	6,235,046,677		6,235,046,677	5,799,044,249
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ... encumbrances)			0	0
	4.3 Properties held for sale (less $ ... encumbrances)			0	0
5.	Cash ($ (29,468,192)), cash equivalents ($ 414,767,013) and short-term investments ($ 24,562,583)	409,861,405		409,861,405	482,774,466
6.	Contract loans (including $ ... premium notes)	19,806,102		19,806,102	20,911,479
7.	Derivatives	16,505,220		16,505,220	3,507,606
8.	Other invested assets	743,617,820	4,995,766	738,622,054	717,397,590
9.	Receivables for securities	32,912,815		32,912,815	2,756,787
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	1,066,667	0	1,066,667	1,316,667
12.	Subtotals, cash and invested assets (Lines 1 to 11)	34,557,670,256	228,565,714	34,329,104,542	31,875,507,921
13.	Title plants less $ ... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	272,626,225	18,092,112	254,534,113	235,594,435
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	542,244		542,244	1,377,418
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)	14,852,525		14,852,525	15,563,403
	15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,594,007		5,594,007	3,993,740
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	283,214,381		283,214,381	273,683,934
19.	Guaranty funds receivable or on deposit	20,775,071		20,775,071	17,656,436
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ...)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	3,062,887		3,062,887	6,736,906
24.	Health care ($ ...) and other amounts receivable	4,163	4,163	0	0
25.	Aggregate write-ins for other than invested assets	41,241,120	0	41,241,120	40,320,448
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,199,582,879	246,661,989	34,952,920,890	32,470,434,641
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,633,959,674		2,633,959,674	2,600,584,065
28.	Total (Lines 26 and 27)	37,833,542,553	246,661,989	37,586,880,564	35,071,018,706
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives			0	250,000
1102.	Receivables for collateral on revolvers	1,066,667		1,066,667	1,066,667
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,066,667	0	1,066,667	1,316,667
2501.	Admitted disallowed IMR	25,225,453		25,225,453	25,054,424
2502.	Company owned life insurance - CSV	16,015,667		16,015,667	15,266,024
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	41,241,120	0	41,241,120	40,320,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 27,257,821,003 less $ included in Line 6.3 (including $ Modco Reserve)	27,257,821,003	26,341,712,719
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ Modco Reserve)	3,858,016,558	2,639,404,559
4.	Contract claims:		
	4.1 Life	16,420,243	20,211,034
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	1,499,004	752,542
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 5,083,643 ceded	5,083,643	4,178,253
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 470,583 , accident and health $ and deposit-type contract funds $	470,583	814,039
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	140,904	106,953
13.	Transfers to Separate Accounts due or accrued (net) (including $ 14,275,412 accrued for expense allowances recognized in reserves, net of reinsured allowances)	10,749,889	12,303,228
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	12,345,584	9,680,015
15.1	Current federal and foreign income taxes, including $ 954,678 on realized capital gains (losses)	4,052,321	22,328,095
15.2	Net deferred tax liability		
16.	Unearned investment income	492,780	640,093
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,530,203	553,233
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	112,974,861	34,674,292
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	668,156,627	595,329,975
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	19,259,524	12,747,043
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	582,526	0
	24.09 Payable for securities	232,789,025	85,970,617
	24.10 Payable for securities lending	576,032,751	655,288,769
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	21,528,240	8,439,852
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,799,946,269	30,445,135,311
27.	From Separate Accounts Statement	2,633,959,674	2,600,584,065
28.	Total liabilities (Lines 26 and 27)	35,433,905,943	33,045,719,376
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,672,408,045	1,672,408,064
34.	Aggregate write-ins for special surplus funds	25,225,453	25,054,424
35.	Unassigned funds (surplus)	452,841,123	325,336,842
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,150,474,621	2,022,799,330
38.	Totals of Lines 29, 30 and 37	2,152,974,621	2,025,299,330
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,586,880,564	35,071,018,706
	DETAILS OF WRITE-INS		
2501.	Deferred fee income	722,110	779,580
2502.	Payable for collateral on derivatives	17,473,273	3,123,898
2503.	Interest payable - policy and contract funds	77,378	77,378
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,255,479	4,458,996
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	21,528,240	8,439,852
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	25,225,453	25,054,424
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	25,225,453	25,054,424

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,629,949,447	2,896,940,176	5,602,460,733
2.	Considerations for supplementary contracts with life contingencies	1,159,377	1,522,287	2,655,011
3.	Net investment income	848,054,010	747,680,413	1,571,826,815
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,394,489)	(5,604,694)	(11,181,642)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,838,183	825,627	2,660,024
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	785,103	982,382	1,746,772
9.	Totals (Lines 1 to 8.3)	4,476,391,631	3,642,346,191	7,170,167,713
10.	Death benefits	67,463,853	66,548,638	128,108,939
11.	Matured endowments (excluding guaranteed annual pure endowments)	919,910	1,122,405	2,337,926
12.	Annuity benefits	398,700,254	343,991,301	690,089,484
13.	Disability benefits and benefits under accident and health contracts	743,318	779,391	1,571,930
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	2,835,427,949	1,221,701,379	2,456,490,078
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	60,326,125	45,816,927	91,882,819
18.	Payments on supplementary contracts with life contingencies	1,504,774	1,402,784	2,827,844
19.	Increase in aggregate reserves for life and accident and health contracts	916,108,284	1,400,153,511	2,769,146,217
20.	Totals (Lines 10 to 19)	4,281,194,467	3,081,516,336	6,142,455,237
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	98,304,299	63,684,285	136,276,351
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	68,401,831	60,985,756	125,990,833
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,545,428	9,018,479	36,145,764
25.	Increase in loading on deferred and uncollected premiums	649,776	2,248,159	2,392,349
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(61,468,303)	268,579,639	412,583,213
27.	Aggregate write-ins for deductions	14,968,540	11,149,984	24,632,208
28.	Totals (Lines 20 to 27)	4,418,596,038	3,497,182,638	6,880,475,955
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	57,795,593	145,163,553	289,691,758
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	57,795,593	145,163,553	289,691,758
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,862,895	47,390,507	97,391,498
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	45,932,698	97,773,046	192,300,260
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,021,967 (excluding taxes of $ (1,479,441) transferred to the IMR)	6,634,567	60,694,286	56,676,020
35.	Net income (Line 33 plus Line 34)	52,567,265	158,467,332	248,976,280
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,025,299,330	1,940,163,404	1,940,163,404
37.	Net income (Line 35)	52,567,265	158,467,332	248,976,280
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 29,264,950	131,346,592	20,486,846	60,451,413
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(399,196)	21,842,142	51,349,639
41.	Change in nonadmitted assets	16,985,546	(43,210,566)	(31,834,651)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(72,826,652)	(38,795,600)	(88,827,802)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	1,736		21,047
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(155,000,000)	(155,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	127,675,291	(36,209,846)	85,135,926
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,152,974,621	1,903,953,558	2,025,299,330
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	30,362	91,278	145,326
08.302.	Other fee income	5,098		10,686
08.303.	Company owned life insurance	749,643	891,104	1,590,760
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	785,103	982,382	1,746,772
2701.	Miscellaneous expense		2,231	(2,527,522)
2702.	Benefits for employees not included elsewhere	935,441	1,025,830	2,051,661
2703.	Securities lending expense	14,033,099	10,121,923	25,108,069
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,968,540	11,149,984	24,632,208
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,633,596,956	2,900,726,059	5,605,464,658
2.	Net investment income	822,695,249	714,810,096	1,525,695,264
3.	Miscellaneous income	1,873,643	916,905	2,816,036
4.	Total (Lines 1 to 3)	4,458,165,848	3,616,453,060	7,133,975,958
5.	Benefit and loss related payments	3,370,417,245	1,682,089,435	3,378,744,766
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(59,913,228)	266,803,139	409,718,170
7.	Commissions, expenses paid and aggregate write-ins for deductions	198,975,671	158,447,116	346,045,483
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 470,025 tax on capital gains (losses)	30,681,196	62,394,746	125,020,845
10.	Total (Lines 5 through 9)	3,540,160,884	2,169,734,436	4,259,529,264
11.	Net cash from operations (Line 4 minus Line 10)	918,004,964	1,446,718,624	2,874,446,694
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,747,000,961	2,096,761,286	4,597,697,372
	12.2 Stocks	129,132,934	203,313,303	268,247,354
	12.3 Mortgage loans	284,963,798	222,562,095	331,886,544
	12.4 Real estate	0	0	0
	12.5 Other invested assets	27,769,592	16,003,743	41,706,240
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(31,681)	(7,982)	(23,326)
	12.7 Miscellaneous proceeds	147,068,408	299,514,678	154,435,056
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,335,904,012	2,838,147,123	5,393,949,240
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,535,469,416	3,279,394,416	6,912,105,561
	13.2 Stocks	251,425,940	108,540,007	182,836,269
	13.3 Mortgage loans	718,433,228	655,909,246	1,288,591,617
	13.4 Real estate	0	0	0
	13.5 Other invested assets	34,851,325	58,813,374	194,105,754
	13.6 Miscellaneous applications	30,156,028	2,228,780	874,187
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,570,335,937	4,104,885,823	8,578,513,388
14.	Net increase/(decrease) in contract loans and premium notes	(1,105,377)	(1,084,444)	(1,526,215)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,233,326,548)	(1,265,654,256)	(3,183,037,933)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(19)	(19)	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,218,611,999	119,754,138	546,820,099
	16.5 Dividends to stockholders	0	155,000,000	155,000,000
	16.6 Other cash provided (applied)	23,796,543	(229,436,615)	54,355,031
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,242,408,523	(264,682,496)	446,175,130
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(72,913,061)	(83,618,128)	137,583,890
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	482,774,466	345,190,575	345,190,575
	19.2 End of period (Line 18 plus Line 19.1)	409,861,405	261,572,447	482,774,466

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	114,334,233	115,263,521	228,968,454
2. Group life	0	113,138,643	150,193,062
3. Individual annuities	3,511,663,800	2,497,757,416	4,925,416,469
4. Group annuities	23,611,669	188,839,168	332,466,605
5. Accident & health	0		0
6. Fraternal	0		0
7. Other lines of business	0		0
8. Subtotal (Lines 1 through 7)	3,649,609,702	2,914,998,748	5,637,044,590
9. Deposit-type contracts	9,306,354,757	7,285,366,795	13,396,086,883
10. Total (Lines 8 and 9)	12,955,964,459	10,200,365,543	19,033,131,473

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	52,567,265	248,976,280
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	52,567,265	248,976,280
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	2,152,974,621	2,025,299,330
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	2,152,974,621	2,025,299,330

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

No Change.

C. Accounting Policy

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

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2025.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

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

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

1	2	3	4	5	6	7
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
Total	XXX	XXX	—	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2025:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	9,226,287
2. 12 Months or Longer	324,536,961
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,478,605,563
2. 12 Months or Longer	4,137,099,387

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $572.8 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	16,505,220	—	16,505,220

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(582,526)	—	(582,526)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

In August 2025, the Company purchased $84.0 million of fixed income securities from its parent, The Western and Southern Life Insurance Company, which is referenced in note 22, *Events Subsequent*. The fixed income securities purchased were exchange traded funds administered by Touchstone Advisors, Inc., an indirect subsidiary of The Western and Southern Life Insurance Company.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $4,850.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock - Class A	20,000,000	20,000,000	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	124,910,793	124,910,793	—
(d)	Excess Stock	7	7	—
(e)	Aggregate Total (a+b+c+d)	144,910,800	144,910,800	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	4,850,000,000	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	20,000,000	20,000,000	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	95,158,175	95,158,175	—
(d)	Excess Stock	618,426	618,426	—
(e)	Aggregate Total (a+b+c+d)	115,776,601	115,776,601	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	4,220,000,000	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	6,155,543,763	6,217,058,079	2,775,795,400
2. Current Year General Account Total Collateral Pledged	6,155,543,763	6,217,058,079	2,775,795,400
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	5,431,816,875	5,611,770,944	2,114,626,100

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	6,155,543,763	6,217,058,079	2,775,795,400
2. Current Year General Account Maximum Collateral Pledged	6,155,543,763	6,217,058,079	2,775,795,400
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	5,534,152,226	5,626,706,094	1,859,294,400

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	2,775,795,400	2,775,795,400	—	2,776,355,015
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	2,775,795,400	2,775,795,400	—	2,776,355,015
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	2,114,626,100	2,114,626,100	—	2,114,998,589
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	2,114,626,100	2,114,626,100	—	2,114,998,589

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	3,006,251,800	3,006,251,800	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	3,006,251,800	3,006,251,800	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer credit obligations	64,455,446	11,938,625	—	—	76,394,071
Bonds: Asset-backed securities	—	8,005,908	—	—	8,005,908
Common stock: Unaffiliated	1,265,993,508	—	1,466,804	—	1,267,460,312
Common stock: Mutual funds	75,401,078	—	—	—	75,401,078
Preferred stock	—	72,370,365	—	—	72,370,365
Other invested assets: Residual tranche, fixed income	—	—	7,562,382	5,777,173	13,339,555
Derivative assets: Interest rate swaps	—	16,505,221	—	—	16,505,221
Separate account assets *	24,291,390	202,455,903	—	—	226,747,293
Total assets at fair value	1,430,141,422	311,276,022	9,029,186	5,777,173	1,756,223,803

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: TBA forward	—	(582,527)	—	—	(582,527)
Total liabilities at fair value	—	(582,527)	—	—	(582,527)

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

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

Quarter Ended at 06/30/2025

Description	Beginning Balance at 04/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2025
a. Assets										
Common stock: Unaffiliated	1,466,804	—	—	—	—	—	—	—	—	1,466,804
Other invested assets: Residual tranche, fixed income	6,925,094	—	—	—	90,687	749,123	—	(202,522)	—	7,562,382
Total Assets	8,391,898	—	—	—	90,687	749,123	—	(202,522)	—	9,029,186

Quarter Ended at 03/31/2025

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3*	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2025
a. Assets										
Common stock: Unaffiliated	1,413,586	—	—	—	53,218	—	—	—	—	1,466,804
Other invested assets: Residual tranche, fixed income	18,016,426	—	(10,367,480)	—	326,618	—	—	(1,050,470)	—	6,925,094
Total Assets	19,430,012	—	(10,367,480)	—	379,836	—	—	(1,050,470)	—	8,391,898

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

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

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer credit obligations	12,396,609,521	12,585,289,799	101,458,458	11,948,062,672	347,088,391	—	—
Bonds: Asset-backed securities	12,502,209,368	12,726,029,033	—	11,596,155,357	906,054,011	—	—
Common stock: Unaffiliated**	1,412,371,112	1,412,371,112	1,410,904,308	—	1,466,804	—	—
Common stock: Mutual funds	75,401,078	75,401,078	75,401,078	—	—	—	
Preferred stock	72,370,365	72,370,365	—	72,370,365	—	—	—
Mortgage loans	6,272,094,532	6,235,046,677	—	—	6,272,094,532	—	—
Cash, cash equivalents, & short-term investments	410,235,723	409,861,405	410,235,723	—	—	—	—
Other invested assets: Surplus notes	51,002,407	51,891,639	—	51,002,407	—	—	—
Other invested assets: Residual tranche, fixed income	81,647,762	68,382,805	—	—	22,929,862	58,717,900	—
Derivative assets	16,505,221	16,505,221	—	16,505,221	—	—	—
Cash collateral receivable	1,066,667	1,066,667	—	1,066,667	—	—	—
Separate account assets	2,630,039,968	2,633,959,674	21,217,399	2,563,634,045	45,188,524	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(19,889,363,477)	(20,573,595,735)	—	—	(19,889,363,477)	—	—
Derivative liabilities	(582,527)	(582,527)	—	(582,527)	—	—	—
Cash collateral payable	(17,473,273)	(17,473,273)	—	(17,473,273)	—	—	—
Separate account liabilities *	(2,311,743,982)	(2,400,458,040)	—	—	(2,311,743,982)	—	—
Securities lending liability	(576,032,751)	(576,032,751)	—	(576,032,751)	—	—	—

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

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

Debt and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Other Invested Assets

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

Derivative Instruments

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

Cash Collateral Receivable

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Separate Account Liabilities

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

Securities Lending Liability

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

D. Not applicable.

E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of fixed income residual tranches. These residual tranches represent equity interests in feeder funds and is stapled to fixed income notes. These investments have to be sold in the same proportion with the note. The NAV for these investments are equal to the fair value reported on Schedule BA Part 1. The Company's unfunded commitment for these investments are $25.0 million.

21. Other Items. No Change.

22. Events Subsequent.

See note 10 for a description of the Company's purchase of fixed income securities from its parent subsequent to the financial statement date.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/12/2024

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 262,114,139

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 56,720,000	$ 80,595,000
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 277,414,936	$ 302,793,241
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 360,389,938	$ 429,107,680
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 694,524,874	$ 812,495,921
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 572,844,712
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 572,726,899
16.3	Total payable for securities lending reported on the liability page.	$ 576,032,751

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 60,578,708
	1.13 Commercial Mortgages	$ 6,100,705,630
	1.14 Total Mortgages in Good Standing	$ 6,161,284,338
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 51,756,634
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 51,756,634
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 22,005,705
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 22,005,705
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,235,046,677
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	324,378	38,655,754	0	0	38,980,132	1,689,430
2.	Alaska AK	L	35,040	5,506,836	0	0	5,541,876	293,610
3.	Arizona AZ	L	732,895	94,706,851	0	0	95,439,746	1,499,167
4.	Arkansas AR	L	241,275	14,710,819	0	0	14,952,094	172,000
5.	California CA	L	7,504,580	483,540,503	0	0	491,045,083	2,958,281
6.	Colorado CO	L	565,177	89,934,720	0	0	90,499,897	587,874
7.	Connecticut CT	L	1,028,615	58,731,247	0	0	59,759,862	6,990,836
8.	Delaware DE	L	1,983,566	18,327,326	0	0	20,310,892	1,105,108
9.	District of Columbia DC	L	81,096	9,261,990	0	0	9,343,086	269,274
10.	Florida FL	L	5,125,692	275,034,681	0	0	280,160,373	2,435,794
11.	Georgia GA	L	1,390,116	67,393,110	0	0	68,783,226	4,895,742
12.	Hawaii HI	L	502,185	14,128,180	0	0	14,630,365	0
13.	Idaho ID	L	321,214	13,603,696	0	0	13,924,910	0
14.	Illinois IL	L	6,230,993	165,955,014	0	0	172,186,007	764,860
15.	Indiana IN	L	7,087,666	43,824,909	0	0	50,912,575	993,302
16.	Iowa IA	L	76,565	24,588,535	0	0	24,665,100	200,000
17.	Kansas KS	L	337,117	13,926,138	0	0	14,263,255	891,335
18.	Kentucky KY	L	5,577,218	31,648,582	0	0	37,225,800	330,000
19.	Louisiana LA	L	2,323,345	22,184,560	0	0	24,507,905	0
20.	Maine ME	L	19,775	22,182,946	0	0	22,202,721	638,633
21.	Maryland MD	L	1,447,081	62,478,236	0	0	63,925,317	2,625,480
22.	Massachusetts MA	L	310,643	215,658,129	0	0	215,968,772	9,923,582
23.	Michigan MI	L	5,065,143	98,041,540	0	0	103,106,683	1,819,468
24.	Minnesota MN	L	1,891,188	77,525,888	0	0	79,417,076	2,503,119
25.	Mississippi MS	L	722,535	14,236,594	0	0	14,959,129	57,673
26.	Missouri MO	L	1,344,728	40,353,205	0	0	41,697,933	1,528,758
27.	Montana MT	L	68,942	11,266,862	0	0	11,335,804	227,656
28.	Nebraska NE	L	34,670	5,632,583	0	0	5,667,253	300,000
29.	Nevada NV	L	224,518	21,827,777	0	0	22,052,295	300,000
30.	New Hampshire NH	L	22,884	55,898,193	0	0	55,921,077	1,018,917
31.	New Jersey NJ	L	2,612,482	140,188,296	0	0	142,800,778	3,217,132
32.	New Mexico NM	L	33,383	36,445,588	0	0	36,478,971	764,990
33.	New York NY	N	72,310	260,150	0	0	332,460	0
34.	North Carolina NC	L	9,027,046	119,785,206	0	0	128,812,252	4,851,647
35.	North Dakota ND	L	11,632	3,003,356	0	0	3,014,988	0
36.	Ohio OH	L	26,104,768	129,891,899	0	0	155,996,667	9,228,193,389
37.	Oklahoma OK	L	168,136	24,391,721	0	0	24,559,857	748,406
38.	Oregon OR	L	340,278	52,446,767	0	0	52,787,045	565,378
39.	Pennsylvania PA	L	12,871,702	127,125,549	0	0	139,997,251	3,189,599
40.	Rhode Island RI	L	16,023	14,187,402	0	0	14,203,425	1,434,716
41.	South Carolina SC	L	1,052,419	51,985,022	0	0	53,037,441	837,622
42.	South Dakota SD	L	21,904	6,868,624	0	0	6,890,528	268,895
43.	Tennessee TN	L	1,876,439	51,308,563	0	0	53,185,002	1,936,562
44.	Texas TX	L	2,814,876	331,587,156	0	0	334,402,032	6,410,301
45.	Utah UT	L	81,644	30,445,375	0	0	30,527,019	555,617
46.	Vermont VT	L	5,254	9,794,842	0	0	9,800,096	165,000
47.	Virginia VA	L	887,472	118,864,688	0	0	119,752,160	2,411,310
48.	Washington WA	L	465,348	106,096,576	0	0	106,561,924	2,587,022
49.	West Virginia WV	L	1,571,923	9,253,888	0	0	10,825,811	0
50.	Wisconsin WI	L	887,877	55,338,501	0	0	56,226,378	1,036,485
51.	Wyoming WY	L	10,502	5,239,936	0	0	5,250,438	160,787
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	0	0	0	0	0	0
54.	Puerto Rico PR	N	1,867	0	0	0	1,867	0
55.	U.S. Virgin Islands VI	N	108	0	0	0	108	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	209	0	0	0	209	0
58.	Aggregate Other Aliens OT	XXX	18,725	960	0	0	19,685	0
59.	Subtotal	XXX	113,575,167	3,535,275,469	0	0	3,648,850,636	9,306,354,757
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	759,066	0	0	0	759,066	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	114,334,233	3,535,275,469	0	0	3,649,609,702	9,306,354,757
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	114,334,233	3,535,275,469	0	0	3,649,609,702	9,306,354,757
98.	Less Reinsurance Ceded	XXX	14,651,103	3,292,854	0	0	17,943,957	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	99,683,130	3,531,982,615	0	0	3,631,665,745	9,306,354,757
	DETAILS OF WRITE-INS							
58001.	MEX Mexico	XXX	2,720	0	0	0	2,720	0
58002.	ZZZ Other Alien	XXX	16,005	960	0	0	16,965	0
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	18,725	960	0	0	19,685	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
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 6

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	11.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2977795				Beach CR Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4690994				BGA Capital, LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2535751				Buckeye Ventures Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	10.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3479803				BVP NEO, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	0.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Healthcare Partners II, L.P.	TN	NIA	The Western and Southern Life Insurance Co	Ownership	42.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4425720				Citiside JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2947284				Coconut Point Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2058376				Crescent Park Venture, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4717824				Eastside Heights Residences Holdings, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF JUNE 30, 2025 OF THE Western-Southern Life Assurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income (ERISA), LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	65.420	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	7.510	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Columbus Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	43.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington Private Equity Investors IX-K, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	91.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	FWPEI VI GP, LLC	Ownership	0.510	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	36.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.260	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	85-1483379				Fort Washington Private Equity Opportunities Fund IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington Private Equity Opportunities Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington Private Equity Small Market Investors II-K, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	21.680	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	18.880	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI Small Market II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3839620				FWPEO V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1415079				GDR Capital, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2291762				HP AZB Co-Invest LP	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	22.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1970501				KCJAX NNN INDUSTRIAL INV. LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	65.100	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2649941				Limestone Springs Residences Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes OZ Fund, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1815749				Mosby Barclay West JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	43.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-5098920				Partin Settlement OZ Fund, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts Inv. Holdings , LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3268963				River Reserve Property Paratners, LLC	WI	NIA	W&S Real Estate Holdings, LLC	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Columbus Life Insurance Co	Ownership	0.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	0.870	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	0.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	0.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.190	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-4901861				Timberlake JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1887232				Touchstone Climate Transition ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	93.440	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	35.110	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0849312				Touchstone Dividend Select ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	90.960	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1710355				Touchstone High Yield-Inst	DE	NIA	Western-Southern Life Assurance Co	Ownership	70.090	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1329208				Touchstone International Equity ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	32.110	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1384072				Touchstone Sands Capital Emerging Markets ex-China Growth ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	66.760	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1374353				Touchstone Sands Capital US Select Growth	DE	NIA	The Western and Southern Life Insurance Co	Ownership	8.710	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	30.950	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	1.540	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	56.880	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	26-1450709				Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	14.760	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	0.680	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	Gerber Life Insurance Co	Ownership	52.140	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	30.740	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	1.360	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	80.090	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund I-A, LP	CA	NIA	Western-Southern Life Assurance Co	Ownership	13.450	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4170673				Tudor Road Apartments JV, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	60.970	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.640	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shade Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-2028589				W&S Advisory Services, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-0849352				W&S Ventures, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3195821				WestAd Leasing, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	9 2 6 2 2 2 0 2 5 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	9 2 6 2 2 2 0 2 5 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	9 2 6 2 2 2 0 2 5 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	9 2 6 2 2 2 0 2 5 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	9 2 6 2 2 2 0 2 5 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	9 2 6 2 2 2 0 2 5 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	9 2 6 2 2 2 0 2 5 4 4 9 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	9 2 6 2 2 2 0 2 5 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks pending escheatment to the state	3,255,479	4,458,996
2597. Summary of remaining write-ins for Line 25 from overflow page	3,255,479	4,458,996

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,799,044,254	4,839,834,382
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	586,907,778	943,314,531
	2.2 Additional investment made after acquisition	131,525,450	345,277,086
3.	Capitalized deferred interest and other	651,126	0
4.	Accrual of discount	4,482,310	5,156,486
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(1,232,247)	(2,552,303)
7.	Deduct amounts received on disposals	284,963,798	331,886,544
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,368,193	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,235,046,680	5,799,044,254
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	6,235,046,680	5,799,044,254
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	6,235,046,680	5,799,044,254

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	722,567,590	540,724,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,183,858	84,706,072
	2.2 Additional investment made after acquisition	28,667,467	109,399,682
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	30,794	683
5.	Unrealized valuation increase/(decrease)	14,168,431	32,955,779
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	27,769,592	41,706,240
8.	Deduct amortization of premium, depreciation and proportional amortization	230,728	983,092
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	2,530,237
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	743,617,820	722,567,590
12.	Deduct total nonadmitted amounts	4,995,766	5,170,000
13.	Statement value at end of current period (Line 11 minus Line 12)	738,622,054	717,397,590

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	25,049,115,034	22,717,886,684
2.	Cost of bonds and stocks acquired	5,786,895,356	7,094,941,830
3.	Accrual of discount	60,553,745	108,294,214
4.	Unrealized valuation increase/(decrease)	136,168,333	55,355,236
5.	Total gain (loss) on disposals	2,371,208	65,629,878
6.	Deduct consideration for bonds and stocks disposed of	3,875,650,352	4,869,392,813
7.	Deduct amortization of premium	60,116,180	118,895,376
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	8,152,706
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(483,543)	3,448,087
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	27,098,853,601	25,049,115,034
12.	Deduct total nonadmitted amounts	223,569,948	201,315,904
13.	Statement value at end of current period (Line 11 minus Line 12)	26,875,283,653	24,847,799,130

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	3,649,784,521	1,258,810,441	985,160,092	96,729,841	3,649,784,521	4,020,164,711		3,351,799,298
2.	NAIC 2 (a)	7,143,368,429	4,870,574,782	4,767,880,965	(91,673,405)	7,143,368,429	7,154,388,841		6,547,687,942
3.	NAIC 3 (a)	1,051,318,600	65,650,728	26,563,233	(1,986,066)	1,051,318,600	1,088,420,029		1,043,612,022
4.	NAIC 4 (a)	449,534,184	71,079,656	32,960,579	12,864,093	449,534,184	500,517,354		509,226,630
5.	NAIC 5 (a)	172,841,913	59,866,475	19,958,460	(9,738,471)	172,841,913	203,011,457		142,933,746
6.	NAIC 6 (a)	11,425,544	0	1,082	514,163	11,425,544	11,938,625		3,244,203
7.	Total ICO	12,478,273,191	6,325,982,082	5,832,524,411	6,710,155	12,478,273,191	12,978,441,017	0	11,598,503,841
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	11,159,598,214	924,666,670	883,855,353	9,436	11,159,598,214	11,200,418,967		10,820,086,968
9.	NAIC 2	1,334,033,334	115,895,990	22,280,786	(10,157)	1,334,033,334	1,427,638,381		1,356,988,312
10.	NAIC 3	38,371,652	1,547,106	87,143	(297,324)	38,371,652	39,534,291		22,414,540
11.	NAIC 4	31,337,771	7,183,887	61,979	(11,614,776)	31,337,771	26,844,903		30,523,602
12.	NAIC 5	16,981,611	0	25,990	5,064,392	16,981,611	22,020,013		16,732,974
13.	NAIC 6	10,818,504	0	23,456	(1,222,569)	10,818,504	9,572,479		9,542,767
14.	Total ABS	12,591,141,086	1,049,293,653	906,334,707	(8,070,998)	12,591,141,086	12,726,029,034	0	12,256,289,163
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0		0
16.	NAIC 2	82,408,925	0	15,000,000	264,089	82,408,925	67,673,014		87,347,576
17.	NAIC 3	4,610,863	54,432	0	32,048	4,610,863	4,697,343		4,507,048
18.	NAIC 4	0	0	0	0	0	0		0
19.	NAIC 5	0	0	0	0	0	0		0
20.	NAIC 6	15	0	0	(7)	15	8		15
21.	Total Preferred Stock	87,019,803	54,432	15,000,000	296,130	87,019,803	72,370,365	0	91,854,639
22.	Total ICO, ABS & Preferred Stock	25,156,434,080	7,375,330,167	6,753,859,118	(1,064,713)	25,156,434,080	25,776,840,416	0	23,946,647,643

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

NAIC 1 $ 14,700,000 ; NAIC 2 $ 378,451,217 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	24,562,584	XXX	24,562,584	358,053	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,925,634	0
2.	Cost of short-term investments acquired	140,280,154	35,842,453
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	146,643,204	4,916,819
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,562,584	30,925,634
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,562,584	30,925,634

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,507,608
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	12,415,093
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	504,297
6.	Considerations received/(paid) on terminations	504,297
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	15,922,701
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	15,922,701

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	15,922,694	
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)		15,922,694
4.	Part D, Section 1, Column 6	16,505,221	
5.	Part D, Section 1, Column 7	(582,527)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	15,922,694	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,922,694
10.	Part D, Section 1, Column 9	16,505,221	
11.	Part D, Section 1, Column 10	(582,527)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	11,446,236	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	11,446,236	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	404,669,593	278,662,392
2.	Cost of cash equivalents acquired	9,331,492,650	26,997,786,409
3.	Accrual of discount	0	149
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	1,211
6.	Deduct consideration received on disposals	9,321,395,229	26,871,780,568
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	414,767,014	404,669,593
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	414,767,014	404,669,593

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1307	FORT WORTH	TX		06/03/2022	4.860	0	6,325,659	133,700,000
1308	LEBANON	TN		09/21/2023	7.062	0	109,364	64,000,000
1311	FOUNTAIN	CO		03/17/2023	7.562	0	8,560,044	150,000,000
1325	FT. MYERS	FL		08/31/2023	7.812	0	6,473,847	116,138,400
1327	CINCINNATI	OH		11/02/2023	8.062	0	3,330,363	86,774,000
1328	WELLFORD	SC		05/08/2023	8.012	0	1,564,606	114,125,760
1329	LEBANON	IN		04/27/2023	7.612	0	1,023,059	76,955,790
1332	EMERSON	GA		11/02/2022	7.312	0	6,039,101	106,065,180
1334	CHARLOTTE	NC		11/09/2023	7.812	0	10,142,100	58,372,500
1335	TAMPA	FL		09/12/2023	8.612	0	672,481	100,000,000
1337	ASHEVILLE	NC		12/04/2023	8.062	0	6,644,276	40,610,000
1344	FORT COLLINS	CO		06/27/2024	7.812	4,111,652	10,225,341	60,080,090
1350	UNION	KY		09/17/2024	7.812	0	12,171,772	59,941,920
1367	COLUMBIA	SC		04/15/2025	6.640	40,000,000	0	66,200,000
1368	ARDEN	NC		04/15/2025	6.640	41,000,000	0	64,600,000
1369	CHARLOTTE	NC		04/29/2025	6.050	13,100,000	0	20,900,000
1371	FRANKLIN	WI		04/30/2025	7.750	9,000,000	0	68,000,000
1372	WAUKEE	IA		05/05/2025	6.050	14,300,000	0	21,300,000
1374	NAPLES	FL		06/04/2025	6.220	33,000,000	0	52,700,000
1375	HENDERSON	NV		06/04/2025	6.220	42,000,000	0	64,800,000
1376	LEWISVILLE	TX		06/09/2025	5.600	65,974,271	0	139,800,000
1377	LEWISVILLE	TX		06/09/2025	5.600	39,016,942	0	106,800,000
1378	LEWISVILLE	TX		06/09/2025	5.600	30,458,041	0	75,800,000
1379	LEWISVILLE	TX		06/09/2025	5.600	15,274,677	0	42,000,000
1380	COPPELL	TX		06/09/2025	5.600	10,876,069	0	48,300,000
1381	DUBLIN	OH		06/18/2025	6.050	16,000,000	0	29,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						374,111,652	73,282,013	1,967,863,640
0899999. Total Mortgages in good standing						374,111,652	73,282,013	1,967,863,640
1699999. Total - Restructured Mortgages						0	0	0
000008479	ACWORTH	GA		06/01/2025	6.355	250,904	0	316,404
000016861	LAKE IN THE HILLS	IL		06/01/2025	6.156	187,120	0	300,000
000019394	LYNN	MA		06/01/2025	7.163	105,587	0	155,000
000021345	HOUSTON	TX		06/01/2025	7.186	66,081	0	231,000
000026713	OSWEGO	IL		06/01/2025	7.115	391,998	0	469,558
000040683	PUEBLO	CO		06/01/2025	6.861	45,362	0	105,000
000041640	CLAREMORE	OK		06/01/2025	6.862	58,778	0	104,500
000075089	CHARLOTTE	NC		06/01/2025	6.453	63,059	0	127,705
000080037	MARICOPA	AZ		06/01/2025	7.241	173,385	0	368,000
000085089	CYPRESS	TX		06/01/2025	5.608	73,562	0	99,077
000096839	CLEVELAND	OH		06/01/2025	6.433	44,461	0	82,822
000105917	POINCIANA	FL		06/01/2025	7.368	310,827	0	374,595
000106329	TURNER	OR		06/01/2025	6.358	208,673	0	782,000
000107160	CRESTVIEW	FL		06/01/2025	6.484	156,524	0	213,000
000108534	CENTER POINT	AL		06/01/2025	6.737	65,392	0	143,000
000109973	HUTCHINS	TX		06/01/2025	6.367	242,575	0	303,000
000109980	FAYETTEVILLE	NC		06/01/2025	6.737	150,516	0	174,000
000110562	POMONA	CA		06/01/2025	6.231	408,903	0	560,000
000110768	BAKERSFIELD	CA		06/01/2025	6.231	412,485	0	570,000
000111189	LAND O LAKES	FL		06/01/2025	6.987	303,584	0	475,000
000111203	ELK GROVE	CA		06/01/2025	6.987	489,311	0	655,000
000112376	DETROIT	MI		06/01/2025	6.745	61,834	0	85,000
000112559	HUDSON	FL		06/01/2025	6.862	196,843	0	360,590
000113193	HASTINGS	FL		06/01/2025	7.747	420,506	0	1,200,000
000113578	MONTICELLO	FL		06/01/2025	6.989	174,250	0	253,000
000113650	ABILENE	TX		06/01/2025	6.483	218,361	0	301,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000114459	WENATCHEE	WA		06/01/2025	7.368	138,612	0	299,000
000114529	CHARLOTTE	NC		06/01/2025	5.648	191,104	0	390,000
000114812	TOLLAND	CT		06/01/2025	7.747	307,984	0	475,000
000115192	MARYVILLE	TN		06/01/2025	6.609	219,595	0	277,000
000115534	BLAIRSVILLE	GA		06/01/2025	6.491	135,331	0	192,000
000115601	BRADENTON	FL		06/01/2025	7.747	393,824	0	510,000
000116892	AVILLA	IN		06/01/2025	7.746	212,428	0	284,000
000116944	LEXINGTON	SC		06/01/2025	6.229	263,030	0	347,000
000117584	SLIPPERY ROCK	PA		06/01/2025	8.259	300,876	0	425,000
000162080	MANSFIELD	TX		06/01/2025	5.391	94,932	0	160,000
000166572	EVERETT	MA		06/01/2025	5.642	207,330	0	358,000
000178076	OKLAHOMA CITY	OK		06/01/2025	7.242	191,057	0	236,500
000182005	UPPER MARLBORO	MD		06/01/2025	6.610	289,429	0	457,460
000182532	LEXINGTON	SC		06/01/2025	6.735	52,348	0	165,435
000188025	BILLINGS	MT		06/01/2025	5.727	237,876	0	330,000
000188294	MIDDLEBURG	FL		06/01/2025	6.232	182,239	0	258,000
000189092	COVINGTON	GA		06/01/2025	6.106	135,920	0	265,000
000192102	SHARPSBURG	GA		06/01/2025	5.727	180,424	0	285,300
000193195	POPLAR BLUFF	MO		06/01/2025	6.232	64,205	0	101,000
000194466	CUMMING	GA		06/01/2025	5.979	282,741	0	450,000
000195115	ZEBULON	NC		06/01/2025	6.737	183,484	0	286,000
000195387	MEMPHIS	TN		06/01/2025	6.232	124,536	0	160,000
000195463	LAKE ORION	MI		06/01/2025	6.232	173,835	0	310,000
000196009	VERNON HILL	VA		06/01/2025	6.863	169,073	0	278,000
000196592	GREENWOOD	MO		06/01/2025	6.231	200,750	0	275,000
000196790	ROACHDALE	IN		06/01/2025	6.737	211,810	0	360,000
000196980	RICHMOND	MO		06/01/2025	7.242	162,501	0	254,000
000197112	LAGRANGE	GA		06/01/2025	6.484	113,707	0	145,000
000198678	MURPHY	NC		06/01/2025	6.863	184,820	0	260,000
000200363	Moriah	NY		06/01/2025	6.922	33,623	0	92,500
000200890	HUNTSVILLE	AL		06/01/2025	6.736	130,096	0	215,000
000201819	PALM BAY	FL		06/01/2025	6.736	281,145	0	356,000
000202121	BRISTOL	TN		06/01/2025	6.660	43,825	0	151,000
000202257	BECKLEY	WV		06/01/2025	6.736	112,567	0	143,000
000202334	WINNSBORO	SC		06/01/2025	6.736	29,219	0	49,500
000203630	LYONS	GA		06/01/2025	6.736	111,209	0	94,000
000203633	STANFIELD	NC		06/01/2025	6.736	162,876	0	254,000
000203637	PATASKALA	OH		06/01/2025	6.230	226,287	0	340,000
000203644	NORTH LITTLE ROCK	AR		06/01/2025	6.483	181,390	0	230,000
000203859	INDIO	CA		06/01/2025	6.230	372,027	0	471,000
000204211	JONESBORO	GA		06/01/2025	6.230	174,332	0	250,000
000205105	TAYLOR	MI		06/01/2025	6.736	160,637	0	218,000
000205140	WALDORF	MD		06/01/2025	6.736	415,467	0	583,000
000205228	SMYRNA	DE		06/01/2025	7.019	267,689	0	455,000
000206301	AVIS	PA		06/01/2025	7.368	169,466	0	227,000
000206891	WAYNESBORO	VA		06/01/2025	6.735	103,727	0	175,000
000208283	SEVIERVILLE	TN		06/01/2025	6.735	237,832	0	375,000
000208661	MINNEAPOLIS	MN		06/01/2025	6.611	205,386	0	260,000
000209485	MCDONOUGH	GA		06/01/2025	6.735	230,356	0	307,000
000209548	LINCOLNWOOD	IL		06/01/2025	6.862	397,723	0	570,000
000209880	BROOKLYN CENTER	MN		06/01/2025	5.850	139,311	0	185,000
000210596	GAINESVILLE	FL		06/01/2025	6.482	225,799	0	324,000
000210723	GLOUCESTER	VA		06/01/2025	6.482	238,671	0	300,000
000211824	ACWORTH	GA		06/01/2025	7.241	213,292	0	285,000
000212068	JOHNSON CITY	TN		06/01/2025	6.861	147,685	0	198,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000212194	MESA	AZ		06/01/2025	6.608	275,116	0	412,000
000212295	MOUNT WOLF	PA		06/01/2025	7.620	119,752	0	192,000
000213463	HOBART	IN		06/01/2025	6.882	112,233	0	156,000
000214969	KEWADIN	MI		06/01/2025	7.620	97,950	0	381,000
000215435	NORTH LAS VEGAS	NV		06/01/2025	6.230	337,498	0	470,000
000216398	HAMILTON	OH		06/01/2025	6.647	172,280	0	372,342
000217075	LOUISVILLE	KY		06/01/2025	5.768	149,417	0	210,000
000217301	ALPHARETTA	GA		06/01/2025	6.355	355,101	0	500,000
000217739	COLUMBIA	TN		06/01/2025	6.229	158,861	0	290,000
000218346	MC LEANSVILLE	NC		06/01/2025	6.742	208,420	0	273,000
000225470	WILMINGTON	DE		06/01/2025	4.969	215,103	0	452,939
000230745	SOUTH OGDEN	UT		06/01/2025	7.277	33,226	0	107,000
000231185	LEAGUE CITY	TX		06/01/2025	5.007	111,852	0	368,240
000233845	ASHLAND	NH		11/27/2024	6.727	0	30,309	71,000
000235790	SPRING	TX		06/01/2025	6.211	53,386	0	205,000
000236022	EARLIMART	CA		06/01/2025	6.463	36,983	0	140,000
000237176	CITRA	FL		06/01/2025	6.205	34,626	0	71,090
000242983	HIBBING	MN		06/01/2025	6.158	48,664	0	94,000
000248366	AMARILLO	TX		06/01/2025	6.659	32,764	0	67,500
000249157	PHENIX CITY	AL		06/01/2025	6.658	58,546	0	90,000
000258982	ST. CHARLES	MO		06/01/2025	6.863	80,499	0	240,000
000273197	SANTA FE SPRINGS	CA		06/01/2025	6.031	223,767	0	645,000
000273935	MILWAUKIE	OR		06/01/2025	6.155	144,924	0	320,000
000289944	TAFT	CA		06/01/2025	6.912	120,475	0	180,000
000293557	MONTGOMERY	AL		06/01/2025	5.135	104,677	0	203,000
000300905	MONROE	GA		06/01/2025	6.861	122,237	0	250,000
000301233	SHEFFIELD VILLAGE	OH		06/01/2025	6.543	128,521	0	216,000
000302459	AUSTIN	TX		06/01/2025	7.037	82,639	0	225,000
000304175	SANDUSKY	OH		06/01/2025	6.186	90,394	0	195,000
000310896	VINE GROVE	KY		06/01/2025	7.120	179,538	0	264,075
000312331	ROCHESTER	NY		06/01/2025	6.286	69,985	0	113,000
000320040	HOLTS SUMMIT	MO		06/01/2025	5.387	77,805	0	151,000
000326159	FRANKSVILLE	WI		05/02/2022	5.770	84,707	0	155,000
000326358	PASCO	WA		05/02/2022	6.610	96,459	0	116,000
000326407	ERIE	PA		05/02/2022	7.119	101,213	0	236,552
000326861	EVANSDALE	IA		06/01/2025	6.674	58,425	0	108,000
000327113	CEDAR HILL	TX		06/01/2025	6.798	76,497	0	327,871
000328938	CYPRESS	TX		06/01/2025	6.355	334,966	0	601,000
000342505	RIO RICO	AZ		06/01/2025	6.223	60,690	0	237,000
000347430	SOUTH BEND	IN		06/01/2025	6.661	54,986	0	132,000
000348647	LOUISBURG	NC		06/01/2025	6.678	91,320	0	174,000
000352658	HOUSTON	TX		06/01/2025	6.917	57,575	0	129,000
000353079	RICHFIELD	UT		06/01/2025	6.657	49,872	0	170,000
000356531	HEPHZIBAH	GA		06/01/2025	6.183	74,905	0	138,000
000358754	CAPITOL HEIGHTS	MD		06/01/2025	6.154	93,624	0	205,000
000373159	HUMBLE	TX		06/01/2025	5.138	109,726	0	170,000
000402317	DULUTH	MN		06/01/2025	6.658	56,488	0	103,000
000415063	HOUSTON	TX		06/01/2025	6.909	68,580	0	180,702
000601429	Jackson	MS		06/01/2025	7.196	26,520	0	62,000
000603608	Huntsville	AL		06/01/2025	6.687	65,619	0	140,000
000604178	Ottumwa	IA		06/01/2025	7.057	19,513	0	32,000
000612098	CORPUS CHRISTI	TX		06/01/2025	6.219	30,782	0	141,000
000617023	TULLAHOMA	TN		06/01/2025	6.665	30,680	0	70,000
000651004	HUNTSVILLE	AL		06/01/2025	7.943	14,163	0	69,739
000655772	FAYETTEVILLE	NC		06/01/2025	8.687	13,003	0	73,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000683322	SALT LAKE CITY	UT		06/01/2025	5.387	363,775	0	585,000
000699761	CARROLLTON	OH		06/01/2025	6.738	21,149	0	74,000
000704072	NEW LONDON	CT		06/01/2025	6.983	22,718	0	75,000
000704342	DAVENPORT	IA		06/01/2025	6.646	31,837	0	82,000
000705731	PEKIN	IL		06/01/2025	7.684	40,727	0	65,000
000747922	LAS VEGAS	NV		06/01/2025	6.093	50,255	0	124,000
000761422	BRISTOL	PA		06/01/2025	6.580	78,140	0	290,000
000850444	EL PASO	TX		06/01/2025	3.453	149,241	0	187,000
000854692	MANSFIELD	GA		06/01/2025	7.114	278,824	0	402,000
000895661	CLARKS HILL	SC		06/01/2025	6.121	98,674	0	139,000
000908426	LITHONIA	GA		06/01/2025	7.878	129,261	0	250,000
000908692	STAFFORD	VA		06/01/2025	6.358	369,360	0	516,000
000910036	HOLLY SPRINGS	NC		06/01/2025	6.863	425,979	0	735,000
000961020	MCKINNEY	TX		06/01/2025	7.241	333,068	0	419,000
000961060	SIMI VALLEY	CA		06/01/2025	6.611	578,965	0	760,000
001031640	ZANESVILLE	OH		06/01/2025	7.621	129,413	0	147,500
001050656	PLATTE CITY	MO		06/01/2025	5.356	214,570	0	407,000
001050696	SPRING	TX		06/01/2025	6.366	105,917	0	160,000
001056270	CAPITOL HEIGHTS	MD		06/01/2025	5.729	192,581	0	250,000
001097173	EVERETT	PA		06/01/2025	6.148	78,987	0	135,000
001099713	GASTONIA	NC		06/01/2025	5.853	206,584	0	272,500
001122240	CHARLESTOWN	NH		06/01/2025	6.358	207,583	0	306,000
001122320	DOUGLASVILLE	GA		06/01/2025	6.231	460,808	0	600,000
001122438	MCDONOUGH	GA		06/01/2025	6.105	327,292	0	437,500
001155376	COLUMBIA	SC		06/01/2025	7.116	154,204	0	170,000
001159109	MEMPHIS	TN		06/01/2025	6.106	101,263	0	223,000
001159478	NEW BRAUNFELS	TX		06/01/2025	6.105	326,379	0	395,000
001160874	SHERMAN	TX		06/01/2025	6.358	305,893	0	356,000
001162213	SAINT PAUL	MN		06/01/2025	6.990	250,437	0	189,000
001163477	WARWICK	RI		06/01/2025	7.116	345,499	0	415,000
001166311	GREAT FALLS	MT		06/01/2025	6.863	176,464	0	246,000
001169071	LINCOLN	CA		06/01/2025	7.105	494,689	0	540,000
001175275	ATLANTA	GA		06/01/2025	6.105	159,007	0	260,000
001189087	EAGLE PASS	TX		06/01/2025	5.382	78,818	0	140,000
001192112	LAKE STATION	IN		06/01/2025	7.242	114,161	0	210,000
001192267	VALENCIA	CA		06/01/2025	6.231	820,435	0	980,000
001192600	GARDEN GROVE	CA		06/01/2025	7.874	1,076,268	0	1,260,000
001192609	COMPTON	CA		06/01/2025	7.874	301,373	0	545,000
001192615	MANSFIELD	TX		06/01/2025	7.621	526,715	0	617,000
001192646	SAN FERNANDO	CA		06/01/2025	7.874	603,171	0	630,000
001193522	NORTH LAS VEGAS	NV		06/01/2025	6.863	229,609	0	342,000
001193529	LAKE HUGHES	CA		06/01/2025	7.106	212,664	0	300,000
001193554	LOS ANGELES	CA		06/01/2025	7.368	637,714	0	675,000
001193560	LANCASTER	CA		06/01/2025	7.115	267,799	0	355,000
001193738	PARADISE	TX		06/01/2025	5.726	437,607	0	599,000
001195202	PAHRUMP	NV		06/01/2025	6.105	409,377	0	538,000
001204229	HARLINGEN	TX		06/01/2025	7.114	216,289	0	298,500
001204373	SHREVEPORT	LA		06/01/2025	6.862	56,290	0	68,000
001205291	UNION	NJ		06/01/2025	8.379	497,293	0	660,000
001215106	ASHEVILLE	NC		06/01/2025	7.105	436,887	0	545,000
001219709	WINSTON SALEM	NC		06/01/2025	6.989	184,225	0	270,019
001246420	ATLANTA	GA		06/01/2025	7.874	361,733	0	372,135
001251659	COVINGTON	GA		06/01/2025	6.737	262,014	0	331,000
001251895	WHITEHOUSE	TX		06/01/2025	7.621	237,900	0	300,000
001252061	WINNETKA	CA		06/01/2025	7.747	790,908	0	825,000

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
001252224	SILVER SPRING	MD		06/01/2025	7.873	621,653	0	722,000
001252757	ANZA	CA		06/01/2025	7.241	649,771	0	675,000
001259544	NORTH CHESTERFIELD	VA		06/01/2025	6.232	114,895	0	335,000
001259556	ROSEVILLE	MN		06/01/2025	6.358	359,208	0	410,000
001260793	HAINES CITY	FL		06/01/2025	6.737	183,977	0	285,000
001280262	AVONDALE	LA		06/01/2025	7.368	105,355	0	162,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						39,609,526	30,309	59,868,651
000005658	WENDELL	NC		06/01/2025	6.153	115,464	0	374,000
000006853	SUNFIELD	MI		06/01/2025	6.913	58,659	0	84,505
000008099	MANTON	MI		06/01/2025	7.184	53,406	0	75,000
000066520	PURLEAR	NC		06/01/2025	5.638	82,213	0	127,500
000186302	CAMILLA	GA		06/01/2025	7.116	81,032	0	117,528
000249354	EAGLE MOUNTAIN	UT		06/01/2025	5.727	214,670	0	460,000
000277052	KINGS MOUNTAIN	NC		06/01/2025	5.899	59,313	0	95,000
000331256	ST HELENS	OR		06/01/2025	6.601	82,720	0	331,000
000334368	RICHTON	MS		06/01/2025	6.659	34,596	0	118,000
000395886	LICKING	MO		06/01/2025	6.436	36,594	0	48,000
000603222	Kennett	MO		06/01/2025	6.289	38,670	0	88,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						857,337	0	1,918,533
2499999. Total - Mortgages with overdue interest over 90 days						40,466,863	30,309	61,787,184
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						414,578,515	73,312,322	2,029,650,824

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SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1207	CARMEL	IN		09/10/2018	05/23/2025	31,354,539	0	0	0	0	0	0	31,204,566	31,204,566	0	0	0
1208	CARMEL	IN		09/10/2018	05/23/2025	2,660,000	0	0	0	0	0	0	2,660,000	2,660,000	0	0	0
1227	INDIANAPOLIS	IN		06/10/2020	05/23/2025	58,780,984	0	0	0	0	0	0	58,286,658	58,286,658	0	0	0
1242	FRISCO	TX		01/25/2021	06/09/2025	26,000,000	0	0	0	0	0	0	26,000,000	26,000,000	0	0	0
000213314	LITHONIA	GA		11/27/2024	06/16/2025	128,082	0	29,703	0	15,909	45,612	0	173,694	175,661	0	1,967	1,967
000213420	STAFFORD	VA		11/27/2024	04/15/2025	232,357	0	53,885	0	0	53,885	0	286,243	286,243	0	0	0
000232042	EAST HARTFORD	CT		11/27/2024	06/16/2025	48,159	0	11,169	0	0	11,169	0	59,328	59,328	0	0	0
000233812	CHICAGO	IL		11/27/2024	04/15/2025	63,163	0	14,648	0	0	14,648	0	77,811	77,811	0	0	0
000233955	HINESVILLE	GA		11/27/2024	05/15/2025	33,958	0	7,875	0	0	7,875	0	41,833	37,487	0	(4,346)	(4,346)
000233992	PITTSGROVE	NJ		11/27/2024	06/16/2025	7,974	0	1,849	0	0	1,849	0	9,823	9,823	0	0	0
000234307	ERIE	PA		11/27/2024	06/16/2025	29,596	0	6,864	0	0	6,864	0	36,460	36,460	0	0	0
000234393	PEORIA	IL		11/27/2024	04/15/2025	48,489	0	11,245	0	0	11,245	0	59,735	52,040	0	(7,694)	(7,694)
000234630	DALLAS	TX		11/27/2024	05/15/2025	20,843	0	4,834	0	0	4,834	0	25,676	25,676	0	0	0
000234942	ALBUQUERQUE	NM		11/27/2024	04/15/2025	53,702	0	12,454	0	0	12,454	0	66,156	55,357	0	(10,799)	(10,799)
000235112	VILLA PARK	IL		11/27/2024	05/15/2025	97,355	0	22,577	0	0	22,577	0	119,932	112,384	0	(7,548)	(7,548)
000235129	BOLINGBROOK	IL		11/27/2024	06/16/2025	63,272	0	14,673	0	0	14,673	0	77,946	69,060	0	(8,885)	(8,885)
000235336	WOODSTOCK	GA		11/27/2024	06/16/2025	91,734	0	21,274	0	7,030	28,304	0	120,038	121,596	0	1,558	1,558

