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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

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

Benjamin Joseph Alge, Sr 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 Bulterna III, Sr VP	Mark Erdem Caner, Sr VP	James Daniel Conklin, VP
Danielle Marie D'Addesa, VP, Assoc Gen Counsel	James Joseph DeLuca, VP	Stephanie Herrold Dobecki #, VP, Assoc Gen Counsel
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, Deputy GC, Asst. Secretary
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	Bruce William Maisel, VP, Enterprise CCO
Jill Tripp McGruder, Sr VP, Enterprise CMO	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
David Andrew Rosenbluth #, Sr 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	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 III
Robert Lloyd Lawrence	James Kirby Risk III	George Alphonse Schaefer Jr.
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
6th day of November, 2026

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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	29,270,824,581	0	29,270,824,581	26,226,097,074
2.	Stocks:				
	2.1 Preferred stocks	167,954,874	0	167,954,874	149,128,620
	2.2 Common stocks	2,079,522,940	220,598,991	1,858,923,949	1,486,275,605
3.	Mortgage loans on real estate:				
	3.1 First liens	7,450,193,817	0	7,450,193,817	6,443,868,511
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	
5.	Cash ($ 21,491,835), cash equivalents ($ 347,456,021) and short-term investments ($ 67,598,821)	436,546,677	0	436,546,677	664,034,210
6.	Contract loans (including $ ..... premium notes)	18,502,116	0	18,502,116	19,086,956
7.	Derivatives	2,231,557	0	2,231,557	17,183,009
8.	Other invested assets	981,122,162	6,504,000	974,618,162	933,274,822
9.	Receivables for securities	8,783,272	0	8,783,272	6,786,281
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	15,240,000	0	15,240,000	1,066,667
12.	Subtotals, cash and invested assets (Lines 1 to 11)	40,430,921,996	227,102,991	40,203,819,005	35,946,801,755
13.	Title plants less $ ..... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	335,126,806	30,986,573	304,140,233	253,567,450
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,336,409	0	1,336,409	1,274,163
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	14,595,030	0	14,595,030	14,710,202
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,615,863	0	6,615,863	6,231,569
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	289,027,415	0	289,027,415	298,865,615
19.	Guaranty funds receivable or on deposit	20,189,952	0	20,189,952	20,189,952
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates	2,335,529	0	2,335,529	3,993,942
24.	Health care ($ .....) and other amounts receivable	9,101	9,101	0	0
25.	Aggregate write-ins for other than invested assets	557,950,267	0	557,950,267	288,938,859
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,658,108,368	258,098,665	41,400,009,703	36,834,573,507
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,966,686,674	0	2,966,686,674	2,898,905,472
28.	Total (Lines 26 and 27)	44,624,795,042	258,098,665	44,366,696,377	39,733,478,979
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives	15,240,000	0	15,240,000	0
1102.	Receivables for collateral on revolvers	0	0	0	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)	15,240,000	0	15,240,000	1,066,667
2501.	Admitted disallowed IMR	20,159,431	0	20,159,431	21,773,730
2502.	Company owned life insurance - CSV	537,790,836	0	537,790,836	267,165,129
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)	557,950,267	0	557,950,267	288,938,859

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 29,542,125,490 less $ included in Line 6.3 (including $ Modco Reserve)	29,542,125,490	28,428,375,766
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ Modco Reserve)	7,270,152,221	4,670,644,949
4.	Contract claims:		
	4.1 Life	19,923,493	17,291,980
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	0	0
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 0 accident and health premiums	2,637,159	1,657,578
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 $ 5,824,671 ceded	5,824,671	4,985,716
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 624,683 , accident and health $ and deposit-type contract funds $	624,683	342,816
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	8,000	8,083
13.	Transfers to Separate Accounts due or accrued (net) (including $ 4,981,008 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,591,272)	9,567,432
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,051,265	8,445,335
15.1	Current federal and foreign income taxes, including $ 1,959,461 on realized capital gains (losses)	3,981,521	16,493,002
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	731,683	451,743
17.	Amounts withheld or retained by reporting entity as agent or trustee	160,678	50
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	113,080,370	52,996,558
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ and interest thereon $	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	795,158,224	688,217,160
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	25,228,978	25,448,361
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	15,900,000	82,799
	24.09 Payable for securities	389,873,689	104,142,433
	24.10 Payable for securities lending	819,698,657	466,815,743
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	82,191,928	102,529,911
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,089,761,438	34,598,497,415
27.	From Separate Accounts Statement	2,966,686,674	2,898,905,472
28.	Total liabilities (Lines 26 and 27)	42,056,448,112	37,497,402,887
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,672,408,064	1,672,408,064
34.	Aggregate write-ins for special surplus funds	20,159,431	21,773,730
35.	Unassigned funds (surplus)	615,180,770	539,394,298
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)	2,307,748,265	2,233,576,092
38.	Totals of Lines 29, 30 and 37	2,310,248,265	2,236,076,092
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	44,366,696,377	39,733,478,979
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	76,608,110	79,776,232
2502.	Deferred fee income	1,749,154	1,616,445
2503.	Payable for collateral on derivatives	459,531	17,174,961
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,375,133	3,962,273
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	82,191,928	102,529,911
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	20,159,431	21,773,730
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)	20,159,431	21,773,730

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,000,217,421	4,573,179,190	6,221,026,039
2.	Considerations for supplementary contracts with life contingencies	1,421,353	1,737,644	1,902,103
3.	Net investment income	1,455,353,005	1,332,070,653	1,790,230,959
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,173,878)	(7,380,510)	(9,477,870)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,860,480	2,664,722	3,696,441
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	20,670,576	1,604,423	1,969,849
9.	Totals (Lines 1 to 8.3)	5,475,348,957	5,903,876,122	8,009,347,521
10.	Death benefits	101,746,200	101,042,588	133,480,036
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,045,355	1,377,983	1,903,616
12.	Annuity benefits	627,069,652	608,449,556	790,812,372
13.	Disability benefits and benefits under accident and health contracts	1,036,536	1,119,886	1,480,732
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,074,571,848	3,601,534,153	4,101,483,239
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	182,490,833	76,302,997	129,983,862
18.	Payments on supplementary contracts with life contingencies	2,106,751	2,120,250	2,861,369
19.	Increase in aggregate reserves for life and accident and health contracts	1,114,049,725	1,037,991,611	2,086,663,047
20.	Totals (Lines 10 to 19)	5,104,116,900	5,429,939,024	7,248,668,273
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	108,948,196	123,910,900	165,769,310
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	115,335,737	106,941,120	149,307,561
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,932,130	24,071,141	24,799,233
25.	Increase in loading on deferred and uncollected premiums	237,769	633,797	467,621
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(56,668,587)	(8,973,800)	141,318,274
27.	Aggregate write-ins for deductions	23,425,738	22,180,250	29,798,032
28.	Totals (Lines 20 to 27)	5,314,327,883	5,698,702,432	7,760,128,304
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	161,021,074	205,173,690	249,219,217
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	161,021,074	205,173,690	249,219,217
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,477,004	41,087,842	54,998,832
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)	137,544,070	164,085,848	194,220,385
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 9,573,033 (excluding taxes of $ (946,217) transferred to the IMR)	28,727,875	9,316,775	(30,967,645)
35.	Net income (Line 33 plus Line 34)	166,271,945	173,402,623	163,252,740
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,236,076,092	2,025,299,330	2,025,299,330
37.	Net income (Line 35)	166,271,945	173,402,623	163,252,740
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,875,341	54,399,119	101,066,824	86,277,985
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(1,962,859)	(4,898,422)	11,525,086
41.	Change in nonadmitted assets	(37,399,014)	39,075,603	42,947,883
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(106,941,064)	(83,887,535)	(92,887,185)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(195,954)	(555,276)	(339,747)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	0	0	0
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)	74,172,173	224,203,817	210,776,762
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,310,248,265	2,249,503,147	2,236,076,092
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	38,422	35,133	60,407
08.302.	Other fee income	6,447	7,344	10,337
08.303.	Company owned life insurance	20,625,707	1,561,946	1,899,105
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)	20,670,576	1,604,423	1,969,849
2701.	Miscellaneous expense	405,019	0	1,375,338
2702.	Benefits for employees not included elsewhere	1,344,894	1,364,702	1,793,962
2703.	Securities lending expense	21,675,825	20,815,548	26,628,732
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)	23,425,738	22,180,250	29,798,032
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,002,392,457	4,575,890,530	6,225,106,487
2.	Net investment income	1,388,232,446	1,294,550,143	1,756,210,171
3.	Miscellaneous income	2,905,349	2,707,199	3,767,185
4.	Total (Lines 1 to 3)	5,393,530,252	5,873,147,872	7,985,083,843
5.	Benefit and loss related payments	3,987,239,947	4,394,211,088	5,167,139,120
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(41,313,929)	(8,766,413)	144,393,817
7.	Commissions, expenses paid and aggregate write-ins for deductions	266,763,565	275,382,710	374,014,907
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 11,344,520 tax on capital gains (losses)	44,605,811	34,733,516	65,508,586
10.	Total (Lines 5 through 9)	4,257,295,394	4,695,560,901	5,751,056,430
11.	Net cash from operations (Line 4 minus Line 10)	1,136,234,858	1,177,586,971	2,234,027,413
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,742,316,233	6,126,921,716	7,873,394,018
	12.2 Stocks	198,813,840	168,987,746	245,624,359
	12.3 Mortgage loans	623,581,428	370,399,945	674,657,321
	12.4 Real estate	0	0	0
	12.5 Other invested assets	52,483,850	33,182,931	50,961,144
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(11,054)	(37,128)	(34,041)
	12.7 Miscellaneous proceeds	285,731,256	77,469,440	18,421,816
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,902,915,553	6,776,924,650	8,863,024,617
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,801,720,716	8,559,611,272	10,770,413,855
	13.2 Stocks	492,279,692	312,802,650	357,307,520
	13.3 Mortgage loans	1,625,338,296	914,227,316	1,314,102,974
	13.4 Real estate	0	0	0
	13.5 Other invested assets	77,243,706	135,355,631	190,727,035
	13.6 Miscellaneous applications	16,170,324	2,947,017	4,029,494
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,012,752,734	9,924,943,886	12,636,580,878
14.	Net increase/(decrease) in contract loans and premium notes	(584,840)	(1,576,022)	(1,824,523)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,109,252,340)	(3,146,443,214)	(3,771,731,738)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,599,507,272	2,096,928,582	2,031,240,390
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	146,022,678	13,252,580	(312,276,321)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,745,529,950	2,110,181,162	1,718,964,069
	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)	(227,487,532)	141,324,918	181,259,744
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	664,034,209	482,774,466	482,774,466
	19.2 End of period (Line 18 plus Line 19.1)	436,546,677	624,099,384	664,034,209

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	192,171,296	171,474,724	233,630,758
2.	Group life	0	0	0
3.	Individual annuities	3,739,273,141	4,374,189,680	5,961,803,823
4.	Group annuities	102,564,679	57,800,192	65,199,984
5.	Accident & health	0	0	0
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	4,034,009,116	4,603,464,596	6,260,634,565
9.	Deposit-type contracts	16,961,085,967	15,162,910,922	19,028,595,332
10.	Total (Lines 8 and 9)	20,995,095,083	19,766,375,518	25,289,229,897

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 #	2026	2025
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	166,271,945	163,252,740
(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	166,271,945	163,252,740
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	2,310,248,265	2,236,076,092
(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	2,310,248,265	2,236,076,092

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 for 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 2026.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2026, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended September 30, 2026, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2026:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 127,290,062
2. 12 Months or Longer 289,565,305

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

1. Less than 12 Months 5,603,715,350
2. 12 Months or Longer 2,628,965,043

(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 $827.0 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.

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	—	—	—	—	—	—	—
b. Collateral held under security lending agreements	827,614,310	—	—	—	827,614,310	464,366,251	363,248,059
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	200,656,001	—	—	—	200,656,001	139,396,401	61,259,600
j. On deposit with states	2,573,180	—	—	—	2,573,180	2,572,927	253
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—

l.	Pledged collateral to FHLB (including assets backing funding agreements)	6,621,148,479	—	—	—	6,621,148,479	6,173,125,729	448,022,750
m.	Pledged as collateral not captured in other categories	20,222,291	—	—	—	20,222,291	20,278,250	(55,959)
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	—	—	—	—	—	—	—
q.	Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
r.	Total restricted Assets (Sum of a through q)	7,672,214,261	—	—	—	7,672,214,261	6,799,739,558	872,474,703

(a) Subset of column 1

(b) Subset of column 3

		Current Year						
		8	9	Percentage		12	13	14
				10	11			
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	N/A for Quarterly - Amount Reported in General Interrogatories	N/A for Quarterly - Difference from Note and GI	N/A for Quarterly - GI Ref
a.	Subject to contractual obligation for which liability is not shown	—	—	— %	— %	XXX	XXX	XXX
b.	Collateral held under security lending agreements	—	827,614,310	1.855 %	1.865 %	—	—	25.04+25.05
c.	Subject to repurchase agreements	—	—	— %	— %	—	—	26.21
d.	Subject to reverse repurchase agreements	—	—	— %	— %	—	—	26.22
e.	Subject to dollar repurchase agreements	—	—	— %	— %	—	—	26.23
f.	Subject to dollar reverse repurchase agreements	—	—	— %	— %	—	—	26.24
g.	Placed under option contracts	—	—	— %	— %	—	—	26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %	—	—	26.26
i.	FHLB capital stock	—	200,656,001	0.450 %	0.452 %	—	—	26.27
j.	On deposit with states	—	2,573,180	0.006 %	0.006 %	—	—	26.28
k.	On deposit with other regulatory bodies	—	—	— %	— %	—	—	26.29
l.	Pledged collateral to FHLB (including assets backing funding agreements)	—	6,621,148,479	14.837 %	14.924 %	—	—	26.31
m.	Pledged as collateral not captured in other categories	—	20,222,291	0.045 %	0.046 %	—	—	26.30
n.	Other restricted assets	—	—	— %	— %	—	—	26.32
o.	Collateral assets received and on balance sheet	—	—	— %	— %	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
r.	Total restricted Assets (Sum of a through q)	—	7,672,214,261	17.193 %	17.293 %	XXX	XXX	XXX

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

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

Reporting entities shall explain the differences between amounts reported in Note 5L(1) and the general interrogatories. This shall include all instances in which an amount is reported in column 13 above.

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	—	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.30	—	
26.32	—	

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate).

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
RGA Longevity Swap	19,155,624	—	—	—	19,155,624	19,211,583	(55,959)	19,155,624	0.043 %	0.043 %
Goldman Sachs	1,066,667	—	—	—	1,066,667	1,066,667	—	1,066,667	0.002 %	0.002 %
Total (c)	20,222,291	—	—	—	20,222,291	20,278,250	(55,959)	20,222,291	0.045 %	0.045 %
Amount of Total pledged under derivative contracts	—	—	—	—	—	—	—	—	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	20,222,291	—	—	—	20,222,291	20,278,250	(55,959)	20,222,291	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate). None.

(4) Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements. None.

(5) Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.) None.

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	2,231,556	—	2,231,556

* 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	(15,900,000)	—	(15,900,000)

* 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.

S. Aggregate Collateral Loans by Qualifying Investment Collateral. 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. No Change.

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 $5,101.8 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	170,218,022	170,218,022	—
	(d) Excess Stock	10,437,979	10,437,979	—
	(e) Aggregate Total (a+b+c+d)	200,656,001	200,656,001	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	5,101,804,343	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	114,325,601	114,325,601	—
	(d) Excess Stock	5,070,800	5,070,800	—
	(e) Aggregate Total (a+b+c+d)	139,396,401	139,396,401	—
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,576,272,637	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)	6,413,407,566	6,621,148,479	3,782,622,700
2. Current Year General Account Total Collateral Pledged	6,413,407,566	6,621,148,479	3,782,622,700
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	6,176,715,818	6,173,125,729	2,540,568,900

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)	6,558,971,348	6,660,871,549	3,696,922,700
2. Current Year General Account Maximum Collateral Pledged	6,558,971,348	6,660,871,549	3,696,922,700
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	6,346,897,336	6,371,894,258	3,075,968,900

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	3,782,622,700	3,782,622,700	—	3,782,835,019
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	3,782,622,700	3,782,622,700	—	3,782,835,019
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	2,540,568,900	2,540,568,900	—	2,540,643,886
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	2,540,568,900	2,540,568,900	—	2,540,643,886

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	3,958,017,400	3,958,017,400	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	3,958,017,400	3,958,017,400	—

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

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

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	$ 1,319,181,643	$ —	$ 2,035,703,737	$ —
Long-Term (contracts terminating in more than 12 months)	$ —	$ —	$ —	$ —
Total	$ 1,319,181,643	$ —	$ 2,035,703,737	$ —

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2026

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	144,034,410	14,509,449	—	—	158,543,859
Bonds: Asset-backed securities	—	17,111,579	—	—	17,111,579
Common stock: Unaffiliated	1,578,156,823	—	758,168	—	1,578,914,991
Common stock: Mutual funds	75,835,118	—	—	—	75,835,118
Preferred stock	—	167,954,874	—	—	167,954,874
Other invested assets: Residual tranche, fixed income	—	—	8,560,176	8,471,049	17,031,225
Derivative assets: TBA forward	—	2,231,556	—	—	2,231,556
Separate account assets *	21,075,094	207,956,955	—	—	229,032,049
Total assets at fair value	1,819,101,445	409,764,413	9,318,344	8,471,049	2,246,655,251

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: Interest rate swaps	—	(15,900,000)	—	—	(15,900,000)
Total liabilities at fair value	—	(15,900,000)	—	—	(15,900,000)

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

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

Quarter Ended at 09/30/2026

Description	Beginning Balance at 07/01/2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2026
a. Assets										
Common stock: Unaffiliated	758,168	—	—	—	—	—	—	—	—	758,168
Other invested assets: Residual tranche, fixed income	8,098,729	—	—	—	—	461,447	—	—	—	8,560,176
Total Assets	8,856,897	—	—	—	—	461,447	—	—	—	9,318,344

Quarter Ended at 06/30/2026

Description	Beginning Balance at 04/01/2026	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 06/30/2026
a. Assets										
Common stock: Unaffiliated	745,803	—	—	16,864	140,088	—	—	(144,587)	—	758,168
Other invested assets: Residual tranche, fixed income	7,498,729	—	—	9,748	(9,748)	600,000	—	—	—	8,098,729
Total Assets	8,244,532	—	—	26,612	130,340	600,000	—	(144,587)	—	8,856,897

Quarter Ended at 03/31/2026

Description	Beginning Balance at 01/01/2026	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 03/31/2026
a. Assets										
Common stock: Unaffiliated	2,609,724	—	—	1,580,854	(1,521,976)	—	—	(1,922,799)	—	745,803
Other invested assets: Residual tranche, fixed income	7,348,729	—	—	29,164	(29,164)	150,000	—	—	—	7,498,729
Total Assets	9,958,453	—	—	1,610,018	(1,551,140)	150,000	—	(1,922,799)	—	8,244,532

(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 has 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 common stock included in Level 3 has been determined by broker quotes.

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	15,849,130,460	16,552,724,876	1,214,497,516	13,862,933,664	771,699,280	—	—
Bonds: Asset-backed securities	12,329,643,901	12,718,099,705	—	11,090,038,920	1,239,604,981	—	—
Common stock: Unaffiliated**	1,779,570,991	1,779,570,991	1,778,812,823	—	758,168	—	—
Common stock: Mutual funds	75,835,118	75,835,118	75,835,118	—	—	—	
Preferred stock	167,954,874	167,954,874	—	167,954,874	—	—	—
Mortgage loans	7,324,714,928	7,450,193,817	—	—	7,324,714,928	—	—
Cash, cash equivalents, & short-term investments	437,998,581	436,546,680	437,998,581	—	—	—	—
Other invested assets: Surplus notes	47,046,429	51,695,635	—	47,046,429	—	—	—
Other invested assets: Residual tranche, fixed income	98,680,122	76,597,358	—	—	31,159,691	67,520,431	—
Other invested assets: Debt securities that do not qualify as bonds	56,068,623	55,789,496	—	56,068,623	—	—	—
Derivative assets	2,231,556	2,231,556	—	2,231,556	—	—	—
Cash collateral receivable	15,240,000	15,240,000	—	15,240,000	—	—	—
Separate account assets	2,896,224,921	2,966,686,673	43,912,138	2,821,635,394	30,677,389	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(25,223,203,455)	(25,575,558,793)	—	—	(25,223,203,455)	—	—
Derivative liabilities	(15,900,000)	(15,900,000)	—	(15,900,000)	—	—	—
Cash collateral payable	(459,531)	(459,531)	—	(459,531)	—	—	—
Separate account liabilities *	(2,670,081,873)	(2,725,270,269)	—	—	(2,670,081,873)	—	—
Securities lending liability	(819,698,657)	(819,698,657)	—	(819,698,657)	—	—	—

*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, the Company does 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 common stock included in Level 3 has been determined by utilizing broker quotes.

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, fixed income residual tranches, and debt securities that do not qualify as a bond. 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 derivative instruments. 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 are stapled to fixed income notes. These investments have to be sold in the same proportion with the note. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The Company's unfunded commitment for these investments is $25.7 million.

21. Other Items.

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 20,159,431	$ 20,159,431	$ —	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 20,159,431	$ 20,159,431	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 2,318,776,179
b. Net Positive Goodwill (admitted)	$ —
c. EDP Equipment & Operating System Software (admitted)	$ —
d. Net DTAs (admitted)	$ 287,832,934
e. Net Negative (disallowed) IMR (admitted)	$ 18,998,434
f. Adjusted Capital and Surplus (a-(b+c+d+e))	$ 2,011,944,811

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	1.0 %

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
W&S Advisory Services, LLC	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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 2,335,529

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: ..... $ 378,575,393

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 51,435,000	$ 47,245,000
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 275,791,423	$ 299,951,949
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 383,577,531	$ 390,337,657
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 710,803,954	$ 737,534,606
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

14.2 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.

.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 827,018,815

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 827,614,310

15.3 Total payable for securities lending reported on the liability page. ..... $ 819,698,657

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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

16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	Securities Exchange Commission	DS

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

17.2 If no, list exceptions:

.....

18. 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 [ ]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 148,775,545
1.13	Commercial Mortgages	$ 7,029,545,178
1.14	Total Mortgages in Good Standing	$ 7,178,320,723
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	$ 183,778,543
1.33	Commercial Mortgages	$ 52,000,000
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 235,778,543
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 36,094,551
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 36,094,551
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,450,193,817
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
Total	0

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

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,272,644	30,069,896	0	0	31,342,540	923,118
2. Alaska AK	L	55,239	7,899,698	0	0	7,954,937	0
3. Arizona AZ	L	1,306,582	97,848,882	0	0	99,155,464	3,972,393
4. Arkansas AR	L	414,852	13,073,751	0	0	13,488,603	919,473
5. California CA	L	13,480,744	524,793,661	0	0	538,274,405	23,228,149
6. Colorado CO	L	632,880	111,245,972	0	0	111,878,852	3,863,428
7. Connecticut CT	L	1,174,665	59,931,553	0	0	61,106,218	9,525,730
8. Delaware DE	L	1,288,627	19,243,846	0	0	20,532,473	1,187,842
9. District of Columbia DC	L	269,696	10,956,999	0	0	11,226,695	1,191,449
10. Florida FL	L	10,433,715	269,318,048	0	0	279,751,763	12,686,955
11. Georgia GA	L	2,220,199	88,391,952	0	0	90,612,151	6,170,439
12. Hawaii HI	L	784,326	12,728,439	0	0	13,512,765	500,000
13. Idaho ID	L	64,850	22,334,255	0	0	22,399,105	328,366
14. Illinois IL	L	11,591,170	158,611,111	0	0	170,202,281	5,796,924
15. Indiana IN	L	13,536,609	46,354,692	0	0	59,891,301	1,610,653
16. Iowa IA	L	121,034	30,215,224	0	0	30,336,258	523,695
17. Kansas KS	L	527,071	13,253,275	0	0	13,780,346	0
18. Kentucky KY	L	7,772,989	36,544,898	0	0	44,317,887	657,256
19. Louisiana LA	L	2,989,208	33,975,619	0	0	36,964,827	761,153
20. Maine ME	L	41,345	17,027,595	0	0	17,068,940	2,158,009
21. Maryland MD	L	3,762,264	63,683,772	0	0	67,446,036	5,174,827
22. Massachusetts MA	L	461,241	224,781,402	0	0	225,242,643	21,526,472
23. Michigan MI	L	6,086,335	112,872,604	0	0	118,958,939	4,202,342
24. Minnesota MN	L	3,175,271	105,071,750	0	0	108,247,021	11,710,644
25. Mississippi MS	L	761,093	10,274,621	0	0	11,035,714	514,378
26. Missouri MO	L	2,660,225	40,509,887	0	0	43,170,112	784,562
27. Montana MT	L	42,244	15,453,698	0	0	15,495,942	862,772
28. Nebraska NE	L	67,306	7,468,263	0	0	7,535,569	0
29. Nevada NV	L	888,191	19,262,017	0	0	20,150,208	1,255,237
30. New Hampshire NH	L	43,722	33,379,267	0	0	33,422,989	4,726,108
31. New Jersey NJ	L	2,574,962	147,086,726	0	0	149,661,688	5,533,493
32. New Mexico NM	L	86,853	21,410,813	0	0	21,497,666	1,845,762
33. New York NY	N	117,112	1,460,946	0	0	1,578,058	0
34. North Carolina NC	L	15,661,495	157,212,874	0	0	172,874,369	12,046,159
35. North Dakota ND	L	22,302	3,810,677	0	0	3,832,979	719,693
36. Ohio OH	L	41,903,295	177,913,957	0	0	219,817,252	16,763,945,011
37. Oklahoma OK	L	280,401	24,447,915	0	0	24,728,316	1,655,052
38. Oregon OR	L	176,875	60,788,883	0	0	60,965,758	1,660,785
39. Pennsylvania PA	L	26,491,337	142,894,427	0	0	169,385,764	4,644,672
40. Rhode Island RI	L	26,932	23,253,235	0	0	23,280,167	3,286,599
41. South Carolina SC	L	1,675,614	65,471,075	0	0	67,146,689	3,604,805
42. South Dakota SD	L	37,428	3,342,299	0	0	3,379,727	500,000
43. Tennessee TN	L	2,979,675	63,538,427	0	0	66,518,102	1,181,129
44. Texas TX	L	4,941,526	386,323,777	0	0	391,265,303	20,513,405
45. Utah UT	L	150,658	37,095,036	0	0	37,245,694	2,119,146
46. Vermont VT	L	12,354	12,000,551	0	0	12,012,905	263,638
47. Virginia VA	L	1,340,688	87,636,012	0	0	88,976,700	3,768,145
48. Washington WA	L	877,447	116,976,455	0	0	117,853,902	1,816,434
49. West Virginia WV	L	2,709,128	9,097,557	0	0	11,806,685	262,000
50. Wisconsin WI	L	1,079,398	56,474,025	0	0	57,553,423	4,957,665
51. Wyoming WY	L	18,612	7,024,066	0	0	7,042,678	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	2,914	0	0	0	2,914	0
55. U.S. Virgin Islands VI	N	162	0	0	0	162	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	209	0	0	0	209	0
58. Aggregate other alien OT	XXX	21,133	1,440	0	0	22,573	0
59. Subtotal	XXX	191,114,847	3,841,837,820	0	0	4,032,952,667	16,961,085,967
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,056,449	0	0	0	1,056,449	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	192,171,296	3,841,837,820	0	0	4,034,009,116	16,961,085,967
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97 Totals (all business)	XXX	192,171,296	3,841,837,820	0	0	4,034,009,116	16,961,085,967
98. Less reinsurance ceded	XXX	24,807,691	7,318,981	0	0	32,126,672	0
99. Totals (all business) less reinsurance ceded	XXX	167,363,605	3,834,518,839	0	0	4,001,882,444	16,961,085,967
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	4,080	0	0	0	4,080	0
58002. ZZZ Other Alien	XXX	17,053	1,440	0	0	18,493	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	21,133	1,440	0	0	22,573	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING, LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - W&S VENTURES, LLC, OH (NON-INSURER)		99-0849352
SUBSIDIARY - W&S ADVISORY SERVICES, LLC, OH (NON-INSURER)		33-2028589
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - TOUCHSTONE ADVISORS, INC., OH (NON-INSURER)		31-1394672
SUBSIDIARY - TOUCHSTONE SECURITIES, LLC, 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**
SUBSIDIARY - TILL FINANCIAL, INC., NY (NON-INSURER)	**83-2736694**

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	39-4882292				Avienda Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	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	39-4633502				Belle Ave Venture, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	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	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	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4425720				Citiside JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2947284				Coconut Point Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2058376				Crescent Park Venture, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc.	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4717824				Eastside Heights Residences Holdings, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-3791762				ERG-CP IN7 Park Creek JV, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
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	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	59.070	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.234	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	10.119	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	30.318	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	6.474	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	6.474	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	43.814	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	YES	
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	68.860	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	27.190	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	9.470	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	99.490	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	48.350	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	91.233	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	0.518	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	0.506	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	39.160	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	33.580	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	26.800	Western & Southern Mutual Holding Co	NO	
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	99.480	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	

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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	9.040	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	99.490	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	16.730	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	97.930	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	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	8.830	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	7.500	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	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	78.970	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	
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	4.850	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	99.400	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1521520				Fort Washington Private Equity Opportunities Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.760	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	33-2463722				Fort Washington Private Equity Opportunities Fund V-K, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.600	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	96.890	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	41-3098802				Fort Washington Private Equity Small Market Investors III, L.P.	OH	NIA	FWPEI Small Market III GP, LLC	Ownership	0.560	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3098802				Fort Washington Private Equity Small Market Investors III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	40.950	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-4795916				Fort Washington Private Equity Small Market Investors III-B, L.P.	OH	NIA	FWPEI Small Market III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-4795916				Fort Washington Private Equity Small Market Investors 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	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	
0836	Western-Southern Group	00000	41-4859636				Fort Washington Private Equity Small Market Investors III-K, L.P.	OH	NIA	FWPEI Small Market III 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	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	13.603	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.888	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	11.847	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	41-3133613				FWPEI Small Market III 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	33-5013526				HB Eagle Hotel Bozeman Holdings, LLC	MT	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	99-2291762				HP AZB Co-Invest LP	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	22.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
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	41-4771920				Kansas Commerce JV, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1970501				KCJAX NNN INDUSTRIAL INV. LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	65.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-2674262				KCWSE Blanco Springs,LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	30.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	42-4115496				Lembo Ridge Hill Investor Holdings, LLC	NY	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	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	YES	
0836	Western-Southern Group	00000	39-2831682				Lockard OZ Fund, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	40.370	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	42-2051163				Macedonia Apartments Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	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	39-3508602				McKinney Residences Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	50.000	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	42-2369487				Naples Bay I Hotel Holding Company LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	75.000	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	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2541154				Overland Park Residences Holdings, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-5098920				Partin Settlement OZ Fund, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2019414				Pearlmark Mezzanine Realty Partners GP V, LLC	IL	NIA	Western-Southern Life Assurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	42-2859503				Pearlmark Mezzanine Realty Partners VI-WS, LP	IL	NIA	Western-Southern Life Assurance Co	Ownership	94.120	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3280579				Pearlmark Mezzanine Realty Partners V-WS, LP	IL	NIA	Western-Southern Life Assurance Co	Ownership	95.000	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	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 Partners, LLC	WI	NIA	W&S Real Estate Holdings, LLC	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2597027				San Diego Hotel Holding Company, LP	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	5.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Columbus Life Insurance Co	Ownership	0.220	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	2.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	0.030	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	1.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2644061				SW Flying Horse Development LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
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	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	83-2736694				Till Financial, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-4901861				Timberlake JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	37.320	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	72.770	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	67.600	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	9.180	Western & Southern Mutual Holding Co	NO	
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	57.120	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1374353				Touchstone Sands Capital US Select Growth	DE	NIA	The Western and Southern Life Insurance Co	Ownership	7.210	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, LLC	NE	DS	Touchstone Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	1.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	57.780	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1450709				Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	16.600	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	0.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	1.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	Gerber Life Insurance Co	Ownership	32.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	7.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	0.130	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	66.700	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	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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	YES	
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	39-4769270				Wavelyn Apartments JV, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	65.000	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	YES	
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	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

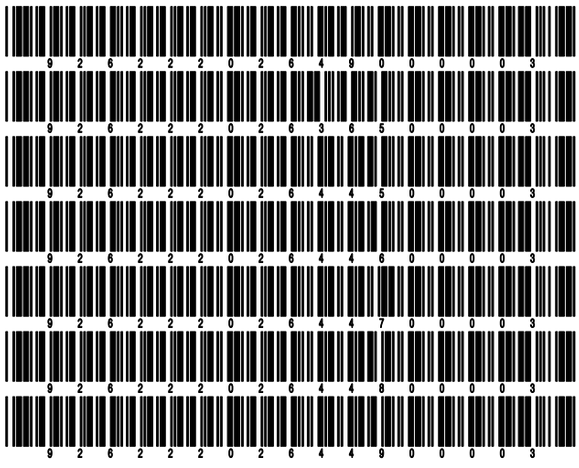
5.

6.

7.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Interest payable - policy and contract funds	50,108	50,108
2505.	Uncashed drafts and checks pending escheatment to the state	3,325,025	3,912,165
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,375,133	3,962,273

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	6,443,868,515	5,799,044,254
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,378,767,820	1,056,535,498
	2.2 Additional investment made after acquisition	246,570,476	257,567,476
3.	Capitalized deferred interest and other	911,437	1,679,038
4.	Accrual of discount	1,912,217	5,618,998
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	2,226,492	(1,820,044)
7.	Deduct amounts received on disposals	623,581,428	674,657,321
8.	Deduct amortization of premium and mortgage interest points and commitment fees	481,697	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,450,193,831	6,443,868,515
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	7,450,193,831	6,443,868,515
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	7,450,193,831	6,443,868,515

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	939,034,322	722,567,590
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	12,103,691	156,833,871
	2.2 Additional investment made after acquisition	65,140,015	82,363,846
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	809,153	651,912
5.	Unrealized valuation increase/(decrease)	19,885,665	28,954,003
6.	Total gain (loss) on disposals		28,685
7.	Deduct amounts received on disposals	52,483,850	50,961,144
8.	Deduct amortization of premium, depreciation and proportional amortization	3,366,833	1,314,441
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		90,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	981,122,163	939,034,322
12.	Deduct total nonadmitted amounts	6,504,000	5,759,500
13.	Statement value at end of current period (Line 11 minus Line 12)	974,618,163	933,274,822

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	28,054,974,052	25,049,114,982
2.	Cost of bonds and stocks acquired	10,294,000,408	11,226,998,932
3.	Accrual of discount	92,922,265	124,626,663
4.	Unrealized valuation increase/(decrease)	75,437,327	73,159,992
5.	Total gain (loss) on disposals	29,879,928	17,730,860
6.	Deduct consideration for bonds and stocks disposed of	6,944,034,422	8,265,814,499
7.	Deduct amortization of premium	87,781,492	122,590,730
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	47,300,031
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,904,349	(952,117)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,518,302,415	28,054,974,052
12.	Deduct total nonadmitted amounts	220,598,991	193,472,734
13.	Statement value at end of current period (Line 11 minus Line 12)	31,297,703,424	27,861,501,318

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)	6,040,843,447	1,112,157,357	265,646,492	107,274,707	6,131,206,290	6,040,843,447	6,994,629,019	4,870,518,737
2.	NAIC 2 (a)	7,899,316,083	10,662,531,848	10,576,019,434	(121,468,199)	7,641,606,348	7,899,316,083	7,864,360,298	7,222,912,532
3.	NAIC 3 (a)	932,591,470	31,338,913	79,805,254	(16,324,573)	924,483,230	932,591,470	867,800,556	924,103,898
4.	NAIC 4 (a)	493,175,571	62,724,794	51,114,629	51,480,291	493,253,352	493,175,571	556,266,027	471,052,797
5.	NAIC 5 (a)	558,906,478	82,015,390	11,513,771	(25,945,907)	407,520,056	558,906,478	603,462,190	388,446,322
6.	NAIC 6 (a)	12,173,262	9,206	1,242,504	3,661,361	10,182,261	12,173,262	14,601,325	10,232,304
7.	Total ICO	15,937,006,311	11,950,777,508	10,985,342,084	(1,322,320)	15,608,251,537	15,937,006,311	16,901,119,415	13,887,266,590
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	10,270,399,101	1,214,234,765	1,129,330,404	(13,480,511)	10,789,658,433	10,270,399,101	10,341,822,951	10,449,270,996
9.	NAIC 2	1,971,649,393	433,240,375	257,501,891	7,331,391	1,879,195,699	1,971,649,393	2,154,719,268	1,962,334,647
10.	NAIC 3	119,285,505	31,943,705	2,953,171	2,240,935	47,906,510	119,285,505	150,516,974	35,892,784
11.	NAIC 4	6,991,333	1,400,512	625,599	(184,264)	24,171,931	6,991,333	7,581,982	23,873,116
12.	NAIC 5	44,809,620	0	2,116,266	424,197	24,958,893	44,809,620	43,117,551	30,999,105
13.	NAIC 6	21,495,302	0	1,309,261	154,943	21,254,184	21,495,302	20,340,984	22,400,560
14.	Total ABS	12,434,630,254	1,680,819,357	1,393,836,592	(3,513,309)	12,787,145,650	12,434,630,254	12,718,099,710	12,524,771,208
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	130,281,802	0	0	(2,846,764)	124,933,065	130,281,802	127,435,038	123,282,750
17.	NAIC 3	30,313,453	10,328,750	0	(863,574)	25,190,108	30,313,453	39,778,629	25,596,958
18.	NAIC 4	715,852	0	0	25,345	313,572	715,852	741,197	248,905
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	7	0	0	0	7	7	7	7
21.	Total Preferred Stock	161,311,114	10,328,750	0	(3,684,993)	150,436,752	161,311,114	167,954,871	149,128,620
22.	Total ICO, ABS & Preferred Stock	28,532,947,679	13,641,925,615	12,379,178,676	(8,520,622)	28,545,833,939	28,532,947,679	29,787,173,996	26,561,166,418

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

NAIC 1 $; NAIC 2 $ 348,394,541 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	67,598,821	XXX	67,598,821	1,262,821	

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	0	30,925,634
2.	Cost of short-term investments acquired	95,571,591	140,280,154
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	27,972,770	171,205,788
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)	67,598,821	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	67,598,821	0

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)	17,100,215
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	(30,768,653)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,699,746
6.	Considerations received/(paid) on terminations	1,699,746
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)	(13,668,438)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(13,668,438)

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	(13,668,444)	
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)		(13,668,444)
4.	Part D, Section 1, Column 6	2,231,556	
5.	Part D, Section 1, Column 7	(15,900,000)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(13,668,444)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(13,668,444)
10.	Part D, Section 1, Column 9	2,231,556	
11.	Part D, Section 1, Column 10	(15,900,000)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,655,755	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	9,655,755	
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	593,860,471	404,669,593
2.	Cost of cash equivalents acquired	35,309,773,758	27,767,894,421
3.	Accrual of discount		0
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		29,466
6.	Deduct consideration received on disposals	35,556,178,206	27,578,733,009
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	347,456,023	593,860,471
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	347,456,023	593,860,471

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
000371218	INDIANAPOLIS	IN		07/01/2026	7.629	132,026	0	210,000
000371225	MARIETTA	GA		07/01/2026	6.629	416,483	0	404,000
000371235	BALTIMORE	MD		07/01/2026	7.504	163,713	0	165,000
000371244	ZANESVILLE	OH		07/01/2026	7.630	126,043	0	161,000
000371257	LIMA	OH		07/01/2026	7.504	231,962	0	306,000
000371260	TURTLETOWN	TN		07/01/2026	7.004	107,512	0	294,000
000371267	WEST WARWICK	RI		07/01/2026	7.130	307,793	0	425,000
000371273	FALLON	NV		07/01/2026	6.994	122,608	0	343,000
000371289	DOWAGIAC	MI		07/01/2026	6.994	154,933	0	245,000
000371303	TWIN CITY	GA		07/01/2026	7.130	120,835	0	110,000
000371304	SAVANNAH	GA		07/01/2026	7.504	195,793	0	203,000
000371309	CASTLEBERRY	AL		07/01/2026	6.629	55,419	0	86,000
000371327	SOUTHGATE	MI		07/01/2026	6.254	183,070	0	255,000
000371340	IRWIN	PA		07/01/2026	7.129	627,755	0	485,000
000371341	HERCULANEUM	MO		07/01/2026	6.629	218,090	0	309,000
000371342	OKLAHOMA CITY	OK		07/01/2026	6.879	170,475	0	171,000
000371348	BEAUMONT	TX		07/01/2026	6.879	126,190	0	371,000
000371360	GRAND BLANC	MI		07/01/2026	7.004	326,088	0	357,000
000371365	KATY	TX		07/01/2026	7.004	457,093	0	477,000
000371385	HOUSTON	TX		07/01/2026	7.129	133,750	0	205,000
000372935	MADISON	NC		07/01/2026	6.379	55,830	0	129,000
000372937	HOUSTON	TX		07/01/2026	6.379	196,951	0	237,000
000372939	FOUR OAKS	NC		07/01/2026	6.754	261,739	0	246,000
001474831	MONROE	MI		09/02/2026	7.235	159,262	0	168,000
001477438	LAS VEGAS	NV		09/02/2026	7.610	474,152	0	495,000
001479085	BAY CITY	MI		09/02/2026	8.109	139,579	0	179,000
001479866	AVONDALE	AZ		09/02/2026	8.234	423,957	0	470,000
001480569	WIMAUMA	FL		09/02/2026	7.974	374,729	0	390,000
001481140	GREAT FALLS	SC		09/02/2026	7.735	214,993	0	190,000
001483258	REX	GA		09/02/2026	7.360	229,028	0	240,000
001484139	PHENIX CITY	AL		09/02/2026	7.735	285,569	0	310,000
001486745	DYERSBURG	TN		09/02/2026	7.236	241,935	0	250,000
001492853	SOUTH PITTSBURG	TN		09/02/2026	7.485	315,194	0	335,000
001496397	GRAND CANE	LA		09/02/2026	7.610	160,496	0	176,000
001535450	EL DORADO	AR		09/02/2026	7.735	151,687	0	159,000
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed						8,062,729	0	9,556,000
ALT-001	ASHBURN	VA		03/04/2026	6.093	0	892,381	25,544,883
1325	FORT MYERS	FL		08/31/2023	7.269	0	625,247	124,000,000
1327	CINCINNATI	OH		11/02/2023	7.519	0	1,164,610	100,405,000
1334	CHARLOTTE	NC		11/09/2023	7.269	0	608,870	89,585,950
1335	TAMPA	FL		09/12/2023	8.069	0	474,296	100,000,000
1336	COLUMBUS	OH		12/14/2023	6.937	0	4,639,461	34,406,285
1337	ASHEVILLE	NC		12/04/2023	7.519	0	3,396,110	76,267,750
1344	FORT COLLINS	CO		06/27/2024	7.269	0	7,549,306	124,289,032
1345	HOLLY SPRINGS	NC		06/27/2024	7.269	0	5,454,351	97,925,600
1352	MOORESVILLE	NC		09/24/2024	7.519	0	5,310,953	73,689,467
1357	CARMEL	IN		11/26/2024	7.269	0	4,170,476	52,900,000
1360	KISSIMMEE	FL		12/06/2024	7.620	0	11,916,467	105,742,900
1370	PALM BEACH GARDENS	FL		04/29/2025	7.369	0	9,075,953	76,213,400
1373	COLORADO SPRINGS	CO		05/16/2025	7.019	0	12,914,271	67,683,400
1384	LAKE ELMO	MN		09/05/2025	7.369	2,798,827	7,818,407	30,798,810
1396	SAN ANTONIO	TX		01/23/2026	7.069	555,440	1,504,820	29,477,720
1397	SAN ANTONIO	TX		01/23/2026	12.500	0	380,866	29,477,720
1406	UNION	KY		04/29/2026	7.269	0	3,473,203	103,112,380
1408	WELLFORD	SC		05/13/2026	7.469	0	5,801,142	130,381,788

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
1428	PLEASANT PRARIE	WI		07/09/2026	5.960	30,000,000	0	47,500,000
1429	KENOSHA	WI		07/09/2026	5.960	22,000,000	0	35,500,000
1430	TAUNTON	MA		07/09/2026	5.960	30,500,000	0	50,900,000
1431	TEMPE	AZ		07/09/2026	5.960	14,500,000	0	26,000,000
1432	FLOWER MOUND	TX		07/09/2026	5.960	16,000,000	0	29,000,000
1433	CINCINNATI	OH		07/16/2026	6.260	29,100,000	0	45,400,000
1435	INDIANAPOLIS	IN		09/11/2026	5.890	45,000,000	0	74,200,000
1436	INDIANAPOLIS	IN		09/11/2026	10.000	5,600,000	0	74,200,000
1437	HUTCHINS (DALLAS)	TX		09/15/2026	5.870	84,500,000	0	163,400,000
1438	HUTCHINS (DALLAS)	TX		09/15/2026	5.910	10,290,000	0	163,400,000
1439	ELLIOTT CITY	MD		09/17/2026	5.910	29,750,000	0	42,500,000
1440	LAS VEGAS	NV		09/18/2026	6.220	44,520,000	0	76,200,000
1441	LAS VEGAS	NV		09/18/2026	6.170	65,010,000	0	120,800,000
1442	WESTERVILLE	OH		09/28/2026	6.200	24,500,000	0	37,000,000
0599999. Mortgages in good standing - commercial mortgages-all other						454,624,267	87,171,189	2,457,902,085
0899999. Total mortgages in good standing						462,686,996	87,171,189	2,467,458,085
1699999. Total - restructured mortgages						0	0	0
000113533	NUCLA	CO		09/02/2026	7.610	382,713	0	440,000
000113638	AUGUSTA	GA		09/02/2026	7.610	180,587	0	75,000
000115605	DAYTON	OH		09/02/2026	7.610	171,175	0	200,500
000118385	MONCKS CORNER	SC		09/02/2026	7.610	150,663	0	585,000
000205802	ELIZABETHTON	TN		09/02/2026	7.485	159,057	0	310,000
000212299	ASHLAND CITY	TN		09/02/2026	7.357	203,977	0	275,000
000371210	ROSEMOUNT	MN		07/01/2026	6.879	188,689	0	344,000
000371212	ROSE HILL	NC		07/01/2026	7.379	77,695	0	220,000
000371213	SWANSEA	IL		07/01/2026	7.254	99,959	0	114,000
000371214	MORENO VALLEY	CA		07/01/2026	7.379	191,128	0	484,000
000371215	HUEYTOWN	AL		07/01/2026	6.994	110,014	0	135,000
000371219	LITTLE FALLS	MN		07/01/2026	6.629	234,578	0	252,000
000371222	LAKE DALLAS	TX		07/01/2026	6.494	378,212	0	374,000
000371223	BUFFALO	MO		07/01/2026	7.129	141,568	0	175,000
000371224	COLUMBIA	SC		07/01/2026	7.379	128,761	0	165,000
000371226	ROWLETT	TX		07/01/2026	6.629	373,333	0	386,000
000371227	LEBANON	IN		07/01/2026	6.629	148,731	0	252,000
000371228	STATESVILLE	NC		07/01/2026	7.129	257,731	0	277,000
000371229	BROKEN ARROW	OK		07/01/2026	7.129	447,136	0	492,000
000371231	DELRAY BEACH	FL		07/01/2026	6.994	247,962	0	220,000
000371232	CLINTON	MS		07/01/2026	6.754	156,533	0	197,000
000371233	ABBEVILLE	SC		07/01/2026	7.629	273,995	0	313,000
000371234	ALPENA	MI		07/01/2026	7.254	112,226	0	133,000
000371236	WAUSAU	WI		07/01/2026	7.629	182,902	0	264,000
000371238	ADRIAN	MI		07/01/2026	7.629	160,829	0	206,000
000371239	CROSSVILLE	AL		07/01/2026	7.505	71,760	0	179,000
000371240	CUBA	MO		07/01/2026	7.504	405,159	0	470,000
000371241	WELLSVILLE	KS		07/01/2026	7.629	182,979	0	254,000
000371243	EXELAND	WI		07/01/2026	7.504	215,666	0	278,000
000371245	CROWLEY	LA		07/01/2026	7.004	161,845	0	235,000
000371246	DANIELSVILLE	GA		07/01/2026	7.629	203,413	0	262,000
000371249	WINCHESTER	VA		07/01/2026	7.629	262,499	0	544,000
000371250	SUMMERFIELD	FL		07/01/2026	7.129	269,045	0	270,000
000371251	GREENVILLE	PA		07/01/2026	7.254	104,640	0	151,000
000371252	PALM BAY	FL		07/01/2026	7.629	289,369	0	290,000
000371253	STONEVILLE	NC		07/01/2026	6.754	170,944	0	214,000
000371254	SAINT CLAIR	MO		07/01/2026	7.629	60,157	0	145,000
000371256	MCKEESPORT	PA		07/01/2026	7.504	170,423	0	231,000

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					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
000371258	CLEVELAND	OH		07/01/2026	7.630	174,644	0	225,000
000371259	GOODLETTSVILLE	TN		07/01/2026	6.629	216,707	0	241,000
000371262	MANSFIELD	MO		07/01/2026	6.629	121,597	0	130,000
000371263	LAND O LAKES	FL		07/01/2026	7.129	262,535	0	346,000
000371264	WESLEY CHAPEL	FL		07/01/2026	7.129	288,904	0	292,000
000371265	PIE TOWN	NM		07/01/2026	7.129	71,736	0	22,500
000371266	CROSBY	TX		07/01/2026	6.994	289,425	0	300,000
000371268	CLINTON TOWNSHIP	MI		07/01/2026	6.504	240,182	0	260,000
000371271	TAYLOR	TX		07/01/2026	7.129	292,197	0	326,000
000371274	FOUR OAKS	NC		07/01/2026	6.994	240,634	0	272,000
000371275	GREENCASTLE	IN		07/01/2026	6.629	211,892	0	239,000
000371276	BLYTHEVILLE	AR		07/01/2026	6.494	63,984	0	151,000
000371277	MARSHFIELD	MO		07/01/2026	6.494	191,418	0	280,000
000371279	WELLINGTON	KS		07/01/2026	7.129	229,374	0	242,000
000371280	PALMETTO	FL		07/01/2026	7.129	237,730	0	290,000
000371281	THEODORE	AL		07/01/2026	7.129	196,305	0	191,000
000371282	CARNESVILLE	GA		07/01/2026	7.129	218,147	0	271,000
000371283	APPLETON	WI		07/01/2026	6.629	189,635	0	543,000
000371284	MERRIAM WOODS VILLAGE	MO		07/01/2026	6.629	78,890	0	136,500
000371285	MORGANFIELD	KY		07/01/2026	7.629	70,311	0	110,000
000371286	NORTHAMPTON	PA		07/01/2026	7.129	288,349	0	337,000
000371292	PINE BLUFF	AR		07/01/2026	6.629	152,504	0	125,000
000371293	LAKE WORTH	FL		07/01/2026	7.629	399,632	0	423,000
000371294	CLIFTON HTS	PA		07/01/2026	7.629	235,200	0	259,000
000371296	GREENWOOD	SC		07/01/2026	7.129	200,939	0	277,000
000371297	GOLDEN MEADOW	LA		07/01/2026	7.129	104,538	0	122,000
000371298	LEES SUMMIT	MO		07/01/2026	6.629	170,380	0	214,000
000371299	NAVASOTA	TX		07/01/2026	7.629	170,479	0	193,000
000371301	RAMER	TN		07/01/2026	6.994	217,783	0	223,000
000371302	JACKSON	MS		07/01/2026	6.629	149,878	0	157,000
000371305	MOUNT VERNON	AR		07/01/2026	6.629	106,420	0	152,000
000371306	CARBONDALE	IL		07/01/2026	7.130	85,347	0	117,000
000371308	CHARLESTON	WV		07/01/2026	6.504	143,484	0	192,000
000371310	ROCKFORD	IL		07/01/2026	7.254	75,536	0	272,000
000371314	OMAHA	NE		07/01/2026	6.629	257,719	0	233,000
000371315	LILLINGTON	NC		07/01/2026	7.494	266,019	0	250,000
000371316	GRAND RAPIDS	MI		07/01/2026	6.994	208,925	0	210,000
000371317	TAMPA	FL		07/01/2026	7.254	292,060	0	277,000
000371318	WILLISTON	FL		07/01/2026	7.129	162,328	0	206,000
000371319	BANGOR	ME		07/01/2026	7.629	146,005	0	173,000
000371321	STANDISH	MI		07/01/2026	6.379	103,343	0	121,000
000371322	THORNDALE	TX		07/01/2026	6.504	287,651	0	323,000
000371324	SAN JACINTO	CA		07/01/2026	6.994	615,642	0	601,000
000371325	OAKLAND	TN		07/01/2026	6.379	451,127	0	456,000
000371326	EMERSON	IA		07/01/2026	6.754	83,883	0	179,000
000371329	BROOKLAND	AR		07/01/2026	7.129	103,533	0	117,000
000371330	MUSKEGON	MI		07/01/2026	7.379	139,578	0	154,000
000371331	MIDLOTHIAN	VA		07/01/2026	6.379	281,513	0	344,000
000371332	HELPER	UT		07/01/2026	6.994	297,245	0	313,000
000371334	IOLA	WI		07/01/2026	7.254	156,306	0	154,000
000371335	CLEVELAND	OH		07/01/2026	7.004	170,906	0	201,000
000371336	SAGINAW	MI		07/01/2026	6.629	122,864	0	172,000
000371337	LEWISTON	ME		07/01/2026	6.504	154,353	0	255,000
000371338	GENOLA	UT		07/01/2026	6.879	610,122	0	658,000
000371343	TORRINGTON	CT		07/01/2026	7.004	295,619	0	335,000

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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
000371345	WICHITA	KS		07/01/2026	6.629	119,730	0	127,000
000371347	WESTLAND	MI		07/01/2026	6.879	126,873	0	192,000
000371349	MADERA	CA		07/01/2026	6.879	259,153	0	384,000
000371350	TEMPLE	TX		07/01/2026	7.129	470,589	0	442,000
000371351	RIO GRANDE CITY	TX		07/01/2026	6.504	287,683	0	348,000
000371352	NORTH LAS VEGAS	NV		07/01/2026	6.504	353,669	0	375,000
000371353	WESTMINSTER	CO		07/01/2026	6.379	447,784	0	591,000
000371357	COON RAPIDS	MN		07/01/2026	7.004	100,429	0	299,000
000371358	WICHITA FALLS	TX		07/01/2026	6.504	166,922	0	193,000
000371359	LITTLETON	CO		07/01/2026	6.504	436,217	0	512,000
000371361	MANILA	AR		07/01/2026	7.254	125,134	0	147,000
000371363	DENHAM SPRINGS	LA		07/01/2026	7.629	278,484	0	299,000
000371364	MARYSVILLE	WA		07/01/2026	7.629	356,526	0	470,000
000371366	FORTSON	GA		07/01/2026	6.629	410,071	0	497,000
000371368	FORT WORTH	TX		07/01/2026	7.129	457,459	0	470,000
000371369	RIVERTON	UT		07/01/2026	7.129	404,074	0	566,000
000371372	LOCUST GROVE	GA		07/01/2026	6.379	292,762	0	271,000
000371374	LELAND	NC		07/01/2026	6.754	227,508	0	269,000
000371375	LAKELAND	FL		07/01/2026	7.129	408,807	0	392,000
000371376	CINCINNATI	OH		07/01/2026	6.879	209,487	0	229,000
000371377	TUOLUMNE	CA		07/01/2026	6.629	341,158	0	425,000
000371378	CHARLOTTE	NC		07/01/2026	6.754	470,023	0	480,000
000371384	AUGUSTA	GA		07/01/2026	6.879	105,386	0	169,000
000371386	AMHERST	OH		07/01/2026	6.879	137,490	0	273,000
000372936	PROVO	UT		07/01/2026	6.504	281,210	0	338,000
000372938	EDGEFIELD	SC		07/01/2026	6.379	274,034	0	275,000
000372940	DALLAS	GA		07/01/2026	6.504	269,004	0	280,000
000372941	LYNCHBURG	OH		07/01/2026	6.379	110,169	0	189,000
000372942	HAWKINS	TX		07/01/2026	6.879	163,153	0	231,000
000375244	LICKING	MO		08/03/2026	3.354	159,516	0	350,000
000375245	HUTTO	TX		08/03/2026	3.354	315,689	0	400,000
000375246	COATESVILLE	PA		08/03/2026	3.101	206,345	0	505,000
000375247	DALLAS	TX		08/03/2026	3.353	159,812	0	235,000
000375248	COLORADO SPRINGS	CO		08/03/2026	2.342	323,479	0	410,000
000375249	COLORADO SPRINGS	CO		08/03/2026	3.984	279,019	0	660,000
000375250	PEYTON	CO		08/03/2026	3.857	576,047	0	680,000
000375252	GREENSBORO	NC		08/03/2026	5.879	279,911	0	335,000
000375253	AURORA	CO		08/03/2026	7.901	397,759	0	408,000
000375255	EL PASO	TX		08/03/2026	7.901	236,426	0	230,000
000375256	ALTON	IL		08/03/2026	7.901	172,678	0	174,000
000375257	FORT WORTH	TX		08/03/2026	7.901	702,195	0	499,000
000375258	GREENVILLE	NC		08/03/2026	7.901	90,096	0	120,000
000375259	CONYERS	GA		08/03/2026	7.901	391,720	0	410,000
000375260	DALLAS	TX		08/03/2026	7.901	387,662	0	358,000
000375261	HOUSTON	TX		08/03/2026	7.901	264,286	0	290,000
000375262	IRON RIVER	MI		08/03/2026	7.901	160,789	0	170,000
000375263	REDLANDS	CA		08/03/2026	7.901	461,586	0	440,000
000375264	HINESVILLE	GA		08/03/2026	7.901	235,504	0	225,000
000375267	EUREKA SPRINGS	AR		08/03/2026	7.901	342,755	0	365,000
000375269	WAYNESVILLE	MO		08/03/2026	7.901	214,102	0	210,000
000375271	CONNEAUT	OH		08/03/2026	7.901	365,316	0	346,000
000375272	COLORADO SPRINGS	CO		08/03/2026	7.901	390,704	0	400,000
000375273	AUGUSTA	GA		08/03/2026	7.901	210,855	0	180,000
000375276	WRIGHTWOOD	CA		08/03/2026	7.901	407,979	0	412,000
000375277	GROVETOWN	GA		08/03/2026	7.901	303,804	0	335,000

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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
000375279	KILLEEN	TX		08/03/2026	7.901	342,955	0	314,000
000375280	TEMPLE	TX		08/03/2026	7.901	238,432	0	265,000
000375281	KILLEEN	TX		08/03/2026	7.901	302,327	0	302,000
000375282	SPRING LAKE	NC		08/03/2026	7.901	371,425	0	390,000
000375283	MAGNOLIA	TX		08/03/2026	7.901	294,206	0	299,990
000375285	MIAMI	OK		08/03/2026	7.901	203,745	0	210,000
000375286	KATY	TX		08/03/2026	7.901	331,721	0	338,000
000375287	KEMPNER	TX		08/03/2026	7.901	199,502	0	175,000
000375288	DUNMOR	KY		08/03/2026	7.901	272,988	0	278,000
000375289	GAUTIER	MS		08/03/2026	6.886	192,402	0	205,000
000375291	MARSHFIELD	MO		08/03/2026	7.901	312,030	0	285,000
000375294	CLEVELAND	TN		08/03/2026	7.901	573,307	0	658,000
000375295	LOCUST GROVE	GA		08/03/2026	7.901	381,367	0	390,000
000375296	SUGAR HILL	GA		08/03/2026	7.901	341,998	0	360,000
000375299	NEW HAVEN	IN		08/03/2026	7.419	261,562	0	310,000
000375300	HAMPTON	VA		08/03/2026	7.901	244,284	0	265,000
000375302	YUMA	TN		08/03/2026	7.150	182,620	0	270,000
000375303	BASKING RIDGE	NJ		08/03/2026	7.394	298,336	0	1,145,000
000375304	NORTH RIDGEVILLE	OH		08/03/2026	7.394	190,935	0	225,000
000375305	PRAIRIE VILLAGE	KS		08/03/2026	6.642	85,655	0	425,000
000375307	VERONA	KY		08/03/2026	7.394	330,694	0	900,000
000375309	SIMPSONVILLE	SC		08/03/2026	7.140	224,857	0	272,000
000375310	DETROIT	MI		08/03/2026	7.140	79,736	0	92,000
000375311	LYNWOOD	IL		08/03/2026	6.642	193,221	0	302,000
000375312	WESTWEGO	LA		08/03/2026	6.887	301,951	0	388,000
000375314	PUEBLO	CO		08/03/2026	6.132	237,863	0	250,000
000375316	NIOTA	TN		08/03/2026	7.140	309,835	0	345,000
000375317	BALD KNOB	AR		08/03/2026	7.903	215,672	0	220,000
000375320	KILLEEN	TX		08/03/2026	7.901	423,904	0	364,000
000375321	SAINT PAUL	NE		08/03/2026	7.901	356,920	0	330,000
000375322	ROCKY FORD	CO		08/03/2026	7.901	159,616	0	133,000
000375325	KYLE	TX		08/03/2026	7.901	280,229	0	310,000
000375326	KILLEEN	TX		08/03/2026	7.901	291,890	0	285,000
000375327	MOREHEAD	KY		08/03/2026	7.901	303,890	0	315,000
000375329	HOPE MILLS	NC		08/03/2026	7.901	365,187	0	380,000
000375330	GUYTON	GA		08/03/2026	7.901	440,363	0	434,910
000375331	MACON	GA		08/03/2026	7.901	478,224	0	421,000
000375333	WINNSBORO	SC		08/03/2026	7.901	195,904	0	190,000
000375334	BAY CITY	TX		08/03/2026	7.901	229,260	0	205,000
000375335	HARKER HEIGHTS	TX		08/03/2026	7.901	254,056	0	296,000
000375336	HOUSTON	TX		08/03/2026	7.141	289,969	0	300,000
000375337	KILLEEN	TX		08/03/2026	7.901	332,224	0	295,000
000375338	GREELEY	CO		08/03/2026	7.901	394,564	0	396,000
000375339	MOYOCK	NC		08/03/2026	7.901	578,796	0	610,000
000375340	MEMPHIS	TN		08/03/2026	6.887	230,799	0	245,000
000375341	GROVETOWN	GA		08/03/2026	7.901	299,343	0	300,000
000375342	BLOOMINGDALE	OH		08/03/2026	7.901	416,088	0	318,000
000375343	ROANOKE	AL		08/03/2026	7.901	196,112	0	190,000
000375344	CROSBY	TX		08/03/2026	6.507	260,702	0	265,000
000375345	NEW TAZEWELL	TN		08/03/2026	7.901	240,731	0	240,000
000375346	FORT WORTH	TX		08/03/2026	7.901	264,023	0	285,000
000375347	GROVETOWN	GA		08/03/2026	7.901	290,514	0	300,000
000375348	ROSHARON	TX		08/03/2026	7.901	309,148	0	300,000
000375349	LITHONIA	GA		08/03/2026	7.901	313,830	0	325,000
000375350	SAUCIER	MS		08/03/2026	7.394	198,395	0	250,000

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000375351	ARLINGTON	TX		08/03/2026	7.901	261,508	0	270,000
000375352	EL PASO	TX		08/03/2026	7.901	272,646	0	266,700
000375353	RHOME	TX		08/03/2026	7.901	288,470	0	330,000
000375354	HIGDON	AL		08/03/2026	7.901	306,469	0	300,000
000375355	SPRING LAKE	NC		08/03/2026	7.901	341,900	0	328,000
000375356	BELTON	TX		08/03/2026	7.901	349,868	0	350,000
000375358	CALERA	AL		08/03/2026	7.901	224,249	0	228,000
000375359	PUEBLO	CO		08/03/2026	7.901	317,025	0	311,000
000375361	PEA RIDGE	AR		08/03/2026	7.901	194,497	0	235,000
000375362	LAKEVIEW	OH		08/03/2026	7.901	204,426	0	215,000
000375363	SPARTANBURG	SC		08/03/2026	7.901	239,479	0	269,500
000375364	TOPEKA	KS		08/03/2026	7.901	360,697	0	320,000
000375366	ALBUQUERQUE	NM		08/03/2026	7.901	210,741	0	230,000
000375367	CINCINNATI	OH		08/03/2026	7.901	283,777	0	298,000
000375368	JARRELL	TX		08/03/2026	7.901	253,387	0	230,000
000375369	KILLEEN	TX		08/03/2026	7.901	265,044	0	285,000
000375371	KILLEEN	TX		08/03/2026	7.901	407,769	0	361,000
000375372	SAN ANTONIO	TX		08/03/2026	7.901	482,153	0	479,000
000375373	EL PASO	TX		08/03/2026	7.901	150,162	0	149,000
000375374	PONCHATOULA	LA		08/03/2026	7.901	191,102	0	209,000
000375375	WILLOUGHBY	OH		08/03/2026	7.901	343,644	0	350,000
000375376	KILLEEN	TX		08/03/2026	7.901	574,702	0	765,000
000375377	LA FERIA	TX		08/03/2026	7.774	251,469	0	261,900
000375378	LEE'S SUMMIT	MO		08/03/2026	7.901	313,376	0	334,000
000375379	MABLETON	GA		08/03/2026	7.901	430,567	0	435,000
000375380	ADELANTO	CA		08/03/2026	7.901	470,436	0	471,000
000375381	WINCHESTER	CA		08/03/2026	7.901	731,858	0	660,000
000375383	HEPHZIBAH	GA		08/03/2026	7.901	155,289	0	180,000
000375384	SHERWOOD	AR		08/03/2026	7.901	410,278	0	432,000
000375386	LUMBERTON	NC		08/03/2026	7.901	193,208	0	188,000
000375387	LEWISTON	ID		08/03/2026	7.910	243,197	0	340,000
000375390	CADIZ	OH		08/03/2026	7.901	205,365	0	235,000
000375391	KILLEEN	TX		08/03/2026	7.901	310,285	0	251,000
000375392	KILLEEN	TX		08/03/2026	7.901	304,192	0	265,000
000375393	RED OAK	TX		08/03/2026	7.901	288,682	0	268,502
000375394	LANDERS	CA		08/03/2026	7.901	275,097	0	348,000
000375395	LINDALE	TX		08/03/2026	7.901	269,111	0	239,000
000375396	GULFPORT	MS		08/03/2026	7.901	279,099	0	289,000
000375397	MONTGOMERY	AL		08/03/2026	7.901	139,525	0	150,000
000375398	SALISBURY	NC		08/03/2026	6.380	237,205	0	250,000
000375399	SEAGOVILLE	TX		08/03/2026	7.901	387,651	0	410,000
000375400	INDIANAPOLIS	IN		08/03/2026	7.901	377,305	0	385,000
000375402	GREENVILLE	TX		08/03/2026	7.901	436,420	0	420,000
000375403	MIDWEST CITY	OK		08/03/2026	7.901	240,276	0	240,000
000375404	SANFORD	NC		08/03/2026	7.901	333,935	0	325,000
000375405	LAKE CITY	FL		08/03/2026	7.901	392,190	0	400,000
000375406	TUCSON	AZ		08/03/2026	7.901	241,430	0	235,000
000375407	JACKSONVILLE	AR		08/03/2026	7.901	126,318	0	158,000
001161222	TEXAS CITY	TX		09/02/2026	7.235	186,463	0	225,000
001166057	BIG SPRING	TX		09/02/2026	7.235	221,278	0	233,000
001187462	IOWA	LA		09/02/2026	7.735	264,449	0	285,000
001192511	LOS ANGELES	CA		09/02/2026	7.610	497,529	0	832,000
001213937	SAN ANTONIO	TX		09/02/2026	7.235	161,708	0	160,000
001285578	WICHITA FALLS	TX		09/02/2026	7.235	279,008	0	290,000
001320492	ROSSVILLE	GA		09/02/2026	7.485	345,318	0	360,000