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235461	AMARILLO	TX		11/27/2024	06/16/2025	59,626	0	13,828	0	0	13,828	0	73,453	73,453	0	0	0
000235534	LITHONIA	GA		11/27/2024	04/15/2025	60,971	0	14,140	0	0	14,140	0	75,111	75,111	0	0	0
000244935	DAWSONVILLE	GA		11/27/2024	05/15/2025	167,022	0	38,734	0	10,687	49,420	0	216,443	216,443	0	0	0
000284864	FORT WAYNE	IN		11/27/2024	04/15/2025	65,607	0	15,215	0	0	15,215	0	80,821	80,821	0	0	0
000304852	FAYETTEVILLE	NC		11/27/2024	05/15/2025	125,472	0	29,098	0	0	29,098	0	154,569	154,569	0	0	0
000307482	SIOUX CITY	IA		11/27/2024	05/15/2025	134,910	0	31,287	0	3,732	35,019	0	169,928	171,041	0	1,113	1,113
000308986	BELLMAWR	NJ		11/27/2024	05/15/2025	85,385	0	19,801	0	0	19,801	0	105,186	96,060	0	(9,126)	(9,126)
000325320	REIDSVILLE	NC		05/02/2022	03/17/2025	(13,644)	0	0	0	13,644	13,644	0	0	0	0	0	0
000325326	MONTPELIER	ID		05/02/2022	06/16/2025	106,254	0	3,246	0	0	3,246	0	109,500	109,500	0	0	0
000325377	BUFFALO	NY		05/02/2022	04/15/2025	71,657	0	2,193	0	0	2,193	0	73,850	73,850	0	0	0
000325395	WINSTON SALEM	NC		05/02/2022	05/15/2025	161,757	0	4,499	0	21,896	26,395	0	188,152	189,384	0	1,232	1,232
000325556	ASTON	PA		05/02/2022	05/15/2025	192,839	0	5,903	0	0	5,903	0	198,742	176,971	0	(21,771)	(21,771)
000325725	URIAH	AL		05/02/2022	06/16/2025	101,470	0	3,106	0	0	3,106	0	104,576	94,785	0	(9,792)	(9,792)
000325853	ANDREWS	TX		05/02/2022	06/16/2025	17,821	0	536	0	4,367	4,903	0	22,725	22,996	0	271	271
000325891	SEABECK	WA		05/02/2022	04/15/2025	140,252	0	4,293	0	0	4,293	0	144,545	129,985	0	(14,560)	(14,560)
000325926	SIX MILE	SC		05/02/2022	06/16/2025	131,769	0	4,015	0	431	4,445	0	136,214	138,084	0	1,870	1,870
000326084	ASTON	PA		05/02/2022	05/15/2025	367,927	0	10,655	0	0	10,655	0	378,582	314,621	0	(63,960)	(63,960)
000326108	VIRGINIA BEACH	VA		05/02/2022	05/15/2025	47,818	0	1,464	0	0	1,464	0	49,282	47,307	0	(1,974)	(1,974)
000326143	ALLENTOWN	PA		05/02/2022	06/16/2025	111,175	0	2,310	0	0	2,310	0	113,485	114,411	0	927	927
000326189	CRETE	IL		05/02/2022	06/16/2025	169,425	0	4,158	0	13,374	17,532	0	186,957	188,081	0	1,124	1,124
000326234	WICHITA	KS		05/02/2022	05/15/2025	53,930	0	1,651	0	4,078	5,729	0	59,659	60,050	0	391	391
000326386	SOUTH BEND	IN		05/02/2022	05/15/2025	27,990	0	748	0	0	748	0	28,739	28,739	0	0	0
000326431	CANTON	MS		05/02/2022	06/16/2025	70,635	0	2,162	0	0	2,162	0	72,797	65,859	0	(6,938)	(6,938)
000326458	GEORGETOWN	PA		05/02/2022	04/15/2025	90,429	0	2,202	0	0	2,202	0	92,632	92,632	0	0	0
000326495	BRISTOL	CT		05/02/2022	06/16/2025	89,132	0	2,728	0	0	2,728	0	91,861	91,861	0	0	0
000326552	MECHANICSVILLE	MD		05/02/2022	04/15/2025	150,972	0	4,621	0	0	4,621	0	155,594	155,594	0	0	0
000326597	LEICESTER	MA		05/02/2022	04/15/2025	165,896	0	5,078	0	0	5,078	0	170,974	148,654	0	(22,321)	(22,321)
000326598	TAMARAC	FL		05/02/2022	04/15/2025	126,508	0	3,863	0	0	3,863	0	130,371	130,371	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022	04/15/2025	69,378	0	2,130	0	8,348	10,478	0	79,856	81,044	0	1,188	1,188
000326696	HOCKLEY	TX		05/02/2022	06/16/2025	68,548	0	2,098	0	0	2,098	0	70,646	65,781	0	(4,865)	(4,865)
000326698	CORINTH	NY		05/02/2022	04/15/2025	112,903	0	3,456	0	0	3,456	0	116,359	104,298	0	(12,061)	(12,061)
000326705	PASADENA	TX		05/02/2022	06/16/2025	113,753	0	3,469	0	7,656	11,126	0	124,878	125,404	0	526	526
000326800	LAKE WORTH	FL		05/02/2022	06/16/2025	184,720	0	4,816	0	14,675	19,491	0	204,211	207,015	0	2,804	2,804
000326836	VERNONIA	OR		05/02/2022	06/16/2025	220,910	0	6,762	0	0	6,762	0	227,672	227,672	0	0	0
000331250	COAL CITY	IL		08/30/2023	05/15/2025	217,058	0	46,306	0	0	46,306	0	263,364	265,085	0	1,721	1,721
000331268	ROME	GA		08/30/2023	04/15/2025	63,774	0	15,045	0	0	15,045	0	78,818	68,769	0	(10,049)	(10,049)
000331309	CONLEY	GA		08/30/2023	05/15/2025	17,563	0	4,143	0	0	4,143	0	21,706	20,851	0	(855)	(855)
000331320	SAINT PAUL	MN		08/30/2023	06/16/2025	64,746	0	15,274	0	0	15,274	0	80,020	81,117	0	1,097	1,097
000331328	GAFFNEY	SC		08/30/2023	06/16/2025	92,007	0	21,705	0	0	21,705	0	113,712	103,059	0	(10,653)	(10,653)
000331381	INDIANAPOLIS	IN		08/30/2023	04/15/2025	106,790	0	25,192	0	0	25,192	0	131,982	131,982	0	0	0
000331385	ROSENBERG	TX		08/30/2023	05/15/2025	170,507	0	40,224	0	0	40,224	0	210,731	183,477	0	(27,254)	(27,254)
000331389	CHARLESTON	SC		08/30/2023	04/15/2025	294,495	0	69,473	0	0	69,473	0	363,969	334,186	0	(29,782)	(29,782)
000331392	FORT BRAGG	CA		08/30/2023	05/15/2025	284,698	0	67,162	0	0	67,162	0	351,860	292,025	0	(59,835)	(59,835)
000331398	TUCSON	AZ		08/30/2023	04/15/2025	67,943	0	16,028	0	0	16,028	0	83,971	75,120	0	(8,851)	(8,851)
000331404	AURORA	CO		08/30/2023	06/16/2025	208,945	0	49,291	0	8,645	57,937	0	266,882	268,006	0	1,124	1,124
000331446	SEMMES	AL		08/30/2023	06/16/2025	124,765	0	29,433	0	0	29,433	0	154,198	133,335	0	(20,863)	(20,863)
000331452	LANCASTER	PA		08/30/2023	05/15/2025	72,761	0	17,139	0	3,492	20,631	0	93,393	94,004	0	612	612
000331481	CORUNNA	MI		08/30/2023	04/15/2025	14,449	0	3,409	0	0	3,409	0	17,858	0	0	(17,858)	(17,858)
000331504	DENVER	CO		08/30/2023	06/16/2025	57,781	0	13,631	0	0	13,631	0	71,412	62,864	0	(8,548)	(8,548)
000331513	MIAMI	FL		08/30/2023	05/15/2025	56,566	0	13,344	0	0	13,344	0	69,911	65,685	0	(4,226)	(4,226)
000331529	HUGHES	AR		08/30/2023	04/15/2025	33,162	0	7,823	0	0	7,823	0	40,985	35,818	0	(5,167)	(5,167)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
000331540	BUCKLEY	WA		08/30/2023	03/17/2025	(21,949)	0	0	0	21,949	21,949	0	0	0	0	0	0
000331590	ATHENS	TN		08/30/2023	05/15/2025	121,427	0	28,645	0	0	28,645	0	150,073	150,073	0	0	0
000331592	HELOTES	TX		08/30/2023	06/16/2025	284,239	0	67,054	0	0	67,054	0	351,292	351,292	0	0	0
000331613	LITTLE ROCK	AR		08/30/2023	05/15/2025	88,511	0	20,880	0	0	20,880	0	109,391	109,391	0	0	0
000331635	NORTH RICHLAND HILLS	TX		08/30/2023	04/15/2025	78,967	0	18,629	0	0	18,629	0	97,596	77,683	0	(19,913)	(19,913)
000331650	PROSPECT	OH		08/30/2023	06/16/2025	79,155	0	18,673	0	0	18,673	0	97,828	97,828	0	0	0
000331672	OCALA	FL		08/30/2023	05/15/2025	125,830	0	29,684	0	21,021	50,706	0	176,536	177,693	0	1,157	1,157
000331691	HAMPTON	VA		08/30/2023	04/15/2025	216,135	0	46,601	0	31,116	77,717	0	293,852	297,042	0	3,190	3,190
000331693	CRYSTAL LAKE	IL		08/30/2023	06/16/2025	150,901	0	35,599	0	0	35,599	0	186,500	154,878	0	(31,622)	(31,622)
000331715	EVANSVILLE	IN		08/30/2023	06/16/2025	115,199	0	27,176	0	6,647	33,823	0	149,022	149,649	0	627	627
0199999. Mortgages closed by repayment						126,751,851	0	1,214,881	0	218,696	1,433,576	0	127,541,128	127,103,511	0	(437,617)	(437,617)
1151	LORTON	VA		09/28/2009		2,545,592	0	0	0	0	0	0	761,242	761,242	0	0	0
1166	PUYALLUP	WA		02/24/2012		9,734,070	0	0	0	0	0	0	281,421	281,421	0	0	0
1178	LORTON	VA		09/18/2013		5,258,396	0	0	0	0	0	0	66,885	66,885	0	0	0
1183	ROSEVILLE	CA		11/20/2014		1,859,614	0	0	0	0	0	0	36,713	36,713	0	0	0
1186	ROCKY RIVER	OH		02/10/2015		23,458,512	0	0	0	0	0	0	168,344	168,344	0	0	0
1188	CINCINNATI	OH		10/02/2015		18,506,068	0	0	0	0	0	0	116,210	116,210	0	0	0
1189	CINCINNATI	OH		10/02/2015		8,458,551	0	0	0	0	0	0	67,877	67,877	0	0	0
1190	CINCINNATI	OH		10/02/2015		35,173,817	0	0	0	0	0	0	279,188	279,188	0	0	0
1196	APEX	NC		09/21/2017		12,051,256	0	0	0	0	0	0	79,959	79,959	0	0	0
1197	BEL AIR	MD		12/12/2017		44,635,612	0	0	0	0	0	0	245,942	245,942	0	0	0
1198	NEWPORT	KY		12/19/2017		7,956,260	0	0	0	0	0	0	116,013	116,013	0	0	0
1199	KENNESAW	GA		03/12/2018		10,369,720	0	0	0	0	0	0	96,871	96,871	0	0	0
1200	KENNESAW	GA		03/12/2018		7,118,895	0	0	0	0	0	0	66,503	66,503	0	0	0
1201	KENNESAW	GA		03/12/2018		10,493,170	0	0	0	0	0	0	98,024	98,024	0	0	0
1202	LONGMONT	CO		04/19/2018		47,485,570	0	0	0	0	0	0	273,530	273,530	0	0	0
1203	CINCINNATI	OH		06/01/2018		70,862,715	0	0	0	0	0	0	1,506,429	1,506,429	0	0	0
1204	CINCINNATI	OH		06/01/2018		51,622,641	0	0	0	0	0	0	1,088,393	1,088,393	0	0	0
1206	LONGWOOD	FL		07/12/2018		33,912,800	0	0	0	0	0	0	170,187	170,187	0	0	0
1207	CARMEL	IN		09/10/2018		31,354,539	0	0	0	0	0	0	60,498	60,498	0	0	0
1210	COLUMBUS	OH		09/26/2018		53,268,774	0	0	0	0	0	0	284,967	284,967	0	0	0
1212	KATY	TX		12/21/2018		49,219,613	0	0	0	0	0	0	384,413	384,413	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		25,220,298	0	0	0	0	0	0	136,333	136,333	0	0	0
1217	WASHINGTON	DC		08/08/2019		25,875,414	0	0	0	0	0	0	128,252	128,252	0	0	0
1218	LAND OLAKES	FL		08/12/2019		41,955,579	0	0	0	0	0	0	220,507	220,507	0	0	0
1219	CINCINNATI	OH		09/20/2019		24,802,936	0	0	0	0	0	0	144,387	144,387	0	0	0
1222	CALIFORNIA	MD		12/20/2019		18,711,486	0	0	0	0	0	0	128,058	128,058	0	0	0
1223	WASHINGTON	DC		02/14/2020		59,162,075	0	0	0	0	0	0	287,040	287,040	0	0	0
1224	MURFREESBORO	TN		03/06/2020		23,693,238	0	0	0	0	0	0	126,786	126,786	0	0	0
1225	E. WICHITA	KS		04/16/2020		29,557,121	0	0	0	0	0	0	167,915	167,915	0	0	0
1227	INDIANAPOLIS	IN		06/10/2020		58,780,984	0	0	0	0	0	0	198,627	198,627	0	0	0
1228	FISHERS	IN		06/15/2020		42,975,772	0	0	0	0	0	0	217,316	217,316	0	0	0
1229	ORLANDO	FL		08/27/2020		42,414,019	0	0	0	0	0	0	221,496	221,496	0	0	0
1230	HUNTSVILLE	AL		09/01/2020		46,557,465	0	0	0	0	0	0	241,369	241,369	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		34,986,506	0	0	0	0	0	0	181,668	181,668	0	0	0
1235	AUSTIN	TX		11/10/2020		23,284,228	0	0	0	0	0	0	111,333	111,333	0	0	0
1236	AUSTIN	TX		11/10/2020		1,960,777	0	0	0	0	0	0	9,375	9,375	0	0	0
1237	AUSTIN	TX		11/10/2020		15,441,120	0	0	0	0	0	0	73,831	73,831	0	0	0
1238	FRANKLIN	WI		12/17/2020		25,000,000	0	0	0	0	0	0	124,284	124,284	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		32,595,367	0	0	0	0	0	0	230,718	230,718	0	0	0
1244	CENTERVILLE	OH		03/29/2021		40,805,399	0	0	0	0	0	0	222,211	222,211	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1245	CLARKSVILLES	TN		04/13/2021		29,979,897	0	0	0	0	0	0	159,403	159,403	0	0	0
1248	APEX	NC		07/15/2021		3,761,696	0	0	0	0	0	0	19,454	19,454	0	0	0
1249	STERLING	VA		07/21/2021		39,390,067	0	0	0	0	0	0	211,963	211,963	0	0	0
1250	TAMPA	FL		07/29/2021		72,205,046	0	0	0	0	0	0	455,209	455,209	0	0	0
1259	RAYMORE	MO		12/14/2021		42,924,392	0	0	0	0	0	0	277,963	277,963	0	0	0
1269	DAVENPORT	FL		03/30/2022		32,536,639	0	0	0	0	0	0	178,427	178,427	0	0	0
1270	DAVENPORT	FL		03/30/2022		13,310,443	0	0	0	0	0	0	72,993	72,993	0	0	0
1271	SAN JOSE	CA		05/05/2022		31,530,207	0	0	0	0	0	0	489,977	489,977	0	0	0
1272	GAINESVILLE	FL		05/09/2022		52,425,000	0	0	0	0	0	0	246,815	246,815	0	0	0
1280	PHOENIX	AZ		07/27/2022		48,269,406	0	0	0	0	0	0	208,826	208,826	0	0	0
1284	RENO	NV		08/12/2022		58,354,082	0	0	0	0	0	0	256,077	256,077	0	0	0
1296	PITTSBURGH	PA		05/11/2023		35,185,489	0	0	0	0	0	0	147,117	147,117	0	0	0
1301	CARMEL	IN		07/25/2023		25,610,019	0	0	0	0	0	0	68,504	68,504	0	0	0
1302	PITTSBURGH	PA		07/25/2023		22,973,911	0	0	0	0	0	0	61,453	61,453	0	0	0
1310	ROCHESTER	MI		11/29/2023		33,656,616	0	0	0	0	0	0	91,258	91,258	0	0	0
1331	CINCINNATI	OH		01/31/2024		17,786,999	0	0	0	0	0	0	63,211	63,211	0	0	0
1356	PITTSBURGH	PA		11/20/2024		2,500,000	0	0	0	0	0	0	9,172	9,172	0	0	0
9136	MASON	OH		11/12/2021		28,591,073	0	(24,846)	0	0	(24,846)	0	145,053	145,053	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		193	0	6	0	0	6	0	199	199	0	0	0
000326631	KATY	TX		05/02/2022		1,802	0	55	0	0	55	0	1,857	1,857	0	0	0
000326035	UNION	NJ		05/02/2022		1,828	0	56	0	0	56	0	1,884	1,884	0	0	0
000325625	REDFORD	MI		05/02/2022		266	0	7	0	0	7	0	274	274	0	0	0
000326729	BATON ROUGE	LA		05/02/2022		1,311	0	40	0	0	40	0	1,351	1,351	0	0	0
000325499	WICHITA	KS		05/02/2022		1,070	0	33	0	0	33	0	1,103	1,103	0	0	0
000326402	HANOVER	IN		05/02/2022		667	0	20	0	0	20	0	688	688	0	0	0
000326491	KING GEORGE	VA		05/02/2022		1,224	0	37	0	0	37	0	1,262	1,262	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		1,394	0	43	0	0	43	0	1,437	1,437	0	0	0
000326416	SAGAMORE	PA		05/02/2022		860	0	26	0	0	26	0	886	886	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000326728	NEW CASTLE	DE		05/02/2022		33	0	1	0	0	1	0	34	34	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		1,087	0	33	0	0	33	0	1,120	1,120	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		2,150	0	66	0	0	66	0	2,216	2,216	0	0	0
000326261	PEORIA	IL		05/02/2022		32	0	1	0	0	1	0	32	32	0	0	0
000325921	CANTON	OH		05/02/2022		633	0	19	0	0	19	0	653	653	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		458	0	14	0	0	14	0	472	472	0	0	0
000325498	COLUMBUS	OH		05/02/2022		906	0	28	0	0	28	0	934	934	0	0	0
000325409	WALDORF	MD		05/02/2022		1,702	0	44	0	0	44	0	1,746	1,746	0	0	0
000326288	ROY	UT		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326116	ROANOKE	VA		05/02/2022		995	0	30	0	0	30	0	1,025	1,025	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		494	0	15	0	0	15	0	509	509	0	0	0
000325691	VILLA PARK	IL		05/02/2022		442	0	14	0	0	14	0	456	456	0	0	0
000325616	ENGLAND	AR		05/02/2022		223	0	7	0	0	7	0	230	230	0	0	0
000325900	ALLENDALE	SC		05/02/2022		974	0	30	0	0	30	0	1,004	1,004	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		2,954	0	90	0	0	90	0	3,044	3,044	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		2,556	0	78	0	0	78	0	2,635	2,635	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		211	0	5	0	0	5	0	217	217	0	0	0
000325859	KRUM	TX		05/02/2022		838	0	26	0	0	26	0	864	864	0	0	0
000325617	ALLIANCE	OH		05/02/2022		621	0	19	0	0	19	0	640	640	0	0	0
000325929	BALTIMORE	MD		05/02/2022		563	0	17	0	0	17	0	580	580	0	0	0
000325450	LAUREL	MS		05/02/2022		193	0	2	0	0	2	0	195	195	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		448	0	14	0	0	14	0	462	462	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326780	GRANITE FALLS	NC		05/02/2022		856	0	26	0	0	26	0	883	883	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,321	0	40	0	0	40	0	1,362	1,362	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		16	0	0	0	0	0	0	16	16	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		1,427	0	39	0	0	39	0	1,466	1,466	0	0	0
000326494	IRVINE	CA		05/02/2022		3,443	0	105	0	0	105	0	3,548	3,548	0	0	0
000326010	TOPEKA	KS		05/02/2022		468	0	14	0	0	14	0	482	482	0	0	0
000325315	CAMDEN	NJ		05/02/2022		442	0	10	0	0	10	0	453	453	0	0	0
000325545	GARY	IN		05/02/2022		1,358	0	42	0	0	42	0	1,399	1,399	0	0	0
000325773	SAGINAW	MI		05/02/2022		612	0	19	0	0	19	0	630	630	0	0	0
000326418	TUCSON	AZ		05/02/2022		710	0	22	0	0	22	0	732	732	0	0	0
000326023	LEBANON	ME		05/02/2022		1,147	0	35	0	0	35	0	1,182	1,182	0	0	0
000325523	LAKELAND	FL		05/02/2022		1,497	0	46	0	0	46	0	1,543	1,543	0	0	0
000326613	WINCHESTER	VA		05/02/2022		2,949	0	90	0	0	90	0	3,039	3,039	0	0	0
000325308	SEMMES	AL		05/02/2022		638	0	20	0	0	20	0	658	658	0	0	0
000325904	MANCHESTER	CT		05/02/2022		995	0	30	0	0	30	0	1,026	1,026	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		16,407	0	502	0	0	502	0	16,910	16,910	0	0	0
000325398	THEODORE	AL		05/02/2022		856	0	26	0	0	26	0	882	882	0	0	0
000325836	LUBBOCK	TX		05/02/2022		374	0	11	0	0	11	0	386	386	0	0	0
000326244	SALEM	MO		05/02/2022		721	0	22	0	0	22	0	743	743	0	0	0
000326709	HOLMES	NY		05/02/2022		970	0	30	0	0	30	0	1,000	1,000	0	0	0
000326556	COOPER CITY	FL		05/02/2022		905	0	28	0	0	28	0	933	933	0	0	0
000325980	SHERIDAN	MI		05/02/2022		401	0	12	0	0	12	0	413	413	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		1,328	0	40	0	0	40	0	1,368	1,367	0	0	0
000325991	PEARSALL	TX		05/02/2022		54	0	1	0	0	1	0	55	55	0	0	0
000325534	FISHERS	IN		05/02/2022		1,227	0	38	0	0	38	0	1,265	1,265	0	0	0
000326199	PRINCETON	NJ		05/02/2022		676	0	16	0	0	16	0	692	692	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		705	0	22	0	0	22	0	726	726	0	0	0
000326172	WEST SALEM	OH		05/02/2022		1,585	0	49	0	0	49	0	1,633	1,633	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		322	0	10	0	0	10	0	332	332	0	0	0
000326186	BALTIMORE	MD		05/02/2022		541	0	17	0	0	17	0	558	558	0	0	0
000325535	TOLEDO	OH		05/02/2022		405	0	12	0	0	12	0	417	417	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		1,390	0	42	0	0	42	0	1,433	1,433	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		3,055	0	94	0	0	94	0	3,148	3,148	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		1,517	0	46	0	0	46	0	1,563	1,563	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,172	0	36	0	0	36	0	1,208	1,208	0	0	0
000326832	TACOMA	WA		05/02/2022		2,423	0	74	0	0	74	0	2,497	2,497	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		1,040	0	32	0	0	32	0	1,071	1,071	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		227	0	7	0	0	7	0	234	234	0	0	0
000326080	GONZALES	LA		05/02/2022		1,429	0	44	0	0	44	0	1,472	1,472	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		523	0	16	0	0	16	0	539	539	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		351	0	11	0	0	11	0	362	362	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		105	0	3	0	0	3	0	108	108	0	0	0
000326232	NEWNAN	GA		05/02/2022		705	0	22	0	0	22	0	726	726	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		661	0	20	0	0	20	0	681	681	0	0	0
000325373	KOKOMO	IN		05/02/2022		2,303	0	70	0	0	70	0	2,373	2,373	0	0	0
000326600	TALLAHASSEE	FL		05/02/2022		2,069	0	63	0	0	63	0	2,133	2,133	0	0	0
000325838	CONCORD	NC		05/02/2022		802	0	24	0	0	24	0	827	827	0	0	0
000325671	CENTER	TX		05/02/2022		246	0	8	0	0	8	0	254	254	0	0	0
000325698	LUGOFF	SC		05/02/2022		357	0	11	0	0	11	0	368	368	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		1,433	0	44	0	0	44	0	1,477	1,477	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		2,044	0	63	0	0	63	0	2,106	2,106	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325456	CINCINNATI	OH		05/02/2022		1,981	0	61	0	0	61	0	2,042	2,042	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		658	0	20	0	0	20	0	678	678	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		7,316	0	224	0	0	224	0	7,540	7,540	0	0	0
000325351	MAYBELL	CO		05/02/2022		728	0	21	0	0	21	0	749	749	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,708	0	52	0	0	52	0	1,761	1,761	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		793	0	24	0	0	24	0	817	817	0	0	0
000326821	ILION	NY		05/02/2022		548	0	17	0	0	17	0	565	565	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		283	0	9	0	0	9	0	292	292	0	0	0
000326849	LINCOLN	DE		05/02/2022		318	0	9	0	0	9	0	327	327	0	0	0
000326142	LINDENHURST	IL		05/02/2022		1,292	0	40	0	0	40	0	1,331	1,331	0	0	0
000326440	LUCEDALE	MS		05/02/2022		733	0	22	0	0	22	0	756	756	0	0	0
000325688	PARIS	NY		05/02/2022		689	0	21	0	0	21	0	710	710	0	0	0
000326750	SMYRNA	DE		05/02/2022		546	0	17	0	0	17	0	562	562	0	0	0
000325758	STOCKTON	CA		05/02/2022		735	0	23	0	0	23	0	758	758	0	0	0
000325446	EAST ORANGE	NJ		05/02/2022		167	0	4	0	0	4	0	171	171	0	0	0
000325459	ATLANTA	GA		05/02/2022		1,628	0	50	0	0	50	0	1,678	1,678	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		276	0	8	0	0	8	0	284	284	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		1,309	0	40	0	0	40	0	1,349	1,349	0	0	0
000325660	DAMASCUS	MD		05/02/2022		925	0	28	0	0	28	0	953	953	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,206	0	31	0	0	31	0	1,236	1,236	0	0	0
000325987	CRAIG	CO		05/02/2022		141	0	4	0	0	4	0	145	145	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		394	0	12	0	0	12	0	406	406	0	0	0
000325433	ALLENTON	MI		05/02/2022		1,219	0	32	0	0	32	0	1,251	1,251	0	0	0
000325661	KOKOMO	IN		05/02/2022		1,516	0	46	0	0	46	0	1,562	1,562	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		2,344	0	70	0	0	70	0	2,414	2,414	0	0	0
000325737	CAMAS	WA		05/02/2022		1,422	0	44	0	0	44	0	1,466	1,466	0	0	0
000325597	MUSKEGON	MI		05/02/2022		1,001	0	31	0	0	31	0	1,032	1,032	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		2,726	0	83	0	0	83	0	2,809	2,809	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,428	0	44	0	0	44	0	1,472	1,472	0	0	0
000325653	HENRICO	VA		05/02/2022		1,806	0	55	0	0	55	0	1,862	1,862	0	0	0
000326839	SNOHOMISH	WA		05/02/2022		235	0	5	0	0	5	0	240	240	0	0	0
000326360	LINCOLNTON	NC		05/02/2022		8,274	0	210	0	0	210	0	8,484	8,484	0	0	0
000326769	EL DORADO	AR		05/02/2022		677	0	21	0	0	21	0	698	698	0	0	0
000326742	HOUSTON	TX		05/02/2022		453	0	11	0	0	11	0	465	465	0	0	0
000326444	CALABASAS	CA		05/02/2022		841	0	26	0	0	26	0	867	867	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,550	0	47	0	0	47	0	1,598	1,598	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		5,545	0	170	0	0	170	0	5,715	5,715	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		379	0	11	0	0	11	0	390	390	0	0	0
000325818	VIENNA	IL		05/02/2022		1,047	0	32	0	0	32	0	1,079	1,079	0	0	0
000326741	DEER PARK	NY		05/02/2022		424	0	13	0	0	13	0	437	437	0	0	0
000326825	LONG BEACH	CA		05/02/2022		2,578	0	79	0	0	79	0	2,657	2,657	0	0	0
000326399	EPSOM	NH		05/02/2022		688	0	21	0	0	21	0	709	709	0	0	0
000326157	MATTAPAN	MA		05/02/2022		1,234	0	38	0	0	38	0	1,272	1,272	0	0	0
000325410	WACO	TX		05/02/2022		248	0	8	0	0	8	0	255	255	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		1,220	0	37	0	0	37	0	1,257	1,257	0	0	0
000325805	ANDOVER	MA		05/02/2022		1,495	0	44	0	0	44	0	1,538	1,538	0	0	0
000326282	WETUMPKA	AL		05/02/2022		2,467	0	76	0	0	76	0	2,543	2,543	0	0	0
000325630	KIRKWOOD	IL		05/02/2022		31	0	1	0	0	1	0	31	31	0	0	0
000326296	VINELAND	NJ		05/02/2022		2,535	0	77	0	0	77	0	2,612	2,612	0	0	0
000326124	BALTIMORE	MD		05/02/2022		648	0	20	0	0	20	0	668	668	0	0	0
000326138	SICKLERVILLE	NJ		05/02/2022		68	0	2	0	0	2	0	69	69	0	0	0

STATEMENT AS OF JUNE 30, 2025 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326136	EMERY	UT		05/02/2022		712	0	21	0	0	21	0	733	733	0	0	0
000325790	EUREKA	CA		05/02/2022		1,401	0	43	0	0	43	0	1,444	1,444	0	0	0
000325873	ASHEBORO	NC		05/02/2022		138	0	3	0	0	3	0	142	142	0	0	0
000326149	SWEDESBORO	NJ		05/02/2022		21,169	0	648	0	0	648	0	21,817	21,817	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,592	0	79	0	0	79	0	2,672	2,672	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		597	0	16	0	0	16	0	613	613	0	0	0
000326280	VALLEY STREAM	NY		05/02/2022		441	0	8	0	0	8	0	449	449	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,637	0	50	0	0	50	0	1,687	1,687	0	0	0
000325585	CHICAGO	IL		05/02/2022		745	0	22	0	0	22	0	766	766	0	0	0
000325953	PATASKALA	OH		05/02/2022		1,741	0	53	0	0	53	0	1,794	1,794	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		653	0	20	0	0	20	0	673	673	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		466	0	14	0	0	14	0	480	480	0	0	0
000326031	LUBBOCK	TX		05/02/2022		599	0	18	0	0	18	0	618	618	0	0	0
000326287	HELTONVILLE	IN		05/02/2022		1,272	0	39	0	0	39	0	1,311	1,311	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		606	0	19	0	0	19	0	624	624	0	0	0
000325481	METHUEN	MA		05/02/2022		2,221	0	68	0	0	68	0	2,289	2,289	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		1,313	0	40	0	0	40	0	1,353	1,353	0	0	0
000326413	ASHAWAY	RI		05/02/2022		3,048	0	93	0	0	93	0	3,141	3,141	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		525	0	16	0	0	16	0	541	541	0	0	0
000326653	YULEE	FL		05/02/2022		759	0	23	0	0	23	0	782	782	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		745	0	23	0	0	23	0	768	768	0	0	0
000325850	MANOR	TX		05/02/2022		96	0	3	0	0	3	0	99	99	0	0	0
000326584	MARENGO	IL		05/02/2022		3,749	0	114	0	0	114	0	3,863	3,863	0	0	0
000326100	THORNTON	CO		05/02/2022		649	0	19	0	0	19	0	668	668	0	0	0
000326272	JENISON	MI		05/02/2022		921	0	28	0	0	28	0	949	949	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		912	0	28	0	0	28	0	940	940	0	0	0
000325482	DOUGLAS	MA		05/02/2022		257	0	6	0	0	6	0	263	263	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		397	0	9	0	0	9	0	406	406	0	0	0
000325632	COLUMBUS	IN		05/02/2022		2,641	0	81	0	0	81	0	2,722	2,722	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,264	0	39	0	0	39	0	1,303	1,303	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		566	0	17	0	0	17	0	583	583	0	0	0
000325562	HOLDEN	LA		05/02/2022		2,106	0	64	0	0	64	0	2,171	2,171	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		994	0	30	0	0	30	0	1,025	1,025	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		716	0	22	0	0	22	0	738	738	0	0	0
000326651	CARMEL	NY		05/02/2022		922	0	28	0	0	28	0	950	950	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		564	0	17	0	0	17	0	582	582	0	0	0
000325405	OZARK	MO		05/02/2022		555	0	17	0	0	17	0	572	572	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		272	0	8	0	0	8	0	280	280	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		2,138	0	65	0	0	65	0	2,204	2,204	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		1,043	0	32	0	0	32	0	1,075	1,075	0	0	0
000326139	SUFFOLK	VA		05/02/2022		57	0	2	0	0	2	0	59	59	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		1,064	0	32	0	0	32	0	1,097	1,097	0	0	0
000331547	BETHEL	CT		08/30/2023		602	0	142	0	0	142	0	744	744	0	0	0
000331668	TWO RIVERS	WI		08/30/2023		38	0	9	0	0	9	0	46	46	0	0	0
000331641	ALBUQUERQUE	NM		08/30/2023		601	0	142	0	0	142	0	742	742	0	0	0
000331520	PIEDMONT	SC		08/30/2023		1,366	0	322	0	0	322	0	1,688	1,688	0	0	0
000331711	OTISFIELD	ME		08/30/2023		535	0	126	0	0	126	0	661	661	0	0	0
000331343	MORTON	TX		08/30/2023		124	0	29	0	0	29	0	153	153	0	0	0
000331655	ORLANDO	FL		08/30/2023		443	0	105	0	0	105	0	547	547	0	0	0
000331534	CLEVELAND	OH		08/30/2023		103	0	24	0	0	24	0	127	127	0	0	0
000331413	QUINCY	IL		08/30/2023		326	0	77	0	0	77	0	403	403	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331357	PLATTE CITY	MO		08/30/2023		1,100	0	260	0	0	260	0	1,360	1,360	0	0	0
000331599	THE COLONY	TX		08/30/2023		1,297	0	306	0	0	306	0	1,603	1,603	0	0	0
000331299	ROCK HILL	SC		08/30/2023		413	0	97	0	0	97	0	510	510	0	0	0
000331616	APOLLO	PA		08/30/2023		853	0	201	0	0	201	0	1,054	1,054	0	0	0
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		155	0	36	0	0	36	0	191	191	0	0	0
000331342	BESSEMER	AL		08/30/2023		79	0	19	0	0	19	0	97	97	0	0	0
000331654	LUBBOCK	TX		08/30/2023		140	0	33	0	0	33	0	174	174	0	0	0
000331601	BATAVIA	NY		08/30/2023		1,149	0	271	0	0	271	0	1,420	1,420	0	0	0
000331666	COLUMBUS	OH		08/30/2023		694	0	164	0	0	164	0	858	858	0	0	0
000331424	SYRACUSE	NY		08/30/2023		150	0	35	0	0	35	0	185	185	0	0	0
000331298	HIRAM	GA		08/30/2023		351	0	83	0	0	83	0	434	434	0	0	0
000331615	BELDING	MI		08/30/2023		368	0	87	0	0	87	0	455	455	0	0	0
000331368	MC LEANSVILLE	NC		08/30/2023		472	0	111	0	0	111	0	583	583	0	0	0
000331629	SCHENECTADY	NY		08/30/2023		93	0	22	0	0	22	0	115	115	0	0	0
000331271	BRENTWOOD	NY		08/30/2023		1,006	0	237	0	0	237	0	1,243	1,243	0	0	0
000331559	HOMESTEAD	FL		08/30/2023		609	0	144	0	0	144	0	753	753	0	0	0
000331532	ROCKLEDGE	FL		08/30/2023		290	0	68	0	0	68	0	359	359	0	0	0
000331411	FREDERICKSBURG	VA		08/30/2023		2,333	0	549	0	0	549	0	2,882	2,882	0	0	0
000331600	OMAHA	NE		08/30/2023		151	0	36	0	0	36	0	187	187	0	0	0
000331651	HOLSTEIN	NE		08/30/2023		60	0	14	0	0	14	0	74	74	0	0	0
000331544	NAMPA	ID		08/30/2023		880	0	208	0	0	208	0	1,087	1,087	0	0	0
000331316	SPOKANE	WA		08/30/2023		511	0	120	0	0	120	0	631	631	0	0	0
000331437	MOORESVILLE	NC		08/30/2023		1,123	0	265	0	0	265	0	1,388	1,388	0	0	0
000331284	MORENO VALLEY	CA		08/30/2023		1,808	0	414	0	0	414	0	2,222	2,222	0	0	0
000331652	LAKE WORTH	FL		08/30/2023		368	0	87	0	0	87	0	454	454	0	0	0
000331410	ARNAUDVILLE	LA		08/30/2023		951	0	224	0	0	224	0	1,175	1,175	0	0	0
000331507	PEORIA	IL		08/30/2023		124	0	29	0	0	29	0	153	153	0	0	0
000331628	LANCASTER	PA		08/30/2023		387	0	91	0	0	91	0	478	478	0	0	0
000331519	MOUNT CLEMENS	MI		08/30/2023		2,988	0	703	0	0	703	0	3,691	3,691	0	0	0
000331664	UVALDE	TX		08/30/2023		68	0	16	0	0	16	0	83	83	0	0	0
000331487	CORBIN	KY		08/30/2023		1,277	0	300	0	0	300	0	1,577	1,577	0	0	0
000331366	ANTIOCH	TN		08/30/2023		389	0	92	0	0	92	0	481	481	0	0	0
000331301	TRENTON	OH		08/30/2023		1,008	0	238	0	0	238	0	1,246	1,246	0	0	0
000331259	BRYANS ROAD	MD		08/30/2023		682	0	161	0	0	161	0	843	843	0	0	0
000331283	BROCKTON	MA		08/30/2023		949	0	224	0	0	224	0	1,173	1,173	0	0	0
000331281	TALLADEGA	AL		08/30/2023		119	0	28	0	0	28	0	147	147	0	0	0
000331569	JACKSONVILLE	FL		08/30/2023		235	0	55	0	0	55	0	290	290	0	0	0
000331448	OCONOMOWOC	WI		08/30/2023		1,316	0	311	0	0	311	0	1,627	1,627	0	0	0
000331663	GREECE	NY		08/30/2023		117	0	28	0	0	28	0	144	144	0	0	0
000331421	NORTHGLENN	CO		08/30/2023		985	0	232	0	0	232	0	1,217	1,217	0	0	0
000331542	JACKSONVILLE	AL		08/30/2023		2,097	0	494	0	0	494	0	2,591	2,591	0	0	0
000331593	CHELSEA	OK		08/30/2023		1,006	0	237	0	0	237	0	1,243	1,243	0	0	0
000331677	PORT ARTHUR	TX		08/30/2023		170	0	40	0	0	40	0	210	210	0	0	0
000331556	RED CREEK	NY		08/30/2023		415	0	98	0	0	98	0	512	512	0	0	0
000331486	GASTONIA	NC		08/30/2023		626	0	148	0	0	148	0	774	774	0	0	0
000331626	FREEPORT	NY		08/30/2023		2,410	0	568	0	0	568	0	2,978	2,978	0	0	0
000331580	SOMERDALE	NJ		08/30/2023		555	0	131	0	0	131	0	686	686	0	0	0
000331326	CORAM	NY		08/30/2023		2,325	0	549	0	0	549	0	2,874	2,874	0	0	0
000331611	NORTH LAS VEGAS	NV		08/30/2023		779	0	184	0	0	184	0	963	963	0	0	0
000331434	RICHMOND	RI		08/30/2023		1,032	0	243	0	0	243	0	1,275	1,275	0	0	0
000331257	CONVERSE	TX		08/30/2023		620	0	146	0	0	146	0	766	766	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331623	GRAYSON	GA		08/30/2023		989	0	233	0	0	233	0	1,222	1,222	0	0	0
000331688	WEATHERFORD	OK		08/30/2023		591	0	139	0	0	139	0	731	731	0	0	0
000331325	ELKHART	IN		08/30/2023		373	0	88	0	0	88	0	461	461	0	0	0
000331497	CHICAGO	IL		08/30/2023		720	0	170	0	0	170	0	890	890	0	0	0
000331637	DALLAS	TX		08/30/2023		432	0	102	0	0	102	0	534	534	0	0	0
000331484	BEAR	DE		08/30/2023		5,511	0	1,297	0	0	1,297	0	6,808	6,808	0	0	0
000331554	CROSBYTON	TX		08/30/2023		501	0	118	0	0	118	0	619	619	0	0	0
000331675	MODESTO	CA		08/30/2023		118	0	22	0	0	22	0	140	140	0	0	0
000331498	REYNOLDSBURG	OH		08/30/2023		1,686	0	398	0	0	398	0	2,084	2,084	0	0	0
000331622	SAGINAW	TX		08/30/2023		343	0	81	0	0	81	0	424	424	0	0	0
000331501	SENIOA	GA		08/30/2023		240	0	57	0	0	57	0	296	296	0	0	0
000331552	COLOMBUS	OH		08/30/2023		5,101	0	1,203	0	0	1,203	0	6,304	6,304	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		1,143	0	270	0	0	270	0	1,413	1,413	0	0	0
000331687	LAGRANGE	GA		08/30/2023		247	0	58	0	0	58	0	306	306	0	0	0
000331292	WAXAHACHIE	TX		08/30/2023		1,225	0	289	0	0	289	0	1,513	1,513	0	0	0
000331706	CAPE GIRARDEAU	MO		08/30/2023		714	0	169	0	0	169	0	883	883	0	0	0
000331515	ALAMO	GA		08/30/2023		163	0	39	0	0	39	0	202	202	0	0	0
000331636	HYATTSVILLE	MD		08/30/2023		2,298	0	542	0	0	542	0	2,840	2,840	0	0	0
000331459	CROSBY	TX		08/30/2023		5,884	0	1,388	0	0	1,388	0	7,272	7,272	0	0	0
000331674	FRANKLIN	IN		08/30/2023		343	0	81	0	0	81	0	424	424	0	0	0
000331432	TICKFAW	LA		08/30/2023		450	0	106	0	0	106	0	556	556	0	0	0
000331374	ROCHESTER	NY		08/30/2023		294	0	69	0	0	69	0	363	363	0	0	0
000331253	OWINGS	MD		08/30/2023		2,537	0	598	0	0	598	0	3,135	3,135	0	0	0
000331267	HOUSTON	TX		08/30/2023		342	0	81	0	0	81	0	423	423	0	0	0
000331388	WOODRUFF	SC		08/30/2023		594	0	140	0	0	140	0	734	734	0	0	0
000331621	MEMPHIS	TN		08/30/2023		543	0	128	0	0	128	0	672	672	0	0	0
000331458	SPOTSYLVANIA	VA		08/30/2023		644	0	152	0	0	152	0	796	796	0	0	0
000331579	LAREDO	TX		08/30/2023		873	0	206	0	0	206	0	1,079	1,079	0	0	0
000331291	HORIZON CITY	TX		08/30/2023		692	0	163	0	0	163	0	856	856	0	0	0
000331649	LAGRANGE	KY		08/30/2023		268	0	63	0	0	63	0	331	331	0	0	0
000331528	LITTLE ROCK	AR		08/30/2023		137	0	32	0	0	32	0	169	169	0	0	0
000331480	SPRING	TX		08/30/2023		1,785	0	421	0	0	421	0	2,206	2,206	0	0	0
000331526	STAFFORD	TX		08/30/2023		524	0	124	0	0	124	0	648	648	0	0	0
000331647	OMAHA	NE		08/30/2023		277	0	65	0	0	65	0	343	343	0	0	0
000331620	SPRING	TX		08/30/2023		2,072	0	489	0	0	489	0	2,560	2,560	0	0	0
000331685	GROVETOWN	GA		08/30/2023		668	0	158	0	0	158	0	825	825	0	0	0
000331494	HOLLIS	NY		08/30/2023		351	0	83	0	0	83	0	434	434	0	0	0
000331457	BAKER	LA		08/30/2023		1,343	0	317	0	0	317	0	1,659	1,659	0	0	0
000331336	BROWNSVILLE	TX		08/30/2023		207	0	49	0	0	49	0	256	256	0	0	0
000331648	DOUGLAS	GA		08/30/2023		288	0	68	0	0	68	0	356	356	0	0	0
000331360	CHERRY HILL	NJ		08/30/2023		144	0	34	0	0	34	0	178	178	0	0	0
000331704	RIO RANCHO	NM		08/30/2023		827	0	195	0	0	195	0	1,022	1,022	0	0	0
000331321	LILBURN	GA		08/30/2023		371	0	88	0	0	88	0	459	459	0	0	0
000331633	PHARR	TX		08/30/2023		78	0	17	0	0	17	0	95	95	0	0	0
000331684	VIRGINIA BEACH	VA		08/30/2023		456	0	100	0	0	100	0	556	556	0	0	0
000331265	CLINTON	MS		08/30/2023		288	0	68	0	0	68	0	355	355	0	0	0
000331279	HAZEL GREEN	AL		08/30/2023		202	0	48	0	0	48	0	250	250	0	0	0
000331645	EASLEY	SC		08/30/2023		515	0	121	0	0	121	0	636	636	0	0	0
000331403	AUBURN	MA		08/30/2023		554	0	130	0	0	130	0	684	684	0	0	0
000331347	HIALEAH	FL		08/30/2023		1,482	0	350	0	0	350	0	1,832	1,832	0	0	0
000331659	SIDNEY	MT		08/30/2023		226	0	53	0	0	53	0	280	280	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331538	OSAWATOMIE	KS		08/30/2023		2,664	0	628	0	0	628	0	3,292	3,292	0	0	0
000331455	SAN ANTONIO	TX		08/30/2023		391	0	92	0	0	92	0	484	484	0	0	0
000331511	SYCAMORE	IL		08/30/2023		462	0	109	0	0	109	0	571	571	0	0	0
000331332	MILWAUKEE	WI		08/30/2023		367	0	87	0	0	87	0	453	453	0	0	0
000331714	NORTH HAVEN	CT		08/30/2023		176	0	41	0	0	41	0	217	217	0	0	0
000331467	FRIENDSVILLE	TN		08/30/2023		451	0	106	0	0	106	0	558	558	0	0	0
000331588	LAREDO	TX		08/30/2023		94	0	21	0	0	21	0	115	115	0	0	0
000331561	FLAGSTAFF	AZ		08/30/2023		1,742	0	411	0	0	411	0	2,153	2,153	0	0	0
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		629	0	148	0	0	148	0	777	777	0	0	0
000331440	VERONA	PA		08/30/2023		288	0	68	0	0	68	0	355	355	0	0	0
000331370	LAKE WALES	FL		08/30/2023		717	0	169	0	0	169	0	886	886	0	0	0
000331416	CENTERVILLE	GA		08/30/2023		248	0	58	0	0	58	0	306	306	0	0	0
000331491	LONG LAKE	WI		08/30/2023		731	0	172	0	0	172	0	903	903	0	0	0
000331510	EDEN	NC		08/30/2023		118	0	28	0	0	28	0	145	145	0	0	0
000331696	NISKAYUNA	NY		08/30/2023		164	0	36	0	0	36	0	201	201	0	0	0
000331263	EDGARTOWN	MA		08/30/2023		4,680	0	1,104	0	0	1,104	0	5,784	5,784	0	0	0
000331384	JACKSONVILLE	FL		08/30/2023		2,068	0	488	0	0	488	0	2,556	2,556	0	0	0
000331333	RIO RANCHO	NM		08/30/2023		236	0	56	0	0	56	0	291	291	0	0	0
000331275	CARTERSVILLE	GA		08/30/2023		1,900	0	448	0	0	448	0	2,348	2,348	0	0	0
000331619	BELTON	SC		08/30/2023		1,314	0	310	0	0	310	0	1,624	1,624	0	0	0
000331289	ZANESVILLE	OH		08/30/2023		748	0	177	0	0	177	0	925	925	0	0	0
000331401	HALEDON	NJ		08/30/2023		834	0	197	0	0	197	0	1,031	1,031	0	0	0
000331522	MASTIC	NY		08/30/2023		465	0	110	0	0	110	0	575	575	0	0	0
000331536	LONGVIEW	TX		08/30/2023		868	0	205	0	0	205	0	1,073	1,073	0	0	0
000331415	SPANAWAY	WA		08/30/2023		2,910	0	686	0	0	686	0	3,596	3,596	0	0	0
000331359	TUCSON	AZ		08/30/2023		649	0	153	0	0	153	0	802	802	0	0	0
000331383	CHARLOTTE	MI		08/30/2023		573	0	135	0	0	135	0	708	708	0	0	0
000331262	GORDONSVILLE	VA		08/30/2023		554	0	131	0	0	131	0	685	685	0	0	0
000331681	BAY SHORE	NY		08/30/2023		930	0	195	0	0	195	0	1,125	1,125	0	0	0
000331429	INDIANAPOLIS	IN		08/30/2023		518	0	122	0	0	122	0	640	640	0	0	0
000331572	MIDLAND	TX		08/30/2023		957	0	226	0	0	226	0	1,183	1,183	0	0	0
000331451	SPRING GROVE	PA		08/30/2023		833	0	196	0	0	196	0	1,029	1,029	0	0	0
000331260	TULARE	CA		08/30/2023		421	0	99	0	0	99	0	520	520	0	0	0
000331548	PORTSMOUTH	VA		08/30/2023		498	0	117	0	0	117	0	615	615	0	0	0
000331330	BLYTHEVILLE	AR		08/30/2023		559	0	132	0	0	132	0	690	690	0	0	0
000331669	TARPON SPRINGS	FL		08/30/2023		160	0	38	0	0	38	0	197	197	0	0	0
000331642	DETROIT	MI		08/30/2023		503	0	119	0	0	119	0	621	621	0	0	0
000331274	BRONX	NY		08/30/2023		2,947	0	695	0	0	695	0	3,642	3,642	0	0	0
000331395	EDGEWOOD	MD		08/30/2023		2,885	0	679	0	0	679	0	3,563	3,563	0	0	0
000331465	PHILADELPHIA	PA		08/30/2023		757	0	178	0	0	178	0	935	935	0	0	0
000331586	TULSA	OK		08/30/2023		803	0	189	0	0	189	0	992	992	0	0	0
000331656	SIOUX CITY	IA		08/30/2023		222	0	52	0	0	52	0	274	274	0	0	0
000331479	MARATHON	NY		08/30/2023		358	0	85	0	0	85	0	443	443	0	0	0
000331358	PIKEVILLE	KY		08/30/2023		147	0	35	0	0	35	0	182	182	0	0	0
000331261	BOWIE	MD		08/30/2023		1,212	0	286	0	0	286	0	1,498	1,498	0	0	0
000331307	LANDOVER	MD		08/30/2023		111	0	24	0	0	24	0	135	135	0	0	0
000235490	NORTH MIAMI	FL		11/27/2024		606	0	140	0	0	140	0	746	746	0	0	0
000235238	EPPING	NH		11/27/2024		649	0	151	0	0	151	0	800	800	0	0	0
000233916	BALTIMORE	MD		11/27/2024		264	0	61	0	0	61	0	325	325	0	0	0
000234554	IRONTON	OH		11/27/2024		324	0	75	0	0	75	0	399	399	0	0	0
000231882	POTOSI	MO		11/27/2024		447	0	104	0	0	104	0	551	551	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234172	EAST STROUDSBURG	PA		11/27/2024		919	0	213	0	0	213	0	1,133	1,133	0	0	0
000234540	MESQUITE	TX		11/27/2024		607	0	141	0	0	141	0	748	748	0	0	0
000233809	WAUKESHA	WI		11/27/2024		592	0	137	0	0	137	0	729	729	0	0	0
000123914	GRETNA	LA		11/27/2024		726	0	168	0	0	168	0	894	894	0	0	0
000235275	ALEXANDER	AR		11/27/2024		123	0	29	0	0	29	0	152	152	0	0	0
000213473	AUSTELL	GA		11/27/2024		2,991	0	694	0	0	694	0	3,685	3,685	0	0	0
000307760	FRESNO	TX		11/27/2024		417	0	97	0	0	97	0	514	514	0	0	0
000213231	PRAIRIEVILLE	LA		11/27/2024		303	0	70	0	0	70	0	373	373	0	0	0
000231831	RACINE	WI		11/27/2024		3,214	0	745	0	0	745	0	3,959	3,959	0	0	0
000231901	MILFORD	CT		11/27/2024		379	0	88	0	0	88	0	467	467	0	0	0
000241210	Pittsburgh	PA		11/27/2024		168	0	39	0	0	39	0	206	206	0	0	0
000234801	BREMERTON	WA		11/27/2024		390	0	90	0	0	90	0	480	480	0	0	0
000307978	ZACHARY	LA		11/27/2024		1,703	0	395	0	0	395	0	2,098	2,098	0	0	0
000234555	OCALA	FL		11/27/2024		181	0	42	0	0	42	0	222	222	0	0	0
000233917	FAYETTEVILLE	NC		11/27/2024		626	0	145	0	0	145	0	771	771	0	0	0
000304874	ROCHESTER	PA		11/27/2024		515	0	119	0	0	119	0	634	634	0	0	0
000124636	PLAINFIELD	NJ		11/27/2024		703	0	163	0	0	163	0	866	866	0	0	0
000307721	HAMILTON	OH		11/27/2024		494	0	114	0	0	114	0	608	608	0	0	0
000123761	FAYETTEVILLE	NC		11/27/2024		2,419	0	561	0	0	561	0	2,980	2,980	0	0	0
000234662	PHILADELPHIA	PA		11/27/2024		312	0	72	0	0	72	0	385	385	0	0	0
000123509	GRAY	LA		11/27/2024		553	0	128	0	0	128	0	681	681	0	0	0
000235491	FOREST PARK	GA		11/27/2024		269	0	62	0	0	62	0	331	331	0	0	0
000235416	INDIANAPOLIS	IN		11/27/2024		389	0	90	0	0	90	0	480	480	0	0	0
000234243	ANDERSON	IN		11/27/2024		204	0	47	0	0	47	0	252	252	0	0	0
000234829	AUDUBON	NJ		11/27/2024		479	0	111	0	0	111	0	590	590	0	0	0
000241238	Laporte	IN		11/27/2024		1,449	0	336	0	0	336	0	1,785	1,785	0	0	0
000235239	INGLESIDE	IL		11/27/2024		522	0	121	0	0	121	0	643	643	0	0	0
000235118	HOUSTON	TX		11/27/2024		765	0	177	0	0	177	0	942	942	0	0	0
000235072	CONCORD	NC		11/27/2024		596	0	138	0	0	138	0	734	734	0	0	0
000234351	RICHLANDS	NC		11/27/2024		699	0	162	0	0	162	0	861	861	0	0	0
000235397	MAYWOOD	IL		11/27/2024		384	0	89	0	0	89	0	473	473	0	0	0
000287667	LOUISVILLE	KY		11/27/2024		2,599	0	556	0	0	556	0	3,155	3,155	0	0	0
000311433	CINCINNATI	OH		11/27/2024		371	0	86	0	0	86	0	457	457	0	0	0
000233904	DE SOTO	TX		11/27/2024		665	0	154	0	0	154	0	820	820	0	0	0
000234518	WHITEHOUSE	TX		11/27/2024		601	0	139	0	0	139	0	740	740	0	0	0
000235262	IMPERIAL	PA		11/27/2024		247	0	57	0	0	57	0	304	304	0	0	0
000235429	SALVISA	KY		11/27/2024		267	0	62	0	0	62	0	329	329	0	0	0
000235099	INDIANAPOLIS	IN		11/27/2024		1,059	0	245	0	0	245	0	1,304	1,304	0	0	0
000234504	GROVE CITY	OH		11/27/2024		650	0	151	0	0	151	0	800	800	0	0	0
000235453	MABELVALE	AR		11/27/2024		790	0	183	0	0	183	0	973	973	0	0	0
000213583	ISABELA	PR		11/27/2024		347	0	81	0	0	81	0	428	428	0	0	0
000125289	SUMTER	SC		11/27/2024		97	0	22	0	0	22	0	119	119	0	0	0
000235511	JACKSON	MS		11/27/2024		78	0	18	0	0	18	0	96	96	0	0	0
000234556	MEMPHIS	TN		11/27/2024		428	0	99	0	0	99	0	527	527	0	0	0
000234677	HIALEAH GARDENS	FL		11/27/2024		604	0	140	0	0	140	0	744	744	0	0	0
000234854	PENSACOLA	FL		11/27/2024		432	0	100	0	0	100	0	532	532	0	0	0
000241370	Newark	NJ		11/27/2024		653	0	151	0	0	151	0	804	804	0	0	0
000235371	SMYRNA	TN		11/27/2024		859	0	199	0	0	199	0	1,058	1,058	0	0	0
000234300	AURORA	CO		11/27/2024		737	0	171	0	0	171	0	908	908	0	0	0
000235538	MISSOURI CITY	TX		11/27/2024		536	0	124	0	0	124	0	660	660	0	0	0
000234002	SANFORD	NC		11/27/2024		490	0	114	0	0	114	0	604	604	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234296	PENSACOLA	FL		11/27/2024		403	0	94	0	0	94	0	497	497	0	0	0
000213368	OMEGA	GA		11/27/2024		692	0	161	0	0	161	0	853	853	0	0	0
000234785	FISHERS	IN		11/27/2024		686	0	159	0	0	159	0	845	845	0	0	0
000234664	MIAMI	FL		11/27/2024		684	0	159	0	0	159	0	842	842	0	0	0
000234422	CLOVER	SC		11/27/2024		705	0	164	0	0	164	0	869	869	0	0	0
000233905	HARPERS FERRY	WV		11/27/2024		741	0	172	0	0	172	0	913	913	0	0	0
000306215	ENGLEWOOD CITY	NJ		11/27/2024		1,291	0	299	0	0	299	0	1,591	1,591	0	0	0
000235105	NASHVILLE	TN		11/27/2024		244	0	57	0	0	57	0	300	300	0	0	0
000235347	DOUGLASVILLE	GA		11/27/2024		845	0	196	0	0	196	0	1,041	1,041	0	0	0
000233849	LINCOLN PARK	MI		11/27/2024		714	0	166	0	0	166	0	879	879	0	0	0
000234282	PEORIA	IL		11/27/2024		238	0	55	0	0	55	0	294	294	0	0	0
000234328	ELGIN	IL		11/27/2024		516	0	120	0	0	120	0	635	635	0	0	0
000234040	GALLOWAY TOWNSHIP	NJ		11/27/2024		904	0	210	0	0	210	0	1,114	1,114	0	0	0
000232010	FULTON	IL		11/27/2024		125	0	29	0	0	29	0	154	154	0	0	0
000213410	ARABI	LA		11/27/2024		618	0	143	0	0	143	0	762	762	0	0	0
000233994	MANTACHIE	MS		11/27/2024		371	0	86	0	0	86	0	458	458	0	0	0
000233873	RIVERDALE	GA		11/27/2024		785	0	182	0	0	182	0	967	967	0	0	0
000234747	PHILADELPHIA	PA		11/27/2024		174	0	40	0	0	40	0	214	214	0	0	0
000234989	CEDAR HILL	TX		11/27/2024		395	0	92	0	0	92	0	487	487	0	0	0
000234869	DALLAS	TX		11/27/2024		634	0	147	0	0	147	0	781	781	0	0	0
000235144	MEMPHIS	TN		11/27/2024		700	0	162	0	0	162	0	862	862	0	0	0
000235074	BILLINGS	MT		11/27/2024		964	0	224	0	0	224	0	1,188	1,188	0	0	0
000234925	SAN JUAN	TX		11/27/2024		187	0	43	0	0	43	0	230	230	0	0	0
000213558	NORTH CHARLESTON	SC		11/27/2024		601	0	139	0	0	139	0	741	741	0	0	0
000213316	NEWPORT NEWS	VA		11/27/2024		1,552	0	360	0	0	360	0	1,912	1,912	0	0	0
000124676	FONTANA	CA		11/27/2024		870	0	202	0	0	202	0	1,072	1,072	0	0	0
000235195	KATY	TX		11/27/2024		405	0	94	0	0	94	0	499	499	0	0	0
000233836	CEDARTOWN	GA		11/27/2024		568	0	132	0	0	132	0	700	700	0	0	0
000234003	HAZEL PARK	MI		11/27/2024		606	0	140	0	0	140	0	746	746	0	0	0
000231911	NEW HAVEN	CT		11/27/2024		69	0	16	0	0	16	0	85	85	0	0	0
000241264	Penn Hills	PA		11/27/2024		207	0	48	0	0	48	0	255	255	0	0	0
000234487	DALLAS	TX		11/27/2024		325	0	75	0	0	75	0	400	400	0	0	0
000213488	CLINTON	MD		11/27/2024		285	0	63	0	0	63	0	348	348	0	0	0
000235023	HOUSTON	TX		11/27/2024		262	0	61	0	0	61	0	323	323	0	0	0
000287531	New Iberia	LA		11/27/2024		482	0	107	0	0	107	0	589	589	0	0	0
000233981	KILLEEN	TX		11/27/2024		343	0	80	0	0	80	0	423	423	0	0	0
000234665	LOS ANGELES	CA		11/27/2024		606	0	141	0	0	141	0	747	747	0	0	0
000213302	MCDONOUGH	GA		11/27/2024		976	0	226	0	0	226	0	1,203	1,203	0	0	0
000234055	VOORHEES TOWNSHIP	NJ		11/27/2024		592	0	137	0	0	137	0	729	729	0	0	0
000123466	LIVERPOOL	NY		11/27/2024		36	0	8	0	0	8	0	44	44	0	0	0
000233874	LUBBOCK	TX		11/27/2024		355	0	82	0	0	82	0	437	437	0	0	0
000213329	GRANITE CITY	IL		11/27/2024		453	0	105	0	0	105	0	558	558	0	0	0
000235278	SUGAR HILL	GA		11/27/2024		523	0	121	0	0	121	0	644	644	0	0	0
000235060	MACON	GA		11/27/2024		348	0	81	0	0	81	0	429	429	0	0	0
000233893	CHICAGO	IL		11/27/2024		274	0	64	0	0	64	0	337	337	0	0	0
000213236	TRINITY	FL		11/27/2024		1,354	0	314	0	0	314	0	1,668	1,668	0	0	0
000233939	DENISON	TX		11/27/2024		843	0	196	0	0	196	0	1,039	1,039	0	0	0
000234996	MIAMI	FL		11/27/2024		378	0	88	0	0	88	0	465	465	0	0	0
000241251	Lawson	MO		11/27/2024		1,233	0	286	0	0	286	0	1,518	1,518	0	0	0
000234214	HIGHLANDS RANCH	CO		11/27/2024		1,046	0	242	0	0	242	0	1,288	1,288	0	0	0
000244831	WILLIAMSBURG	VA		11/27/2024		1,659	0	385	0	0	385	0	2,043	2,043	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000123485	LAUDERHILL	FL		11/27/2024		1,543	0	358	0	0	358	0	1,901	1,901	0	0	0
000235150	CASTAIC	CA		11/27/2024		1,837	0	426	0	0	426	0	2,263	2,263	0	0	0
000213273	OWASSO	OK		11/27/2024		825	0	191	0	0	191	0	1,016	1,016	0	0	0
000234609	LOS FRESNOS	TX		11/27/2024		325	0	75	0	0	75	0	400	400	0	0	0
000234321	MONTGOMERY	AL		11/27/2024		345	0	80	0	0	80	0	425	425	0	0	0
000244883	ROSWELL	GA		11/27/2024		841	0	195	0	0	195	0	1,036	1,036	0	0	0
000235545	RIVERDALE	GA		11/27/2024		540	0	125	0	0	125	0	666	666	0	0	0
000235126	TEXAS CITY	TX		11/27/2024		675	0	156	0	0	156	0	831	831	0	0	0
000308471	YOUNGSVILLE	LA		11/27/2024		1,070	0	248	0	0	248	0	1,318	1,318	0	0	0
000234824	COLUBIA	TN		11/27/2024		466	0	108	0	0	108	0	574	574	0	0	0
000234349	PUYALLUP	WA		11/27/2024		723	0	168	0	0	168	0	890	890	0	0	0
000235463	CHICAGO	IL		11/27/2024		314	0	73	0	0	73	0	387	387	0	0	0
000234215	SOUTH BEND	IN		11/27/2024		254	0	59	0	0	59	0	313	313	0	0	0
000234290	SIOUX CITY	IA		11/27/2024		304	0	70	0	0	70	0	374	374	0	0	0
000233964	PLANT CITY	FL		11/27/2024		716	0	166	0	0	166	0	883	883	0	0	0
000213584	SAN JUAN	PR		11/27/2024		1,125	0	261	0	0	261	0	1,386	1,386	0	0	0
000311489	BOYNTON BEACH	FL		11/27/2024		115	0	27	0	0	27	0	142	142	0	0	0
000234997	LANHAM	MD		11/27/2024		678	0	157	0	0	157	0	835	835	0	0	0
000234201	INDIANAPOLIS	IN		11/27/2024		588	0	136	0	0	136	0	725	725	0	0	0
000234932	MEMPHIS	TN		11/27/2024		573	0	133	0	0	133	0	706	706	0	0	0
000233913	WASHINGTON C.H	OH		11/27/2024		945	0	219	0	0	219	0	1,165	1,165	0	0	0
000234685	SEATAC	WA		11/27/2024		660	0	153	0	0	153	0	813	813	0	0	0
000234443	ALTON	IL		11/27/2024		334	0	77	0	0	77	0	411	411	0	0	0
000232001	MENOMONEE FALLS	WI		11/27/2024		931	0	216	0	0	216	0	1,147	1,147	0	0	0
000234145	MUNCIE	IN		11/27/2024		309	0	72	0	0	72	0	380	380	0	0	0
000309861	MCKEESPORT	PA		11/27/2024		550	0	127	0	0	127	0	677	677	0	0	0
000234863	ROANOKE	VA		11/27/2024		237	0	55	0	0	55	0	292	292	0	0	0
000234253	ABILENE	TX		11/27/2024		482	0	112	0	0	112	0	594	594	0	0	0
000241336	Roxboro	NC		11/27/2024		411	0	95	0	0	95	0	506	506	0	0	0
000235248	FARMERSVILLE	CA		11/27/2024		217	0	50	0	0	50	0	267	267	0	0	0
000235532	RIVERDALE	GA		11/27/2024		419	0	97	0	0	97	0	516	516	0	0	0
000234062	EMMETT	ID		11/27/2024		387	0	90	0	0	90	0	477	477	0	0	0
000234481	SAINT MARY'S	GA		11/27/2024		271	0	63	0	0	63	0	333	333	0	0	0
000231872	COLONA	IL		11/27/2024		2,363	0	548	0	0	548	0	2,911	2,911	0	0	0
000234039	CLARKSVILLE	TN		11/27/2024		433	0	101	0	0	101	0	534	534	0	0	0
000235166	CINCINNATI	OH		11/27/2024		669	0	155	0	0	155	0	825	825	0	0	0
000234649	MUSTANG	OK		11/27/2024		293	0	68	0	0	68	0	361	361	0	0	0
000235096	KENMORE	NY		11/27/2024		504	0	117	0	0	117	0	621	621	0	0	0
000233788	RIVERDALE	IL		11/27/2024		616	0	143	0	0	143	0	759	759	0	0	0
000234361	GRAND RAPIDS	MI		11/27/2024		770	0	178	0	0	178	0	948	948	0	0	0
000124907	MELISSA	TX		11/27/2024		894	0	207	0	0	207	0	1,102	1,102	0	0	0
000213490	CANYON LAKE	TX		11/27/2024		659	0	153	0	0	153	0	812	812	0	0	0
000235236	ODESSA	TX		11/27/2024		329	0	76	0	0	76	0	405	405	0	0	0
000235273	DIANA	TX		11/27/2024		484	0	112	0	0	112	0	596	596	0	0	0
000231954	COLUMBUS	OH		11/27/2024		408	0	95	0	0	95	0	502	502	0	0	0
000234458	NEW ORLEANS	LA		11/27/2024		616	0	143	0	0	143	0	759	759	0	0	0
000234025	PENNSAUKEN TWP	NJ		11/27/2024		671	0	156	0	0	156	0	826	826	0	0	0
000231968	BROCKWAY	MI		11/27/2024		784	0	182	0	0	182	0	966	966	0	0	0
000213522	WATERBORO	ME		11/27/2024		1,326	0	308	0	0	308	0	1,634	1,634	0	0	0
000234026	LOUISVILLE	KY		11/27/2024		30	0	6	0	0	6	0	36	36	0	0	0
000213210	EAST POINT	GA		11/27/2024		537	0	125	0	0	125	0	662	662	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000231871	STOUTSVILLE	OH		11/27/2024		853	0	198	0	0	198	0	1,051	1,051	0	0	0
000234920	BOYNTON BEACH	FL		11/27/2024		383	0	89	0	0	89	0	471	471	0	0	0
000244820	CANTON	GA		11/27/2024		966	0	224	0	0	224	0	1,190	1,190	0	0	0
000234063	AUSTIN	TX		11/27/2024		556	0	129	0	0	129	0	686	686	0	0	0
000234254	BALCH SPRINGS	TX		11/27/2024		678	0	157	0	0	157	0	836	836	0	0	0
000235547	MEMPHIS	TN		11/27/2024		437	0	101	0	0	101	0	539	539	0	0	0
000234362	LAS VEGAS	NV		11/27/2024		667	0	155	0	0	155	0	822	822	0	0	0
000233966	MCGREGOR	TX		11/27/2024		456	0	106	0	0	106	0	562	562	0	0	0
000234120	AUSTIN	TX		11/27/2024		875	0	203	0	0	203	0	1,078	1,078	0	0	0
000213358	HUGO	OK		11/27/2024		1,179	0	273	0	0	273	0	1,452	1,452	0	0	0
000289814	KANSAS CITY	KS		11/27/2024		721	0	167	0	0	167	0	888	888	0	0	0
000213191	DALLAS	GA		11/27/2024		1,154	0	268	0	0	268	0	1,421	1,421	0	0	0
000235479	BIRDSBORO	PA		11/27/2024		476	0	110	0	0	110	0	586	586	0	0	0
000234827	PASADENA	MD		11/27/2024		596	0	138	0	0	138	0	735	735	0	0	0
000234948	CASA GRANDE	AZ		11/27/2024		215	0	50	0	0	50	0	265	265	0	0	0
000234483	LILBURN	GA		11/27/2024		674	0	156	0	0	156	0	830	830	0	0	0
000235521	GILBERT	AZ		11/27/2024		708	0	164	0	0	164	0	872	872	0	0	0
000213586	TOA BAJA	PR		11/27/2024		767	0	178	0	0	178	0	945	945	0	0	0
000235102	COLDWATER	MS		11/27/2024		312	0	72	0	0	72	0	384	384	0	0	0
000234217	FREDERICK	MD		11/27/2024		462	0	107	0	0	107	0	569	569	0	0	0
000234878	CONYERS	GA		11/27/2024		874	0	203	0	0	203	0	1,076	1,076	0	0	0
000234590	WESTFIELD	NC		11/27/2024		178	0	41	0	0	41	0	220	220	0	0	0
000231929	DEERFIELD	NY		11/27/2024		775	0	180	0	0	180	0	955	955	0	0	0
000305453	INVERNESS	FL		11/27/2024		510	0	118	0	0	118	0	628	628	0	0	0
000304639	HOUSTON	TX		11/27/2024		469	0	109	0	0	109	0	577	577	0	0	0
000235451	PEKIN	IL		11/27/2024		393	0	91	0	0	91	0	484	484	0	0	0
000241241	Charlotte	NC		11/27/2024		441	0	102	0	0	102	0	544	544	0	0	0
000306556	LANSDALE	PA		11/27/2024		2,216	0	514	0	0	514	0	2,730	2,730	0	0	0
000235153	ANTIOCH	TN		11/27/2024		839	0	195	0	0	195	0	1,033	1,033	0	0	0
000235274	ROWLETT	TX		11/27/2024		259	0	60	0	0	60	0	319	319	0	0	0
000213548	COCONUT CREEK	FL		11/27/2024		1,822	0	423	0	0	423	0	2,245	2,245	0	0	0
000290782	LOUISVILLE	KY		11/27/2024		72	0	16	0	0	16	0	89	89	0	0	0
000233967	MESQUITE	TX		11/27/2024		842	0	195	0	0	195	0	1,037	1,037	0	0	0
000234553	DARLINGTON	SC		11/27/2024		368	0	85	0	0	85	0	453	453	0	0	0
000234432	EVANSVILLE	WI		11/27/2024		543	0	126	0	0	126	0	669	669	0	0	0
000234134	GAINESVILLE	GA		11/27/2024		748	0	173	0	0	173	0	921	921	0	0	0
000305835	CROWN POINT	IN		11/27/2024		1,062	0	246	0	0	246	0	1,308	1,308	0	0	0
000234237	BLACK MOUNTAIN	NC		11/27/2024		318	0	74	0	0	74	0	392	392	0	0	0
000231909	WRENS	GA		11/27/2024		207	0	48	0	0	48	0	255	255	0	0	0
000234903	WASHINGTON	DC		11/27/2024		541	0	125	0	0	125	0	666	666	0	0	0
000213143	CLAYTON	NC		11/27/2024		624	0	145	0	0	145	0	768	768	0	0	0
000234833	LANCASTER	CA		11/27/2024		460	0	107	0	0	107	0	567	567	0	0	0
000213119	CHARLOTTE	NC		11/27/2024		1,365	0	317	0	0	317	0	1,681	1,681	0	0	0
000234535	DENTON	TX		11/27/2024		548	0	127	0	0	127	0	676	676	0	0	0
000233935	PRINCETON	IN		11/27/2024		4,067	0	943	0	0	943	0	5,010	5,010	0	0	0
000241363	Pico Rivera	CA		11/27/2024		1,284	0	298	0	0	298	0	1,581	1,581	0	0	0
000235066	WACO	TX		11/27/2024		253	0	59	0	0	59	0	312	312	0	0	0
000234586	ROWLETT	TX		11/27/2024		491	0	114	0	0	114	0	604	604	0	0	0
000234224	KILLEEN	TX		11/27/2024		404	0	94	0	0	94	0	498	498	0	0	0
000234941	EDINBURG	TX		11/27/2024		766	0	178	0	0	178	0	944	944	0	0	0
000234345	COLUMBIA	MD		11/27/2024		456	0	106	0	0	106	0	562	562	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000241256	Richmond	VA		11/27/2024		1,146	0	266	0	0	266	0	1,412	1,412	0	0	0
000125255	ANTRIM	NH		11/27/2024		548	0	127	0	0	127	0	675	675	0	0	0
000213277	THOMASTON	GA		11/27/2024		294	0	68	0	0	68	0	363	363	0	0	0
000213156	LOCKPORT	IL		11/27/2024		466	0	108	0	0	108	0	574	574	0	0	0
000234084	AUBURNDALE	FL		11/27/2024		370	0	86	0	0	86	0	456	456	0	0	0
000234992	PHILADELPHIA	PA		11/27/2024		171	0	40	0	0	40	0	211	211	0	0	0
000233852	PHILADELPHIA	PA		11/27/2024		386	0	89	0	0	89	0	475	475	0	0	0
000234382	SHREVEPORT	LA		11/27/2024		226	0	52	0	0	52	0	278	278	0	0	0
000231971	WINDSOR LOCKS	CT		11/27/2024		1,068	0	248	0	0	248	0	1,316	1,316	0	0	0
000234917	MCALLEN	TX		11/27/2024		338	0	78	0	0	78	0	416	416	0	0	0
000234210	JACKSONVILLE	FL		11/27/2024		525	0	122	0	0	122	0	647	647	0	0	0
000213510	MILLERSVILLE	MD		11/27/2024		419	0	97	0	0	97	0	517	517	0	0	0
000233801	BALTIMORE	MD		11/27/2024		665	0	154	0	0	154	0	820	820	0	0	0
000233866	KINGS MOUNTAIN	NC		11/27/2024		831	0	193	0	0	193	0	1,023	1,023	0	0	0
000304315	FAYETTE	AL		11/27/2024		782	0	181	0	0	181	0	963	963	0	0	0
000231717	HARTFORD	CT		11/27/2024		354	0	82	0	0	82	0	437	437	0	0	0
000213561	GRAHAM	NC		11/27/2024		1,053	0	244	0	0	244	0	1,297	1,297	0	0	0
000213440	CINCINNATI	OH		11/27/2024		882	0	204	0	0	204	0	1,086	1,086	0	0	0
000234262	WAVERLY	IL		11/27/2024		141	0	33	0	0	33	0	174	174	0	0	0
000244848	STAFFORD	VA		11/27/2024		237	0	54	0	0	54	0	291	291	0	0	0
000235314	O'FALLON	MO		11/27/2024		254	0	59	0	0	59	0	313	313	0	0	0
000235379	ARIZONA CITY	AZ		11/27/2024		488	0	113	0	0	113	0	601	601	0	0	0
000213193	STERLING	VA		11/27/2024		1,622	0	376	0	0	376	0	1,998	1,998	0	0	0
000306799	NORTH PLAINFIELD	NJ		11/27/2024		463	0	107	0	0	107	0	571	571	0	0	0
000235137	WENONAH	NJ		11/27/2024		538	0	125	0	0	125	0	662	662	0	0	0
000304818	WEST BOYLSTON	MA		11/27/2024		1,217	0	282	0	0	282	0	1,500	1,500	0	0	0
000125291	SPOTSYLVANIA	VA		11/27/2024		598	0	139	0	0	139	0	737	737	0	0	0
000234899	ORLANDO	FL		11/27/2024		526	0	122	0	0	122	0	648	648	0	0	0
000305214	PITTSBURGH	PA		11/27/2024		530	0	123	0	0	123	0	654	654	0	0	0
000234490	PENNSVILLE	NJ		11/27/2024		1,483	0	344	0	0	344	0	1,827	1,827	0	0	0
000304581	FAYETTEVILLE	NC		11/27/2024		2,033	0	471	0	0	471	0	2,504	2,504	0	0	0
000235300	FLOWER MOUND	TX		11/27/2024		571	0	133	0	0	133	0	704	704	0	0	0
000233960	MONTGOMERY	AL		11/27/2024		308	0	71	0	0	71	0	380	380	0	0	0
000234713	HOUSTON	TX		11/27/2024		85	0	20	0	0	20	0	104	104	0	0	0
000213588	RIO GRANDE	PR		11/27/2024		625	0	145	0	0	145	0	770	770	0	0	0
000124547	WESTTOWN	NY		11/27/2024		565	0	131	0	0	131	0	697	697	0	0	0
000235518	BALTIMORE	MD		11/27/2024		789	0	183	0	0	183	0	972	972	0	0	0
000231876	NAUGATUCK	CT		11/27/2024		1,246	0	289	0	0	289	0	1,535	1,535	0	0	0
000235351	HARLINGEN	TX		11/27/2024		674	0	156	0	0	156	0	829	829	0	0	0
000123934	FRANKLIN	PA		11/27/2024		786	0	182	0	0	182	0	968	968	0	0	0
000213332	LAVALE	MD		11/27/2024		308	0	72	0	0	72	0	380	380	0	0	0
000234821	NEW CASTLE	DE		11/27/2024		510	0	118	0	0	118	0	628	628	0	0	0
000231970	JOHNSTOWN	OH		11/27/2024		750	0	174	0	0	174	0	924	924	0	0	0
000124394	MARTINSBURG	PA		11/27/2024		3,299	0	712	0	0	712	0	4,011	4,011	0	0	0
000234751	STONE MOUNTAIN	GA		11/27/2024		3,639	0	844	0	0	844	0	4,482	4,482	0	0	0
000231769	DUNN	NC		11/27/2024		449	0	104	0	0	104	0	553	553	0	0	0
000234919	MEMPHIS	TN		11/27/2024		393	0	91	0	0	91	0	484	484	0	0	0
000231791	HAWARDEN	IA		11/27/2024		570	0	132	0	0	132	0	702	702	0	0	0
000234752	MESQUITE	TX		11/27/2024		575	0	133	0	0	133	0	709	709	0	0	0
000306030	LIBERTY TOWNSHIP	OH		11/27/2024		2,945	0	683	0	0	683	0	3,628	3,628	0	0	0
000234682	LAREDO	TX		11/27/2024		260	0	60	0	0	60	0	320	320	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000234728	JANESVILLE	WI		11/27/2024		857	0	199	0	0	199	0	1,055	1,055	0	0	0
000307743	LEASBURG	NC		11/27/2024		723	0	168	0	0	168	0	891	891	0	0	0
000233937	MEMPHIS	TN		11/27/2024		794	0	184	0	0	184	0	978	978	0	0	0
000234905	WARREN	MI		11/27/2024		478	0	111	0	0	111	0	589	589	0	0	0
000213564	APOPKA	FL		11/27/2024		869	0	202	0	0	202	0	1,071	1,071	0	0	0
000234835	STONE MOUNTAIN	GA		11/27/2024		367	0	85	0	0	85	0	452	452	0	0	0
000234416	ELKHART	IN		11/27/2024		693	0	161	0	0	161	0	854	854	0	0	0
000234491	CAMDEN WYOMING	DE		11/27/2024		784	0	181	0	0	181	0	965	965	0	0	0
000304666	TOMS RIVER	NJ		11/27/2024		1,409	0	327	0	0	327	0	1,736	1,736	0	0	0
000235352	LAKE CITY	FL		11/27/2024		32	0	7	0	0	7	0	39	39	0	0	0
000304489	MANITOWOC	WI		11/27/2024		408	0	95	0	0	95	0	503	503	0	0	0
000234790	GALLOWAY	OH		11/27/2024		480	0	111	0	0	111	0	591	591	0	0	0
000241314	Henderson	NV		11/27/2024		728	0	169	0	0	169	0	897	897	0	0	0
000234957	ROCKWALL	TX		11/27/2024		828	0	192	0	0	192	0	1,020	1,020	0	0	0
000213550	SOUTHPORT	FL		11/27/2024		3,879	0	900	0	0	900	0	4,778	4,778	0	0	0
000235175	GONZALES	LA		11/27/2024		495	0	115	0	0	115	0	610	610	0	0	0
000234701	AUSTIN	MN		11/27/2024		243	0	56	0	0	56	0	300	300	0	0	0
000235505	BELLWOOD	IL		11/27/2024		601	0	139	0	0	139	0	740	740	0	0	0
000241352	East Hartford	CT		11/27/2024		739	0	171	0	0	171	0	911	911	0	0	0
000309908	PENNSAUKEN	NJ		11/27/2024		346	0	80	0	0	80	0	426	426	0	0	0
000235161	LAWRENCEVILLE	GA		11/27/2024		624	0	145	0	0	145	0	769	769	0	0	0
000235207	DENHAM SPRINGS	LA		11/27/2024		449	0	104	0	0	104	0	554	554	0	0	0
000234035	SAN ANTONIO	TX		11/27/2024		752	0	174	0	0	174	0	927	927	0	0	0
000234697	WASHINGTON	DC		11/27/2024		324	0	75	0	0	75	0	400	400	0	0	0
000235139	CHICAGO	IL		11/27/2024		521	0	121	0	0	121	0	642	642	0	0	0
000235004	CHICAGO	IL		11/27/2024		638	0	148	0	0	148	0	787	787	0	0	0
000235488	HOOKSETT	NH		11/27/2024		554	0	128	0	0	128	0	683	683	0	0	0
000213200	CHARLOTTE	NC		11/27/2024		1,047	0	243	0	0	243	0	1,290	1,290	0	0	0
000235125	AMITE	LA		11/27/2024		1,213	0	281	0	0	281	0	1,494	1,494	0	0	0
000234981	VINELAND	NJ		11/27/2024		552	0	128	0	0	128	0	680	680	0	0	0
000234562	WILLINGBORO TWP	NJ		11/27/2024		375	0	87	0	0	87	0	462	462	0	0	0
000234441	TAYLORS	SC		11/27/2024		487	0	113	0	0	113	0	600	600	0	0	0
000234683	WASHINGTON	DC		11/27/2024		437	0	101	0	0	101	0	539	539	0	0	0
000234250	FRANKFORT	IL		11/27/2024		644	0	149	0	0	149	0	793	793	0	0	0
000213195	LITHONIA	GA		11/27/2024		808	0	187	0	0	187	0	996	996	0	0	0
000234906	EASTPOINTE	MI		11/27/2024		549	0	127	0	0	127	0	676	676	0	0	0
000235437	COWETA	OK		11/27/2024		437	0	101	0	0	101	0	538	538	0	0	0
000235474	SHERMAN	TX		11/27/2024		233	0	54	0	0	54	0	287	287	0	0	0
000233976	ALEXANDRIA	LA		11/27/2024		339	0	79	0	0	79	0	418	418	0	0	0
000234493	GAINESVILLE	FL		11/27/2024		281	0	65	0	0	65	0	346	346	0	0	0
000234060	TOWNSHIP OF BERLIN	NJ		11/27/2024		81	0	17	0	0	17	0	97	97	0	0	0
000125433	HEPHZIBAH	GA		11/27/2024		2,835	0	658	0	0	658	0	3,493	3,493	0	0	0
000213181	ALVARADO	TX		11/27/2024		18	0	4	0	0	4	0	23	23	0	0	0
000234958	LOUISVILLE	KY		11/27/2024		556	0	129	0	0	129	0	685	685	0	0	0
000244837	BALTIMORE	MD		11/27/2024		545	0	126	0	0	126	0	671	671	0	0	0
000233799	GARLAND	TX		11/27/2024		835	0	194	0	0	194	0	1,028	1,028	0	0	0
000290963	BILLERICA	MA		11/27/2024		58	0	14	0	0	14	0	72	72	0	0	0
000233925	SHERWOOD	AR		11/27/2024		750	0	174	0	0	174	0	923	923	0	0	0
000234278	COLONA	IL		11/27/2024		140	0	32	0	0	32	0	172	172	0	0	0
000235055	SHREVEPORT	LA		11/27/2024		463	0	107	0	0	107	0	571	571	0	0	0
000234348	WAPATO	WA		11/27/2024		706	0	164	0	0	164	0	870	870	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000241232	Bowie	MD		11/27/2024		1,540	0	357	0	0	357	0	1,897	1,897	0	0	0
000213213	SHREVEPORT	LA		11/27/2024		594	0	138	0	0	138	0	731	731	0	0	0
000234340	PHILADELPHIA	PA		11/27/2024		361	0	84	0	0	84	0	445	445	0	0	0
000231961	SAGINAW	MI		11/27/2024		237	0	55	0	0	55	0	292	292	0	0	0
000244850	NORFOLK	VA		11/27/2024		1,674	0	388	0	0	388	0	2,062	2,062	0	0	0
000234209	COLUMBIA	MO		11/27/2024		81	0	19	0	0	19	0	99	99	0	0	0
000234628	CLEARWATER	FL		11/27/2024		237	0	55	0	0	55	0	291	291	0	0	0
000308402	NORTH LITTLE ROCK	AR		11/27/2024		1,016	0	236	0	0	236	0	1,252	1,252	0	0	0
000233837	POUGHKEEPSIE	NY		11/27/2024		1,673	0	388	0	0	388	0	2,060	2,060	0	0	0
000234437	ATLANTA	GA		11/27/2024		686	0	159	0	0	159	0	845	845	0	0	0
000234069	TEMPLE HILLS	MD		11/27/2024		422	0	98	0	0	98	0	520	520	0	0	0
000234977	GRIFFIN	GA		11/27/2024		590	0	137	0	0	137	0	727	727	0	0	0
000235201	AUSTIN	TX		11/27/2024		1,879	0	436	0	0	436	0	2,315	2,315	0	0	0
000234912	CORPUS CHRISTI	TX		11/27/2024		640	0	148	0	0	148	0	788	788	0	0	0
000213268	LITHONIA	GA		11/27/2024		902	0	209	0	0	209	0	1,111	1,111	0	0	0
000234489	CINCINNATI	OH		11/27/2024		758	0	176	0	0	176	0	934	934	0	0	0
000125455	MEMPHIS	TN		11/27/2024		68	0	16	0	0	16	0	83	83	0	0	0
000306534	BALTIMORE	MD		11/27/2024		97	0	22	0	0	22	0	119	119	0	0	0
000234368	ROWLETT	TX		11/27/2024		670	0	155	0	0	155	0	825	825	0	0	0
000213254	COLUMBUS	MT		11/27/2024		831	0	193	0	0	193	0	1,024	1,024	0	0	0
000233996	SAVANNAH	GA		11/27/2024		1,720	0	399	0	0	399	0	2,119	2,119	0	0	0
000213375	LITHONIA	GA		11/27/2024		655	0	152	0	0	152	0	807	807	0	0	0
000234596	DESOTO	TX		11/27/2024		1,083	0	251	0	0	251	0	1,334	1,334	0	0	0
000234722	SACRAMENTO	CA		11/27/2024		793	0	184	0	0	184	0	977	977	0	0	0
000234177	LYNN	MA		11/27/2024		2,522	0	585	0	0	585	0	3,107	3,107	0	0	0
000234410	LUBBOCK	TX		11/27/2024		559	0	130	0	0	130	0	689	689	0	0	0
000241298	Arlington	TN		11/27/2024		1,139	0	264	0	0	264	0	1,403	1,403	0	0	0
000235107	BIRMINGHAM	AL		11/27/2024		309	0	72	0	0	72	0	380	380	0	0	0
000213528	SYRACUSE	NY		11/27/2024		88	0	20	0	0	20	0	108	108	0	0	0
000124816	FORT WORTH	TX		11/27/2024		401	0	93	0	0	93	0	494	494	0	0	0
000234285	DEPUE	IL		11/27/2024		315	0	73	0	0	73	0	388	388	0	0	0
000234164	SPRING	TX		11/27/2024		498	0	115	0	0	115	0	613	613	0	0	0
000304897	SAVANNAH	GA		11/27/2024		821	0	190	0	0	190	0	1,011	1,011	0	0	0
000234220	FRACKVILLE	PA		11/27/2024		475	0	110	0	0	110	0	585	585	0	0	0
000234951	RAYTOWN	MO		11/27/2024		317	0	73	0	0	73	0	390	390	0	0	0
000235444	WICHITA FALLS	TX		11/27/2024		390	0	91	0	0	91	0	481	481	0	0	0
000235202	MANSFIELD	TX		11/27/2024		946	0	219	0	0	219	0	1,165	1,165	0	0	0
000234438	LOCKNEY	TX		11/27/2024		414	0	96	0	0	96	0	510	510	0	0	0
000234858	CUMBERLAND	MD		11/27/2024		210	0	49	0	0	49	0	259	259	0	0	0
000234369	ERIE	PA		11/27/2024		508	0	118	0	0	118	0	626	626	0	0	0
000234691	BULLARD	TX		11/27/2024		77	0	18	0	0	18	0	95	95	0	0	0
000234979	FLORENCE	SC		11/27/2024		331	0	77	0	0	77	0	408	408	0	0	0
000241355	Norwalk	IA		11/27/2024		855	0	198	0	0	198	0	1,053	1,053	0	0	0
000233876	OKLAHOMA CITY	OK		11/27/2024		761	0	176	0	0	176	0	937	937	0	0	0
000123492	SEAGOVILLE	TX		11/27/2024		40	0	9	0	0	9	0	49	49	0	0	0
000244863	LAWRENCEVILLE	GA		11/27/2024		737	0	171	0	0	171	0	908	908	0	0	0
000309270	FLORENCE	NJ		11/27/2024		2,547	0	591	0	0	591	0	3,138	3,138	0	0	0
000235527	CASA GRANDE	AZ		11/27/2024		487	0	113	0	0	113	0	600	600	0	0	0
000232099	RACINE	WI		11/27/2024		630	0	146	0	0	146	0	777	777	0	0	0
000235229	WEST MONROE	LA		11/27/2024		125	0	29	0	0	29	0	154	154	0	0	0
000235171	LITHONIA	GA		11/27/2024		445	0	103	0	0	103	0	549	549	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000235292	MOUNT JULIET	TN		11/27/2024		770	0	178	0	0	178	0	948	948	0	0	0
000233970	SAN ANTONIO	TX		11/27/2024		598	0	139	0	0	139	0	737	737	0	0	0
000234044	PITMAN	NJ		11/27/2024		706	0	164	0	0	164	0	869	869	0	0	0
000234235	DANVILLE	VA		11/27/2024		268	0	62	0	0	62	0	330	330	0	0	0
000234114	TOWNSHIP OF MIDDLETO	NJ		11/27/2024		759	0	176	0	0	176	0	935	935	0	0	0
000234640	DALLAS	TX		11/27/2024		256	0	59	0	0	59	0	316	316	0	0	0
000234095	GRAND PRAIRIE	TX		11/27/2024		22	0	5	0	0	5	0	27	27	0	0	0
000235268	DOLTON	IL		11/27/2024		648	0	150	0	0	150	0	799	799	0	0	0
000233863	VALRICO	FL		11/27/2024		2,146	0	498	0	0	498	0	2,644	2,644	0	0	0
000235515	OCEAN SPRINGS	MS		11/27/2024		375	0	87	0	0	87	0	461	461	0	0	0
000234342	ANDERSON	SC		11/27/2024		471	0	109	0	0	109	0	580	580	0	0	0
000213517	LAPINE	AL		11/27/2024		39	0	9	0	0	9	0	48	48	0	0	0
000233933	SUGAR GROVE	OH		11/27/2024		256	0	59	0	0	59	0	316	316	0	0	0
000213149	NORFOLK	VA		11/27/2024		2,241	0	520	0	0	520	0	2,761	2,761	0	0	0
000235254	JONESBORO	GA		11/27/2024		870	0	202	0	0	202	0	1,072	1,072	0	0	0
000233998	OXFORD	PA		11/27/2024		1,041	0	241	0	0	241	0	1,282	1,282	0	0	0
000287668	MOUNT HOLLY	NJ		11/27/2024		625	0	145	0	0	145	0	770	770	0	0	0
000234394	GALLOWAY	OH		11/27/2024		927	0	215	0	0	215	0	1,142	1,142	0	0	0
000234319	BETHLEHEM	PA		11/27/2024		377	0	87	0	0	87	0	464	464	0	0	0
000234915	CORPUS CHRISTI	TX		11/27/2024		309	0	72	0	0	72	0	380	380	0	0	0
000233947	OCEAN SPRINGS	MS		11/27/2024		648	0	150	0	0	150	0	798	798	0	0	0
000233826	TAMPA	FL		11/27/2024		351	0	81	0	0	81	0	433	433	0	0	0
000235109	ROHNERT PARK	CA		11/27/2024		625	0	145	0	0	145	0	769	769	0	0	0
000213377	COVINGTON	GA		11/27/2024		2,732	0	634	0	0	634	0	3,366	3,366	0	0	0
000123888	LA PLACE	LA		11/27/2024		244	0	57	0	0	57	0	301	301	0	0	0
000235077	MEMPHIS	TN		11/27/2024		462	0	107	0	0	107	0	569	569	0	0	0
000234966	EASTON	PA		11/27/2024		512	0	119	0	0	119	0	631	631	0	0	0
000234305	BEAR	DE		11/27/2024		676	0	157	0	0	157	0	832	832	0	0	0
000235431	WEST WARWICK	RI		11/27/2024		661	0	153	0	0	153	0	814	814	0	0	0
000235310	HOUSE SPRINGS	MO		11/27/2024		511	0	118	0	0	118	0	629	629	0	0	0
000235484	JACKSONVILLE	FL		11/27/2024		438	0	101	0	0	101	0	539	539	0	0	0
000235051	DUBLIN	GA		11/27/2024		507	0	118	0	0	118	0	625	625	0	0	0
000213409	SPRING	TX		11/27/2024		795	0	184	0	0	184	0	979	979	0	0	0
000233920	NEPTUNE BEACH	FL		11/27/2024		710	0	165	0	0	165	0	875	875	0	0	0
000234115	HOUSTON	TX		11/27/2024		2,488	0	577	0	0	577	0	3,065	3,065	0	0	0
000234357	TULSA	OK		11/27/2024		532	0	123	0	0	123	0	655	655	0	0	0
000233985	CLARKSVILLE	IN		11/27/2024		809	0	188	0	0	188	0	996	996	0	0	0
000241343	Memphis	TN		11/27/2024		433	0	100	0	0	100	0	533	533	0	0	0
000234166	MCALLEN	TX		11/27/2024		644	0	149	0	0	149	0	793	793	0	0	0
000234808	HAMERSVILLE	OH		11/27/2024		396	0	92	0	0	92	0	488	488	0	0	0
000235293	HOUSTON	TX		11/27/2024		449	0	104	0	0	104	0	553	553	0	0	0
000125158	SHELBYVILLE	TN		11/27/2024		319	0	74	0	0	74	0	394	394	0	0	0
000234153	MINNEAPOLIS	MN		11/27/2024		3,544	0	822	0	0	822	0	4,366	4,366	0	0	0
000234940	EL MONTE	CA		11/27/2024		656	0	152	0	0	152	0	808	808	0	0	0
000234451	ARLINGTON	TX		11/27/2024		404	0	94	0	0	94	0	497	497	0	0	0
000213502	PENSACOLA	FL		11/27/2024		196	0	45	0	0	45	0	241	241	0	0	0
000234572	HOUSTON	TX		11/27/2024		96	0	22	0	0	22	0	118	118	0	0	0
000234739	WOODBRIDGE TOWNSHIP	NJ		11/27/2024		519	0	120	0	0	120	0	639	639	0	0	0
000233948	BARNESVILLE	GA		11/27/2024		238	0	55	0	0	55	0	293	293	0	0	0
000235148	GOOSE CREEK	SC		11/27/2024		354	0	82	0	0	82	0	436	436	0	0	0
000235269	MEMPHIS	TN		11/27/2024		1,395	0	323	0	0	323	0	1,718	1,718	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000241306	Vancouver	WA		11/27/2024		1,674	0	388	0	0	388	0	2,062	2,062	0	0	0
000234725	CORNISH	ME		11/27/2024		172	0	40	0	0	40	0	211	211	0	0	0
000235432	ROUND ROCK	TX		11/27/2024		672	0	156	0	0	156	0	828	828	0	0	0
000235553	GAINESVILLE	GA		11/27/2024		1,790	0	415	0	0	415	0	2,206	2,206	0	0	0
000304118	UNION BEACH	NJ		11/27/2024		2,592	0	601	0	0	601	0	3,193	3,193	0	0	0
000233795	HOUSTON	TX		11/27/2024		404	0	94	0	0	94	0	498	498	0	0	0
000331643	KILGORE	TX		08/30/2023		(17,375)	0	0	0	17,375	17,375	0	0	0	0	0	0
0299999. Mortgages with partial repayments						1,740,763,431	0	82,007	0	17,375	99,382	0	13,354,698	13,354,697	0	(1)	(1)
000331312	VENETA	OR		08/30/2023	04/29/2025	170,562	0	0	0	0	0	0	170,562	170,562	0	0	0
000325942	BRIGHTON	TN		05/02/2022	04/01/2025	80,457	0	0	0	0	0	0	80,457	80,457	0	0	0
000326293	HUMMELSTOWN	PA		05/02/2022	04/01/2025	194,388	0	0	0	0	0	0	194,388	194,388	0	0	0
000326309	UNIONTOWN	KY		05/02/2022	04/01/2025	37,623	0	0	0	0	0	0	37,623	37,623	0	0	0
000326746	WARREN	MI		05/02/2022	04/01/2025	217,675	0	0	0	0	0	0	217,675	217,675	0	0	0
0399999. Mortgages disposed						700,705	0	0	0	0	0	0	700,705	700,705	0	0	0
0599999 - Totals						1,868,215,987	0	1,296,888	0	236,070	1,532,958	0	141,596,530	141,158,913	0	(437,617)	(437,617)