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001320687	OAKDALE	MN		09/02/2026	7.735	204,570	0	212,000
001320720	TUCSON	AZ		09/02/2026	7.235	240,650	0	249,000
001320813	GRANDY	NC		09/02/2026	7.860	223,742	0	232,000
001320851	MIDLAND	TX		09/02/2026	7.735	243,944	0	252,000
001320991	MACON	GA		09/02/2026	7.236	203,140	0	177,000
001321334	SAN ANTONIO	TX		09/02/2026	7.360	303,149	0	313,000
001321472	CASA GRANDE	AZ		09/02/2026	7.236	294,069	0	305,000
001321564	WESTLAND	MI		09/02/2026	7.735	169,818	0	175,000
001352552	LEAGUE CITY	TX		09/02/2026	7.111	467,643	0	480,000
001353104	TOLLESON	AZ		09/02/2026	7.236	374,060	0	386,000
001353113	NEWPORT	TN		09/02/2026	7.985	209,241	0	217,500
001353328	ROME	GA		09/02/2026	7.360	275,856	0	278,000
001353470	DUBLIN	GA		09/02/2026	7.236	160,857	0	175,000
001353491	GOOSE CREEK	SC		09/02/2026	7.859	299,251	0	295,000
001353645	CHICAGO	IL		09/02/2026	7.735	320,909	0	275,900
001473999	BUCKNER	MO		09/02/2026	7.235	159,574	0	194,960
001474419	PORT WENTWORTH	GA		09/02/2026	7.235	171,728	0	219,652
001474538	HOUSTON	TX		09/02/2026	7.110	218,313	0	239,000
001474569	LITHONIA	GA		09/02/2026	7.235	246,738	0	265,000
001474576	URBANA	OH		09/02/2026	7.485	238,098	0	250,000
001474587	MEDINA	OH		09/02/2026	7.485	266,801	0	340,000
001474901	LAS VEGAS	NV		09/02/2026	7.610	294,525	0	312,000
001474911	LEAVENWORTH	KS		09/02/2026	7.485	251,130	0	285,000
001474912	NEW CANEY	TX		09/02/2026	7.485	338,100	0	370,569
001474915	PEORIA	AZ		09/02/2026	7.485	356,451	0	380,000
001475144	HUNTSVILLE	AL		09/02/2026	7.735	207,948	0	220,000
001475184	LEMOORE	CA		09/02/2026	7.735	352,624	0	380,000
001475220	OAKLEY	CA		09/02/2026	7.235	480,219	0	515,000
001475241	ORANGE	VA		09/02/2026	7.485	295,018	0	320,000
001475826	SUN VALLEY	CA		09/02/2026	7.235	953,788	0	1,575,000
001475953	COLUMBUS	OH		09/02/2026	7.735	205,349	0	232,519
001476050	DOUGLASVILLE	GA		09/02/2026	7.235	324,256	0	361,000
001476165	HOUSTON	TX		09/02/2026	7.110	296,861	0	315,000
001476416	WOODFORD	VA		09/02/2026	7.235	246,950	0	265,000
001476444	BETHLEHEM	GA		09/02/2026	7.485	299,340	0	315,000
001476503	SAN ANTONIO	TX		09/02/2026	7.235	252,689	0	267,796
001476696	PALMDALE	CA		09/02/2026	7.235	387,044	0	430,000
001476725	LAWRENCEVILLE	GA		09/02/2026	7.235	398,188	0	407,126
001476883	MERCED	CA		09/02/2026	7.610	358,101	0	375,000
001477144	WOODLAND HILLS	CA		09/02/2026	7.235	932,702	0	1,086,000
001477359	WACO	TX		09/02/2026	7.610	231,152	0	250,041
001477373	FOUNTAIN	CO		09/02/2026	7.235	286,419	0	300,000
001477389	WEST VALLEY CITY	UT		09/02/2026	7.735	460,257	0	480,000
001477445	WAUSEON	OH		09/02/2026	7.485	250,481	0	287,000
001477461	BAKERSFIELD	CA		09/02/2026	7.235	335,401	0	385,000
001477484	BEAUMONT	TX		09/02/2026	7.610	256,100	0	281,000
001477588	LONG BEACH	CA		09/02/2026	7.235	620,642	0	739,459
001477683	FORT VALLEY	VA		09/02/2026	7.735	177,736	0	289,000
001477691	COLUMBUS	OH		09/02/2026	7.735	174,147	0	178,525
001477713	PINE BLUFF	AR		09/02/2026	7.235	215,234	0	236,968
001477716	ARIZONA CITY	AZ		09/02/2026	7.735	212,303	0	238,629
001477757	RUNNING SPRINGS	CA		09/02/2026	7.235	301,619	0	360,000
001477770	NAVARRE	FL		09/02/2026	7.610	270,498	0	315,460
001477780	YUMA	AZ		09/02/2026	7.360	272,106	0	284,000
001477827	SPOTSYLVANIA	VA		09/02/2026	7.485	416,427	0	438,000

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					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
001477860	MCDONOUGH	GA		09/02/2026	7.735	430,973	0	470,000
001477872	ANTIOCH	CA		09/02/2026	7.735	402,781	0	431,000
001478066	GREENWOOD	MS		09/02/2026	7.360	123,480	0	129,000
001478087	COLUMBUS	OH		09/02/2026	7.485	165,184	0	172,300
001478151	GRIFFIN	GA		09/02/2026	7.235	205,866	0	222,500
001478182	MECCA	CA		09/02/2026	7.235	245,282	0	257,000
001478184	MARICOPA	AZ		09/02/2026	7.735	340,732	0	356,000
001478197	SPRING	TX		09/02/2026	7.485	289,671	0	279,000
001478236	NORTH LAS VEGAS	NV		09/02/2026	7.360	282,348	0	295,000
001478239	HAMMOND	LA		09/02/2026	7.610	322,563	0	338,000
001478251	FLORENCE	AZ		09/02/2026	7.360	301,236	0	286,000
001478259	ATLANTA	GA		09/02/2026	7.610	307,247	0	286,769
001478273	HINESVILLE	GA		09/02/2026	7.610	272,767	0	287,000
001478332	HENDERSON	NV		09/02/2026	7.485	378,340	0	397,000
001478414	COACHELLA	CA		09/02/2026	7.235	512,273	0	535,000
001478493	LANCASTER	CA		09/02/2026	7.735	391,273	0	408,000
001478543	ANDERSON	IN		09/02/2026	7.735	143,274	0	159,000
001478655	PEYTON	CO		09/02/2026	7.735	488,587	0	522,988
001478686	ATTLEBORO	MA		09/02/2026	7.735	527,453	0	560,000
001478746	CLEBURNE	TX		09/02/2026	7.735	258,439	0	270,000
001478756	BOYCE	LA		09/02/2026	7.735	331,440	0	360,000
001478794	HEMET	CA		09/02/2026	7.735	503,740	0	525,000
001478811	CHULA VISTA	CA		09/02/2026	7.735	499,123	0	590,000
001478944	DEL RIO	TN		09/02/2026	7.610	133,629	0	142,000
001478976	CARLISLE	SC		09/02/2026	7.360	239,013	0	265,000
001478981	BARSTOW	CA		09/02/2026	7.610	220,437	0	212,000
001479062	LOCUST GROVE	GA		09/02/2026	7.235	378,248	0	404,000
001479064	FRANKLIN	NC		09/02/2026	7.610	383,099	0	403,000
001479065	FAIRBORN	OH		09/02/2026	8.234	116,795	0	170,000
001479102	BROWNSVILLE	TX		09/02/2026	7.735	191,737	0	216,385
001479129	PORT ALLEN	LA		09/02/2026	7.735	216,156	0	226,000
001479165	RICHMOND	VA		09/02/2026	7.984	230,766	0	256,000
001479225	FORT WORTH	TX		09/02/2026	7.735	340,748	0	356,000
001479273	BARSTOW	CA		09/02/2026	7.235	169,006	0	265,000
001479379	NORTH HIGHLANDS	CA		09/02/2026	7.485	350,249	0	365,000
001479491	NORTH LAS VEGAS	NV		09/02/2026	7.735	358,023	0	375,000
001479517	KANSAS CITY	MO		09/02/2026	7.974	261,804	0	160,000
001479539	CHESTER	VA		09/02/2026	8.234	409,505	0	425,000
001479541	BAYTOWN	TX		09/02/2026	8.234	337,767	0	350,000
001479596	SEBRING	FL		09/02/2026	8.234	255,740	0	280,000
001479610	PITTSBURGH	PA		09/02/2026	7.733	164,901	0	223,325
001479748	HARLINGEN	TX		09/02/2026	8.234	202,503	0	213,100
001479771	FORT WORTH	TX		09/02/2026	8.234	231,432	0	247,000
001479805	FORT MILL	SC		09/02/2026	8.234	269,791	0	275,000
001479815	BARSTOW	CA		09/02/2026	8.109	269,655	0	275,000
001479913	COLUMBUS	OH		09/02/2026	8.234	245,897	0	258,300
001479939	NEW CANEY	TX		09/02/2026	7.860	212,184	0	266,857
001479951	SHEPHERDSVILLE	KY		09/02/2026	7.734	243,487	0	335,000
001479993	NORFOLK	NE		09/02/2026	7.610	235,861	0	245,000
001479994	BAKER	LA		09/02/2026	7.610	221,226	0	230,500
001480028	OKMULGEE	OK		09/02/2026	8.234	110,894	0	115,000
001480043	ZANESVILLE	OH		09/02/2026	8.234	144,531	0	162,000
001480145	SAN ANTONIO	TX		09/02/2026	8.234	222,135	0	248,859
001480183	FRAZIER PARK	CA		09/02/2026	7.860	327,647	0	340,000
001480202	ARCADIA	OK		09/02/2026	7.974	384,975	0	445,000

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	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
001480374	LOS ANGELES	CA		09/02/2026	7.235	239,149	0	1,045,278
001480428	BURLINGTON	IA		09/02/2026	7.610	168,077	0	175,000
001480503	PHOENIX	AZ		09/02/2026	7.610	390,134	0	406,000
001480593	MERIDEN	CT		09/02/2026	8.234	354,597	0	368,000
001481042	TURLOCK	CA		09/02/2026	7.485	337,367	0	350,000
001481117	DETROIT	MI		09/02/2026	7.735	134,912	0	140,000
001481160	KIMBERLY	AL		09/02/2026	7.735	351,685	0	365,000
001481473	ALTON	MO		09/02/2026	7.235	163,466	0	198,000
001481595	GRIFFIN	GA		09/02/2026	7.235	143,612	0	160,000
001481622	WILLIAMSBURG	MO		09/02/2026	7.235	154,215	0	165,000
001481716	TOPEKA	KS		09/02/2026	7.610	299,467	0	346,000
001481733	CASA GRANDE	AZ		09/02/2026	7.610	280,619	0	295,000
001481781	FORTSON	GA		09/02/2026	8.234	114,930	0	120,000
001482250	TYLER	TX		09/02/2026	7.235	453,329	0	425,000
001482360	FEEDING HILLS	MA		09/02/2026	7.735	475,575	0	492,500
001482472	SHREWSBURY	PA		09/02/2026	7.610	196,993	0	233,000
001482601	KINSTON	NC		09/02/2026	8.234	188,775	0	198,000
001482665	CONYERS	GA		09/02/2026	8.234	292,563	0	317,114
001482777	LAWRENCEVILLE	GA		09/02/2026	7.485	277,471	0	335,000
001482857	DETROIT	MI		09/02/2026	7.485	144,586	0	155,000
001482860	WALNUT	MS		09/02/2026	7.485	149,035	0	160,000
001482929	GLENDALE	AZ		09/02/2026	7.485	366,738	0	395,000
001482937	HAMPTON	GA		09/02/2026	7.610	344,885	0	361,000
001483048	LAS VEGAS	NV		09/02/2026	7.735	492,245	0	422,000
001483064	WILLMAR	MN		09/02/2026	7.735	272,986	0	335,000
001483143	AMELIA COURT HOUSE	VA		09/02/2026	6.984	167,332	0	221,000
001483281	HESPERIA	CA		09/02/2026	7.235	463,487	0	467,000
001483396	WOODRUFF	SC		09/02/2026	8.234	201,808	0	211,000
001483653	HENEFER	UT		09/02/2026	7.485	633,560	0	655,000
001483777	ANTIOCH	CA		09/02/2026	7.735	609,361	0	680,000
001483823	HOLIDAY	FL		09/02/2026	7.735	302,478	0	315,000
001483850	WEST SPRINGFIELD	MA		09/02/2026	7.735	289,938	0	330,000
001483959	COLUMBIA	MO		09/02/2026	7.610	169,822	0	176,000
001484040	PEARLAND	TX		09/02/2026	7.485	382,057	0	400,000
001484067	JACKSON	MS		09/02/2026	7.735	193,764	0	200,000
001484112	DECATUR	GA		09/02/2026	7.735	280,769	0	293,000
001484510	PINSON	AL		09/02/2026	7.735	319,970	0	340,000
001484727	MINEOLA	TX		09/02/2026	7.610	242,033	0	260,000
001484755	NASHUA	NH		09/02/2026	7.610	339,521	0	350,000
001484804	GLENDALE	AZ		09/02/2026	7.610	290,539	0	312,500
001484848	PATRIOT	IN		09/02/2026	7.735	183,107	0	245,000
001485135	LA VERGNE	TN		09/02/2026	7.485	278,798	0	282,900
001485148	OMAHA	NE		09/02/2026	8.234	155,459	0	161,000
001485152	DOTHAN	AL		09/02/2026	7.735	179,567	0	185,000
001485157	PACIFIC	MO		09/02/2026	8.234	193,338	0	200,000
001485197	CONWAY	SC		09/02/2026	8.234	285,130	0	240,000
001485220	MODESTO	CA		09/02/2026	8.234	519,816	0	510,000
001485435	SOUTH EUCLID	OH		09/02/2026	7.610	232,404	0	246,000
001485454	COVINGTON	GA		09/02/2026	7.610	338,862	0	350,000
001485560	PILOT POINT	TX		09/02/2026	7.735	265,886	0	274,000
001485782	NEW ORLEANS	LA		09/02/2026	7.610	437,142	0	450,000
001485831	PORTAGE	IN		09/02/2026	7.735	315,190	0	328,000
001486050	MURRAYVILLE	IL		09/02/2026	7.735	116,631	0	120,000
001486349	SAN ANTONIO	TX		09/02/2026	7.236	252,173	0	265,000
001486362	LINCOLNTON	NC		09/02/2026	7.610	340,349	0	369,000

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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
001486434	HUNTINGTOWN	MD		09/02/2026	7.735	553,120	0	600,000
001486721	MISSION	TX		09/02/2026	7.236	150,465	0	155,000
001486760	BEMIDJI	MN		09/02/2026	7.236	263,721	0	256,500
001486832	PRUE	OK		09/02/2026	7.975	121,469	0	126,000
001486851	PONCA CITY	OK		09/02/2026	7.735	175,084	0	201,000
001486914	CAIRO	MO		09/02/2026	7.975	352,687	0	363,000
001487150	CHESTERFIELD	VA		09/02/2026	7.610	247,861	0	310,000
001487263	RANGER	TX		09/02/2026	7.735	230,807	0	240,000
001487307	MARIETTA	GA		09/02/2026	8.234	462,844	0	478,000
001487326	CASA GRANDE	AZ		09/02/2026	7.984	318,381	0	328,000
001487328	LOUISVILLE	KY		09/02/2026	8.234	308,621	0	315,000
001487598	WICHITA	KS		09/02/2026	7.610	214,105	0	200,000
001487676	SURPRISE	AZ		09/02/2026	7.610	394,461	0	405,000
001487682	CUMBERLAND	RI		09/02/2026	7.485	421,914	0	435,000
001487757	BESSEMER	AL		09/02/2026	7.735	180,229	0	185,000
001487759	NEWPORT	TN		09/02/2026	8.234	180,393	0	185,000
001487773	CONWAY	AR		09/02/2026	7.735	219,197	0	231,000
001487784	LANCASTER	OH		09/02/2026	7.735	243,363	0	261,000
001487798	CLUTE	TX		09/02/2026	8.234	262,716	0	305,000
001487813	LA MARQUE	TX		09/02/2026	7.732	264,066	0	280,000
001487833	PALMDALE	CA		09/02/2026	7.735	432,849	0	450,000
001487844	BROCKTON	MA		09/02/2026	7.735	537,414	0	560,000
001488190	PHOENIX	AZ		09/02/2026	7.360	330,988	0	340,000
001488221	LANCASTER	CA		09/02/2026	7.360	427,982	0	440,000
001488243	WARREN	MI		09/02/2026	7.735	159,298	0	170,000
001488276	ALEXANDRIA	VA		09/02/2026	8.234	232,130	0	225,000
001488292	MAGNOLIA	TX		09/02/2026	8.234	274,621	0	283,000
001488293	GAHANNA	OH		09/02/2026	7.735	295,100	0	305,000
001488585	LAREDO	TX		09/02/2026	7.111	313,556	0	328,000
001488660	HARRISONVILLE	MO		09/02/2026	7.236	250,548	0	258,000
001488664	MERRILLVILLE	IN		09/02/2026	7.485	277,865	0	288,000
001488672	RAEFORD	NC		09/02/2026	7.610	292,975	0	298,000
001488727	SPRINGTOWN	TX		09/02/2026	7.360	413,005	0	490,000
001488756	LAMAR	MO		09/02/2026	8.234	153,090	0	157,000
001488764	OAK HILL	OH		09/02/2026	8.234	155,825	0	160,000
001488803	HUMBLE	TX		09/02/2026	7.735	279,813	0	285,000
001488810	ATLANTA	GA		09/02/2026	8.234	468,046	0	518,000
001488831	MERRITT ISLAND	FL		09/02/2026	8.234	301,640	0	320,000
001488958	PLACERVILLE	CA		09/02/2026	7.236	191,624	0	585,000
001489159	BRYANT	AR		09/02/2026	7.236	180,506	0	185,000
001489207	KANSAS CITY	KS		09/02/2026	7.610	268,817	0	280,000
001489313	CHESTERFIELD	VA		09/02/2026	7.735	228,890	0	238,000
001489607	CARROLLTON	TX		09/02/2026	7.610	526,705	0	554,000
001489659	PAINTER	VA		09/02/2026	7.735	223,437	0	230,000
001489667	CASA GRANDE	AZ		09/02/2026	7.735	297,133	0	305,000
001489671	OPELIKA	AL		09/02/2026	7.735	297,363	0	307,000
001489676	LANCASTER	CA		09/02/2026	7.735	463,460	0	480,000
001490016	CLEVELAND	TX		09/02/2026	7.236	155,852	0	155,000
001490078	OAKWOOD	GA		09/02/2026	7.485	283,289	0	290,000
001490092	FLORENCE	AZ		09/02/2026	7.236	341,064	0	350,000
001490093	NORTH LAS VEGAS	NV		09/02/2026	7.236	369,485	0	379,000
001490280	PETAL	MS		09/02/2026	6.986	248,488	0	259,900
001490421	HOUSTON	TX		09/02/2026	7.360	218,778	0	224,500
001490494	EL DORADO	CA		09/02/2026	7.360	571,851	0	649,000
001490551	MONTICELLO	GA		09/02/2026	8.234	224,739	0	230,000

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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
001490574	ADELANTO	CA		09/02/2026	7.735	456,000	0	475,000
001490799	LOGANVILLE	GA		09/02/2026	6.986	297,471	0	310,000
001490870	CHESTERFIELD	VA		09/02/2026	7.111	312,342	0	320,000
001490889	NEW LONDON	MO		09/02/2026	7.236	147,058	0	153,000
001490937	ANGLETON	TX		09/02/2026	7.236	245,008	0	255,000
001490949	MIDLAND	TX		09/02/2026	7.610	244,066	0	272,000
001491067	SPRINGFIELD	OH		09/02/2026	7.735	198,241	0	204,000
001491310	CLEVELAND	TX		09/02/2026	7.485	157,946	0	155,000
001491318	CAMBRIDGE	OH		09/02/2026	7.610	175,998	0	204,000
001491329	MOUNT CLEMENS	MI		09/02/2026	7.610	178,657	0	183,000
001491449	DALLAS	TX		09/02/2026	7.475	467,909	0	480,000
001491597	WAXAHACHIE	TX		09/02/2026	7.610	437,190	0	460,000
001491799	KARNACK	TX		09/02/2026	7.111	256,097	0	280,000
001491899	DETROIT	MI		09/02/2026	7.485	149,340	0	157,000
001491910	LIGONIER	IN		09/02/2026	7.485	151,598	0	183,000
001491926	UNION	OH		09/02/2026	7.610	197,358	0	208,000
001492039	PHOENIX	AZ		09/02/2026	7.236	321,995	0	330,000
001492113	DETROIT	MI		09/02/2026	7.735	171,135	0	175,000
001492124	HOT SPRINGS NATIONAL	AR		09/02/2026	7.735	162,573	0	171,000
001492132	SAINT GABRIEL	LA		09/02/2026	7.735	195,289	0	200,000
001492166	NIKISKI	AK		09/02/2026	8.234	262,225	0	268,000
001492189	BEAUMONT	CA		09/02/2026	7.735	542,252	0	555,000
001492262	KILLEEN	TX		09/02/2026	7.360	261,927	0	255,000
001492290	NEBRASKA CITY	NE		09/02/2026	7.485	121,586	0	125,000
001492292	AZLE	TX		09/02/2026	7.610	147,756	0	151,000
001492351	THATCHER	AZ		09/02/2026	7.236	200,268	0	205,000
001492358	FREMONT	OH		09/02/2026	7.610	214,132	0	240,000
001492413	GLENDALE	AZ		09/02/2026	7.610	259,306	0	265,000
001492524	BATTLEBORO	NC		09/02/2026	7.735	135,828	0	140,000
001492561	OKLAHOMA CITY	OK		09/02/2026	7.735	192,524	0	200,000
001492570	WHITESBURG	KY		09/02/2026	7.735	220,025	0	147,000
001492594	CRANDALL	TX		09/02/2026	7.735	259,147	0	277,000
001492631	LANSDALE	PA		09/02/2026	7.735	430,601	0	440,000
001492652	LAS VEGAS	NV		09/02/2026	7.735	499,106	0	510,000
001492847	HOLLY SPRINGS	MS		09/02/2026	7.610	147,397	0	174,010
001493060	GOSPORT	IN		09/02/2026	7.609	246,177	0	252,000
001493113	DENVER	CO		09/02/2026	7.360	341,851	0	425,000
001493386	PIMA	AZ		09/02/2026	7.485	207,418	0	314,000
001493394	CLARKSVILLE	TN		09/02/2026	7.236	248,645	0	254,000
001493417	PORT SANILAC	MI		09/02/2026	7.610	262,192	0	270,000
001493430	STEUBENVILLE	OH		09/02/2026	7.475	284,438	0	291,000
001493463	GRAYSON	GA		09/02/2026	7.236	477,179	0	524,000
001493537	MEMPHIS	TN		09/02/2026	7.735	194,206	0	198,000
001493555	HENRICO	VA		09/02/2026	7.735	268,926	0	275,000
001493556	CHICOPEE	MA		09/02/2026	7.735	269,126	0	298,000
001493567	LAS VEGAS	NV		09/02/2026	7.735	372,157	0	380,000
001493572	BLUE SPRINGS	MO		09/02/2026	8.234	522,743	0	540,000
001493624	SEMINOLE	TX		09/02/2026	7.111	234,422	0	250,000
001493917	LEBANON	MO		09/02/2026	7.610	156,798	0	140,500
001493970	GENTRY	AR		09/02/2026	7.485	259,273	0	268,000
001493999	NEWPORT	MI		09/02/2026	7.610	351,997	0	360,000
001494024	GRAY COURT	SC		09/02/2026	7.735	215,300	0	220,000
001494040	LAS VEGAS	NV		09/02/2026	7.735	508,892	0	520,000
001494041	HENDERSON	NV		09/02/2026	7.735	490,405	0	528,000
001494046	YUCCA VALLEY	CA		09/02/2026	8.234	372,063	0	440,000

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					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
001494220	HOT SPRINGS	AR		09/02/2026	7.111	259,383	0	265,000
001494393	VICTORVILLE	CA		09/02/2026	7.485	445,510	0	455,000
001494410	LOCKPORT	LA		09/02/2026	7.735	111,342	0	114,000
001494435	RIO RANCHO	NM		09/02/2026	7.735	248,574	0	250,000
001494439	NORTH CANTON	OH		09/02/2026	7.734	200,456	0	209,000
001494460	SMYRNA	DE		09/02/2026	8.109	343,116	0	350,000
001494488	ADELANTO	CA		09/02/2026	7.360	252,234	0	265,000
001494863	SAN DIEGO	CA		09/02/2026	7.236	361,221	0	390,000
001494919	CHARLOTTE	NC		09/02/2026	7.735	343,276	0	350,000
001495076	CLARKSVILLE	TN		09/02/2026	7.610	248,962	0	266,000
001495171	LANCASTER	OH		09/02/2026	7.735	230,602	0	254,900
001495254	N LAS VEGAS	NV		09/02/2026	7.610	386,220	0	398,000
001496008	PHOENIX	AZ		09/02/2026	7.235	372,586	0	400,000
001496069	HENDERSON	NV		09/02/2026	7.235	401,075	0	415,000
001496188	MABLETON	GA		09/02/2026	7.860	406,117	0	415,000
001496304	LITTLE ELM	TX		09/02/2026	7.236	516,820	0	535,000
001496328	CINCINNATI	OH		09/02/2026	7.735	418,983	0	435,000
001496340	SPRING	TX		09/02/2026	7.735	531,202	0	560,000
001496371	KATY	TX		09/02/2026	7.110	345,022	0	390,000
001496385	MAPLE GROVE	MN		09/02/2026	7.734	351,729	0	365,000
001496400	SAINT LOUIS	MO		09/02/2026	7.235	268,135	0	279,000
001496425	BLACK JACK	MO		09/02/2026	7.360	146,379	0	151,000
001496464	ECORSE	MI		09/02/2026	7.735	102,828	0	106,000
001496465	GOLDSBORO	NC		09/02/2026	7.860	156,283	0	211,000
001496617	AUSTELL	GA		09/02/2026	7.236	336,310	0	360,000
001496709	JONESBORO	GA		09/02/2026	7.111	263,732	0	269,000
001496747	VERNAL	UT		09/02/2026	7.610	249,710	0	270,000
001496771	HARTFORD CITY	IN		09/02/2026	7.610	111,824	0	118,000
001496916	DAYTON	NV		09/02/2026	7.735	377,447	0	390,000
001496945	ORLANDO	FL		09/02/2026	7.735	473,831	0	486,000
001496950	LOUISVILLE	KY		09/02/2026	7.735	339,999	0	349,000
001496992	VERNAL	UT		09/02/2026	7.735	303,526	0	315,000
001497227	MONROE	GA		09/02/2026	7.735	374,442	0	330,000
001497306	AMARILLO	TX		09/02/2026	7.110	254,183	0	261,000
001497371	GOWEN	MI		09/02/2026	7.735	239,766	0	247,000
001497445	GOLDSBORO	NC		09/02/2026	7.735	102,757	0	105,000
001497463	MADISON	MS		09/02/2026	7.860	234,903	0	244,125
001497509	DOUGLASVILLE	GA		09/02/2026	7.860	327,786	0	335,000
001497538	DAVENPORT	IA		09/02/2026	7.485	130,226	0	133,000
001497650	ROXBORO	NC		09/02/2026	7.735	248,615	0	271,000
001497721	LEBANON	TN		09/02/2026	7.236	390,332	0	400,000
001535124	FT WORTH	TX		09/02/2026	7.485	350,829	0	360,000
001535186	TUCSON	AZ		09/02/2026	7.735	214,669	0	225,000
001535301	TUCSON	AZ		09/02/2026	7.360	433,920	0	445,000
001535357	SNELLVILLE	GA		09/02/2026	7.236	386,043	0	395,000
001535358	ELYRIA	OH		09/02/2026	7.735	109,768	0	112,000
001535449	PARMA	OH		09/02/2026	7.735	235,047	0	250,000
001535470	RIVER OAKS	TX		09/02/2026	7.236	264,308	0	273,000
001556826	CONVERSE	TX		09/02/2026	7.610	245,056	0	265,000
001569036	FORT WAYNE	IN		09/02/2026	7.735	137,430	0	221,814
001569541	NEW ORLEANS	LA		09/02/2026	7.735	326,516	0	362,355
001572131	TOLEDO	OH		09/02/2026	7.610	179,754	0	217,000
001572137	TAYLOR	MI		09/02/2026	7.735	379,680	0	392,000
001572506	ATLANTA	GA		09/02/2026	7.235	324,143	0	340,000
001572530	MUSKEGON	MI		09/02/2026	8.109	133,739	0	150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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
001572542	STATHAM	GA		09/02/2026	7.235	372,976	0	405,000
1899999. Mortgages with overdue interest over 90 days-residential mortgages-insured or guaranteed						164,114,257	0	182,177,885
2499999. Total - mortgages with overdue interest over 90 days						164,114,257	0	182,177,885
000371211	EAST LYME	CT		07/01/2026	6.384	53,695	0	300,000
000371217	PHOENIX	AZ		07/01/2026	6.494	216,572	0	375,000
000371230	BRIGHTON	CO		07/01/2026	6.629	512,656	0	660,000
000371237	WEEKI WACHEE	FL		07/01/2026	7.494	207,133	0	192,000
000371261	WALLER	TX		07/01/2026	6.994	358,404	0	335,000
000371270	FISHER	MN		07/01/2026	7.129	130,693	0	183,000
000371278	ROCK HILL	SC		07/01/2026	7.504	240,275	0	262,000
000371290	WILLS POINT	TX		07/01/2026	6.629	212,314	0	245,000
000371307	ROODHOUSE	IL		07/01/2026	7.129	46,422	0	68,000
000371312	JACKSONVILLE	IL		07/01/2026	7.504	75,889	0	95,000
000371323	ATTICA	IN		07/01/2026	6.879	133,673	0	146,000
000371339	CLIFTON	NJ		07/01/2026	6.994	652,972	0	599,000
000371346	BRACKENRIDGE	PA		07/01/2026	7.004	148,010	0	237,000
000371355	SPRING HILL	FL		07/01/2026	7.254	233,886	0	254,000
000371370	WARNER ROBINS	GA		07/01/2026	7.004	233,790	0	315,000
000371373	LOUISVILLE	KY		07/01/2026	6.879	246,262	0	245,000
000371379	DUCK KEY	FL		07/01/2026	6.629	548,755	0	1,550,000
000371387	ROCKY MOUNT	NC		07/01/2026	6.130	56,706	0	150,000
001214268	ROBERT	LA		09/02/2026	7.735	205,523	0	216,000
2699999. Mortgages in process of foreclosure-residential mortgages-insured or guaranteed						4,513,629	0	6,427,000
3299999. Total - mortgages in the process of foreclosure						4,513,629	0	6,427,000
3399999 - Totals						631,314,882	87,171,189	2,656,062,970