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	CBCC Global Holdings LLC	WILMINGTON	DE	CBCC Global Holdings LLC		05/14/2025		1,500,000				
000000-00-0	CHIMNEY ROCK 3G Co-Invest L.P.	WILMINGTON	DE	CHIMNEY ROCK 3G Co-Invest L.P.		09/30/2024			1,573			0.580
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021			367,431		1,320,004	3.200
000000-00-0	Sands Capital Private Growth F Global Innovation Fund III	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund III		05/07/2025		1,478,735	2,846,959			
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								2,978,735	3,215,963	0	1,320,004	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			4,270,000		10,010,000	1.150
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA	TruAmerica Multifamily		06/25/2021			1,348,344		34,598,858	39.710
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								0	5,618,344	0	44,608,858	XXX
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022			246,505			70.960
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022			1,547,106			30.200
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	2.A FE	12/03/2018			3,351			8.330
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			3,414			1.940
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020			380,467			6.480
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			106,094			2.920
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018	DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018		12/19/2019		749,123				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								749,123	2,286,937	0	0	XXX
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Harbor Group International		07/06/2022			450,000		316,618	0.380
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated								0	450,000	0	316,618	XXX
6899999. Total - Unaffiliated								3,727,858	11,571,244	0	46,245,480	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								3,727,858	11,571,244	0	46,245,480	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	06/16/2025	36,346					0		36,346	36,346			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/08/2025	540,114					0		540,114	540,114			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/28/2025	263,329					0		263,329	263,329			0	
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							839,789	0	0	0	0	0	0	839,789	839,789	0	0	0	0
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA	VARIOUS	06/25/2021	06/30/2025	46,706,262					0		352,866	352,866			0	227,186

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							46,706,262	0	0	0	0	0	0	352,866	352,866	0	0	0	227,186
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	06/06/2025	27,008,109					0		(33,128)	(33,128)			0	755,003
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							27,008,109	0	0	0	0	0	0	(33,128)	(33,128)	0	0	0	755,003
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND LLC	Boston	MA	Cash Return Distribution	06/29/2006	04/30/2025	3,192,113					0		24,084	24,084			0	44,635
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	07/01/2024	06/30/2025	36,226,417					0		(1,118,851)	(1,118,851)			0	1,541,350
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA	Cash Return Distribution	12/29/2022	05/09/2025	30,521,934					0		620,271	620,271			0	
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							69,940,464	0	0	0	0	0	0	(474,497)	(474,497)	0	0	0	1,585,984
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Cash Return Distribution	07/01/2024	06/30/2025	947,330					0		94,816	94,816			0	31,684
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							947,330	0	0	0	0	0	0	94,816	94,816	0	0	0	31,684
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	06/12/2025	462,300					0		462,300	462,300			0	
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	06/30/2025	923,032					0		923,032	923,032			0	
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	04/24/2025	248,118					0		248,118	248,118			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	04/28/2025	164,833					0		164,833	164,833			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	05/30/2025	413,321					0		413,321	413,321			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/28/2025	365,365					0		365,365	365,365			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	06/06/2025	508,977					0		508,977	508,977			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	06/11/2025	134,208					0		134,208	134,208			0	
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018	DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJ018	12/19/2019	04/23/2025	202,521					0		202,521	202,521			0	
87251F-AF-6	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	DOVER	DE	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	08/04/2023	04/22/2025	224,907					0		224,907	224,907			0	
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							3,647,582	0	0	0	0	0	0	3,647,582	3,647,582	0	0	0	0
6899999. Total - Unaffiliated							122,081,427	0	0	0	0	0	0	4,460,556	4,460,556	0	0	0	1,844,855
6999999. Total - Affiliated							27,008,109	0	0	0	0	0	0	(33,128)	(33,128)	0	0	0	755,003
7099999 - Totals							149,089,536	0	0	0	0	0	0	4,427,428	4,427,428	0	0	0	2,599,858

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UG-1	U S TREASURY 4.625% 02/15/55	06/24/2025	CITIGROUP GLOBAL MKTS		11,345,207	11,765,000	144,190	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	05/13/2025	Various		10,426,861	10,920,000	52,597	1.A
912810-UJ-5	U S TREASURY 4.750% 02/15/45	05/15/2025	Various		5,269,739	5,400,000	62,251	1.A
91282C-GQ-8	US TREASURY NOTES 4.000% 02/28/30	05/22/2025	SMBC NIKKO		333,287	335,000	3,059	1.A
91282C-HR-5	US TREASURY NOTES 4.000% 07/31/30	05/22/2025	SMBC NIKKO		438,566	442,000	5,470	1.A
91282C-ML-2	US TREASURY NOTES 2.125% 01/15/35	04/11/2025	CITIGROUP GLOBAL MKTS		7,689,943	7,635,000	38,903	1.A
91282C-MM-0	US TREASURY NOTES 4.625% 02/15/35	06/05/2025	Various		7,519,778	7,345,000	78,680	1.A
91282C-MU-2	US TREASURY NOTES 4.000% 03/31/30	05/22/2025	Various		502,511,397	500,917,000	1,696,351	1.A
91282C-NG-2	US TREASURY NOTES 4.000% 05/31/30	06/27/2025	Various		11,534,407	11,475,000	28,799	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					557,069,185	556,234,000	2,110,300	XXX
PPGGKV-RT-4	Centinela PRIVATE PLACEMENT 7.620% 12/31/40	06/16/2025	ALLIANZ GLOBAL		941,767	941,767	0	2.C FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					941,767	941,767	0	XXX
001192-AK-9	SOUTHERN CO GAS CAPITAL 4.400% 06/01/43	05/22/2025	KEY BANC-MCDONALD		1,999,875	2,500,000	52,556	2.A FE
00206R-FS-6	AT&T INC 5.300% 08/15/58	05/29/2025	BARCLAYS LONDON		1,727,740	2,000,000	31,211	2.B FE
020002-BA-8	ALLSTATE CORPORATION 4.500% 06/15/43	04/30/2025	KEY BANC-MCDONALD		1,860,474	2,200,000	37,400	2.A FE
020002-BB-6	ALLSTATE CORPORATION 7.526% 08/15/53	04/07/2025	BANK of AMERICA SEC		216,544	217,000	2,358	2.C FE
02315J-AA-2	AMAZON CONSERVATION DAC 6.034% 01/16/42	05/06/2025	GOLDMAN SACHS		2,970,000	3,000,000	10,560	1.D FE
025816-EH-8	AMERICAN EXPRESS CO 5.667% 04/25/36	04/21/2025	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1.F FE
03040W-AT-2	AMERICAN WATER CAPITAL 4.200% 09/01/48	05/19/2025	DEUTSCHE BANK		3,860,569	4,963,000	45,742	2.A FE
03063U-AA-9	AMERICOLD REALTY OPER PA 5.409% 09/12/34	05/20/2025	RBC/DAIN		7,412,725	7,781,000	80,668	2.B FE
03063U-AB-7	AMERICOLD REALTY OPER PA 5.600% 05/15/32	06/03/2025	Various		10,713,503	10,815,000	91,197	2.B FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30	04/07/2025	JEFFERIES & CO		305,138	328,000	6,026	3.C FE
053773-BJ-5	AVIS BUDGET CAR RENTAL 8.250% 01/15/30	04/07/2025	JANE STREET EXECUTION SERVICES		211,687	223,000	4,242	4.A FE
05635J-AB-6	BACARD 5.400% 06/15/33	05/29/2025	SUSQUEHANNA		521,077	534,000	13,217	2.C FE
059165-EH-9	BALTIMORE GAS & EL CO 3.500% 08/15/46	05/07/2025	Various		9,392,442	13,124,000	105,903	1.G FE
06051G-MW-6	BANK OF AMERICA CORP 5.464% 05/09/36	05/06/2025	BANK of AMERICA SEC		5,000,000	5,000,000	0	1.E FE
07556Q-BT-1	BEAZER HOMES USA 7.250% 10/15/29	05/20/2025	Various		190,284	191,000	1,356	4.A FE
092114-AB-3	BLACK HILLS POWER INC 6.125% 11/01/39	06/26/2025	KEY BANC-MCDONALD		5,211,350	5,000,000	47,639	1.F FE
11040G-AA-1	BRISTOW GROUP INC 6.875% 03/01/28	04/29/2025	J P MORGAN SEC HI-YIELD		3,042,953	3,129,000	35,256	3.C FE
11135E-AA-2	BROADSTONE NET LEASE INC-A 2.600% 09/15/31	05/27/2025	BARCLAYS		4,838,146	5,782,000	30,484	2.B FE
115637-AT-7	BROWN-FORMAN CORP -CL B 4.000% 04/15/38	05/23/2025	BARCLAYS		1,697,960	2,000,000	9,333	1.G FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31	04/07/2025	J P MORGAN SEC		334,380	379,000	2,998	3.C FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25	05/14/2025	FIFTH THIRD BANK		9,941,200	10,000,000	0	2.B FE
141781-BR-4	CARGILL INC 3.125% 05/25/51	05/14/2025	STIFEL NICHOLAS		3,087,413	4,850,000	71,571	1.F FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29	04/07/2025	MORGAN STANLEY FIXED INC		244,338	272,000	4,592	4.C FE
149123-BK-6	CATERPILLAR INC 6.950% 05/01/42	06/27/2025	STIFEL NICHOLAS		5,750,600	5,000,000	56,951	1.F FE
15189W-AH-3	CENTERPOINT 5.850% 01/15/41	04/29/2025	BARCLAYS		4,295,637	4,238,000	72,311	2.A FE
15477C-AA-3	CNTRL PARENT/CDK GLB INC 7.250% 06/15/29	04/07/2025	JANE STREET EXECUTION SERVICES		191,220	223,000	5,075	4.C FE
166756-AH-9	CHEVRON USA INC 2.343% 08/12/50	04/22/2025	UBS WARBURG		2,248,961	4,065,000	18,784	1.D FE
166764-CA-6	CHEVRON CORPORATION 3.078% 05/11/50	04/22/2025	UBS WARBURG		3,317,306	5,090,000	70,502	1.D FE
172967-QB-0	CITIGROUP 5.743% 05/07/31	05/01/2025	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	1.G FE
195869-AL-6	COLONIAL PIPE LINE 6.375% 08/01/37	04/22/2025	SEAPORT GROUP LLC		9,582,022	9,457,000	137,324	1.G FE
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49	06/25/2025	SEAPORT GROUP LLC		1,114,771	1,453,000	14,364	1.G FE
20826F-CA-2	CONOCOPHIL CO 5.200% 06/01/45	06/18/2025	Tax Free Exchange		4,997,386	5,000,000	12,278	1.G FE
20848V-AA-3	CONSENSUS CLOUD SOLUTION 6.000% 10/15/26	04/07/2025	GOLDMAN SACHS		284,213	286,000	8,246	4.B FE
225310-AQ-4	CREDIT ACCEPTANC 9.250% 12/15/28	04/07/2025	WELLS FARGO		160,930	154,000	4,471	3.C FE
225310-AS-0	CREDIT ACCEPTANC 6.625% 03/15/30	04/07/2025	JANE STREET EXECUTION SERVICES		29,806	31,000	228	3.C FE
22822R-BD-1	CROWN CASTLE 3.663% 05/15/25	04/28/2025	STIFEL NICHOLAS		2,008,794	2,010,000	2,863	1.F FE
23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37	05/07/2025	SEAPORT GROUP LLC		10,158,000	10,000,000	99,375	2.B FE
23338V-AG-1	DTE ELECTRIC CO 3.750% 08/15/47	04/30/2025	KEY BANC-MCDONALD		2,644,580	3,500,000	27,708	1.E FE
23338V-AJ-5	DTE ELECTRIC CO 3.950% 03/01/49	04/22/2025	DEUTSCHE BANK		11,516,321	15,124,000	86,291	1.E FE
23338V-AL-0	DTE ELECTRIC CO 2.950% 03/01/50	04/23/2025	DEUTSCHE BANK		5,115,006	8,017,000	34,818	1.F FE
24703D-BQ-3	DELL INT LLC / EMC CORP 4.850% 02/01/35	04/11/2025	SUSQUEHANNA		550,860	606,000	5,960	2.B FE
247361-A3-2	DELTA AIRLINES INC 5.250% 07/10/30	06/05/2025	MORGAN STANLEY FIXED INC		6,985,650	7,000,000	0	2.C FE
254687-EB-8	DISNEY 6.400% 12/15/35	06/26/2025	MESIROW FINANCIAL		8,859,060	7,900,000	16,853	1.F FE
26442C-AN-4	DUKE ENERGY CAROLINAS 4.000% 09/30/42	04/24/2025	DEUTSCHE BANK		2,596,392	3,198,000	8,883	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
278865-BA-7	ECOLAB INC 3.950% 12/01/47	05/14/2025	CITIGROUP GLOBAL MKTS		5,729,151	7,445,000	133,969	1.G FE
281020-AZ-0	EDISON INTERNATIONAL 7.875% 06/15/54	04/07/2025	UBS WARBURG		52,377	55,000	1,360	3.A FE
292554-AR-3	ENCORE CAPITAL GROUP INC 8.500% 05/15/30	04/07/2025	J P MORGAN SEC		212,481	212,000	7,158	3.C FE
29336U-AC-1	ENLINK MISTREAM PARTNER 5.600% 04/01/44	05/29/2025	GOLDMAN SACHS		1,702,299	1,908,000	17,511	2.B FE
29364G-AK-9	Entergy Corp 3.750% 06/15/50	04/30/2025	SUNTRUST		7,790,630	11,162,000	158,128	2.B FE
29379V-AV-5	ENTERPRISE PRODUCTS 5.700% 02/15/42	05/07/2025	UBS WARBURG		4,669,005	4,790,000	62,949	1.G FE
30231G-BM-3	EXXON MOBIL CORP 3.452% 04/15/51	04/24/2025	UBS WARBURG		9,438,965	13,465,000	12,911	1.D FE
32119C-AA-2	FIRST NATIONAL OF NEBRAS 7.250% 06/15/35	06/05/2025	PIPER JAFFRAY		7,000,000	7,000,000	0	2.B FE
340711-BC-3	FLORIDA GAS TRANSMISSION 5.750% 07/15/35	05/28/2025	RBC/DAIN		9,969,600	10,000,000	0	2.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLD 9.250% 02/01/29	05/06/2025	Various		10,231,486	10,006,000	232,946	4.B FE
370334-CJ-1	GENERAL MILLS 4.700% 04/17/48	04/24/2025	DEUTSCHE BANK		4,194,000	5,000,000	5,222	2.B FE
37185L-AP-7	GENESIS ENERGY 8.250% 01/15/29	04/07/2025	JANE STREET EXECUTION SERVICES		45,292	45,000	856	4.C FE
37331N-AN-1	GEORGIA-PACIFIC LLC 0.950% 05/15/26	05/19/2025	BARCLAYS		8,281,020	8,570,000	1,131	1.G FE
377320-AA-4	GLATFELTER 4.750% 11/15/29	05/07/2025	Various		9,305,000	10,700,000	235,534	4.A FE
378272-BD-9	GLENCORE FUNDING LLC 1.625% 04/27/26	05/14/2025	BARCLAYS		4,860,150	5,000,000	4,063	2.A FE
38141G-B3-7	GOLDMAN SACHS GROUP INC 5.330% 07/23/35	05/06/2025	CITIGROUP GLOBAL MKTS		710,499	722,000	11,117	1.F FE
39121J-AG-5	GREAT RIVER ENERGY 7.233% 07/01/38	06/04/2025	Morgan Stanley		16,325,140	15,064,400	466,110	1.G FE
402740-AB-0	GULFSTREAM NATURAL GAS 6.190% 11/01/25	05/07/2025	J P MORGAN SEC		7,230,266	7,185,000	8,648	2.B FE
402740-AD-6	GULFSTREAM NATURAL GAS 4.600% 09/15/25	06/26/2025	DAIWA SECURITIES AMERICA		12,739,418	12,750,000	166,175	2.B FE
404119-BQ-1	HCA INC 5.250% 04/15/25	04/04/2025	BANK of AMERICA SEC		9,122,000	9,122,000	228,810	2.C FE
41242*-CP-5	HARDWOOD FUNDING PRIVATE PLACEMENT 4.840% 06/07/28	06/09/2025	PRIVATE PLACEMENT		25,000,000	25,000,000	0	1.G Z
41242*-CQ-3	HARDWOOD FUNDING PRIVATE PLACEMENT 4.980% 06/07/30	06/09/2025	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1.G Z
42703N-AA-9	HERC HOLDINGS INC 7.000% 06/15/30	05/19/2025	Various		390,875	387,000	0	3.C FE
42704L-AF-1	HERC HOLDINGS INC 7.000% 06/15/30	06/17/2025	Tax Free Exchange		390,826	387,000	151	3.C FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29	04/07/2025	MITSUBISHI UFJ SECURITIES		196,622	208,000	2,226	3.B FE
452308-AQ-2	ILLINOIS TOOL WORKS 4.875% 09/15/41	05/22/2025	MESIROW FINANCIAL		6,333,320	7,000,000	64,458	1.E FE
454889-AU-0	INDIANA MICHIGAN POWER 3.250% 05/01/51	05/08/2025	DEUTSCHE BANK		3,438,089	5,370,000	3,878	1.G FE
460146-CH-4	INTERNATIONAL PAPER CO 6.000% 11/15/41	05/07/2025	WELLS FARGO		5,000,550	5,100,000	147,050	2.B FE
461070-AN-4	INTERSTATE P&L CO 3.700% 09/15/46	05/21/2025	KEY BANC-MCDONALD		1,221,184	1,740,000	11,982	2.A FE
465685-AD-7	ITC HOLDINGS CORP 6.375% 09/30/36	04/02/2025	J P MORGAN SEC		11,189,993	10,556,000	5,608	2.B FE
47232M-AG-7	JEFFERIES FIN LLC / JFIN 6.625% 10/15/31	04/25/2025	Various		5,115,440	5,217,000	18,631	3.B FE
491393-AA-2	KENTUCKY PWR CST RECOVER 5.296% 09/01/45	06/05/2025	JEFFERIES & CO		13,997,029	14,000,000	0	1.A FE
50249A-AP-8	LYB INT FINANCE III 6.150% 05/15/35	05/06/2025	BANK of AMERICA SEC		534,419	536,000	0	2.B FE
512807-AT-5	LAM RESEARCH CORP 4.875% 03/15/49	05/22/2025	Various		15,410,650	17,362,000	116,095	1.G FE
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28	04/07/2025	GOLDMAN SACHS		219,000	365,000	8,357	4.C FE
55939A-AA-5	GLATFELTER 7.250% 11/15/31	04/29/2025	GOLDMAN SACHS		950,000	1,000,000	3,021	4.A FE
563571-AN-8	MANITOWOC COMPANY INC 9.250% 10/01/31	04/07/2025	JANE STREET EXECUTION SERVICES		209,870	210,000	378	4.B FE
577081-BD-3	MATTEL INC 5.875% 12/15/27	04/25/2025	SEAPORT GROUP LLC		14,899,950	15,000,000	325,573	2.C FE
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41	06/25/2025	STIFEL NICHOLAS		4,101,200	4,000,000	76,667	2.A FE
58502B-AE-6	MEDNAX INC 5.375% 02/15/30	04/07/2025	J P MORGAN SEC		309,602	323,000	2,556	3.C FE
591560-AA-5	METLIFE CAPITAL TRUST IV 7.875% 12/15/37	05/22/2025	Various		9,991,872	9,191,000	315,437	2.B FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29	04/07/2025	GOLDMAN SACHS		190,507	205,000	1,698	4.B FE
60856B-AF-1	MOLEX ELECTRONICS TECH 5.250% 04/30/32	04/16/2025	J P MORGAN SEC		1,060,979	1,066,000	0	2.A FE
637417-AQ-9	NATL RETAIL PROP 3.500% 04/15/51	05/01/2025	SOCIETE GENERALE		1,357,139	2,065,000	3,413	2.A FE
63861C-AG-4	NATIONSTAR MTG HLD INC 6.500% 08/01/29	04/07/2025	MORGAN STANLEY FIXED INC		222,392	221,000	2,673	4.A FE
641423-BU-1	NEVADA POWER 6.750% 07/01/37	06/30/2025	KEY BANC-MCDONALD		1,673,070	1,500,000	0	1.F FE
654106-AE-3	NIKE INC 3.875% 11/01/45	05/01/2025	Various		6,147,692	7,903,000	851	1.E FE
654106-AG-8	NIKE INC 3.375% 11/01/46	05/01/2025	Various		2,889,497	4,062,000	381	1.E FE
665772-CN-7	NORTHERN STATES PWR-MINN 4.000% 08/15/45	04/30/2025	KEY BANC-MCDONALD		1,608,120	2,000,000	16,889	1.E FE
66981Q-AB-2	BRUNDAGE-BONE CONCRETE 7.500% 02/01/32	04/25/2025	JEFFERIES & CO		3,307,700	3,410,000	62,517	4.B FE
66989H-AW-8	NOVARTIS CAPITAL CORP 4.700% 09/18/54	05/19/2025	GOLDMAN SACHS		8,651,100	10,000,000	80,944	1.D FE
670001-AL-0	NOVELIS CORP 6.875% 01/30/30	04/07/2025	MORGAN STANLEY FIXED INC		209,958	210,000	3,409	4.A FE
675232-AB-8	OCEANEERING INTL INC 6.000% 02/01/28	04/28/2025	SUMRIDGE PARTNERS		14,415,625	15,000,000	217,667	3.C FE
677050-AK-2	OGLETHORPE POWER CORP 4.550% 06/01/44	06/17/2025	KEY BANC-MCDONALD		2,298,282	2,837,000	6,096	2.A FE
682680-CR-2	ONEOK INC 6.500% 09/01/30	06/16/2025	Tax Free Exchange		8,000,650	8,000,000	151,667	2.B FE
682680-CW-1	ONEOK INC 5.600% 04/01/44	06/16/2025	Tax Free Exchange		6,537,472	6,908,000	80,593	2.B FE
69073T-AU-7	OWENS-BROCKWAY GLASS 7.250% 05/15/31	04/07/2025	MARKET AXESS		206,993	221,000	6,364	4.B FE

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693304-AR-8	PECO CORP 4.800% 10/15/43	04/30/2025	KEY BANC-MCDONALD		447,235	500,000	1,067	1.F FE
69362B-BE-1	PSEG POWER 5.750% 05/15/35	05/14/2025	J P MORGAN SEC		19,925,200	20,000,000	0	2.B FE
701094-AP-9	PARKER HANNIFIN 4.000% 06/14/49	05/01/2025	MORGAN STANLEY FIXED INC		8,090,784	10,447,000	160,187	2.A FE
704326-AC-1	PAYCHEX INC 5.600% 04/15/35	04/08/2025	J P MORGAN SEC		1,058,016	1,066,000	0	2.A FE
71677K-AB-4	PETSMART INC/PETSMART FI 7.750% 02/15/29	04/07/2025	JANE STREET EXECUTION SERVICES		219,510	250,000	2,852	5.A FE
718172-AP-4	PHILIP MORRIS INTERNAT-W/I 4.500% 03/20/42	06/24/2025	J P MORGAN SEC		4,386,900	5,000,000	59,375	1.G FE
718172-AW-9	PHILIP MORRIS INTERNAT-W/I 4.125% 03/04/43	05/01/2025	CITADEL SECURITIES LLC		9,718,461	11,878,000	78,939	1.G FE
74340X-BJ-9	PROLOGIS TRUST 4.375% 09/15/48	05/22/2025	J P MORGAN SEC		1,915,822	2,442,000	20,180	1.F FE
74340X-CC-3	PROLOGIS TRUST 3.050% 03/01/50	05/22/2025	WELLS FARGO		2,157,274	3,523,000	24,475	1.F FE
744533-BJ-8	PUBLIC SERVICE OKLAHOMA 6.625% 11/15/37	06/27/2025	FIRST HORIZON		1,362,125	1,250,000	10,352	2.A FE
744542-AC-5	PUBLIC SERVICE NEW MEX 3.850% 08/01/25	06/17/2025	WELLS FARGO		4,990,500	5,000,000	73,257	2.B FE
74843P-AB-6	QUIKRETE HOLDINGS INC 6.750% 03/01/33	04/07/2025	WELLS FARGO		206,913	210,000	2,284	4.B FE
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29	04/07/2025	WELLS FARGO		276,474	295,000	1,954	3.C FE
756109-CT-9	REALTY INCOME CORP 5.125% 04/15/35	04/01/2025	WELLS FARGO		4,426,695	4,500,000	0	1.G FE
76009N-AL-4	RENT-A-CENTER 6.375% 02/15/29	05/01/2025	Various		5,254,100	5,550,000	74,862	4.B FE
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41	05/29/2025	STIFEL NICHOLAS		4,017,720	4,000,000	9,183	1.G FE
78454L-AY-6	SM ENERGY CO 7.000% 08/01/32	04/07/2025	JANE STREET EXECUTION SERVICES		248,244	265,000	3,452	3.C FE
78516F-AB-5	SABAL TRAIL TRANS 4.682% 05/01/38	06/05/2025	SEAPORT GROUP LLC		9,488,789	10,794,000	48,770	2.A FE
79466L-AL-8	SALESFORCE.COM INC 2.900% 07/15/51	05/08/2025	BARCLAYS		9,144,081	14,582,000	133,911	1.E FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32	04/29/2025	Various		1,281,550	1,530,000	14,371	2.C FE
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29	04/07/2025	BMO CAPITAL MARKETS CORP		184,478	201,000	955	4.C FE
833794-AD-2	SODEXO INC 5.800% 08/15/35	05/19/2025	CITIGROUP GLOBAL MKTS		6,986,000	7,000,000	0	2.A FE
840441-AA-7	SOUTHSTATE CORP 7.000% 06/13/35	06/10/2025	MORGAN STANLEY FIXED INC		4,000,000	4,000,000	0	2.C FE
842587-DF-1	SOUTHERN CO 4.000% 01/15/51	04/01/2025	SEAPORT GROUP LLC		1,977,500	2,000,000	17,111	2.B FE
8426EP-AB-4	SOUTHERN CO GAS CAPITAL 3.950% 10/01/46	05/29/2025	Various		3,947,391	5,326,000	34,478	2.A FE
8426EP-AC-2	SOUTHERN CO GAS CAPITAL 4.400% 05/30/47	05/29/2025	KEY BANC-MCDONALD		1,574,120	2,000,000	0	2.A FE
845743-BX-0	SOUTHWESTERN PUB SERV 6.000% 06/01/54	05/01/2025	OPPENHEIMER & CO		1,997,221	2,005,000	51,462	1.G FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27	04/07/2025	JANE STREET EXECUTION SERVICES		253,629	265,000	5,634	4.A FE
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60	04/07/2025	JEFFERIES & CO		217,884	221,000	947	2.C FE
857477-AY-9	STATE STREET CORP 5.580% 06/15/47	06/05/2025	Various		4,084,135	4,682,000	54,031	2.A FE
861932-AA-9	STONEPEAK NILE PARENT 7.250% 03/15/32	04/07/2025	JANE STREET EXECUTION SERVICES		133,079	135,000	1,359	3.A FE
863667-AE-1	STRYKER CORP 4.100% 04/01/43	05/01/2025	Various		3,339,507	4,080,000	14,405	2.A FE
871829-BM-8	SYSCO CORP 6.600% 04/01/40	05/02/2025	KEY BANC-MCDONALD		10,605,300	10,000,000	62,333	2.B FE
886546-AD-2	TIFFANY & CO 4.900% 10/01/44	05/15/2025	BARCLAYS		4,873,856	5,385,000	32,983	1.D FE
893647-BU-0	TRANSDIGM INC 6.375% 03/01/29	04/07/2025	GOLDMAN SACHS		216,875	216,000	1,415	3.C FE
89417E-AL-3	TRAVELERS COS INC 3.750% 05/15/46	05/01/2025	GOLDMAN SACHS		7,770,400	10,000,000	173,958	1.F FE
898813-AX-8	TUCSON ELECTRIC POWER CO 5.900% 04/15/55	05/20/2025	OPPENHEIMER & CO		19,447,400	20,000,000	295,000	1.G FE
90041L-AG-0	TURNING POINT BRANDS INC 7.625% 03/15/32	04/07/2025	MORGAN STANLEY FIXED INC		244,307	238,000	2,470	3.C FE
91889F-AC-5	VALARIS LTD 8.375% 04/30/30	04/07/2025	MARKET AXESS		207,166	217,000	7,976	4.A FE
920253-AF-8	VALMONT INDUSTRIES 5.000% 10/01/44	05/07/2025	J P MORGAN SEC		10,314,578	11,676,000	60,002	2.B FE
92332Y-AE-1	VENTURE GLOBAL LNG INC 7.000% 01/15/30	06/06/2025	SUMRIDGE PARTNERS		295,470	294,000	8,232	3.B FE
92537R-AA-7	TK ELEVATOR US NEWCO INC 5.250% 07/15/27	04/07/2025	JANE STREET EXECUTION SERVICES		221,209	227,000	2,748	4.B FE
927804-GJ-7	VIRGINIA ELECTRIC & POWER 4.625% 05/15/52	05/19/2025	GOLDMAN SACHS		6,061,154	7,535,000	4,840	1.G FE
92840V-AQ-5	VISTRA OPERATIONS CO LLC 6.950% 10/15/33	04/01/2025	J P MORGAN SEC		11,974,266	11,058,000	356,513	2.C FE
94106L-CA-5	WASTE MANAGEMENT INC 3.875% 01/15/29	06/25/2025	Tax Free Exchange		2,688,000	2,688,000	46,293	1.G FE
958254-AD-6	WESTERN GAS PARTNERS LP 5.450% 04/01/44	05/19/2025	MORGAN STANLEY FIXED INC		5,873,980	7,000,000	51,926	2.C FE
98372M-AE-5	XHR LP 6.625% 05/15/30	04/07/2025	BANK of AMERICA SEC		216,310	223,000	5,458	4.A FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25	04/07/2025	US BANCORP		302,940	306,000	2,253	4.C FE
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450% 12/02/31	05/22/2025	JEFFERIES & CO		796,818	928,000	10,800	2.A FE
292505-AE-4	ENCANA CORP 6.625% 08/15/37	04/23/2025	UBS WARBURG		5,112,406	5,245,000	66,601	2.C FE
380355-AJ-6	GOEASY LTD 7.625% 07/01/29	04/28/2025	TD SECURITIES		2,012,500	2,000,000	49,986	3.C FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	04/07/2025	MARKET AXESS		199,735	217,000	190	3.B FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	04/07/2025	MILLENNIUM ADVISORS		163,606	173,000	2,742	4.A FE
775109-CJ-8	ROGERS COMMUNICATIONS 4.500% 03/15/42	05/22/2025	US BANCORP		4,819,120	5,900,000	50,150	2.C FE
973244-AA-4	WINDFALL MINING GROUP 5.854% 05/13/32	05/06/2025	CITIGROUP GLOBAL MKTS		7,500,000	7,500,000	0	2.C FE
00402A-AA-9	ABU DHABI DEVELOPMENT HO 4.500% 05/06/30	04/29/2025	CITIGROUP GLOBAL MKTS		29,821,200	30,000,000	0	1.C FE
00929J-AB-2	AIRCASTLE / IRELAND DAC 5.250% 03/15/30	04/25/2025	BARCLAYS		5,229,051	5,311,000	68,158	2.C FE