E02.12

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1209	NORTHLAKE	TX		09/18/2018	08/27/2026	39,254,161	0	0	0	0	0	0	38,941,113	38,941,113	0	0	0
1258	MCKINNEY	TX		12/14/2021	07/01/2026	36,600,000	0	0	0	0	0	0	36,600,000	36,600,000	0	0	0
1264	BLOOMINGDALE	GA		03/02/2022	09/29/2026	68,000,000	0	0	0	0	0	0	67,632,712	67,632,712	0	0	0
1268	PALM HARBOR	FL		03/30/2022	09/01/2026	52,514,000	0	0	0	0	0	0	52,514,000	52,514,000	0	0	0
1353	NORTHLAKE	TX		10/10/2024	08/27/2026	668,258	0	0	0	0	0	0	662,928	662,928	0	0	0
000277052	KINGS MOUNTAIN	NC		06/01/2025	08/31/2026	59,069	0	0	0	0	0	0	59,069	59,908	0	839	839
000107160	CRESTVIEW	FL		06/01/2025	07/15/2026	153,874	0	0	0	0	0	0	153,874	157,932	0	4,058	4,058
000195463	LAKE ORION	MI		06/01/2025	07/15/2026	170,722	0	0	0	0	0	0	170,722	172,308	0	1,586	1,586
000196592	GREENWOOD	MO		06/01/2025	09/15/2026	196,510	0	0	0	0	0	0	196,510	196,123	0	(386)	(386)
000213329	GRANITE CITY	IL		11/27/2024	09/15/2026	40,351	0	0	0	0	0	0	40,351	49,406	0	9,054	9,054
000213510	MILLERSVILLE	MD		11/27/2024	09/15/2026	48,934	0	0	0	0	0	0	48,934	52,175	0	3,242	3,242
000213517	LAPINE	AL		11/27/2024	07/15/2026	52,268	0	0	0	0	0	0	52,268	65,193	0	12,925	12,925
000213564	APOPKA	FL		11/27/2024	09/15/2026	140,481	0	0	0	0	0	0	140,481	141,133	0	652	652
000213583	ISABELA	PR		11/27/2024	07/15/2026	85,876	0	0	0	0	0	0	85,876	94,247	0	8,371	8,371

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
000231968	BROCKWAY	MI		11/27/2024	07/15/2026	54,412	0	0	0	0	0	0	54,412	68,010	0	13,598	13,598
000232099	RACINE	WI		11/27/2024	09/15/2026	78,708	0	0	0	0	0	0	78,708	83,922	0	5,214	5,214
000234060	TOWNSHIP OF BERLIN	NJ		11/27/2024	07/15/2026	99,842	0	0	0	9,671	9,671	0	109,513	131,949	0	22,436	22,436
000234285	DEPUE	IL		11/27/2024	09/15/2026	11,406	0	0	0	0	0	0	11,406	12,199	0	792	792
000234328	ELGIN	IL		11/27/2024	09/15/2026	30,170	0	0	0	0	0	0	30,170	33,526	0	3,356	3,356
000234361	GRAND RAPIDS	MI		11/27/2024	07/15/2026	29,559	0	0	0	0	0	0	29,559	36,414	0	6,855	6,855
000234662	PHILADELPHIA	PA		11/27/2024	07/15/2026	27,620	0	0	0	0	0	0	27,620	34,025	0	6,405	6,405
000234683	WASHINGTON	DC		11/27/2024	09/15/2026	54,419	0	0	0	0	0	0	54,419	62,424	0	8,005	8,005
000235105	NASHVILLE	TN		11/27/2024	09/15/2026	30,885	0	0	0	0	0	0	30,885	34,129	0	3,244	3,244
000235118	HOUSTON	TX		11/27/2024	09/15/2026	35,118	0	0	0	0	0	0	35,118	38,953	0	3,835	3,835
000235300	FLOWER MOUND	TX		11/27/2024	07/15/2026	55,520	0	0	0	0	0	0	55,520	68,396	0	12,876	12,876
000235538	MISSOURI CITY	TX		11/27/2024	07/15/2026	33,136	0	0	0	0	0	0	33,136	36,459	0	3,323	3,323
000235790	SPRING	TX		06/01/2025	07/15/2026	50,655	0	0	0	6,988	6,988	0	57,643	60,433	0	2,790	2,790
000244820	CANTON	GA		11/27/2024	08/17/2026	151,693	0	0	0	0	0	0	151,693	175,946	0	24,253	24,253
000258982	ST. CHARLES	MO		06/01/2025	08/17/2026	80,499	0	0	0	0	0	0	80,499	81,642	0	1,143	1,143
000304581	FAYETTEVILLE	NC		11/27/2024	08/17/2026	154,388	0	0	0	4,664	4,664	0	159,052	197,162	0	38,110	38,110
000325461	NEW HAVEN	CT		05/02/2022	08/01/2026	0	0	0	0	0	0	0	0	(9,462)	0	(9,462)	(9,462)
000325526	NORTH LAS VEGAS	NV		05/02/2022	07/15/2026	19,740	0	0	0	0	0	0	19,740	20,296	0	555	555
000325625	REDFORD	MI		05/02/2022	09/15/2026	61,347	0	0	0	0	0	0	61,347	58,488	0	(2,859)	(2,859)
000325840	ROUND ROCK	TX		05/02/2022	09/15/2026	140,499	0	0	0	0	0	0	140,499	146,902	0	6,403	6,403
000326228	AURORA	IL		05/02/2022	08/01/2026	0	0	0	0	0	0	0	0	(11,394)	0	(11,394)	(11,394)
000326294	SAINT ROSE	LA		05/02/2022	07/15/2026	134,573	0	0	0	0	0	0	134,573	132,651	0	(1,921)	(1,921)
000326444	CALABASAS	CA		05/02/2022	09/15/2026	474,020	0	0	0	0	0	0	474,020	497,561	0	23,541	23,541
000326611	TEMPE	AZ		05/02/2022	08/01/2026	0	0	0	0	0	0	0	0	(4,378)	0	(4,378)	(4,378)
000326626	BYRON	NY		05/02/2022	08/17/2026	75,097	0	0	0	0	0	0	75,097	77,396	0	2,299	2,299
000326774	GRANITE FALLS	NC		05/02/2022	07/15/2026	98,598	0	0	0	0	0	0	98,598	96,719	0	(1,879)	(1,879)
000326818	SAN ANTONIO	TX		05/02/2022	09/15/2026	124,014	0	0	0	0	0	0	124,014	118,987	0	(5,027)	(5,027)
000326845	WILLIAMSTON	SC		05/02/2022	07/15/2026	86,860	0	0	0	0	0	0	86,860	85,065	0	(1,795)	(1,795)
000331316	SPOKANE	WA		08/30/2023	07/15/2026	80,334	0	0	0	0	0	0	80,334	84,646	0	4,312	4,312
000331321	LILBURN	GA		08/30/2023	07/15/2026	83,737	0	0	0	0	0	0	83,737	91,276	0	7,539	7,539
000331342	BESSEMER	AL		08/30/2023	07/15/2026	12,124	0	0	0	0	0	0	12,124	14,984	0	2,860	2,860
000331536	LONGVIEW	TX		08/30/2023	08/17/2026	141,976	0	0	0	0	0	0	141,976	151,992	0	10,016	10,016
000331580	SOMERDALE	NJ		08/30/2023	07/15/2026	87,856	0	0	0	0	0	0	87,856	95,664	0	7,808	7,808
000331674	FRANKLIN	IN		08/30/2023	08/17/2026	103,453	0	0	0	0	0	0	103,453	127,858	0	24,405	24,405
000331684	VIRGINIA BEACH	VA		08/30/2023	07/15/2026	155,236	0	0	0	7,436	7,436	0	162,673	196,569	0	33,896	33,896
000353667	OMAHA	NE		12/05/2025	09/15/2026	45,434	0	0	0	0	0	0	45,434	45,497	0	63	63
000353676	PHILADELPHIA	PA		12/05/2025	07/15/2026	69,257	0	0	0	0	0	0	69,257	71,380	0	2,123	2,123
000353680	PHILADELPHIA	PA		12/05/2025	09/15/2026	63,641	0	0	0	0	0	0	63,641	63,461	0	(180)	(180)
000353683	PHILADELPHIA	PA		12/05/2025	07/15/2026	80,252	0	0	0	0	0	0	80,252	89,360	0	9,108	9,108
000353692	RATLIFF CITY	OK		12/05/2025	09/15/2026	85,817	0	0	0	0	0	0	85,817	86,008	0	191	191
000353700	NEW BERLIN	WI		12/05/2025	08/17/2026	104,922	0	0	0	0	0	0	104,922	102,565	0	(2,357)	(2,357)
000353701	TULSA	OK		12/05/2025	07/15/2026	73,139	0	0	0	0	0	0	73,139	72,762	0	(377)	(377)
000353702	FORT WORTH	TX		12/05/2025	09/15/2026	1,435	0	0	0	0	0	0	1,435	1,598	0	163	163
000353713	WICHITA	KS		12/05/2025	07/15/2026	71,678	0	0	0	0	0	0	71,678	79,813	0	8,135	8,135
000353717	LEVITTOWN	PA		12/05/2025	09/15/2026	137,961	0	0	0	0	0	0	137,961	133,435	0	(4,527)	(4,527)
000353718	MARCUS HOOK	PA		12/05/2025	08/17/2026	98,369	0	0	0	5,420	5,420	0	103,789	115,648	0	11,859	11,859
000353720	LAWTON	OK		12/05/2025	07/15/2026	105,806	0	0	0	0	0	0	105,806	117,815	0	12,008	12,008
000353724	DOUGLAS	WY		12/05/2025	09/15/2026	106,438	0	0	0	0	0	0	106,438	103,122	0	(3,315)	(3,315)
000353735	COUNCIL BLUFFS	IA		12/05/2025	09/15/2026	64,576	0	0	0	0	0	0	64,576	66,949	0	2,373	2,373
000353751	SAN ANTONIO	TX		12/05/2025	07/15/2026	80,367	0	0	0	0	0	0	80,367	79,427	0	(940)	(940)
000353758	WOODLAND	CA		12/05/2025	08/17/2026	119,775	0	0	0	0	0	0	119,775	133,368	0	13,594	13,594

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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 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
000353759	KAPLAN	LA		12/05/2025	07/15/2026	73,716	0	0	0	0	0	0	73,716	72,852	0	(864)	(864)
000353761	VIDOR	TX		12/05/2025	07/15/2026	36,158	0	0	0	0	0	0	36,158	37,018	0	860	860
000353774	ABILENE	TX		12/05/2025	09/15/2026	16,719	0	0	0	0	0	0	16,719	17,335	0	615	615
000353785	NOBLE	OK		12/05/2025	08/17/2026	101,479	0	0	0	0	0	0	101,479	99,609	0	(1,871)	(1,871)
000353792	BATON ROUGE	LA		12/05/2025	07/15/2026	64,466	0	0	0	0	0	0	64,466	71,662	0	7,196	7,196
000353822	OMAHA	NE		12/05/2025	07/15/2026	540	0	0	0	0	0	0	540	601	0	61	61
000353825	GRAND PRAIRIE	TX		12/05/2025	09/15/2026	217,815	0	0	0	0	0	0	217,815	191,939	0	(25,877)	(25,877)
000353826	THE COLONY	TX		12/05/2025	09/15/2026	61,490	0	0	0	0	0	0	61,490	60,641	0	(848)	(848)
000353834	HOBBS	NM		12/05/2025	07/15/2026	47,974	0	0	0	0	0	0	47,974	44,930	0	(3,044)	(3,044)
000353839	FRANKLINTON	LA		12/05/2025	09/15/2026	68,501	0	0	0	0	0	0	68,501	77,448	0	8,946	8,946
000353848	DALLAS	TX		12/05/2025	07/15/2026	12,540	0	0	0	0	0	0	12,540	12,462	0	(78)	(78)
000353850	RUNAWAY BAY	TX		12/05/2025	07/15/2026	89,021	0	0	0	11,838	11,838	0	100,859	112,520	0	11,661	11,661
000353868	FORT WORTH	TX		12/05/2025	07/15/2026	25,227	0	0	0	0	0	0	25,227	28,079	0	2,852	2,852
000353875	INDIANAPOLIS	IN		12/05/2025	09/15/2026	45,826	0	0	0	0	0	0	45,826	50,628	0	4,802	4,802
000353881	GARLAND	TX		12/05/2025	07/15/2026	39,327	0	0	0	0	0	0	39,327	43,002	0	3,675	3,675
000353887	FORT WORTH	TX		12/05/2025	07/15/2026	55,898	0	0	0	0	0	0	55,898	63,221	0	7,323	7,323
000353896	COLUMBUS	OH		12/05/2025	07/15/2026	28,881	0	0	0	0	0	0	28,881	32,203	0	3,323	3,323
000353898	LEWISVILLE	TX		12/05/2025	07/15/2026	66,605	0	0	0	0	0	0	66,605	75,090	0	8,485	8,485
000353906	FORT WORTH	TX		12/05/2025	09/15/2026	51,220	0	0	0	0	0	0	51,220	51,182	0	(38)	(38)
000353909	GRAND PRAIRIE	TX		12/05/2025	07/15/2026	85,944	0	0	0	0	0	0	85,944	97,042	0	11,098	11,098
000353910	NORTH RICHLAND HILLS	TX		12/05/2025	09/15/2026	36,050	0	0	0	0	0	0	36,050	39,651	0	3,601	3,601
000353917	WYLIE	TX		12/05/2025	08/17/2026	82,415	0	0	0	0	0	0	82,415	80,537	0	(1,879)	(1,879)
000353936	WILMER	TX		12/05/2025	07/15/2026	43,284	0	0	0	0	0	0	43,284	49,090	0	5,806	5,806
000353938	KRUM	TX		12/05/2025	09/15/2026	48,843	0	0	0	0	0	0	48,843	48,924	0	81	81
000353951	SAGINAW	TX		12/05/2025	07/15/2026	43,890	0	0	0	0	0	0	43,890	48,852	0	4,961	4,961
000353960	COLUMBUS	OH		12/05/2025	09/15/2026	116,929	0	0	0	0	0	0	116,929	113,333	0	(3,596)	(3,596)
000353978	SAGINAW	TX		12/05/2025	09/15/2026	54,297	0	0	0	0	0	0	54,297	59,991	0	5,694	5,694
000354008	WEATHERFORD	TX		12/05/2025	07/15/2026	60,253	0	0	0	0	0	0	60,253	56,360	0	(3,893)	(3,893)
000354019	FAIRBORN	OH		12/05/2025	08/17/2026	41,312	0	0	0	849	849	0	42,160	46,850	0	4,689	4,689
000354038	ARLINGTON	TX		12/05/2025	09/15/2026	42,424	0	0	0	0	0	0	42,424	47,133	0	4,709	4,709
000354041	INDIANAPOLIS	IN		12/05/2025	08/17/2026	65,308	0	0	0	0	0	0	65,308	72,720	0	7,412	7,412
000354047	CYPRESS	TX		12/05/2025	09/15/2026	38,241	0	0	0	0	0	0	38,241	37,945	0	(296)	(296)
000354050	SHREVEPORT	LA		12/05/2025	07/15/2026	33,634	0	0	0	0	0	0	33,634	33,416	0	(218)	(218)
000354055	ROUND ROCK	TX		12/05/2025	09/15/2026	110,729	0	0	0	0	0	0	110,729	107,321	0	(3,409)	(3,409)
000354059	MCKINNEY	TX		12/05/2025	09/15/2026	101,378	0	0	0	0	0	0	101,378	97,956	0	(3,422)	(3,422)
000354062	BURLESON	TX		12/05/2025	09/15/2026	106,617	0	0	0	0	0	0	106,617	103,541	0	(3,076)	(3,076)
000354074	ROCKWALL	TX		12/05/2025	07/15/2026	73,753	0	0	0	0	0	0	73,753	74,198	0	445	445
000354077	KATY	TX		12/05/2025	07/15/2026	99,908	0	0	0	0	0	0	99,908	111,836	0	11,928	11,928
000354078	WYLIE	TX		12/05/2025	07/15/2026	96,332	0	0	0	0	0	0	96,332	95,411	0	(922)	(922)
000354081	LYONS FALLS	NY		12/05/2025	07/15/2026	44,853	0	0	0	0	0	0	44,853	61,443	0	16,590	16,590
000354082	SAN ANTONIO	TX		12/05/2025	09/15/2026	38,811	0	0	0	0	0	0	38,811	37,180	0	(1,631)	(1,631)
000354083	WHEAT RIDGE	CO		12/05/2025	09/15/2026	100,793	0	0	0	0	0	0	100,793	96,932	0	(3,861)	(3,861)
000354089	XENIA	OH		12/05/2025	08/17/2026	69,575	0	0	0	0	0	0	69,575	77,471	0	7,896	7,896
000354093	BATON ROUGE	LA		12/05/2025	07/15/2026	83,971	0	0	0	0	0	0	83,971	82,774	0	(1,197)	(1,197)
000354108	ARLINGTON	TX		12/05/2025	07/15/2026	68,496	0	0	0	0	0	0	68,496	67,526	0	(970)	(970)
000354115	PORT ARTHUR	TX		12/05/2025	07/15/2026	23,740	0	0	0	0	0	0	23,740	23,237	0	(503)	(503)
000354118	WEST COLUMBIA	TX		12/05/2025	07/15/2026	57,894	0	0	0	0	0	0	57,894	59,267	0	1,373	1,373
000354131	JAMESTOWN	KS		12/05/2025	07/15/2026	62,654	0	0	0	0	0	0	62,654	69,765	0	7,111	7,111
000354138	GRANBURY	TX		12/05/2025	07/15/2026	98,485	0	0	0	0	0	0	98,485	117,260	0	18,776	18,776
000354142	FARMERS BRANCH	TX		12/05/2025	09/15/2026	93,565	0	0	0	0	0	0	93,565	92,242	0	(1,323)	(1,323)
000354150	GRANBURY	TX		12/05/2025	07/15/2026	65,948	0	0	0	0	0	0	65,948	74,372	0	8,424	8,424

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000354158	LAKE CITY	FL		12/05/2025	09/15/2026	86,749	0	0	0	84	84	0	86,833	86,702	0	(131)	(131)
000354167	GRAND PRAIRIE	TX		12/05/2025	09/15/2026	48,102	0	0	0	0	0	0	48,102	49,879	0	1,777	1,777
000354170	HOUSTON	TX		12/05/2025	07/15/2026	52,070	0	0	0	0	0	0	52,070	51,359	0	(711)	(711)
000354189	SHREVEPORT	LA		12/05/2025	08/17/2026	77,482	0	0	0	0	0	0	77,482	75,427	0	(2,055)	(2,055)
000354192	ADAMSBURG	PA		12/05/2025	07/15/2026	52,001	0	0	0	0	0	0	52,001	50,922	0	(1,079)	(1,079)
000354204	TOMBALL	TX		12/05/2025	09/15/2026	23,628	0	0	0	0	0	0	23,628	24,342	0	714	714
000354213	GROVES	TX		12/05/2025	09/15/2026	63,580	0	0	0	0	0	0	63,580	62,893	0	(687)	(687)
000354221	WATERTOWN	NY		12/05/2025	07/15/2026	68,791	0	0	0	0	0	0	68,791	76,598	0	7,807	7,807
000354229	HOUSTON	TX		12/05/2025	09/15/2026	86,299	0	0	0	13,525	13,525	0	99,824	110,488	0	10,664	10,664
000354230	RUTHER GLEN	VA		12/05/2025	09/15/2026	111,793	0	0	0	0	0	0	111,793	107,543	0	(4,250)	(4,250)
000354243	EL CENTRO	CA		12/05/2025	07/15/2026	91,733	0	0	0	0	0	0	91,733	102,144	0	10,411	10,411
000354265	BEAUMONT	TX		12/05/2025	07/15/2026	93,754	0	0	0	0	0	0	93,754	94,249	0	495	495
000354276	CORPUS CHRISTI	TX		12/05/2025	09/15/2026	79,353	0	0	0	0	0	0	79,353	76,482	0	(2,871)	(2,871)
000354278	GARLAND	TX		12/05/2025	08/17/2026	100,735	0	0	0	0	0	0	100,735	98,955	0	(1,780)	(1,780)
000354302	TALLAHASSEE	FL		12/05/2025	07/15/2026	64,215	0	0	0	0	0	0	64,215	72,679	0	8,464	8,464
000354310	BELTSVILLE	MD		12/05/2025	07/15/2026	105,560	0	0	0	0	0	0	105,560	115,644	0	10,084	10,084
000354320	CHICAGO	IL		12/05/2025	09/15/2026	253,660	0	0	0	0	0	0	253,660	244,117	0	(9,542)	(9,542)
000354322	ABILENE	TX		12/05/2025	07/15/2026	33,374	0	0	0	0	0	0	33,374	38,436	0	5,062	5,062
000354342	HEPHZIBAH	GA		12/05/2025	07/15/2026	80,669	0	0	0	0	0	0	80,669	85,913	0	5,244	5,244
000354343	FORT WORTH	TX		12/05/2025	09/15/2026	116,563	0	0	0	0	0	0	116,563	120,823	0	4,261	4,261
000354347	EDMOND	OK		12/05/2025	07/15/2026	57,513	0	0	0	0	0	0	57,513	64,132	0	6,619	6,619
000354349	GODFREY	IL		12/05/2025	09/15/2026	44,741	0	0	0	0	0	0	44,741	46,537	0	1,796	1,796
000354356	HUBER HEIGHTS	OH		12/05/2025	09/15/2026	56,733	0	0	0	2,995	2,995	0	59,729	66,871	0	7,142	7,142
000354364	ROCHESTER	VT		12/05/2025	07/15/2026	57,983	0	0	0	0	0	0	57,983	61,752	0	3,770	3,770
000354374	HOUSTON	TX		12/05/2025	07/15/2026	90,553	0	0	0	0	0	0	90,553	89,505	0	(1,047)	(1,047)
000354377	SHREVEPORT	LA		12/05/2025	07/15/2026	61,374	0	0	0	0	0	0	61,374	66,805	0	5,431	5,431
000354382	THORNTON	CO		12/05/2025	07/15/2026	175,798	0	0	0	0	0	0	175,798	195,750	0	19,952	19,952
000354394	FRESNO	CA		12/05/2025	08/17/2026	12,923	0	0	0	0	0	0	12,923	14,390	0	1,467	1,467
000354399	SAN ANTONIO	TX		12/05/2025	07/15/2026	112,885	0	0	0	0	0	0	112,885	115,553	0	2,668	2,668
000354404	AUBURN	IN		12/05/2025	09/15/2026	45,291	0	0	0	0	0	0	45,291	49,810	0	4,518	4,518
000354412	LEWISVILLE	TX		12/05/2025	07/15/2026	13,590	0	0	0	0	0	0	13,590	15,628	0	2,038	2,038
000354427	HUBER HEIGHTS	OH		12/05/2025	09/15/2026	11,902	0	0	0	0	0	0	11,902	13,557	0	1,655	1,655
000354429	MEDWAY	OH		12/05/2025	09/15/2026	11,764	0	0	0	0	0	0	11,764	13,344	0	1,581	1,581
000354434	PLANO	TX		12/05/2025	08/17/2026	92,057	0	0	0	0	0	0	92,057	90,308	0	(1,749)	(1,749)
000354437	SAN ANTONIO	TX		12/05/2025	09/15/2026	12,795	0	0	0	0	0	0	12,795	14,437	0	1,643	1,643
000354441	DALLAS	TX		12/05/2025	09/15/2026	14,535	0	0	0	0	0	0	14,535	16,394	0	1,859	1,859
000354445	DAYTON	OH		12/05/2025	09/15/2026	43,942	0	0	0	0	0	0	43,942	43,912	0	(30)	(30)
000354465	REYNOLDSBURG	OH		12/05/2025	09/15/2026	60,800	0	0	0	0	0	0	60,800	66,986	0	6,187	6,187
000354468	ENON	OH		12/05/2025	07/15/2026	44,837	0	0	0	0	0	0	44,837	49,925	0	5,089	5,089
000354483	INDIANAPOLIS	IN		12/05/2025	09/15/2026	54,177	0	0	0	0	0	0	54,177	56,039	0	1,863	1,863
000354495	ARLINGTON	TX		12/05/2025	07/15/2026	120,419	0	0	0	0	0	0	120,419	118,672	0	(1,747)	(1,747)
000354500	BLYTHEWOOD	SC		12/05/2025	07/15/2026	285,325	0	0	0	0	0	0	285,325	281,186	0	(4,139)	(4,139)
000354510	SHREVEPORT	LA		12/05/2025	09/15/2026	134,124	0	0	0	7,122	7,122	0	141,245	157,192	0	15,946	15,946
000354530	FORT WORTH	TX		12/05/2025	09/15/2026	50,204	0	0	0	0	0	0	50,204	48,496	0	(1,708)	(1,708)
000354547	BEAUMONT	TX		12/05/2025	09/15/2026	87,725	0	0	0	0	0	0	87,725	84,557	0	(3,168)	(3,168)
000354566	AUSTIN	TX		12/05/2025	09/15/2026	105,022	0	0	0	0	0	0	105,022	101,112	0	(3,910)	(3,910)
000354571	INDIANAPOLIS	IN		12/05/2025	07/15/2026	94,840	0	0	0	0	0	0	94,840	87,257	0	(7,583)	(7,583)
000354572	POOLER	GA		12/05/2025	08/17/2026	64,221	0	0	0	0	0	0	64,221	71,509	0	7,289	7,289
000354593	HEARTLAND	TX		12/05/2025	07/15/2026	96,619	0	0	0	0	0	0	96,619	99,525	0	2,906	2,906
000354608	OMAHA	NE		12/05/2025	09/15/2026	90,070	0	0	0	0	0	0	90,070	93,419	0	3,350	3,350
000354617	LARWILL	IN		12/05/2025	09/15/2026	92,967	0	0	0	0	0	0	92,967	89,278	0	(3,689)	(3,689)