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00973R-AN-3	AKER BP ASA 5.125% 10/01/34	04/09/2025	DEUTSCHE BANK		668,796	746,000	956	2.B FE
05709V-AA-2	BAITEREK NATIONAL MANAGI AGENCY DEBENTURES 5.450% 05/08/28	04/29/2025	CITIGROUP GLOBAL MKTS		7,956,400	8,000,000	0	2.B FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	06/25/2025	BANK of AMERICA SEC		6,470,640	6,450,000	40,993	2.A FE
17186H-AH-5	CIMPRESS NV 7.375% 09/15/32	04/07/2025	MARKET AXESS		213,975	250,000	1,178	4.B FE
219868-CM-6	CORP ANDINA DE FOMENTO 6.750% Perpet.	06/11/2025	Various		10,603,125	10,500,000	0	1.G FE
21987D-AH-7	CORP FINANCIERA DE DESAR AGENCY DEBENTURES 5.500% 05/06/30	04/29/2025	CITIGROUP GLOBAL MKTS		6,962,900	7,000,000	0	2.C FE
43475R-AJ-5	AMRIZE LTD 6.500% 09/12/43	06/16/2025	Tax Free Exchange		13,938,307	13,315,000	225,985	2.A FE
45687A-AN-2	INGERSOLL-RAND GL HLD CO 4.300% 02/21/48	05/22/2025	DEUTSCHE BANK		3,394,913	4,375,000	48,076	2.A FE
471105-AE-6	JAPAN TOBACCO INC 5.850% 06/15/35	04/10/2025	CITIGROUP GLOBAL MKTS		9,972,400	10,000,000	0	1.F FE
539439-AM-1	LLOYDS BANKING GROUP PLC 4.582% 12/10/25	05/06/2025	BARCLAYS		5,702,317	5,713,000	106,889	2.A FE
539439-BA-6	LLOYDS BANKING GROUP PLC 5.590% 11/26/35	06/24/2025	CITADEL SECURITIES LLC		15,094,200	15,000,000	67,546	1.G FE
539439-BC-2	LLOYDS BANKING GROUP PLC 5.510% 06/13/29	06/11/2025	LLOYDS SECURITIES		30,002,000	30,000,000	0	1.G FE
55608P-BY-9	MACQUARIE BANK LTD 5.190% 06/12/28	06/04/2025	MORGAN STANLEY FIXED INC		30,000,000	30,000,000	0	1.E FE
55609N-AD-0	MACQUARIE AIRFINANCE HLD 6.500% 03/26/31	05/14/2025	Various		15,535,360	15,259,000	108,787	2.C FE
60687Y-DN-6	MIZUHO FINANCIAL GROUP 5.700% 07/08/31	06/26/2025	MIZUHO SECURITIES USA INC		20,000,000	20,000,000	0	1.G FE
632525-CL-3	NATIONAL AUSTRALIA BANK 5.100% 06/13/28	06/03/2025	CITIGROUP GLOBAL MKTS		35,000,000	35,000,000	0	1.D FE
63890C-AC-8	NAVOI MINING METALLURGIC 6.750% 05/14/30	05/07/2025	SOCIETE GENERALE		32,500,000	32,500,000	0	3.C FE
639057-AU-2	NATWEST GROUP PLC 5.550% 05/23/29	05/20/2025	RBS GREENWICH CAPITAL		20,000,000	20,000,000	0	1.G FE
68560E-AD-0	ORBIA ADVANCE CORP SAB 7.500% 05/13/35	04/30/2025	MIZUHO SECURITIES USA INC		6,953,030	7,000,000	0	2.C FE
72942B-AA-3	PLUSPETROL SA 8.500% 05/30/32	05/23/2025	J P MORGAN SEC		410,116	415,000	0	4.C FE
82620K-AF-0	SIEMENS 4.400% 05/27/45	05/07/2025	J P MORGAN SEC		20,143,423	23,575,000	463,904	1.D FE
832724-AB-4	SMURFIT KAPPA TREASURY 7.500% 11/20/25	05/21/2025	DEUTSCHE BANK		7,597,500	7,500,000	3,125	2.B FE
86562M-DX-5	SUMITOMO MITSUI FINL GRP 4.450% 07/08/31	06/30/2025	SMBC NIKKO		15,000,000	15,000,000	0	1.G FE
91087B-BE-9	UNITED MEXICAN STATES SOVEREIGN 5.850% 07/02/32	06/24/2025	GOLDMAN SACHS		14,767,465	14,775,000	0	2.B FE
94877D-AA-2	WEIR GROUP PLC/THE 5.350% 05/06/30	04/29/2025	BNP SECURITIES		9,993,100	10,000,000	0	2.C FE
961214-GD-9	WESTPAC BANKING CORP-SP ADR 5.270% 07/01/30	06/24/2025	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1.D FE
980236-AT-0	WOODSIDE FINANCE LTD 5.400% 05/19/30	05/14/2025	J P MORGAN SEC		9,969,700	10,000,000	0	2.A FE
980236-AU-7	WOODSIDE FINANCE LTD 5.700% 05/19/32	05/14/2025	J P MORGAN SEC		9,943,700	10,000,000	0	2.A FE
98313R-AH-9	WYNN MACAU LTD 5.625% 08/26/28	04/07/2025	J P MORGAN SEC HI-YIELD		218,208	240,000	1,575	3.C FE
G7334@-BH-5	RRPF ENG LEASING PRIVATE PLACEMENT 5.680% 12/04/32	04/01/2025	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2.A FE
G7334@-BJ-1	RRPF ENG LEASING PRIVATE PLACEMENT 5.788% 12/04/27	04/01/2025	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2.A FE
G7334@-BK-8	RRPF ENG LEASING PRIVATE PLACEMENT 5.938% 12/04/29	04/01/2025	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2.A FE
N7896@-AA-3	Aalberts PRIVATE PLACEMENT 5.210% 06/11/30	06/11/2025	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2.A Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,152,764,318	1,222,348,400	8,191,316	XXX
024006-PC-R	Best Choice Roofing Revolver 08/07/29	05/29/2025	EAGLE REALTY GRP CORP		872,093	872,093	0	5.B GI
024010-PC-R	Wisconsin Automation Revolver 12/11/29	04/01/2025	EAGLE REALTY GRP CORP		1,100,000	1,100,000	0	5.B GI
025003-PC-T	CBCC Term Loan 05/14/30	05/14/2025	EAGLE REALTY GRP CORP		20,386,875	20,750,000	0	5.B GI
025003-PC-R	CBCC Revolver 05/14/30	05/30/2025	EAGLE REALTY GRP CORP		500,000	500,000	0	5.B GI
025004-PC-T	Creative Outdoor Term Loan 06/26/30	06/26/2025	EAGLE REALTY GRP CORP		13,379,032	13,548,387	0	5.B GI
024007-PC-R	Legacy Food Revolver 08/01/30	05/02/2025	EAGLE REALTY GRP CORP		198,413	198,413	0	5.B GI
024007-PC-D	Legacy Food Deferred Draw Term Loan 08/01/30	05/22/2025	EAGLE REALTY GRP CORP		235,863	238,095	0	5.B GI
024008-PC-R	3G Productions Revolver Loan 09/30/30	06/26/2025	EAGLE REALTY GRP CORP		900,000	900,000	0	5.B GI
024008-PC-D	3G Productions Deferred Draw Term Loan 09/30/30	06/27/2025	EAGLE REALTY GRP CORP		2,156,000	2,200,000	0	5.B GI
025002-PC-T	CraftMark Term Loan 05/06/31	05/06/2025	EAGLE REALTY GRP CORP		17,634,615	17,948,718	0	5.B GI
025002-PC-D	CraftMark Deferred Draw Term Loan 05/06/31	05/06/2025	EAGLE REALTY GRP CORP		520,377	525,514	0	5.B GI
02526*-AB-7	American Combustion Industries Revolver 08/31/28	04/15/2025	EAGLE REALTY GRP CORP		718,336	718,336	0	4.C
05641*-AB-0	BP Loenbro Holdings Deferred Draw Term Loan 02/01/29	04/01/2025	EAGLE REALTY GRP CORP		1,219,954	1,238,532	0	2.C PL
23285*-AB-4	Decks & Docks Lumber Co Inc Deferred Draw Term Loan 10/04/28	06/20/2025	EAGLE REALTY GRP CORP		907,895	907,895	0	5.A
23285*-AC-2	Decks & Docks Lumber Co Inc Revolver 10/04/28	06/20/2025	EAGLE REALTY GRP CORP		491,627	491,627	0	5.A
53987#-AA-0	LockMasters Security Term Loan 09/01/27	05/01/2025	EAGLE REALTY GRP CORP		8,835,342	8,924,588	0	4.B
53987#-AC-6	LockMasters Security Revolver 09/01/27	04/01/2025	EAGLE REALTY GRP CORP		236,294	236,294	0	4.B
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					70,292,716	71,298,492	0	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33	05/30/2025	PRIVATE PLACEMENT		26,000,000	26,000,000	0	1.D
0199999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Affiliated)					26,000,000	26,000,000	0	XXX
24521W-AF-6	DEL MONTE FOODS CORP II 08/02/28	04/17/2025	JEFFERIES & CO		279,215	290,384	0	5.B FE
D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL B 1L 04/30/30	04/01/2025	GOLDMAN SACHS		600,000	600,000	0	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38821U-AE-0	GRANT THORNTON LLP TL DD 1L 05/30/31	06/30/2025	Drawdown Purchase		54,348	54,348	0	4.B FE
38821U-AD-2	GRANT THORNTON ADVISORS TL B 1L 06/02/31	06/30/2025	Tax Free Exchange		54,348	54,348	0	4.B FE
82453J-AB-4	SHIFT4 PAYMENTS LLC TL B 1L 05/10/32	05/08/2025	GOLDMAN SACHS		199,500	200,000	0	3.A FE
92921H-AC-9	VOYAGER PARENT LLC TL B 1L 05/10/32	05/08/2025	DEUTSCHE BANK		1,940,000	2,000,000	0	4.A FE
42704L-AF-1	HERC HOLDINGS INC TL B 1L 05/17/32	05/16/2025	WELLS FARGO BK		2,493,750	2,500,000	0	2.C FE
65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L 06/24/32	06/24/2025	JPM FUNDS RECAP		723,997	731,310	0	3.B FE
0LX264-85-3	SAZERAC CO INC TL B 1L 06/26/32	06/25/2025	WELLS FARGO BK		597,000	600,000	0	3.C FE
0LX264-89-3	SKECHERS USA INC-CL A TL B 1L 06/28/32	06/26/2025	JPM FUNDS RECAP		399,000	400,000	0	3.C FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28	05/23/2025	Interest Capitalization		4,766	4,766	0	4.C FE
03218A-AE-9	AMSPEC PARENT LLC TL B 1L 12/22/31	06/20/2025	Tax Free Exchange		866,107	866,667	0	4.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	06/16/2025	PRIVATE PLACEMENT		15,866,667	15,866,667	0	4.C FE
12673C-AB-0	CPPIB OVM MEMBER US LLC TL B 1L 08/20/31	04/01/2025	BARCLAYS		99,868	100,000	0	4.A FE
22860E-AJ-1	CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31	05/22/2025	GOLDMAN SACHS		4,975,000	5,000,000	0	4.A FE
23918V-BB-9	DAVITA HEALTHCARE PARTNERS INC TL B1 1L 05/09/31	04/01/2025	WELLS FARGO BK		996,216	997,494	0	3.A FE
24521W-AB-5	DEL MONTE CORP TL 1L 08/02/28	06/03/2025	Interest Capitalization		13,281	13,281	0	5.B FE
43538J-AC-3	Holley Inc TL 1L 11/20/28	04/01/2025	BNP SECURITIES		484,830	498,536	0	4.B FE
45258F-AE-0	INGRAM MICRO INC TL B1 1L 09/22/31	06/17/2025	Tax Free Exchange		526,701	533,132	0	3.C FE
45784Q-AF-6	INSULET CORPORATION TL B 1L 08/04/31	06/06/2025	Tax Free Exchange		198,013	198,454	0	3.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28	04/01/2025	MORGAN STANLEY HI-YLD		71,680	99,490	0	5.B FE
62675K-AB-5	MURPHY USA INC TL B 1L 04/07/32	04/01/2025	RBC/DAIN		9,987,500	10,000,000	0	2.C FE
86184X-AB-0	STONEPEAK NILE PARENT TL B 1L 04/09/32	04/01/2025	BARCLAYS		398,895	400,000	0	3.A FE
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29	05/16/2025	BANK of AMERICA SEC		99,500	100,000	0	3.C FE
914908-BE-7	UNIVISION COMMUNICATIONS INC TL A 1L 06/24/27	04/01/2025	BANK of AMERICA SEC		1,090,439	1,101,709	0	4.B FE
C0787F-AJ-1	BAUSCH + LOMB CORP TL B 1L 01/15/31	06/26/2025	Tax Free Exchange		1,608,889	1,632,762	0	4.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					44,629,510	44,843,348	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,825,697,496	1,895,666,007	10,301,616	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					26,000,000	26,000,000	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,851,697,496	1,921,666,007	10,301,616	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,851,697,496	1,921,666,007	10,301,616	XXX
38378N-YB-3	GNR 2014-24 KZ 4.339% 01/16/54	06/01/2025	Interest Capitalization		16,701	16,701	0	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					16,701	16,701	0	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59	06/01/2025	Interest Capitalization		41,097	41,097	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47	06/01/2025	Interest Capitalization		51,892	51,892	0	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					92,989	92,989	0	XXX
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.321% 08/25/30	04/01/2025	NATIONAL ALLIANCE SECURITIES		888,820	0	1,707	1.A FE
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					888,820	0	1,707	XXX
03465V-AA-1	Angel Oak Mortga20226 2022-6 A1 4.300% 07/25/67	05/08/2025	J P MORGAN SEC		21,224,347	21,588,656	20,629	1.A FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68	05/22/2025	WELLS FARGO		6,608,040	6,643,333	21,152	1.A FE
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67	04/22/2025	WELLS FARGO		13,181,277	13,356,582	39,179	1.A FE
10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	04/29/2025	J P MORGAN SEC		3,618,047	3,704,288	12,980	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	06/25/2025	Interest Capitalization		15,516	15,516	0	1.A FE
10638G-AA-1	Brean Asset Back2025RM11ities 2025-RM11 A1 4.750% 05/25/65	05/14/2025	BREAN CAPITAL LLC		16,714,779	17,390,000	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	04/25/2025	Interest Capitalization		31,656	31,656	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	06/25/2025	Interest Capitalization		16,933	16,933	0	1.A FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	06/01/2025	Interest Capitalization		0	0	0	1.A FM
17329P-CL-4	Citigroup Mortga2021INV1Trust 2021-INV1 A7A 2.500% 05/25/51	06/12/2025	GOLDMAN SACHS		5,445,044	6,134,721	5,112	1.A
17329V-AE-9	Citigroup Mortga2021INV3Trust 2021-INV3 A1A 2.500% 05/25/51	05/21/2025	SANTANDER		3,891,340	4,208,453	7,599	1.A
17330B-CF-5	Citigroup Mortga2021J3 Trust 2021-J3 A7A 2.500% 09/25/51	06/25/2025	Various		10,389,779	11,713,060	20,335	1.A
19688Y-AA-2	COLT Funding LLC20247 2024-7 A1 5.538% 12/26/69	05/01/2025	WELLS FARGO		12,345,408	12,290,529	1,891	1.A FE
267951-AA-9	Ellington Financ2025RM1 gage T 2025-RM1 A1A 5.000% 05/25/55	05/15/2025	NOMURA SECURITIES INTERNATIONA		18,377,738	19,500,000	0	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 6.500% 04/25/73	04/25/2025	RAYMOND JAMES		12,919,628	12,799,631	6,933	1.A FE
31739V-AA-2	Finance of Ameri2024S2 tured 2024-S2 A1 3.500% 04/25/74	05/30/2025	RAYMOND JAMES		2,664,635	2,758,600	1,877	1.A FE
31741A-AB-2	Finance of Ameri2024S4 tured 2024-S4 A1 3.500% 11/25/74	05/30/2025	RAYMOND JAMES		3,762,348	3,930,628	2,675	1.A FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33851P-AE-5	Flagstar Mortgag20215INV 2021-5INV A5 2.500% 07/25/51	05/01/2025	GOLDMAN SACHS		2,611,631	2,925,045	203	1.A
33853H-AE-1	Flagstar Mortgag202113IN 2021-13IN A5 3.000% 12/30/51	05/02/2025	RAYMOND JAMES		2,358,640	2,631,677	877	1.A
36168F-AJ-7	GCAT 2022INV2 2022-INV2 A9 3.000% 04/25/52	06/09/2025	PERFORMANCE TRUST CAPITAL		17,869,559	19,284,238	14,463	1.A
36171G-AA-9	GCAT 2025NQM1 2025-NQM1 A1 5.373% 11/25/69	04/30/2025	GOLDMAN SACHS		32,999,482	33,000,000	152,683	1.A FE
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36	04/01/2025	Interest Capitalization		0	0	0	1.A FM
465973-AF-2	JP Morgan Mortga2022INV1 2022-INV1 A4 3.000% 03/25/52	05/08/2025	WELLS FARGO		22,281,751	24,794,519	16,530	1.A
46653J-BX-8	JPMMT 2020-5 B2 3.565% 12/25/50	06/11/2025	WELLS FARGO		6,779,473	7,766,693	8,460	1.A
46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51	04/29/2025	BMO CAPITAL MARKETS CORP		251,722	285,845	576	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	06/17/2025	WELLS FARGO		10,852,245	12,272,174	14,488	1.A
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53	04/28/2025	J P MORGAN SEC		10,914,788	10,901,161	46,633	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	04/01/2025	Interest Capitalization		0	0	0	1.E FM
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61	04/01/2025	BTIG LLC		12,503,519	13,390,813	13,655	1.A FE
64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	06/18/2025	PERFORMANCE TRUST CAPITAL		584,618	656,990	867	1.A
670861-AD-5	Onslow Bay Finan2021J2 2021-J2 A4 2.500% 07/25/51	04/28/2025	J P MORGAN SEC		11,073,972	12,553,411	24,409	1.A
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51	06/26/2025	BANK of AMERICA SEC		31,339,274	35,126,332	63,423	1.A
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	05/09/2025	PERFORMANCE TRUST CAPITAL		5,499,193	6,237,449	2,108	1.A
74448V-AA-4	PRP Advisors, LL2025RCF2 2025-RCF2 A1 4.000% 10/25/64	04/04/2025	GOLDMAN SACHS		14,497,236	15,000,000	0	1.A FE
81749T-AD-4	Sequoia Mortgage2025S1 2025-S1 A4 2.500% 09/25/54	05/15/2025	BANK of AMERICA SEC		60,630,808	70,000,000	106,944	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					374,254,426	402,908,933	606,681	XXX
05492J-AX-0	Barclays Commerc2019C5 gage S 2019-C5 AS 3.366% 11/15/52	05/21/2025	BARCLAYS		537,839	587,000	1,153	1.A
05555C-AA-9	Banc of America 2024NASHLynch 2024-NASH A 6.312% 05/15/39	06/03/2025	PERFORMANCE TRUST CAPITAL		3,000,938	3,000,000	10,548	1.A FE
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C 6.072% 10/15/36	04/11/2025	GOLDMAN SACHS		1,228,516	1,250,000	6,333	1.A
05610W-AA-8	BPR Trust 2023BRK2 2023-BRK2 A 7.146% 10/05/38	04/24/2025	BANK of AMERICA SEC		10,403,906	10,000,000	47,643	1.A
05615B-AF-8	BMO Mortgage Tru20255C10 2025-5C10 AS 5.947% 05/15/58	04/28/2025	BMO CAPITAL MARKETS CORP		20,599,960	20,000,000	49,555	1.A FE
05615B-AG-6	BMO Mortgage Tru20255C10 2025-5C10 B 6.445% 05/15/58	04/29/2025	BMO CAPITAL MARKETS CORP		3,364,766	3,250,000	8,728	1.D FE
06541F-BD-0	BANK 2017-BNK4 AS 3.777% 05/15/50	06/04/2025	BNP SECURITIES		727,178	750,000	315	1.A
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS 3.624% 06/15/60	05/29/2025	BANK of AMERICA SEC		3,408,785	3,525,000	10,291	1.A
06541W-BB-7	Bank 2017BNK5 3.896% 06/15/60	04/25/2025	BREAN CAPITAL LLC		1,437,188	1,500,000	4,383	1.D
07337B-AD-6	Barclays Commerc20255C34gage S 2025-5C34 AS 5.990% 05/15/58	04/25/2025	BARCLAYS		15,187,062	14,745,000	29,441	1.A FE
07337B-AE-4	Barclays Commerc20255C34gage S 2025-5C34 B 6.542% 05/15/58	05/05/2025	BARCLAYS		4,547,072	4,412,000	9,621	1.D FE
08160B-AH-7	BMARK 4.419% 07/15/51	05/06/2025	BREAN CAPITAL LLC		4,770,495	4,922,000	3,625	1.A
12531Y-AU-2	CFCRE 2016-C4 AM 3.691% 05/10/58	04/14/2025	BARCLAYS		420,863	430,000	617	1.A
12595E-AF-2	COMM Mortgage Tr2017COR2 3.803% 09/10/50	04/04/2025	BMO CAPITAL MARKETS CORP		965,000	1,000,000	634	1.A
12635R-AX-6	CSAIL Commercial2015C4 e Trus 3.808% 11/15/48	05/09/2025	BARCLAYS		28,688,879	28,842,103	33,559	1.A
12636M-AK-4	CSAIL Commercial2016C6 e Trus 3.924% 01/15/49	05/12/2025	BARCLAYS		1,120,365	1,161,000	1,519	1.A
12636M-AL-2	CSAIL Commercial2016C6 e Trus 2016-C6 C 5.080% 01/15/49	05/12/2025	BARCLAYS		925,000	1,000,000	1,694	1.C
12652X-AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A 3.646% 11/13/39	06/09/2025	Various		19,244,922	20,720,000	17,341	1.A FE
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2 3.167% 10/10/43	04/24/2025	DEUTSCHE BANK		315,888	370,000	781	1.A FE
17290X-AS-9	Citigroup Commer2016GC37tgage 3.050% 04/10/49	06/27/2025	BANK of AMERICA SEC		4,331,468	4,362,482	10,718	1.A
17291C-BV-6	Citigroup Commer2016C2 tgage 4.031% 08/10/49	04/28/2025	BNP SECURITIES		3,926,938	4,150,000	13,011	1.A
23312L-AU-2	Deutsche Bank Co2016C1 Mortg 4.195% 05/10/49	05/08/2025	BARCLAYS		1,880,000	2,000,000	1,864	1.B
39152M-AC-9	Great Wolf Trust2024WOLF 2024-WOLF B 6.403% 03/15/39	04/30/2025	J P MORGAN SEC		8,193,178	8,206,000	23,388	1.A
43300L-AQ-3	Hilton USA Trust2016HHV 2016-HHV F 4.333% 11/05/38	05/14/2025	BANK of AMERICA SEC		7,183,887	7,500,000	12,231	1.A
449173-AC-7	HYT Commercial M2024RGCYTrust 2024-RGCY B 6.653% 09/15/41	05/01/2025	BREAN CAPITAL LLC		14,943,750	15,000,000	47,193	1.A
46590M-AV-2	JPMCC 2016-JP2 AS 3.056% 08/15/49	04/29/2025	BREAN CAPITAL LLC		2,965,397	3,095,000	7,618	1.A
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47	06/01/2025	Interest Capitalization		1,778	1,778	0	1.A
46659J-AA-3	JP Morgan Chase 2025NSLBal Mor 2025-NSLB A 6.234% 06/05/42	06/05/2025	J P MORGAN SEC		20,599,988	20,000,000	79,650	1.A FE
500937-AE-7	KSL Commercial M2024HT2 Trust 2024-HT2 C 6.653% 12/15/39	06/24/2025	BARCLAYS		3,856,836	3,875,000	7,161	1.A
58003M-AA-4	MF1 Multifamily 2024FL15Mortga 2024-FL15 A 6.003% 08/18/41	04/24/2025	SANTANDER		16,010,000	16,000,000	18,691	1.A FE
61691U-BH-1	Morgan Stanley C2019L3 Trust 3.490% 11/15/52	04/01/2025	BMO CAPITAL MARKETS CORP		441,247	483,000	47	1.A
61766E-BH-7	MSBAM 2016-C29 AS 3.604% 05/15/49	04/21/2025	BARCLAYS		396,041	406,196	854	1.A
811304-AA-2	SDR Commercial M2024DSNYTrust 2024-DSNY A 5.703% 05/15/39	04/24/2025	SANTANDER		8,602,125	8,700,000	13,808	1.A
92254A-AA-5	2024TI 2024-TI A 5.518% 11/10/39	04/08/2025	BARCLAYS		244,866	245,000	300	1.A FE
95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48	06/04/2025	BNP SECURITIES		1,462,910	1,500,000	531	1.A
95000H-BH-4	WFCM 2016-LC24 AS 3.367% 10/15/49	05/08/2025	BREAN CAPITAL LLC		4,809,375	5,000,000	3,741	1.A
95002U-AP-6	WFCM 2020-C58 AS 2.398% 07/15/53	04/01/2025	BARCLAYS		50,625	60,000	4	1.A

SCHEDULE D - PART 3

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

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95004J-AH-7	Wells Fargo Comm20255C3 ortgag 6.232% 01/15/58	04/08/2025	WELLS FARGO		4,384,104	4,505,000	6,239	1.F FE
55287K-AC-7	MF1 Multifamily 2025FL19Mortga 2025-FL19 AS 6.313% 05/18/42	05/12/2025	GOLDMAN SACHS		24,937,500	25,000,000	0	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					250,116,635	251,553,559	484,830	XXX
61034U-AN-5	Monroe Capital M20201A LLC 2020-1A XR2 5.572% 08/20/37	06/16/2025	DEUTSCHE BANK		10,000,000	10,000,000	0	1.A FE
85573W-AA-5	Starwood CommercqSIF5A gage T 2025-SIF5A A 5.806% 04/15/37	04/03/2025	JEFFERIES & CO		3,500,000	3,500,000	0	1.A FE
26248D-AC-2	Dryden Senior Lo2024115A 2024-115A A2 5.969% 04/18/37	06/23/2025	J P MORGAN SEC		30,069,000	30,000,000	318,372	1.A FE
29003J-AU-8	Elmwood CLO 15 L20222A 2022-2A CR 6.122% 04/22/35	06/26/2025	BANK of AMERICA SEC		8,600,000	8,600,000	0	1.C FE
29003J-AW-4	Elmwood CLO 15 L20222A 2022-2A DR 7.172% 04/22/35	06/26/2025	BANK of AMERICA SEC		9,800,000	9,800,000	0	2.C FE
34918Q-BA-9	Fort Washington 20191A -1 2019-1A BR2 6.172% 10/20/37	04/21/2025	ROBERT W. BAIRD		5,428,500	5,500,000	943	1.C FE
34966Y-AA-4	Fortress Credit 202535A ities 2025-35A A1 5.672% 07/20/33	06/25/2025	GOLDMAN SACHS		25,335,000	25,335,000	0	1.C FE
36320H-AN-9	Galaxy CLO Ltd 202331A 2023-31A BR 6.056% 07/15/38	05/19/2025	J P MORGAN SEC		19,000,000	19,000,000	0	1.C FE
37147V-AA-5	Generate CLO Ltd202312A 2023-12A A 6.252% 07/20/36	04/10/2025	WELLS FARGO		25,017,500	25,000,000	348,338	1.A FE
37150A-AE-7	Generate CLO Ltd202522A 2025-22A C 6.222% 07/20/38	06/26/2025	DEUTSCHE BANK		12,000,000	12,000,000	0	1.C FE
55293L-AU-7	MCF CLO LLC 20231A 2023-1A A2R 5.830% 04/15/37	04/08/2025	SMBC NIKKO		1,950,000	2,000,000	0	1.A FE
57068U-AA-0	Market Street CL20251A 2025-1A A1 5.872% 07/20/38	05/08/2025	JEFFERIES & CO		14,000,000	14,000,000	0	1.A FE
57068U-AE-2	Market Street CL20251A 2025-1A B 6.322% 07/20/38	05/08/2025	JEFFERIES & CO		9,000,000	9,000,000	0	1.C FE
67109Y-BA-1	OHA Credit Partn201512A 2015-12A A2R2 5.979% 04/23/37	05/09/2025	J P MORGAN SEC		10,007,500	10,000,000	31,558	1.A FE
674436-AE-0	Obra CLO Ltd 20252A 2025-2A B 6.122% 07/20/38	05/22/2025	MORGAN STANLEY FIXED INC		16,875,000	16,875,000	0	1.C FE
69704A-AG-6	Palmer Square Lo20252A ng Ltd 2025-2A C 6.756% 07/15/33	06/25/2025	CITIGROUP GLOBAL MKTS		5,980,000	5,980,000	0	2.C FE
88429R-AQ-1	37 Capital CLO L20231A 2023-1A A2R 6.130% 07/15/38	05/02/2025	SANTANDER		20,000,000	20,000,000	0	1.A FE
925930-AW-9	Vibrant CLO Ltd 202316A 2023-16A A2R 6.256% 07/15/36	05/09/2025	BANK of AMERICA SEC		27,000,000	27,000,000	0	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					253,562,500	253,590,000	699,211	XXX
40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36	04/15/2025	PRIVATE PLACEMENT		2,550,000	2,550,000	0	1.F PL
87241F-AA-0	TCW Direct Lending Secured A Note 7.547% 06/22/29	06/18/2025	PRIVATE PLACEMENT		1,123,684	1,123,684	0	1.C PL
87241F-AB-8	TCW Direct Lending Secured B Note 10.047% 06/22/29	06/18/2025	PRIVATE PLACEMENT		1,872,807	1,872,807	0	2.B PL
87251F-AD-1	TCW Direct Lending Secured B Note 9.529% 09/30/32	06/18/2025	PRIVATE PLACEMENT		5,755,396	5,755,396	0	2.B FE
87303*-AA-9	THL Credit 5.000% 12/31/25	04/28/2025	PRIVATE PLACEMENT		63,670	63,670	0	1.F PL
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32	06/23/2025	PRIVATE PLACEMENT		2,218,550	2,218,550	0	2.A PL
BENFIT-VA-0	Benefit Street Partners 0.000% 04/11/30	06/11/2025	PRIVATE PLACEMENT		3,094,212	3,094,212	0	2.B PL
BENFIT-VB-0	Benefit Street Partners 0.000% 04/11/30	06/11/2025	PRIVATE PLACEMENT		1,547,106	1,547,106	0	3.B PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					18,225,425	18,225,425	0	XXX
39154G-AL-0	GREAT AMERICA LE20251 CEIVAB 4.770% 01/15/32	05/05/2025	BANK of AMERICA SEC		4,961,133	5,000,000	13,913	1.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					4,961,133	5,000,000	13,913	XXX
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	05/06/2025	BANK of AMERICA SEC		6,846,726	7,204,710	4,535	2.C FE
12803P-AC-2	CAJUN GLOBAL LLC20251A 2025-1A A2 6.554% 02/20/55	04/29/2025	BARCLAYS		6,494,160	6,500,000	82,835	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51	04/30/2025	MITSUBISHI UFJ SECURITIES		12,268,437	13,282,808	65,308	2.B FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45	06/13/2025	MITSUBISHI UFJ SECURITIES		2,746,933	2,754,675	16,809	2.A FE
25755T-AN-0	DPABS 2021-1A A2I 2.662% 04/25/51	04/30/2025	MITSUBISHI UFJ SECURITIES		11,768,224	12,638,610	5,607	2.A FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	04/28/2025	WELLS FARGO		10,615,673	11,211,272	9,073	2.C FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	04/15/2025	INTL FCSTONE FINANCIAL INC		7,014,797	7,143,435	73,081	2.B FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	04/28/2025	BARCLAYS		11,095,074	11,930,188	105,707	2.B FE
69145V-AA-0	Oxford Finance C2025A nd III 2025-A A2 5.878% 08/14/34	05/07/2025	MITSUBISHI UFJ SECURITIES		60,000,000	60,000,000	0	1.F FE
69145V-AB-8	Oxford Finance C2025A nd III 2025-A B 7.194% 08/14/34	05/07/2025	MITSUBISHI UFJ SECURITIES		8,325,000	8,325,000	0	2.B FE
74166Y-AE-0	PROSE 2025-1A A2 6.464% 07/30/55	05/20/2025	BARCLAYS		10,000,000	10,000,000	0	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					147,175,024	150,990,698	362,955	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,049,293,653	1,082,378,305	2,169,297	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,049,293,653	1,082,378,305	2,169,297	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,049,293,653	1,082,378,305	2,169,297	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,900,991,149	3,004,044,312	12,470,913	XXX
726503-AE-5	PLAINS ALL AMER PIPELINE LP 8.698% Perpet.	04/07/2025	UBS WARBURG	55,000.000	54,432	0	691	3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					54,432	XXX	691	XXX

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4509999997. Total - Preferred Stocks - Part 3					54,432	XXX	691	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					54,432	XXX	691	XXX
00206R-10-2	AT&T INC	06/24/2025	Various	43,391.000	1,204,235		0	
00287Y-10-9	ABBVIE INC	06/24/2025	Various	3,785.000	708,692		0	
009158-10-6	APD	06/24/2025	Various	2,809.000	762,691		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT	06/24/2025	Various	9,932.000	739,384		0	
02079K-10-7	ALPHABET CLASS C	06/24/2025	Various	4,530.000	733,044		0	
03027X-10-0	AMERICAN TOWER CORP REIT	06/24/2025	Various	5,635.000	1,245,476		0	
031162-10-0	AMGEN INC	05/06/2025	S. C. BERNSTEIN	1,423.000	396,569		0	
032654-10-5	ANALOG DEVICES	06/24/2025	Various	5,751.000	1,145,491		0	
037833-10-0	APPLE INC	06/24/2025	Various	9,564.000	1,961,649		0	
038222-10-5	APPLIED MATERIALS	04/03/2025	S. C. BERNSTEIN	333.000	46,674		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC	06/24/2025	Various	3,134.000	933,844		0	
060505-10-4	BANK OF AMERICA CORP	05/08/2025	Various	49,820.000	1,917,492		0	
075887-10-9	BECTON DICKINSON	06/24/2025	Various	6,456.000	1,215,196		0	
09290D-10-1	BLACKROCK FUNDING INC COMMON	05/08/2025	Various	1,276.000	1,157,307		0	
09857L-10-8	BOOKING HOLDING	06/24/2025	Various	212.000	1,058,714		0	
110122-10-8	BRISTOL-MYERS SQUIBB	06/24/2025	Various	16,390.000	796,024		0	
11135F-10-1	BROADCOM INC	06/24/2025	Various	13,142.000	2,662,359		0	
126650-10-0	CVS CORP	06/24/2025	Various	13,270.000	881,740		0	
149123-10-1	CATERPILLAR INC	05/08/2025	Various	3,131.000	960,796		0	
166764-10-0	CHEVRON CORPORATION	06/24/2025	Various	9,485.000	1,316,139		0	
17275R-10-2	CISCO SYSTEMS INC	06/24/2025	Various	22,768.000	1,346,545		0	
172967-42-4	CITIGROUP	06/24/2025	Various	24,902.000	1,676,045		0	
20030N-10-1	COMCAST CORP CL A	06/24/2025	Various	36,970.000	1,263,732		0	
21036P-10-8	CONSTELLATION BRANDS COMMON	06/24/2025	Various	5,235.000	951,699		0	
244199-10-5	DEERE & COMPANY	06/24/2025	Various	1,652.000	779,066		0	
254687-10-6	DISNEY	06/24/2025	Various	35,578.000	3,192,387		0	
256677-10-5	DOLLAR GENERAL CORP	06/24/2025	Various	6,434.000	637,533		0	
26441C-20-4	DUKE ENERGY	06/24/2025	Various	8,513.000	1,026,701		0	
26614N-10-2	DUPONT DE NEMOURS INC	06/24/2025	Various	31,242.000	2,000,244		0	
29364G-10-3	Entergy Corp	06/24/2025	Various	10,468.000	879,717		0	
30231G-10-2	EXXON MOBIL CORP	06/24/2025	Various	13,768.000	1,477,193		0	
30303M-10-2	Meta Platforms, Inc	06/24/2025	Various	2,310.000	1,332,428		0	
35137L-10-5	FOX CORP	05/01/2025	S. C. BERNSTEIN	9,276.000	455,600		0	
363576-10-9	ARTHUR J GALLAGHER & CO	06/24/2025	Various	3,049.000	989,742		0	
38141G-10-4	GOLDMAN SACHS GROUP INC	05/06/2025	S. C. BERNSTEIN	2,044.000	1,106,686		0	
437076-10-2	HOME DEPOT	06/24/2025	Various	5,111.000	1,836,652		0	
458140-10-0	INTEL CORPORATION	05/01/2025	S. C. BERNSTEIN	14,385.000	297,645		0	
459200-10-1	IBM	06/24/2025	Various	5,550.000	1,385,110		0	
459506-10-1	Fragrances Inc COMMON	06/24/2025	Various	13,306.000	1,015,125		0	
46625H-10-0	JP MORGAN CHASE & CO	06/24/2025	Various	6,946.000	1,784,181		0	
478160-10-4	JOHNSON & JOHNSON	06/24/2025	Various	11,619.000	1,803,477		0	
482480-10-0	KLA CORPORATION	05/06/2025	S. C. BERNSTEIN	1,513.000	1,024,060		0	
49456B-10-1	KINDER MORGAN	06/24/2025	Various	38,709.000	1,049,589		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON	06/24/2025	Various	21,241.000	797,122		0	
532457-10-8	ELI LILLY	05/27/2025	UBS WARBURG	2,898.000	2,105,408		0	

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539830-10-9	LOCKHEED MARTIN	05/08/2025	Various	2,271.000	1,065,762		0	
580135-10-1	McDONALDS	06/24/2025	Various	3,944.000	1,226,087		0	
58933Y-10-5	MERCK & CO INC	06/24/2025	Various	10,584.000	861,784		0	
594918-10-4	MICROSOFT CORP	06/24/2025	Various	10,087.000	4,152,011		0	
595017-10-4	MICROCHIP TECHNOLOGY INC	05/01/2025	S. C. BERNSTEIN	8,787.000	395,659		0	
595112-10-3	MICRON TECHNOLOGY INC	05/06/2025	S. C. BERNSTEIN	8,610.000	654,798		0	
60937P-10-6	MONGODB INC COMMON	04/16/2025	Various	2,057.000	332,539		0	
617446-44-8	MORGAN STANLEY	06/24/2025	Various	6,086.000	734,398		0	
65339F-10-1	NEXTERA ENERGY INC	06/24/2025	Various	14,503.000	976,736		0	
654106-10-3	NIKE INC	05/06/2025	S. C. BERNSTEIN	15,702.000	899,694		0	
681919-10-6	OMNICOM GROUP	06/24/2025	Various	8,481.000	630,390		0	
68389X-10-5	ORACLE CORP	05/06/2025	S. C. BERNSTEIN	7,124.000	987,638		0	
704326-10-7	PAYCHEX INC	05/06/2025	S. C. BERNSTEIN	5,998.000	870,670		0	
713448-10-8	PEPSICO INC	06/24/2025	Various	8,254.000	1,108,191		0	
717081-10-3	PFIZER INC	06/24/2025	Various	34,522.000	806,572		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I	06/24/2025	Various	8,690.000	1,496,587		0	
718546-10-4	PHILLIPS 66	05/06/2025	S. C. BERNSTEIN	3,940.000	411,076		0	
74144T-10-8	T ROWE PRICE GROUP INC	05/06/2025	S. C. BERNSTEIN	4,842.000	427,618		0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP	05/06/2025	S. C. BERNSTEIN	5,083.000	377,339		0	
742718-10-9	PROCTER & GAMBLE CO	06/24/2025	Various	9,242.000	1,492,253		0	
747525-10-3	QUALCOMM	06/24/2025	Various	8,348.000	1,203,734		0	
75513E-10-1	RAYTHEON TECH CORP	05/06/2025	S. C. BERNSTEIN	9,037.000	1,115,546		0	
79466L-30-2	SALESFORCE.COM INC	06/24/2025	Various	3,121.000	822,543		0	
808513-10-5	SCHWAB CORP	05/06/2025	S. C. BERNSTEIN	13,635.000	1,088,277		0	
828806-10-9	SIMON PROPERTY GRP LP REIT	05/06/2025	S. C. BERNSTEIN	2,908.000	455,204		0	
842587-10-7	SOUTHERN CO	06/24/2025	Various	11,358.000	1,035,816		0	
844741-10-8	SOUTHWEST AIR	06/24/2025	Various	24,713.000	695,100		0	
854502-10-1	STANLEY BLACK & DECKER INC	06/24/2025	Various	19,681.000	1,198,363		0	
855244-10-9	STARBUCKS CORP	06/24/2025	Various	9,848.000	841,385		0	
871829-10-7	SYSCO CORP	05/06/2025	S. C. BERNSTEIN	11,898.000	845,695		0	
87612E-10-6	TARGET CORP	05/01/2025	S. C. BERNSTEIN	4,937.000	474,275		0	
882508-10-4	TEXAS INSTRUMENTS	06/24/2025	Various	8,035.000	1,343,346		0	
88579Y-10-1	3M CO.	06/24/2025	Various	7,035.000	982,782		0	
89832Q-10-9	TRUIST FINANCIAL CORP	06/24/2025	Various	23,289.000	900,597		0	
902973-30-4	U S BANCORP	06/24/2025	Various	28,461.000	1,163,584		0	
90353T-10-0	UBER	04/04/2025	S. C. BERNSTEIN	2,660.000	185,577		0	
907818-10-8	UNION PACIFIC CORP	06/24/2025	Various	7,540.000	1,650,417		0	
91324P-10-2	UNITEDHEALTH GROUP INC	06/24/2025	Various	3,415.000	1,327,081		0	
91913Y-10-0	VALERO ENERGY CORP	05/06/2025	S. C. BERNSTEIN	3,046.000	348,624		0	
92343V-10-4	VERIZON COMMUNICATIONS	06/24/2025	Various	27,313.000	1,175,929		0	
92826C-83-9	VISA INC	06/24/2025	Various	4,250.000	1,443,682		0	
949746-10-1	WELLS FARGO & CO	05/06/2025	S. C. BERNSTEIN	20,083.000	1,398,471		0	
98138H-10-1	WORKDAY INC-CLASS A	05/23/2025	STIFEL NICHOLAS	1,003.000	240,096		0	
988498-10-1	YUM! BRANDS INC	06/24/2025	Various	6,364.000	926,313		0	
G54950-10-3	LINDE PLC COMMON	06/24/2025	Various	1,968.000	887,556		0	
G5960L-10-3	MDT	05/06/2025	S. C. BERNSTEIN	12,207.000	1,024,474		0	
G1151C-10-1	ACCENTURE PLC-CL A	06/24/2025	Various	2,968.000	877,907		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					99,617,379	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31337#-10-5	FHLB CINCINNATI	06/30/2025	PRIVATE PLACEMENT	111,639.000	11,163,900		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					11,163,900	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST	06/30/2025	DIVIDEND REINVESTMENT	150,767.096	1,156,060		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded					1,156,060	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.	06/30/2025	Capital Contribution	0.000	600,000		0	
98259#-10-8	W&S Financial Group Distributo W&S Fin Grp Distributors, Inc	06/30/2025	Capital Contribution	0.000	30,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					630,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					112,567,339	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					112,567,339	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					112,621,771	XXX	691	XXX
6009999999 - Totals					3,013,612,920	XXX	12,471,604	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
690353-3F-2	DFC AGENCY DEBENTURES 4.500% 06/15/28	06/15/2025	Redemption 100.0000		100,909	100,909	100,909	100,909	0	0	0	0	0	100,909	0	0	0	2,271	06/15/2028	1.A
690353-4F-1	DFC AGENCY DEBENTURES 4.500% 09/20/27	06/20/2025	Redemption 100.0000		235,712	235,712	235,712	235,712	0	0	0	0	0	235,712	0	0	0	5,296	09/20/2027	1.A
912810-UC-0	U S TREASURY 4.250% 08/15/54	06/30/2025	Various		2,946,596	3,260,000	3,107,766	3,108,202	0	1,079	0	1,079	0	3,109,281	0	(162,684)	(162,684)	114,306	08/15/2054	1.A
912810-UE-6	U S TREASURY 4.500% 11/15/54	06/04/2025	SMBC NIKKO		530,656	565,000	544,469	0	0	116	0	116	0	544,585	0	(13,929)	(13,929)	14,163	11/15/2054	1.A
912810-UG-1	U S TREASURY 4.625% 02/15/55	06/18/2025	Various		9,756,396	10,010,000	9,877,435	0	0	35	0	35	0	9,877,470	0	(121,073)	(121,073)	106,204	02/15/2055	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	05/27/2025	Various		10,612,357	10,920,000	10,426,861	0	0	356	0	356	0	10,427,218	0	185,139	185,139	59,515	02/15/2055	1.A
912810-UJ-5	U S TREASURY 4.750% 02/15/45	05/06/2025	CITADEL SECURITIES LLC		1,521,089	1,535,000	1,558,505	0	0	(157)	0	(157)	0	1,558,348	0	(37,259)	(37,259)	16,315	02/15/2045	1.A
91282C-KH-3	US TREASURY NOTES 4.500% 03/31/26	04/07/2025	CITIGROUP GLOBAL MKTS		1,578,887	1,570,000	1,575,213	0	0	(504)	0	(504)	0	1,574,709	0	4,179	4,179	36,869	03/31/2026	1.A
91282C-LF-6	US TREASURY NOTES 3.875% 08/15/34	05/01/2025	J P MORGAN SEC		3,184,727	3,260,000	3,147,428	3,149,007	0	3,079	0	3,079	0	3,152,086	0	32,641	32,641	89,684	08/15/2034	1.A
91282C-LW-9	US TREASURY NOTES 4.250% 11/15/34	06/24/2025	Various		10,616,312	10,605,000	10,370,088	1,456,224	0	6,067	0	6,067	0	10,376,207	0	240,104	240,104	225,557	11/15/2034	1.A
91282C-ML-2	US TREASURY NOTES 2.125% 01/15/35	04/24/2025	Various		7,707,745	7,635,000	7,689,943	0	0	211	0	211	0	7,690,154	0	17,592	17,592	41,952	01/15/2035	1.A
91282C-MM-0	US TREASURY NOTES 4.625% 02/15/35	06/11/2025	Various		6,595,014	6,415,000	6,578,246	0	0	(1,516)	0	(1,516)	0	6,576,730	0	18,284	18,284	79,450	02/15/2035	1.A
91282C-MU-2	US TREASURY NOTES 4.000% 03/31/30	06/04/2025	Various		500,879,663	500,692,000	502,287,724	0	0	(20,850)	0	(20,850)	0	502,266,873	0	(1,387,210)	(1,387,210)	3,432,861	03/31/2030	1.A
91282C-NG-2	US TREASURY NOTES 4.000% 05/31/30	06/26/2025	CITADEL SECURITIES LLC		4,778,651	4,735,000	4,741,803	0	0	(44)	0	(44)	0	4,741,759	0	36,892	36,892	13,972	05/31/2030	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					561,044,714	561,538,621	562,242,102	8,050,054	0	(12,128)	0	(12,128)	0	562,232,041	0	(1,187,324)	(1,187,324)	4,238,415	XXX	XXX
000000-00-0	REPUBLIC OF SRI LANKA SOVEREIGN 4.000% 04/15/28	04/16/2025	Redemption 100.0000		93,200	93,200	87,095	0	0	6,105	0	6,105	0	93,200	0	0	0	1,864	04/15/2028	5.A FE
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN 6.000% 11/21/28	06/24/2025	Call 100.0000		377,000	377,000	350,610	360,899	0	1,757	0	1,757	0	362,655	0	14,345	14,345	13,384	11/21/2028	4.A FE
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN 3.750% 01/11/28	06/24/2025	GOLDMAN SACHS		7,876,000	8,000,000	7,965,680	7,988,140	0	1,752	0	1,752	0	7,989,892	0	(113,892)	(113,892)	286,667	01/11/2028	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					8,346,200	8,470,200	8,403,385	8,349,039	0	9,614	0	9,614	0	8,445,747	0	(99,547)	(99,547)	301,915	XXX	XXX
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45	05/15/2025	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,800	11/15/2045	1.G FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57	04/01/2025	Various		76,000	76,000	76,000	76,000	0	0	0	0	0	76,000	0	0	0	2,529	04/01/2057	1.F FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 01/15/29	04/21/2025	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,626	01/15/2029	1.E FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 05/15/56	05/15/2025	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,180	05/15/2056	1.E FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37	04/01/2025	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	246	10/01/2037	2.B FE
63610H-AA-0	NATIONAL FIN AUTH NH UTL REV POWER 6.890% 04/01/34	04/01/2025	Redemption 100.0000		400,000	400,000	415,796	415,221	0	(15,221)	0	(15,221)	0	400,000	0	0	0	13,780	04/01/2034	2.A FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25	04/02/2025	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,294	12/01/2025	1.B FE
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35	05/15/2025	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,425	05/15/2035	1.F FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.450% 07/01/41	04/11/2025	BARCLAYS		1,963,616	1,963,616	1,963,616	1,962,379	0	1,237	0	1,237	0	1,963,616	0	0	0	28,567	07/01/2041	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					3,004,616	3,004,616	3,020,412	3,018,600	0	(13,984)	0	(13,984)	0	3,004,616	0	0	0	56,447	XXX	XXX
PPGGKV-RT-4	Centinela PRIVATE PLACEMENT 7.620% 12/31/40	05/01/2025	Redemption 100.0000		(109,172)	(109,172)	(109,172)	(105,707)	0	0	0	0	0	(109,172)	0	0	0	(4,862)	12/31/2040	2.C FE
PPGLH2-ZL-9	CoGen Portfolio PRIVATE PLACEMENT 8.500% 08/28/34	04/01/2025	Redemption 100.0000		245,100	245,100	245,100	245,100	0	0	0	0	0	245,100	0	0	0	10,020	08/28/2034	2.C PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					135,928	135,928	135,928	139,393	0	0	0	0	0	135,928	0	0	0	5,158	XXX	XXX
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29	06/18/2025	Various		11,610,704	15,000,000	15,095,781	15,020,546	0	(10,340)	0	(10,340)	0	15,010,207	0	(3,399,503)	(3,399,503)	518,931	02/15/2029	5.A FE
00184A-AG-0	TIME WARNER INC 7.700% 05/01/32	06/09/2025	SUMRIDGE PARTNERS		4,170,000	4,000,000	4,567,660	4,260,117	0	(12,327)	0	(12,327)	0	4,247,790	0	(77,790)	(77,790)	187,367	05/01/2032	3.A FE
03027X-AG-5	AMERICAN TOWER CORP 4.000% 06/01/25	06/01/2025	Maturity		15,961,000	15,961,000	15,919,955	0	0	41,045	0	41,045	0	15,961,000	0	0	0	319,220	06/01/2025	2.A FE
040555-CS-1	ARIZONA PUB SERVICE 3.150% 05/15/25	05/15/2025	Maturity		1,002,000	1,002,000	997,361	0	0	4,639	0	4,639	0	1,002,000	0	0	0	15,782	05/15/2025	2.A FE
042735-BE-9	ARROW ELECTRONICS INC 4.000% 04/01/25	04/01/2025	Various		9,916,000	9,916,000	9,937,499	9,893,599	0	22,401	0	22,401	0	9,916,000	0	0	0	198,320	04/01/2025	2.C FE
05351W-AC-7	AVANGRID INC 3.200% 04/15/25	04/15/2025	Maturity		4,615,000	4,615,000	4,541,252	4,583,897	0	31,103	0	31,103	0	4,615,000	0	0	0	73,840	04/15/2025	2.B FE
053773-BC-0	AVIS BUDGET CAR RENTAL 5.750% 07/15/27	06/27/2025	Call 100.0000		666,000	666,000	666,000	666,000	0	0	0	0	0	666,000	0	0	0	36,380	07/15/2027	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05531F-BE-2	BB&T CORPORATION 3.700% 06/05/25	06/05/2025	Maturity		8,188,000	8,188,000	8,143,703	8,149,748	0	38,252	0	38,252	0	8,188,000	0	0	0	151,478	06/05/2025	2.A FE
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25	04/21/2025	Maturity		12,620,000	12,620,000	12,582,602	9,972,110	0	34,387	0	34,387	0	12,620,000	0	0	0	249,245	04/21/2025	2.A FE
07177M-AB-9	BAXALTA INC -W/I 4.000% 06/23/25	06/23/2025	Maturity		2,903,000	2,903,000	2,896,846	0	0	6,154	0	6,154	0	2,903,000	0	0	0	58,060	06/23/2025	2.A FE
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25	05/18/2025	Various		7,050,000	7,050,000	6,824,118	7,034,287	0	15,713	0	15,713	0	7,050,000	0	0	0	136,594	05/18/2025	2.A FE
131347-CQ-7	CALPINE CORP 5.000% 02/01/31	05/15/2025	GOLDMAN SACHS		183,535	188,000	179,775	0	0	324	0	324	0	180,099	0	3,436	3,436	7,442	02/01/2031	4.A FE
15189W-AJ-9	CENTERPOINT 4.100% 09/01/47	05/13/2025	Call 80.3590		2,410,770	3,000,000	2,982,510	2,984,937	0	137	0	137	0	2,985,074	0	0	0	(488,204)	09/01/2047	2.A FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35	05/29/2025	CITADEL SECURITIES LLC		672,872	656,000	639,318	639,858	0	452	0	452	0	640,310	0	32,562	32,562	25,244	10/23/2035	2.C FE
20826F-BU-9	CONOCOPHIL CO 5.200% 06/01/45	06/18/2025	Tax Free Exchange		4,997,386	5,000,000	4,997,265	4,997,265	0	122	0	122	0	4,997,386	0	0	0	142,278	06/01/2045	1.F FE
22822R-BD-1	CROWN CASTLE 3.663% 05/15/25	05/15/2025	Various		12,760,000	12,760,000	12,878,225	10,712,592	0	38,614	0	38,614	0	12,760,000	0	0	0	170,207	05/15/2025	1.F FE
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375% 07/15/25	06/27/2025	Call 100.0000		4,112,000	4,112,000	4,115,948	0	0	(3,948)	0	(3,948)	0	4,112,000	0	0	0	99,459	07/15/2025	2.B FE
233331-BG-1	DTE ENERGY COMPANY 1.050% 06/01/25	06/01/2025	Maturity		2,094,000	2,094,000	2,072,788	0	0	21,212	0	21,212	0	2,094,000	0	0	0	10,994	06/01/2025	2.B FE
25161@-AA-8	RPRX Dev Bond PRIVATE PLACEMENT 5.350% 07/01/33	04/01/2025	Redemption 100.0000		188,869	188,869	188,869	0	0	0	0	0	0	188,869	0	0	0	23	07/01/2033	1.D Z
25470D-BE-8	DISCOVERY COMMUNICATIONS 3.950% 06/15/25	06/15/2025	Maturity		13,223,000	13,223,000	13,187,827	0	0	35,173	0	35,173	0	13,223,000	0	0	0	261,154	06/15/2025	2.C FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40	06/30/2025	Redemption 100.0000		220,112	220,112	220,112	201,721	0	18,391	0	18,391	0	220,112	0	0	0	4,374	06/30/2040	1.G PL
29336T-AD-2	ENLINK MIDSTREAM LLC 6.500% 09/01/30	06/16/2025	Tax Free Exchange		8,000,650	8,000,000	8,001,500	8,000,767	0	(117)	0	(117)	0	8,000,650	0	0	0	411,667	09/01/2030	2.B FE
29336U-AC-1	ENLINK MISTREAM PARTNER 5.600% 04/01/44	06/16/2025	Tax Free Exchange		6,537,472	6,908,000	6,534,749	4,832,746	0	2,427	0	2,427	0	6,537,472	0	0	0	220,593	04/01/2044	2.B FE
30161N-AN-1	EXELON CORP 3.950% 06/15/25	06/15/2025	Maturity		15,677,000	15,677,000	15,641,570	0	0	35,430	0	35,430	0	15,677,000	0	0	0	309,621	06/15/2025	2.B FE
31946M-AA-1	FIRST CITIZENS BANCSHARE 6.783% 03/15/30	06/16/2025	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	375,776	03/15/2030	2.B FE
320517-AD-7	FIRST HORIZON NATIONAL 4.000% 05/26/25	05/26/2025	Maturity		3,145,000	3,145,000	3,134,716	0	0	10,284	0	10,284	0	3,145,000	0	0	0	62,900	05/26/2025	2.C FE
340711-AW-0	FLORIDA GAS TRANSMISSION 4.350% 07/15/25	06/27/2025	Call 100.0000		4,975,000	4,975,000	4,920,822	4,944,793	0	27,075	0	27,075	0	4,971,868	0	3,132	3,132	205,592	07/15/2025	2.B FE
345397-A6-0	FORD MOTOR CREDIT 5.125% 06/16/25	06/16/2025	Maturity		23,502,000	23,502,000	23,497,434	6,497,792	0	4,548	0	4,548	0	23,502,000	0	0	0	602,239	06/16/2025	2.C FE
34964C-AA-4	FORTUNE BRANDS HOME & SECURI 4.000% 06/15/25	06/15/2025	Maturity		13,500,000	13,500,000	13,453,020	0	0	46,980	0	46,980	0	13,500,000	0	0	0	270,000	06/15/2025	2.B FE
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25	04/01/2025	Maturity		3,000,000	3,000,000	2,861,400	2,995,233	0	4,767	0	4,767	0	3,000,000	0	0	0	60,000	04/01/2025	2.B FE
37045X-CX-2	GENERAL MOTORS FINL CO 2.750% 06/20/25	06/20/2025	Maturity		26,740,000	26,740,000	26,556,029	0	0	183,971	0	183,971	0	26,740,000	0	0	0	367,675	06/20/2025	2.B FE
37045X-DU-7	GENERAL MOTORS FINL CO 3.800% 04/07/25	04/07/2025	Maturity		17,000,000	17,000,000	16,956,650	0	0	43,350	0	43,350	0	17,000,000	0	0	0	323,000	04/07/2025	2.B FE
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27	04/03/2025	Call 102.0000		115,260	113,000	113,000	113,000	0	0	0	0	0	113,000	0	0	0	8,739	01/15/2027	4.C FE
37185L-AP-7	GENESIS ENERGY 8.250% 01/15/29	06/06/2025	SUMRIDGE PARTNERS		97,290	94,000	93,783	48,586	0	21	0	21	0	93,899	0	3,391	3,391	5,123	01/15/2029	4.C FE
37954F-AG-9	GLOBAL PART/GLP FINANCE 7.000% 08/01/27	06/23/2025	Call 100.2940		1,811,310	1,806,000	1,806,000	1,806,000	0	0	0	0	0	1,806,000	0	0	0	118,385	08/01/2027	4.B FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41	06/15/2025	Paydown		106,673	106,673	107,740	107,557	0	(884)	0	(884)	0	106,673	0	0	0	1,550	08/15/2041	4.B PL
38141G-A5-3	GOLDMAN SACHS GROUP INC 6.561% 10/24/34	05/06/2025	CITIGROUP GLOBAL MKTS		713,262	660,000	660,000	660,000	0	0	0	0	0	660,000	0	53,262	53,262	23,215	10/24/2034	2.A FE
404119-BQ-1	HCA INC 5.250% 04/15/25	04/15/2025	Maturity		9,122,000	9,122,000	9,122,000	0	0	0	0	0	0	9,122,000	0	0	0	239,453	04/15/2025	2.C FE
42217K-BF-2	WELLTOWER 4.000% 06/01/25	06/01/2025	Maturity		6,286,000	6,286,000	6,492,935	6,291,547	0	(5,547)	0	(5,547)	0	6,286,000	0	0	0	125,720	06/01/2025	2.A FE
42703N-AA-9	HERC HOLDINGS INC 7.000% 06/15/30	06/17/2025	Tax Free Exchange		390,826	387,000	390,875	0	0	(49)	0	(49)	0	390,826	0	0	0	151	06/15/2030	3.C FE
479281-AA-5	JOHNSONVILLE AERO COMBST 5.078% 10/01/54	04/01/2025	Redemption 100.0000		61,812	61,812	60,090	60,091	0	1,721	0	1,721	0	61,812	0	0	0	1,561	10/01/2054	1.C FE
49456B-AF-8	KINDER MORGAN 4.300% 06/01/25	06/01/2025	Maturity		4,500,000	4,500,000	4,485,930	2,492,985	0	9,235	0	9,235	0	4,500,000	0	0	0	96,750	06/01/2025	2.B FE
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25	05/30/2025	Various		4,424,000	4,424,000	4,424,000	4,424,000	0	0	0	0	0	4,424,000	0	0	0	105,070	05/30/2025	2.B FE
548661-DT-1	LOWES COMPANIES 4.000% 04/15/25	04/15/2025	Maturity		2,000,000	2,000,000	1,998,080	0	0	1,920	0	1,920	0	2,000,000	0	0	0	40,000	04/15/2025	2.A FE
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32	05/07/2025	CITADEL SECURITIES LLC		8,474,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,525,300)	(1,525,300)	276,946	03/15/2032	2.C FE
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28	06/06/2025	Various		127,143	183,000	146,935	139,544	0	3,355	0	3,355	0	155,399	0	(28,256)	(28,256)	5,782	05/01/2028	4.C FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.500% 06/20/27	06/20/2025	Redemption 100.0000		1,326,750	1,326,750	1,308,099	1,313,010	0	13,740	0	13,740	0	1,326,750	0	0	0	43,119	06/20/2027	2.C FE
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25	04/15/2025	Various		4,444,000	4,444,000	4,440,191	999,854	0	2,385	0	2,385	0	4,444,000	0	0	0	86,658	04/15/2025	2.A FE
60856B-AF-1	MOLEX ELECTRONICS TECH 5.250% 04/30/32	04/16/2025	STIFEL NICHOLAS		319,549	320,000	318,493	0	0	0	0	0	0	318,493	0	1,056	1,056	0	04/30/2032	2.A FE
609207-AU-9	MONDELEZ INTERNATIONAL INC 1.500% 05/04/25	05/04/2025	Maturity		1,339,000	1,339,000	1,328,703	0	0	10,297	0	10,297	0	1,339,000	0	0	0	10,043	05/04/2025	2.B FE
64110L-AY-2	NETFLIX INC 3.625% 06/15/25	06/15/2025	Maturity		3,606,000	3,606,000	3,590,711	0	0	15,289	0	15,289	0	3,606,000	0	0	0	65,359	06/15/2025	2.A FE
64953B-BC-1	NEW YORK LIFE GLOBAL 4.980% 06/13/25	06/13/2025	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	384,216	06/13/2025	1.A FE
65339K-CG-3	NEXTERA ENERGY CAPITAL 4.450% 06/20/25	06/20/2025	Maturity		1,780,000	1,780,000	1,778,879	0	0	1,121	0	1,121	0	1,780,000	0	0	0	39,605	06/20/2025	2.A FE
68389X-BC-8	ORACLE CORP 2.950% 05/15/25	05/15/2025	Maturity		2,500,000	2,500,000	2,489,425	0	0	10,575	0	10,575	0	2,500,000	0	0	0	36,875	05/15/2025	2.B FE
68389X-BT-1	ORACLE CORP 2.500% 04/01/25	04/01/2025	Maturity		20,922,000	20,922,000	20,863,410	0	0	58,590	0	58,590	0	20,922,000	0	0	0	261,525	04/01/2025	2.B FE
69362B-BE-1	PSEG POWER 5.750% 05/15/35	05/14/2025	JEFFERIES & CO		4,985,050	5,000,000	4,981,300	0	0	0	0	0	0	4,981,300	0	3,750	3,750	0	05/15/2035	2.B FE
6944PL-2T-5	PACIFIC LIFE GF II 5.180% 06/16/25	06/16/2025	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	396,206	06/16/2025	1.D FE
704326-AC-1	PAYCHEX INC 5.600% 04/15/35	04/08/2025	STATE STREET GLOBAL		318,618	320,000	317,603	0	0	0	0	0	0	317,603	0	1,014	1,014	0	04/15/2035	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
723484-AH-4	PINNACLE WEST CAP CORP 1.300% 06/15/25	05/22/2025	Call 100.0000		41,124,000	41,124,000	40,562,657	0	0	465,784	0	465,784	0	41,028,442	0	95,558	95,558	233,150	06/15/2025	2.B FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37	05/10/2025	Various		122,175	122,175	123,332	124,483	0	(2,308)	0	(2,308)	0	122,175	0	0	0	3,635	05/10/2037	1.F FE
7591EP-AQ-3	REGIONS FINANCIAL CORP 2.250% 05/18/25	05/18/2025	Maturity		14,365,000	14,365,000	14,265,789	0	0	99,211	0	99,211	0	14,365,000	0	0	0	161,606	05/18/2025	2.A FE
760759-BL-3	REPUBLIC SERVICES INC 4.750% 07/15/30	04/09/2025	SCOTIA		530,501	536,000	534,049	0	0	2	0	2	0	534,051	0	(3,551)	(3,551)	1,132	07/15/2030	2.A FE
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25	06/12/2025	Maturity		32,032,000	32,032,000	31,754,172	30,044,583	0	144,336	0	144,336	0	32,032,000	0	0	0	712,712	06/12/2025	2.A FE
78016F-ZY-3	ROYAL BANK OF CANADA 4.950% 04/25/25	04/25/2025	Maturity		10,000,000	10,000,000	10,008,000	0	0	(8,000)	0	(8,000)	0	10,000,000	0	0	0	247,500	04/25/2025	1.E FE
78516F-AA-7	SABAL TRAIL TRANS 4.246% 05/01/28	06/05/2025	SEAPORT GROUP LLC		8,824,770	9,000,000	8,750,880	8,849,205	0	18,253	0	18,253	0	8,867,458	0	(42,688)	(42,688)	228,223	05/01/2028	2.A FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25	06/01/2025	Maturity		12,624,000	12,624,000	13,791,720	12,771,767	0	(147,767)	0	(147,767)	0	12,624,000	0	0	0	339,270	06/01/2025	2.C FE
816851-BN-8	SEMPRA ENERGY 3.300% 04/01/25	04/01/2025	Maturity		4,769,000	4,769,000	4,759,844	0	0	9,156	0	9,156	0	4,769,000	0	0	0	78,689	04/01/2025	2.B FE
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25	04/20/2025	Redemption 100.0000		1,924,000	1,924,000	1,917,130	1,099,084	0	5,271	0	5,271	0	1,924,000	0	0	0	43,290	10/20/2025	2.A FE
842434-CP-5	SOUTHERN CALIF GAS 3.200% 06/15/25	05/30/2025	Call 100.0000		7,735,000	7,735,000	7,694,864	0	0	34,980	0	34,980	0	7,729,844	0	5,156	5,156	113,447	06/15/2025	1.D FE
867914-BS-1	SUNTRUST BANKS INC 4.000% 05/01/25	05/01/2025	Maturity		10,000,000	10,000,000	9,987,200	9,998,426	0	1,574	0	1,574	0	10,000,000	0	0	0	200,000	05/01/2025	2.A FE
87264A-BB-0	T-MOBILE USA INC 3.500% 04/15/25	04/15/2025	Maturity		24,483,000	24,483,000	24,405,387	0	0	77,613	0	77,613	0	24,483,000	0	0	0	428,453	04/15/2025	2.B FE
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600% 10/01/29	04/07/2025	J P MORGAN SEC		9,242,100	10,000,000	9,646,700	9,811,265	0	10,195	0	10,195	0	9,821,460	0	(579,360)	(579,360)	135,056	10/01/2029	1.G FE
91324P-FE-7	UNITEDHEALTH GROUP INC 4.950% 07/15/26	04/10/2025	J P MORGAN SEC		779,610	780,000	780,000	780,000	0	0	0	0	0	780,000	0	(390)	(390)	19,280	07/15/2026	1.F FE
92345Y-AD-8	VERISK ANALYTICS INC 4.000% 06/15/25	04/21/2025	Call 100.0000		12,001,000	12,001,000	11,966,197	0	0	20,242	0	20,242	0	11,986,440	0	14,560	14,560	168,014	06/15/2025	2.B FE
92556V-AD-8	VIATRIS INC 2.700% 06/22/30	04/11/2025	SUSQUEHANNA		680,343	810,000	658,376	688,202	0	5,412	0	5,412	0	693,614	0	(13,270)	(13,270)	6,804	06/22/2030	2.C FE
92564R-AG-0	VICI 4.625% 06/15/25	04/08/2025	Call 100.0000		5,000,000	5,000,000	4,994,150	0	0	1,466	0	1,466	0	4,995,616	0	4,385	4,385	72,587	06/15/2025	2.C FE
92840V-AL-6	VISTRA OPERATIONS CO LLC 5.125% 05/13/25	05/13/2025	Maturity		26,612,000	26,612,000	26,628,974	10,811,424	0	(14,750)	0	(14,750)	0	26,612,000	0	0	0	681,933	05/13/2025	2.C FE
94106L-BZ-1	WASTE MANAGEMENT INC 3.875% 01/15/29	06/25/2025	Tax Free Exchange		2,688,000	2,688,000	2,688,000	2,688,000	0	0	0	0	0	2,688,000	0	0	0	98,373	01/15/2029	1.G FE
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30	06/02/2025	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	06/01/2030	2.C FE
958254-AE-4	WESTERN GAS PARTNERS LP 3.950% 06/01/25	06/01/2025	Various		6,127,000	6,127,000	6,145,719	4,807,699	0	3,591	0	3,591	0	6,127,000	0	0	0	121,008	06/01/2025	2.C FE
980745-F@-7	WOODWARD GOVERNOR CO PP 4.270% 05/30/25	05/30/2025	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	85,400	05/30/2025	2.B
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	05/14/2025	JEFFERIES & CO		2,951,430	3,000,000	2,990,880	2,997,387	0	407	0	407	0	2,997,794	0	(46,364)	(46,364)	52,617	06/01/2027	2.A FE
13645R-BG-8	CANADIAN PACIFIC RAILWAY 3.000% 12/02/41	05/22/2025	JEFFERIES & CO		790,341	1,138,000	832,126	0	0	2,644	0	2,644	0	834,771	0	(44,430)	(44,430)	16,217	12/02/2041	2.A FE
14739L-AA-0	CASCADES INC CASCADES CORP 5.125% 01/15/26	06/12/2025	Call 100.0000		1,200,000	1,200,000	1,122,000	1,174,501	0	10,685	0	10,685	0	1,185,186	0	14,814	14,814	55,863	01/15/2026	3.C FE
286181-AH-5	ELEMENT FLEET MANAGEMENT 6.271% 06/26/26	04/07/2025	NATIONAL BANK OF CANADA		3,052,140	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	52,140	52,140	53,304	06/26/2026	2.A FE
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	05/07/2025	Redemption 100.0000		848,500	848,500	770,438	795,585	0	52,915	0	52,915	0	848,500	0	0	0	21,743	05/07/2029	3.B FE
00402A-AA-9	ABU DHABI DEVELOPMENT HO 4.500% 05/06/30	04/30/2025	JEFFERIES & CO		19,889,200	20,000,000	19,880,800	0	0	0	0	0	0	19,880,800	0	8,400	8,400	0	05/06/2030	1.C FE
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	05/30/2025	Various		2,742,903	3,500,000	3,160,000	3,291,191	0	25,433	0	25,433	0	3,316,624	0	(573,722)	(573,722)	153,405	01/15/2028	5.A FE
05252A-DN-8	AUST & NZ BANKING GROUP 5.300% 12/16/29	04/14/2025	NOMURA SECURITIES INTERNATIONA		45,032,150	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	32,150	32,150	781,047	12/16/2029	1.D FE
05256L-AB-9	APLNG PROCESSING PP 4.820% 09/30/30	04/02/2025	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	9,640	09/30/2030	2.B FE
05971K-AE-9	BANCO SANTANDER SA 2.746% 05/28/25	05/28/2025	Maturity		7,416,000	7,416,000	7,356,894	0	0	59,106	0	59,106	0	7,416,000	0	0	0	101,822	05/28/2025	1.G FE
09659W-2L-7	BNP PARIBAS 2.219% 06/09/26	06/09/2025	Call 100.0000		44,000,000	44,000,000	43,682,760	0	0	70,766	0	70,766	0	43,753,526	0	246,474	246,474	488,180	06/09/2026	1.G FE
22535W-AG-2	CREDIT AGRICOLE LONDON 1.907% 06/16/26	06/16/2025	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	47,675	06/16/2026	1.G FE
43475D-AA-5	HOLCIM CAPITAL CORP 6.500% 09/12/43	06/16/2025	Tax Free Exchange		13,971,595	13,315,000	13,952,266	13,946,928	0	(8,621)	0	(8,621)	0	13,938,307	0	33,288	33,288	658,723	09/12/2043	2.B FE
53944Y-BA-0	LLOYDS BANKING GROUP PLC 5.721% 06/05/30	06/24/2025	CITADEL SECURITIES LLC		10,341,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	341,600	341,600	317,833	06/05/2030	1.G FE
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	06/30/2025	Redemption 100.0000		2,918	2,918	2,943	2,937	0	(19)	0	(19)	0	2,918	0	0	0	105	06/30/2031	4.A FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	04/01/2025	BTIG LLC		1,978,000	2,000,000	2,050,000	2,002,778	0	(2,333)	0	(2,333)	0	2,000,445	0	(22,445)	(22,445)	67,889	05/01/2027	3.C FE
603051-AC-7	MINERAL RESOURCES LTD 8.000% 11/01/27	04/01/2025	UBS WARBURG		8,204,150	8,308,000	8,353,457	8,327,514	0	(2,298)	0	(2,298)	0	8,325,216	0	(121,066)	(121,066)	278,780	11/01/2027	3.C FE
632525-CL-3	NATIONAL AUSTRALIA BANK 5.100% 06/13/28	06/04/2025	Various		15,017,700	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	17,700	17,700	0	06/13/2028	1.D FE
63890C-AC-8	NAVOI MINING METALLURGIC 6.750% 05/14/30	05/07/2025	JEFFERIES & CO		1,002,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	2,500	2,500	0	05/14/2030	3.C FE
92943T-AC-7	WE SODA INV HOLDING PLC 9.375% 02/14/31	06/12/2025	GOLDMAN SACHS		392,825	380,000	380,000	380,000	0	0	0	0	0	380,000	0	12,825	12,825	29,589	02/14/2031	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	05/07/2025	Call 97.5000		773,175	793,000	793,057	793,011	0	(3)	0	(3)	0	793,008	0	0	0	(11,401)	05/13/2026	2.C FE
Q3974*-AA-6	GIP CAPRICORN PP 3.110% 12/31/34	04/03/2025	Redemption 100.0000		67,502	67,502	67,502	67,502	0	0	0	0	0	67,502	0	0	0	525	12/31/2034	2.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					784,150,741	791,212,311	789,369,749	370,497,654	0	1,694,931	0	1,694,931	0	790,232,289	0	(5,494,982)	(5,494,982)	15,088,670	XXX	XXX
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39	06/01/2025	Redemption 100.0000		845,000	845,000	845,000	845,000	0	0	0	0	0	845,000	0	0	0	25,392	12/01/2039	2.B
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39	06/01/2025	Redemption 100.0000		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	8,764	12/01/2039	2.B
0099999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Affiliated)					1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	34,156	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28	06/15/2025	Redemption 100.0000		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	1.F FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28	04/15/2025	Redemption 100.0000		123,638	123,638	123,638	123,638	0	0	0	0	0	123,638	0	0	0	1,855	10/15/2028	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31	06/20/2025	Various		135,183	135,183	132,448	132,798	0	2,385	0	2,385	0	135,183	0	0	0	2,568	09/20/2031	1.D FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32	06/15/2025	Redemption 100.0000		360,766	360,766	313,621	318,278	0	42,488	0	42,488	0	360,766	0	0	0	5,953	12/15/2032	1.D FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32	05/15/2025	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	786	11/15/2032	1.G FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28	04/07/2025	Redemption 100.0000		390,607	390,607	368,929	381,272	0	9,335	0	9,335	0	390,607	0	0	0	5,615	10/07/2028	1.G FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32	05/01/2025	Redemption 100.0000		76,581	76,581	76,581	76,581	0	0	0	0	0	76,581	0	0	0	1,034	05/01/2032	1.E FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27	06/01/2025	Various		248,366	248,366	230,908	237,357	0	11,009	0	11,009	0	248,366	0	0	0	4,284	12/01/2027	1.E FE
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	06/15/2025	Redemption 100.0000		79,565	79,565	72,802	74,352	0	5,213	0	5,213	0	79,565	0	0	0	1,492	12/15/2027	1.E FE
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	05/15/2025	Redemption 100.0000		2,908,267	2,908,267	2,889,392	2,896,223	0	12,043	0	12,043	0	2,908,267	0	0	0	59,983	05/15/2025	2.A FE
00909D-AA-1	AIR CANADA 2020-2A PTT 5.250% 04/01/29	04/01/2025	Redemption 100.0000		829,970	829,970	832,045	0	0	(2,075)	0	(2,075)	0	829,970	0	0	0	21,787	04/01/2029	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					5,257,430	5,257,430	5,144,851	4,344,986	0	80,398	0	80,398	0	5,257,430	0	0	0	106,437	XXX	XXX
024005-PC-T	Universal Plant Services Term Loan 07/29/29	04/01/2025	Redemption 100.0000		37,500	37,500	36,938	36,954	0	546	0	546	0	37,500	0	0	0	975	07/29/2029	5.B GI
024006-PC-T	Best Choice Roofing Term Loan 08/07/29	04/01/2025	Redemption 100.0000		28,779	28,779	28,491	28,500	0	341	0	341	0	28,841	0	(62)	(62)	1,675	08/07/2029	5.B GI
024010-PC-R	Wisconsin Automation Revolver 12/11/29	05/01/2025	Redemption 100.0000		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	12/11/2029	5.B GI
024010-PC-T	Wisconsin Automation Term Loan 12/11/29	04/01/2025	Redemption 100.0000		26,500	26,500	26,103	26,072	0	428	0	428	0	26,500	0	0	0	806	12/11/2029	5.B GI
024011-PC-T	Eskola Term Loan 12/19/29	04/01/2025	Redemption 100.0000		26,923	26,923	26,688	26,669	0	254	0	254	0	26,923	0	0	0	774	12/19/2029	5.B GI
24011P-CD-A	Eskola Deferred Draw Term Loan A 12/19/29	04/01/2025	Redemption 100.0000		9,615	9,615	9,531	9,531	0	84	0	84	0	9,615	0	0	0	244	12/19/2029	5.B GI
024007-PC-T	Legacy Food Term Loan 08/01/30	04/01/2025	Redemption 100.0000		23,214	23,214	22,866	22,874	0	340	0	340	0	23,214	0	0	0	1,188	08/01/2030	5.B GI
024008-PC-T	3G Productions Term Loan 09/30/30	04/01/2025	Redemption 100.0000		25,000	25,000	24,500	24,395	0	605	0	605	0	25,000	0	0	0	614	09/30/2030	5.B GI
02526*-AA-9	American Combustion Industries Term Loan 08/31/27	04/01/2025	Redemption 100.0000		35,803	35,803	35,209	35,219	0	584	0	584	0	35,803	0	0	0	1,124	08/31/2027	4.C
02526*-AC-5	American Combustion Industries Deferred Draw Short Term (A) 08/31/28	04/01/2025	Redemption 100.0000		12,212	12,212	12,096	11,381	0	116	0	116	0	12,212	0	0	0	381	08/31/2028	4.C
02526*-AD-3	American Combustion Industries Deferred Draw Long Term (B) 08/31/28	04/01/2025	Redemption 100.0000		1,509	1,509	1,478	0	0	30	0	30	0	1,509	0	0	0	43	08/31/2028	4.C
05641*-AA-2	BP Loenbro Holdings Term Loan 02/01/29	04/01/2025	Redemption 100.0000		125,000	125,000	123,125	100,388	0	1,669	0	1,669	0	125,000	0	0	0	5,091	02/01/2029	2.C PL
05641*-AC-8	BP Loenbro Holdings Revolver 02/01/29	04/01/2025	Redemption 100.0000		183,486	183,486	183,486	183,486	0	0	0	0	0	183,486	0	0	0	3,139	02/01/2029	2.C PL
23285*-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28	04/01/2025	Redemption 100.0000		69,079	69,079	67,742	67,759	0	1,320	0	1,320	0	69,079	0	0	0	2,136	10/04/2028	4.B PL
23285*-AB-4	Decks & Docks Lumber Co Inc Deferred Draw Term Loan 10/04/28	04/01/2025	Redemption 100.0000		11,595	11,595	11,287	11,273	0	323	0	323	0	11,595	0	0	0	662	10/04/2028	5.A
38416*-AA-6	Winzer Term Loan 10/04/29	04/30/2025	Redemption 100.0000		71,160	71,160	70,448	70,080	0	1,079	0	1,079	0	71,160	0	0	0	3,368	10/04/2029	5.B
38416*-AC-2	Winzer Revolver Loan 10/04/29	05/28/2025	Redemption 100.0000		180,723	180,723	180,723	0	0	0	0	0	0	180,723	0	0	0	4,138	10/04/2029	5.B
53987#-AC-6	LockMasters Security Revolver 09/01/27	05/01/2025	Redemption 100.0000		236,294	236,294	236,294	0	0	0	0	0	0	236,294	0	0	0	0	09/01/2027	4.B
53987#-AC-6	LockMasters Security Revolver 09/01/27	05/30/2025	Redemption 100.0000		160,000	160,000	160,000	0	0	0	0	0	0	160,000	0	0	0	3,609	09/01/2027	4.B
89486*-AA-4	Shift Paradigm Term Loan 09/08/28	04/01/2025	Redemption 100.0000		26,667	26,667	26,133	26,197	0	470	0	470	0	26,667	0	0	0	801	09/08/2028	4.C IF
89486*-AA-4	Shift Paradigm Term Loan 09/08/28	05/01/2025	Redemption 100.0000		53,333	53,333	52,267	52,393	0	940	0	940	0	53,333	0	0	0	2,324	09/08/2028	4.C
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					2,344,392	2,344,392	2,335,405	733,171	0	9,129	0	9,129	0	2,344,454	0	(62)	(62)	33,092	XXX	XXX
N2014A-AH-5	CIMPRESS USA INC TL 1L 05/17/28	06/30/2025	Redemption 100.0000		4,838	4,838	4,809	4,809	0	29	0	29	0	4,838	0	0	0	166	05/17/2028	3.B FE
13763H-AF-9	CLOSURE SYSTEMS INTERNAT TL 1L 03/22/29	06/30/2025	Redemption 100.0000		998	998	993	991	0	7	0	7	0	998	0	0	0	39	03/22/2029	4.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
77669L-AK-9	ROPER INDUSTRIAL PRODUCT TL B 1L 11/23/29	06/30/2025	Redemption 100.0000		4,312	4,312	4,266	4,266	0	46	0	46	0	4,312	0	0	0	162	11/23/2029	4.B FE
431319-AH-5	HILCORP ENERGY I LP TL B 1L 02/11/30	06/30/2025	Redemption 100.0000		146,786	146,786	146,865	0	0	(79)	0	(79)	0	146,786	0	0	0	2,871	02/11/2030	2.C FE
50060J-AH-3	KOPPERS INC TL B 1L 04/10/30	06/30/2025	Redemption 100.0000		2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	145	04/10/2030	3.C FE
D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL B 1L 04/30/30	04/01/2025	GOLDMAN SACHS		600,000	600,000	600,000	0	0	0	0	0	0	600,000	0	0	0	0	04/30/2030	4.B FE
44332E-AZ-9	HUB INTERNATIONAL LTD TL B 1L 06/20/30	06/30/2025	Redemption 100.0000		2,491	2,491	2,486	0	0	5	0	5	0	2,491	0	0	0	72	06/20/2030	4.A FE
44332E-AZ-9	HUB INTERNATIONAL LTD TL B 1L 06/20/30	06/24/2025	Redemption 100.0000		167,105	167,105	166,740	0	0	365	0	365	0	167,105	0	0	0	4,545	06/20/2030	4.B FE
88412K-AC-6	Third Coast Infrastructure TL B 1L 09/25/30	06/30/2025	Redemption 100.0000		12,500	12,500	12,415	12,417	0	83	0	83	0	12,500	0	0	0	539	09/25/2030	3.C FE
92943E-AG-1	Boost Newco TL B 1L 01/31/31	06/30/2025	Redemption 100.0000		3,990	3,990	3,962	0	0	28	0	28	0	3,990	0	0	0	103	01/31/2031	3.B FE
58401D-AM-6	MED PARENTCO LP TL B 1L 04/15/31	06/30/2025	Redemption 100.0000		3,383	3,383	3,114	3,103	0	279	0	279	0	3,383	0	0	0	157	04/15/2031	4.C FE
38821U-AE-0	GRANT THORNTON LLP TL DD 1L 05/30/31	06/30/2025	Tax Free Exchange		54,348	54,348	54,348	0	0	0	0	0	0	54,348	0	0	0	0	05/30/2031	4.B FE
38821U-AD-2	GRANT THORNTON ADVISORS TL B 1L 06/02/31	06/30/2025	Redemption 100.0000		2,112	2,112	2,112	0	0	0	0	0	0	2,112	0	0	0	72	06/02/2031	4.B FE
47947B-AF-9	JOHNSTONE SUPPLY LLC TL B 1L 06/09/31	06/30/2025	Redemption 100.0000		(3,000)	(3,000)	(2,994)	(3,992)	0	(6)	0	(6)	0	(3,000)	0	0	0	75	06/09/2031	4.B FE
20602R-AD-2	CONCENTRA HEALTH SERVICE TL B 1L 07/28/31	06/30/2025	Redemption 100.0000		499	499	499	0	0	0	0	0	0	499	0	0	0	10	07/28/2031	3.B FE
26872N-AD-1	EMRLD BOR / EMRLD CO-ISS TL B 1L 08/04/31	06/30/2025	Redemption 100.0000		500	500	498	497	0	3	0	3	0	500	0	0	0	20	08/04/2031	3.C FE
45784Q-AE-9	INSULET CORP TL B 1L 08/04/31	06/06/2025	Tax Free Exchange		198,013	198,454	197,957	197,447	0	566	0	566	0	198,013	0	0	0	6,173	08/04/2031	3.B FE
59565T-AM-1	MIDCONTINENT COMM & FIN TL B 1L 08/18/31	06/30/2025	Redemption 100.0000		4,000	4,000	3,960	3,951	0	49	0	49	0	4,000	0	0	0	221	08/18/2031	3.B FE
01862L-BA-5	ALLIANCE LAUNDRY SYSTEMS TL B 1L 08/20/31	04/01/2025	Redemption 100.0000		(40,000)	(40,000)	(39,800)	(39,800)	0	(200)	0	(200)	0	(40,000)	0	0	0	(306)	08/20/2031	4.B FE
78351G-AA-3	RYAN SPECIALTY TL B 1L 09/15/31	06/30/2025	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	17	09/15/2031	3.C FE
G3679Y-AK-8	FRONERI US INC TL B 1L 09/18/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	79	09/18/2031	3.C FE
77381H-AC-3	ROCKPOINT GAS STORAGE PA TL B 1L 09/18/31	06/30/2025	Redemption 100.0000		(20,000)	(20,000)	(19,815)	0	0	(185)	0	(185)	0	(20,000)	0	0	0	58	09/18/2031	4.A FE
89705D-AP-7	TRONOX FINANCE LLC TL B 1L 09/30/31	06/30/2025	Redemption 100.0000		738	738	738	738	0	0	0	0	0	738	0	0	0	34	09/30/2031	3.B FE
02351X-AB-4	AMAZON HOLDCO INC TL 1L 09/30/31	06/30/2025	Redemption 100.0000		37,659	37,659	37,565	37,562	0	97	0	97	0	37,659	0	0	0	1,226	09/30/2031	3.C FE
0LX248-13-4	JEFFERIES FINANCE LLC TL 1L 10/21/31	05/30/2025	Redemption 100.0000		3,747	3,747	3,709	3,710	0	37	0	37	0	3,747	0	0	0	140	10/21/2031	3.B FE
55345L-AF-8	MRC GLOBAL INC TL B 1L 10/29/31	06/30/2025	Redemption 100.0000		1,000	1,000	995	993	0	7	0	7	0	1,000	0	0	0	52	10/29/2031	4.B FE
26812C-AN-6	DYNASTY ACQUISITION CO I TL B1 1L 10/31/31	06/30/2025	Redemption 100.0000		1,087	1,087	1,085	1,085	0	2	0	2	0	1,087	0	0	0	35	10/31/2031	3.C FE
26812C-AP-1	DYNASTY ACQUISITION CO I TL B2 1L 10/31/31	06/30/2025	Redemption 100.0000		413	413	413	413	0	1	0	1	0	413	0	0	0	13	10/31/2031	3.C FE
78477M-AG-6	FIRST ADVANTAGE HOLDINGS TL B 1L 10/31/31	06/30/2025	Redemption 100.0000		15,033	15,033	14,958	14,959	0	75	0	75	0	15,033	0	0	0	575	10/31/2031	4.A FE
89458X-AB-3	TREASURE HOLDCO INC TL B 1L 11/04/31	06/27/2025	Redemption 100.0000		4,000	4,000	3,960	3,949	0	51	0	51	0	4,000	0	0	0	175	11/04/2031	4.A FE
44579U-AB-8	Kestrel Acquisition LLC TL B 1L 11/06/31	06/30/2025	Redemption 100.0000		1,500	1,500	1,493	1,489	0	11	0	11	0	1,500	0	0	0	59	11/06/2031	3.C FE
45115D-AB-4	ICON PARENT INC TL B 1L 11/13/31	06/30/2025	Redemption 100.0000		1,000	1,000	995	995	0	5	0	5	0	1,000	0	0	0	46	11/13/2031	4.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69425B-AB-3	Neon Maple US Debt Mergersub I TL B1 1L 11/17/31	06/30/2025	Redemption 100.0000		4,000	4,000	3,979	3,974	0	26	0	26	0	4,000	0	0	0	163	11/17/2031	4.A FE
15807E-AH-5	CHAMP ACQUISITION CORP TL B 1L 11/25/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,472	0	28	0	28	0	2,500	0	0	0	156	11/25/2031	4.B FE
69381M-AB-1	PEX HOLDINGS LLC TL 1L 11/26/31	06/30/2025	Redemption 100.0000		500	500	499	498	0	2	0	2	0	500	0	0	0	18	11/26/2031	4.B FE
816194-AY-0	SELECT MEDICAL CORP TL B 1L 12/03/31	06/30/2025	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	18	12/03/2031	3.B FE
03218A-AC-3	AMSPEC PARENT LLC TL B 1L 12/22/31	06/20/2025	Tax Free Exchange		866,107	866,667	866,105	0	0	2	0	2	0	866,107	0	0	0	45,938	12/22/2031	4.B FE
NB137F-AE-0	HUNTER DOUGLAS INC TL B 1L 01/19/32	06/30/2025	Redemption 100.0000		2,686	2,686	2,586	0	0	101	0	101	0	2,686	0	0	0	92	01/19/2032	4.B FE
80004Y-AC-7	SANDISK CORP TL 1L 02/20/32	06/27/2025	Redemption 100.0000		60,000	60,000	59,038	0	0	963	0	963	0	60,000	0	0	0	1,453	02/20/2032	3.B FE
67000L-AB-8	NOVELIS HOLDINGS INC TL B 1L 03/11/32	06/30/2025	Redemption 100.0000		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	11	03/11/2032	3.A FE
42704L-AF-1	HERC HOLDINGS INC TL B 1L 05/17/32	05/21/2025	WELLS FARGO BK		2,512,500	2,500,000	2,493,750	0	0	0	0	0	0	2,493,750	0	18,750	18,750	0	05/17/2032	2.C FE
00036F-AB-0	A-AP BUYER INC TL B 1L 09/09/31	06/12/2025	JPM FUNDS RECAP		395,010	399,000	398,003	397,989	0	171	0	171	0	398,159	0	(3,149)	(3,149)	13,562	09/09/2031	4.A FE
00036F-AB-0	A-AP BUYER INC TL B 1L 09/09/31	04/01/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	19	09/09/2031	4.A FE
00132U-AP-9	AI AQUA MERGER SUB INC TL B 1L 07/31/28	04/01/2025	Various		1,483,125	1,500,000	1,472,870	0	0	1,701	0	1,701	0	1,474,570	0	8,555	8,555	30,062	07/31/2028	4.C FE
00132U-AP-9	AI AQUA MERGER SUB INC TL B 1L 07/31/28	06/30/2025	Redemption 100.0000		(3,750)	(3,750)	(3,682)	0	0	(68)	0	(68)	0	(3,750)	0	0	0	16	07/31/2028	4.C FE
00162D-AB-1	AL GCX HOLDINGS LLC TL B 1L 05/17/29	05/16/2025	Redemption 100.0000		1,401	1,401	1,401	1,401	0	0	0	0	0	1,401	0	0	0	46	05/17/2029	3.C FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28	04/01/2025	Redemption 100.0000		5,269	5,269	5,216	5,205	0	63	0	63	0	5,269	0	0	0	0	10/31/2028	4.C FE
00507J-AF-3	ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30	06/30/2025	Redemption 100.0000		2,354	2,354	2,327	2,120	0	28	0	28	0	2,354	0	0	0	96	10/24/2030	4.B FE
00687M-AH-4	ADIENT US LLC TL B 1L 01/31/31	06/30/2025	Redemption 100.0000		2,182	2,182	2,175	2,176	0	7	0	7	0	2,182	0	0	0	67	01/31/2031	3.B FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30	06/30/2025	Redemption 100.0000		2,280	2,280	2,297	2,285	0	(5)	0	(5)	0	2,280	0	0	0	154	05/01/2030	4.C FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28	04/07/2025	Redemption 100.0000		2,331	2,331	2,290	2,298	0	33	0	33	0	2,331	0	0	0	82	04/17/2028	4.A FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28	06/30/2025	Redemption 100.0000		6,314	6,314	6,088	6,183	0	132	0	132	0	6,314	0	0	0	316	08/23/2028	5.A FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TL B 1L 05/12/28	06/30/2025	Redemption 100.0000		7,500	7,500	7,454	7,471	0	29	0	29	0	7,500	0	0	0	308	05/12/2028	4.C FE
02072U-AC-6	ALPHA GENERATION LLC TL B 1L 09/30/31	06/30/2025	Redemption 100.0000		1,000	1,000	998	997	0	3	0	3	0	1,000	0	0	0	39	09/30/2031	3.B FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29	06/30/2025	Redemption 100.0000		3,525	3,525	3,502	3,497	0	29	0	29	0	3,525	0	0	0	183	02/01/2029	4.B FE
02639D-AN-6	AMERICAN GREETINGS CORP TL B 1L 10/30/29	05/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	278	10/30/2029	4.B FE
03765V-AP-5	PRIME SECURITY SERVICES BOR TL B 1L 10/15/30	06/30/2025	Redemption 100.0000		4,975	4,975	4,973	4,973	0	2	0	2	0	4,975	0	0	0	262	10/15/2030	3.B FE
03834X-AP-8	APRO LLC TL B 1L 07/09/31	06/30/2025	Redemption 100.0000		6,667	6,667	6,663	6,644	0	23	0	23	0	6,667	0	0	0	634	07/09/2031	4.B FE
03852J-AV-3	ARAMARK SERVICES INC TL B8 1L 06/24/30	06/30/2025	Redemption 100.0000		24,785	24,785	24,782	15,974	0	9	0	9	0	24,785	0	0	0	486	06/24/2030	3.A FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27	06/30/2025	Redemption 100.0000		3,276	3,276	3,140	3,181	0	95	0	95	0	3,276	0	0	0	126	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TL B9 1L 07/31/27	06/30/2025	Redemption 100.0000		5,077	5,077	4,925	4,961	0	116	0	116	0	5,077	0	0	0	196	07/31/2027	3.C FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	38	02/15/2029	4.C FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27	06/30/2025	Redemption 100.0000		3,836	3,836	3,769	3,798	0	38	0	38	0	3,836	0	0	0	119	08/06/2027	3.B FE
05477J-AD-3	AZALEA TOPCO INC TL B 1L 04/30/31	06/30/2025	Redemption 100.0000		5,000	5,000	4,952	4,952	0	48	0	48	0	5,000	0	0	0	143	04/30/2031	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05549P-AG-6	BCP RENAISSANCE PARENT TL B 1L 10/31/28	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	136	10/31/2028	4.A FE
05554D-AB-6	BIP PIPECO HOLDINGS LLC TL B 1L 12/08/30	05/07/2025	Redemption 100.0000		15,704	15,704	15,626	15,627	0	77	0	77	0	15,704	0	0	0	402	12/08/2030	4.A FE
05710L-AD-5	BAKELITE US HOLDCO INC TL B 1L 12/23/31	06/30/2025	Redemption 100.0000		3,750	3,750	3,713	0	0	38	0	38	0	3,750	0	0	0	146	12/23/2031	4.B FE
05989U-AC-1	BANGL LLC 1L B 1L 02/01/29	06/30/2025	Redemption 100.0000		2,994	2,994	2,934	2,938	0	56	0	56	0	2,994	0	0	0	272	02/01/2029	3.C FE
07014Q-AP-6	GREAT OUTDOORS GROUP LLC TL B 1L 01/23/32	04/01/2025	Redemption 100.0000		2,487	2,487	2,484	0	0	3	0	3	0	2,487	0	0	0	35	01/23/2032	4.A FE
08078U-AM-5	BELRON FINANCE 2019 LLC TL B 1L 10/16/31	06/30/2025	Redemption 100.0000		500	500	499	498	0	3	0	3	0	500	0	0	0	36	10/16/2031	3.C FE
09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/30	06/30/2025	Redemption 100.0000		2,014	2,014	2,007	2,005	0	9	0	9	0	2,014	0	0	0	37	10/31/2030	4.B FE
09364L-AQ-7	BLOCK COMMUNICATIONS INC TL B 1L 02/28/27	06/30/2025	Redemption 100.0000		2,513	2,513	2,466	2,480	0	32	0	32	0	2,513	0	0	0	86	02/28/2027	3.B FE
09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29	04/30/2025	Redemption 100.0000		3,368	3,368	3,373	1,749	0	(4)	0	(4)	0	3,368	0	0	0	63	12/13/2029	3.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/01/31	06/30/2025	Redemption 100.0000		4,186	4,186	4,122	4,134	0	52	0	52	0	4,186	0	0	0	129	07/01/2031	4.B FE
11823L-AQ-8	BUCKEYE PARTNERS LP TL B2 1L 11/22/30	06/30/2025	Redemption 100.0000		3,966	3,966	3,967	0	0	0	0	0	0	3,966	0	0	0	110	11/22/2030	2.C FE
12509Y-AE-6	UDG Healthcare dba Inizio TL B 1L 08/21/28	06/04/2025	JPM FUNDS RECAP		1,211,690	1,250,000	1,237,875	1,239,664	0	1,182	0	1,182	0	1,240,846	0	(29,157)	(29,157)	38,146	08/21/2028	4.B FE
12541H-AW-3	CHG HEALTHCARE SERVICES INC TL B1 1L 09/29/28	06/30/2025	Redemption 100.0000		6,690	6,690	6,697	6,694	0	(4)	0	(4)	0	6,690	0	0	0	279	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28	06/30/2025	Redemption 100.0000		2,539	2,539	2,491	2,504	0	35	0	35	0	2,539	0	0	0	95	12/08/2028	4.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27	06/30/2025	Redemption 100.0000		16,773,333	16,773,333	16,773,333	0	0	0	0	0	0	16,773,333	0	0	0	46,919	08/11/2027	4.C FE
12568Y-AH-7	CHARLOTTE BUYER INC TL B 1L 02/11/28	06/30/2025	Redemption 100.0000		3,439	3,439	3,334	0	0	105	0	105	0	3,439	0	0	0	143	02/11/2028	4.C FE
12656A-AF-6	CNT HOLDINGS I CORP TL B 1L 11/08/32	06/30/2025	Redemption 100.0000		3,610	3,610	3,605	0	0	6	0	6	0	3,610	0	0	0	98	11/08/2032	4.B FE
12673C-AB-0	CPPIB OVM MEMBER US LLC TL B 1L 08/20/31	05/01/2025	BARCLAYS		99,868	100,000	99,868	0	0	0	0	0	0	99,868	0	0	0	0	08/20/2031	4.A FE
12673C-AB-0	CPPIB OVM MEMBER US LLC TL B 1L 08/20/31	06/30/2025	Redemption 100.0000		2,250	2,250	2,233	2,232	0	17	0	17	0	2,250	0	0	0	64	08/20/2031	4.A FE
12768E-AH-9	CAESARS ENTERTAIN INC TL B1 1L 02/06/31	06/30/2025	Redemption 100.0000		4,503	4,503	4,491	4,491	0	12	0	12	0	4,503	0	0	0	149	02/06/2031	3.C FE
13134M-BW-2	Calpine Corp TL B10 1L 01/31/31	06/30/2025	Redemption 100.0000		1,479	1,479	1,479	1,475	0	4	0	4	0	1,479	0	0	0	71	01/31/2031	3.B FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28	06/30/2025	Redemption 100.0000		2,692	2,692	2,651	2,660	0	32	0	32	0	2,692	0	0	0	155	09/29/2028	4.B FE
15018L-AN-1	CEDAR FAIR LP TL B 1L 05/01/31	06/30/2025	Redemption 100.0000		547	547	545	542	0	4	0	4	0	547	0	0	0	24	05/01/2031	3.A FE
16117L-CE-7	CHARTER COMMUNICATIONS OPER TL B5 1L 12/15/31	06/30/2025	Redemption 100.0000		15,500	15,500	15,495	498	0	6	0	6	0	15,500	0	0	0	358	12/15/2031	2.C FE
17026Y-AK-5	CHOBANI LLC TL B 1L 10/25/27	06/30/2025	Redemption 100.0000		5,319	5,319	5,223	0	0	95	0	95	0	5,319	0	0	0	159	10/25/2027	4.A FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/27/31	04/01/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/27/2031	4.B FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/27/31	06/30/2025	Redemption 100.0000		5,000	5,000	4,947	4,936	0	64	0	64	0	5,000	0	0	0	201	03/27/2031	4.C FE
172442-AU-9	CINEMARK USA INC TL B 1L 05/24/30	06/30/2025	Redemption 100.0000		3,694	3,694	3,647	3,647	0	47	0	47	0	3,694	0	0	0	197	05/24/2030	3.A FE
20902C-AX-8	Altium Packaging LLC TL B 1L 06/11/31	06/30/2025	Redemption 100.0000		2,449	2,449	2,384	2,387	0	62	0	62	0	2,449	0	0	0	84	06/11/2031	4.B FE
22526W-AS-7	CREATIVE ARTISTS AGENCY LLC TL B1 1L 10/01/31	06/30/2025	Redemption 100.0000		3,713	3,713	3,699	3,689	0	23	0	23	0	3,713	0	0	0	183	10/01/2031	4.A FE
22860E-AJ-1	CROWN SUBSEA COMMUNICATI TL B 1L 01/30/31	06/30/2025	Redemption 100.0000		17,594	17,594	17,497	4,966	0	97	0	97	0	17,594	0	0	0	352	01/30/2031	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23338D-AR-7	DXP ENTERPRISES INC TL B 1L 10/11/30	06/30/2025	Redemption 100.0000		4,857	4,857	4,790	4,792	0	65	0	65	0	4,857	0	0	0	197	10/11/2030	4.B FE
23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TL A1 1L 04/28/28	04/01/2025	WELLS FARGO BK		(13,064)	(12,500)	(12,289)	(12,304)	0	(844)	0	(844)	0	(13,148)	0	84	84	15,916	04/28/2028	2.C FE
23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TL A1 1L 04/28/28	04/01/2025	Redemption 100.0000		12,500	12,500	12,289	12,304	0	196	0	196	0	12,500	0	0	0	193	04/28/2028	2.C FE
23918V-BB-9	DAVITA HEALTHCARE PARTNERS INC TL B1 1L 05/09/31	06/26/2025	Various		2,003,728	1,997,494	1,996,216	0	0	24	0	24	0	1,996,240	0	7,488	7,488	12,267	05/09/2031	3.A FE
24521W-AC-3	DEL MONTE CORP TL 1L 08/02/28	04/28/2025	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	48	08/02/2028	5.C FE
24521W-AC-3	DEL MONTE CORP TL 1L 08/02/28	06/30/2025	Redemption 100.0000		1,082	1,082	809	827	0	254	0	254	0	1,082	0	0	0	55	08/02/2028	6. FE
24780D-AJ-6	DELTA TOPCO INC TL B 1L 11/30/29	04/30/2025	Redemption 100.0000		829	829	827	0	0	2	0	2	0	829	0	0	0	15	11/30/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29	06/30/2025	Redemption 100.0000		2,501	2,501	2,462	2,468	0	33	0	33	0	2,501	0	0	0	145	04/02/2029	4.C FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	28	08/02/2027	3.C FE
25460H-AD-4	DIRECTV FINANCING LLC TL EXT 1L 08/02/29	06/30/2025	Redemption 100.0000		24,725	24,725	24,416	0	0	309	0	309	0	24,725	0	0	0	1,058	08/02/2029	3.C FE
26143F-AB-5	NCR Voyix Dragon Buyer TL 1L 09/30/31	06/30/2025	Redemption 100.0000		1,500	1,500	1,492	1,492	0	8	0	8	0	1,500	0	0	0	56	09/30/2031	4.B FE
26483N-AW-0	DUN & BRADSTREET CORP TL B2 1L 01/18/29	06/27/2025	Redemption 100.0000		2,500	2,500	2,500	2,494	0	6	0	6	0	2,500	0	0	0	83	01/18/2029	4.A FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30	06/30/2025	Redemption 100.0000		3,394	3,394	3,362	3,356	0	38	0	38	0	3,394	0	0	0	237	05/31/2030	3.C FE
27922J-AC-0	Ecovyst Catalyst Tech TL B 1L 06/14/31	04/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	83	06/14/2031	4.A FE
27943U-AM-8	EDELMAN FINANCIAL CENTER TL B 1L 04/07/28	06/30/2025	Redemption 100.0000		2,494	2,494	2,478	2,478	0	16	0	16	0	2,494	0	0	0	92	04/07/2028	4.B FE
28542C-AC-3	EXAMWORKS GROUP INC TL 1L 11/01/28	06/30/2025	Redemption 0.0000		0	0	0	(2,344)	0	0	0	0	0	0	0	0	0	82	11/01/2028	4.B FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	33	08/03/2028	3.A FE
31773H-AE-2	GIP PILOT ACQUISITION PA TL B 1L 10/04/30	06/18/2025	Redemption 100.0000		25,068	25,068	24,952	0	0	116	0	116	0	25,068	0	0	0	605	10/04/2030	3.C FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	132	07/01/2030	4.C FE
36154H-AC-4	GBT US III LLC TL B 1L 07/28/31	06/30/2025	Redemption 100.0000		500	500	499	0	0	1	0	1	0	500	0	0	0	14	07/28/2031	3.C FE
37156Q-AZ-9	GENESEE & WYOMING INC TL B 1L 04/10/31	06/30/2025	Redemption 100.0000		1,500	1,500	1,489	1,489	0	11	0	11	0	1,500	0	0	0	25	04/10/2031	3.C FE
38021C-AC-2	BARNES GROUP INC TL B 1L 01/27/32	06/30/2025	Redemption 100.0000		2,000	2,000	2,004	0	0	(4)	0	(4)	0	2,000	0	0	0	56	01/27/2032	4.B FE
38469E-AE-3	GRAHAM PACKAGING/GPC CAP TL B 1L 08/06/27	04/30/2025	Redemption 100.0000		11,203	11,203	11,203	11,171	0	32	0	32	0	11,203	0	0	0	309	08/06/2027	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28	06/02/2025	Redemption 100.0000		15,799	15,799	15,743	15,720	0	80	0	80	0	15,799	0	0	0	727	12/01/2028	4.A FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28	06/30/2025	Redemption 100.0000		5,256	5,256	5,237	5,229	0	27	0	27	0	5,256	0	0	0	229	12/01/2028	4.B FE
39843G-AK-9	GRIFFON CORP TL B1 1L 01/24/29	06/30/2025	Redemption 100.0000		1,426	1,426	1,424	1,420	0	6	0	6	0	1,426	0	0	0	49	01/24/2029	3.A FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	100	11/15/2027	4.A FE
410346-AY-6	HANESBRANDS INC TL B 1L 03/08/32	06/30/2025	Redemption 100.0000		1,557	1,557	1,548	0	0	10	0	10	0	1,557	0	0	0	34	03/08/2032	3.C FE
41151P-AR-6	HARBOR FREIGHT TOOLS TL B 1L 11/06/31	04/30/2025	Redemption 100.0000		1,949	1,949	1,944	1,944	0	5	0	5	0	1,949	0	0	0	46	11/06/2031	4.B FE
43538J-AC-3	Holley Inc TL 1L 11/20/28	04/01/2025	BNP SECURITIES		490,000	500,000	490,000	0	0	0	0	0	0	490,000	0	0	0	0	11/20/2028	4.B FE
43538J-AC-3	Holley Inc TL 1L 11/20/28	06/30/2025	Redemption 100.0000		4,393	4,393	4,291	0	0	103	0	103	0	4,393	0	0	0	79	11/20/2028	4.B FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29	06/30/2025	Redemption 100.0000		88,459	88,459	88,226	88,259	0	200	0	200	0	88,459	0	0	0	1,721	01/08/2029	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28	06/30/2025	Redemption 100.0000		3,655	3,655	3,635	3,642	0	12	0	12	0	3,655	0	0	0	146	05/26/2028	3.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45258F-AD-2	INGRAM MICRO INC TL B 1L 09/22/31	04/01/2025	Redemption 100.0000		(1,668)	(1,668)	(1,652)	(1,638)	0	(30)	0	(30)	0	(1,668)	0	0	0	(1)	09/22/2031	3.B FE
45258F-AD-2	INGRAM MICRO INC TL B 1L 09/22/31	06/17/2025	Tax Free Exchange		526,701	533,132	528,172	523,457	0	3,244	0	3,244	0	526,701	0	0	0	17,997	09/22/2031	3.B FE
45674P-AR-5	INDY US HOLDCO LLC TL B 1L 03/06/28	06/30/2025	Redemption 100.0000		3,741	3,741	3,731	0	0	10	0	10	0	3,741	0	0	0	128	03/06/2028	4.B FE
45784Q-AF-6	INSULET CORPORATION TL B 1L 08/04/31	06/30/2025	Redemption 100.0000		496	496	495	0	0	1	0	1	0	496	0	0	0	2	08/04/2031	3.B FE
46284N-AV-1	IRON MOUNTAIN INC TL B 1L 01/31/31	06/30/2025	Redemption 100.0000		4,711	4,711	4,693	4,685	0	26	0	26	0	4,711	0	0	0	150	01/31/2031	3.C FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28	06/30/2025	Redemption 100.0000		3,756	3,756	3,614	3,656	0	101	0	101	0	3,756	0	0	0	245	02/08/2028	4.C FE
47077D-AM-2	JANE STREET GRP/JSG FIN TL B 1L 12/15/31	06/30/2025	Redemption 100.0000		3,750	3,750	3,748	3,746	0	4	0	4	0	3,750	0	0	0	210	12/15/2031	3.A FE
47579S-AV-2	JELD-WEN INC TL B 1L 07/28/28	05/06/2025	BANK of AMERICA SEC		1,069,577	1,137,848	1,135,673	1,135,269	0	594	0	594	0	1,135,862	0	(66,286)	(66,286)	27,290	07/28/2028	3.C FE
55314N-AZ-7	MKS INSTRUMENTS INC TL B 1L 08/17/29	06/27/2025	Redemption 100.0000		29,268	29,268	28,918	0	0	350	0	350	0	29,268	0	0	0	826	08/17/2029	3.A FE
55759V-AB-4	MADISON IAQ LLC TL B 1L 06/21/28	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	138	06/21/2028	4.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28	04/01/2025	MORGAN STANLEY HI-YLD		74,000	100,000	74,000	74,000	0	0	0	0	0	74,000	0	0	0	0	11/01/2028	5.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28	04/01/2025	Redemption 100.0000		3,621	3,621	3,476	3,156	0	123	0	123	0	3,621	0	0	0	118	11/01/2028	5.A FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28	06/30/2025	Redemption 100.0000		3,876	3,876	3,726	3,566	0	127	0	127	0	3,876	0	0	0	199	11/01/2028	5.B FE
58503U-AF-0	MEDLINE BORROWER LP TL B 1L 10/23/28	06/30/2025	Redemption 100.0000		4,924	4,924	4,894	4,846	0	78	0	78	0	4,924	0	0	0	882	10/23/2028	3.C FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28	06/30/2025	Redemption 100.0000		2,525	2,525	2,025	2,172	0	354	0	354	0	2,525	0	0	0	112	04/15/2028	4.C FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27	06/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,487	0	13	0	13	0	2,500	0	0	0	106	10/01/2027	4.C FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28	04/01/2025	Redemption 100.0000		3,390	3,390	3,377	3,380	0	10	0	10	0	3,390	0	0	0	79	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28	06/30/2025	Redemption 100.0000		5,044	5,044	4,852	4,906	0	138	0	138	0	5,044	0	0	0	214	08/28/2028	4.C FE
63939W-AM-5	Waystar TL B 1L 10/22/29	06/30/2025	Redemption 100.0000		2,320	2,320	2,318	0	0	2	0	2	0	2,320	0	0	0	77	10/22/2029	3.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27	04/15/2025	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	50	04/15/2027	5.A FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28	04/15/2025	Redemption 100.0000		2,363	2,363	2,358	2,359	0	4	0	4	0	2,363	0	0	0	70	02/01/2028	5.A FE
65336R-AW-8	NEXSTAR BROADCASTING INC TL B 1L 09/18/26	06/27/2025	Redemption 100.0000		634,607	634,607	635,708	635,588	0	(981)	0	(981)	0	634,607	0	0	0	21,784	09/18/2026	3.B FE
66877A-AF-5	Gen Digital TL B 1L 09/12/29	06/30/2025	Redemption 100.0000		2,500	2,500	2,469	2,464	0	36	0	36	0	2,500	0	0	0	76	09/12/2029	3.A FE
67115H-AG-8	OEG Borrower LLC TL B 1L 06/30/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	105	06/30/2031	4.B FE
68621X-AG-8	ORGANON & CO TL B 1L 05/19/31	04/01/2025	Redemption 100.0000		(2,737)	(2,737)	(2,730)	(2,730)	0	(7)	0	(7)	0	(2,737)	0	0	0	(5)	05/19/2031	3.B FE
68764J-AJ-0	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28	06/30/2025	Redemption 100.0000		3,891	3,891	3,870	0	0	20	0	20	0	3,891	0	0	0	112	10/05/2028	3.C FE
69526M-AC-5	PACTIV EVERGREEN GROUP TL B3 1L 09/25/28	04/01/2025	Redemption 100.0000		1,619,793	1,619,793	1,616,064	1,611,674	0	8,119	0	8,119	0	1,619,793	0	0	0	28,043	09/25/2028	4.A FE
69889P-AE-5	PAR PETROLEUM LLC TL B 1L 02/28/30	06/30/2025	Redemption 100.0000		2,494	2,494	2,467	2,463	0	31	0	31	0	2,494	0	0	0	207	02/28/2030	4.A FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28	06/30/2025	Redemption 100.0000		13,854	13,854	13,441	13,592	0	262	0	262	0	13,854	0	0	0	390	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28	05/23/2025	BANK of AMERICA SEC		832,050	967,500	961,046	963,078	0	605	0	605	0	963,684	0	(131,634)	(131,634)	36,300	12/29/2028	4.C FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28	06/30/2025	Redemption 100.0000		3,750	3,750	3,750	3,741	0	9	0	9	0	3,750	0	0	0	300	05/28/2028	4.C FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28	05/01/2025	JPM FUNDS RECAP		903,504	1,032,576	1,026,083	1,028,766	0	833	0	833	0	1,029,599	0	(126,096)	(126,096)	30,967	02/24/2028	4.B FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28	05/02/2025	Redemption 100.0000		5,141	5,141	5,071	5,079	0	62	0	62	0	5,141	0	0	0	143	02/11/2028	4.B FE
71911K-AE-4	PAREXEL TL B 1L 11/15/28	06/30/2025	Redemption 100.0000		1,787	1,787	1,785	0	0	3	0	3	0	1,787	0	0	0	73	11/15/2028	4.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72448F-AW-5	PITNEY BOWES INC TL B 1L 03/19/32	06/30/2025	Redemption 100.0000		3,280	3,280	3,247	0	0	33	0	33	0	3,280	0	0	0	97	03/19/2032	3.B FE
72706R-AB-2	PLANET US BUYER LLC TL B 1L 02/07/31	06/30/2025	Redemption 100.0000		3,759	3,759	3,755	3,755	0	5	0	5	0	3,759	0	0	0	238	02/07/2031	4.B FE
74839X-AM-1	QUIKRETE HOLDINGS INC TL B1 1L 04/14/31	06/30/2025	Redemption 100.0000		2,481	2,481	2,475	0	0	7	0	7	0	2,481	0	0	0	62	04/14/2031	3.C FE
75049E-AR-5	RADNET MANAGEMENT INC TL B 1L 04/18/31	06/30/2025	Redemption 100.0000		1,500	1,500	1,489	1,489	0	11	0	11	0	1,500	0	0	0	60	04/18/2031	4.A FE
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28	06/30/2025	Redemption 100.0000		2,513	2,513	2,297	2,341	0	171	0	171	0	2,513	0	0	0	97	10/20/2028	4.C FE
78466D-BJ-2	SS&C TECHNOLOGIES INC TL B8 1L 05/09/31	06/30/2025	Redemption 100.0000		4,574	4,574	4,574	4,562	0	12	0	12	0	4,574	0	0	0	144	05/09/2031	3.A FE
78488C-AL-4	SEAWORLD PARKS & ENTERTA TL B3 1L 12/04/31	06/30/2025	Redemption 100.0000		1,495	1,495	1,494	1,494	0	1	0	1	0	1,495	0	0	0	48	12/04/2031	3.B FE
78516E-AD-4	SABERT CORP TL B 1L 12/10/26	04/01/2025	Redemption 100.0000		1,875	1,875	1,867	1,868	0	7	0	7	0	1,875	0	0	0	37	12/10/2026	4.B FE
78524J-AF-8	S&S HOLDINGS LLC TL B 1L 10/31/31	04/01/2025	Redemption 100.0000		2,000	2,000	1,970	1,971	0	29	0	29	0	2,000	0	0	0	51	10/31/2031	4.B FE
78524J-AF-8	S&S HOLDINGS LLC TL B 1L 10/31/31	06/30/2025	Redemption 100.0000		2,000	2,000	1,970	1,971	0	29	0	29	0	2,000	0	0	0	98	10/31/2031	4.C FE
80465J-AH-1	SAVAGE ENTERPRISES LLC TL B 1L 09/18/28	06/30/2025	Redemption 100.0000		3,154	3,154	3,145	3,145	0	9	0	9	0	3,154	0	0	0	136	09/18/2028	3.C FE
80875A-AW-1	LIGHT & WONDER INTL INC TL B 1L 04/16/29	06/30/2025	Redemption 100.0000		1,700	1,700	1,690	1,690	0	9	0	9	0	1,700	0	0	0	61	04/16/2029	3.A FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 07/31/31	06/30/2025	Redemption 100.0000		4,758	4,758	4,645	4,654	0	104	0	104	0	4,758	0	0	0	339	07/31/2031	4.B FE
86184X-AB-0	STONEPEAK NILE PARENT TL B 1L 04/09/32	04/01/2025	BARCLAYS		399,000	400,000	399,000	0	0	0	0	0	0	399,000	0	0	0	0	04/09/2032	3.A FE
87169D-AB-1	STAR PARENT INC TL B 1L 09/27/30	06/30/2025	Redemption 100.0000		2,513	2,513	2,448	0	0	65	0	65	0	2,513	0	0	0	67	09/27/2030	4.A FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30	06/30/2025	Redemption 100.0000		4,012	4,012	3,961	0	0	4,012	0	4,012	0	4,012	0	0	0	224	05/27/2030	3.B FE
87510E-AD-1	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30	06/30/2025	Redemption 100.0000		2,976	2,976	2,974	2,974	0	2	0	2	0	2,976	0	0	0	114	09/20/2030	4.B FE
88145L-AF-1	TERRIER MEDIA BUYER INC TL B2 1L 06/18/29	06/30/2025	Redemption 100.0000		2,183	2,183	1,974	1,974	0	209	0	209	0	2,183	0	0	0	87	06/18/2029	4.C FE
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/20/30	06/30/2025	Redemption 100.0000		1,250	1,250	1,238	1,239	0	11	0	11	0	1,250	0	0	0	35	12/20/2030	2.C FE
88516D-AH-6	THOR INDUSTRIES INC TL B 1L 11/15/30	05/30/2025	Redemption 100.0000		61,111	61,111	60,759	60,546	0	565	0	565	0	61,111	0	0	0	1,675	11/15/2030	3.B FE
88632N-BE-9	CLOUD SOFTWARE GRP INC TL B 1L 03/24/31	05/30/2025	Redemption 100.0000		1,000	1,000	999	999	0	1	0	1	0	1,000	0	0	0	34	03/24/2031	4.B FE
88632N-BF-6	CLOUD SOFTWARE GRP INC TL B 1L 03/30/29	05/30/2025	Redemption 100.0000		2,500	2,500	2,504	2,503	0	(3)	0	(3)	0	2,500	0	0	0	81	03/30/2029	4.B FE
89364M-CA-0	TRANSDIGM INC TL J 1L 02/28/31	06/30/2025	Redemption 100.0000		2,991	2,991	2,991	2,991	0	0	0	0	0	2,991	0	0	0	154	02/28/2031	3.C FE
89705D-AQ-5	TRONOX FINANCE LLC TL B2 1L 04/04/29	06/30/2025	Redemption 100.0000		3,207	3,207	3,191	3,190	0	16	0	16	0	3,207	0	0	0	106	04/04/2029	3.B FE
90385Y-AF-8	ULTRA CLEAN HOLDINGS INC TL B 1L 02/25/28	06/30/2025	Redemption 100.0000		8,602	8,602	8,598	8,598	0	4	0	4	0	8,602	0	0	0	328	02/25/2028	4.A FE
914908-BE-7	UNIVISION COMMUNICATIONS INC TL A 1L 06/24/27	05/01/2025	BANK of AMERICA SEC		1,116,977	1,117,675	1,116,977	0	0	0	0	0	0	1,116,977	0	0	0	0	06/24/2027	4.B FE
914908-BE-7	UNIVISION COMMUNICATIONS INC TL A 1L 06/24/27	06/30/2025	Redemption 100.0000		15,967	15,967	15,803	0	0	163	0	163	0	15,967	0	0	0	196	06/24/2027	4.B FE
92537E-AF-5	VERTIV GROUP CORP TL B3 1L 03/02/27	04/04/2025	UBS WARBURG		943,669	950,800	950,800	950,800	0	0	0	0	0	950,800	0	(7,131)	(7,131)	19,151	03/02/2027	3.B FE
92537E-AF-5	VERTIV GROUP CORP TL B3 1L 03/02/27	04/01/2025	Redemption 100.0000		1,196	1,196	1,196	1,196	0	0	0	0	0	1,196	0	0	0	38	03/02/2027	3.B FE
92550H-AE-3	VESTIS CORP TL B 1L 02/24/31	04/01/2025	Redemption 100.0000		(3,750)	(3,750)	(3,712)	(3,702)	0	(48)	0	(48)	0	(3,750)	0	0	0	(24)	02/24/2031	3.C FE
92550H-AE-3	VESTIS CORP TL B 1L 02/24/31	06/30/2025	Redemption 100.0000		3,750	3,750	3,712	3,702	0	48	0	48	0	3,750	0	0	0	153	02/24/2031	4.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92639M-AB-3	Victoria Secret TL B 1L 08/02/28	06/30/2025	Redemption 100.0000		2,564	2,564	2,545	2,546	0	18	0	18	0	2,564	0	0	0	114	08/02/2028	3.B FE
92841D-AB-7	VISTRA ZERO OPERATING CO TL B 1L 04/30/31	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	26	04/30/2031	3.B FE
92929C-BA-5	WMG ACQUISITION CORP TL B 1L 01/24/31	04/03/2025	JPM FUNDS RECAP		995,000	1,000,000	1,000,297	1,000,136	0	246	0	246	0	1,000,381	0	(5,381)	(5,381)	27,936	01/24/2031	2.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28	06/30/2025	Redemption 100.0000		7,585	7,585	7,544	7,536	0	48	0	48	0	7,585	0	0	0	344	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27	06/30/2025	Redemption 100.0000		3,750	3,750	3,740	3,743	0	7	0	7	0	3,750	0	0	0	145	10/29/2027	5.A FE
96244U-AJ-6	WHATABRANDS LLC TL B 1L 08/03/28	06/30/2025	Redemption 100.0000		3,449	3,449	3,440	0	0	10	0	10	0	3,449	0	0	0	127	08/03/2028	4.B FE
96350T-AH-3	WHITE CAP BUYER LLC TL B 1L 10/19/29	06/30/2025	Redemption 100.0000		4,826	4,826	4,805	4,796	0	31	0	31	0	4,826	0	0	0	265	10/19/2029	4.B FE
98415L-AY-2	XEROX CORP TL B 1L 11/19/29	06/30/2025	Redemption 100.0000		372,600	372,600	372,600	367,761	0	4,839	0	4,839	0	372,600	0	0	0	9,119	11/19/2029	3.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27	06/30/2025	Redemption 100.0000		3,896	3,896	3,881	3,883	0	13	0	13	0	3,896	0	0	0	141	01/29/2027	4.B FE
G4770M-AL-8	INEOS US PETROCHEM LLC TL B 1L 04/02/29	06/30/2025	Redemption 100.0000		1,250	1,250	1,213	1,223	0	27	0	27	0	1,250	0	0	0	55	04/02/2029	3.C FE
G4770Q-AL-9	INEOS ENTERPRISES HOLDIN TL B 1L 07/08/30	04/01/2025	Redemption 100.0000		1,473,634	1,473,634	1,380,282	1,392,246	0	81,388	0	81,388	0	1,473,634	0	0	0	42,183	07/08/2030	3.B FE
G7739P-AN-0	CORAL-US CO-BORROWER LLC TL B7 1L 01/30/32	04/01/2025	CITIBANK		(1,914)	0	0	0	0	0	0	0	0	0	0	(1,914)	(1,914)	11,473	01/30/2032	3.C FE
N2820E-AM-0	EG AMERICA LLC TL B 1L 02/07/28	06/30/2025	Redemption 100.0000		642	642	631	631	0	11	0	11	0	642	0	0	0	28	02/07/2028	4.C FE
68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30	06/30/2025	Redemption 100.0000		7,318	7,318	7,213	3,159	0	86	0	86	0	7,318	0	0	0	199	01/31/2030	2.C FE
C0102M-AS-4	AIR CANADA TL B 1L 03/22/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,487	0	13	0	13	0	2,500	0	0	0	83	03/22/2031	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	06/26/2025	Redemption 100.0000		74,615	74,615	72,423	73,247	0	1,368	0	1,368	0	74,615	0	0	0	3,774	05/10/2027	4.B FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	06/26/2025	Tax Free Exchange		1,608,889	1,632,762	1,584,784	1,602,826	0	6,063	0	6,063	0	1,608,889	0	0	0	82,583	05/10/2027	4.B FE
C2348C-AJ-6	CELESTICA INC TL B 1L 06/20/31	06/27/2025	Redemption 100.0000		375	375	375	375	0	0	0	0	0	375	0	0	0	12	06/20/2031	3.A FE
C4000K-AG-9	GARDA WORLD SECURITY TL B 1L 02/01/29	06/30/2025	Redemption 100.0000		2,551	2,551	2,551	0	0	0	0	0	0	2,551	0	0	0	106	02/01/2029	4.A FE
C6901L-AM-9	1011778 BC ULC TL B5 1L 09/20/30	06/30/2025	Redemption 100.0000		3,229	3,229	3,229	3,229	0	0	0	0	0	3,229	0	0	0	99	09/20/2030	3.A FE
C6907U-AB-7	ONTARIO GAMING GTA LP TL B 1L 08/01/30	06/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,440	0	60	0	60	0	2,500	0	0	0	108	08/01/2030	4.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	04/21/2025	Redemption 100.0000		342,041	342,041	354,528	346,754	0	(4,714)	0	(4,714)	0	342,041	0	0	0	14,192	10/20/2027	2.A FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	06/30/2025	Redemption 100.0000		1,000	1,000	986	991	0	9	0	9	0	1,000	0	0	0	35	11/05/2028	3.C FE
69526P-AC-8	PERRIGO FINANCE UNLIMITD TL B 1L 07/06/28	05/06/2025	Redemption 100.0000		11,525	11,525	11,352	11,386	0	139	0	139	0	11,525	0	0	0	634	07/06/2028	4.B FE
89969K-AJ-6	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	06/30/2025	Redemption 100.0000		1,996	1,996	1,995	1,995	0	1	0	1	0	1,996	0	0	0	95	06/21/2030	2.C FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	04/15/2025	Redemption 100.0000		2,188	2,188	2,144	2,158	0	29	0	29	0	2,188	0	0	0	105	11/01/2027	5.A FE
L2000A-AF-7	CAMELOT FINANCE SA TL B 1L 01/31/31	06/30/2025	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	34	01/31/2031	3.C FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/27/29	06/30/2025	Redemption 100.0000		2,500	2,500	2,462	2,465	0	35	0	35	0	2,500	0	0	0	164	09/27/2029	4.B FE
N3313E-AG-5	FLUTTER FINANCING BV TL B 1L 11/30/30	06/30/2025	Redemption 100.0000		3,208	3,208	3,199	3,199	0	9	0	9	0	3,208	0	0	0	145	11/30/2030	2.C FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					40,844,928	41,301,906	41,052,984	14,140,021	0	116,982	0	116,982	0	41,180,796	0	(335,871)	(335,871)	622,244	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,405,128,949	1,413,265,404	1,411,704,816	409,272,918	0	1,884,942	0	1,884,942	0	1,412,833,301	0	(7,117,786)	(7,117,786)	20,452,378	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	34,156	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					1,406,253,949	1,414,390,404	1,412,829,816	410,397,918	0	1,884,942	0	1,884,942	0	1,413,958,301	0	(7,117,786)	(7,117,786)	20,486,534	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0509999999. Total - Issuer Credit Obligations					1,406,253,949	1,414,390,404	1,412,829,816	410,397,918	0	1,884,942	0	1,884,942	0	1,413,958,301	0	(7,117,786)	(7,117,786)	20,486,534	XXX	XXX
36176F-2C-1	G2 G2 765171 4.700% 12/20/61	06/01/2025	Paydown		90	90	97	93	0	(3)	0	(3)	0	90	0	0	0	2	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 4.750% 10/20/43	06/01/2025	Paydown		1,474	1,474	1,502	1,555	0	(81)	0	(81)	0	1,474	0	0	0	23	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 4.750% 12/20/44	06/01/2025	Paydown		54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	1	12/20/2044	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26	06/01/2025	Paydown		541	541	554	558	0	(18)	0	(18)	0	541	0	0	0	17	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26	06/01/2025	Paydown		1,335	1,335	1,341	1,404	0	(69)	0	(69)	0	1,335	0	0	0	39	12/15/2026	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26	06/01/2025	Paydown		122	122	119	126	0	(4)	0	(4)	0	122	0	0	0	4	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26	06/01/2025	Paydown		712	712	711	735	0	(23)	0	(23)	0	712	0	0	0	18	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27	06/01/2025	Paydown		550	550	553	579	0	(29)	0	(29)	0	550	0	0	0	17	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26	06/01/2025	Paydown		483	483	485	505	0	(22)	0	(22)	0	483	0	0	0	15	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28	06/01/2025	Paydown		693	693	703	732	0	(39)	0	(39)	0	693	0	0	0	19	09/15/2028	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26	04/01/2025	Paydown		6	6	6	7	0	0	0	0	0	6	0	0	0	0	11/15/2026	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27	06/01/2025	Paydown		203	203	203	215	0	(12)	0	(12)	0	203	0	0	0	6	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27	06/01/2025	Paydown		437	437	439	462	0	(25)	0	(25)	0	437	0	0	0	14	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27	06/01/2025	Paydown		281	281	288	303	0	(22)	0	(22)	0	281	0	0	0	9	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28	06/01/2025	Paydown		935	935	948	992	0	(57)	0	(57)	0	935	0	0	0	25	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28	06/01/2025	Paydown		1,073	1,073	1,088	1,136	0	(63)	0	(63)	0	1,073	0	0	0	29	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28	06/01/2025	Paydown		1,269	1,269	1,287	1,364	0	(95)	0	(95)	0	1,269	0	0	0	37	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29	06/01/2025	Paydown		206	206	205	218	0	(11)	0	(11)	0	206	0	0	0	6	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28	06/01/2025	Paydown		252	252	255	266	0	(15)	0	(15)	0	252	0	0	0	7	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29	06/01/2025	Paydown		644	644	644	679	0	(35)	0	(35)	0	644	0	0	0	18	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29	06/01/2025	Paydown		291	291	290	304	0	(13)	0	(13)	0	291	0	0	0	9	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29	06/01/2025	Paydown		13,362	13,362	13,364	14,193	0	(831)	0	(831)	0	13,362	0	0	0	463	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28	06/01/2025	Paydown		776	776	787	824	0	(47)	0	(47)	0	776	0	0	0	21	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29	06/01/2025	Paydown		817	817	817	860	0	(42)	0	(42)	0	817	0	0	0	22	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29	06/01/2025	Paydown		371	371	371	390	0	(18)	0	(18)	0	371	0	0	0	10	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29	06/01/2025	Paydown		1,370	1,370	1,362	1,427	0	(57)	0	(57)	0	1,370	0	0	0	43	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27	06/01/2025	Paydown		265	265	266	281	0	(16)	0	(16)	0	265	0	0	0	8	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27	06/01/2025	Paydown		278	278	282	293	0	(15)	0	(15)	0	278	0	0	0	8	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29	06/01/2025	Paydown		1,473	1,473	1,473	1,555	0	(82)	0	(82)	0	1,473	0	0	0	41	09/15/2029	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60	06/01/2025	Paydown		1,036	1,036	1,055	1,073	0	(37)	0	(37)	0	1,036	0	0	0	16	11/20/2060	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37	06/01/2025	Paydown		54,925	54,925	64,460	57,950	0	(3,024)	0	(3,024)	0	54,925	0	0	0	1,266	05/16/2037	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49	06/01/2025	Paydown		0	0	8,770	8,173	0	(8,173)	0	(8,173)	0	0	0	0	0	1,029	10/20/2049	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					86,324	86,324	104,780	99,308	0	(12,980)	0	(12,980)	0	86,324	0	0	0	3,242	XXX	XXX
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52	06/01/2025	Paydown		0	0	197	3	0	(3)	0	(3)	0	0	0	0	0	20	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.237% 06/16/53	06/01/2025	Paydown		0	0	3,838	1,803	0	(1,803)	0	(1,803)	0	0	0	0	0	91	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.000% 10/16/53	06/01/2025	Paydown		0	0	853	29	0	(29)	0	(29)	0	0	0	0	0	0	10/16/2053	1.A
38378B-TK-5	GNR 2012-53 IO 0.907% 03/16/47	06/01/2025	Paydown		0	0	613	0	0	0	0	0	0	0	0	0	0	29	03/16/2047	1.A
38378K-YB-9	GNR 2013-105 IO 0.126% 06/16/54	06/01/2025	Paydown		0	0	2,327	2,081	0	(2,081)	0	(2,081)	0	0	0	0	0	257	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.401% 04/16/56	06/01/2025	Paydown		0	0	38,166	40,923	0	(40,923)	0	(40,923)	0	0	0	0	0	4,172	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.588% 09/16/55	06/01/2025	Paydown		0	0	2,520	2,642	0	(2,642)	0	(2,642)	0	0	0	0	0	220	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.507% 02/16/49	06/01/2025	Paydown		0	0	7,007	7,668	0	(7,668)	0	(7,668)	0	0	0	0	0	556	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.669% 01/16/48	06/01/2025	Paydown		0	0	3,239	2,782	0	(2,782)	0	(2,782)	0	0	0	0	0	352	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.455% 02/16/48	06/01/2025	Paydown		0	0	6,278	3,533	0	(3,533)	0	(3,533)	0	0	0	0	0	400	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50	06/01/2025	Paydown		0	0	2,109	645	0	(645)	0	(645)	0	0	0	0	0	352	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.288% 01/16/56	06/01/2025	Paydown		0	0	427	366	0	(366)	0	(366)	0	0	0	0	0	23	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.726% 07/16/57	06/01/2025	Paydown		0	0	2,578	2,044	0	(2,044)	0	(2,044)	0	0	0	0	0	221	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.556% 02/16/58	06/01/2025	Paydown		0	0	2,042	1,207	0	(1,207)	0	(1,207)	0	0	0	0	0	67	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.700% 12/16/57	06/01/2025	Paydown		0	0	6,509	6,355	0	(6,355)	0	(6,355)	0	0	0	0	0	580	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.760% 04/16/58	06/01/2025	Paydown		0	0	20,676	13,702	0	(13,702)	0	(13,702)	0	0	0	0	0	840	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.720% 12/16/55	06/01/2025	Paydown		0	0	199,920	1,204	0	(1,204)	0	(1,204)	0	0	0	0	0	9,437	12/16/2055	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38379U-WM-4	GNR 2016-86 IO 0.993% 03/16/58	06/01/2025	Paydown		0	0	5,713	1,448	0	(1,448)	0	(1,448)	0	0	0	0	0	264	03/16/2058	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					0	0	305,012	88,435	0	(88,435)	0	(88,435)	0	0	0	0	0	17,881	XXX	XXX
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33	06/01/2025	Paydown		942	942	927	932	0	10	0	10	0	942	0	0	0	22	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26	06/01/2025	Paydown		26	26	26	27	0	(1)	0	(1)	0	26	0	0	0	0	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42	06/01/2025	Paydown		61,868	61,868	64,294	64,168	0	(2,300)	0	(2,300)	0	61,868	0	0	0	718	08/15/2042	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33	06/01/2025	Paydown		222,246	222,246	222,072	222,037	0	209	0	209	0	222,246	0	0	0	2,809	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30	06/01/2025	Paydown		47,393	47,393	49,319	48,362	0	(968)	0	(968)	0	47,393	0	0	0	879	12/01/2030	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25	04/01/2025	Paydown		951	951	988	952	0	(1)	0	(1)	0	951	0	0	0	14	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25	06/01/2025	Paydown		3,204	3,204	3,406	3,218	0	(14)	0	(14)	0	3,204	0	0	0	56	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25	06/01/2025	Paydown		6,996	6,996	7,438	7,029	0	(33)	0	(33)	0	6,996	0	0	0	122	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26	06/01/2025	Paydown		33,478	33,478	32,400	33,293	0	185	0	185	0	33,478	0	0	0	416	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 7.573% 03/01/36	06/01/2025	Paydown		178	178	187	182	0	(3)	0	(3)	0	178	0	0	0	6	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 7.526% 09/01/36	06/01/2025	Paydown		168	168	178	177	0	(9)	0	(9)	0	168	0	0	0	5	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29	06/01/2025	Paydown		87	87	92	91	0	(4)	0	(4)	0	87	0	0	0	3	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 6.529% 12/01/39	06/01/2025	Paydown		12	12	13	14	0	(1)	0	(1)	0	12	0	0	0	0	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32	06/01/2025	Paydown		93,565	93,565	98,609	96,251	0	(2,686)	0	(2,686)	0	93,565	0	0	0	1,350	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33	06/01/2025	Paydown		77,996	77,996	82,200	80,245	0	(2,249)	0	(2,249)	0	77,996	0	0	0	1,136	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33	06/01/2025	Paydown		89,234	89,234	94,044	92,082	0	(2,848)	0	(2,848)	0	89,234	0	0	0	1,481	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42	06/01/2025	Paydown		3,354	3,354	3,608	3,684	0	(330)	0	(330)	0	3,354	0	0	0	56	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43	06/01/2025	Paydown		67,642	67,642	72,818	73,979	0	(6,337)	0	(6,337)	0	67,642	0	0	0	1,119	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42	06/01/2025	Paydown		95,301	95,301	100,185	100,637	0	(5,336)	0	(5,336)	0	95,301	0	0	0	1,597	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33	06/01/2025	Paydown		266,462	266,462	261,632	263,460	0	3,002	0	3,002	0	266,462	0	0	0	3,561	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46	06/01/2025	Paydown		14,110	14,110	14,834	15,209	0	(1,099)	0	(1,099)	0	14,110	0	0	0	206	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47	06/01/2025	Paydown		56,229	56,229	58,233	59,076	0	(2,846)	0	(2,846)	0	56,229	0	0	0	756	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25	06/01/2025	Paydown		66	66	67	68	0	(1)	0	(1)	0	66	0	0	0	1	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25	06/01/2025	Paydown		111	111	110	113	0	(2)	0	(2)	0	111	0	0	0	1	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25	06/01/2025	Paydown		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	1	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26	06/01/2025	Paydown		263	263	250	270	0	(7)	0	(7)	0	263	0	0	0	8	04/01/2026	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28	06/01/2025	Paydown		5,151	5,151	5,194	5,146	0	5	0	5	0	5,151	0	0	0	57	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 7.258% 11/01/36	06/01/2025	Paydown		272	272	291	301	0	(29)	0	(29)	0	272	0	0	0	7	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41	06/01/2025	Paydown		299,466	299,466	320,241	300,922	0	(1,456)	0	(1,456)	0	299,466	0	0	0	4,335	03/25/2041	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32	06/01/2025	Paydown		64,328	64,328	63,524	64,096	0	232	0	232	0	64,328	0	0	0	696	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43	06/01/2025	Paydown		47,740	47,740	41,223	44,202	0	3,538	0	3,538	0	47,740	0	0	0	651	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42	06/01/2025	Paydown		179,043	179,043	183,100	179,555	0	(511)	0	(511)	0	179,043	0	0	0	2,622	03/25/2042	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35	06/01/2025	Paydown		179	179	182	182	0	(3)	0	(3)	0	179	0	0	0	4	10/01/2035	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25	04/01/2025	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	06/01/2025	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30	05/01/2025	Paydown		85,505	85,505	96,755	85,662	0	(156)	0	(156)	0	85,505	0	0	0	1,236	08/15/2030	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42	06/01/2025	Paydown		15,100	15,100	14,066	14,444	0	656	0	656	0	15,100	0	0	0	91	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40	06/01/2025	Paydown		67,062	67,062	66,287	66,927	0	135	0	135	0	67,062	0	0	0	840	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44	06/01/2025	Paydown		20,417	20,417	20,260	20,336	0	81	0	81	0	20,417	0	0	0	295	05/15/2044	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47	06/01/2025	Paydown		68,891	68,891	69,988	69,717	0	(826)	0	(826)	0	68,891	0	0	0	1,135	10/15/2047	1.A
3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35	06/01/2025	Paydown		0	0	74,806	57,224	0	(57,224)	0	(57,224)	0	0	0	0	0	7,734	07/25/2035	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29	06/01/2025	Paydown		470	470	464	491	0	(21)	0	(21)	0	470	0	0	0	13	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29	06/01/2025	Paydown		3,115	3,115	3,114	3,293	0	(178)	0	(178)	0	3,115	0	0	0	102	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 6.402% 04/01/30	06/01/2025	Paydown		2,497	2,497	2,474	2,403	0	93	0	93	0	2,497	0	0	0	72	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30	06/01/2025	Paydown		437	437	439	458	0	(21)	0	(21)	0	437	0	0	0	13	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30	06/01/2025	Paydown		577	577	571	600	0	(23)	0	(23)	0	577	0	0	0	18	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32	06/01/2025	Paydown		5,772	5,772	5,776	5,801	0	(28)	0	(28)	0	5,772	0	0	0	161	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32	06/01/2025	Paydown		3,451	3,451	3,452	3,471	0	(20)	0	(20)	0	3,451	0	0	0	100	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33	06/01/2025	Paydown		1,139	1,139	1,142	1,146	0	(7)	0	(7)	0	1,139	0	0	0	28	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31	06/01/2025	Paydown		17,641	17,641	17,721	17,644	0	(3)	0	(3)	0	17,641	0	0	0	518	05/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31	06/01/2025	Paydown		405	405	402	401	0	3	0	3	0	405	0	0	0	11	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31	06/01/2025	Paydown		855	855	850	848	0	8	0	8	0	855	0	0	0	23	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31	06/01/2025	Paydown		1,361	1,361	1,411	1,409	0	(48)	0	(48)	0	1,361	0	0	0	40	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27	06/01/2025	Paydown		12,578	12,578	12,172	12,433	0	145	0	145	0	12,578	0	0	0	157	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26	06/01/2025	Paydown		37,040	37,040	37,068	36,985	0	55	0	55	0	37,040	0	0	0	457	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32	06/01/2025	Paydown		107,170	107,170	108,560	107,953	0	(783)	0	(783)	0	107,170	0	0	0	1,459	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32	06/01/2025	Paydown		74,468	74,468	76,481	75,871	0	(1,403)	0	(1,403)	0	74,468	0	0	0	1,072	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43	06/01/2025	Paydown		144,539	144,539	151,766	149,900	0	(5,361)	0	(5,361)	0	144,539	0	0	0	2,162	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 6.201% 02/01/37	06/01/2025	Paydown		1,407	1,407	1,476	1,485	0	(78)	0	(78)	0	1,407	0	0	0	39	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32	06/01/2025	Paydown		42,950	42,950	45,929	44,377	0	(1,427)	0	(1,427)	0	42,950	0	0	0	631	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32	06/01/2025	Paydown		47,958	47,958	47,913	47,900	0	58	0	58	0	47,958	0	0	0	601	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33	06/01/2025	Paydown		116,367	116,367	124,440	121,163	0	(4,796)	0	(4,796)	0	116,367	0	0	0	1,695	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33	06/01/2025	Paydown		45,549	45,549	48,709	47,366	0	(1,817)	0	(1,817)	0	45,549	0	0	0	666	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33	06/01/2025	Paydown		90,701	90,701	90,602	90,567	0	134	0	134	0	90,701	0	0	0	1,109	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45	06/01/2025	Paydown		295,497	295,497	305,100	311,766	0	(16,270)	0	(16,270)	0	295,497	0	0	0	3,872	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46	06/01/2025	Paydown		5,973	5,973	6,286	6,606	0	(634)	0	(634)	0	5,973	0	0	0	100	08/01/2046	1.A
31391X-EP-0	FNMA FN 679742 7.093% 01/01/40	06/01/2025	Paydown		498	498	511	519	0	(21)	0	(21)	0	498	0	0	0	14	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32	06/01/2025	Paydown		3,951	3,951	3,579	3,800	0	151	0	151	0	3,951	0	0	0	90	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 4.539% 04/25/33	06/25/2025	Paydown		235	235	235	235	0	0	0	0	0	235	0	0	0	4	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43	06/01/2025	Paydown		22,540	22,540	25,527	23,930	0	(1,390)	0	(1,390)	0	22,540	0	0	0	540	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43	06/01/2025	Paydown		9,853	9,853	9,755	9,841	0	12	0	12	0	9,853	0	0	0	217	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32	06/01/2025	Paydown		10,655	10,655	9,898	10,340	0	315	0	315	0	10,655	0	0	0	237	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33	06/01/2025	Paydown		25,909	25,909	27,871	26,824	0	(915)	0	(915)	0	25,909	0	0	0	609	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33	06/01/2025	Paydown		76,886	76,886	70,423	74,933	0	1,953	0	1,953	0	76,886	0	0	0	1,621	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35	06/01/2025	Paydown		39,681	39,681	44,163	44,270	0	(4,590)	0	(4,590)	0	39,681	0	0	0	913	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33	06/01/2025	Paydown		196,750	196,750	199,361	197,549	0	(799)	0	(799)	0	196,750	0	0	0	3,707	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34	06/01/2025	Paydown		37,994	37,994	38,920	38,278	0	(283)	0	(283)	0	37,994	0	0	0	814	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34	06/01/2025	Paydown		25,218	25,218	24,478	24,904	0	314	0	314	0	25,218	0	0	0	579	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39	06/01/2025	Paydown		25,797	25,797	28,038	29,766	0	(3,969)	0	(3,969)	0	25,797	0	0	0	547	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36	06/01/2025	Paydown		8,407	8,407	9,538	9,612	0	(1,204)	0	(1,204)	0	8,407	0	0	0	203	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29	06/01/2025	Paydown		8,525	8,525	9,436	8,553	0	(28)	0	(28)	0	8,525	0	0	0	173	03/25/2029	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25	04/01/2025	Paydown		37	37	33	37	0	0	0	0	0	37	0	0	0	0	05/25/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33	06/01/2025	Paydown		4,984	4,984	4,908	4,913	0	71	0	71	0	4,984	0	0	0	114	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33	06/01/2025	Paydown		1,111	1,111	1,099	1,101	0	9	0	9	0	1,111	0	0	0	26	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33	06/01/2025	Paydown		869	869	875	872	0	(4)	0	(4)	0	869	0	0	0	20	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34	06/01/2025	Paydown		8,370	8,370	8,515	8,481	0	(112)	0	(112)	0	8,370	0	0	0	165	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34	06/01/2025	Paydown		1,484	1,484	1,510	1,506	0	(21)	0	(21)	0	1,484	0	0	0	34	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34	06/01/2025	Paydown		7,721	7,721	7,856	7,837	0	(116)	0	(116)	0	7,721	0	0	0	177	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34	06/01/2025	Paydown		7,148	7,148	7,273	7,254	0	(106)	0	(106)	0	7,148	0	0	0	164	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 6.319% 01/01/35	06/01/2025	Paydown		674	674	703	702	0	(28)	0	(28)	0	674	0	0	0	20	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46	06/01/2025	Paydown		258,515	258,515	272,470	275,462	0	(16,947)	0	(16,947)	0	258,515	0	0	0	4,446	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48	06/01/2025	Paydown		972	972	989	1,023	0	(51)	0	(51)	0	972	0	0	0	16	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27	06/01/2025	Paydown		54	54	56	55	0	(1)	0	(1)	0	54	0	0	0	1	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48	06/01/2025	Paydown		9,775	9,775	9,951	10,255	0	(480)	0	(480)	0	9,775	0	0	0	174	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48	06/01/2025	Paydown		10,866	10,866	10,890	10,976	0	(110)	0	(110)	0	10,866	0	0	0	181	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48	06/01/2025	Paydown		21,551	21,551	21,647	21,885	0	(334)	0	(334)	0	21,551	0	0	0	358	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 6.913% 04/01/36	06/01/2025	Paydown		464	464	487	488	0	(24)	0	(24)	0	464	0	0	0	12	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38	06/01/2025	Paydown		193	193	194	195	0	(3)	0	(3)	0	193	0	0	0	4	03/01/2038	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38	06/01/2025	Paydown		2,041	2,041	2,080	2,111	0	(71)	0	(71)	0	2,041	0	0	0	47	08/01/2038	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25	06/01/2025	Paydown		11,133	11,133	11,310	11,130	0	3	0	3	0	11,133	0	0	0	162	11/01/2025	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32	06/01/2025	Paydown		71,141	71,141	70,674	70,795	0	346	0	346	0	71,141	0	0	0	890	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32	06/01/2025	Paydown		123,537	123,537	123,464	123,405	0	132	0	132	0	123,537	0	0	0	1,545	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32	06/01/2025	Paydown		94,583	94,583	94,406	94,401	0	182	0	182	0	94,583	0	0	0	1,182	08/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31417F-KT-4	FN FN AB8405 3.500% 02/01/33	06/01/2025	Paydown		23,761	23,761	25,410	24,782	0	(1,020)	0	(1,020)	0	23,761	0	0	0	346	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33	06/01/2025	Paydown		52,028	52,028	51,979	51,956	0	72	0	72	0	52,028	0	0	0	657	07/01/2033	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33	06/01/2025	Paydown		49,347	49,347	50,735	50,250	0	(903)	0	(903)	0	49,347	0	0	0	717	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33	06/01/2025	Paydown		257,534	257,534	256,971	256,990	0	544	0	544	0	257,534	0	0	0	3,218	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46	06/01/2025	Paydown		61,074	61,074	61,942	63,189	0	(2,116)	0	(2,116)	0	61,074	0	0	0	858	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38	06/01/2025	Paydown		75,202	75,202	78,163	81,199	0	(5,997)	0	(5,997)	0	75,202	0	0	0	1,186	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51	06/01/2025	Paydown		418,713	418,713	424,225	423,650	0	(4,936)	0	(4,936)	0	418,713	0	0	0	3,535	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25	06/01/2025	Paydown		3,470	3,470	3,529	3,470	0	0	0	0	0	3,470	0	0	0	51	11/01/2025	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					5,126,268	5,126,268	5,324,307	5,280,396	0	(154,125)	0	(154,125)	0	5,126,268	0	0	0	81,719	XXX	XXX
30316K-AE-1	FRESB 2020-SB78 X1 1.251% 06/25/40	04/15/2025	BMO CAPITAL MARKETS CORP		305,202	0	749,817	338,291	0	(30,203)	0	(30,203)	0	308,088	0	(2,887)	(2,887)	39,213	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.021% 10/25/40	06/05/2025	NATIONAL ALLIANCE SECURITIES		1,135,448	0	2,028,284	1,536,210	0	(53,692)	0	(53,692)	0	1,482,518	0	(347,070)	(347,070)	257,089	10/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.021% 10/25/40	05/01/2025	Paydown		0	0	14,566	11,032	0	(11,032)	0	(11,032)	0	0	0	0	0	1,273	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.398% 03/25/41	06/01/2025	Paydown		0	0	17,582	16,468	0	(16,468)	0	(16,468)	0	0	0	0	0	1,470	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.569% 01/25/41	06/01/2025	Paydown		0	0	11,955	10,197	0	(10,197)	0	(10,197)	0	0	0	0	0	500	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.800% 05/25/41	06/01/2025	Paydown		0	0	72,301	54,017	0	(54,017)	0	(54,017)	0	0	0	0	0	3,883	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.709% 06/25/41	06/01/2025	Paydown		0	0	40,355	29,185	0	(29,185)	0	(29,185)	0	0	0	0	0	2,394	06/25/2041	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.499% 08/25/28	06/01/2025	Paydown		0	0	7,401	3,370	0	(3,370)	0	(3,370)	0	0	0	0	0	455	08/25/2028	1.A
3137BE-WS-9	FHMS Q001 XA 2.082% 02/25/32	06/01/2025	Paydown		0	0	26,360	13,399	0	(13,399)	0	(13,399)	0	0	0	0	0	2,262	02/25/2032	1.B FE
3137BK-RK-8	FHMS K047 X1 0.057% 05/25/25	05/01/2025	Paydown		0	0	969,909	23,176	0	(23,176)	0	(23,176)	0	0	0	0	0	52,865	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.426% 08/25/25	06/01/2025	Paydown		0	0	800,545	77,533	0	(77,533)	0	(77,533)	0	0	0	0	0	139,230	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.745% 11/25/25	06/01/2025	Paydown		0	0	138,500	17,932	0	(17,932)	0	(17,932)	0	0	0	0	0	15,166	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.022% 12/25/25	06/01/2025	Paydown		0	0	205,035	27,841	0	(27,841)	0	(27,841)	0	0	0	0	0	18,350	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.309% 01/25/26	06/01/2025	Paydown		0	0	614,796	138,821	0	(138,821)	0	(138,821)	0	0	0	0	0	86,731	01/25/2026	1.A FE
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.362% 05/25/26	06/01/2025	Paydown		0	0	93,705	29,530	0	(29,530)	0	(29,530)	0	0	0	0	0	14,077	05/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 1.025% 08/25/26	06/01/2025	Paydown		0	0	74,304	19,426	0	(19,426)	0	(19,426)	0	0	0	0	0	5,890	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.385% 09/25/26	06/01/2025	Paydown		0	0	295,332	84,313	0	(84,313)	0	(84,313)	0	0	0	0	0	20,147	09/25/2026	1.A FE
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.172% 10/25/26	06/01/2025	Paydown		0	0	4,546	1,508	0	(1,508)	0	(1,508)	0	0	0	0	0	448	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.725% 03/25/27	06/01/2025	Paydown		0	0	9,279	4,498	0	(4,498)	0	(4,498)	0	0	0	0	0	1,016	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.794% 04/25/27	05/01/2025	Paydown		0	0	23,464	8,792	0	(8,792)	0	(8,792)	0	0	0	0	0	1,760	04/25/2027	1.A FE
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.265% 09/25/27	06/01/2025	Paydown		0	0	82,656	58,015	0	(58,015)	0	(58,015)	0	0	0	0	0	12,046	09/25/2027	1.A FE
3137F7-2J-3	FHMS Q014 X 2.775% 10/25/55	06/01/2025	Paydown		0	0	77,366	60,239	0	(60,239)	0	(60,239)	0	0	0	0	0	4,044	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.449% 11/25/27	06/01/2025	Paydown		0	0	32,836	16,849	0	(16,849)	0	(16,849)	0	0	0	0	0	2,818	11/25/2027	1.A
3137FF-XM-4	FHLMC KG05 X1 0.402% 01/25/31	06/01/2025	Paydown		0	0	516	403	0	(403)	0	(403)	0	0	0	0	0	36	01/25/2031	1.A
3137FL-6G-4	FHMS K088 X1 0.651% 01/25/29	06/01/2025	Paydown		0	0	57,917	41,100	0	(41,100)	0	(41,100)	0	0	0	0	0	5,266	01/25/2029	1.A
3137FL-YX-6	FHMS K092 X1 0.852% 04/25/29	06/01/2025	Paydown		0	0	38,719	19,984	0	(19,984)	0	(19,984)	0	0	0	0	0	2,346	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.243% 07/25/29	06/01/2025	Paydown		0	0	58,955	41,157	0	(41,157)	0	(41,157)	0	0	0	0	0	4,823	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.753% 11/25/29	06/01/2025	Paydown		0	0	36,174	25,593	0	(25,593)	0	(25,593)	0	0	0	0	0	2,601	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.230% 01/25/30	06/01/2025	Paydown		0	0	69,619	44,916	0	(44,916)	0	(44,916)	0	0	0	0	0	4,511	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.758% 04/25/30	06/01/2025	Paydown		0	0	15,799	11,361	0	(11,361)	0	(11,361)	0	0	0	0	0	1,265	04/25/2030	1.A FE
3137FU-ZE-7	FHR K111 X1 1.676% 05/25/30	06/01/2025	Paydown		0	0	32,210	22,819	0	(22,819)	0	(22,819)	0	0	0	0	0	2,342	05/25/2030	1.A FE
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.477% 06/25/30	06/01/2025	Paydown		0	0	9,446	7,038	0	(7,038)	0	(7,038)	0	0	0	0	0	736	06/25/2030	1.A FE
3137FW-HV-5	FHMR K116 X1 1.519% 07/25/30	06/01/2025	Paydown		0	0	10,309	6,577	0	(8,119)	0	(8,119)	0	0	0	0	0	836	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.321% 08/25/30	06/01/2025	Paydown		0	0	11,299	7,295	0	(9,018)	0	(9,018)	0	0	0	0	0	832	08/25/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137H0-H7-6	FHMS KLU3 X1 2.072% 01/25/31	06/01/2025	Paydown		0	0	52,398	32,160	0	(32,160)	0	(32,160)	0	0	0	0	0	3,120	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.411% 01/25/31	06/01/2025	Paydown		0	0	170,105	111,050	0	(111,050)	0	(111,050)	0	0	0	0	0	11,143	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.958% 07/25/28	06/01/2025	Paydown		0	0	10,403	5,275	0	(5,275)	0	(5,275)	0	0	0	0	0	689	07/25/2028	1.A FE
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.713% 08/25/28	06/01/2025	Paydown		0	0	41,400	21,082	0	(21,082)	0	(21,082)	0	0	0	0	0	2,617	08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.295% 11/25/31	06/01/2025	Paydown		0	0	3,050	2,112	0	(2,112)	0	(2,112)	0	0	0	0	0	162	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.142% 08/25/38	06/01/2025	Paydown		0	0	1,321	1,044	0	(1,044)	0	(1,044)	0	0	0	0	0	77	08/25/2038	1.A
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28	06/01/2025	Paydown		0	0	1,275	939	0	(981)	0	(981)	0	0	0	0	0	124	12/25/2028	1.A
3137HC-KW-1	FHLMC K520 X1 0.245% 03/25/29	06/01/2025	Paydown		0	0	1,543	931	0	(931)	0	(931)	0	0	0	0	0	123	03/25/2029	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,440,650	0	7,013,352	2,983,478	0	(1,196,179)	0	(1,196,179)	0	1,790,606	0	(349,957)	(349,957)	726,776	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33	06/01/2025	Paydown		4,041	4,041	3,485	3,432	0	609	0	609	0	4,041	0	0	0	93	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31	06/01/2025	Paydown		14,203	14,203	11,373	14,197	0	6	0	6	0	14,203	0	0	0	528	12/25/2031	1.A FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45	06/01/2025	Paydown		20,911	20,911	20,821	20,721	0	190	0	190	0	20,911	0	0	0	305	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46	06/01/2025	Paydown		14,300	14,300	14,515	14,602	0	(301)	0	(301)	0	14,300	0	0	0	185	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.778% 08/25/46	06/01/2025	Paydown		91,566	91,566	94,771	93,422	0	(1,856)	0	(1,856)	0	91,566	0	0	0	1,300	08/25/2046	1.A
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37	06/01/2025	Paydown		10,644	14,819	12,539	10,826	0	(182)	0	(182)	0	10,644	0	0	0	314	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37	06/01/2025	Paydown		4,413	4,418	4,014	3,064	0	1,349	0	1,349	0	4,413	0	0	0	100	09/25/2037	1.A FM
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35	06/01/2025	Paydown		3,141	3,141	2,880	2,786	0	355	0	355	0	3,141	0	0	0	34	09/25/2035	1.A FM
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67	06/01/2025	Paydown		552,041	552,041	537,673	545,724	0	6,317	0	6,317	0	552,041	0	0	0	10,130	05/25/2067	1.A FE
03464M-AE-4	Angel Oak Mortga20191 2019-1 B1 5.400% 11/25/48	06/01/2025	Paydown		4,055,627	4,055,627	4,018,873	4,030,753	0	24,874	0	24,874	0	4,055,627	0	0	0	86,710	11/25/2048	1.A
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67	06/01/2025	Paydown		415,574	415,574	411,126	415,866	0	(291)	0	(291)	0	415,574	0	0	0	6,745	01/25/2067	1.A
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67	06/01/2025	Paydown		331,612	331,612	330,413	331,862	0	(250)	0	(250)	0	331,612	0	0	0	9,113	12/25/2067	1.A FE
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67	06/01/2025	Paydown		238,084	238,084	226,180	228,269	0	9,815	0	9,815	0	238,084	0	0	0	4,329	10/25/2067	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67	06/01/2025	Paydown		491,924	491,924	468,684	472,691	0	19,233	0	19,233	0	491,924	0	0	0	10,693	09/25/2067	1.A FE
03465V-AA-1	Angel Oak Mortga20226 2022-6 A1 4.300% 07/25/67	06/01/2025	Paydown		208,523	208,523	205,004	0	0	3,519	0	3,519	0	208,523	0	0	0	747	07/25/2067	1.A FE
03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750% 09/26/67	06/01/2025	Paydown		156,438	156,438	147,859	149,095	0	7,343	0	7,343	0	156,438	0	0	0	3,069	09/26/2067	1.A FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68	06/01/2025	Paydown		803,045	803,045	785,489	747,497	0	14,081	0	14,081	0	803,045	0	0	0	15,544	08/25/2068	1.A FE
03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67	06/01/2025	Paydown		778,672	778,672	746,544	751,282	0	27,390	0	27,390	0	778,672	0	0	0	15,930	11/25/2067	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68	06/01/2025	Paydown		256,651	256,651	248,447	249,551	0	7,100	0	7,100	0	256,651	0	0	0	5,011	11/26/2068	1.A FE
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67	06/01/2025	Paydown		648,633	648,633	630,028	311,368	0	15,825	0	15,825	0	648,633	0	0	0	8,494	09/26/2067	1.A FE
034934-AA-7	Angel Oak Mortga20251 2025-1 A1 5.691% 01/25/70	06/01/2025	Paydown		445,174	445,174	445,167	0	0	7	0	7	0	445,174	0	0	0	7,806	01/25/2070	1.A FE
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36	06/01/2025	Paydown		11,150	11,150	3,947	3,059	0	8,092	0	8,092	0	11,150	0	0	0	69	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35	06/01/2025	Paydown		691	691	688	695	0	(5)	0	(5)	0	691	0	0	0	16	09/25/2035	2.C FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	06/01/2025	Paydown		4,479	4,479	4,228	4,217	0	262	0	262	0	4,479	0	0	0	112	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35	06/01/2025	Paydown		4,565	4,565	4,470	4,527	0	38	0	38	0	4,565	0	0	0	110	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35	06/01/2025	Paydown		781	781	743	775	0	7	0	7	0	781	0	0	0	18	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 5.678% 01/25/36	06/01/2025	Paydown		5,422	5,860	5,541	5,742	0	(319)	0	(319)	0	5,422	0	0	0	139	01/25/2036	1.A FM