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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 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
000354620	PORT NECHES	TX		12/05/2025	07/15/2026	107,320	0	0	0	0	0	0	107,320	106,361	0	(959)	(959)
000354624	HOUSTON	TX		12/05/2025	09/15/2026	104,183	0	0	0	0	0	0	104,183	102,600	0	(1,583)	(1,583)
000354634	GLEN SAINT MARY	FL		12/05/2025	09/15/2026	81,913	0	0	0	0	0	0	81,913	79,378	0	(2,535)	(2,535)
000354635	HOLLAND	OH		12/05/2025	07/15/2026	147,154	0	0	0	0	0	0	147,154	150,632	0	3,479	3,479
000354641	RAPID CITY	SD		12/05/2025	07/15/2026	119,842	0	0	0	0	0	0	119,842	127,018	0	7,175	7,175
000354644	FORT WORTH	TX		12/05/2025	07/15/2026	84,366	0	0	0	0	0	0	84,366	83,120	0	(1,247)	(1,247)
000354648	ATHENS	OH		12/05/2025	07/15/2026	51,302	0	0	0	0	0	0	51,302	45,358	0	(5,944)	(5,944)
000354649	GUIN	AL		12/05/2025	07/15/2026	71,077	0	0	0	0	0	0	71,077	70,045	0	(1,032)	(1,032)
000354654	CLOVIS	NM		12/05/2025	08/17/2026	94,078	0	0	0	0	0	0	94,078	90,767	0	(3,311)	(3,311)
000354659	EVERETT	WA		12/05/2025	07/15/2026	158,299	0	0	0	0	0	0	158,299	156,015	0	(2,284)	(2,284)
000354661	PALATKA	FL		12/05/2025	09/15/2026	67,546	0	0	0	0	0	0	67,546	66,699	0	(847)	(847)
000354680	CLERMONT	FL		12/05/2025	07/15/2026	127,565	0	0	0	0	0	0	127,565	126,679	0	(886)	(886)
000354691	BOWIE	MD		12/05/2025	09/15/2026	199,681	0	0	0	0	0	0	199,681	191,173	0	(8,509)	(8,509)
000354705	HATTIESBURG	MS		12/05/2025	08/17/2026	103,992	0	0	0	0	0	0	103,992	117,366	0	13,374	13,374
000354719	COLUMBIA	NJ		12/05/2025	08/17/2026	224,551	0	0	0	0	0	0	224,551	220,584	0	(3,967)	(3,967)
000354722	HUNTSVILLE	TX		12/05/2025	07/15/2026	107,934	0	0	0	0	0	0	107,934	107,289	0	(644)	(644)
000354728	FORT WORTH	TX		12/05/2025	09/15/2026	237,240	0	0	0	0	0	0	237,240	227,131	0	(10,109)	(10,109)
000354729	PORT ARTHUR	TX		12/05/2025	09/15/2026	176,961	0	0	0	0	0	0	176,961	171,742	0	(5,219)	(5,219)
000354730	PORT SAINT LUCIE	FL		12/05/2025	09/15/2026	110,683	0	0	0	0	0	0	110,683	107,401	0	(3,282)	(3,282)
000354735	DENTON	TX		12/05/2025	07/15/2026	167,031	0	0	0	0	0	0	167,031	166,368	0	(663)	(663)
000354736	SEAGOVILLE	TX		12/05/2025	07/15/2026	168,815	0	0	0	0	0	0	168,815	168,340	0	(476)	(476)
000354737	ASTON	PA		12/05/2025	09/15/2026	257,875	0	0	0	0	0	0	257,875	254,321	0	(3,554)	(3,554)
000354738	GEORGETOWN	SC		12/05/2025	07/15/2026	101,700	0	0	0	0	0	0	101,700	100,888	0	(811)	(811)
000354740	BUNA	TX		12/05/2025	07/15/2026	221,907	0	0	0	0	0	0	221,907	334,407	0	112,500	112,500
000354742	PFLUGERVILLE	TX		12/05/2025	08/17/2026	267,417	0	0	0	0	0	0	267,417	249,351	0	(18,065)	(18,065)
000354748	TAMPA	FL		12/05/2025	07/15/2026	213,306	0	0	0	0	0	0	213,306	241,919	0	28,613	28,613
000354753	SCHERTZ	TX		12/05/2025	09/15/2026	191,579	0	0	0	0	0	0	191,579	192,392	0	813	813
000354754	BEAUMONT	TX		12/05/2025	07/15/2026	54,192	0	0	0	0	0	0	54,192	58,987	0	4,795	4,795
000354755	DENTON	TX		12/05/2025	08/17/2026	219,357	0	0	0	0	0	0	219,357	212,672	0	(6,685)	(6,685)
000354762	IDAHO FALLS	ID		12/05/2025	08/17/2026	96,925	0	0	0	0	0	0	96,925	108,582	0	11,656	11,656
000354765	FORT WORTH	TX		12/05/2025	09/15/2026	129,338	0	0	0	0	0	0	129,338	128,835	0	(502)	(502)
000354770	HOUSTON	TX		12/05/2025	07/15/2026	142,741	0	0	0	0	0	0	142,741	141,076	0	(1,665)	(1,665)
000354776	BOCA RATON	FL		12/05/2025	08/17/2026	355,851	0	0	0	0	0	0	355,851	330,506	0	(25,346)	(25,346)
000354783	WYLIE	TX		12/05/2025	09/15/2026	194,917	0	0	0	0	0	0	194,917	217,039	0	22,122	22,122
000354789	HURST	TX		12/05/2025	09/15/2026	313,862	0	0	0	17,747	17,747	0	331,608	375,478	0	43,870	43,870
000373159	HUMBLE	TX		06/01/2025	07/15/2026	102,730	0	0	0	0	0	0	102,730	99,182	0	(3,548)	(3,548)
000612098	CORPUS CHRISTI	TX		06/01/2025	07/15/2026	30,280	0	0	0	10,240	10,240	0	40,520	41,368	0	849	849
000683322	SALT LAKE CITY	UT		06/01/2025	07/15/2026	361,071	0	0	0	28,439	28,439	0	389,510	398,673	0	9,163	9,163
000961020	MCKINNEY	TX		06/01/2025	07/15/2026	333,068	0	0	0	48,591	48,591	0	381,659	389,207	0	7,548	7,548
601100036	FORT MYERS BEACH	FL		01/20/2026	09/18/2026	0	0	0	0	0	0	0	0	15,855	0	15,855	15,855
609400056	Glen Burnie	MD		04/13/2026	07/01/2026	0	0	(11,601)	0	0	(11,601)	0	302,246	319,042	0	16,796	16,796
0199999. Mortgages closed by repayment						215,732,080	0	(11,601)	0	175,609	164,008	0	215,524,269	216,274,073	0	749,804	749,804
1166	PUYALLUP	WA		02/24/2012		8,600,871	0	0	0	0	0	0	300,465	300,465	0	0	0
1183	ROSEVILLE	CA		11/20/2014		1,711,846	0	0	0	0	0	0	39,028	39,028	0	0	0
1186	ROCKY RIVER	OH		02/10/2015		22,781,273	0	0	0	0	0	0	178,111	178,111	0	0	0
1196	APEX	NC		09/21/2017		11,729,717	0	0	0	0	0	0	84,261	84,261	0	0	0
1197	BEL AIR	MD		12/12/2017		43,646,518	0	0	0	0	0	0	259,401	259,401	0	0	0
1198	NEWPORT	KY		12/19/2017		7,489,742	0	0	0	0	0	0	122,240	122,240	0	0	0
1199	KENNESAW	GA		03/12/2018		9,980,248	0	0	0	0	0	0	101,893	101,893	0	0	0
1200	KENNESAW	GA		03/12/2018		6,851,519	0	0	0	0	0	0	69,950	69,950	0	0	0
1201	KENNESAW	GA		03/12/2018		10,099,060	0	0	0	0	0	0	103,106	103,106	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 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1202	LONGMONT	CO		04/19/2018		46,385,906	0	0	0	0	0	0	287,530	287,530	0	0	0
1206	LONGWOOD	FL		07/12/2018		33,228,228	0	0	0	0	0	0	179,858	179,858	0	0	0
1209	NORTHLAKE	TX		09/18/2018		39,254,161	0	0	0	0	0	0	79,466	79,466	0	0	0
1210	COLUMBUS	OH		09/26/2018		52,121,986	0	0	0	0	0	0	302,477	302,477	0	0	0
1212	KATY	TX		12/21/2018		47,671,774	0	0	0	0	0	0	410,223	410,223	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		24,672,265	0	0	0	0	0	0	143,151	143,151	0	0	0
1217	WASHINGTON	DC		08/08/2019		25,359,753	0	0	0	0	0	0	134,951	134,951	0	0	0
1218	LAND O LAKES	FL		08/12/2019		41,069,412	0	0	0	0	0	0	230,957	230,957	0	0	0
1219	CINCINNATI	OH		09/20/2019		24,222,645	0	0	0	0	0	0	151,306	151,306	0	0	0
1220	WASHINGTON	DC		09/26/2019		43,116,017	0	0	0	0	0	0	169,057	169,057	0	0	0
1222	CALIFORNIA	MD		12/20/2019		18,196,525	0	0	0	0	0	0	134,949	134,949	0	0	0
1223	WASHINGTON	DC		02/14/2020		58,008,613	0	0	0	0	0	0	300,419	300,419	0	0	0
1224	MURFREESBORO	TN		03/06/2020		23,183,689	0	0	0	0	0	0	132,860	132,860	0	0	0
1225	E. WICHITA	KS		04/16/2020		28,882,661	0	0	0	0	0	0	174,976	174,976	0	0	0
1228	FISHERS	IN		06/15/2020		42,102,523	0	0	0	0	0	0	227,374	227,374	0	0	0
1229	ORLANDO	FL		08/27/2020		41,523,863	0	0	0	0	0	0	232,022	232,022	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		34,256,755	0	0	0	0	0	0	189,426	189,426	0	0	0
1235	AUSTIN	TX		11/10/2020		22,836,726	0	0	0	0	0	0	116,813	116,813	0	0	0
1236	AUSTIN	TX		11/10/2020		1,923,093	0	0	0	0	0	0	9,837	9,837	0	0	0
1237	AUSTIN	TX		11/10/2020		15,144,355	0	0	0	0	0	0	77,465	77,465	0	0	0
1238	FRANKLIN	WI		12/17/2020		24,541,803	0	0	0	0	0	0	129,430	129,430	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		31,668,527	0	0	0	0	0	0	240,721	240,721	0	0	0
1244	CENTERVILLE	OH		03/29/2021		39,912,906	0	0	0	0	0	0	231,411	231,411	0	0	0
1245	CLARKSVILLES	TN		04/13/2021		29,339,546	0	0	0	0	0	0	166,313	166,313	0	0	0
1246	MARYVILLE	TN		06/17/2021		41,127,438	0	0	0	0	0	0	200,006	200,006	0	0	0
1247	AUGUSTA	GA		06/24/2021		34,450,000	0	0	0	0	0	0	110,498	110,498	0	0	0
1248	APEX	NC		07/15/2021		3,683,465	0	0	0	0	0	0	20,501	20,501	0	0	0
1249	STERLING	VA		07/21/2021		38,537,986	0	0	0	0	0	0	222,645	222,645	0	0	0
1250	TAMPA	FL		07/29/2021		70,375,708	0	0	0	0	0	0	476,663	476,663	0	0	0
1259	RAYMORE	MO		12/14/2021		41,807,192	0	0	0	0	0	0	291,463	291,463	0	0	0
1261	AURORA	CO		12/20/2021		57,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
1263	WEST PALM BEACH	FL		10/21/2021		71,901,693	0	0	0	0	0	0	303,485	303,485	0	0	0
1264	BLOOMINGDALE	GA		03/02/2022		68,000,000	0	0	0	0	0	0	185,153	185,153	0	0	0
1265	ST. PETERSBURG	FL		03/18/2022		64,750,000	0	0	0	0	0	0	316,441	316,441	0	0	0
1267	ORLANDO	FL		03/21/2022		67,900,000	0	0	0	0	0	0	1,288,390	1,288,390	0	0	0
1269	DAVENPORT	FL		03/30/2022		31,819,545	0	0	0	0	0	0	186,976	186,976	0	0	0
1270	DAVENPORT	FL		03/30/2022		13,017,086	0	0	0	0	0	0	76,490	76,490	0	0	0
1271	SAN JOSE	CA		05/05/2022		29,559,741	0	0	0	0	0	0	516,662	516,662	0	0	0
1272	GAINESVILLE	FL		05/09/2022		51,596,159	0	0	0	0	0	0	257,997	257,997	0	0	0
1273	BAYTOWN	TX		05/26/2022		23,500,000	0	0	0	0	0	0	92,347	92,347	0	0	0
1274	CANAL WINCHESTER	OH		05/27/2022		52,160,000	0	0	0	0	0	0	248,850	248,850	0	0	0
1276	PANAMA CITY	FL		06/28/2022		44,000,000	0	0	0	0	0	0	171,217	171,217	0	0	0
1277	SAN DIEGO	CA		07/08/2022		30,000,000	0	0	0	0	0	0	75,500	75,500	0	0	0
1278	BROOMFIELD	CO		07/26/2022		23,400,000	0	0	0	0	0	0	31,950	31,950	0	0	0
1279	BROOMFIELD	CO		07/26/2022		21,250,000	0	0	0	0	0	0	25,064	25,064	0	0	0
1280	PHOENIX	AZ		07/27/2022		47,428,880	0	0	0	0	0	0	222,044	222,044	0	0	0
1281	MANAHAWKIN	NJ		07/28/2022		47,100,000	0	0	0	0	0	0	55,041	55,041	0	0	0
1284	RENO	NV		08/12/2022		57,323,532	0	0	0	0	0	0	271,879	271,879	0	0	0
1286	SAVANNAH	GA		03/31/2022		47,000,000	0	0	0	0	0	0	198,080	198,080	0	0	0
1287	BOYNTON BEACH	FL		09/12/2022		37,413,944	0	0	0	0	0	0	133,973	133,973	0	0	0
1290	FORT MYERS	FL		10/24/2022		81,906,817	0	0	0	0	0	0	290,862	290,862	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1295	FORT WORTH	TX		05/09/2023		59,600,000	0	0	0	0	0	0	168,821	168,821	0	0	0
1296	PITTSBURGH	PA		05/11/2023		34,591,590	0	0	0	0	0	0	160,948	160,948	0	0	0
1297	WASHINGTON	DC		05/25/2023		69,000,000	0	0	0	0	0	0	575,000	575,000	0	0	0
1298	TAMPA	FL		06/23/2023		43,100,000	0	0	0	0	0	0	239,444	239,444	0	0	0
1299	ST. LOUIS	MO		07/19/2023		47,000,000	0	0	0	0	0	0	45,445	45,445	0	0	0
1303	TULSA	OK		07/28/2023		32,470,939	0	0	0	0	0	0	101,547	101,547	0	0	0
1310	ROCHESTER	MI		11/29/2023		33,288,300	0	0	0	0	0	0	99,615	99,615	0	0	0
1331	CINCINNATI	OH		01/31/2024		17,531,593	0	0	0	0	0	0	69,749	69,749	0	0	0
1348	LOUISVILLE	KY		07/31/2024		26,700,000	0	0	0	0	0	0	21,929	21,929	0	0	0
1353	NORTHLAKE	TX		10/10/2024		668,258	0	0	0	0	0	0	1,353	1,353	0	0	0
1356	PITTSBURGH	PA		11/20/2024		2,462,973	0	0	0	0	0	0	10,035	10,035	0	0	0
1376	LEWISVILLE	TX		06/09/2025		65,544,093	0	0	0	0	0	0	225,860	225,860	0	0	0
1377	LEWISVILLE	TX		06/09/2025		38,762,536	0	0	0	0	0	0	133,573	133,573	0	0	0
1378	LEWISVILLE	TX		06/09/2025		30,259,442	0	0	0	0	0	0	104,272	104,272	0	0	0
1379	LEWISVILLE	TX		06/09/2025		15,175,080	0	0	0	0	0	0	52,292	52,292	0	0	0
1380	COPPELL	TX		06/09/2025		10,805,153	0	0	0	0	0	0	37,234	37,234	0	0	0
9136	MASON	OH		11/12/2021		27,909,095	0	(24,846)	0	0	(24,846)	0	151,059	151,059	0	0	0
000325639	CARSONVILLE	MI		05/02/2022		481	0	0	0	0	0	0	481	496	0	15	15
000326035	UNION	NJ		05/02/2022		1,915	0	0	0	0	0	0	1,915	1,974	0	59	59
000326347	KELSO	WA		05/02/2022		198	0	0	0	0	0	0	198	204	0	5	5
000326729	BATON ROUGE	LA		05/02/2022		912	0	0	0	0	0	0	912	940	0	28	28
000325499	WICHITA	KS		05/02/2022		568	0	0	0	0	0	0	568	585	0	17	17
000326402	HANOVER	IN		05/02/2022		712	0	0	0	0	0	0	712	734	0	22	22
000326048	SPRINGDALE	MD		05/02/2022		2,209	0	0	0	0	0	0	2,209	2,277	0	68	68
000326331	POUGHQUAG	NY		05/02/2022		2,884	0	0	0	0	0	0	2,884	2,972	0	88	88
000325921	CANTON	OH		05/02/2022		335	0	0	0	0	0	0	335	346	0	10	10
000325636	BURGETTSTOWN	PA		05/02/2022		360	0	0	0	0	0	0	360	371	0	11	11
000326330	PATTERSON	NY		05/02/2022		391	0	0	0	0	0	0	391	398	0	7	7
000325409	WALDORF	MD		05/02/2022		1,351	0	0	0	0	0	0	1,351	1,385	0	35	35
000326288	ROY	UT		05/02/2022		1,338	0	0	0	0	0	0	1,338	1,379	0	41	41
000325312	ENOLA	PA		05/02/2022		99	0	0	0	0	0	0	99	102	0	3	3
000326414	NORTH LAS VEGAS	NV		05/02/2022		351	0	0	0	0	0	0	351	362	0	11	11
000325616	ENGLAND	AR		05/02/2022		335	0	0	0	0	0	0	335	345	0	10	10
000326566	MENTOR	OH		05/02/2022		1,073	0	0	0	0	0	0	1,073	1,106	0	33	33
000325900	ALLENDALE	SC		05/02/2022		1,071	0	0	0	0	0	0	1,071	1,104	0	33	33
000326408	SILVER SPRING	MD		05/02/2022		1,924	0	0	0	0	0	0	1,924	1,983	0	59	59
000325927	UPPER MARLBORO	MD		05/02/2022		2,687	0	0	0	0	0	0	2,687	2,769	0	82	82
000326706	MIDDLEBURG	FL		05/02/2022		339	0	0	0	0	0	0	339	348	0	8	8
000325859	KRUM	TX		05/02/2022		879	0	0	0	0	0	0	879	906	0	27	27
000325617	ALLIANCE	OH		05/02/2022		408	0	0	0	0	0	0	408	421	0	12	12
000325929	BALTIMORE	MD		05/02/2022		392	0	0	0	0	0	0	392	404	0	12	12
000326780	GRANITE FALLS	NC		05/02/2022		900	0	0	0	0	0	0	900	928	0	28	28
000326480	VALLEJO	CA		05/02/2022		1,410	0	0	0	0	0	0	1,410	1,453	0	43	43
000325544	SIOUX CITY	IA		05/02/2022		59	0	0	0	0	0	0	59	61	0	1	1
000326494	IRVINE	CA		05/02/2022		6,391	0	0	0	0	0	0	6,391	6,587	0	196	196
000325530	INDUSTRY	PA		05/02/2022		40	0	0	0	0	0	0	40	41	0	1	1
000325315	CAMDEN	NJ		05/02/2022		149	0	0	0	0	0	0	149	152	0	3	3
000325545	GARY	IN		05/02/2022		1,850	0	0	0	0	0	0	1,850	1,907	0	57	57
000325773	SAGINAW	MI		05/02/2022		642	0	0	0	0	0	0	642	662	0	20	20
000326418	TUCSON	AZ		05/02/2022		567	0	0	0	0	0	0	567	585	0	17	17
000325904	MANCHESTER	CT		05/02/2022		1,509	0	0	0	0	0	0	1,509	1,555	0	46	46

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000325398	THEODORE	AL		05/02/2022		909	0	0	0	0	0	0	909	936	0	28	28
000325836	LUBBOCK	TX		05/02/2022		447	0	0	0	0	0	0	447	461	0	14	14
000326709	HOLMES	NY		05/02/2022		1,208	0	0	0	0	0	0	1,208	1,244	0	37	37
000325980	SHERIDAN	MI		05/02/2022		454	0	0	0	0	0	0	454	468	0	14	14
000325916	LUBBOCK	TX		05/02/2022		42	0	0	0	0	0	0	42	42	0	1	1
000326186	BALTIMORE	MD		05/02/2022		191	0	0	0	0	0	0	191	197	0	6	6
000325527	BLOOMFIELD HILLS	MI		05/02/2022		11,395	0	0	0	0	0	0	11,395	11,742	0	347	347
000325457	STROUDSBURG	PA		05/02/2022		141,097	0	0	0	0	0	0	141,097	145,416	0	4,319	4,319
000326832	TACOMA	WA		05/02/2022		3,164	0	0	0	0	0	0	3,164	3,261	0	97	97
000326177	VIRGINIA BEACH	VA		05/02/2022		1,608	0	0	0	0	0	0	1,608	1,657	0	49	49
000326080	GONZALES	LA		05/02/2022		1,405	0	0	0	0	0	0	1,405	1,448	0	43	43
000325385	COLONIAL BEACH	VA		05/02/2022		1,092	0	0	0	0	0	0	1,092	1,125	0	33	33
000326150	SAINT LOUIS	MO		05/02/2022		244	0	0	0	0	0	0	244	251	0	7	7
000326019	MONMOUTH JCT	NJ		05/02/2022		96	0	0	0	0	0	0	96	99	0	3	3
000326232	NEWNAN	GA		05/02/2022		755	0	0	0	0	0	0	755	778	0	23	23
000326786	CASTLE HAYNE	NC		05/02/2022		696	0	0	0	0	0	0	696	718	0	21	21
000325838	CONCORD	NC		05/02/2022		862	0	0	0	0	0	0	862	888	0	26	26
000325671	CENTER	TX		05/02/2022		271	0	0	0	0	0	0	271	279	0	8	8
000326246	MERIDEN	CT		05/02/2022		273	0	0	0	0	0	0	273	281	0	8	8
000326488	ORCHARD PARK	NY		05/02/2022		1,521	0	0	0	0	0	0	1,521	1,567	0	47	47
000325810	MERRILLVILLE	IN		05/02/2022		1,040	0	0	0	0	0	0	1,040	1,072	0	32	32
000325351	MAYBELL	CO		05/02/2022		785	0	0	0	0	0	0	785	807	0	22	22
000325364	CHICAGO	IL		05/02/2022		1,796	0	0	0	0	0	0	1,796	1,851	0	55	55
000326821	ILION	NY		05/02/2022		431	0	0	0	0	0	0	431	444	0	13	13
000326849	LINCOLN	DE		05/02/2022		351	0	0	0	0	0	0	351	361	0	10	10
000326440	LUCEDALE	MS		05/02/2022		589	0	0	0	0	0	0	589	607	0	18	18
000325688	PARIS	NY		05/02/2022		2,180	0	0	0	0	0	0	2,180	2,247	0	67	67
000326750	SMYRNA	DE		05/02/2022		1,721	0	0	0	0	0	0	1,721	1,774	0	53	53
000325758	STOCKTON	CA		05/02/2022		516	0	0	0	0	0	0	516	532	0	16	16
000325459	ATLANTA	GA		05/02/2022		1,691	0	0	0	0	0	0	1,691	1,743	0	52	52
000325999	NORMAN PARK	GA		05/02/2022		1,093	0	0	0	0	0	0	1,093	1,126	0	33	33
000325660	DAMASCUS	MD		05/02/2022		1,477	0	0	0	0	0	0	1,477	1,523	0	45	45
000325447	JAMAICA	NY		05/02/2022		1,305	0	0	0	0	0	0	1,305	1,339	0	33	33
000325433	ALLENTON	MI		05/02/2022		955	0	0	0	0	0	0	955	980	0	25	25
000325597	MUSKEGON	MI		05/02/2022		1,665	0	0	0	0	0	0	1,665	1,716	0	51	51
000326217	RICHMOND	VA		05/02/2022		1,506	0	0	0	0	0	0	1,506	1,552	0	46	46
000326686	RED BLUFF	CA		05/02/2022		1,237	0	0	0	0	0	0	1,237	1,275	0	38	38
000326061	PLAINFIELD	IL		05/02/2022		1,535	0	0	0	0	0	0	1,535	1,578	0	43	43
000325818	VIENNA	IL		05/02/2022		825	0	0	0	0	0	0	825	850	0	25	25
000326825	LONG BEACH	CA		05/02/2022		2,749	0	0	0	0	0	0	2,749	2,833	0	84	84
000326399	EPSOM	NH		05/02/2022		3,498	0	0	0	0	0	0	3,498	3,605	0	107	107
000325437	DORCHESTER	MA		05/02/2022		4,201	0	0	0	0	0	0	4,201	4,329	0	128	128
000325977	PHILADELPHIA	PA		05/02/2022		1,278	0	0	0	0	0	0	1,278	1,317	0	39	39
000325805	ANDOVER	MA		05/02/2022		1,550	0	0	0	0	0	0	1,550	1,595	0	45	45
000325402	PORT BYRON	IL		05/02/2022		533	0	0	0	0	0	0	533	549	0	16	16
000326678	MARTINSBURG	WV		05/02/2022		507	0	0	0	0	0	0	507	523	0	16	16
000325790	EUREKA	CA		05/02/2022		1,122	0	0	0	0	0	0	1,122	1,157	0	34	34
000325873	ASHEBORO	NC		05/02/2022		295	0	0	0	0	0	0	295	302	0	7	7
000326803	GREENSBORO	NC		05/02/2022		1,072	0	0	0	0	0	0	1,072	1,104	0	33	33
000326815	JAMAICA	NY		05/02/2022		2,763	0	0	0	0	0	0	2,763	2,848	0	85	85
000326350	JACKSONVILLE	FL		05/02/2022		652	0	0	0	0	0	0	652	670	0	17	17

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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					
000326280	VALLEY STREAM	NY		05/02/2022		480	0	0	0	0	0	0	480	489	0	9	9
000325585	CHICAGO	IL		05/02/2022		515	0	0	0	0	0	0	515	530	0	15	15
000325358	TUSCALOOSA	AL		05/02/2022		696	0	0	0	0	0	0	696	717	0	21	21
000326356	LAFAYETTE	LA		05/02/2022		491	0	0	0	0	0	0	491	506	0	15	15
000326287	HELTONVILLE	IN		05/02/2022		1,414	0	0	0	0	0	0	1,414	1,458	0	43	43
000326045	CASA GRANDE	AZ		05/02/2022		652	0	0	0	0	0	0	652	671	0	20	20
000326413	ASHAWAY	RI		05/02/2022		1,345	0	0	0	0	0	0	1,345	1,386	0	41	41
000325496	PHILADELPHIA	PA		05/02/2022		1,471	0	0	0	0	0	0	1,471	1,516	0	45	45
000326653	YULEE	FL		05/02/2022		536	0	0	0	0	0	0	536	553	0	16	16
000326127	BAKERSFIELD	CA		05/02/2022		255	0	0	0	0	0	0	255	263	0	8	8
000326584	MARENGO	IL		05/02/2022		1,439	0	0	0	0	0	0	1,439	1,483	0	44	44
000326100	THORNTON	CO		05/02/2022		681	0	0	0	0	0	0	681	701	0	20	20
000325635	IOWA COLONY	TX		05/02/2022		977	0	0	0	0	0	0	977	1,007	0	30	30
000325482	DOUGLAS	MA		05/02/2022		527	0	0	0	0	0	0	527	539	0	12	12
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,329	0	0	0	0	0	0	1,329	1,369	0	41	41
000325562	HOLDEN	LA		05/02/2022		1,449	0	0	0	0	0	0	1,449	1,494	0	44	44
000326043	VIRGINIA BEACH	VA		05/02/2022		694	0	0	0	0	0	0	694	715	0	21	21
000326651	CARMEL	NY		05/02/2022		966	0	0	0	0	0	0	966	996	0	30	30
000325349	ALBUQUERQUE	NM		05/02/2022		326	0	0	0	0	0	0	326	336	0	10	10
000325550	BRICK TWP	NJ		05/02/2022		376	0	0	0	0	0	0	376	388	0	12	12
000331547	BETHEL	CT		08/30/2023		951	0	0	0	0	0	0	951	1,176	0	224	224
000331641	ALBUQUERQUE	NM		08/30/2023		250	0	0	0	0	0	0	250	309	0	59	59
000331520	PIEDMONT	SC		08/30/2023		931	0	0	0	0	0	0	931	1,150	0	220	220
000331711	OTISFIELD	ME		08/30/2023		553	0	0	0	0	0	0	553	684	0	131	131
000331343	MORTON	TX		08/30/2023		214	0	0	0	0	0	0	214	265	0	51	51
000331655	ORLANDO	FL		08/30/2023		307	0	0	0	0	0	0	307	379	0	72	72
000331534	CLEVELAND	OH		08/30/2023		109	0	0	0	0	0	0	109	135	0	26	26
000331413	QUINCY	IL		08/30/2023		214	0	0	0	0	0	0	214	265	0	51	51
000331357	PLATTE CITY	MO		08/30/2023		1,567	0	0	0	0	0	0	1,567	1,937	0	370	370
000331299	ROCK HILL	SC		08/30/2023		476	0	0	0	0	0	0	476	589	0	112	112
000331616	APOLLO	PA		08/30/2023		672	0	0	0	0	0	0	672	831	0	159	159
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		161	0	0	0	0	0	0	161	199	0	38	38
000331356	SAINT PAUL	MN		08/30/2023		426	0	0	0	0	0	0	426	527	0	101	101
000331654	LUBBOCK	TX		08/30/2023		147	0	0	0	0	0	0	147	182	0	35	35
000331601	BATAVIA	NY		08/30/2023		2,467	0	0	0	0	0	0	2,467	3,049	0	582	582
000331666	COLUMBUS	OH		08/30/2023		982	0	0	0	0	0	0	982	1,214	0	232	232
000331424	SYRACUSE	NY		08/30/2023		126	0	0	0	0	0	0	126	156	0	30	30
000331298	HIRAM	GA		08/30/2023		364	0	0	0	0	0	0	364	450	0	86	86
000331368	MC LEANSVILLE	NC		08/30/2023		739	0	0	0	0	0	0	739	913	0	173	173
000331629	SCHENECTADY	NY		08/30/2023		97	0	0	0	0	0	0	97	120	0	23	23
000331271	BRENTWOOD	NY		08/30/2023		1,654	0	0	0	0	0	0	1,654	2,045	0	390	390
000331559	HOMESTEAD	FL		08/30/2023		480	0	0	0	0	0	0	480	594	0	113	113
000331341	TERRY	MS		08/30/2023		428	0	0	0	0	0	0	428	529	0	101	101
000331411	FREDERICKSBURG	VA		08/30/2023		996	0	0	0	0	0	0	996	1,231	0	235	235
000331600	OMAHA	NE		08/30/2023		235	0	0	0	0	0	0	235	291	0	56	56
000331651	HOLSTEIN	NE		08/30/2023		63	0	0	0	0	0	0	63	77	0	15	15
000331544	NAMPA	ID		08/30/2023		633	0	0	0	0	0	0	633	782	0	149	149
000331665	CAMDEN	NJ		08/30/2023		18	0	0	0	0	0	0	18	21	0	3	3
000331437	MOORESVILLE	NC		08/30/2023		1,570	0	0	0	0	0	0	1,570	1,941	0	370	370
000331652	LAKE WORTH	FL		08/30/2023		383	0	0	0	0	0	0	383	473	0	90	90
000331410	ARNAUDVILLE	LA		08/30/2023		198	0	0	0	0	0	0	198	244	0	47	47

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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					
000331507	PEORIA	IL		08/30/2023		174	0	0	0	0	0	0	174	215	0	41	41
000331628	LANCASTER	PA		08/30/2023		401	0	0	0	0	0	0	401	496	0	95	95
000331487	CORBIN	KY		08/30/2023		1,008	0	0	0	0	0	0	1,008	1,245	0	237	237
000331366	ANTIOCH	TN		08/30/2023		402	0	0	0	0	0	0	402	497	0	95	95
000331301	TRENTON	OH		08/30/2023		530	0	0	0	0	0	0	530	655	0	125	125
000331259	BRYANS ROAD	MD		08/30/2023		708	0	0	0	0	0	0	708	875	0	167	167
000331283	BROCKTON	MA		08/30/2023		985	0	0	0	0	0	0	985	1,217	0	232	232
000331281	TALLADEGA	AL		08/30/2023		129	0	0	0	0	0	0	129	160	0	31	31
000331448	OCONOMOWOC	WI		08/30/2023		1,377	0	0	0	0	0	0	1,377	1,702	0	325	325
000331663	GREECE	NY		08/30/2023		222	0	0	0	0	0	0	222	274	0	52	52
000331421	NORTHGLENN	CO		08/30/2023		1,547	0	0	0	0	0	0	1,547	1,912	0	365	365
000331542	JACKSONVILLE	AL		08/30/2023		1,079	0	0	0	0	0	0	1,079	1,333	0	254	254
000331593	CHELSEA	OK		08/30/2023		200	0	0	0	0	0	0	200	247	0	47	47
000331326	CORAM	NY		08/30/2023		1,449	0	0	0	0	0	0	1,449	1,791	0	342	342
000331611	NORTH LAS VEGAS	NV		08/30/2023		1,082	0	0	0	0	0	0	1,082	1,334	0	253	253
000331434	RICHMOND	RI		08/30/2023		729	0	0	0	0	0	0	729	901	0	172	172
000331257	CONVERSE	TX		08/30/2023		647	0	0	0	0	0	0	647	800	0	153	153
000331623	GRAYSON	GA		08/30/2023		1,543	0	0	0	0	0	0	1,543	1,907	0	364	364
000331688	WEATHERFORD	OK		08/30/2023		629	0	0	0	0	0	0	629	778	0	148	148
000331325	ELKHART	IN		08/30/2023		389	0	0	0	0	0	0	389	481	0	92	92
000331497	CHICAGO	IL		08/30/2023		754	0	0	0	0	0	0	754	932	0	178	178
000331484	BEAR	DE		08/30/2023		1,044	0	0	0	0	0	0	1,044	1,290	0	246	246
000331675	MODESTO	CA		08/30/2023		62	0	0	0	0	0	0	62	73	0	12	12
000331498	REYNOLDSBURG	OH		08/30/2023		594	0	0	0	0	0	0	594	735	0	140	140
000331622	SAGINAW	TX		08/30/2023		531	0	0	0	0	0	0	531	657	0	125	125
000331501	SENIOA	GA		08/30/2023		250	0	0	0	0	0	0	250	309	0	59	59
000331566	FLORESVILLE	TX		08/30/2023		400	0	0	0	0	0	0	400	495	0	94	94
000331687	LAGRANGE	GA		08/30/2023		264	0	0	0	0	0	0	264	326	0	62	62
000331515	ALAMO	GA		08/30/2023		416	0	0	0	0	0	0	416	514	0	98	98
000331432	TICKFAW	LA		08/30/2023		470	0	0	0	0	0	0	470	581	0	111	111
000331483	CANTON	GA		08/30/2023		2,006	0	0	0	0	0	0	2,006	2,480	0	473	473
000331253	OWINGS	MD		08/30/2023		2,633	0	0	0	0	0	0	2,633	3,255	0	621	621
000331267	HOUSTON	TX		08/30/2023		355	0	0	0	0	0	0	355	438	0	84	84
000331621	MEMPHIS	TN		08/30/2023		392	0	0	0	0	0	0	392	484	0	92	92
000331458	SPOTSYLVANIA	VA		08/30/2023		1,017	0	0	0	0	0	0	1,017	1,256	0	239	239
000331579	LAREDO	TX		08/30/2023		905	0	0	0	0	0	0	905	1,119	0	214	214
000331649	LAGRANGE	KY		08/30/2023		223	0	0	0	0	0	0	223	276	0	53	53
000331526	STAFFORD	TX		08/30/2023		416	0	0	0	0	0	0	416	514	0	98	98
000331647	OMAHA	NE		08/30/2023		431	0	0	0	0	0	0	431	533	0	102	102
000331685	GROVETOWN	GA		08/30/2023		485	0	0	0	0	0	0	485	599	0	114	114
000331494	HOLLIS	NY		08/30/2023		368	0	0	0	0	0	0	368	455	0	87	87
000331336	BROWNSVILLE	TX		08/30/2023		108	0	0	0	0	0	0	108	134	0	26	26
000331360	CHERRY HILL	NJ		08/30/2023		117	0	0	0	0	0	0	117	145	0	28	28
000331512	CONSTANTIA	NY		08/30/2023		29,419	0	0	0	0	0	0	29,419	36,359	0	6,940	6,940
000331265	CLINTON	MS		08/30/2023		309	0	0	0	0	0	0	309	382	0	73	73
000331279	HAZEL GREEN	AL		08/30/2023		290	0	0	0	0	0	0	290	359	0	68	68
000331347	HIALEAH	FL		08/30/2023		2,058	0	0	0	0	0	0	2,058	2,543	0	485	485
000331659	SIDNEY	MT		08/30/2023		272	0	0	0	0	0	0	272	336	0	64	64
000331455	SAN ANTONIO	TX		08/30/2023		397	0	0	0	0	0	0	397	490	0	94	94
000331332	MILWAUKEE	WI		08/30/2023		504	0	0	0	0	0	0	504	623	0	119	119
000331714	NORTH HAVEN	CT		08/30/2023		126	0	0	0	0	0	0	126	155	0	29	29

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		319	0	0	0	0	0	0	319	395	0	75	75
000331440	VERONA	PA		08/30/2023		766	0	0	0	0	0	0	766	947	0	181	181
000331370	LAKE WALES	FL		08/30/2023		498	0	0	0	0	0	0	498	615	0	117	117
000331416	CENTERVILLE	GA		08/30/2023		365	0	0	0	0	0	0	365	451	0	86	86
000331491	LONG LAKE	WI		08/30/2023		1,018	0	0	0	0	0	0	1,018	1,258	0	240	240
000331263	EDGARTOWN	MA		08/30/2023		2,886	0	0	0	0	0	0	2,886	3,566	0	681	681
000331384	JACKSONVILLE	FL		08/30/2023		1,381	0	0	0	0	0	0	1,381	1,705	0	324	324
000331333	RIO RANCHO	NM		08/30/2023		245	0	0	0	0	0	0	245	302	0	58	58
000331522	MASTIC	NY		08/30/2023		492	0	0	0	0	0	0	492	608	0	116	116
000331359	TUCSON	AZ		08/30/2023		687	0	0	0	0	0	0	687	849	0	162	162
000331383	CHARLOTTE	MI		08/30/2023		396	0	0	0	0	0	0	396	489	0	93	93
000331262	GORDONSVILLE	VA		08/30/2023		191	0	0	0	0	0	0	191	236	0	45	45
000331429	INDIANAPOLIS	IN		08/30/2023		652	0	0	0	0	0	0	652	806	0	154	154
000331572	MIDLAND	TX		08/30/2023		1,991	0	0	0	0	0	0	1,991	2,454	0	464	464
000331451	SPRING GROVE	PA		08/30/2023		1,158	0	0	0	0	0	0	1,158	1,431	0	273	273
000331618	BALTIMORE	MD		08/30/2023		167,927	0	0	0	0	0	0	167,927	205,188	0	37,261	37,261
000331260	TULARE	CA		08/30/2023		436	0	0	0	0	0	0	436	539	0	103	103
000331548	PORTSMOUTH	VA		08/30/2023		521	0	0	0	0	0	0	521	644	0	123	123
000331669	TARPON SPRINGS	FL		08/30/2023		175	0	0	0	0	0	0	175	217	0	41	41
000331642	DETROIT	MI		08/30/2023		532	0	0	0	0	0	0	532	658	0	126	126
000331274	BRONX	NY		08/30/2023		3,866	0	0	0	0	0	0	3,866	4,778	0	912	912
000331395	EDGEWOOD	MD		08/30/2023		369	0	0	0	0	0	0	369	456	0	87	87
000331586	TULSA	OK		08/30/2023		437	0	0	0	0	0	0	437	540	0	103	103
000331656	SIOUX CITY	IA		08/30/2023		233	0	0	0	0	0	0	233	288	0	55	55
000331479	MARATHON	NY		08/30/2023		373	0	0	0	0	0	0	373	461	0	88	88
000331358	PIKEVILLE	KY		08/30/2023		795	0	0	0	0	0	0	795	982	0	187	187
000331261	BOWIE	MD		08/30/2023		840	0	0	0	0	0	0	840	1,039	0	198	198
000331307	LANDOVER	MD		08/30/2023		57	0	0	0	0	0	0	57	69	0	12	12
000235490	NORTH MIAMI	FL		11/27/2024		679	0	0	0	0	0	0	679	836	0	157	157
000235238	EPPING	NH		11/27/2024		678	0	0	0	0	0	0	678	836	0	157	157
000233916	BALTIMORE	MD		11/27/2024		411	0	0	0	0	0	0	411	506	0	95	95
000234554	IRONTON	OH		11/27/2024		783	0	0	0	0	0	0	783	964	0	182	182
000231882	POTOSI	MO		11/27/2024		470	0	0	0	0	0	0	470	578	0	108	108
000234172	EAST STROUDSBURG	PA		11/27/2024		726	0	0	0	0	0	0	726	894	0	168	168
000234540	MESQUITE	TX		11/27/2024		384	0	0	0	0	0	0	384	473	0	89	89
000233809	WAUKESHA	WI		11/27/2024		616	0	0	0	0	0	0	616	759	0	143	143
000123914	GRETNA	LA		11/27/2024		770	0	0	0	0	0	0	770	949	0	179	179
000235275	ALEXANDER	AR		11/27/2024		263	0	0	0	0	0	0	263	324	0	61	61
000213473	AUSTELL	GA		11/27/2024		1,308	0	0	0	0	0	0	1,308	1,611	0	303	303
000307760	FRESNO	TX		11/27/2024		654	0	0	0	0	0	0	654	806	0	152	152
000231831	RACINE	WI		11/27/2024		2,196	0	0	0	0	0	0	2,196	2,706	0	509	509
000231901	MILFORD	CT		11/27/2024		796	0	0	0	0	0	0	796	981	0	185	185
000241210	Pittsburgh	PA		11/27/2024		182	0	0	0	0	0	0	182	224	0	42	42
000234801	BREMERTON	WA		11/27/2024		410	0	0	0	0	0	0	410	505	0	95	95
000307978	ZACHARY	LA		11/27/2024		1,853	0	0	0	0	0	0	1,853	2,282	0	430	430
000233917	FAYETTEVILLE	NC		11/27/2024		658	0	0	0	0	0	0	658	810	0	153	153
000304874	ROCHESTER	PA		11/27/2024		512	0	0	0	0	0	0	512	631	0	119	119
000307721	HAMILTON	OH		11/27/2024		516	0	0	0	0	0	0	516	636	0	120	120
000123761	FAYETTEVILLE	NC		11/27/2024		1,054	0	0	0	0	0	0	1,054	1,299	0	245	245
000123509	GRAY	LA		11/27/2024		582	0	0	0	0	0	0	582	716	0	135	135
000235491	FOREST PARK	GA		11/27/2024		187	0	0	0	0	0	0	187	230	0	43	43