STATEMENT AS OF JUNE 30, 2025 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05950P-AJ-2	BAFC 2006-H 3A2 4.226% 09/20/46	06/01/2025	Paydown		5,181	6,198	5,257	5,808	0	(628)	0	(628)	0	5,181	0	0	0	122	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34	06/01/2025	Paydown		11,060	11,667	9,768	10,413	0	647	0	647	0	11,060	0	0	0	267	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37	06/01/2025	Paydown		23,779	23,426	20,035	20,035	0	3,744	0	3,744	0	23,779	0	0	0	536	01/25/2037	1.A FM
07336N-AE-9	Bayview Opportun20222 er Fun 2022-2 A5 2.500% 12/25/51	06/01/2025	Paydown		563,067	563,067	488,461	490,378	0	72,690	0	72,690	0	563,067	0	0	0	5,885	12/25/2051	1.A
07384M-TM-4	BSARM 2003-1 5A1 6.547% 04/25/33	06/01/2025	Paydown		836	836	835	836	0	1	0	1	0	836	0	0	0	23	04/25/2033	1.A FM
10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	06/01/2025	Paydown		337,290	337,290	323,230	267,158	0	13,043	0	13,043	0	337,290	0	0	0	5,288	01/25/2060	1.A FE
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59	06/01/2025	Paydown		277,705	277,705	252,451	257,247	0	20,458	0	20,458	0	277,705	0	0	0	2,243	05/25/2059	1.A
10569J-AA-8	BRAVO Residentia2022NQM3g Trus 2022-NQM3 A1 5.108% 07/25/62	06/01/2025	Paydown		79,922	79,922	79,522	0	0	400	0	400	0	79,922	0	0	0	893	07/25/2062	1.A
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53	06/01/2025	Paydown		520,688	520,688	502,950	497,913	0	22,776	0	22,776	0	520,688	0	0	0	11,610	08/01/2053	1.A FE
105927-AC-1	BRAVO Residentia2025NQM3g Trus 2025-NQM3 A1 5.573% 03/25/65	06/01/2025	Paydown		390,758	390,758	390,753	0	0	6	0	6	0	390,758	0	0	0	3,039	03/25/2065	1.A FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	06/25/2025	Paydown		268,273	268,273	244,974	251,867	0	16,406	0	16,406	0	268,273	0	0	0	3,921	09/25/2062	1.A FE
10638B-AA-2	BREAN 2023-RM7 A1 4.500% 03/25/78	06/25/2025	Paydown		241,079	241,079	216,651	220,361	0	20,718	0	20,718	0	241,079	0	0	0	4,646	03/25/2078	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	04/25/2025	Paydown		70,672	70,672	67,430	68,784	0	1,888	0	1,888	0	70,672	0	0	0	247	10/25/2063	1.A FE
10638G-AA-1	Brean Asset Back2025RM11ities 2025-RM11 A1 4.750% 05/25/65	06/25/2025	Paydown		41,071	41,071	39,476	0	0	1,595	0	1,595	0	41,071	0	0	0	179	05/25/2065	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	06/25/2025	Paydown		467,125	467,125	433,416	442,827	0	23,133	0	23,133	0	467,125	0	0	0	5,086	07/25/2062	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	05/25/2025	Paydown		232,056	232,056	221,191	225,630	0	6,427	0	6,427	0	232,056	0	0	0	1,503	02/25/2062	1.A FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.441% 04/25/37	06/01/2025	Paydown		5,437	5,437	4,458	4,348	0	1,089	0	1,089	0	5,437	0	0	0	68	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.114% 01/25/37	06/01/2025	Paydown		753	753	469	214	0	540	0	540	0	753	0	0	0	3	01/25/2037	1.A FM
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50	05/25/2025	Paydown		4,007,391	4,007,391	3,994,551	4,001,195	0	6,196	0	6,196	0	4,007,391	0	0	0	32,276	09/25/2050	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37	06/25/2025	Paydown		737,303	737,303	670,422	702,301	0	35,002	0	35,002	0	737,303	0	0	0	9,769	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52	06/25/2025	Paydown		621,192	621,192	588,158	606,844	0	14,348	0	14,348	0	621,192	0	0	0	6,457	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37	06/25/2025	Paydown		557,276	557,276	528,805	534,911	0	22,365	0	22,365	0	557,276	0	0	0	9,303	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33	06/25/2025	Paydown		953,332	953,332	919,708	930,322	0	23,010	0	23,010	0	953,332	0	0	0	17,419	04/25/2033	1.A FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	06/01/2025	Paydown		1	1	0	0	0	1	0	1	0	1	0	0	0	0	02/25/2037	6. FM
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45	06/01/2025	Paydown		52,325	52,325	52,815	52,928	0	(603)	0	(603)	0	52,325	0	0	0	858	05/25/2045	1.A
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36	06/01/2025	Paydown		36,269	36,269	6,369	5,016	0	31,253	0	31,253	0	36,269	0	0	0	117	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36	06/01/2025	Paydown		15,504	15,504	3,488	2,327	0	13,177	0	13,177	0	15,504	0	0	0	56	12/25/2036	1.A FM
12646U-AF-5	CSMC 2013-IVR1 B4 3.473% 03/25/43	06/01/2025	Paydown		37,470	37,470	37,890	37,818	0	(348)	0	(348)	0	37,470	0	0	0	492	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.392% 04/25/43	06/01/2025	Paydown		51,192	51,192	49,350	50,520	0	672	0	672	0	51,192	0	0	0	723	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.493% 07/25/43	06/01/2025	Paydown		73,506	73,506	70,244	71,729	0	1,777	0	1,777	0	73,506	0	0	0	1,070	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.424% 08/25/43	06/01/2025	Paydown		62,125	62,125	60,951	61,538	0	587	0	587	0	62,125	0	0	0	884	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43	06/01/2025	Paydown		32,859	32,859	32,785	32,782	0	77	0	77	0	32,859	0	0	0	387	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.616% 11/25/44	06/01/2025	Paydown		25,313	25,313	26,203	25,841	0	(528)	0	(528)	0	25,313	0	0	0	382	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.616% 11/25/44	06/01/2025	Paydown		26,768	26,768	27,454	27,209	0	(441)	0	(441)	0	26,768	0	0	0	404	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44	06/01/2025	Paydown		5,990	5,990	5,996	6,008	0	(18)	0	(18)	0	5,990	0	0	0	75	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.764% 12/25/44	06/01/2025	Paydown		63,522	63,522	62,133	62,384	0	1,138	0	1,138	0	63,522	0	0	0	993	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48	06/01/2025	Paydown		145,021	145,021	141,645	139,218	0	5,803	0	5,803	0	145,021	0	0	0	2,255	02/25/2048	1.A
12653T-AB-7	CSMC 2018-J1 A2 3.500% 02/25/48	06/01/2025	Paydown		452,175	452,175	407,134	407,230	0	44,945	0	44,945	0	452,175	0	0	0	7,032	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.578% 02/25/48	06/01/2025	Paydown		441,228	441,228	446,191	445,082	0	(3,854)	0	(3,854)	0	441,228	0	0	0	6,842	02/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12653T-BY-6	CSMC 2018-J1 B4 3.578% 02/25/48	06/01/2025	Paydown		99,014	99,014	88,153	89,717	0	9,297	0	9,297	0	99,014	0	0	0	1,535	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67	06/01/2025	Paydown		746,613	746,613	746,605	746,387	0	226	0	226	0	746,613	0	0	0	12,099	02/25/2067	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67	06/01/2025	Paydown		17,509	17,509	17,088	17,203	0	306	0	306	0	17,509	0	0	0	335	06/27/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35	06/01/2025	Paydown		11,011	11,011	10,443	10,565	0	446	0	446	0	11,011	0	0	0	253	02/25/2035	3.A FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35	06/01/2025	Paydown		11,403	12,383	10,928	9,979	0	1,424	0	1,424	0	11,403	0	0	0	271	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34	06/01/2025	Paydown		7,294	7,294	7,159	7,227	0	67	0	67	0	7,294	0	0	0	168	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35	06/01/2025	Paydown		16,907	20,512	15,499	14,626	0	2,281	0	2,281	0	16,907	0	0	0	527	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35	06/01/2025	Paydown		39,041	48,002	43,384	41,826	0	(2,786)	0	(2,786)	0	39,041	0	0	0	1,067	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35	06/01/2025	Paydown		30,966	30,966	25,256	26,095	0	4,871	0	4,871	0	30,966	0	0	0	713	05/25/2035	1.A FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35	06/01/2025	Paydown		14,074	13,841	12,520	9,962	0	4,113	0	4,113	0	14,074	0	0	0	310	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35	06/01/2025	Paydown		6,727	6,749	5,883	4,393	0	2,335	0	2,335	0	6,727	0	0	0	177	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35	06/01/2025	Paydown		847	1,492	1,254	785	0	62	0	62	0	847	0	0	0	28	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35	06/01/2025	Paydown		12,790	12,790	11,831	8,832	0	3,958	0	3,958	0	12,790	0	0	0	316	11/25/2035	1.G FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35	06/01/2025	Paydown		10,020	10,393	9,733	7,746	0	2,274	0	2,274	0	10,020	0	0	0	239	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36	06/01/2025	Paydown		2	84	68	36	0	(34)	0	(34)	0	2	0	0	0	2	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 04/25/47	06/01/2025	Paydown		9,432	9,432	8,651	9,663	0	(231)	0	(231)	0	9,432	0	0	0	202	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	04/01/2025	Paydown		0	2	2	1	0	(1)	0	(1)	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35	06/01/2025	Paydown		266	354	299	191	0	75	0	75	0	266	0	0	0	8	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35	06/01/2025	Paydown		162	215	182	117	0	46	0	46	0	162	0	0	0	5	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34	06/01/2025	Paydown		10,812	10,812	10,763	10,770	0	42	0	42	0	10,812	0	0	0	238	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34	06/01/2025	Paydown		15,713	15,713	14,752	15,199	0	514	0	514	0	15,713	0	0	0	380	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35	06/01/2025	Paydown		28,499	28,698	26,569	19,095	0	9,404	0	9,404	0	28,499	0	0	0	685	08/25/2035	1.A FM
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35	06/01/2025	Paydown		1,258	1,258	1,257	1,257	0	1	0	1	0	1,258	0	0	0	27	02/18/2035	1.A FM
15723A-AA-9	Cascade Funding 2024HB15 Trust 2024-HB15 A 4.000% 08/25/34	06/25/2025	Paydown		1,182,207	1,182,207	1,159,598	1,162,627	0	19,581	0	19,581	0	1,182,207	0	0	0	19,264	08/25/2034	1.A FE
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64	06/01/2025	Paydown		175,291	175,291	149,969	150,526	0	24,765	0	24,765	0	175,291	0	0	0	2,393	03/25/2064	1.A
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36	06/01/2025	Paydown		0	4,043	1,991	1,831	1,391	(3,222)	0	(1,831)	0	0	0	0	0	40	11/25/2036	1.A FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36	06/01/2025	Paydown		9,449	9,449	9,603	10,866	0	(1,416)	0	(1,416)	0	9,449	0	0	0	217	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37	06/01/2025	Paydown		226,747	226,747	226,740	224,940	0	1,807	0	1,807	0	226,747	0	0	0	3,916	06/25/2037	1.A FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43	06/01/2025	Paydown		19,141	19,141	18,813	18,829	0	312	0	312	0	19,141	0	0	0	280	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44	06/01/2025	Paydown		14,463	14,463	14,621	14,652	0	(189)	0	(189)	0	14,463	0	0	0	211	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.817% 11/25/44	06/01/2025	Paydown		35,617	35,617	35,895	35,939	0	(322)	0	(322)	0	35,617	0	0	0	568	11/25/2044	1.A
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42	06/01/2025	Paydown		547,690	547,690	529,890	531,903	0	15,787	0	15,787	0	547,690	0	0	0	12,038	09/25/2042	1.A
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51	06/01/2025	Paydown		495,042	495,042	407,965	416,018	0	79,024	0	79,024	0	495,042	0	0	0	5,423	07/25/2051	1.A
17329R-AD-0	Citigroup Mortga2021INV2Trust 2021-INV2 A1A 2.500% 05/25/51	06/01/2025	Paydown		396,171	396,171	366,799	0	0	29,372	0	29,372	0	396,171	0	0	0	1,345	05/25/2051	1.A
17329V-AE-9	Citigroup Mortga2021INV3Trust 2021-INV3 A1A 2.500% 05/25/51	06/01/2025	Paydown		139,347	139,347	128,847	0	0	10,500	0	10,500	0	139,347	0	0	0	290	05/25/2051	1.A FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49	06/02/2025	Redemption 100.0000		62,132	62,132	62,132	62,132	0	0	0	0	0	62,132	0	0	0	747	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50	05/15/2025	Redemption 100.0000		215,000	215,000	227,077	220,596	0	(5,596)	0	(5,596)	0	215,000	0	0	0	4,300	05/01/2050	1.A FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67	06/01/2025	Paydown		447,737	447,737	445,500	445,530	0	2,207	0	2,207	0	447,737	0	0	0	8,264	03/25/2067	1.A FE
19688Y-AA-2	COLT Funding LLC20247 2024-7 A1 5.538% 12/26/69	06/01/2025	Paydown		181,675	181,675	182,486	0	0	(811)	0	(811)	0	181,675	0	0	0	838	12/26/2069	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 6.706% 12/25/42	06/25/2025	Paydown		325,060	325,060	325,060	325,060	0	0	0	0	0	325,060	0	0	0	9,370	12/25/2042	1.A
225410-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33	06/01/2025	Paydown		1,383	1,383	1,331	1,353	0	29	0	29	0	1,383	0	0	0	32	06/25/2033	4.C FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34	06/01/2025	Paydown		23,621	23,621	22,868	23,173	0	448	0	448	0	23,621	0	0	0	542	12/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35	06/01/2025	Paydown		17,178	17,180	16,140	12,195	0	4,982	0	4,982	0	17,178	0	0	0	423	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36	06/01/2025	Paydown		13,014	13,014	7,880	6,888	0	6,126	0	6,126	0	13,014	0	0	0	159	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36	06/25/2025	Paydown		41,502	41,502	18,611	58	0	41,444	0	41,444	0	41,502	0	0	0	110	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36	06/01/2025	Paydown		13,621	13,621	6,956	3,169	0	10,453	0	10,453	0	13,621	0	0	0	131	06/25/2036	1.A FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35	06/01/2025	Paydown		13,229	10,421	9,495	9,147	0	4,082	0	4,082	0	13,229	0	0	0	272	09/25/2035	4.B FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36	06/01/2025	Paydown		7,359	7,359	6,730	6,817	0	542	0	542	0	7,359	0	0	0	142	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36	06/01/2025	Paydown		273	294	242	242	0	30	0	30	0	273	0	0	0	6	10/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36	06/01/2025	Paydown		15,819	15,819	13,644	12,994	0	2,825	0	2,825	0	15,819	0	0	0	308	07/25/2036	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43	06/01/2025	Paydown		26,646	26,646	25,597	25,152	0	1,494	0	1,494	0	26,646	0	0	0	267	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	06/01/2025	Paydown		36,551	36,551	36,095	36,210	0	341	0	341	0	36,551	0	0	0	444	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48	06/01/2025	Paydown		65,983	65,983	65,241	64,663	0	1,320	0	1,320	0	65,983	0	0	0	916	02/25/2048	1.A
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67	06/01/2025	Paydown		293,386	293,386	292,166	292,181	0	1,205	0	1,205	0	293,386	0	0	0	5,178	04/25/2067	1.A
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57	06/25/2025	Paydown		193,988	193,988	176,606	187,919	0	6,069	0	6,069	0	193,988	0	0	0	2,144	01/25/2057	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53	06/25/2025	Paydown		334,246	334,246	306,773	322,600	0	11,646	0	11,646	0	334,246	0	0	0	4,146	02/23/2053	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 6.500% 04/25/73	06/25/2025	Paydown		1,384,875	1,384,875	1,352,352	1,030,579	0	(11,444)	0	(11,444)	0	1,384,875	0	0	0	32,034	04/25/2073	1.A FE
31739V-AA-2	Finance of Ameri2024S2 tured 2024-S2 A1 3.500% 04/25/74	06/25/2025	Paydown		15,745	15,745	15,209	0	0	536	0	536	0	15,745	0	0	0	46	04/25/2074	1.A FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74	06/25/2025	Paydown		326,922	326,922	306,550	312,623	0	14,299	0	14,299	0	326,922	0	0	0	4,770	02/25/2074	1.A FE
31741A-AB-2	Finance of Ameri2024S4 tured 2024-S4 A1 3.500% 11/25/74	06/25/2025	Paydown		30,666	30,666	29,353	0	0	1,313	0	1,313	0	30,666	0	0	0	89	11/25/2074	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.636% 03/25/47	06/01/2025	Paydown		111,404	111,404	110,860	110,944	0	460	0	460	0	111,404	0	0	0	1,778	03/25/2047	1.A
33851P-AE-5	Flagstar Mortgag20215INV 2021-5INV A5 2.500% 07/25/51	06/01/2025	Paydown		310,086	310,086	274,915	243,865	0	35,080	0	35,080	0	310,086	0	0	0	2,707	07/25/2051	1.A
33851T-AF-4	Flagstar Mortgag202111IN 2021-11IN A6 2.500% 11/25/51	06/01/2025	Paydown		579,339	579,339	510,475	510,671	0	68,669	0	68,669	0	579,339	0	0	0	5,760	11/25/2051	1.A
33852C-AE-3	Flagstar Mortgag20213INV 2021-3INV A5 2.500% 06/25/51	06/01/2025	Paydown		639,641	639,641	557,204	0	0	82,436	0	82,436	0	639,641	0	0	0	4,143	06/25/2051	1.A
33853H-AE-1	Flagstar Mortgag202113IN 2021-13IN A5 3.000% 12/30/51	06/01/2025	Paydown		67,366	67,366	60,377	0	0	6,989	0	6,989	0	67,366	0	0	0	168	12/30/2051	1.A FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28	06/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	5.B FM
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67	06/01/2025	Paydown		1,058,338	1,058,338	1,057,772	1,064,941	0	(6,603)	0	(6,603)	0	1,058,338	0	0	0	25,649	11/25/2067	1.A
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68	06/01/2025	Paydown		904,258	904,258	904,253	906,983	0	(2,725)	0	(2,725)	0	904,258	0	0	0	26,528	08/25/2068	1.A
36171G-AA-9	GCAT 2025NQM1 2025-NQM1 A1 5.373% 11/25/69	06/01/2025	Paydown		903,522	903,522	903,508	0	0	14	0	14	0	903,522	0	0	0	2,370	11/25/2069	1.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37	06/01/2025	Paydown		24,468	20,916	20,047	21,029	0	3,439	0	3,439	0	24,468	0	0	0	888	12/25/2037	5.A FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37	06/01/2025	Paydown		25,877	22,896	21,812	22,857	0	3,020	0	3,020	0	25,877	0	0	0	547	05/25/2037	3.C FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37	06/01/2025	Paydown		23,455	24,438	19,978	24,402	0	(947)	0	(947)	0	23,455	0	0	0	584	05/25/2037	6. FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36	06/01/2025	Paydown		12,250	12,693	12,341	11,955	0	295	0	295	0	12,250	0	0	0	356	02/25/2036	3.C FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35	06/01/2025	Paydown		2,890	2,890	2,751	2,783	0	107	0	107	0	2,890	0	0	0	66	09/25/2035	1.A FM
36257E-AG-8	GS Mortgage-Back2019SL1 ities 2019-SL1 M1 3.125% 01/25/59	06/01/2025	Paydown		1,932,792	1,932,792	1,789,041	1,866,412	0	66,380	0	66,380	0	1,932,792	0	0	0	24,824	01/25/2059	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51	06/01/2025	Paydown		880,353	880,353	784,065	795,748	0	84,605	0	84,605	0	880,353	0	0	0	8,538	10/25/2051	1.A
36261M-AF-6	GS Mortgage-Back2021PJ1 ities 2021-PJ1 A6 2.500% 06/25/51	06/01/2025	Paydown		393,351	393,351	344,766	0	0	48,585	0	48,585	0	393,351	0	0	0	2,167	06/25/2051	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52	06/01/2025	Paydown		384,866	384,866	372,511	374,505	0	10,362	0	10,362	0	384,866	0	0	0	3,662	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51	06/01/2025	Paydown		405,949	405,949	410,769	410,378	0	(4,429)	0	(4,429)	0	405,949	0	0	0	4,499	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52	06/01/2025	Paydown		370,018	370,018	378,633	377,060	0	(7,042)	0	(7,042)	0	370,018	0	0	0	4,093	01/25/2052	1.A
36263C-AG-4	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A7 2.000% 02/26/52	06/01/2025	Paydown		610,890	610,890	515,439	519,908	0	90,982	0	90,982	0	610,890	0	0	0	5,209	02/26/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52	06/01/2025	Paydown		963,327	963,327	849,571	861,983	0	101,344	0	101,344	0	963,327	0	0	0	10,268	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52	06/01/2025	Paydown		149,341	149,341	146,704	146,949	0	2,392	0	2,392	0	149,341	0	0	0	1,607	05/28/2052	1.A
36263V-AH-0	GS Mortgage-Back2021PJ11ities 2021-PJ11 A8 2.500% 04/25/52	06/01/2025	Paydown		338,704	338,704	282,844	288,040	0	50,664	0	50,664	0	338,704	0	0	0	3,752	04/25/2052	1.A
36264D-AS-5	GS Mortgage-Back2021PJ2 ities 2021-PJ2 B2 2.690% 07/25/51	06/01/2025	Paydown		24,431	24,431	19,598	19,655	0	4,776	0	4,776	0	24,431	0	0	0	274	07/25/2051	1.A
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52	06/01/2025	Paydown		448,933	448,933	381,891	383,482	0	65,451	0	65,451	0	448,933	0	0	0	4,655	04/25/2052	1.A
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51	06/01/2025	Paydown		107,356	107,356	96,455	98,211	0	9,144	0	9,144	0	107,356	0	0	0	1,101	09/25/2051	1.A
36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15 6.000% 02/25/54	06/01/2025	Paydown		2,655,103	2,655,103	2,598,336	2,602,578	0	52,525	0	52,525	0	2,655,103	0	0	0	70,279	02/25/2054	1.A
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.578% 10/25/58	06/01/2025	Paydown		368,600	368,600	346,714	348,254	0	20,346	0	20,346	0	368,600	0	0	0	7,484	10/25/2058	1.A
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36	06/01/2025	Paydown		616	616	100	1	0	614	0	614	0	616	0	0	0	0	05/25/2036	1.A FM
45129Y-4A-1	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.869% 01/01/39	05/15/2025	Redemption 100.0000		735,000	735,000	735,000	735,000	0	0	0	0	0	735,000	0	0	0	32,891	01/01/2039	1.B FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57	06/01/2025	Paydown		260,959	260,959	227,600	229,961	0	30,998	0	30,998	0	260,959	0	0	0	2,036	01/25/2057	1.A
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36	06/01/2025	Paydown		0	(960)	(789)	(403)	0	403	0	403	0	0	0	0	0	46	02/25/2036	1.A FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36	06/01/2025	Paydown		21,180	21,180	20,091	20,389	0	791	0	791	0	21,180	0	0	0	437	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36	06/01/2025	Paydown		22,302	22,302	22,609	22,912	0	(610)	0	(610)	0	22,302	0	0	0	460	02/25/2036	3.A FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36	06/01/2025	Paydown		0	(499)	(320)	(201)	0	201	0	201	0	0	0	0	0	9	02/25/2036	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36	06/01/2025	Paydown		1,926	1,926	1,881	28	0	1,897	0	1,897	0	1,926	0	0	0	65	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37	06/01/2025	Paydown		168,608	168,608	119,709	142,986	0	25,622	0	25,622	0	168,608	0	0	0	4,281	08/25/2037	1.A FM
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50	06/01/2025	Paydown		16,015	16,015	16,393	17,348	0	(1,333)	0	(1,333)	0	16,015	0	0	0	216	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.190% 08/25/50	06/01/2025	Paydown		104,285	104,285	103,763	103,810	0	474	0	474	0	104,285	0	0	0	1,419	08/25/2050	1.A
46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500% 05/25/51	06/01/2025	Paydown		704,976	704,976	609,419	617,554	0	87,422	0	87,422	0	704,976	0	0	0	8,111	05/25/2051	1.A FE
46592E-AF-3	JP Morgan Mortga20211 2021-1 A4 2.500% 06/25/51	06/01/2025	Paydown		270,123	270,123	244,630	0	0	25,493	0	25,493	0	270,123	0	0	0	1,224	06/25/2051	1.A
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51	06/01/2025	Paydown		221,596	221,596	194,658	197,989	0	23,606	0	23,606	0	221,596	0	0	0	2,437	07/25/2051	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51	06/01/2025	Paydown		401,138	401,138	344,346	349,816	0	51,322	0	51,322	0	401,138	0	0	0	3,612	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51	06/01/2025	Paydown		417,599	417,599	424,580	424,083	0	(6,485)	0	(6,485)	0	417,599	0	0	0	4,462	11/25/2051	1.A
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51	06/01/2025	Paydown		1,083,203	1,083,203	967,182	986,296	0	96,908	0	96,908	0	1,083,203	0	0	0	11,575	11/25/2051	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52	06/01/2025	Paydown		469,004	469,004	427,910	356,117	0	37,572	0	37,572	0	469,004	0	0	0	4,815	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52	06/01/2025	Paydown		164,140	164,140	153,317	153,625	0	10,516	0	10,516	0	164,140	0	0	0	1,748	04/25/2052	1.A
465973-AF-2	JP Morgan Mortga2022INV1 2022-INV1 A4 3.000% 03/25/52	06/01/2025	Paydown		364,660	364,660	327,704	0	0	36,956	0	36,956	0	364,660	0	0	0	912	03/25/2052	1.A FE
465978-AN-4	JP Morgan Mortga20231 2023-1 A4B 5.500% 06/25/53	06/01/2025	Paydown		436,666	436,666	435,847	435,834	0	832	0	832	0	436,666	0	0	0	10,045	06/25/2053	1.A
465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000% 05/25/54	06/01/2025	Paydown		932,632	932,632	919,665	921,834	0	10,798	0	10,798	0	932,632	0	0	0	21,304	05/25/2054	1.A
465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000% 04/25/54	06/01/2025	Paydown		1,570,216	1,570,216	1,537,179	1,539,128	0	31,087	0	31,087	0	1,570,216	0	0	0	37,508	04/25/2054	1.A
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36	06/01/2025	Paydown		19,064	19,064	10,636	5,145	0	13,919	0	13,919	0	19,064	0	0	0	105	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36	06/01/2025	Paydown		21,411	21,411	12,315	5,930	0	15,480	0	15,480	0	21,411	0	0	0	118	07/25/2036	1.A FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36	06/01/2025	Paydown		83,845	83,845	85,103	84,800	0	(955)	0	(955)	0	83,845	0	0	0	1,474	08/26/2036	1.B FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47	06/01/2025	Paydown		13,793	13,793	13,893	13,982	0	(190)	0	(190)	0	13,793	0	0	0	212	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.643% 05/25/47	06/01/2025	Paydown		130,735	130,735	131,001	130,799	0	(64)	0	(64)	0	130,735	0	0	0	2,092	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48	06/01/2025	Paydown		5,379	5,379	5,397	5,418	0	(39)	0	(39)	0	5,379	0	0	0	79	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48	06/01/2025	Paydown		50,566	50,566	50,052	50,103	0	463	0	463	0	50,566	0	0	0	746	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48	06/01/2025	Paydown		107,411	107,411	107,824	107,629	0	(217)	0	(217)	0	107,411	0	0	0	1,574	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.779% 12/25/48	06/01/2025	Paydown		47,312	47,312	49,741	49,066	0	(1,753)	0	(1,753)	0	47,312	0	0	0	748	12/25/2048	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.477% 05/25/49	06/01/2025	Paydown		6,912	6,912	6,449	6,472	0	440	0	440	0	6,912	0	0	0	123	05/25/2049	1.A
46650M-BH-9	JP Morgan Mortga20188 2018-8 B3 4.046% 01/25/49	06/01/2025	Paydown		36,965	36,965	33,250	0	0	3,715	0	3,715	0	36,965	0	0	0	498	01/25/2049	1.A
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.267% 12/25/49	06/01/2025	Paydown		84,164	84,164	69,617	72,912	0	11,252	0	11,252	0	84,164	0	0	0	1,441	12/25/2049	1.A
46651X-BZ-4	JP Morgan Mortga20201 2020-1 B4 3.818% 06/25/50	06/01/2025	Paydown		37,840	37,840	34,162	34,235	0	3,605	0	3,605	0	37,840	0	0	0	583	06/25/2050	1.F FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50	06/01/2025	Paydown		36,415	36,415	36,927	38,002	0	(1,587)	0	(1,587)	0	36,415	0	0	0	480	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50	06/01/2025	Paydown		46,767	46,767	48,273	50,072	0	(3,305)	0	(3,305)	0	46,767	0	0	0	646	02/25/2050	1.A
46653J-CD-1	JPMMT 2020-5 B4 3.565% 12/25/50	06/01/2025	Paydown		5,821	5,821	5,185	5,196	0	626	0	626	0	5,821	0	0	0	87	12/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50	06/01/2025	Paydown		36,928	36,928	37,782	40,917	0	(3,989)	0	(3,989)	0	36,928	0	0	0	458	11/25/2050	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.002% 11/25/50	06/01/2025	Paydown		4,671	4,671	3,979	4,027	0	645	0	645	0	4,671	0	0	0	78	11/25/2050	1.B
46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51	06/01/2025	Paydown		209,418	209,418	175,514	174,304	0	30,739	0	30,739	0	209,418	0	0	0	2,115	10/25/2051	1.A
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51	06/01/2025	Paydown		602,080	602,080	529,960	537,571	0	64,509	0	64,509	0	602,080	0	0	0	7,397	12/25/2051	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	06/01/2025	Paydown		479,349	479,349	491,033	488,724	0	(9,375)	0	(9,375)	0	479,349	0	0	0	4,901	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52	06/01/2025	Paydown		1,569,514	1,569,514	1,372,928	1,112,516	0	180,821	0	180,821	0	1,569,514	0	0	0	16,336	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52	06/01/2025	Paydown		188,993	188,993	157,809	160,336	0	28,657	0	28,657	0	188,993	0	0	0	1,992	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52	06/01/2025	Paydown		184,123	184,123	171,810	172,637	0	11,486	0	11,486	0	184,123	0	0	0	1,945	07/25/2052	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52	06/01/2025	Paydown		400,388	400,388	374,238	376,101	0	24,287	0	24,287	0	400,388	0	0	0	4,262	08/25/2052	1.A
46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52	06/01/2025	Paydown		255,797	255,797	220,785	224,507	0	31,290	0	31,290	0	255,797	0	0	0	3,370	12/25/2052	1.A
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53	06/01/2025	Paydown		729,630	729,630	706,943	708,853	0	20,777	0	20,777	0	729,630	0	0	0	17,699	07/25/2053	1.A
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53	06/01/2025	Paydown		866,301	866,301	852,614	600,580	0	12,940	0	12,940	0	866,301	0	0	0	15,668	11/25/2053	1.A

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CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54	06/01/2025	Paydown		3,346,903	3,346,903	3,291,530	3,296,124	0	50,779	0	50,779	0	3,346,903	0	0	0	80,852	02/25/2054	1.A
46658N-AF-4	JP Morgan Mortga2024CCM1 2024-CCM1 A4A 5.500% 04/25/55	06/01/2025	Paydown		1,648,710	1,648,710	1,630,097	0	0	18,612	0	18,612	0	1,648,710	0	0	0	29,108	04/25/2055	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	06/01/2025	Paydown		0	(1,572)	(1,022)	(954)	0	954	0	954	0	0	0	0	0	28	11/25/2036	2.C FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36	06/01/2025	Paydown		2,742	2,217	2,088	2,088	0	654	0	654	0	2,742	0	0	0	67	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42	05/01/2025	Paydown		0	12	10	12	0	(12)	0	(12)	0	0	0	0	0	0	12/25/2042	1.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37	06/01/2025	Paydown		262,020	262,020	170,375	236,897	0	25,123	0	25,123	0	262,020	0	0	0	4,388	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37	06/01/2025	Paydown		9,987	9,987	7,927	8,984	0	1,003	0	1,003	0	9,987	0	0	0	169	05/25/2037	1.A FM
55285Q-AA-0	MFRA Trust 2022NQM2 2022-NQM2 A1 4.000% 05/25/67	06/01/2025	Paydown		310,304	310,304	296,868	297,085	0	13,219	0	13,219	0	310,304	0	0	0	5,573	05/25/2067	1.A
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61	04/01/2025	BTIG LLC		12,645,198	13,542,381	12,645,198	0	0	0	0	0	0	12,645,198	0	0	0	13,655	08/25/2061	1.A FE
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61	06/01/2025	Paydown		656,640	656,640	614,697	207,917	0	39,969	0	39,969	0	656,640	0	0	0	5,715	08/25/2061	1.A FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35	06/01/2025	Paydown		2,468	2,468	2,468	1,934	0	534	0	534	0	2,468	0	0	0	26	11/25/2035	1.A FM
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52	06/01/2025	Paydown		13,305	13,305	11,072	11,127	0	2,178	0	2,178	0	13,305	0	0	0	164	04/25/2052	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61	06/01/2025	Paydown		168,551	168,551	168,604	168,268	0	283	0	283	0	168,551	0	0	0	1,950	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61	06/01/2025	Paydown		14,753	14,753	14,953	14,764	0	(11)	0	(11)	0	14,753	0	0	0	201	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61	06/01/2025	Paydown		11,972	11,972	12,968	12,565	0	(593)	0	(593)	0	11,972	0	0	0	163	01/25/2061	1.A
59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58	06/01/2025	Paydown		262,799	262,799	270,118	264,489	0	(1,690)	0	(1,690)	0	262,799	0	0	0	4,928	05/25/2058	1.A
59980M-AL-5	MCMLT 2018-2 B2 3.750% 05/25/58	06/01/2025	Paydown		910	910	900	901	0	9	0	9	0	910	0	0	0	17	05/25/2058	1.A
59980V-AF-8	MCMLT 2018-1 M1 3.250% 05/25/62	06/01/2025	Paydown		23,123	23,123	22,483	22,931	0	192	0	192	0	23,123	0	0	0	357	05/25/2062	1.A
60416T-6L-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 6.089% 07/01/39	06/02/2025	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,664	07/01/2039	1.B FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36	06/01/2025	Paydown		38,286	38,286	21,180	11,551	0	26,734	0	26,734	0	38,286	0	0	0	180	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36	06/01/2025	Paydown		27,216	27,216	7,016	4,947	0	22,269	0	22,269	0	27,216	0	0	0	95	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47	06/01/2025	Paydown		10,345	10,345	3,294	2,748	0	7,597	0	7,597	0	10,345	0	0	0	61	01/25/2047	1.A FM
61777H-AH-8	JP Morgan Season20241 age Tr 2024-1 A4 4.446% 01/25/63	06/01/2025	Paydown		804,744	804,744	781,556	781,579	0	23,165	0	23,165	0	804,744	0	0	0	14,631	01/25/2063	1.A
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43	06/01/2025	Paydown		17,422	17,422	16,986	16,986	0	435	0	435	0	17,422	0	0	0	236	07/25/2043	1.A
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35	06/01/2025	Paydown		1,210	1,210	1,130	1,127	0	84	0	84	0	1,210	0	0	0	27	08/25/2035	1.A FM
647910-AC-2	New Residential 2024NQM3 Loan 2024-NQM3 A1 5.466% 11/25/64	06/01/2025	Paydown		515,836	515,836	515,030	0	0	806	0	806	0	515,836	0	0	0	9,260	11/25/2064	1.A
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59	06/01/2025	Paydown		289,692	289,692	270,602	274,729	0	14,963	0	14,963	0	289,692	0	0	0	3,286	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.366% 02/25/57	06/01/2025	Paydown		209,832	209,832	200,521	202,762	0	7,070	0	7,070	0	209,832	0	0	0	4,716	02/25/2057	1.A
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59	06/01/2025	Paydown		341,403	341,403	319,997	324,025	0	17,378	0	17,378	0	341,403	0	0	0	3,956	07/25/2059	1.A
64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	05/01/2025	Paydown		44,041	44,041	38,673	0	0	5,367	0	5,367	0	44,041	0	0	0	311	09/25/2051	1.A
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47	06/01/2025	Paydown		17,239	17,239	14,336	13,879	0	3,360	0	3,360	0	17,239	0	0	0	324	03/25/2047	1.A FM
670861-AD-5	Onslow Bay Finan2021J2 2021-J2 A4 2.500% 07/25/51	06/01/2025	Paydown		1,081,126	1,081,126	932,489	782,729	0	142,231	0	142,231	0	1,081,126	0	0	0	10,341	07/25/2051	1.A
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.843% 02/25/52	06/01/2025	Paydown		28,219	28,219	23,188	23,334	0	4,885	0	4,885	0	28,219	0	0	0	334	02/25/2052	1.A
67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63	06/01/2025	Paydown		605,320	605,320	605,311	606,794	0	(1,474)	0	(1,474)	0	605,320	0	0	0	16,375	04/25/2063	1.A
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51	06/02/2025	Paydown		397,558	397,558	339,664	341,411	0	56,147	0	56,147	0	397,558	0	0	0	3,890	10/25/2051	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67647E-AD-9	Oceanview Mortga20215 2021-5 A4 2.500% 10/25/51	06/01/2025	Paydown		210,208	210,208	181,739	182,301	0	27,907	0	27,907	0	210,208	0	0	0	2,224	10/25/2051	1.A
67647V-AD-1	Oceanview Mortga20213 2021-3 A4 2.500% 06/25/51	06/01/2025	Paydown		277,290	277,290	240,137	241,842	0	35,448	0	35,448	0	277,290	0	0	0	2,895	06/25/2051	1.A
67756Q-5M-5	OHIO ST HSG FIN AGY SINGLE FAMILY HSG 5.774% 09/01/38	06/02/2025	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,464	09/01/2038	1.A FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37	06/02/2025	Redemption 100.0000		27,096	27,096	27,096	27,096	0	0	0	0	0	27,096	0	0	0	320	09/01/2037	1.A FE
693456-AP-0	PMTLT 2013-J1 B2 3.530% 09/25/43	06/01/2025	Paydown		110,354	110,354	113,143	111,575	0	(1,222)	0	(1,222)	0	110,354	0	0	0	1,829	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.530% 09/25/43	06/01/2025	Paydown		63,053	63,053	63,289	63,229	0	(176)	0	(176)	0	63,053	0	0	0	1,045	09/25/2043	1.A
693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	06/01/2025	Paydown		121,961	121,961	107,526	0	0	14,435	0	14,435	0	121,961	0	0	0	254	03/25/2051	1.A FE
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51	06/01/2025	Paydown		257,568	257,568	238,089	240,953	0	16,615	0	16,615	0	257,568	0	0	0	2,897	08/25/2051	1.A
69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 5.500% 08/25/67	06/01/2025	Paydown		445,226	445,226	441,331	443,902	0	1,324	0	1,324	0	445,226	0	0	0	10,403	08/25/2067	1.A
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49	06/01/2025	Paydown		38,395	38,395	38,617	39,241	0	(846)	0	(846)	0	38,395	0	0	0	456	12/25/2049	1.A
74387M-AC-3	Provident Fundin2021J1 ge Tru 2021-J1 A3 2.500% 10/25/51	06/01/2025	Paydown		89,759	89,759	77,845	0	0	11,914	0	11,914	0	89,759	0	0	0	756	10/25/2051	1.A
74387V-AC-3	Provident Fundin2021INV1ge Tru 2021-INV1 A3 2.500% 08/25/51	06/01/2025	Paydown		200,804	200,804	166,464	170,116	0	30,688	0	30,688	0	200,804	0	0	0	2,220	08/25/2051	1.A
74388M-AC-2	Provident Fundin2021INV2ge Tru 2021-INV2 1A3 2.500% 11/25/51	06/01/2025	Paydown		208,431	208,431	179,413	180,679	0	27,752	0	27,752	0	208,431	0	0	0	2,354	11/25/2051	1.A
74389B-AC-5	Provident Fundin20241 ge Tru 2024-1 A3 5.500% 12/25/54	06/01/2025	Paydown		834,323	834,323	825,465	825,501	0	8,822	0	8,822	0	834,323	0	0	0	18,744	12/25/2054	1.A
74448V-AA-4	PRP Advisors, LL2025RCF2 2025-RCF2 A1 4.000% 10/25/64	06/25/2025	Paydown		1,426,268	1,426,268	1,378,463	0	0	47,805	0	47,805	0	1,426,268	0	0	0	9,608	10/25/2064	1.A FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36	06/01/2025	Paydown		11,079	15,418	12,899	13,082	0	(2,003)	0	(2,003)	0	11,079	0	0	0	424	06/25/2036	3.B FM
74938D-AE-3	Woodward Capital20213 ent 2021-3 A5 2.500% 07/25/51	06/01/2025	Paydown		982,596	982,596	853,515	857,443	0	125,153	0	125,153	0	982,596	0	0	0	9,874	07/25/2051	1.A
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51	06/01/2025	Paydown		314,886	314,886	269,757	274,153	0	40,733	0	40,733	0	314,886	0	0	0	3,402	12/25/2051	1.A
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36	06/01/2025	Paydown		4,624	5,949	5,102	5,240	0	(617)	0	(617)	0	4,624	0	0	0	160	06/25/2036	3.A FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63	06/25/2025	Paydown		22,726	22,726	22,552	22,522	0	204	0	204	0	22,726	0	0	0	313	10/25/2063	1.A FE
74970C-AA-2	RMF Proprietary 20222 Trust 2022-2 A 3.750% 06/25/62	04/25/2025	Paydown		268,468	268,468	251,046	257,829	0	10,639	0	10,639	0	268,468	0	0	0	3,356	06/25/2062	1.A FE
74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A 4.000% 08/25/62	05/25/2025	Paydown		192,355	192,355	178,963	186,401	0	5,954	0	5,954	0	192,355	0	0	0	2,893	08/25/2062	1.A FE
75410R-AJ-5	Rate Mortgage Tr2022J1 2022-J1 A9 2.500% 01/25/52	06/01/2025	Paydown		489,848	489,848	412,084	414,551	0	75,297	0	75,297	0	489,848	0	0	0	5,117	01/25/2052	1.A
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32	06/01/2025	Paydown		1,522	24,673	24,907	24,904	0	(23,382)	0	(23,382)	0	1,522	0	0	0	611	01/25/2032	5.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35	06/01/2025	Paydown		27,140	28,286	25,606	25,372	0	1,768	0	1,768	0	27,140	0	0	0	606	11/25/2035	2.C FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36	06/01/2025	Paydown		25,466	28,797	24,435	24,439	0	1,027	0	1,027	0	25,466	0	0	0	723	03/25/2036	1.A FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35	06/01/2025	Paydown		731	1,614	1,300	1,301	0	(569)	0	(569)	0	731	0	0	0	38	11/25/2035	1.A FM
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45	06/01/2025	Paydown		16,220	16,220	16,569	16,761	0	(541)	0	(541)	0	16,220	0	0	0	272	05/25/2045	1.A
81743J-AK-6	Sequoia Mortgage20234 2023-4 A10 6.000% 11/25/53	06/01/2025	Paydown		1,084,079	1,084,079	1,063,223	1,067,558	0	16,522	0	16,522	0	1,084,079	0	0	0	26,239	11/25/2053	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.434% 04/25/43	06/01/2025	Paydown		21,727	21,727	20,888	21,291	0	437	0	437	0	21,727	0	0	0	309	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43	06/01/2025	Paydown		49,480	49,480	48,331	48,332	0	1,148	0	1,148	0	49,480	0	0	0	720	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.937% 01/25/45	06/01/2025	Paydown		19,174	19,174	19,773	20,000	0	(825)	0	(825)	0	19,174	0	0	0	314	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.529% 03/25/43	06/01/2025	Paydown		45,207	45,207	45,635	45,403	0	(195)	0	(195)	0	45,207	0	0	0	733	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.529% 03/25/43	06/01/2025	Paydown		17,276	17,276	17,730	17,531	0	(255)	0	(255)	0	17,276	0	0	0	280	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.887% 07/25/47	06/01/2025	Paydown		132,401	132,401	140,087	137,003	0	(4,602)	0	(4,602)	0	132,401	0	0	0	2,189	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47	06/01/2025	Paydown		319,586	319,586	332,569	327,247	0	(7,661)	0	(7,661)	0	319,586	0	0	0	4,187	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47	06/01/2025	Paydown		17,741	17,741	17,506	17,520	0	220	0	220	0	17,741	0	0	0	210	08/25/2047	1.A

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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	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48	06/01/2025	Paydown		48,750	48,750	49,092	49,550	0	(800)	0	(800)	0	48,750	0	0	0	812	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47	06/01/2025	Paydown		48,073	48,073	48,051	48,041	0	32	0	32	0	48,073	0	0	0	702	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.719% 08/25/48	06/01/2025	Paydown		149,386	149,386	161,056	157,568	0	(8,183)	0	(8,183)	0	149,386	0	0	0	3,130	08/25/2048	1.A
81746W-CK-2	SEMT 2018-CH3 B3 4.719% 08/25/48	06/01/2025	Paydown		110,201	110,201	103,985	104,397	0	5,804	0	5,804	0	110,201	0	0	0	2,309	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48	06/01/2025	Paydown		18,109	18,109	18,403	18,637	0	(528)	0	(528)	0	18,109	0	0	0	337	03/25/2048	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.920% 03/25/49	06/01/2025	Paydown		287,595	287,595	275,911	276,686	0	10,909	0	10,909	0	287,595	0	0	0	4,986	03/25/2049	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52	06/01/2025	Paydown		375,335	375,335	376,273	376,131	0	(796)	0	(796)	0	375,335	0	0	0	3,806	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50	06/01/2025	Paydown		52,868	52,868	54,173	55,952	0	(3,084)	0	(3,084)	0	52,868	0	0	0	791	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.850% 02/25/50	06/01/2025	Paydown		43,829	43,829	42,898	43,061	0	768	0	768	0	43,829	0	0	0	709	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50	06/01/2025	Paydown		124,322	124,322	127,818	128,728	0	(4,406)	0	(4,406)	0	124,322	0	0	0	1,393	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51	06/01/2025	Paydown		491,390	491,390	419,998	425,835	0	65,555	0	65,555	0	491,390	0	0	0	5,223	07/25/2051	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	06/01/2025	Paydown		332,053	332,053	279,211	282,847	0	49,206	0	49,206	0	332,053	0	0	0	3,624	10/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52	06/01/2025	Paydown		283,480	283,480	281,797	281,994	0	1,486	0	1,486	0	283,480	0	0	0	3,068	02/25/2052	1.A
81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 5.998% 12/25/53	06/01/2025	Paydown		1,383,119	1,383,119	1,362,069	1,367,160	0	15,958	0	15,958	0	1,383,119	0	0	0	32,985	12/25/2053	1.A
81749T-AD-4	Sequoia Mortgage2025S1 2025-S1 A4 2.500% 09/25/54	06/01/2025	Paydown		1,011,142	1,011,142	875,805	0	0	135,337	0	135,337	0	1,011,142	0	0	0	2,107	09/25/2054	1.A FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43	06/01/2025	Paydown		87,636	87,636	85,716	86,148	0	1,488	0	1,488	0	87,636	0	0	0	1,518	07/25/2043	1.A
86359A-K3-6	SASC 2003-25XS A5 3.742% 08/25/33	06/01/2025	Paydown		26,711	26,711	26,695	25,075	0	1,636	0	1,636	0	26,711	0	0	0	518	08/25/2033	1.A FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36	06/01/2025	Paydown		12,100	12,100	12,052	12,340	0	(241)	0	(241)	0	12,100	0	0	0	346	11/25/2036	4.A FM
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62	06/01/2025	Paydown		438,151	438,151	419,617	421,681	0	16,471	0	16,471	0	438,151	0	0	0	6,986	07/25/2062	1.A
89173F-AB-6	TPMT 2017-1 A2 3.500% 10/25/56	06/01/2025	Paydown		2,094,699	2,094,699	1,979,490	2,073,519	0	21,179	0	21,179	0	2,094,699	0	0	0	30,811	10/25/2056	1.A
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57	06/01/2025	Paydown		557,022	557,022	562,592	556,435	0	587	0	587	0	557,022	0	0	0	7,546	04/25/2057	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 5.434% 10/25/48	06/25/2025	Paydown		2,758	2,758	2,755	2,867	0	(109)	0	(109)	0	2,758	0	0	0	86	10/25/2048	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63	06/01/2025	Paydown		289,864	289,864	276,339	278,093	0	11,771	0	11,771	0	289,864	0	0	0	4,540	01/25/2063	1.A
90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51	06/01/2025	Paydown		473,641	473,641	394,047	397,958	0	75,683	0	75,683	0	473,641	0	0	0	4,853	11/25/2051	1.A
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50	04/01/2025	Redemption 100.0000		190,000	190,000	196,696	193,907	0	(3,907)	0	(3,907)	0	190,000	0	0	0	5,522	01/01/2050	1.C FE
91824N-AD-4	United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51	06/01/2025	Paydown		205,685	205,685	179,264	180,401	0	25,284	0	25,284	0	205,685	0	0	0	2,038	06/25/2051	1.A
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67	06/01/2025	Paydown		499,369	499,369	488,678	497,708	0	1,661	0	1,661	0	499,369	0	0	0	7,705	04/25/2067	1.A FE
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68	06/01/2025	Paydown		865,837	865,837	865,822	867,624	0	(1,787)	0	(1,787)	0	865,837	0	0	0	23,779	06/25/2068	1.A
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67	06/01/2025	Paydown		598,462	598,462	596,890	597,734	0	727	0	727	0	598,462	0	0	0	10,590	02/25/2067	1.A
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67	06/01/2025	Paydown		154,530	154,530	154,529	155,619	0	(1,089)	0	(1,089)	0	154,530	0	0	0	3,835	12/25/2067	1.A
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68	06/01/2025	Paydown		461,525	461,525	461,522	463,361	0	(1,836)	0	(1,836)	0	461,525	0	0	0	11,460	03/25/2068	1.A
92539T-AA-1	Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68	06/01/2025	Paydown		244,263	244,263	239,454	240,523	0	3,740	0	3,740	0	244,263	0	0	0	6,080	05/25/2068	1.A
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43	06/16/2025	Redemption 100.0000		18,824	18,824	18,824	18,824	0	0	0	0	0	18,824	0	0	0	333	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43	06/01/2025	Various		35,075	35,075	35,075	35,075	0	0	0	0	0	35,075	0	0	0	661	12/25/2043	1.A FE