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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					
000235416	INDIANAPOLIS	IN		11/27/2024		272	0	0	0	0	0	0	272	335	0	63	63
000234243	ANDERSON	IN		11/27/2024		384	0	0	0	0	0	0	384	473	0	89	89
000234829	AUDUBON	NJ		11/27/2024		510	0	0	0	0	0	0	510	628	0	118	118
000241238	Laporte	IN		11/27/2024		1,881	0	0	0	0	0	0	1,881	2,317	0	436	436
000235239	INGLESIDE	IL		11/27/2024		545	0	0	0	0	0	0	545	671	0	126	126
000235072	CONCORD	NC		11/27/2024		630	0	0	0	0	0	0	630	776	0	146	146
000234351	RICHLANDS	NC		11/27/2024		742	0	0	0	0	0	0	742	914	0	172	172
000311433	CINCINNATI	OH		11/27/2024		385	0	0	0	0	0	0	385	475	0	89	89
000233904	DE SOTO	TX		11/27/2024		697	0	0	0	0	0	0	697	859	0	162	162
000235262	IMPERIAL	PA		11/27/2024		367	0	0	0	0	0	0	367	452	0	85	85
000235429	SALVISA	KY		11/27/2024		280	0	0	0	0	0	0	280	346	0	65	65
000125007	MIDDLEBURG	FL		11/27/2024		94	0	0	0	0	0	0	94	116	0	22	22
000234504	GROVE CITY	OH		11/27/2024		683	0	0	0	0	0	0	683	841	0	158	158
000235453	MABELVALE	AR		11/27/2024		1,108	0	0	0	0	0	0	1,108	1,366	0	257	257
000235511	JACKSON	MS		11/27/2024		114	0	0	0	0	0	0	114	140	0	26	26
000234556	MEMPHIS	TN		11/27/2024		447	0	0	0	0	0	0	447	550	0	104	104
000234677	HIALEAH GARDENS	FL		11/27/2024		629	0	0	0	0	0	0	629	775	0	146	146
000234854	PENSACOLA	FL		11/27/2024		453	0	0	0	0	0	0	453	558	0	105	105
000241370	Newark	NJ		11/27/2024		699	0	0	0	0	0	0	699	861	0	162	162
000234300	AURORA	CO		11/27/2024		623	0	0	0	0	0	0	623	768	0	144	144
000234002	SANFORD	NC		11/27/2024		514	0	0	0	0	0	0	514	633	0	119	119
000234296	PENSACOLA	FL		11/27/2024		281	0	0	0	0	0	0	281	347	0	65	65
000213368	OMEGA	GA		11/27/2024		751	0	0	0	0	0	0	751	925	0	174	174
000234785	FISHERS	IN		11/27/2024		542	0	0	0	0	0	0	542	668	0	126	126
000234422	CLOVER	SC		11/27/2024		368	0	0	0	0	0	0	368	453	0	85	85
000306215	ENGLEWOOD CITY	NJ		11/27/2024		2,812	0	0	0	0	0	0	2,812	3,464	0	652	652
000235347	DOUGLASVILLE	GA		11/27/2024		887	0	0	0	0	0	0	887	1,092	0	206	206
000233849	LINCOLN PARK	MI		11/27/2024		708	0	0	0	0	0	0	708	872	0	164	164
000232010	FULTON	IL		11/27/2024		68	0	0	0	0	0	0	68	83	0	16	16
000213410	ARABI	LA		11/27/2024		644	0	0	0	0	0	0	644	793	0	149	149
000233994	MANTACHIE	MS		11/27/2024		678	0	0	0	0	0	0	678	835	0	157	157
000233873	RIVERDALE	GA		11/27/2024		493	0	0	0	0	0	0	493	607	0	114	114
000234747	PHILADELPHIA	PA		11/27/2024		183	0	0	0	0	0	0	183	226	0	43	43
000234989	CEDAR HILL	TX		11/27/2024		414	0	0	0	0	0	0	414	510	0	96	96
000234869	DALLAS	TX		11/27/2024		313	0	0	0	0	0	0	313	386	0	73	73
000235144	MEMPHIS	TN		11/27/2024		805	0	0	0	0	0	0	805	992	0	187	187
000235074	BILLINGS	MT		11/27/2024		1,015	0	0	0	0	0	0	1,015	1,251	0	235	235
000213558	NORTH CHARLESTON	SC		11/27/2024		204	0	0	0	0	0	0	204	251	0	47	47
000213316	NEWPORT NEWS	VA		11/27/2024		1,207	0	0	0	0	0	0	1,207	1,487	0	280	280
000235195	KATY	TX		11/27/2024		548	0	0	0	0	0	0	548	675	0	127	127
000234003	HAZEL PARK	MI		11/27/2024		631	0	0	0	0	0	0	631	777	0	146	146
000231911	NEW HAVEN	CT		11/27/2024		75	0	0	0	0	0	0	75	92	0	17	17
000241264	Penn Hills	PA		11/27/2024		174	0	0	0	0	0	0	174	215	0	40	40
000234487	DALLAS	TX		11/27/2024		343	0	0	0	0	0	0	343	422	0	79	79
000213488	CLINTON	MD		11/27/2024		290	0	0	0	0	0	0	290	354	0	64	64
000235023	HOUSTON	TX		11/27/2024		652	0	0	0	0	0	0	652	804	0	151	151
000233981	KILLEEN	TX		11/27/2024		534	0	0	0	0	0	0	534	658	0	124	124
000234665	LOS ANGELES	CA		11/27/2024		631	0	0	0	0	0	0	631	778	0	146	146
000123466	LIVERPOOL	NY		11/27/2024		115	0	0	0	0	0	0	115	140	0	25	25
000233874	LUBBOCK	TX		11/27/2024		372	0	0	0	0	0	0	372	458	0	86	86
000235278	SUGAR HILL	GA		11/27/2024		550	0	0	0	0	0	0	550	678	0	128	128

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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					
000235060	MACON	GA		11/27/2024		367	0	0	0	0	0	0	367	452	0	85	85
000233893	CHICAGO	IL		11/27/2024		285	0	0	0	0	0	0	285	352	0	66	66
000213236	TRINITY	FL		11/27/2024		1,065	0	0	0	0	0	0	1,065	1,313	0	247	247
000233939	DENISON	TX		11/27/2024		659	0	0	0	0	0	0	659	812	0	153	153
000234996	MIAMI	FL		11/27/2024		399	0	0	0	0	0	0	399	491	0	92	92
000234214	HIGHLANDS RANCH	CO		11/27/2024		3,267	0	0	0	0	0	0	3,267	4,024	0	758	758
000244831	WILLIAMSBURG	VA		11/27/2024		697	0	0	0	0	0	0	697	859	0	162	162
000123485	LAUDERHILL	FL		11/27/2024		1,600	0	0	0	0	0	0	1,600	1,971	0	371	371
000235150	CASTAIC	CA		11/27/2024		1,852	0	0	0	0	0	0	1,852	2,281	0	429	429
000234609	LOS FRESNOS	TX		11/27/2024		338	0	0	0	0	0	0	338	417	0	79	79
000234321	MONTGOMERY	AL		11/27/2024		365	0	0	0	0	0	0	365	450	0	85	85
000244859	SAVANNAH	GA		11/27/2024		1,354	0	0	0	0	0	0	1,354	1,667	0	313	313
000235545	RIVERDALE	GA		11/27/2024		633	0	0	0	0	0	0	633	779	0	147	147
000235126	TEXAS CITY	TX		11/27/2024		710	0	0	0	0	0	0	710	875	0	165	165
000234824	COLUBIA	TN		11/27/2024		551	0	0	0	0	0	0	551	678	0	128	128
000234349	PUYALLUP	WA		11/27/2024		757	0	0	0	0	0	0	757	933	0	176	176
000235463	CHICAGO	IL		11/27/2024		632	0	0	0	0	0	0	632	779	0	147	147
000234215	SOUTH BEND	IN		11/27/2024		177	0	0	0	0	0	0	177	218	0	41	41
000234290	SIOUX CITY	IA		11/27/2024		323	0	0	0	0	0	0	323	398	0	75	75
000233964	PLANT CITY	FL		11/27/2024		746	0	0	0	0	0	0	746	919	0	173	173
000213584	SAN JUAN	PR		11/27/2024		1,228	0	0	0	0	0	0	1,228	1,512	0	285	285
000234201	INDIANAPOLIS	IN		11/27/2024		620	0	0	0	0	0	0	620	764	0	144	144
000234932	MEMPHIS	TN		11/27/2024		608	0	0	0	0	0	0	608	748	0	141	141
000234685	SEATAC	WA		11/27/2024		465	0	0	0	0	0	0	465	573	0	108	108
000234443	ALTON	IL		11/27/2024		354	0	0	0	0	0	0	354	436	0	82	82
000232001	MENOMONEE FALLS	WI		11/27/2024		1,289	0	0	0	0	0	0	1,289	1,588	0	299	299
000234145	MUNCIE	IN		11/27/2024		323	0	0	0	0	0	0	323	397	0	75	75
000309861	MCKEESPORT	PA		11/27/2024		727	0	0	0	0	0	0	727	895	0	168	168
000234863	ROANOKE	VA		11/27/2024		251	0	0	0	0	0	0	251	309	0	58	58
000234253	ABILENE	TX		11/27/2024		509	0	0	0	0	0	0	509	627	0	118	118
000235248	FARMERSVILLE	CA		11/27/2024		230	0	0	0	0	0	0	230	284	0	53	53
000234062	EMMETT	ID		11/27/2024		408	0	0	0	0	0	0	408	503	0	95	95
000234481	SAINT MARY'S	GA		11/27/2024		282	0	0	0	0	0	0	282	348	0	65	65
000231872	COLONA	IL		11/27/2024		1,152	0	0	0	0	0	0	1,152	1,419	0	267	267
000304363	EL DORADO	AR		11/27/2024		196	0	0	0	0	0	0	196	242	0	45	45
000235166	CINCINNATI	OH		11/27/2024		865	0	0	0	0	0	0	865	1,066	0	201	201
000234649	MUSTANG	OK		11/27/2024		309	0	0	0	0	0	0	309	381	0	72	72
000235096	KENMORE	NY		11/27/2024		486	0	0	0	0	0	0	486	599	0	113	113
000233788	RIVERDALE	IL		11/27/2024		862	0	0	0	0	0	0	862	1,062	0	200	200
000235236	ODESSA	TX		11/27/2024		344	0	0	0	0	0	0	344	424	0	80	80
000235273	DIANA	TX		11/27/2024		507	0	0	0	0	0	0	507	624	0	118	118
000231954	COLUMBUS	OH		11/27/2024		406	0	0	0	0	0	0	406	500	0	94	94
000234458	NEW ORLEANS	LA		11/27/2024		1,076	0	0	0	0	0	0	1,076	1,326	0	250	250
000234025	PENNSAUKEN TWP	NJ		11/27/2024		708	0	0	0	0	0	0	708	873	0	164	164
000213210	EAST POINT	GA		11/27/2024		849	0	0	0	0	0	0	849	1,045	0	197	197
000231871	STOUTSVILLE	OH		11/27/2024		902	0	0	0	0	0	0	902	1,112	0	209	209
000234920	BOYNTON BEACH	FL		11/27/2024		133	0	0	0	0	0	0	133	164	0	31	31
000234063	AUSTIN	TX		11/27/2024		387	0	0	0	0	0	0	387	476	0	90	90
000234254	BALCH SPRINGS	TX		11/27/2024		713	0	0	0	0	0	0	713	879	0	165	165
000235547	MEMPHIS	TN		11/27/2024		349	0	0	0	0	0	0	349	430	0	81	81
000234362	LAS VEGAS	NV		11/27/2024		698	0	0	0	0	0	0	698	860	0	162	162

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000233845	ASHLAND	NH		11/27/2024		78	0	0	0	0	0	0	78	93	0	15	15
000233966	MCGREGOR	TX		11/27/2024		476	0	0	0	0	0	0	476	587	0	110	110
000234120	AUSTIN	TX		11/27/2024		919	0	0	0	0	0	0	919	1,133	0	213	213
000235046	OKEECHOBEE	FL		11/27/2024		13	0	0	0	0	0	0	13	15	0	2	2
000213358	HUGO	OK		11/27/2024		894	0	0	0	0	0	0	894	1,102	0	207	207
000289814	KANSAS CITY	KS		11/27/2024		186	0	0	0	0	0	0	186	229	0	43	43
000235479	BIRDSBORO	PA		11/27/2024		981	0	0	0	0	0	0	981	1,208	0	227	227
000234827	PASADENA	MD		11/27/2024		683	0	0	0	0	0	0	683	841	0	158	158
000234948	CASA GRANDE	AZ		11/27/2024		228	0	0	0	0	0	0	228	281	0	53	53
000234483	LILBURN	GA		11/27/2024		706	0	0	0	0	0	0	706	870	0	164	164
000235521	GILBERT	AZ		11/27/2024		563	0	0	0	0	0	0	563	694	0	131	131
000213586	TOA BAJA	PR		11/27/2024		805	0	0	0	0	0	0	805	992	0	187	187
000235102	COLDWATER	MS		11/27/2024		327	0	0	0	0	0	0	327	403	0	76	76
000234217	FREDERICK	MD		11/27/2024		483	0	0	0	0	0	0	483	594	0	112	112
000234878	CONYERS	GA		11/27/2024		607	0	0	0	0	0	0	607	748	0	141	141
000234590	WESTFIELD	NC		11/27/2024		1,072	0	0	0	0	0	0	1,072	1,320	0	249	249
000231929	DEERFIELD	NY		11/27/2024		810	0	0	0	0	0	0	810	998	0	188	188
000304639	HOUSTON	TX		11/27/2024		491	0	0	0	0	0	0	491	605	0	114	114
000235451	PEKIN	IL		11/27/2024		687	0	0	0	0	0	0	687	846	0	159	159
000241241	Charlotte	NC		11/27/2024		478	0	0	0	0	0	0	478	588	0	111	111
000235153	ANTIOCH	TN		11/27/2024		885	0	0	0	0	0	0	885	1,090	0	205	205
000235274	ROWLETT	TX		11/27/2024		274	0	0	0	0	0	0	274	337	0	63	63
000213548	COCONUT CREEK	FL		11/27/2024		1,940	0	0	0	0	0	0	1,940	2,389	0	450	450
000233967	MESQUITE	TX		11/27/2024		658	0	0	0	0	0	0	658	811	0	153	153
000234553	DARLINGTON	SC		11/27/2024		390	0	0	0	0	0	0	390	481	0	91	91
000234432	EVANSVILLE	WI		11/27/2024		572	0	0	0	0	0	0	572	704	0	133	133
000234134	GAINESVILLE	GA		11/27/2024		787	0	0	0	0	0	0	787	970	0	183	183
000234237	BLACK MOUNTAIN	NC		11/27/2024		335	0	0	0	0	0	0	335	413	0	78	78
000231909	WRENS	GA		11/27/2024		328	0	0	0	0	0	0	328	404	0	76	76
000234903	WASHINGTON	DC		11/27/2024		552	0	0	0	0	0	0	552	680	0	128	128
000213143	CLAYTON	NC		11/27/2024		875	0	0	0	0	0	0	875	1,078	0	203	203
000234833	LANCASTER	CA		11/27/2024		325	0	0	0	0	0	0	325	401	0	75	75
000213119	CHARLOTTE	NC		11/27/2024		1,081	0	0	0	0	0	0	1,081	1,332	0	251	251
000234535	DENTON	TX		11/27/2024		582	0	0	0	0	0	0	582	718	0	135	135
000233935	PRINCETON	IN		11/27/2024		2,140	0	0	0	0	0	0	2,140	2,637	0	496	496
000234224	KILLEEN	TX		11/27/2024		426	0	0	0	0	0	0	426	525	0	99	99
000234941	EDINBURG	TX		11/27/2024		362	0	0	0	0	0	0	362	446	0	84	84
000234345	COLUMBIA	MD		11/27/2024		460	0	0	0	0	0	0	460	566	0	107	107
000241256	Richmond	VA		11/27/2024		1,604	0	0	0	0	0	0	1,604	1,976	0	372	372
000125255	ANTRIM	NH		11/27/2024		572	0	0	0	0	0	0	572	704	0	133	133
000213277	THOMASTON	GA		11/27/2024		312	0	0	0	0	0	0	312	384	0	72	72
000213156	LOCKPORT	IL		11/27/2024		243	0	0	0	0	0	0	243	299	0	56	56
000234084	AUBURNDALE	FL		11/27/2024		408	0	0	0	0	0	0	408	503	0	95	95
000234992	PHILADELPHIA	PA		11/27/2024		60	0	0	0	0	0	0	60	74	0	14	14
000233852	PHILADELPHIA	PA		11/27/2024		405	0	0	0	0	0	0	405	499	0	94	94
000234382	SHREVEPORT	LA		11/27/2024		400	0	0	0	0	0	0	400	492	0	93	93
000231971	WINDSOR LOCKS	CT		11/27/2024		1,151	0	0	0	0	0	0	1,151	1,418	0	267	267
000234917	MCALLEN	TX		11/27/2024		179	0	0	0	0	0	0	179	220	0	41	41
000234210	JACKSONVILLE	FL		11/27/2024		459	0	0	0	0	0	0	459	566	0	107	107
000233801	BALTIMORE	MD		11/27/2024		1,423	0	0	0	0	0	0	1,423	1,753	0	330	330
000233866	KINGS MOUNTAIN	NC		11/27/2024		1,123	0	0	0	0	0	0	1,123	1,383	0	260	260

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000304315	FAYETTE	AL		11/27/2024		639	0	0	0	0	0	0	639	787	0	148	148
000213561	GRAHAM	NC		11/27/2024		1,106	0	0	0	0	0	0	1,106	1,363	0	257	257
000213440	CINCINNATI	OH		11/27/2024		920	0	0	0	0	0	0	920	1,133	0	213	213
000234262	WAVERLY	IL		11/27/2024		150	0	0	0	0	0	0	150	185	0	35	35
000244848	STAFFORD	VA		11/27/2024		248	0	0	0	0	0	0	248	304	0	56	56
000235379	ARIZONA CITY	AZ		11/27/2024		661	0	0	0	0	0	0	661	814	0	153	153
000213193	STERLING	VA		11/27/2024		1,726	0	0	0	0	0	0	1,726	2,127	0	400	400
000235137	WENONAH	NJ		11/27/2024		582	0	0	0	0	0	0	582	718	0	135	135
000125291	SPOTSYLVANIA	VA		11/27/2024		472	0	0	0	0	0	0	472	582	0	110	110
000234899	ORLANDO	FL		11/27/2024		555	0	0	0	0	0	0	555	683	0	129	129
000233960	MONTGOMERY	AL		11/27/2024		541	0	0	0	0	0	0	541	667	0	126	126
000234713	HOUSTON	TX		11/27/2024		292	0	0	0	0	0	0	292	360	0	68	68
000124547	WESTTOWN	NY		11/27/2024		794	0	0	0	0	0	0	794	978	0	184	184
000235518	BALTIMORE	MD		11/27/2024		619	0	0	0	0	0	0	619	763	0	144	144
000231876	NAUGATUCK	CT		11/27/2024		1,353	0	0	0	0	0	0	1,353	1,667	0	314	314
000235351	HARLINGEN	TX		11/27/2024		519	0	0	0	0	0	0	519	639	0	120	120
000123934	FRANKLIN	PA		11/27/2024		835	0	0	0	0	0	0	835	1,029	0	194	194
000213332	LAVALE	MD		11/27/2024		639	0	0	0	0	0	0	639	788	0	148	148
000234821	NEW CASTLE	DE		11/27/2024		544	0	0	0	0	0	0	544	670	0	126	126
000231970	JOHNSTOWN	OH		11/27/2024		654	0	0	0	0	0	0	654	806	0	152	152
000124394	MARTINSBURG	PA		11/27/2024		173	0	0	0	0	0	0	173	209	0	35	35
000234751	STONE MOUNTAIN	GA		11/27/2024		436	0	0	0	0	0	0	436	537	0	101	101
000231769	DUNN	NC		11/27/2024		1,096	0	0	0	0	0	0	1,096	1,350	0	254	254
000234919	MEMPHIS	TN		11/27/2024		409	0	0	0	0	0	0	409	504	0	95	95
000231791	HAWARDEN	IA		11/27/2024		600	0	0	0	0	0	0	600	739	0	139	139
000234752	MESQUITE	TX		11/27/2024		606	0	0	0	0	0	0	606	746	0	140	140
000306030	LIBERTY TOWNSHIP	OH		11/27/2024		622	0	0	0	0	0	0	622	766	0	144	144
000234682	LAREDO	TX		11/27/2024		272	0	0	0	0	0	0	272	335	0	63	63
000234728	JANESVILLE	WI		11/27/2024		646	0	0	0	0	0	0	646	795	0	150	150
000307743	LEASBURG	NC		11/27/2024		761	0	0	0	0	0	0	761	937	0	176	176
000233937	MEMPHIS	TN		11/27/2024		827	0	0	0	0	0	0	827	1,018	0	192	192
000234905	WARREN	MI		11/27/2024		504	0	0	0	0	0	0	504	621	0	117	117
000234835	STONE MOUNTAIN	GA		11/27/2024		388	0	0	0	0	0	0	388	477	0	90	90
000234491	CAMDEN WYOMING	DE		11/27/2024		647	0	0	0	0	0	0	647	796	0	149	149
000235352	LAKE CITY	FL		11/27/2024		65	0	0	0	0	0	0	65	79	0	14	14
000304489	MANITOWOC	WI		11/27/2024		439	0	0	0	0	0	0	439	540	0	102	102
000234790	GALLOWAY	OH		11/27/2024		504	0	0	0	0	0	0	504	621	0	117	117
000241314	Henderson	NV		11/27/2024		777	0	0	0	0	0	0	777	958	0	180	180
000234957	ROCKWALL	TX		11/27/2024		720	0	0	0	0	0	0	720	887	0	167	167
000213550	SOUTHPORT	FL		11/27/2024		963	0	0	0	0	0	0	963	1,186	0	223	223
000235175	GONZALES	LA		11/27/2024		517	0	0	0	0	0	0	517	636	0	120	120
000234701	AUSTIN	MN		11/27/2024		254	0	0	0	0	0	0	254	313	0	59	59
000235505	BELLWOOD	IL		11/27/2024		423	0	0	0	0	0	0	423	521	0	98	98
000241352	East Hartford	CT		11/27/2024		770	0	0	0	0	0	0	770	948	0	178	178
000235161	LAWRENCEVILLE	GA		11/27/2024		655	0	0	0	0	0	0	655	807	0	152	152
000234035	SAN ANTONIO	TX		11/27/2024		527	0	0	0	0	0	0	527	649	0	122	122
000234697	WASHINGTON	DC		11/27/2024		344	0	0	0	0	0	0	344	424	0	80	80
000235139	CHICAGO	IL		11/27/2024		660	0	0	0	0	0	0	660	813	0	153	153
000235004	CHICAGO	IL		11/27/2024		669	0	0	0	0	0	0	669	824	0	155	155
000235488	HOOKSETT	NH		11/27/2024		389	0	0	0	0	0	0	389	479	0	90	90
000213200	CHARLOTTE	NC		11/27/2024		340	0	0	0	0	0	0	340	419	0	79	79

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000235125	AMITE	LA		11/27/2024		1,626	0	0	0	0	0	0	1,626	2,003	0	377	377
000234981	VINELAND	NJ		11/27/2024		689	0	0	0	0	0	0	689	848	0	160	160
000234562	WILLINGBORO TWP	NJ		11/27/2024		397	0	0	0	0	0	0	397	489	0	92	92
000234250	FRANKFORT	IL		11/27/2024		681	0	0	0	0	0	0	681	839	0	158	158
000213195	LITHONIA	GA		11/27/2024		637	0	0	0	0	0	0	637	785	0	148	148
000234906	EASTPOINTE	MI		11/27/2024		431	0	0	0	0	0	0	431	531	0	100	100
000235437	COWETA	OK		11/27/2024		458	0	0	0	0	0	0	458	564	0	106	106
000235474	SHERMAN	TX		11/27/2024		247	0	0	0	0	0	0	247	305	0	57	57
000233976	ALEXANDRIA	LA		11/27/2024		356	0	0	0	0	0	0	356	438	0	82	82
000234493	GAINESVILLE	FL		11/27/2024		296	0	0	0	0	0	0	296	365	0	69	69
000125433	HEPHZIBAH	GA		11/27/2024		4,052	0	0	0	0	0	0	4,052	4,992	0	940	940
000213227	PHILADELPHIA	PA		11/27/2024		160	0	0	0	0	0	0	160	197	0	37	37
000234958	LOUISVILLE	KY		11/27/2024		588	0	0	0	0	0	0	588	725	0	136	136
000244837	BALTIMORE	MD		11/27/2024		540	0	0	0	0	0	0	540	665	0	125	125
000233799	GARLAND	TX		11/27/2024		1,349	0	0	0	0	0	0	1,349	1,662	0	313	313
000290963	BILLERICA	MA		11/27/2024		1,459	0	0	0	0	0	0	1,459	1,784	0	325	325
000233925	SHERWOOD	AR		11/27/2024		1,013	0	0	0	0	0	0	1,013	1,248	0	235	235
000234278	COLONA	IL		11/27/2024		194	0	0	0	0	0	0	194	240	0	45	45
000235055	SHREVEPORT	LA		11/27/2024		491	0	0	0	0	0	0	491	605	0	114	114
000234348	WAPATO	WA		11/27/2024		473	0	0	0	0	0	0	473	582	0	110	110
000241232	Bowie	MD		11/27/2024		1,617	0	0	0	0	0	0	1,617	1,991	0	375	375
000213213	SHREVEPORT	LA		11/27/2024		926	0	0	0	0	0	0	926	1,141	0	215	215
000234340	PHILADELPHIA	PA		11/27/2024		391	0	0	0	0	0	0	391	481	0	91	91
000231961	SAGINAW	MI		11/27/2024		246	0	0	0	0	0	0	246	303	0	57	57
000244850	NORFOLK	VA		11/27/2024		1,054	0	0	0	0	0	0	1,054	1,298	0	244	244
000234209	COLUMBIA	MO		11/27/2024		85	0	0	0	0	0	0	85	104	0	20	20
000234437	ATLANTA	GA		11/27/2024		483	0	0	0	0	0	0	483	595	0	112	112
000234069	TEMPLE HILLS	MD		11/27/2024		444	0	0	0	0	0	0	444	547	0	103	103
000234977	GRIFFIN	GA		11/27/2024		624	0	0	0	0	0	0	624	769	0	145	145
000234912	CORPUS CHRISTI	TX		11/27/2024		679	0	0	0	0	0	0	679	836	0	157	157
000213268	LITHONIA	GA		11/27/2024		947	0	0	0	0	0	0	947	1,166	0	220	220
000234489	CINCINNATI	OH		11/27/2024		480	0	0	0	0	0	0	480	591	0	111	111
000125455	MEMPHIS	TN		11/27/2024		70	0	0	0	0	0	0	70	86	0	16	16
000306534	BALTIMORE	MD		11/27/2024		133	0	0	0	0	0	0	133	160	0	26	26
000234368	ROWLETT	TX		11/27/2024		472	0	0	0	0	0	0	472	581	0	109	109
000213254	COLUMBUS	MT		11/27/2024		538	0	0	0	0	0	0	538	663	0	125	125
000233996	SAVANNAH	GA		11/27/2024		451	0	0	0	0	0	0	451	555	0	105	105
000234596	DESOTO	TX		11/27/2024		852	0	0	0	0	0	0	852	1,050	0	198	198
000234722	SACRAMENTO	CA		11/27/2024		513	0	0	0	0	0	0	513	632	0	119	119
000234177	LYNN	MA		11/27/2024		3,035	0	0	0	0	0	0	3,035	3,739	0	704	704
000234410	LUBBOCK	TX		11/27/2024		584	0	0	0	0	0	0	584	719	0	135	135
000241298	Arlington	TN		11/27/2024		1,190	0	0	0	0	0	0	1,190	1,465	0	276	276
000235107	BIRMINGHAM	AL		11/27/2024		244	0	0	0	0	0	0	244	301	0	57	57
000213528	SYRACUSE	NY		11/27/2024		810	0	0	0	0	0	0	810	980	0	170	170
000124816	FORT WORTH	TX		11/27/2024		421	0	0	0	0	0	0	421	519	0	98	98
000234164	SPRING	TX		11/27/2024		525	0	0	0	0	0	0	525	647	0	122	122
000234220	FRACKVILLE	PA		11/27/2024		540	0	0	0	0	0	0	540	665	0	125	125
000235202	MANSFIELD	TX		11/27/2024		1,323	0	0	0	0	0	0	1,323	1,630	0	307	307
000234438	LOCKNEY	TX		11/27/2024		435	0	0	0	0	0	0	435	536	0	101	101
000234858	CUMBERLAND	MD		11/27/2024		339	0	0	0	0	0	0	339	418	0	79	79
000234691	BULLARD	TX		11/27/2024		84	0	0	0	0	0	0	84	103	0	19	19

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000234979	FLORENCE	SC		11/27/2024		346	0	0	0	0	0	0	346	426	0	80	80
000241355	Norwalk	IA		11/27/2024		901	0	0	0	0	0	0	901	1,110	0	209	209
000233876	OKLAHOMA CITY	OK		11/27/2024		795	0	0	0	0	0	0	795	979	0	184	184
000123492	SEAGOVILLE	TX		11/27/2024		43	0	0	0	0	0	0	43	53	0	10	10
000244863	LAWRENCEVILLE	GA		11/27/2024		778	0	0	0	0	0	0	778	959	0	181	181
000309270	FLORENCE	NJ		11/27/2024		1,431	0	0	0	0	0	0	1,431	1,763	0	332	332
000235527	CASA GRANDE	AZ		11/27/2024		512	0	0	0	0	0	0	512	630	0	119	119
000235171	LITHONIA	GA		11/27/2024		470	0	0	0	0	0	0	470	578	0	109	109
000235292	MOUNT JULIET	TN		11/27/2024		542	0	0	0	0	0	0	542	668	0	126	126
000233970	SAN ANTONIO	TX		11/27/2024		621	0	0	0	0	0	0	621	765	0	144	144
000234235	DANVILLE	VA		11/27/2024		186	0	0	0	0	0	0	186	230	0	43	43
000234640	DALLAS	TX		11/27/2024		181	0	0	0	0	0	0	181	224	0	42	42
000235268	DOLTON	IL		11/27/2024		1,207	0	0	0	0	0	0	1,207	1,487	0	280	280
000234882	EAST ORANGE	NJ		11/27/2024		242	0	0	0	0	0	0	242	298	0	56	56
000233863	VALRICO	FL		11/27/2024		2,256	0	0	0	0	0	0	2,256	2,779	0	523	523
000235515	OCEAN SPRINGS	MS		11/27/2024		391	0	0	0	0	0	0	391	482	0	91	91
000234342	ANDERSON	SC		11/27/2024		492	0	0	0	0	0	0	492	606	0	114	114
000233933	SUGAR GROVE	OH		11/27/2024		269	0	0	0	0	0	0	269	332	0	62	62
000235254	JONESBORO	GA		11/27/2024		919	0	0	0	0	0	0	919	1,132	0	213	213
000233998	OXFORD	PA		11/27/2024		1,086	0	0	0	0	0	0	1,086	1,337	0	252	252
000287668	MOUNT HOLLY	NJ		11/27/2024		651	0	0	0	0	0	0	651	802	0	151	151
000234394	GALLOWAY	OH		11/27/2024		1,336	0	0	0	0	0	0	1,336	1,646	0	310	310
000234319	BETHLEHEM	PA		11/27/2024		397	0	0	0	0	0	0	397	489	0	92	92
000234915	CORPUS CHRISTI	TX		11/27/2024		324	0	0	0	0	0	0	324	399	0	75	75
000233947	OCEAN SPRINGS	MS		11/27/2024		671	0	0	0	0	0	0	671	826	0	156	156
000235109	ROHNERT PARK	CA		11/27/2024		656	0	0	0	0	0	0	656	808	0	152	152
000213377	COVINGTON	GA		11/27/2024		3,681	0	0	0	0	0	0	3,681	4,535	0	854	854
000123888	LA PLACE	LA		11/27/2024		134	0	0	0	0	0	0	134	163	0	29	29
000234966	EASTON	PA		11/27/2024		542	0	0	0	0	0	0	542	667	0	126	126
000231922	OTLEY	IA		11/27/2024		37	0	0	0	0	0	0	37	41	0	4	4
000234305	BEAR	DE		11/27/2024		940	0	0	0	0	0	0	940	1,158	0	218	218
000235431	WEST WARWICK	RI		11/27/2024		1,148	0	0	0	0	0	0	1,148	1,414	0	266	266
000235310	HOUSE SPRINGS	MO		11/27/2024		543	0	0	0	0	0	0	543	669	0	126	126
000235484	JACKSONVILLE	FL		11/27/2024		229	0	0	0	0	0	0	229	282	0	53	53
000235051	DUBLIN	GA		11/27/2024		528	0	0	0	0	0	0	528	651	0	122	122
000308524	SILVER LAKE	WI		11/27/2024		403	0	0	0	0	0	0	403	496	0	93	93
000213409	SPRING	TX		11/27/2024		833	0	0	0	0	0	0	833	1,026	0	193	193
000233920	NEPTUNE BEACH	FL		11/27/2024		742	0	0	0	0	0	0	742	914	0	172	172
000234115	HOUSTON	TX		11/27/2024		469	0	0	0	0	0	0	469	578	0	109	109
000234357	TULSA	OK		11/27/2024		562	0	0	0	0	0	0	562	692	0	130	130
000233985	CLARKSVILLE	IN		11/27/2024		1,284	0	0	0	0	0	0	1,284	1,582	0	298	298
000241343	Memphis	TN		11/27/2024		466	0	0	0	0	0	0	466	575	0	108	108
000234808	HAMERSVILLE	OH		11/27/2024		410	0	0	0	0	0	0	410	505	0	95	95
000235293	HOUSTON	TX		11/27/2024		383	0	0	0	0	0	0	383	472	0	89	89
000234153	MINNEAPOLIS	MN		11/27/2024		581	0	0	0	0	0	0	581	716	0	135	135
000234940	EL MONTE	CA		11/27/2024		688	0	0	0	0	0	0	688	847	0	159	159
000234451	ARLINGTON	TX		11/27/2024		630	0	0	0	0	0	0	630	776	0	146	146
000213502	PENSACOLA	FL		11/27/2024		304	0	0	0	0	0	0	304	375	0	71	71
000234572	HOUSTON	TX		11/27/2024		304	0	0	0	0	0	0	304	375	0	71	71
000234739	WOODBRIDGE TOWNSHIP	NJ		11/27/2024		550	0	0	0	0	0	0	550	678	0	128	128
000235148	GOOSE CREEK	SC		11/27/2024		373	0	0	0	0	0	0	373	459	0	86	86

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000235269	MEMPHIS	TN		11/27/2024		763	0	0	0	0	0	0	763	940	0	177	177
000241306	Vancouver	WA		11/27/2024		2,363	0	0	0	0	0	0	2,363	2,911	0	548	548
000234725	CORNISH	ME		11/27/2024		361	0	0	0	0	0	0	361	444	0	84	84
000304118	UNION BEACH	NJ		11/27/2024		2,333	0	0	0	0	0	0	2,333	2,874	0	541	541
000235497	SAN ANTONIO	TX		11/27/2024		30	0	0	0	0	0	0	30	37	0	7	7
000289944	TAFT	CA		06/01/2025		463	0	0	0	0	0	0	463	470	0	7	7
000216398	HAMILTON	OH		06/01/2025		426	0	0	0	0	0	0	426	431	0	5	5
000200363	Moriah	NY		06/01/2025		317	0	0	0	0	0	0	317	322	0	5	5
000331256	ST HELENS	OR		06/01/2025		3,397	0	0	0	0	0	0	3,397	3,446	0	48	48
000194466	CUMMING	GA		06/01/2025		1,102	0	0	0	0	0	0	1,102	1,118	0	16	16
000113650	ABILENE	TX		06/01/2025		483	0	0	0	0	0	0	483	490	0	7	7
001193738	PARADISE	TX		06/01/2025		2,923	0	0	0	0	0	0	2,923	2,965	0	42	42
000188025	BILLINGS	MT		06/01/2025		2,952	0	0	0	0	0	0	2,952	2,994	0	42	42
000302459	AUSTIN	TX		06/01/2025		662	0	0	0	0	0	0	662	671	0	9	9
001175275	ATLANTA	GA		06/01/2025		398	0	0	0	0	0	0	398	403	0	6	6
000300905	MONROE	GA		06/01/2025		230	0	0	0	0	0	0	230	233	0	3	3
000210723	GLOUCESTER	VA		06/01/2025		1,270	0	0	0	0	0	0	1,270	1,288	0	18	18
001050656	PLATTE CITY	MO		06/01/2025		797	0	0	0	0	0	0	797	809	0	11	11
000202257	BECKLEY	WV		06/01/2025		121	0	0	0	0	0	0	121	123	0	2	2
000110768	BAKERSFIELD	CA		06/01/2025		499	0	0	0	0	0	0	499	506	0	7	7
000356531	HEPHZIBAH	GA		06/01/2025		427	0	0	0	0	0	0	427	433	0	6	6
000352658	HOUSTON	TX		06/01/2025		1,602	0	0	0	0	0	0	1,602	1,625	0	23	23
001193529	LAKE HUGHES	CA		06/01/2025		442	0	0	0	0	0	0	442	448	0	6	6
000016861	LAKE IN THE HILLS	IL		06/01/2025		1,637	0	0	0	0	0	0	1,637	1,660	0	23	23
001204373	SHREVEPORT	LA		06/01/2025		61	0	0	0	0	0	0	61	62	0	1	1
000203644	NORTH LITTLE ROCK	AR		06/01/2025		193	0	0	0	0	0	0	193	196	0	3	3
000212295	MOUNT WOLF	PA		06/01/2025		195	0	0	0	0	0	0	195	198	0	3	3
000006853	SUNFIELD	MI		06/01/2025		544	0	0	0	0	0	0	544	552	0	8	8
000110562	POMONA	CA		06/01/2025		1,493	0	0	0	0	0	0	1,493	1,514	0	21	21
000197112	LAGRANGE	GA		06/01/2025		128	0	0	0	0	0	0	128	130	0	2	2
001192112	LAKE STATION	IN		06/01/2025		579	0	0	0	0	0	0	579	588	0	8	8
000215435	NORTH LAS VEGAS	NV		06/01/2025		794	0	0	0	0	0	0	794	805	0	11	11
000601429	Jackson	MS		06/01/2025		496	0	0	0	0	0	0	496	503	0	7	7
001097173	EVERETT	PA		06/01/2025		2,221	0	0	0	0	0	0	2,221	2,252	0	32	32
001204229	HARLINGEN	TX		06/01/2025		96	0	0	0	0	0	0	96	97	0	1	1
001259556	ROSEVILLE	MN		06/01/2025		1,737	0	0	0	0	0	0	1,737	1,762	0	25	25
000114529	CHARLOTTE	NC		06/01/2025		850	0	0	0	0	0	0	850	862	0	12	12
001205291	UNION	NJ		06/01/2025		362	0	0	0	0	0	0	362	367	0	5	5
000195387	MEMPHIS	TN		06/01/2025		468	0	0	0	0	0	0	468	475	0	7	7
000112376	DETROIT	MI		06/01/2025		6,476	0	0	0	0	0	0	6,476	6,568	0	92	92
000188294	MIDDLEBURG	FL		06/01/2025		703	0	0	0	0	0	0	703	712	0	10	10
000021345	HOUSTON	TX		06/01/2025		2,952	0	0	0	0	0	0	2,952	2,994	0	42	42
001251659	COVINGTON	GA		06/01/2025		555	0	0	0	0	0	0	555	563	0	8	8
000208661	MINNEAPOLIS	MN		06/01/2025		249	0	0	0	0	0	0	249	252	0	4	4
001192646	SAN FERNANDO	CA		06/01/2025		542	0	0	0	0	0	0	542	549	0	8	8
000242983	HIBBING	MN		06/01/2025		222	0	0	0	0	0	0	222	225	0	3	3
000237176	CITRA	FL		06/01/2025		239	0	0	0	0	0	0	239	242	0	3	3
000236022	EARLIMART	CA		06/01/2025		845	0	0	0	0	0	0	845	857	0	12	12
001193560	LANCASTER	CA		06/01/2025		743	0	0	0	0	0	0	743	753	0	11	11
000353079	RICHFIELD	UT		06/01/2025		910	0	0	0	0	0	0	910	923	0	13	13
000112559	HUDSON	FL		06/01/2025		786	0	0	0	0	0	0	786	797	0	11	11

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
000218346	MC LEANSVILLE	NC		06/01/2025		573	0	0	0	0	0	0	573	581	0	8	8
001122240	CHARLESTOWN	NH		06/01/2025		749	0	0	0	0	0	0	749	759	0	11	11
000910036	HOLLY SPRINGS	NC		06/01/2025		1,344	0	0	0	0	0	0	1,344	1,363	0	19	19
000342505	RIO RICO	AZ		06/01/2025		1,643	0	0	0	0	0	0	1,643	1,666	0	23	23
000704072	NEW LONDON	CT		06/01/2025		351	0	0	0	0	0	0	351	356	0	5	5
000198678	MURPHY	NC		06/01/2025		867	0	0	0	0	0	0	867	879	0	12	12
000651004	HUNTSVILLE	AL		06/01/2025		1,237	0	0	0	0	0	0	1,237	1,254	0	18	18
000214969	KEWADIN	MI		06/01/2025		573	0	0	0	0	0	0	573	581	0	8	8
000320040	HOLTS SUMMIT	MO		06/01/2025		602	0	0	0	0	0	0	602	610	0	9	9
000113578	MONTICELLO	FL		06/01/2025		555	0	0	0	0	0	0	555	563	0	8	8
001252224	SILVER SPRING	MD		06/01/2025		468,727	0	0	0	0	0	0	468,727	475,383	0	6,655	6,655
000201819	PALM BAY	FL		06/01/2025		295	0	0	0	0	0	0	295	299	0	4	4
000209485	MCDONOUGH	GA		06/01/2025		685	0	0	0	0	0	0	685	695	0	10	10
001195202	PAHRUMP	NV		06/01/2025		76,906	0	0	0	0	0	0	76,906	77,998	0	1,092	1,092
000066520	PURLEAR	NC		06/01/2025		715	0	0	0	0	0	0	715	725	0	10	10
001192267	VALENCIA	CA		06/01/2025		2,996	0	0	0	0	0	0	2,996	3,039	0	43	43
000196790	ROACHDALE	IN		06/01/2025		227	0	0	0	0	0	0	227	230	0	3	3
000217075	LOUISVILLE	KY		06/01/2025		1,743	0	0	0	0	0	0	1,743	1,768	0	25	25
000019394	LYNN	MA		06/01/2025		1,284	0	0	0	0	0	0	1,284	1,303	0	18	18
000353690	JUNCTION CITY	KS		12/05/2025		1,639	0	0	0	0	0	0	1,639	1,825	0	186	186
000354694	BEAUMONT	TX		12/05/2025		448	0	0	0	0	0	0	448	499	0	51	51
000353967	ARLINGTON	TX		12/05/2025		455	0	0	0	0	0	0	455	507	0	52	52
000354596	MADISON	WI		12/05/2025		1,605	0	0	0	0	0	0	1,605	1,787	0	182	182
000354498	PASCO	WA		12/05/2025		450	0	0	0	0	0	0	450	501	0	51	51
000354685	ALBUQUERQUE	NM		12/05/2025		949	0	0	0	0	0	0	949	1,057	0	108	108
000353976	ARLINGTON	TX		12/05/2025		1,327	0	0	0	0	0	0	1,327	1,478	0	151	151
000354390	EL PASO	TX		12/05/2025		976	0	0	0	0	0	0	976	1,087	0	111	111
000353869	MONROE	OH		12/05/2025		499	0	0	0	0	0	0	499	555	0	57	57
000354422	HUBER HEIGHTS	OH		12/05/2025		638	0	0	0	0	0	0	638	710	0	72	72
000354774	GREELEY	CO		12/05/2025		1,410	0	0	0	0	0	0	1,410	1,571	0	160	160
000354128	FLORIDA CITY	FL		12/05/2025		986	0	0	0	0	0	0	986	1,098	0	112	112
000354119	MONROE	LA		12/05/2025		946	0	0	0	0	0	0	946	1,053	0	107	107
000353798	ERIE	PA		12/05/2025		1,169	0	0	0	0	0	0	1,169	1,301	0	133	133
000354470	GRAND PRAIRIE	TX		12/05/2025		379	0	0	0	0	0	0	379	423	0	43	43
000353878	CLEBURNE	TX		12/05/2025		1,121	0	0	0	0	0	0	1,121	1,248	0	127	127
000354569	KINGSVILLE	TX		12/05/2025		1,248	0	0	0	0	0	0	1,248	1,389	0	142	142
000354806	EDEN	VT		12/05/2025		658	0	0	0	0	0	0	658	733	0	75	75
000354096	DESOTO	TX		12/05/2025		475	0	0	0	0	0	0	475	528	0	54	54
000354756	NEENAH	WI		12/05/2025		619	0	0	0	0	0	0	619	689	0	70	70
000354628	BROOKSHIRE	TX		12/05/2025		1,981	0	0	0	0	0	0	1,981	2,206	0	225	225
000353704	FOREST HILL	TX		12/05/2025		372	0	0	0	0	0	0	372	415	0	42	42
000354440	ARLINGTON	TX		12/05/2025		870	0	0	0	0	0	0	870	969	0	99	99
000354292	ABILENE	TX		12/05/2025		344	0	0	0	0	0	0	344	383	0	39	39
000354011	INDIANAPOLIS	IN		12/05/2025		2,366	0	0	0	0	0	0	2,366	2,635	0	269	269
000353672	OMAHA	NE		12/05/2025		615	0	0	0	0	0	0	615	684	0	70	70
000353985	INDIANAPOLIS	IN		12/05/2025		743	0	0	0	0	0	0	743	828	0	84	84
000354600	MELBOURNE	FL		12/05/2025		1,625	0	0	0	0	0	0	1,625	1,809	0	184	184
000354578	PITTSBURGH	PA		12/05/2025		497	0	0	0	0	0	0	497	553	0	56	56
000354459	CHANNELVIEW	TX		12/05/2025		1,319	0	0	0	0	0	0	1,319	1,469	0	150	150
000353994	MARYSVILLE	OH		12/05/2025		892	0	0	0	0	0	0	892	993	0	101	101
000354315	UVALDE	TX		12/05/2025		349	0	0	0	0	0	0	349	388	0	40	40

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000353722	INDIAHOMA	OK		12/05/2025		284	0	0	0	0	0	0	284	316	0	32	32
000354274	HORIZON CITY	TX		12/05/2025		612	0	0	0	0	0	0	612	682	0	70	70
000354747	AZLE	TX		12/05/2025		974	0	0	0	0	0	0	974	1,085	0	111	111
000354619	ORANGE	TX		12/05/2025		4,521	0	0	0	0	0	0	4,521	5,034	0	513	513
000354744	NORTH CHESTERFIELD	VA		12/05/2025		888	0	0	0	0	0	0	888	989	0	101	101
000354379	BRIGHAM CITY	UT		12/05/2025		545	0	0	0	0	0	0	545	606	0	62	62
000354360	PLATTEVILLE	CO		12/05/2025		1,823	0	0	0	0	0	0	1,823	2,030	0	207	207
000354149	FORT WORTH	TX		12/05/2025		754	0	0	0	0	0	0	754	839	0	86	86
000354176	BEDFORD	TX		12/05/2025		1,619	0	0	0	0	0	0	1,619	1,803	0	184	184
000353919	FORT WORTH	TX		12/05/2025		65	0	0	0	0	0	0	65	72	0	7	7
000354612	ZELIENOPLE	PA		12/05/2025		1,312	0	0	0	0	0	0	1,312	1,461	0	149	149
000353734	EGG HARBOR TOWNSHIP	NJ		12/05/2025		766	0	0	0	0	0	0	766	853	0	87	87
000354630	RAPID CITY	SD		12/05/2025		957	0	0	0	0	0	0	957	1,066	0	109	109
000354541	DUMAS	TX		12/05/2025		789	0	0	0	0	0	0	789	878	0	90	90
000354815	CONCORDIA	KS		12/05/2025		302	0	0	0	0	0	0	302	336	0	34	34
000354621	EL PASO	TX		12/05/2025		714	0	0	0	0	0	0	714	795	0	81	81
000354271	SHREVEPORT	LA		12/05/2025		1,160	0	0	0	0	0	0	1,160	1,291	0	132	132
000353802	GURNEE	IL		12/05/2025		424	0	0	0	0	0	0	424	472	0	48	48
000354244	CEDAR HILL	TX		12/05/2025		2,573	0	0	0	0	0	0	2,573	2,865	0	292	292
000354658	EL PASO	TX		12/05/2025		632	0	0	0	0	0	0	632	704	0	72	72
000354194	PFLUGERVILLE	TX		12/05/2025		1,226	0	0	0	0	0	0	1,226	1,365	0	139	139
000354401	EDMOND	OK		12/05/2025		675	0	0	0	0	0	0	675	752	0	77	77
000353743	NORTH PORT	FL		12/05/2025		1,417	0	0	0	0	0	0	1,417	1,577	0	161	161
000354708	CIMARRON	KS		12/05/2025		402	0	0	0	0	0	0	402	447	0	46	46
000354100	LARAMIE	WY		12/05/2025		1,123	0	0	0	0	0	0	1,123	1,251	0	127	127
000354717	BEAUMONT	TX		12/05/2025		151	0	0	0	0	0	0	151	168	0	17	17
000354253	PLEASANTON	TX		12/05/2025		798	0	0	0	0	0	0	798	888	0	91	91
000354491	INDIANAPOLIS	IN		12/05/2025		254	0	0	0	0	0	0	254	283	0	29	29
000354676	LA VERGNE	TN		12/05/2025		2,516	0	0	0	0	0	0	2,516	2,801	0	286	286
000354388	PALM BAY	FL		12/05/2025		779	0	0	0	0	0	0	779	867	0	88	88
000354410	SAN ANTONIO	TX		12/05/2025		729	0	0	0	0	0	0	729	811	0	83	83
000353955	ARLINGTON	TX		12/05/2025		729	0	0	0	0	0	0	729	811	0	83	83
000354397	PHILADELPHIA	PA		12/05/2025		594	0	0	0	0	0	0	594	662	0	67	67
000354482	ALEDO	TX		12/05/2025		1,241	0	0	0	0	0	0	1,241	1,382	0	141	141
000354514	AMARILLO	TX		12/05/2025		357	0	0	0	0	0	0	357	398	0	41	41
000354384	DALLAS	TX		12/05/2025		730	0	0	0	0	0	0	730	813	0	83	83
000354197	BELLEVUE	NE		12/05/2025		909	0	0	0	0	0	0	909	1,012	0	103	103
000354005	ROUND ROCK	TX		12/05/2025		479	0	0	0	0	0	0	479	533	0	54	54
000353991	ARLINGTON	TX		12/05/2025		6,709	0	0	0	0	0	0	6,709	7,470	0	761	761
000354103	MC KINNEY	TX		12/05/2025		987	0	0	0	0	0	0	987	1,099	0	112	112
000353893	GRANITE FALLS	NC		12/05/2025		305	0	0	0	0	0	0	305	340	0	35	35
000354714	MARINETTE	WI		12/05/2025		158	0	0	0	0	0	0	158	176	0	18	18
000353809	OKLAHOMA CITY	OK		12/05/2025		870	0	0	0	0	0	0	870	969	0	99	99
000354518	JOSEPHINE	TX		12/05/2025		848	0	0	0	0	0	0	848	944	0	96	96
000354277	DALLAS	TX		12/05/2025		675	0	0	0	0	0	0	675	751	0	77	77
000354799	KATY	TX		12/05/2025		1,645	0	0	0	0	0	0	1,645	1,832	0	187	187
000354375	FORT WAYNE	IN		12/05/2025		675	0	0	0	0	0	0	675	751	0	77	77
000353710	SCOTTSBLUFF	NE		12/05/2025		523	0	0	0	0	0	0	523	582	0	59	59
000354536	GRAND PRAIRIE	TX		12/05/2025		1,218	0	0	0	0	0	0	1,218	1,356	0	138	138
000354366	DESOTO	TX		12/05/2025		1,319	0	0	0	0	0	0	1,319	1,469	0	150	150
000353982	REYNOLDSBURG	OH		12/05/2025		1,071	0	0	0	0	0	0	1,071	1,192	0	122	122

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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					
000354071	PITTSBURGH	PA		12/05/2025		307	0	0	0	0	0	0	307	342	0	35	35
000353738	WRIGHTSVILLE	PA		12/05/2025		3,368	0	0	0	0	0	0	3,368	3,750	0	382	382
000353688	RED LION	PA		12/05/2025		1,135	0	0	0	0	0	0	1,135	1,264	0	129	129
000354780	SUNDOWN	TX		12/05/2025		1,186	0	0	0	0	0	0	1,186	1,320	0	135	135
000354268	WATERBURY CENTER	VT		12/05/2025		1,157	0	0	0	0	0	0	1,157	1,288	0	131	131
000354080	ELKHART	IN		12/05/2025		669	0	0	0	0	0	0	669	745	0	76	76
000354309	BOWIE	MD		12/05/2025		1,766	0	0	0	0	0	0	1,766	1,967	0	200	200
000354486	SAN ANGELO	TX		12/05/2025		132	0	0	0	0	0	0	132	147	0	15	15
000353697	BELLEVUE	NE		12/05/2025		1,618	0	0	0	0	0	0	1,618	1,801	0	184	184
000354416	ARLINGTON	TX		12/05/2025		938	0	0	0	0	0	0	938	1,045	0	107	107
000354112	ODESSA	TX		12/05/2025		717	0	0	0	0	0	0	717	799	0	81	81
000354393	LA PLACE	LA		12/05/2025		2,234	0	0	0	0	0	0	2,234	2,488	0	254	254
000354477	AUSTIN	TX		12/05/2025		1,506	0	0	0	0	0	0	1,506	1,677	0	171	171
000354425	KELLER	TX		12/05/2025		858	0	0	0	0	0	0	858	955	0	97	97
000354652	PULASKI	NY		12/05/2025		528	0	0	0	0	0	0	528	588	0	60	60
000353907	ESSEXVILLE	MI		12/05/2025		732	0	0	0	0	0	0	732	815	0	83	83
000354121	FORT WORTH	TX		12/05/2025		755	0	0	0	0	0	0	755	841	0	86	86
000354130	RHODESDALE	MD		12/05/2025		685	0	0	0	0	0	0	685	762	0	78	78
000354771	DECATUR	TX		12/05/2025		811	0	0	0	0	0	0	811	903	0	92	92
000353747	BATON ROUGE	LA		12/05/2025		1,077	0	0	0	0	0	0	1,077	1,199	0	122	122
000353863	FORT WORTH	TX		12/05/2025		301	0	0	0	0	0	0	301	335	0	34	34
000354557	SAN ANTONIO	TX		12/05/2025		933	0	0	0	0	0	0	933	1,038	0	106	106
000354778	FORT WORTH	TX		12/05/2025		1,896	0	0	0	0	0	0	1,896	2,111	0	215	215
000353872	FORT WORTH	TX		12/05/2025		1,129	0	0	0	0	0	0	1,129	1,258	0	128	128
000354044	CHESAPEAKE	VA		12/05/2025		841	0	0	0	0	0	0	841	937	0	95	95
000353731	DAVID CITY	NE		12/05/2025		336	0	0	0	0	0	0	336	374	0	38	38
000353768	PORT ARTHUR	TX		12/05/2025		267	0	0	0	0	0	0	267	297	0	30	30
000354664	NEDERLAND	TX		12/05/2025		907	0	0	0	0	0	0	907	1,009	0	103	103
000353854	INDIANAPOLIS	IN		12/05/2025		541	0	0	0	0	0	0	541	602	0	61	61
000354461	ROWLETT	TX		12/05/2025		492	0	0	0	0	0	0	492	547	0	56	56
000354247	ASPERMONT	TX		12/05/2025		348	0	0	0	0	0	0	348	387	0	39	39
000354584	GARLAND	TX		12/05/2025		2,004	0	0	0	0	0	0	2,004	2,231	0	227	227
000354655	PHILADELPHIA	PA		12/05/2025		1,225	0	0	0	0	0	0	1,225	1,364	0	139	139
000354769	JOSHUA	TX		12/05/2025		1,431	0	0	0	0	0	0	1,431	1,593	0	162	162
000353836	HOUSTON	TX		12/05/2025		3,098	0	0	0	0	0	0	3,098	3,450	0	352	352
000354732	LAVERNIA	TX		12/05/2025		838	0	0	0	0	0	0	838	933	0	95	95
000353989	MAPLE HEIGHTS	OH		12/05/2025		604	0	0	0	0	0	0	604	673	0	69	69
000354520	MCKINNEY	TX		12/05/2025		1,494	0	0	0	0	0	0	1,494	1,664	0	170	170
000354741	LARAMIE	WY		12/05/2025		704	0	0	0	0	0	0	704	784	0	80	80
000353777	UPPER MARLBORO	MD		12/05/2025		257	0	0	0	0	0	0	257	286	0	29	29
000353998	CARROLLTON	TX		12/05/2025		468	0	0	0	0	0	0	468	521	0	53	53
000354673	HOOKSETT	NH		12/05/2025		1,226	0	0	0	0	0	0	1,226	1,365	0	139	139
000354026	FORT WORTH	TX		12/05/2025		50	0	0	0	0	0	0	50	55	0	6	6
000353970	SOUTH CHARLESTON	OH		12/05/2025		374	0	0	0	0	0	0	374	417	0	42	42
000354723	HUMBLE	TX		12/05/2025		1,371	0	0	0	0	0	0	1,371	1,527	0	156	156
000353795	PFLUGERVILLE	TX		12/05/2025		1,184	0	0	0	0	0	0	1,184	1,319	0	134	134
000354363	RICHARDSON	TX		12/05/2025		1,398	0	0	0	0	0	0	1,398	1,557	0	159	159
000354548	DUNCANVILLE	TX		12/05/2025		1,571	0	0	0	0	0	0	1,571	1,749	0	178	178
000354188	BEAUMONT	TX		12/05/2025		1,902	0	0	0	0	0	0	1,902	2,118	0	216	216
000353818	ROWLETT	TX		12/05/2025		1,221	0	0	0	0	0	0	1,221	1,360	0	139	139
000354210	DALLAS	TX		12/05/2025		1,450	0	0	0	0	0	0	1,450	1,614	0	165	165

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000354354	PLANO	TX		12/05/2025		2,231	0	0	0	0	0	0	2,231	2,484	0	253	253
000353827	LOUISA	VA		12/05/2025		1,179	0	0	0	0	0	0	1,179	1,313	0	134	134
000354179	LEANDER	TX		12/05/2025		491	0	0	0	0	0	0	491	547	0	56	56
000353730	HOLCOMB	KS		12/05/2025		446	0	0	0	0	0	0	446	497	0	51	51
000354266	SUNNYVALE	TX		12/05/2025		1,577	0	0	0	0	0	0	1,577	1,756	0	179	179
000354453	BROOKLYN	OH		12/05/2025		368	0	0	0	0	0	0	368	408	0	41	41
000353829	GRAND PRAIRIE	TX		12/05/2025		2,349	0	0	0	0	0	0	2,349	2,616	0	267	267
000354079	ALLEN	TX		12/05/2025		730	0	0	0	0	0	0	730	813	0	83	83
000354551	HOUSTON	TX		12/05/2025		399	0	0	0	0	0	0	399	445	0	45	45
000354275	PEARLAND	TX		12/05/2025		1,027	0	0	0	0	0	0	1,027	1,144	0	117	117
000353721	OKLAHOMA CITY	OK		12/05/2025		774	0	0	0	0	0	0	774	862	0	88	88
000354355	ROCKLEDGE	FL		12/05/2025		643	0	0	0	0	0	0	643	716	0	73	73
000354739	ABILENE	TX		12/05/2025		737	0	0	0	0	0	0	737	821	0	84	84
000353918	FORT WORTH	TX		12/05/2025		387	0	0	0	0	0	0	387	431	0	44	44
000353838	AVON	IN		12/05/2025		179	0	0	0	0	0	0	179	200	0	20	20
000353810	BURLESON	TX		12/05/2025		433	0	0	0	0	0	0	433	482	0	49	49
000354186	SCHERTZ	TX		12/05/2025		2,683	0	0	0	0	0	0	2,683	2,988	0	305	305
000354248	GROVES	TX		12/05/2025		175	0	0	0	0	0	0	175	195	0	20	20
000354097	KEENE	TX		12/05/2025		781	0	0	0	0	0	0	781	870	0	89	89
000354337	KOUNTZE	TX		12/05/2025		575	0	0	0	0	0	0	575	640	0	65	65
000354800	FOLCROFT	PA		12/05/2025		816	0	0	0	0	0	0	816	908	0	93	93
000353669	HOPEWELL	VA		12/05/2025		2,291	0	0	0	0	0	0	2,291	2,551	0	260	260
000354720	RED LION	PA		12/05/2025		2,581	0	0	0	0	0	0	2,581	2,873	0	293	293
000354640	JACKSONVILLE	FL		12/05/2025		740	0	0	0	0	0	0	740	824	0	84	84
000353767	BATON ROUGE	LA		12/05/2025		916	0	0	0	0	0	0	916	1,020	0	104	104
000354101	PACIFIC JUNCTION	IA		12/05/2025		620	0	0	0	0	0	0	620	691	0	70	70
000353895	WEATHERFORD	TX		12/05/2025		315	0	0	0	0	0	0	315	351	0	36	36
000353954	SOUTH EUCLID	OH		12/05/2025		645	0	0	0	0	0	0	645	719	0	73	73
000354702	FORT WORTH	TX		12/05/2025		506	0	0	0	0	0	0	506	563	0	57	57
000354506	INDIANAPOLIS	IN		12/05/2025		1,131	0	0	0	0	0	0	1,131	1,259	0	128	128
000354051	FORT WORTH	TX		12/05/2025		356	0	0	0	0	0	0	356	396	0	40	40
000354195	PERRIS	CA		12/05/2025		626	0	0	0	0	0	0	626	697	0	71	71
000353945	MC CORDSVILLE	IN		12/05/2025		1,074	0	0	0	0	0	0	1,074	1,196	0	122	122
000353886	FORT WORTH	TX		12/05/2025		1,038	0	0	0	0	0	0	1,038	1,156	0	118	118
000354060	YORK	PA		12/05/2025		78	0	0	0	0	0	0	78	87	0	9	9
000354686	LAFARGEVILLE	NY		12/05/2025		872	0	0	0	0	0	0	872	971	0	99	99
000354533	CHEYENNE	WY		12/05/2025		1,767	0	0	0	0	0	0	1,767	1,968	0	201	201
000354796	NORTH LAS VEGAS	NV		12/05/2025		1,718	0	0	0	0	0	0	1,718	1,913	0	195	195
000354220	CARTHAGE	NY		12/05/2025		578	0	0	0	0	0	0	578	644	0	66	66
000353776	ANTIOCH	CA		12/05/2025		3,750	0	0	0	0	0	0	3,750	4,176	0	426	426
000354405	FORT WORTH	TX		12/05/2025		1,094	0	0	0	0	0	0	1,094	1,219	0	124	124
000354227	FORT WORTH	TX		12/05/2025		191	0	0	0	0	0	0	191	213	0	22	22
000354015	CLEVELAND	OH		12/05/2025		1,141	0	0	0	0	0	0	1,141	1,271	0	130	130
000354670	NORTH LAS VEGAS	NV		12/05/2025		1,133	0	0	0	0	0	0	1,133	1,262	0	129	129
000353883	SILER CITY	NC		12/05/2025		564	0	0	0	0	0	0	564	628	0	64	64
000353779	CABOT	AR		12/05/2025		766	0	0	0	0	0	0	766	853	0	87	87
000353760	INDIANAPOLIS	IN		12/05/2025		416	0	0	0	0	0	0	416	463	0	47	47
000354006	COLUMBUS	OH		12/05/2025		1,590	0	0	0	0	0	0	1,590	1,770	0	180	180
000354423	SAN ANTONIO	TX		12/05/2025		598	0	0	0	0	0	0	598	665	0	68	68
000354307	FOREST HILL	TX		12/05/2025		366	0	0	0	0	0	0	366	408	0	42	42
000354033	SUMTER	SC		12/05/2025		400	0	0	0	0	0	0	400	445	0	45	45