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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	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37	06/16/2025	Various		146,869	146,869	146,869	146,869	0	0	0	0	0	146,869	0	0	0	2,092	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42	06/16/2025	Various		314,998	314,998	315,516	315,255	0	(256)	0	(256)	0	314,998	0	0	0	4,217	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41	06/16/2025	Redemption 100.0000		59,508	59,508	59,508	59,508	0	0	0	0	0	59,508	0	0	0	752	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42	06/16/2025	Various		48,284	48,284	48,284	48,284	0	0	0	0	0	48,284	0	0	0	658	08/25/2042	1.B FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33	06/01/2025	Paydown		5,055	5,055	4,221	4,099	0	956	0	956	0	5,055	0	0	0	116	06/25/2033	1.A FM
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36	06/01/2025	Paydown		20,011	20,251	15,273	18,396	0	1,615	0	1,615	0	20,011	0	0	0	344	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35	06/01/2025	Paydown		3,650	5,481	5,061	5,160	0	(1,510)	0	(1,510)	0	3,650	0	0	0	126	11/25/2035	1.G FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36	06/01/2025	Paydown		6,511	6,511	2,313	1,474	0	5,037	0	5,037	0	6,511	0	0	0	25	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.183% 10/25/36	06/01/2025	Paydown		21,335	21,335	11,203	6,264	0	15,071	0	15,071	0	21,335	0	0	0	113	10/25/2036	1.A FM
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50	06/01/2025	Paydown		31,930	31,930	32,698	34,361	0	(2,431)	0	(2,431)	0	31,930	0	0	0	345	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51	06/01/2025	Paydown		532,070	532,070	498,062	500,958	0	31,112	0	31,112	0	532,070	0	0	0	5,521	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34	06/01/2025	Paydown		338,670	338,670	336,554	336,659	0	2,012	0	2,012	0	338,670	0	0	0	6,776	10/25/2034	1.A FM
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47	06/01/2025	Paydown		44,955	44,955	43,776	42,754	0	2,201	0	2,201	0	44,955	0	0	0	650	07/25/2047	1.A
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48	06/01/2025	Paydown		20,796	20,796	20,956	20,848	0	(53)	0	(53)	0	20,796	0	0	0	340	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49	06/01/2025	Paydown		47,632	47,632	48,481	50,108	0	(2,475)	0	(2,475)	0	47,632	0	0	0	614	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50	06/01/2025	Paydown		63,338	63,338	65,267	65,622	0	(2,285)	0	(2,285)	0	63,338	0	0	0	626	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51	06/01/2025	Paydown		211,702	211,702	207,667	207,994	0	3,709	0	3,709	0	211,702	0	0	0	2,158	08/25/2051	1.A
95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51	06/01/2025	Paydown		943,533	943,533	803,330	807,620	0	135,913	0	135,913	0	943,533	0	0	0	9,617	08/25/2051	1.A
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52	06/01/2025	Paydown		142,922	142,922	130,104	130,728	0	12,194	0	12,194	0	142,922	0	0	0	1,777	03/25/2052	1.A
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.946% 02/20/45	06/01/2025	Paydown		59,204	59,204	57,946	57,986	0	1,217	0	1,217	0	59,204	0	0	0	969	02/20/2045	1.A
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	06/01/2025	Paydown		207,672	207,672	213,026	218,814	0	(11,142)	0	(11,142)	0	207,672	0	0	0	2,782	11/25/2050	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					106,852,694	107,799,396	102,095,666	79,149,958	1,391	4,087,048	0	4,088,439	0	106,852,694	0	0	0	1,509,335	XXX	XXX
03882K-AN-2	arbor multifamil2021MF3 ge sec 2021-MF3 XA 0.836% 10/15/54	06/01/2025	Paydown		0	0	5,116	5,116	0	(5,116)	0	(5,116)	0	0	0	0	0	383	10/15/2054	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.466% 09/15/54	06/01/2025	Paydown		0	0	32,531	23,953	0	(23,953)	0	(23,953)	0	0	0	0	0	2,281	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.642% 12/15/55	06/01/2025	Paydown		0	0	7,319	5,613	0	(5,613)	0	(5,613)	0	0	0	0	0	402	12/15/2055	1.A FE
05526W-AC-7	BAMLL 2015-HAUL A2 4.030% 07/07/43	06/01/2025	Paydown		475,812	475,812	489,974	479,120	0	(3,309)	0	(3,309)	0	475,812	0	0	0	7,994	07/07/2043	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.330% 07/15/54	06/01/2025	Paydown		0	0	245,222	173,498	0	(173,498)	0	(173,498)	0	0	0	0	0	11,696	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.311% 04/15/55	06/01/2025	Paydown		0	0	54,868	36,391	0	(36,391)	0	(36,391)	0	0	0	0	0	2,689	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.273% 06/15/55	06/01/2025	Paydown		0	0	7,642	4,679	0	(4,679)	0	(4,679)	0	0	0	0	0	281	06/15/2055	1.A FE
05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.335% 09/15/56	06/01/2025	Paydown		0	0	6,702	6,118	0	(6,118)	0	(6,118)	0	0	0	0	0	690	09/15/2056	1.A FE
05555F-AE-4	Barclays Commerc20245C27gage S 2024-5C27 AS 6.410% 07/15/57	04/11/2025	BARCLAYS		551,050	535,000	551,035	549,570	0	(904)	0	(904)	0	548,666	0	2,384	2,384	12,670	07/15/2057	1.A
05555F-AH-7	Barclays Commerc20245C27gage S 2024-5C27 XA 1.042% 07/15/57	06/01/2025	Paydown		0	0	4,081	3,736	0	(3,736)	0	(3,736)	0	0	0	0	0	500	07/15/2057	1.A FE
05555P-AD-4	Barclays Commerc20245C29gage S 2024-5C29 XA 1.822% 09/15/57	06/01/2025	Paydown		0	0	2,425	2,289	0	(2,289)	0	(2,289)	0	0	0	0	0	246	09/15/2057	1.A FE
05593Q-AD-6	BMO Mortgage Tru20245C6 2024-5C6 XA 1.575% 09/15/57	06/01/2025	Paydown		0	0	804	696	0	(696)	0	(696)	0	0	0	0	0	83	09/15/2057	1.A FE
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.040% 07/15/54	06/01/2025	Paydown		0	0	1,103	838	0	(838)	0	(838)	0	0	0	0	0	65	07/15/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06054M-AF-0	BACM 2016-UB10 XA 1.881% 07/15/49	06/01/2025	Paydown		0	0	68,301	11,403	0	(11,403)	0	(11,403)	0	0	0	0	0	7,281	07/15/2049	1.A FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61	06/01/2025	Paydown		494,979	494,979	509,792	498,380	0	(3,401)	0	(3,401)	0	494,979	0	0	0	8,653	08/15/2061	1.A
06539L-BC-3	BN 2018-BN13 XA 0.598% 08/15/61	06/01/2025	Paydown		0	0	4,084	3,875	0	(3,875)	0	(3,875)	0	0	0	0	0	557	08/15/2061	1.A FE
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.984% 01/15/63	06/01/2025	Paydown		0	0	4,245	3,180	0	(3,180)	0	(3,180)	0	0	0	0	0	342	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61	06/01/2025	Paydown		456,469	456,469	470,152	459,113	0	(2,644)	0	(2,644)	0	456,469	0	0	0	7,631	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.589% 03/15/61	06/01/2025	Paydown		0	0	15,708	8,015	0	(8,015)	0	(8,015)	0	0	0	0	0	1,071	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.068% 08/15/61	06/01/2025	Paydown		0	0	21,598	18,336	0	(18,336)	0	(18,336)	0	0	0	0	0	2,128	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.488% 05/15/50	06/01/2025	Paydown		0	0	9,622	3,349	0	(3,349)	0	(3,349)	0	0	0	0	0	819	05/15/2050	1.A FE
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.799% 12/15/52	06/01/2025	Paydown		0	0	4,710	3,706	0	(3,706)	0	(3,706)	0	0	0	0	0	405	12/15/2052	1.A FE
066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.975% 05/15/57	06/01/2025	Paydown		0	0	363	312	0	(312)	0	(312)	0	0	0	0	0	38	05/15/2057	1.A FE
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.610% 02/15/50	06/01/2025	Paydown		0	0	165,638	77,457	0	(77,457)	0	(77,457)	0	0	0	0	0	26,916	02/15/2050	1.A FE
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51	06/01/2025	Paydown		827,553	827,553	852,377	832,178	0	(4,625)	0	(4,625)	0	827,553	0	0	0	14,347	07/15/2051	1.A
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.917% 12/15/72	06/01/2025	Paydown		0	0	15,689	10,973	0	(10,973)	0	(10,973)	0	0	0	0	0	1,257	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.097% 04/15/55	06/01/2025	Paydown		0	0	3,475	2,103	0	(2,103)	0	(2,103)	0	0	0	0	0	162	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.923% 07/15/53	06/01/2025	Paydown		0	0	49,945	24,001	0	(24,001)	0	(24,001)	0	0	0	0	0	3,468	07/15/2053	1.A FE
08163U-AD-1	BENCHMARK Mortga2024V10 2024-V10 XA 1.522% 09/15/57	06/01/2025	Paydown		0	0	142	134	0	(134)	0	(134)	0	0	0	0	0	14	09/15/2057	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57	06/01/2025	Paydown		0	0	207	167	0	(167)	0	(167)	0	0	0	0	0	21	01/10/2057	1.A FE
08163Y-AV-3	BENCHMARK Mortga2024V7 2024-V7 XA 0.881% 05/15/56	06/01/2025	Paydown		0	0	19	16	0	(16)	0	(16)	0	0	0	0	0	2	05/15/2056	1.A FE
08164B-AE-0	BENCHMARK Mortga2025V14 2025-V14 XA 0.981% 04/15/57	06/01/2025	Paydown		0	0	517	0	0	(517)	0	(517)	0	0	0	0	0	15	04/15/2057	1.A FE
081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.577% 03/15/57	06/01/2025	Paydown		0	0	1,613	1,327	0	(1,390)	0	(1,390)	0	0	0	0	0	166	03/15/2057	1.A FE
09660S-AV-2	BMO Mortgage Tru20245C4 2024-5C4 XA 0.812% 05/15/57	06/01/2025	Paydown		0	0	1,832	1,358	0	(1,358)	0	(1,358)	0	0	0	0	0	189	05/15/2057	1.A FE
09660W-AV-3	BMO Mortgage Tru20245C7 2024-5C7 XA 1.143% 11/15/57	06/01/2025	Paydown		0	0	402	390	0	(390)	0	(390)	0	0	0	0	0	41	11/15/2057	1.A FE
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51	06/01/2025	Paydown		407,540	407,540	419,759	410,083	0	(2,544)	0	(2,544)	0	407,540	0	0	0	7,158	08/15/2051	1.A
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48	06/01/2025	Paydown		630,051	630,051	648,919	630,320	0	(269)	0	(269)	0	630,051	0	0	0	9,617	01/10/2048	1.A
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM 3.801% 05/10/48	05/30/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/10/2048	1.A
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM 3.801% 05/10/48	04/01/2025	Paydown		6,575,426	6,575,426	6,423,653	6,551,945	0	23,481	0	23,481	0	6,575,426	0	0	0	83,311	05/10/2048	1.A
12593G-AH-5	COMM 2015-PC1 AM 4.290% 07/10/50	06/01/2025	Paydown		9,815,000	9,815,000	9,606,431	9,709,214	0	105,786	0	105,786	0	9,815,000	0	0	0	203,601	07/10/2050	1.A
12593G-AJ-1	COMM 2015-PC1 B 4.505% 07/10/50	06/01/2025	Paydown		2,443,377	2,443,377	2,233,781	2,396,764	0	46,613	0	46,613	0	2,443,377	0	0	0	53,237	07/10/2050	1.A
12596W-AE-4	CSAIL Commercial2019C16 e Trus 2019-C16 XA 1.694% 06/15/52	06/01/2025	Paydown		0	0	12,052	12,054	0	(12,054)	0	(12,054)	0	0	0	0	0	1,435	06/15/2052	1.A FE
12629N-AH-8	COMM 2015-DC1 AM 3.724% 02/10/48	06/01/2025	Paydown		2,194,302	2,194,302	2,185,217	2,194,302	0	0	0	0	0	2,194,302	0	0	0	33,931	02/10/2048	1.A
12635R-AX-6	CSAIL Commercial2015C4 e Trus 3.808% 11/15/48	06/01/2025	Paydown		3,664,497	3,664,497	3,645,030	0	0	19,468	0	19,468	0	3,664,497	0	0	0	11,628	11/15/2048	1.A FE
126438-AE-0	Credit Suisse Mo2020NET rust 2020-NET B 2.816% 08/15/37	06/01/2025	Paydown		2,960,000	2,960,000	2,887,456	2,106,178	0	72,197	0	72,197	0	2,960,000	0	0	0	39,798	08/15/2037	1.A FE
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56	06/15/2025	Paydown		203,956	203,956	210,074	218,728	0	(14,772)	0	(14,772)	0	203,956	0	0	0	3,662	09/15/2056	1.F FE
17322Y-AG-5	CGCMT 2014-GC25 B 4.345% 10/10/47	06/01/2025	Paydown		27,138	27,138	26,315	27,138	0	0	0	0	0	27,138	0	0	0	485	10/10/2047	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.718% 09/15/48	06/01/2025	Paydown		0	0	3,225,073	206,203	0	(206,203)	0	(206,203)	0	0	0	0	0	358,628	09/15/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49	04/01/2025	Paydown		1,221,170	1,221,170	1,186,825	1,213,935	0	7,235	0	7,235	0	1,221,170	0	0	0	14,345	02/10/2049	1.A
17328R-BE-8	CGCMT 2020-GC46 XA 1.078% 02/15/53	06/01/2025	Paydown		0	0	27,423	14,434	0	(14,434)	0	(14,434)	0	0	0	0	0	1,470	02/15/2053	1.A FE
23306G-AC-1	DBGS 2018-BIOD B 5.496% 05/15/35	04/15/2025	Paydown		2,283,750	2,283,750	2,284,999	2,284,702	0	(952)	0	(952)	0	2,283,750	0	0	0	42,354	05/15/2035	1.A
30292R-AJ-3	FREMF Mortgage T2015K46 2015-K46 B 3.735% 04/25/48	04/01/2025	Paydown		380,613	380,613	389,400	380,435	0	178	0	178	0	380,613	0	0	0	4,764	04/25/2048	1.A
30292R-AL-8	FREMF Mortgage T2015K46 2015-K46 C 3.735% 04/25/48	04/01/2025	Paydown		10,000,000	10,000,000	9,929,688	9,938,181	0	61,819	0	61,819	0	10,000,000	0	0	0	125,165	04/25/2048	1.A
30293H-AG-0	FREMF Mortgage T2015K48 2015-K48 C 3.893% 08/25/48	06/01/2025	Paydown		8,072,288	8,072,288	8,168,461	8,070,109	0	2,179	0	2,179	0	8,072,288	0	0	0	149,618	08/25/2048	1.A
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29	06/01/2025	Paydown		0	0	24,781	13,450	0	(13,450)	0	(13,450)	0	0	0	0	0	1,609	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28	06/01/2025	Paydown		0	0	18,720	9,181	0	(9,181)	0	(9,181)	0	0	0	0	0	1,359	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29	06/01/2025	Paydown		0	0	24,268	14,745	0	(14,745)	0	(14,745)	0	0	0	0	0	1,667	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53	06/01/2025	Paydown		0	0	13,230	9,354	0	(9,354)	0	(9,354)	0	0	0	0	0	965	05/25/2053	1.A FE
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47	04/01/2025	Paydown		0	0	7,415	0	0	0	0	0	0	0	0	0	0	1,241	01/25/2047	1.A
36250G-AT-2	GSMS 2015-GC30 AS 3.777% 05/10/50	06/01/2025	Paydown		3,772,543	3,772,543	3,475,791	3,691,204	0	81,339	0	81,339	0	3,772,543	0	0	0	63,918	05/10/2050	1.A
36253P-AE-2	GSMS 2017-GS6 XA 1.141% 05/10/50	06/01/2025	Paydown		0	0	10,148	3,204	0	(3,204)	0	(3,204)	0	0	0	0	0	738	05/10/2050	1.A FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.935% 08/15/49	06/01/2025	Paydown		0	0	7,594	998	0	(998)	0	(998)	0	0	0	0	0	410	08/15/2049	1.B FE
46640N-AP-3	JPMBB 2013-C15 D 4.610% 11/15/45	06/03/2025	SEAPORT GROUP LLC		9,399,562	10,561,305	11,327,827	10,561,305	0	0	0	0	0	10,561,305	0	(1,161,744)	(1,161,744)	354,598	11/15/2045	1.B
46640N-AP-3	JPMBB 2013-C15 D 4.610% 11/15/45	05/01/2025	Paydown		910,888	910,888	976,999	910,888	0	0	0	0	0	910,888	0	0	0	30,233	11/15/2045	1.B
53218C-AC-4	LIFE 2021-BMR B 5.306% 03/15/38	05/15/2025	Paydown		6,486,311	6,486,311	6,486,311	6,486,311	0	0	0	0	0	6,486,311	0	0	0	116,174	03/15/2038	1.A
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 5.227% 04/15/38	04/15/2025	Paydown		1,539,384	1,539,384	1,498,226	1,513,798	0	25,586	0	25,586	0	1,539,384	0	0	0	27,162	04/15/2038	1.A
61690Q-AG-4	MSBAM 4.004% 07/15/50	06/01/2025	Paydown		4,066,400	4,066,400	4,033,361	0	0	33,040	0	33,040	0	4,066,400	0	0	0	54,273	07/15/2050	1.A
61690Q-AH-2	MSBAM 2015-C23 B 4.140% 07/15/50	06/01/2025	Paydown		1,815,480	1,815,480	1,688,397	1,784,938	0	30,543	0	30,543	0	1,815,480	0	0	0	37,709	07/15/2050	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.990% 12/15/48	06/01/2025	Paydown		0	0	65,016	7,200	0	(7,200)	0	(7,200)	0	0	0	0	0	7,110	12/15/2048	1.A FE
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51	06/01/2025	Paydown		257,634	257,634	265,352	259,287	0	(1,652)	0	(1,652)	0	257,634	0	0	0	4,552	10/15/2051	1.A
61692B-BU-3	MSC 2020-HR8 XA 1.906% 07/15/53	06/01/2025	Paydown		0	0	9,615	6,256	0	(6,256)	0	(6,256)	0	0	0	0	0	553	07/15/2053	1.A FE
61765D-AW-8	MSC 4.152% 05/15/48	06/01/2025	Paydown		700,143	700,143	683,077	0	0	17,066	0	17,066	0	700,143	0	0	0	9,528	05/15/2048	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.055% 10/15/48	06/01/2025	Paydown		0	0	1,610,510	83,255	0	(83,255)	0	(83,255)	0	0	0	0	0	184,271	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49	06/01/2025	Paydown		1,629,992	1,629,992	1,678,856	1,631,851	0	(1,859)	0	(1,859)	0	1,629,992	0	0	0	22,740	03/15/2049	1.A
61766N-BC-8	Morgan Stanley B2016C30 t 2016-C30 XA 1.410% 09/15/49	06/01/2025	Paydown		0	0	5,470	5,447	0	(5,447)	0	(5,447)	0	0	0	0	0	1,649	09/15/2049	1.A FE
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.398% 11/15/49	06/01/2025	Paydown		0	0	8,794	3,566	0	(3,566)	0	(3,566)	0	0	0	0	0	1,260	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51	06/01/2025	Paydown		568,997	568,997	586,045	572,410	0	(3,414)	0	(3,414)	0	568,997	0	0	0	9,476	07/15/2051	1.A
61770K-AY-1	Morgan Stanley C2020L4 Trust 2020-L4 XA 1.187% 02/15/53	06/01/2025	Paydown		0	0	2,121	1,594	0	(1,594)	0	(1,594)	0	0	0	0	0	194	02/15/2053	1.A FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36	06/26/2025	Redemption 100.0000		34,888	34,888	34,888	34,888	0	0	0	0	0	34,888	0	0	0	536	11/01/2036	1.B FE
75575M-AG-3	RCMT 2019-5 B 4.254% 02/25/52	06/25/2025	Paydown		493,095	493,095	493,092	493,095	0	0	0	0	0	493,095	0	0	0	8,781	02/25/2052	1.A
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50	06/01/2025	Paydown		578,359	578,359	595,702	579,811	0	(1,452)	0	(1,452)	0	578,359	0	0	0	8,209	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51	06/01/2025	Paydown		696,507	696,507	717,400	700,491	0	(3,984)	0	(3,984)	0	696,507	0	0	0	12,319	05/15/2051	1.A
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51	06/01/2025	Paydown		358,091	358,091	368,833	360,082	0	(1,990)	0	(1,990)	0	358,091	0	0	0	6,180	06/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.685% 04/15/52	06/01/2025	Paydown		0	0	25,218	16,918	0	(16,918)	0	(16,918)	0	0	0	0	0	2,577	04/15/2052	1.A FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51	05/01/2025	Paydown		578,283	578,283	595,631	581,002	0	(2,719)	0	(2,719)	0	578,283	0	0	0	10,107	08/15/2051	1.A
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45	06/01/2025	Paydown		290,593	290,593	296,476	290,593	0	0	0	0	0	290,593	0	0	0	4,253	03/15/2045	1.A
92937U-AJ-7	WFRBS 2013-C13 D 4.285% 05/15/45	06/01/2025	Paydown		53,333	53,333	55,141	53,333	0	0	0	0	0	53,333	0	0	0	888	05/15/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94989H-AW-0	Wells Fargo Comm2015NXS1ortgag 3.406% 05/15/48	04/01/2025	Paydown		5,150,000	5,150,000	5,011,461	3,872,425	0	134,043	0	134,043	0	5,150,000	0	0	0	51,942	05/15/2048	1.A
94989J-BB-1	Wells Fargo Comm2015C28 ortgag 2015-C28 AS 3.872% 05/15/48	05/01/2025	Paydown		2,340,000	2,340,000	2,295,886	2,330,674	0	9,326	0	9,326	0	2,340,000	0	0	0	35,629	05/15/2048	1.A
94989J-BE-5	Wells Fargo Comm2015C28 ortgag 2015-C28 B 4.219% 05/15/48	05/01/2025	Paydown		6,000,000	6,000,000	5,864,934	5,974,574	0	25,426	0	25,426	0	6,000,000	0	0	0	103,200	05/15/2048	1.A
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS 4.013% 06/15/48	06/01/2025	Paydown		6,604,266	6,604,266	6,168,382	6,511,252	0	93,014	0	93,014	0	6,604,266	0	0	0	132,515	06/15/2048	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.874% 09/15/58	06/01/2025	Paydown		0	0	977,986	65,515	0	(65,515)	0	(65,515)	0	0	0	0	0	146,119	09/15/2058	1.A FE
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59	06/01/2025	Paydown		659,740	659,740	649,509	657,202	0	2,538	0	2,538	0	659,740	0	0	0	9,290	01/15/2059	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.918% 12/15/49	06/01/2025	Paydown		0	0	11,408	5,724	0	(5,724)	0	(5,724)	0	0	0	0	0	1,775	12/15/2049	1.A FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.050% 07/15/50	06/01/2025	Paydown		0	0	25,942	11,363	0	(11,363)	0	(11,363)	0	0	0	0	0	2,200	07/15/2050	1.A FE
95002N-AA-5	WFCM 2019-JWDR A 2.584% 09/15/31	06/01/2025	Paydown		5,660,000	5,660,000	5,544,953	5,613,935	0	46,065	0	46,065	0	5,660,000	0	0	0	71,551	09/15/2031	1.A FE
95002N-AG-2	WFCM 2019-JWDR B 2.786% 09/15/31	06/01/2025	Paydown		7,500,000	7,500,000	7,445,753	7,486,624	0	13,376	0	13,376	0	7,500,000	0	0	0	102,223	09/15/2031	1.C FE
95002U-BE-0	WFCM 2020-C58 XA 1.919% 07/15/53	06/01/2025	Paydown		0	0	67,707	57,276	0	(57,276)	0	(57,276)	0	0	0	0	0	5,838	07/15/2053	1.A FE
95002X-BH-7	WFCM 2020-C57 XA 2.176% 08/15/53	06/01/2025	Paydown		0	0	9,160	7,896	0	(7,896)	0	(7,896)	0	0	0	0	0	815	08/15/2053	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.532% 04/15/55	06/01/2025	Paydown		0	0	2,827	2,096	0	(2,096)	0	(2,096)	0	0	0	0	0	182	04/15/2055	1.A FE
95004J-AD-6	Wells Fargo Comm20255C3 ortgag 2025-5C3 XA 1.049% 01/15/58	06/01/2025	Paydown		0	0	1,701	0	0	(1,701)	0	(1,701)	0	0	0	0	0	142	01/15/2058	1.A FE
95004J-AH-7	Wells Fargo Comm20255C3 ortgag 6.232% 01/15/58	06/11/2025	BARCLAYS		4,550,050	4,505,000	4,384,104	0	0	3,430	0	3,430	0	4,387,534	0	162,516	162,516	55,370	01/15/2058	1.F FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					126,379,510	127,480,153	133,271,827	112,893,126	0	(189,781)	0	(189,781)	0	127,376,353	0	(996,844)	(996,844)	2,965,740	XXX	XXX
61034U-AC-9	Monroe Capital M20201A LLC 2020-1A A2R 4.650% 05/20/34	06/27/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	280,292	05/20/2034	1.A FE
00037L-AG-5	ABBSL 2021-2A C 6.618% 04/15/34	06/04/2025	BMO CAPITAL MARKETS CORP		620,713	620,000	620,000	620,000	0	0	0	0	0	620,000	0	713	713	27,260	04/15/2034	1.F FE
00037L-AJ-9	ABBSL 2021-2A D 7.868% 04/15/34	06/18/2025	ROBERT W. BAIRD		9,205,600	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	(44,400)	(44,400)	511,860	04/15/2034	2.C FE
00120N-AE-4	AGL CLO Ltd. 202325A 2023-25A C 7.522% 07/21/36	06/25/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	525,403	07/21/2036	1.F FE
03768C-AN-9	Apidos CLO Ltd XXXA XXXA A1AR 5.349% 10/18/31	04/18/2025	Paydown		882,836	882,836	882,836	882,836	0	0	0	0	0	882,836	0	0	0	24,772	10/18/2031	1.A FE
04681E-AE-7	A10 Securitizati2021D 2021-D AS 3.099% 10/01/38	06/15/2025	Paydown		56,231	56,231	56,230	56,231	0	0	0	0	0	56,231	0	0	0	871	10/01/2038	1.A FE
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A 5.499% 11/16/38	06/18/2025	Paydown		1,714,104	1,714,104	1,714,104	1,714,104	0	0	0	0	0	1,714,104	0	0	0	47,756	11/16/2038	1.A FE
09261M-AA-4	BLKMM 2021-6A A 6.234% 04/20/33	04/20/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	389,400	04/20/2033	1.A FE
09629V-AC-7	BLUEM 2018-2A A 5.698% 08/15/31	05/15/2025	Paydown		2,184,669	2,184,669	2,184,669	2,184,669	0	0	0	0	0	2,184,669	0	0	0	63,705	08/15/2031	1.A FE
12549A-AV-2	CIFC 2013-1A A1R2 5.552% 07/16/30	04/16/2025	Paydown		1,403,132	1,403,132	1,403,132	1,403,132	0	0	0	0	0	1,403,132	0	0	0	40,937	07/16/2030	1.A FE
12549F-BS-7	CIFC Funding Ltd20134A 2013-4A A1R2 5.033% 04/27/31	04/27/2025	Paydown		9,362,514	9,362,514	9,362,514	0	0	0	0	0	0	9,362,514	0	0	0	73,853	04/27/2031	1.A FE
14317P-AL-7	Carlyle Global M20182A rategi 2018-2A A2R 6.056% 10/15/31	06/18/2025	Paydown		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	220,228	10/15/2031	1.C FE
17180T-BL-5	CIFC 2016-1A AR3 5.272% 10/21/31	04/21/2025	Paydown		390,214	390,214	390,214	390,214	0	0	0	0	0	390,214	0	0	0	6,218	10/21/2031	1.A FE
24460A-AE-0	Deerpath Capital20231A 2023-1A B1 8.156% 04/15/35	04/10/2025	Paydown		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	597,848	04/15/2035	1.C FE
35455D-AA-5	Franklin Park PI20221A I 2022-1A A 5.642% 04/14/35	04/02/2025	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	690,746	04/14/2035	1.A FE
35455D-AC-1	Franklin Park PI20221A I 2022-1A B 6.242% 04/14/35	04/02/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	456,697	04/14/2035	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38174Y-AA-3	GOCAP 2015-24A AR 6.121% 11/05/29	05/05/2025	Paydown		793,482	793,482	793,482	793,482	0	0	0	0	0	793,482	0	0	0	25,103	11/05/2029	1.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 5.476% 06/16/36	06/16/2025	Paydown		4,540	4,540	4,437	4,453	0	87	0	87	0	4,540	0	0	0	105	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 5.476% 02/18/38	06/16/2025	Paydown		5,947	5,947	5,947	5,947	0	0	0	0	0	5,947	0	0	0	139	02/18/2038	1.A FE
43133J-AA-6	HITR 2019-2A A1 6.348% 05/22/39	05/22/2025	Paydown		165,605	165,605	164,984	165,513	0	92	0	92	0	165,605	0	0	0	5,367	05/22/2039	1.C FE
43133Y-AA-3	Hildene CLO 4A 4A A1A 6.729% 07/23/42	04/02/2025	Paydown		13,342,541	13,342,541	13,342,541	13,342,541	0	0	0	0	0	13,342,541	0	0	0	413,656	07/23/2042	1.A FE
55293L-AC-7	MCF CLO LLC 20231A 2023-1A A 6.656% 04/15/35	04/15/2025	Paydown		14,978,000	14,978,000	15,022,934	0	0	(44,934)	0	(44,934)	0	14,978,000	0	0	0	250,956	04/15/2035	1.A FE
55818R-BL-9	Madison Park Fun201414A 2014-14A AR4 5.286% 10/22/30	04/22/2025	Paydown		994,738	994,738	994,738	0	0	0	0	0	0	994,738	0	0	0	3,796	10/22/2030	1.A FE
67570Q-AK-7	OCP 2019-16A AR 5.472% 04/10/33	04/10/2025	Paydown		182,360	182,360	182,360	182,360	0	0	0	0	0	182,360	0	0	0	5,298	04/10/2033	1.A FE
69702B-AE-1	Palmer Square Lo20213A ng Ltd 2021-3A B 6.284% 07/20/29	04/21/2025	Paydown		3,000,000	3,000,000	3,002,400	3,001,918	0	(1,918)	0	(1,918)	0	3,000,000	0	0	0	98,108	07/20/2029	1.A FE
77341D-AA-5	ROCKT 2017-3A A 5.724% 10/20/30	04/20/2025	Paydown		1,312,500	1,312,500	1,312,151	1,302,172	0	10,328	0	10,328	0	1,312,500	0	0	0	39,207	10/20/2030	1.A FE
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A 5.626% 04/18/38	06/16/2025	Paydown		2,458,721	2,458,721	2,458,721	2,458,721	0	0	0	0	0	2,458,721	0	0	0	60,431	04/18/2038	1.A FE
81785E-AG-5	720 East CLO Ltd2023IA 2023-IA C 7.556% 04/15/36	04/15/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	590,050	04/15/2036	1.F FE
87276W-AA-1	TRTX 2021-FL4 A 5.626% 03/15/38	06/15/2025	Paydown		331,598	331,598	331,598	331,598	0	0	0	0	0	331,598	0	0	0	9,460	03/15/2038	1.A FE
88429R-AC-2	37 Capital CLO L20231A 2023-1A B 6.956% 04/15/36	05/12/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	417,137	04/15/2036	1.B FE
88429R-AE-8	37 Capital CLO L20231A 2023-1A C 7.856% 04/15/36	05/12/2025	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	422,673	04/15/2036	1.F FE
88432D-BC-7	WINDR 2014-3A A1A2 5.684% 10/22/31	04/22/2025	Paydown		4,367,927	4,367,927	4,367,927	4,367,927	0	0	0	0	0	4,367,927	0	0	0	129,719	10/22/2031	1.A FE
92557U-AW-7	VIBR 2015-3A A1RR 5.784% 10/20/31	04/20/2025	Paydown		1,782,681	1,782,681	1,782,681	1,782,681	0	0	0	0	0	1,782,681	0	0	0	53,792	10/20/2031	1.A FE
925930-AG-4	Vibrant CLO Ltd 202316A 2023-16A A2 7.056% 04/15/36	05/23/2025	Paydown		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	730,241	04/15/2036	1.C FE
925930-AJ-8	Vibrant CLO Ltd 202316A 2023-16A B 7.956% 04/15/36	05/23/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	398,056	04/15/2036	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					219,740,653	219,784,340	219,830,600	194,440,499	0	(36,345)	0	(36,345)	0	219,784,340	0	(43,687)	(43,687)	7,611,140	XXX	XXX
34918Q-AU-6	Fort Washington 20191A -1 2019-1A XR2 5.322% 10/20/37	04/21/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,841	10/20/2037	1.A FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,841	XXX	XXX
72304@-AA-8	PINEBRIDGE 9.060% 09/21/32	06/11/2025	Redemption 100.0000		77,583	77,583	77,583	58,818	0	0	0	0	0	77,583	0	0	0	1,606	09/21/2032	2.C FE
72304@-AB-6	PINEBRIDGE 11.060% 09/21/32	06/11/2025	Redemption 100.0000		35,267	35,267	35,267	26,737	0	0	0	0	0	35,267	0	0	0	895	09/21/2032	4.A FE
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33	06/06/2025	Redemption 100.0000		200,735	200,735	200,735	200,735	0	0	0	0	0	200,735	0	0	0	3,364	09/30/2033	2.B PL
024945-AA-5	American Credit 20244 ce Rec 2024-4 A 4.810% 03/13/28	06/12/2025	Paydown		16,336,058	16,336,058	16,334,977	16,284,396	0	51,663	0	51,663	0	16,336,058	0	0	0	320,818	03/13/2028	1.A FE
025286-AE-5	American Credit 20213 ce Rec 2.560% 11/15/27	04/13/2025	Paydown		12,600,000	12,600,000	12,262,318	12,387,900	0	212,100	0	212,100	0	12,600,000	0	0	0	107,520	11/15/2027	1.B FE
02528G-AG-8	American Credit 20223 ce Rec 5.830% 10/13/28	06/13/2025	Paydown		2,445,821	2,445,821	2,458,286	2,454,953	0	(9,132)	0	(9,132)	0	2,445,821	0	0	0	58,104	10/13/2028	1.D FE
02531A-AC-5	American Credit 20241 ce Rec 5.600% 11/12/27	06/12/2025	Paydown		3,263,945	3,263,945	3,277,714	3,274,245	0	(10,300)	0	(10,300)	0	3,263,945	0	0	0	84,778	11/12/2027	1.C FE
03066J-AD-5	AmeriCredit Auto20213 eceiva 1.170% 08/18/27	06/18/2025	Paydown		1,678,362	1,678,362	1,641,582	1,658,600	0	19,762	0	19,762	0	1,678,362	0	0	0	8,150	08/18/2027	1.A FE
107933-AC-7	Bridgecrest Lend20241 Secur 2024-1 A3 5.530% 01/18/28	06/15/2025	Paydown		2,596,044	2,596,044	2,596,021	2,596,027	0	17	0	17	0	2,596,044	0	0	0	59,798	01/18/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10805M-AC-1	Bridgecrest Lend20242 Secur 2024-2 A3 5.840% 06/15/28	06/15/2025	Paydown		414,367	414,367	414,365	414,364	0	3	0	3	0	414,367	0	0	0	12,100	06/15/2028	1.A FE
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A 6.480% 03/15/33	06/15/2025	Paydown		6,726,249	6,726,249	6,725,821	6,726,071	0	177	0	177	0	6,726,249	0	0	0	180,662	03/15/2033	1.A FE
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A 4.600% 06/15/32	04/15/2025	Paydown		2,496,558	2,496,558	2,496,099	998,607	0	250	0	250	0	2,496,558	0	0	0	38,281	06/15/2032	1.A FE
22535B-AE-3	Credit Acceptanc20214 oan Tr 1.940% 02/18/31	04/15/2025	Paydown		12,701,275	12,701,275	12,538,044	12,596,808	0	104,467	0	104,467	0	12,701,275	0	0	0	82,135	02/18/2031	1.C FE
22537E-AA-3	Credit Acceptanc20232A oan Tr 2023-2A A 5.920% 05/16/33	06/15/2025	Paydown		2,918,093	2,918,093	2,917,875	2,918,000	0	93	0	93	0	2,918,093	0	0	0	86,376	05/16/2033	1.A FE
26207A-AC-7	Drive Auto Recei20242 rust 2024-2 A2 4.940% 12/15/27	06/15/2025	Paydown		11,681,528	11,681,528	11,681,274	11,680,972	0	555	0	555	0	11,681,528	0	0	0	235,901	12/15/2027	1.A FE
28415A-AB-3	ELARA HGV TIMESH2023A ER 2023-A B 6.530% 02/25/38	06/25/2025	Paydown		396,820	396,820	397,936	398,140	0	(1,320)	0	(1,320)	0	396,820	0	0	0	10,692	02/25/2038	1.G FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34	06/25/2025	Paydown		230,965	230,965	230,928	230,877	0	88	0	88	0	230,965	0	0	0	2,793	01/25/2034	1.F FE
30165B-AB-9	Exeter Automobil20245A ables 2024-5A A2 4.790% 04/15/27	06/15/2025	Paydown		2,323,245	2,323,245	2,323,150	2,323,170	0	75	0	75	0	2,323,245	0	0	0	45,736	04/15/2027	1.A FE
30165X-AF-2	Exeter Automobil20212A ables 1.400% 04/15/27	06/15/2025	Paydown		2,019,294	2,019,294	1,963,448	1,972,205	0	47,089	0	47,089	0	2,019,294	0	0	0	11,651	04/15/2027	1.D FE
30166A-AF-1	Exeter Automobil20213A ables 1.550% 06/15/27	06/15/2025	Paydown		2,110,034	2,110,034	2,024,149	2,048,465	0	61,570	0	61,570	0	2,110,034	0	0	0	13,463	06/15/2027	1.E FE
30166N-AJ-5	Exeter Automobil20203A ables 2020-3A E 3.440% 08/17/26	06/15/2025	Paydown		14,816,241	14,816,241	14,541,978	14,697,832	0	118,409	0	118,409	0	14,816,241	0	0	0	242,179	08/17/2026	1.A FE
30166T-AD-5	Exeter Automobil20234A ables 6.310% 10/15/27	06/15/2025	Paydown		6,345,690	6,345,690	6,384,359	6,364,517	0	(18,828)	0	(18,828)	0	6,345,690	0	0	0	165,760	10/15/2027	1.C FE
30166Y-AE-2	Exeter Automobil20223A ables 5.300% 09/15/27	06/15/2025	Paydown		5,337,354	5,337,354	5,343,192	5,341,774	0	(4,420)	0	(4,420)	0	5,337,354	0	0	0	116,677	09/15/2027	1.A FE
30167M-AA-5	Exeter Automobil20251A ables 2025-1A A1 4.540% 02/15/26	05/15/2025	Paydown		35,264,426	35,264,426	35,264,426	0	0	0	0	0	0	35,264,426	0	0	0	401,550	02/15/2026	1.D FE
30168B-AE-0	Exeter Automobil20231A ables 5.820% 02/15/28	06/15/2025	Paydown		1,793,124	1,793,124	1,799,147	1,796,605	0	(3,481)	0	(3,481)	0	1,793,124	0	0	0	43,017	02/15/2028	1.F FE
33843E-AE-1	Flagship Credit 20232 st 2023-2 A3 5.220% 12/15/27	06/15/2025	Paydown		606,403	606,403	607,492	607,324	0	(921)	0	(921)	0	606,403	0	0	0	15,055	12/15/2027	1.A FE
34660D-AD-3	Foursight Capita20222 bile R 2022-2 B 5.190% 10/15/27	06/15/2025	Paydown		2,777,985	2,777,985	2,779,938	2,779,178	0	(1,193)	0	(1,193)	0	2,777,985	0	0	0	59,323	10/15/2027	1.A FE
36261E-AE-7	GLS Auto Receiva20204A st 3.510% 10/15/27	06/15/2025	Paydown		503,688	503,688	490,309	496,428	0	7,259	0	7,259	0	503,688	0	0	0	7,267	10/15/2027	1.A FE
36261X-AG-0	GLS Auto Receiva20212A st 1.420% 04/15/27	06/15/2025	Paydown		2,209,172	2,209,172	2,166,287	2,173,045	0	36,127	0	36,127	0	2,209,172	0	0	0	12,864	04/15/2027	1.A FE
36263L-AG-4	GLS Auto Receiva20213A st 1.480% 07/15/27	06/15/2025	Paydown		660,710	660,710	623,571	642,616	0	18,095	0	18,095	0	660,710	0	0	0	4,043	07/15/2027	1.A FE
36265N-AD-5	GLS Auto Receiva20222A st 5.300% 04/17/28	06/15/2025	Paydown		3,910,815	3,910,815	3,914,481	3,913,710	0	(2,896)	0	(2,896)	0	3,910,815	0	0	0	86,034	04/17/2028	1.A FE
37989E-AC-0	GLS Auto Select 20243A les Tr 2024-3A A2 5.590% 10/15/29	06/15/2025	Paydown		198,872	198,872	198,870	198,708	0	164	0	164	0	198,872	0	0	0	4,627	10/15/2029	1.A FE
38014Q-AD-8	GLS Auto Receiva20223A st 2022-3A C 5.340% 06/15/28	06/15/2025	Paydown		1,842,292	1,842,292	1,845,328	1,844,526	0	(2,234)	0	(2,234)	0	1,842,292	0	0	0	40,537	06/15/2028	1.A FE
43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38	06/25/2025	Paydown		974,664	974,664	974,493	974,428	0	237	0	237	0	974,664	0	0	0	22,173	03/25/2038	1.A FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39	06/25/2025	Paydown		35,162	35,162	35,160	35,161	0	2	0	2	0	35,162	0	0	0	401	02/25/2039	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	06/15/2025	Paydown		35,482	35,482	38,063	37,875	0	(2,392)	0	(2,392)	0	35,482	0	0	0	497	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67	06/15/2025	Paydown		10,183	10,183	9,160	0	0	1,023	0	1,023	0	10,183	0	0	0	95	04/15/2067	1.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63	06/15/2025	Paydown		9,790	9,790	9,785	9,786	0	4	0	4	0	9,790	0	0	0	166	03/15/2063	1.A FE
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71	06/15/2025	Paydown		214,255	214,255	214,104	213,991	0	264	0	264	0	214,255	0	0	0	3,586	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73	06/15/2025	Paydown		99,395	99,395	99,315	99,278	0	117	0	117	0	99,395	0	0	0	1,964	08/15/2073	2.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72	06/15/2025	Paydown		214,013	214,013	214,013	214,013	0	0	0	0	0	214,013	0	0	0	3,115	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86	06/15/2025	Paydown		395,964	395,964	395,964	395,964	0	0	0	0	0	395,964	0	0	0	6,443	06/15/2086	1.F PL
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79	06/15/2025	Paydown		1,139,357	1,139,357	1,139,357	1,139,357	0	0	0	0	0	1,139,357	0	0	0	14,696	02/15/2079	1.F FE
476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81	06/15/2025	Paydown		504,156	504,156	504,156	504,156	0	0	0	0	0	504,156	0	0	0	13,708	12/15/2081	1.F FE
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62	04/30/2025	Paydown		86,247	86,247	86,229	86,232	0	15	0	15	0	86,247	0	0	0	2,104	07/31/2062	1.G FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37	06/20/2025	Paydown		90,647	90,647	90,636	90,639	0	8	0	8	0	90,647	0	0	0	642	10/20/2037	1.A FE
55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40	06/20/2025	Paydown		1,723,853	1,723,853	1,723,504	1,723,537	0	316	0	316	0	1,723,853	0	0	0	43,497	11/20/2040	1.A FE
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29	06/14/2025	Paydown		3,652,776	3,652,776	3,567,735	3,604,044	0	48,731	0	48,731	0	3,652,776	0	0	0	70,352	03/14/2029	1.A FE
68269P-AA-5	OneMain Financia20223A ce Tru 2022-3A A 5.940% 05/15/34	06/14/2025	Paydown		13,014,534	13,014,534	13,024,757	13,014,687	0	(153)	0	(153)	0	13,014,534	0	0	0	321,629	05/15/2034	1.A FE
69410A-AA-4	PACEWell 6 Trust20221 2022-1 A 6.635% 10/11/60	06/10/2025	Paydown		49,901	49,901	49,900	50,172	0	(271)	0	(271)	0	49,901	0	0	0	1,664	10/11/2060	1.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31	04/21/2025	Redemption 100.0000		1,877,326	1,877,326	1,877,326	1,877,326	0	0	0	0	0	1,877,326	0	0	0	28,808	12/31/2031	1.E PL
74113S-AB-3	Prestige Auto Re20242A s Trus 2024-2A A2 4.720% 02/15/28	06/16/2025	Paydown		2,569,571	2,569,571	2,569,437	2,569,145	0	426	0	426	0	2,569,571	0	0	0	50,389	02/15/2028	1.A FE
74113V-AC-4	Prestige Auto Re20232A s Trus 2023-2A A2 6.240% 01/15/27	06/15/2025	Paydown		8,723,772	8,723,772	8,759,553	8,754,452	0	(30,681)	0	(30,681)	0	8,723,772	0	0	0	226,738	01/15/2027	1.A FE
80285U-AE-1	Santander Drive 20223 eivabl 4.130% 08/16/27	06/15/2025	Paydown		2,815,334	2,815,334	2,806,646	2,809,169	0	6,165	0	6,165	0	2,815,334	0	0	0	48,069	08/16/2027	1.A FE
80286P-AB-7	Santander Drive 20235 eivabl 2023-5 A2 6.310% 07/15/27	05/15/2025	Paydown		3,879,069	3,879,069	3,891,949	3,884,334	0	(5,265)	0	(5,265)	0	3,879,069	0	0	0	89,393	07/15/2027	1.A FE
80287H-AE-8	Santander Drive 20225 eivabl 2022-5 C 4.740% 10/16/28	06/15/2025	Paydown		2,822,480	2,822,480	2,772,646	2,809,125	0	13,356	0	13,356	0	2,822,480	0	0	0	56,447	10/16/2028	1.A FE
802920-AC-2	Santander Drive 20245 eivabl 2024-5 A2 4.880% 09/15/27	06/15/2025	Paydown		27,133,437	27,133,437	27,132,368	27,132,484	0	953	0	953	0	27,133,437	0	0	0	539,165	09/15/2027	1.A FE
82653C-AA-9	Sierra Receivabl20251A ng Co 2025-1A A 4.810% 01/21/42	06/20/2025	Paydown		1,690,783	1,690,783	1,690,756	0	0	27	0	27	0	1,690,783	0	0	0	13,505	01/21/2042	1.A FE
82653C-AB-7	Sierra Receivabl20251A ng Co 2025-1A B 5.100% 01/21/42	06/20/2025	Paydown		2,157,592	2,157,592	2,157,315	0	0	278	0	278	0	2,157,592	0	0	0	18,161	01/21/2042	1.F FE
826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43	06/20/2025	Paydown		417,228	417,228	417,114	417,120	0	109	0	109	0	417,228	0	0	0	8,831	01/20/2043	1.A FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40	06/20/2025	Paydown		323,023	323,023	322,955	322,955	0	69	0	69	0	323,023	0	0	0	7,870	01/20/2040	1.F FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37	06/25/2025	Paydown		187,588	187,588	187,579	187,568	0	21	0	21	0	187,588	0	0	0	1,536	09/25/2037	1.A FE
87303*-AA-9	THL Credit 5.000% 12/31/25	06/12/2025	Redemption 100.0000		845,133	845,133	845,133	819,109	0	0	0	0	0	845,133	0	0	0	931	12/31/2025	1.F PL
90945C-AE-2	United Auto Cred20231 itizat 6.280% 07/10/28	06/10/2025	Paydown		1,435,127	1,435,127	1,440,173	1,438,436	0	(3,309)	0	(3,309)	0	1,435,127	0	0	0	37,253	07/10/2028	1.A FE
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38	04/15/2025	Paydown		1,650,426	1,650,426	1,649,946	1,649,944	0	483	0	483	0	1,650,426	0	0	0	16,449	06/15/2038	1.F FE
96042V-AF-6	Westlake Automob20222A ivable 4.850% 09/15/27	06/15/2025	Paydown		2,077,373	2,077,373	2,072,760	2,075,052	0	2,322	0	2,322	0	2,077,373	0	0	0	41,898	09/15/2027	1.C FE
96042X-AD-7	Westlake Automob20231A ivable 2023-1A A3 5.210% 01/18/28	06/15/2025	Paydown		10,626,271	10,626,271	10,640,799	10,640,366	0	(14,095)	0	(14,095)	0	10,626,271	0	0	0	213,752	01/18/2028	1.A FE
96042X-AE-5	Westlake Automob20231A ivable 2023-1A B 5.410% 01/18/28	06/15/2025	Paydown		2,906,953	2,906,953	2,912,353	2,911,180	0	(4,227)	0	(4,227)	0	2,906,953	0	0	0	78,633	01/18/2028	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96043C-AB-6	Westlake Automob20243A ivable 2024-3A A2A 4.820% 09/15/27	06/15/2025	Paydown		14,030,210	14,030,210	14,029,247	14,029,410	0	800	0	800	0	14,030,210	0	0	0	280,000	09/15/2027	1.A FE
96043F-AG-8	Westlake Automob20211A ivable 2.330% 08/17/26	04/15/2025	Paydown		3,800,000	3,800,000	3,723,258	3,757,860	0	42,140	0	42,140	0	3,800,000	0	0	0	29,513	08/17/2026	1.A FE
96043P-AL-5	Westlake Automob20223A ivable 2022-3A C 6.440% 12/15/27	06/16/2025	Redemption 100.0000		17,232	17,232	17,503	17,484	0	(252)	0	(252)	0	17,232	0	0	0	555	12/15/2027	1.F FE
96043V-AA-6	Westlake Automob20251A ivable 2025-1A A1 4.565% 01/15/26	06/15/2025	Paydown		60,820,901	60,820,901	60,820,901	0	0	0	0	0	0	60,820,901	0	0	0	867,956	01/15/2026	1.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					334,576,223	334,576,223	333,470,998	232,402,192	0	680,459	0	680,459	0	334,576,223	0	0	0	5,726,340	XXX	XXX
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52	04/01/2025	Paydown		5,092,151	5,092,151	5,088,611	5,084,258	0	7,893	0	7,893	0	5,092,151	0	0	0	58,848	04/17/2052	1.A FE
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52	04/01/2025	Paydown		5,148,723	5,148,723	5,177,851	5,139,785	0	8,938	0	8,938	0	5,148,723	0	0	0	96,779	04/17/2052	1.B FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52	04/01/2025	Paydown		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	0	04/17/2052	6. *
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45	06/18/2025	Paydown		1,503,503	1,503,503	1,498,108	1,499,155	0	4,349	0	4,349	0	1,503,503	0	0	0	12,968	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47	06/18/2025	Paydown		200,000	200,000	182,156	185,803	0	14,197	0	14,197	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
12565K-AG-2	CLI Funding LLC 20221A 2023-1A A 6.310% 06/18/48	06/18/2025	Paydown		21,423,208	21,423,208	21,405,440	21,418,514	0	4,695	0	4,695	0	21,423,208	0	0	0	669,609	06/18/2048	1.G FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52	06/01/2025	Paydown		521,635	521,635	473,527	507,932	0	13,704	0	13,704	0	521,635	0	0	0	2,576	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54	05/01/2025	Paydown		620,839	620,839	553,138	582,139	0	38,700	0	38,700	0	620,839	0	0	0	2,914	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.856% 08/15/53	06/01/2025	Paydown		0	0	455,750	120,277	0	(120,277)	0	(120,277)	0	0	0	0	0	93,959	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53	06/01/2025	Paydown		471,745	471,745	399,504	433,342	0	38,403	0	38,403	0	471,745	0	0	0	3,191	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54	06/01/2025	Paydown		454,557	454,557	409,829	437,307	0	17,250	0	17,250	0	454,557	0	0	0	3,641	10/15/2054	1.A FE
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39	06/01/2025	Paydown		190,022	190,022	183,294	186,206	0	3,815	0	3,815	0	190,022	0	0	0	3,036	07/17/2039	1.A FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38	06/01/2025	Paydown		128,782	128,782	114,831	122,174	0	6,608	0	6,608	0	128,782	0	0	0	1,124	12/17/2038	1.A FE
361528-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53	06/20/2025	Paydown		59,477	59,477	59,448	59,451	0	26	0	26	0	59,477	0	0	0	1,592	11/20/2053	1.C FE
403951-AE-6	HPEFS Equipment 20223A 6.130% 08/20/29	06/20/2025	Paydown		205,777	205,777	207,899	207,207	0	(1,430)	0	(1,430)	0	205,777	0	0	0	6,307	08/20/2029	1.B FE
40441T-AE-9	HPEFS Equipment 20222A 4.430% 09/20/29	06/20/2025	Paydown		1,600,000	1,600,000	1,594,375	1,596,698	0	3,302	0	3,302	0	1,600,000	0	0	0	29,302	09/20/2029	1.A FE
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41	06/01/2025	Paydown		5,916	5,916	4,835	5,135	0	781	0	781	0	5,916	0	0	0	57	09/17/2041	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41	06/01/2025	Paydown		15,702	15,702	15,603	15,619	0	83	0	83	0	15,702	0	0	0	187	01/17/2041	1.C FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41	06/01/2025	Paydown		8,604	8,604	8,604	8,600	0	4	0	4	0	8,604	0	0	0	108	01/17/2041	1.F FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26	05/01/2025	Paydown		3,072	3,072	2,660	2,859	0	212	0	212	0	3,072	0	0	0	30	12/17/2026	1.B FE
64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39	05/01/2025	Paydown		32,167	32,167	28,201	29,445	0	2,721	0	2,721	0	32,167	0	0	0	322	02/17/2039	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50	06/20/2025	Paydown		857,027	857,027	747,423	821,652	0	35,375	0	35,375	0	857,027	0	0	0	6,663	11/20/2050	1.A FE
67181D-AE-1	OAKIG 2020-1A A5 3.390% 11/20/50	06/20/2025	Paydown		22,500	22,500	22,491	22,498	0	2	0	2	0	22,500	0	0	0	318	11/20/2050	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51	06/20/2025	Paydown		280,640	280,640	280,602	280,622	0	19	0	19	0	280,640	0	0	0	2,276	01/20/2051	1.A FE
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51	06/20/2025	Paydown		938	938	937	937	0	0	0	0	0	938	0	0	0	11	01/20/2051	2.A FE
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38	04/01/2025	Paydown		22,650,000	22,650,000	20,378,224	21,805,419	0	844,581	0	844,581	0	22,650,000	0	0	0	135,598	04/19/2038	1.A FE
74333D-AE-4	PROG 2021-SFR2 C 1.997% 04/19/38	04/01/2025	Paydown		9,325,000	9,325,000	8,227,166	8,838,359	0	486,641	0	486,641	0	9,325,000	0	0	0	62,073	04/19/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
784033-AS-1	SCF Equipment Tr20221A 2022-1A A3 2.920% 07/20/29	06/20/2025	Paydown		318,539	318,539	315,628	316,721	0	1,818	0	1,818	0	318,539	0	0	0	3,582	07/20/2029	1.A FE
78437D-AA-8	SCF Equipment Tr20251A 2025-1A A1 4.522% 02/20/26	06/20/2025	Paydown		18,112,037	18,112,037	18,112,037	0	0	0	0	0	0	18,112,037	0	0	0	259,680	02/20/2026	1.D FE
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46	06/20/2025	Paydown		531,250	531,250	531,184	531,208	0	42	0	42	0	531,250	0	0	0	3,652	02/20/2046	1.E FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45	06/20/2025	Paydown		1,127,989	1,127,989	1,105,895	1,113,543	0	14,446	0	14,446	0	1,127,989	0	0	0	9,635	09/20/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45	06/20/2025	Paydown		395,136	395,136	395,018	395,071	0	65	0	65	0	395,136	0	0	0	3,483	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45	06/20/2025	Paydown		511,875	511,875	506,647	508,540	0	3,335	0	3,335	0	511,875	0	0	0	4,500	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46	06/20/2025	Paydown		216,200	216,200	190,957	199,300	0	16,900	0	16,900	0	216,200	0	0	0	1,513	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46	06/20/2025	Paydown		423,104	423,104	423,028	423,058	0	46	0	46	0	423,104	0	0	0	3,931	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46	06/20/2025	Paydown		915,120	915,120	876,365	883,947	0	31,173	0	31,173	0	915,120	0	0	0	7,397	08/20/2046	1.F FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52	06/17/2025	Paydown		471,263	471,263	471,168	471,218	0	45	0	45	0	471,263	0	0	0	9,764	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45	06/20/2025	Paydown		361,250	361,250	361,183	361,211	0	39	0	39	0	361,250	0	0	0	3,176	09/20/2045	1.F FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	06/25/2025	Paydown		218,750	218,750	218,701	218,615	0	135	0	135	0	218,750	0	0	0	2,024	09/25/2045	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					94,424,498	94,424,498	91,028,319	74,833,826	0	1,478,635	0	1,478,635	0	94,424,498	0	0	0	1,508,093	XXX	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51	04/30/2025	Paydown		449,299	449,299	402,778	413,671	0	35,628	0	35,628	0	449,299	0	0	0	8,388	07/30/2051	2.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	04/30/2025	Paydown		143,458	143,458	131,414	135,581	0	7,876	0	7,876	0	143,458	0	0	0	2,322	07/30/2050	2.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47	04/25/2025	Paydown		69,438	69,438	71,189	69,810	0	(372)	0	(372)	0	69,438	0	0	0	1,811	04/25/2047	2.C FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47	05/20/2025	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	403	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51	05/20/2025	Paydown		71,823	71,823	69,201	37,500	0	2,621	0	2,621	0	71,823	0	0	0	681	11/20/2051	2.B FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49	04/20/2025	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	522	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49	04/20/2025	Paydown		66,338	66,338	62,762	64,152	0	2,185	0	2,185	0	66,338	0	0	0	1,320	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50	04/20/2025	Paydown		28,125	28,125	28,281	28,193	0	(68)	0	(68)	0	28,125	0	0	0	532	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	04/20/2025	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	212	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51	04/20/2025	Paydown		30,000	30,000	27,886	28,702	0	1,298	0	1,298	0	30,000	0	0	0	419	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52	04/20/2025	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	2,255	10/20/2052	2.C FE
26209X-AH-4	HONK 2024-1A A2 6.372% 10/20/54	04/20/2025	Paydown		51,250	51,250	51,250	51,250	0	0	0	0	0	51,250	0	0	0	1,633	10/20/2054	2.C FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47	04/30/2025	Paydown		53,500	53,500	55,253	54,223	0	(723)	0	(723)	0	53,500	0	0	0	1,362	04/30/2047	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52	04/30/2025	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,702	07/30/2052	2.B FE
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53	04/30/2025	Paydown		36,250	36,250	36,250	36,250	0	0	0	0	0	36,250	0	0	0	1,494	10/30/2053	2.B FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52	04/30/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	858	10/30/2052	2.C FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	06/20/2025	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,050	12/20/2050	2.B FE
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52	05/25/2025	Paydown		249,310	249,310	243,049	246,136	0	3,174	0	3,174	0	249,310	0	0	0	4,294	02/26/2052	2.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50	05/15/2025	Paydown		123,938	123,938	121,504	122,332	0	1,606	0	1,606	0	123,938	0	0	0	2,747	02/15/2050	2.B FE
476681-AD-3	JMIKE 2024-1A A2 5.636% 02/15/55	05/15/2025	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	633	02/15/2055	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	04/30/2025	Paydown		186,016	186,016	180,582	152,654	0	3,383	0	3,383	0	186,016	0	0	0	4,137	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52	04/30/2025	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	917	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52	04/30/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	544	04/30/2052	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.052% 08/25/36	06/25/2025	Paydown		0	0	12,527	10,823	0	(10,823)	0	(10,823)	0	0	0	0	0	2,304	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.225% 05/25/39	06/25/2025	Paydown		0	0	7,870	6,714	0	(6,714)	0	(6,714)	0	0	0	0	0	1,836	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.404% 03/25/42	06/25/2025	Paydown		0	0	19,138	17,207	0	(17,207)	0	(17,207)	0	0	0	0	0	2,872	03/25/2042	1.A FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	04/30/2025	Paydown		184,468	184,468	173,239	146,869	0	8,780	0	8,780	0	184,468	0	0	0	3,028	04/30/2051	2.B FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52	04/30/2025	Paydown		92,500	92,500	85,258	87,274	0	5,226	0	5,226	0	92,500	0	0	0	1,709	01/30/2052	2.B FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53	04/30/2025	Paydown		12,500	12,500	12,126	12,285	0	215	0	215	0	12,500	0	0	0	457	01/30/2053	2.B FE
69145C-AA-2	Oxford Finance F20231A rust 2023-1A A2 6.716% 02/15/31	06/15/2025	Paydown		2,715,588	2,715,588	2,715,588	2,715,588	0	0	0	0	0	2,715,588	0	0	0	67,468	02/15/2031	1.F FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51	06/05/2025	Paydown		56,130	56,130	53,332	54,418	0	1,712	0	1,712	0	56,130	0	0	0	912	12/05/2051	2.B FE
72703P-AF-0	PLNT 2024-1A A2I 5.765% 06/05/54	06/05/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	360	06/05/2054	2.B FE
72703P-AG-8	PLNT 2024-1A A2II 6.237% 06/05/54	06/05/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,169	06/05/2054	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49	05/30/2025	Paydown		9,600,000	9,600,000	9,132,000	9,405,823	0	194,177	0	194,177	0	9,600,000	0	0	0	250,501	07/30/2049	2.B FE
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52	04/30/2025	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,427	04/30/2052	2.B FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49	04/25/2025	Paydown		71,288	71,288	71,459	71,325	0	(38)	0	(38)	0	71,288	0	0	0	1,384	10/25/2049	2.C FE
817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54	04/25/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,158	01/25/2054	2.C FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50	06/20/2025	Paydown		15,375	15,375	15,385	15,379	0	(4)	0	(4)	0	15,375	0	0	0	246	01/20/2050	2.B FE
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54	05/20/2025	Paydown		5,175	5,175	5,175	5,175	0	0	0	0	0	5,175	0	0	0	163	08/20/2054	2.B FE
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48	06/15/2025	Paydown		50,611	50,611	50,611	50,611	0	0	0	0	0	50,611	0	0	0	983	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49	06/15/2025	Paydown		57,139	57,139	58,238	57,783	0	(644)	0	(644)	0	57,139	0	0	0	1,166	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51	06/15/2025	Paydown		75,026	75,026	75,026	75,026	0	0	0	0	0	75,026	0	0	0	1,041	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52	06/15/2025	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	794	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52	06/15/2025	Paydown		45,445	45,445	45,445	45,327	0	117	0	117	0	45,445	0	0	0	1,551	03/15/2052	2.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51	04/30/2025	Paydown		235,533	235,533	212,216	218,573	0	16,959	0	16,959	0	235,533	0	0	0	3,813	07/30/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					15,317,398	15,317,398	14,767,907	14,978,529	0	248,364	0	248,364	0	15,317,398	0	0	0	387,578	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					903,944,218	904,594,600	907,212,768	717,149,747	1,391	4,816,661	0	4,818,052	0	905,334,704	0	(1,390,488)	(1,390,488)	20,537,844	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,841	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					904,944,218	905,594,600	908,212,768	718,149,747	1,391	4,816,661	0	4,818,052	0	906,334,704	0	(1,390,488)	(1,390,488)	20,565,685	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					904,944,218	905,594,600	908,212,768	718,149,747	1,391	4,816,661	0	4,818,052	0	906,334,704	0	(1,390,488)	(1,390,488)	20,565,685	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,311,198,167	2,319,985,004	2,321,042,584	1,128,547,665	1,391	6,701,603	0	6,702,994	0	2,320,293,005	0	(8,508,274)	(8,508,274)	41,052,219	XXX	XXX
064159-VJ-2	BANK OF NOVA SCOTIA 4.900% Perpet.	06/04/2025	TENDER OFFER	15,000,000.000	15,000,000	0	15,000,000	14,889,150	110,850	0	0	110,850	0	15,000,000	0	0	0	367,500		2.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					15,000,000	XXX	15,000,000	14,889,150	110,850	0	0	110,850	0	15,000,000	0	0	0	367,500	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					15,000,000	XXX	15,000,000	14,889,150	110,850	0	0	110,850	0	15,000,000	0	0	0	367,500	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					15,000,000	XXX	15,000,000	14,889,150	110,850	0	0	110,850	0	15,000,000	0	0	0	367,500	XXX	XXX
00206R-10-2	AT&T INC	05/08/2025	Various	33,048.000	895,106		608,559	752,503	(143,944)	0	0	(143,944)	0	608,559	0	286,547	286,547	18,342		
03027X-10-0	AMERICAN TOWER CORP REIT	04/22/2025	S. C. BERNSTEIN	2,236.000	491,069		595,592	410,105	185,487	0	0	185,487	0	595,592	0	(104,524)	(104,524)	7,424		
038222-10-5	APPLIED MATERIALS	05/23/2025	Various	950.000	135,695		105,052	154,499	(49,446)	0	0	(49,446)	0	105,052	0	30,643	30,643	536		
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B	04/07/2025	BERENBERG CAPITAL MARKETS	2,094.000	1,023,172		373,884	949,168	(575,285)	0	0	(575,285)	0	373,884	0	649,288	649,288	0		
09290D-10-1	BLACKROCK FUNDING INC COMMON	06/09/2025	S.G. COWEN TDR CSA	60.000	59,304		56,153	0	0	0	0	0	0	56,153	0	3,151	3,151	313		
126650-10-0	CVS CORP	05/08/2025	Various	34,918.000	2,278,067		3,164,565	1,567,469	1,597,096	0	0	1,597,096	0	3,164,565	0	(886,498)	(886,498)	46,441		
17275R-10-2	CISCO SYSTEMS INC	04/08/2025	S. C. BERNSTEIN	1,028.000	57,155		49,271	60,858	(11,587)	0	0	(11,587)	0	49,271	0	7,884	7,884	833		
256677-10-5	DOLLAR GENERAL CORP	06/09/2025	S.G. COWEN TDR CSA	1,144.000	130,466		86,589	86,738	(149)	0	0	(149)	0	86,589	0	43,877	43,877	1,350		
26441C-20-4	DUKE ENERGY	05/08/2025	Various	4,570.000	557,045		463,271	492,372	(29,101)	0	0	(29,101)	0	463,271	0	93,774	93,774	4,776		
29364G-10-3	Entergy Corp	04/22/2025	S. C. BERNSTEIN	4,221.000	349,500		277,796	205,093	(57,859)	0	0	(57,859)	0	277,796	0	71,704	71,704	1,623		
31428X-10-6	FEDEX CORP	04/29/2025	Various	5,762.000	1,204,379		694,638	1,621,023	(926,386)	0	0	(926,386)	0	694,638	0	509,741	509,741	15,903		
35137L-10-5	FOX CORP	04/17/2025	S. C. BERNSTEIN	12,844.000	616,708		692,553	57,276	(13,761)	0	0	(13,761)	0	692,553	0	(75,845)	(75,845)	2,392		
375558-10-3	GILEAD SCIENCES INC	04/09/2025	S. C. BERNSTEIN	18,734.000	1,924,913		1,770,159	695,823	(212,944)	0	0	(212,944)	0	1,770,159	0	154,753	154,753	14,800		
459200-10-1	IBM	05/08/2025	UBS WARBURG	327.000	83,708		67,605	24,841	(11,479)	0	0	(11,479)	0	67,605	0	16,103	16,103	546		
512807-30-6	LAM RESEARCH CORP	05/23/2025	Various	3,057.000	222,546		150,250	220,807	(70,557)	0	0	(70,557)	0	150,250	0	72,297	72,297	1,406		
595112-10-3	MICRON TECHNOLOGY INC	06/09/2025	Various	22,928.000	2,174,748		2,196,619	1,745,142	238,774	0	0	238,774	0	2,196,619	0	(21,871)	(21,871)	5,021		
679295-10-5	OKTA INC COMMON	05/23/2025	Morgan Stanley CSA	456.000	56,011		24,414	35,933	(11,519)	0	0	(11,519)	0	24,414	0	31,596	31,596	0		
718172-10-9	PHILIP MORRIS INTERNAT-W/I	04/08/2025	S. C. BERNSTEIN	14,342.000	2,184,569		1,265,022	1,726,060	(461,038)	0	0	(461,038)	0	1,265,022	0	919,547	919,547	38,723		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75513E-10-1	RAYTHEON TECH CORP	06/09/2025	Various	4,430.000	592,200		526,402	74,061	(27,133)	0	0	(27,133)	0	526,402	0	65,798	65,798	3,416		
842587-10-7	SOUTHERN CO	04/22/2025	S. C. BERNSTEIN	4,609.000	421,507		387,457	126,032	1,202	0	0	1,202	0	387,457	0	34,050	34,050	3,318		
92343V-10-4	VERIZON COMMUNICATIONS	04/22/2025	S. C. BERNSTEIN	10,135.000	436,154		379,860	405,299	(25,439)	0	0	(25,439)	0	379,860	0	56,294	56,294	13,733		
949746-10-1	WELLS FARGO & CO	05/27/2025	UBS WARBURG	13,792.000	1,009,551		964,991	327,459	(17,213)	0	0	(17,213)	0	964,991	0	44,560	44,560	7,382		
988498-10-1	YUM! BRANDS INC	05/08/2025	UBS WARBURG	481.000	71,518		64,891	24,820	(2,422)	0	0	(2,422)	0	64,891	0	6,627	6,627	342		
G5960L-10-3	MDT	05/27/2025	Various	10,967.000	898,550		1,097,469	876,044	221,425	0	0	221,425	0	1,097,469	0	(198,919)	(198,919)	15,354		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					17,873,641	XXX	16,063,062	12,639,425	(403,278)	0	0	(403,278)	0	16,063,062	0	1,810,577	1,810,577	203,974	XXX	XXX
31337#-10-5	FHLB CINCINNATI	06/17/2025	PRIVATE PLACEMENT	172,761.000	17,276,100		17,276,100	0	0	0	0	0	0	17,276,100	0	0	0	260,101		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					17,276,100	XXX	17,276,100	0	0	0	0	0	0	17,276,100	0	0	0	260,101	XXX	XXX
5989999997. Total - Common Stocks - Part 4					35,149,741	XXX	33,339,162	12,639,425	(403,278)	0	0	(403,278)	0	33,339,162	0	1,810,577	1,810,577	464,075	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					35,149,741	XXX	33,339,162	12,639,425	(403,278)	0	0	(403,278)	0	33,339,162	0	1,810,577	1,810,577	464,075	XXX	XXX
5999999999. Total - Preferred and Common Stocks					50,149,741	XXX	48,339,162	27,528,575	(292,428)	0	0	(292,428)	0	48,339,162	0	1,810,577	1,810,577	831,575	XXX	XXX
6009999999 - Totals					2,361,347,908	XXX	2,369,381,746	1,156,076,240	(291,037)	6,701,603	0	6,410,566	0	2,368,632,167	0	(6,697,697)	(6,697,697)	41,883,794	XXX	XXX

STATEMENT AS OF JUNE 30, 2025 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI SWAP Fixed Rate Interest Rate Swap-R SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1+4.38			1,100,078	966,576		966,576	441,240				349,603		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1-4.32			(1,085,748)	(101,091)		(101,091)	(6,571)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1+4.31			1,082,229	1,214,270		1,214,270	373,082				331,767		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1-4.28			(1,079,791)	(534,536)		(534,536)	29,115						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			3,340,958	2,480,643		2,480,643	538,463				879,453		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1-4.33			(3,300,999)	(866,196)		(866,196)	35,396						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CITI SWAP Fixed Rate Interest Rate Swap-R SLPZHAHB8	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	08/15/2024	08/19/2027		50,000,000	Term SOFR 3MO*1+3.63			912,039	423,840		423,840	689,907				365,386		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLPZHAHB8	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	08/15/2024	08/19/2027		50,000,000	Term SOFR 3MO*1-4.32			(1,098,281)	(270,644)		(270,644)	1,432						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1+4.47			2,244,903	2,096,953		2,096,953	851,340				700,694		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1-4.31			(2,172,299)	(188,868)		(188,868)	(13,833)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SL04H0Q79	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	10/21/2024	10/23/2027		100,000,000	Term SOFR 3MO*1+3.64			1,830,111	1,223,851		1,223,851	1,502,854				760,574		0001
CITI SWAP Variable Rate Interest Rate Swap-P SL04H0Q79	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	10/21/2024	10/23/2027		100,000,000	Term SOFR 3MO*1-4.28			(2,175,508)	(847,593)		(847,593)	55,470						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.21			2,115,940	1,442,959		1,442,959	704,284				646,035		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1-4.33			(2,202,808)	(366,507)		(366,507)	24,000						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL0MHB7X9	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/10/2024	10/15/2027		100,000,000	Term SOFR 3MO*1+3.67			1,843,686	1,358,386		1,358,386	1,470,882				756,913		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL0MHB7X9	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/10/2024	10/15/2027		100,000,000	Term SOFR 3MO*1-4.26			(2,166,890)	(938,641)		(938,641)	68,579						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJB0727	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/24/2024	12/27/2027		50,000,000	Term SOFR 3MO*1+4.09			1,026,924	866,213		866,213	716,490				394,625		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJB0727	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/24/2024	12/27/2027		50,000,000	Term SOFR 3MO*1-4.30			(1,084,490)	(37,849)		(37,849)	(11,918)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB5146R7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	08/08/2024	08/12/2027		50,000,000	Term SOFR 3MO*1+3.64			914,427	467,546		467,546	679,708				363,719		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB5146R7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	08/08/2024	08/12/2027		50,000,000	Term SOFR 3MO*1-4.30			(1,095,735)	(309,809)		(309,809)	8,078						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1+4.42			2,223,786	2,059,600		2,059,600	864,431				698,212		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1-4.32			(2,180,824)	(251,467)		(251,467)	(6,367)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB51IUN8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/19/2024	12/23/2027		50,000,000	Term SOFR 3MO*1+4.06			1,019,382	839,816		839,816	718,337				393,744		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLB51IUN8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/19/2024	12/23/2027		50,000,000	Term SOFR 3MO*1-4.32			(1,085,844)	(64,108)		(64,108)	(13,358)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL05HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1+3.32			834,611	292,617		292,617	804,020				376,617		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL05HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1-4.28			(1,080,790)	(521,510)		(521,510)	22,293						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.26			2,141,833	1,589,459		1,589,459	673,947				643,342		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1-4.33			(2,203,723)	(439,301)		(439,301)	28,901						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1+4.40			2,211,719	2,116,883		2,116,883	832,572				692,219		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1-4.33			(2,202,660)	(405,089)		(405,089)	25,276						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.13			1,038,488	1,056,271		1,056,271	556,480				360,844		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-4.28			(1,089,967)	(379,028)		(379,028)	19,307						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1+4.56			1,146,333	1,349,385		1,349,385	345,487				338,502		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1-4.28			(1,089,967)	(378,032)		(378,032)	26,631						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+3.81			1,915,583	1,044,345		1,044,345	823,614				629,153		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1-4.28			(2,179,934)	(750,657)		(750,657)	46,062						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+4.66			2,343,950	2,119,742		2,119,742	209,854				577,350		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1-4.28			(2,179,934)	(746,286)		(746,286)	50,191						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1+3.66			1,007,188	(753,027)		(753,027)	(753,027)				826,640		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1-4.32			(1,183,631)	(118,827)		(118,827)	(118,827)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.21			1,057,844	1,143,960		1,143,960	538,675				360,844		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-4.28			(1,089,967)	(379,028)		(379,028)	19,307						0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(1,677,778)	16,505,221	XXX	16,505,221	13,871,804	0	0	0	11,446,236	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(1,677,778)	16,505,221	XXX	16,505,221	13,871,804	0	0	0	11,446,236	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(1,677,778)	16,505,221	XXX	16,505,221	13,871,804	0	0	0	11,446,236	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(1,677,778)	16,505,221	XXX	16,505,221	13,871,804	0	0	0	11,446,236	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/16/2025	07/01/2055		25,000,000	4.00				(206,350)		(206,350)	(206,350)					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/16/2025	07/01/2055		14,000,000	4.50				(150,192)		(150,192)	(150,192)					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/03/2025	07/01/2055		12,500,000	5.50				(149,391)		(149,391)	(149,391)					-	
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/03/2025	07/01/2055		12,500,000	6.50				(76,594)		(76,594)	(76,594)					-	
1469999999. Subtotal - Forwards - Other										0	0	0	(582,527)	XXX	(582,527)	(582,527)	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(582,527)	XXX	(582,527)	(582,527)	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	(1,677,778)	16,505,221	XXX	16,505,221	13,871,804	0	0	0	11,446,236	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	(582,527)	XXX	(582,527)	(582,527)	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(1,677,778)	15,922,694	XXX	15,922,694	13,289,277	0	0	0	11,446,236	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges: 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					16,505,221	(582,527)	15,922,694	16,505,221	(582,527)	15,922,694	11,446,236	0
0999999999 - Gross Totals			0	0	16,505,221	(582,527)	15,922,694	16,505,221	(582,527)	15,922,694	11,446,236	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					16,505,221	(582,527)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank	E570DZWZ7FF32TWEFA76	Cash		CASH	5,480,000	5,480,000	XXX		V
JP Morgan	8I5DZWZKVSZI1NUHU748	Cash		CASH	7,510,000	7,510,000	XXX		V
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash		CASH	4,483,273	4,483,273	XXX		V
0299999999 - Total					17,473,273	17,473,273	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3F-2	DFC AGENCY DEBENTURES		1.A	1,210,909	1,210,909	06/15/2028
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,514,565	2,514,565	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	2,121,442	2,121,442	09/20/2027
0019999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - U.S. Government Obligations (Exempt from RBC)				5,846,916	5,846,916	XXX
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,605,000	1,605,000	08/01/2033
0049999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Municipal Bonds - General Obligations (Direct and Guaranteed)				1,605,000	1,605,000	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	8,085,000	8,085,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,100,000	2,100,000	05/15/2056
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	5,000,000	5,000,000	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	7,900,000	7,900,000	06/30/2028
0059999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Municipal Bonds - Special Revenues				23,085,000	23,085,000	XXX
025816-DD-8	AMERICAN EXPRESS CO		1.F FE	9,006,444	9,016,773	02/13/2026
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	7,749,852	7,750,000	01/12/2026
02665W-GA-3	AMERICAN HONDA FINANCE		1.G FE	22,140,986	22,125,000	12/11/2026
05565E-CD-5	BMW US Capital LLC		1.F FE	12,240,218	12,238,137	08/11/2025
05565E-CN-3	BMW US Capital LLC		1.F FE	6,524,259	6,500,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	14,900,000	14,900,000	08/21/2026
06738E-AP-0	BARCLAYS PLC		2.A FE	6,474,953	6,470,288	05/12/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	10,100,000	10,100,000	04/01/2060
125896-BP-4	CMS ENERGY CORP		2.B FE	9,945,992	9,955,155	11/15/2025
12592B-AP-9	CNH INDUSTRIAL CAPITAL L		2.A FE	5,645,259	5,639,875	10/14/2025
17325F-BH-0	CITIBANK NA		1.E FE	2,982,150	2,975,000	08/06/2026
22822V-AS-0	CROWN CASTLE INTL CORP		2.B FE	4,992,925	4,993,343	07/15/2025
23346Q-AA-5	DMASID ISSUING TRUST		1.B FE	4,250,000	4,250,000	08/01/2074
302520-AC-5	FNB CORP		2.B FE	4,219,603	4,219,237	08/25/2025
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	6,095,000	6,095,000	03/01/2063
37331N-AN-1	GEORGIA-PACIFIC LLC		1.G FE	8,324,053	8,313,678	05/15/2026
378272-BD-9	GLENCORE FUNDING LLC		2.A FE	4,887,855	4,878,535	04/27/2026
378272-BX-5	GLENCORE FUNDING LLC		2.A FE	2,666,642	2,665,000	10/01/2026
402740-AB-0	GULFSTREAM NATURAL GAS		2.B FE	7,207,767	7,215,578	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS		2.B FE	12,717,440	12,739,889	09/15/2025
437076-CY-6	HOME DEPOT		1.F FE	2,602,405	2,600,000	12/24/2025
43776P-AA-4	HOMESTEAD 406-A TRUST		1.B FE	4,615,000	4,615,000	09/01/2074
47742A-AA-9	JIM BROOKS IRR TRUST		1.B FE	4,270,000	4,270,000	12/01/2059
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	15,600,000	15,600,000	04/01/2062
539439-AM-1	LLOYDS BANKING GROUP PLC		2.A FE	5,705,369	5,704,840	12/10/2025
55279H-AV-2	M&T TRUST CO		1.G FE	4,894,932	4,891,991	01/27/2026
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	18,502,927	18,500,000	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	3,618,976	3,620,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	11,756,820	11,700,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	13,915,571	13,900,000	11/28/2025
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	19,611,662	19,600,000	12/03/2025
64953B-BU-1	NEW YORK LIFE GLOBAL		1.B FE	4,998,827	5,000,000	02/05/2027
780082-AD-5	ROYAL BANK OF CANADA		1.G FE	15,185,600	15,196,119	01/27/2026
80282K-AE-6	SANTANDER HOLDINGS USA		2.A FE	19,492,831	19,495,474	07/17/2025
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	3,841,197	3,843,497	10/20/2025
832724-AB-4	SMURFIT KAPPA TREASURY		2.B FE	7,571,239	7,575,417	11/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	8,301,954	8,300,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	2,308,835	2,300,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	10,604,943	10,600,000	04/10/2026
89236T-MZ-5	TOYOTA		1.E FE	3,895,826	3,900,000	01/08/2027
89653R-AA-1	TRINITY MILLS MULT I OWN		1.B FE	5,070,000	5,070,000	06/01/2063
902674-ZX-1	UBS AG LONDON		1.E FE	1,501,901	1,501,838	09/11/2025
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	2,424,381	2,425,000	07/15/2026
91911A-AA-2	VALENCIA GROVE II LLC		1.B FE	2,750,000	2,750,000	12/01/2062
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		2.A FE	2,804,883	2,800,000	08/14/2026
0089999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Corporate Bonds (Unaffiliated)				358,917,477	358,799,664	XXX
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Unaffiliated)				389,454,393	389,336,580	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1)				389,454,393	389,336,580	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Unaffiliated)				0	0	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2)				0	0	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				389,454,393	389,336,580	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	UBS AG STAMFORD CT		1.A	14,700,000	14,700,000	07/17/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1)				14,700,000	14,700,000	XXX
000000-00-0	Key Bank Money Market Account			31,050,000	31,050,000	
000000-00-0	Huntingon Bank Money Market Account			31,050,000	31,050,000	
000000-00-0	Fifth Third Money Market Account			31,050,000	31,050,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				93,150,000	93,150,000	XXX
	AGREE LP CP		2.A	9,998,731	9,998,731	07/01/2025
	CATHOLIC HEALTH INITIATV CP		2.A	6,305,374	6,305,374	07/07/2025
	CATHOLIC HEALTH INITIATV CP		2.A	11,684,598	11,684,598	08/08/2025
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	30,569,576	30,569,576	
	ENERGY TRANSFER LP CP		2.A	6,999,115	6,999,115	07/01/2025
	MONTANA-DAKOTA UTILITIES CP		2.A	4,999,361	4,999,361	07/01/2025
	NORTHWEST NATURAL HOLDI CP		2.A	2,992,217	2,992,217	07/08/2025
	NORTHWEST NATURAL HOLDI CP		2.A	1,991,347	1,991,347	07/21/2025

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				75,540,319	75,540,319	XXX
9999999999 - Totals				572,844,712	572,726,899	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (88,742,910) Book/Adjusted Carrying Value $ (88,636,764)
2. Average balance for the year Fair Value $ 596,837,223 Book/Adjusted Carrying Value $ 598,234,092

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	102,931,150	(6,081,096)	48,612,821	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH		0.000	0	0	1,603,463	1,669,721	1,669,721	XXX
FIFTH THIRD BANK CINCINNATI, OH		0.000	0	0	57,672,384	15,158,138	38,376,385	XXX
GOLDMAN SACHS NEW YORK, NY		0.000	0	0	(12,647,979)	(909,033)	(773,166)	XXX
HUNTINGTON BANK COLUMBUS, OH		0.000	0	0	31,069,975	31,069,918	31,069,858	XXX
KEYCORP (KEY BANK) CLEVELAND, OH		0.000	0	0	31,066,452	31,066,520	31,066,579	XXX
PNC BANK CINCINNATI, OH		0.000	0	0	(86,457,501)	(188,933,636)	(179,726,228)	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	220,700	233,990	235,838	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	125,458,644	(116,725,478)	(29,468,192)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	125,458,644	(116,725,478)	(29,468,192)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	125,458,644	(116,725,478)	(29,468,192)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	AGREE LP CP		06/30/2025	4.570	07/01/2025	9,998,731	1,269	0
	CVS CORP CP		06/20/2025	4.900	07/08/2025	99,755,000	149,722	0
	CATHOLIC HEALTH INITIATV CP		05/13/2025	4.600	07/07/2025	6,305,374	39,758	0
	CATHOLIC HEALTH INITIATV CP		06/26/2025	4.660	08/08/2025	11,684,598	7,605	0
	CROWN CASTLE INC. CP		05/27/2025	5.010	07/01/2025	9,951,292	48,708	0
	CROWN CASTLE INC. CP		06/24/2025	5.030	08/05/2025	24,860,278	17,465	0
	CROWN CASTLE INC. CP		06/30/2025	5.030	08/07/2025	84,303,120	58,488	0
	ENERGY TRANSFER LP CP		06/30/2025	4.550	07/01/2025	6,999,115	885	0
	HCA INC CP		06/30/2025	4.820	07/01/2025	48,993,439	6,561	0
	HCA INC CP		06/24/2025	4.900	07/07/2025	10,760,925	10,271	0
	JBS USA HOLD/FOOD/GRP CP		06/30/2025	4.930	07/01/2025	44,993,838	6,163	0
	MONTANA-DAKOTA UTILITIES CP		06/30/2025	4.600	07/01/2025	4,999,361	639	0
	NORTHWEST NATURAL HOLDI CP		06/18/2025	4.670	07/08/2025	2,992,217	5,059	0
	NORTHWEST NATURAL HOLDI CP		06/18/2025	4.720	07/21/2025	1,991,347	3,409	0
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						368,588,635	356,002	0
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						368,588,635	356,002	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						368,588,635	356,002	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2025	0.000		25,000	0	358
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	358
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/27/2025	0.000		46,153,379	0	210,993
8309999999. Subtotal - All Other Money Market Mutual Funds						46,153,379	0	210,993
8589999999. Total Cash Equivalents (Unaffiliated)						414,767,014	356,002	211,351
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						414,767,014	356,002	211,351