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000353963	FORT WORTH	TX		12/05/2025		157	0	0	0	0	0	0	157	175	0	18	18
000354432	FLORESVILLE	TX		12/05/2025		340	0	0	0	0	0	0	340	379	0	39	39
000354209	SHREVEPORT	LA		12/05/2025		353	0	0	0	0	0	0	353	393	0	40	40
000354698	READING	PA		12/05/2025		1,320	0	0	0	0	0	0	1,320	1,469	0	150	150
000354784	SPRINGFIELD	VT		12/05/2025		598	0	0	0	0	0	0	598	666	0	68	68
000354024	FORT WORTH	TX		12/05/2025		1,211	0	0	0	0	0	0	1,211	1,348	0	137	137
000354218	KOKOMO	IN		12/05/2025		224	0	0	0	0	0	0	224	250	0	25	25
000353892	CLEBURNE	TX		12/05/2025		430	0	0	0	0	0	0	430	479	0	49	49
000354689	RIVIERA BEACH	FL		12/05/2025		1,411	0	0	0	0	0	0	1,411	1,571	0	160	160
000353788	SAN ANTONIO	TX		12/05/2025		186	0	0	0	0	0	0	186	207	0	21	21
000354766	MILTON	FL		12/05/2025		2,762	0	0	0	0	0	0	2,762	3,075	0	313	313
000354554	SHREVEPORT	LA		12/05/2025		261	0	0	0	0	0	0	261	291	0	30	30
000354775	LONGVIEW	TX		12/05/2025		531	0	0	0	0	0	0	531	592	0	60	60
000354325	MESA	AZ		12/05/2025		728	0	0	0	0	0	0	728	811	0	83	83
000354604	GOUVERNEUR	NY		12/05/2025		545	0	0	0	0	0	0	545	606	0	62	62
000353703	GARLAND	TX		12/05/2025		207	0	0	0	0	0	0	207	230	0	23	23
000353856	RICHARDSON	TX		12/05/2025		743	0	0	0	0	0	0	743	828	0	84	84
000354140	INDIANAPOLIS	IN		12/05/2025		266	0	0	0	0	0	0	266	296	0	30	30
000354665	BUCKEYE	AZ		12/05/2025		936	0	0	0	0	0	0	936	1,042	0	106	106
000354478	BURLINGTON	KY		12/05/2025		133	0	0	0	0	0	0	133	148	0	15	15
000354567	RICHMOND	TX		12/05/2025		2,718	0	0	0	0	0	0	2,718	3,027	0	309	309
000354438	PIQUA	OH		12/05/2025		1,513	0	0	0	0	0	0	1,513	1,685	0	172	172
000354656	MIDDLETON	PA		12/05/2025		564	0	0	0	0	0	0	564	628	0	64	64
000354763	BRONX	NY		12/05/2025		1,575	0	0	0	0	0	0	1,575	1,754	0	179	179
000354469	MANSFIELD	TX		12/05/2025		1,609	0	0	0	0	0	0	1,609	1,792	0	183	183
000353862	MADISON	IN		12/05/2025		954	0	0	0	0	0	0	954	1,062	0	108	108
000353773	DOUGLASSVILLE	PA		12/05/2025		996	0	0	0	0	0	0	996	1,109	0	113	113
000354223	MESQUITE	TX		12/05/2025		856	0	0	0	0	0	0	856	954	0	97	97
000354161	INDIANAPOLIS	IN		12/05/2025		856	0	0	0	0	0	0	856	953	0	97	97
000354745	WINTERS	TX		12/05/2025		154	0	0	0	0	0	0	154	172	0	18	18
000354683	PHILADELPHIA	PA		12/05/2025		1,100	0	0	0	0	0	0	1,100	1,225	0	125	125
000354152	FORT WORTH	TX		12/05/2025		1,160	0	0	0	0	0	0	1,160	1,291	0	132	132
000354674	WALDORF	MD		12/05/2025		621	0	0	0	0	0	0	621	692	0	71	71
000353764	BLAINE	MN		12/05/2025		326	0	0	0	0	0	0	326	363	0	37	37
000354232	LOWER LAKE	CA		12/05/2025		182	0	0	0	0	0	0	182	203	0	21	21
000354456	WICHITA FALLS	TX		12/05/2025		651	0	0	0	0	0	0	651	725	0	74	74
000353693	SUNBURY	PA		12/05/2025		500	0	0	0	0	0	0	500	557	0	57	57
000354692	SAINT PETERSBURG	FL		12/05/2025		1,544	0	0	0	0	0	0	1,544	1,719	0	175	175
000354727	UNDERHILL	VT		12/05/2025		908	0	0	0	0	0	0	908	1,011	0	103	103
000353791	RALSTON	NE		12/05/2025		301	0	0	0	0	0	0	301	335	0	34	34
000353817	FORT WORTH	TX		12/05/2025		1,044	0	0	0	0	0	0	1,044	1,163	0	119	119
000354214	BATON ROUGE	LA		12/05/2025		85	0	0	0	0	0	0	85	94	0	10	10
000354358	PFLUGERVILLE	TX		12/05/2025		1,102	0	0	0	0	0	0	1,102	1,228	0	125	125
000353988	PLANO	TX		12/05/2025		1,081	0	0	0	0	0	0	1,081	1,203	0	123	123
000353782	NORTH BEACH	MD		12/05/2025		1,393	0	0	0	0	0	0	1,393	1,551	0	158	158
000354558	APOPKA	FL		12/05/2025		1,703	0	0	0	0	0	0	1,703	1,896	0	193	193
000353808	OKLAHOMA CITY	OK		12/05/2025		1,252	0	0	0	0	0	0	1,252	1,395	0	142	142
000354198	BOSSIER CITY	LA		12/05/2025		814	0	0	0	0	0	0	814	906	0	92	92
000354718	TOWNSEND	DE		12/05/2025		348	0	0	0	0	0	0	348	387	0	39	39
000354709	SCHWENKSVILLE	PA		12/05/2025		764	0	0	0	0	0	0	764	850	0	87	87
000354182	PASCO	WA		12/05/2025		1,610	0	0	0	0	0	0	1,610	1,792	0	183	183

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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					
000354202	VERNON	TX		12/05/2025		2,794	0	0	0	0	0	0	2,794	3,111	0	317	317
000353823	EDINBURG	TX		12/05/2025		1,992	0	0	0	0	0	0	1,992	2,218	0	226	226
000354804	OTTAWA	IL		12/05/2025		495	0	0	0	0	0	0	495	551	0	56	56
000354503	DANVERS	IL		12/05/2025		269	0	0	0	0	0	0	269	300	0	31	31
000354724	LATROBE	PA		12/05/2025		428	0	0	0	0	0	0	428	476	0	49	49
000354521	BOSSIER CITY	LA		12/05/2025		662	0	0	0	0	0	0	662	737	0	75	75
000354706	VICKSBURG	MS		12/05/2025		416	0	0	0	0	0	0	416	464	0	47	47
000354408	HOUSTON	TX		12/05/2025		811	0	0	0	0	0	0	811	903	0	92	92
000353997	PORTAGE	IN		12/05/2025		1,615	0	0	0	0	0	0	1,615	1,798	0	183	183
000354296	READING	PA		12/05/2025		136	0	0	0	0	0	0	136	152	0	15	15
000354512	HUTTO	TX		12/05/2025		894	0	0	0	0	0	0	894	996	0	101	101
000354376	ALBUQUERQUE	NM		12/05/2025		2,089	0	0	0	0	0	0	2,089	2,326	0	237	237
000353805	BAKERSFIELD	CA		12/05/2025		822	0	0	0	0	0	0	822	915	0	93	93
000354116	DALLAS	TX		12/05/2025		320	0	0	0	0	0	0	320	357	0	36	36
000353728	FREDERICK	OK		12/05/2025		710	0	0	0	0	0	0	710	790	0	81	81
000354480	FORT WORTH	TX		12/05/2025		281	0	0	0	0	0	0	281	313	0	32	32
000354328	DUMAS	TX		12/05/2025		59	0	0	0	0	0	0	59	66	0	7	7
000354588	UPPER DARBY	PA		12/05/2025		960	0	0	0	0	0	0	960	1,068	0	109	109
000354471	BETHEL	OH		12/05/2025		861	0	0	0	0	0	0	861	959	0	98	98
000353921	MOUNT VERNON	OH		12/05/2025		345	0	0	0	0	0	0	345	385	0	39	39
000354772	LAUREL HILL	FL		12/05/2025		428	0	0	0	0	0	0	428	476	0	49	49
000354597	DEKALB	IL		12/05/2025		67	0	0	0	0	0	0	67	75	0	8	8
000354435	ARLINGTON	TX		12/05/2025		1,496	0	0	0	0	0	0	1,496	1,665	0	170	170
000353687	LAWTON	OK		12/05/2025		330	0	0	0	0	0	0	330	367	0	37	37
000353746	BOSSIER CITY	LA		12/05/2025		2,134	0	0	0	0	0	0	2,134	2,376	0	242	242
000354107	SHREVEPORT	LA		12/05/2025		31	0	0	0	0	0	0	31	35	0	4	4
000353871	FORT WORTH	TX		12/05/2025		241	0	0	0	0	0	0	241	269	0	27	27
000353696	MAIZE	KS		12/05/2025		1,179	0	0	0	0	0	0	1,179	1,313	0	134	134
000354444	DALLAS	TX		12/05/2025		626	0	0	0	0	0	0	626	697	0	71	71
000353737	COLCHESTER	VT		12/05/2025		1,529	0	0	0	0	0	0	1,529	1,702	0	174	174
000354629	SAN ANTONIO	TX		12/05/2025		1,175	0	0	0	0	0	0	1,175	1,308	0	133	133
000353784	MARSHALL	TX		12/05/2025		1,376	0	0	0	0	0	0	1,376	1,532	0	156	156
000354212	FERRUM	VA		12/05/2025		833	0	0	0	0	0	0	833	928	0	95	95
000354301	MESQUITE	TX		12/05/2025		973	0	0	0	0	0	0	973	1,083	0	110	110
000354034	MANSFIELD	TX		12/05/2025		414	0	0	0	0	0	0	414	461	0	47	47
000354493	PHILADELPHIA	PA		12/05/2025		1,140	0	0	0	0	0	0	1,140	1,270	0	129	129
000353775	LEWISVILLE	TX		12/05/2025		1,327	0	0	0	0	0	0	1,327	1,478	0	151	151
000354797	LA VERNIA	TX		12/05/2025		2,411	0	0	0	0	0	0	2,411	2,684	0	274	274
000354409	ARLINGTON	TX		12/05/2025		886	0	0	0	0	0	0	886	986	0	101	101
000354025	SPRINGFIELD	VA		12/05/2025		1,246	0	0	0	0	0	0	1,246	1,387	0	141	141
000353971	DALLAS	TX		12/05/2025		35	0	0	0	0	0	0	35	39	0	4	4
000354105	LANCASTER	TX		12/05/2025		673	0	0	0	0	0	0	673	750	0	76	76
000353891	WEATHERFORD	TX		12/05/2025		193	0	0	0	0	0	0	193	215	0	22	22
000354132	FORT WORTH	TX		12/05/2025		321	0	0	0	0	0	0	321	358	0	36	36
000353864	MARENGO	OH		12/05/2025		463	0	0	0	0	0	0	463	516	0	53	53
000354203	JACKSON	MS		12/05/2025		615	0	0	0	0	0	0	615	684	0	70	70
000354114	FRISCO	TX		12/05/2025		1,762	0	0	0	0	0	0	1,762	1,962	0	200	200
000354507	GRANTS	NM		12/05/2025		367	0	0	0	0	0	0	367	408	0	42	42
000353846	FORT WORTH	TX		12/05/2025		163	0	0	0	0	0	0	163	181	0	18	18
000354751	PITTSBURGH	PA		12/05/2025		720	0	0	0	0	0	0	720	802	0	82	82
000354623	PLANO	TX		12/05/2025		1,169	0	0	0	0	0	0	1,169	1,302	0	133	133

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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					
000354801	SUGAR LAND	TX		12/05/2025		729	0	0	0	0	0	0	729	812	0	83	83
000354297	SAN ANTONIO	TX		12/05/2025		909	0	0	0	0	0	0	909	1,012	0	103	103
000354760	RIVIERA BEACH	FL		12/05/2025		2,226	0	0	0	0	0	0	2,226	2,479	0	253	253
000353668	PHILADELPHIA	PA		12/05/2025		397	0	0	0	0	0	0	397	442	0	45	45
000354733	BAYTOWN	TX		12/05/2025		834	0	0	0	0	0	0	834	929	0	95	95
000354329	IOWA COLONY	TX		12/05/2025		1,762	0	0	0	0	0	0	1,762	1,961	0	200	200
000353828	SOUR LAKE	TX		12/05/2025		1,055	0	0	0	0	0	0	1,055	1,175	0	120	120
000353980	ABILENE	TX		12/05/2025		473	0	0	0	0	0	0	473	526	0	54	54
000353677	LAWTON	OK		12/05/2025		387	0	0	0	0	0	0	387	431	0	44	44
000354614	KENNEWICK	WA		12/05/2025		827	0	0	0	0	0	0	827	920	0	94	94
000353837	DAYTON	OH		12/05/2025		861	0	0	0	0	0	0	861	959	0	98	98
000353999	SPRINGFIELD	VA		12/05/2025		1,709	0	0	0	0	0	0	1,709	1,903	0	193	193
000354582	BUCHANAN	MI		12/05/2025		1,548	0	0	0	0	0	0	1,548	1,723	0	176	176
000354463	PEARLAND	TX		12/05/2025		1,794	0	0	0	0	0	0	1,794	1,997	0	204	204
000354007	PFLUGERVILLE	TX		12/05/2025		1,199	0	0	0	0	0	0	1,199	1,335	0	136	136
000354749	CORPUS CHRISTI	TX		12/05/2025		1,747	0	0	0	0	0	0	1,747	1,946	0	198	198
000354537	YORK	PA		12/05/2025		109	0	0	0	0	0	0	109	121	0	12	12
000354153	INDEPENDENCE	KY		12/05/2025		248	0	0	0	0	0	0	248	277	0	28	28
000354073	ROSWELL	GA		12/05/2025		420	0	0	0	0	0	0	420	467	0	48	48
000354285	ORANGE	TX		12/05/2025		1,017	0	0	0	0	0	0	1,017	1,133	0	115	115
000354758	EULESS	TX		12/05/2025		1,669	0	0	0	0	0	0	1,669	1,858	0	189	189
000354528	BLACK RIVER	NY		12/05/2025		1,105	0	0	0	0	0	0	1,105	1,230	0	125	125
000354171	HOUSTON	TX		12/05/2025		750	0	0	0	0	0	0	750	835	0	85	85
000354721	BRONTE	TX		12/05/2025		559	0	0	0	0	0	0	559	622	0	63	63
000354555	HUMBLE	TX		12/05/2025		4,673	0	0	0	0	0	0	4,673	5,204	0	530	530
000354162	TALLAHASSEE	FL		12/05/2025		1,652	0	0	0	0	0	0	1,652	1,839	0	187	187
000354712	BATON ROUGE	LA		12/05/2025		838	0	0	0	0	0	0	838	934	0	95	95
000354037	LAGRANGE	OH		12/05/2025		375	0	0	0	0	0	0	375	418	0	43	43
000353807	ARLINGTON	TX		12/05/2025		1,449	0	0	0	0	0	0	1,449	1,613	0	164	164
000353757	SILVER SPRING	MD		12/05/2025		2,977	0	0	0	0	0	0	2,977	3,315	0	338	338
000353748	LAWTON	OK		12/05/2025		1,678	0	0	0	0	0	0	1,678	1,869	0	190	190
000354406	KATY	TX		12/05/2025		1,176	0	0	0	0	0	0	1,176	1,310	0	133	133
000354258	SOUTH BEND	IN		12/05/2025		525	0	0	0	0	0	0	525	585	0	60	60
000353969	CORINTH	TX		12/05/2025		925	0	0	0	0	0	0	925	1,030	0	105	105
000354496	GLENN HEIGHTS	TX		12/05/2025		837	0	0	0	0	0	0	837	932	0	95	95
000354415	CLARKSBURG	OH		12/05/2025		1,395	0	0	0	0	0	0	1,395	1,553	0	158	158
000354671	PFLUGERVILLE	TX		12/05/2025		1,668	0	0	0	0	0	0	1,668	1,858	0	189	189
000354487	ENGLEWOOD	OH		12/05/2025		1,657	0	0	0	0	0	0	1,657	1,846	0	188	188
000354383	CASPER	WY		12/05/2025		606	0	0	0	0	0	0	606	674	0	69	69
000353766	DALLAS	TX		12/05/2025		1,629	0	0	0	0	0	0	1,629	1,814	0	185	185
000353941	INDIANAPOLIS	IN		12/05/2025		843	0	0	0	0	0	0	843	938	0	96	96
000354000	MANSFIELD	TX		12/05/2025		1,288	0	0	0	0	0	0	1,288	1,435	0	146	146
000353996	LITHONIA	GA		12/05/2025		922	0	0	0	0	0	0	922	1,027	0	105	105
000354611	DALLAS	TX		12/05/2025		1,915	0	0	0	0	0	0	1,915	2,132	0	217	217
000354290	BELLE VERNON	PA		12/05/2025		411	0	0	0	0	0	0	411	457	0	47	47
000354522	WATERTOWN	NY		12/05/2025		437	0	0	0	0	0	0	437	486	0	50	50
000354700	CLEARWATER	FL		12/05/2025		1,077	0	0	0	0	0	0	1,077	1,199	0	122	122
000354513	PONCHATOULA	LA		12/05/2025		566	0	0	0	0	0	0	566	631	0	64	64
000354540	JACKSONVILLE	FL		12/05/2025		172	0	0	0	0	0	0	172	191	0	19	19
000353715	GILBERTSVILLE	PA		12/05/2025		1,413	0	0	0	0	0	0	1,413	1,574	0	160	160
000354361	WEATHERFORD	TX		12/05/2025		334	0	0	0	0	0	0	334	372	0	38	38

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000353987	INDIANAPOLIS	IN		12/05/2025		5,807	0	0	0	0	0	0	5,807	6,466	0	659	659
000354313	BOYNTON BEACH	FL		12/05/2025		1,018	0	0	0	0	0	0	1,018	1,133	0	116	116
000353870	FORT WORTH	TX		12/05/2025		377	0	0	0	0	0	0	377	420	0	43	43
000354126	OSHKOSH	WI		12/05/2025		733	0	0	0	0	0	0	733	816	0	83	83
000354589	LENEXA	KS		12/05/2025		941	0	0	0	0	0	0	941	1,047	0	107	107
000354490	DALLAS	TX		12/05/2025		50	0	0	0	0	0	0	50	56	0	6	6
000354785	WILLOW HILL	PA		12/05/2025		1,169	0	0	0	0	0	0	1,169	1,302	0	133	133
000353733	GALLOWAY	NJ		12/05/2025		775	0	0	0	0	0	0	775	863	0	88	88
000354639	OKLAHOMA CITY	OK		12/05/2025		405	0	0	0	0	0	0	405	451	0	46	46
000354263	HOUSTON	TX		12/05/2025		878	0	0	0	0	0	0	878	978	0	100	100
000353920	ARLINGTON	TX		12/05/2025		594	0	0	0	0	0	0	594	661	0	67	67
000354076	CASTORLAND	NY		12/05/2025		428	0	0	0	0	0	0	428	476	0	49	49
000354411	EVERMAN	TX		12/05/2025		222	0	0	0	0	0	0	222	247	0	25	25
000354598	EL DORADO	AR		12/05/2025		4,444	0	0	0	0	0	0	4,444	4,949	0	504	504
000354504	HOPE	NM		12/05/2025		1,080	0	0	0	0	0	0	1,080	1,202	0	123	123
000354420	ARLINGTON	TX		12/05/2025		1,688	0	0	0	0	0	0	1,688	1,880	0	192	192
000353889	HURST	TX		12/05/2025		471	0	0	0	0	0	0	471	524	0	53	53
000354767	RICHMOND	TX		12/05/2025		979	0	0	0	0	0	0	979	1,090	0	111	111
000354398	LEESVILLE	LA		12/05/2025		796	0	0	0	0	0	0	796	886	0	90	90
000354657	HARLINGEN	TX		12/05/2025		550	0	0	0	0	0	0	550	613	0	62	62
000354439	MARGATE	FL		12/05/2025		474	0	0	0	0	0	0	474	528	0	54	54
000354808	PRINCETON	IL		12/05/2025		412	0	0	0	0	0	0	412	459	0	47	47
000354340	RALEIGH	NC		12/05/2025		663	0	0	0	0	0	0	663	738	0	75	75
000354773	MISSOURI CITY	TX		12/05/2025		1,148	0	0	0	0	0	0	1,148	1,278	0	130	130
000354129	MIAMI	FL		12/05/2025		222	0	0	0	0	0	0	222	247	0	25	25
000353877	CORINTH	KY		12/05/2025		943	0	0	0	0	0	0	943	1,050	0	107	107
000353736	GREENWOOD	DE		12/05/2025		637	0	0	0	0	0	0	637	709	0	72	72
000353665	PHILADELPHIA	PA		12/05/2025		528	0	0	0	0	0	0	528	587	0	60	60
000353948	ARLINGTON	TX		12/05/2025		286	0	0	0	0	0	0	286	318	0	32	32
000354147	MANSFIELD	TX		12/05/2025		783	0	0	0	0	0	0	783	872	0	89	89
000354067	JACKSONVILLE	FL		12/05/2025		2,190	0	0	0	0	0	0	2,190	2,438	0	249	249
000353939	MISSOURI CITY	TX		12/05/2025		923	0	0	0	0	0	0	923	1,028	0	105	105
000353674	CHESTER	PA		12/05/2025		174	0	0	0	0	0	0	174	193	0	20	20
000354764	BURLESON	TX		12/05/2025		513	0	0	0	0	0	0	513	571	0	58	58
000353754	PHILADELPHIA	PA		12/05/2025		1,312	0	0	0	0	0	0	1,312	1,459	0	148	148
000354012	GOSHEN	OH		12/05/2025		2,066	0	0	0	0	0	0	2,066	2,301	0	235	235
000354687	BROOMFIELD	CO		12/05/2025		5,189	0	0	0	0	0	0	5,189	5,777	0	587	587
000354215	SAN ANTONIO	TX		12/05/2025		626	0	0	0	0	0	0	626	698	0	71	71
000354678	HUMBLE	TX		12/05/2025		277	0	0	0	0	0	0	277	309	0	31	31
000353993	COLUMBUS	OH		12/05/2025		616	0	0	0	0	0	0	616	686	0	70	70
000354003	PFLUGERVILLE	TX		12/05/2025		1,258	0	0	0	0	0	0	1,258	1,400	0	143	143
000353840	FORT WORTH	TX		12/05/2025		447	0	0	0	0	0	0	447	498	0	51	51
000353790	MANSFIELD	TX		12/05/2025		386	0	0	0	0	0	0	386	430	0	44	44
000353975	CINCINNATI	OH		12/05/2025		1,457	0	0	0	0	0	0	1,457	1,622	0	165	165
000354543	SHREVEPORT	LA		12/05/2025		998	0	0	0	0	0	0	998	1,112	0	113	113
000354183	SHREVPORT	LA		12/05/2025		727	0	0	0	0	0	0	727	809	0	82	82
000354696	MERKEL	TX		12/05/2025		176	0	0	0	0	0	0	176	196	0	20	20
000354359	AUSTIN	TX		12/05/2025		969	0	0	0	0	0	0	969	1,079	0	110	110
000354174	NORTHLAKE	TX		12/05/2025		1,645	0	0	0	0	0	0	1,645	1,832	0	187	187
000354206	MOSHEIM	TX		12/05/2025		1,014	0	0	0	0	0	0	1,014	1,130	0	115	115
000354734	ARLINGTON	TX		12/05/2025		932	0	0	0	0	0	0	932	1,038	0	106	106

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000354636	FORNEY	TX		12/05/2025		1,602	0	0	0	0	0	0	1,602	1,783	0	182	182
000354458	STAFFORD	TX		12/05/2025		98	0	0	0	0	0	0	98	109	0	11	11
000354172	SAN JUAN	TX		12/05/2025		923	0	0	0	0	0	0	923	1,028	0	105	105
000353824	BEDFORD	TX		12/05/2025		880	0	0	0	0	0	0	880	980	0	100	100
000354814	CLYDE	KS		12/05/2025		268	0	0	0	0	0	0	268	298	0	30	30
000354350	FORT WORTH	TX		12/05/2025		376	0	0	0	0	0	0	376	418	0	43	43
000353913	FORT WORTH	TX		12/05/2025		657	0	0	0	0	0	0	657	731	0	75	75
000353904	BENBROOK	TX		12/05/2025		200	0	0	0	0	0	0	200	222	0	23	23
000354092	DALLAS	TX		12/05/2025		513	0	0	0	0	0	0	513	571	0	58	58
000354627	CHICOPEE	MA		12/05/2025		1,157	0	0	0	0	0	0	1,157	1,288	0	131	131
000354805	CONCORDIA	KS		12/05/2025		423	0	0	0	0	0	0	423	471	0	48	48
000354725	WESLEY CHAPEL	FL		12/05/2025		1,231	0	0	0	0	0	0	1,231	1,370	0	140	140
000353744	PUEBLO	CO		12/05/2025		427	0	0	0	0	0	0	427	476	0	49	49
000353815	HURST	TX		12/05/2025		174	0	0	0	0	0	0	174	194	0	20	20
000353762	ROUND ROCK	TX		12/05/2025		1,225	0	0	0	0	0	0	1,225	1,364	0	139	139
000354234	HERRIN	IL		12/05/2025		1,200	0	0	0	0	0	0	1,200	1,336	0	136	136
000354707	COLUMBIA	SC		12/05/2025		3,126	0	0	0	0	0	0	3,126	3,480	0	355	355
000354387	TEMPLE	TX		12/05/2025		719	0	0	0	0	0	0	719	801	0	82	82
000353890	MESQUITE	TX		12/05/2025		1,204	0	0	0	0	0	0	1,204	1,340	0	137	137
000354106	PASCO	WA		12/05/2025		1,106	0	0	0	0	0	0	1,106	1,232	0	126	126
000354056	ARLINGTON	TX		12/05/2025		616	0	0	0	0	0	0	616	686	0	70	70
000353753	DURHAM	NC		12/05/2025		951	0	0	0	0	0	0	951	1,059	0	108	108
000354501	INDIANAPOLIS	IN		12/05/2025		49	0	0	0	0	0	0	49	55	0	6	6
000354663	OKLAHOMA CITY	OK		12/05/2025		689	0	0	0	0	0	0	689	767	0	78	78
000353780	PHILADELPHIA	PA		12/05/2025		512	0	0	0	0	0	0	512	570	0	58	58
000354681	NORTH VERSAILLES	PA		12/05/2025		418	0	0	0	0	0	0	418	466	0	47	47
000353771	HOUSTON	TX		12/05/2025		26	0	0	0	0	0	0	26	29	0	3	3
000354529	JACKSONVILLE	FL		12/05/2025		1,303	0	0	0	0	0	0	1,303	1,451	0	148	148
000354065	FORT WORTH	TX		12/05/2025		771	0	0	0	0	0	0	771	858	0	87	87
000354497	PHILADELPHIA	PA		12/05/2025		865	0	0	0	0	0	0	865	963	0	98	98
000354798	DALLAS	TX		12/05/2025		1,507	0	0	0	0	0	0	1,507	1,678	0	171	171
000354010	FAIRBORN	OH		12/05/2025		289	0	0	0	0	0	0	289	322	0	33	33
000354586	ROWLETT	TX		12/05/2025		1,129	0	0	0	0	0	0	1,129	1,257	0	128	128
000354222	KANSAS CITY	MO		12/05/2025		967	0	0	0	0	0	0	967	1,077	0	110	110
000354428	GRAND PRAIRIE	TX		12/05/2025		386	0	0	0	0	0	0	386	430	0	44	44
000353765	LAKE WORTH	TX		12/05/2025		448	0	0	0	0	0	0	448	499	0	51	51
000354479	INDIANAPOLIS	IN		12/05/2025		2,073	0	0	0	0	0	0	2,073	2,309	0	235	235
000353879	GREENSBORO	NC		12/05/2025		1,502	0	0	0	0	0	0	1,502	1,673	0	170	170
000353694	OLATHE	KS		12/05/2025		1,937	0	0	0	0	0	0	1,937	2,157	0	220	220
000353897	CROWLEY	TX		12/05/2025		1,112	0	0	0	0	0	0	1,112	1,238	0	126	126
000353783	CLOVIS	CA		12/05/2025		1,285	0	0	0	0	0	0	1,285	1,430	0	146	146
000354109	SHREVEPORT	LA		12/05/2025		988	0	0	0	0	0	0	988	1,100	0	112	112
000354609	CULLEOKA	TN		12/05/2025		929	0	0	0	0	0	0	929	1,035	0	105	105
000353860	WEATHERFORD	TX		12/05/2025		1,525	0	0	0	0	0	0	1,525	1,698	0	173	173
000354357	ORANGE	TX		12/05/2025		1,423	0	0	0	0	0	0	1,423	1,585	0	162	162
000354618	ZEPHYRHILLS	FL		12/05/2025		1,140	0	0	0	0	0	0	1,140	1,269	0	129	129
000354559	WEST LAFAYETTE	IN		12/05/2025		784	0	0	0	0	0	0	784	873	0	89	89
000354127	AUSTIN	TX		12/05/2025		521	0	0	0	0	0	0	521	580	0	59	59
000354348	CHICAGO	IL		12/05/2025		1,636	0	0	0	0	0	0	1,636	1,821	0	186	186
000354339	HOUSTON	TX		12/05/2025		974	0	0	0	0	0	0	974	1,085	0	111	111
000354001	ABILENE	TX		12/05/2025		595	0	0	0	0	0	0	595	662	0	68	68

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000353995	ASHVILLE	OH		12/05/2025		543	0	0	0	0	0	0	543	604	0	62	62
000354743	SPRING	TX		12/05/2025		1,003	0	0	0	0	0	0	1,003	1,117	0	114	114
000353842	NORTH RICHLAND HILLS	TX		12/05/2025		410	0	0	0	0	0	0	410	456	0	47	47
000354289	FREMONT	OH		12/05/2025		675	0	0	0	0	0	0	675	751	0	77	77
000354577	FORT WORTH	TX		12/05/2025		235	0	0	0	0	0	0	235	262	0	27	27
000353708	RICHLAND HILLS	TX		12/05/2025		305	0	0	0	0	0	0	305	339	0	35	35
000354145	THE COLONY	TX		12/05/2025		1,540	0	0	0	0	0	0	1,540	1,715	0	175	175
000354752	SNYDER	TX		12/05/2025		471	0	0	0	0	0	0	471	524	0	53	53
000354298	SHREVEPORT	LA		12/05/2025		466	0	0	0	0	0	0	466	519	0	53	53
000354335	ELIZABETH CTY	NC		12/05/2025		793	0	0	0	0	0	0	793	883	0	90	90
000354237	CAMBY	IN		12/05/2025		568	0	0	0	0	0	0	568	632	0	64	64
000354759	GRAND PRAIRIE	TX		12/05/2025		548	0	0	0	0	0	0	548	610	0	62	62
000354768	DUNCANVILLE	TX		12/05/2025		787	0	0	0	0	0	0	787	876	0	89	89
000353670	OMAHA	NE		12/05/2025		77	0	0	0	0	0	0	77	86	0	9	9
000354139	AUBREY	TX		12/05/2025		2,763	0	0	0	0	0	0	2,763	3,076	0	313	313
000354651	TULSA	OK		12/05/2025		493	0	0	0	0	0	0	493	549	0	56	56
000353830	PORT LAVACA	TX		12/05/2025		375	0	0	0	0	0	0	375	418	0	43	43
000353769	PHILADELPHIA	PA		12/05/2025		1,323	0	0	0	0	0	0	1,323	1,473	0	150	150
000354451	GARLAND	TX		12/05/2025		412	0	0	0	0	0	0	412	459	0	47	47
000354308	BURLESON	TX		12/05/2025		1,263	0	0	0	0	0	0	1,263	1,406	0	143	143
000354599	ARLINGTON	TX		12/05/2025		5,762	0	0	0	0	0	0	5,762	6,416	0	654	654
000354022	GARLAND	TX		12/05/2025		973	0	0	0	0	0	0	973	1,083	0	110	110
000353974	ARLINGTON	TX		12/05/2025		743	0	0	0	0	0	0	743	827	0	84	84
000354175	SHREVEPORT	LA		12/05/2025		973	0	0	0	0	0	0	973	1,083	0	110	110
000353796	CHESAPEAKE	VA		12/05/2025		787	0	0	0	0	0	0	787	876	0	89	89
000354013	ARLINGTON	TX		12/05/2025		588	0	0	0	0	0	0	588	655	0	67	67
000354603	GERING	NE		12/05/2025		40	0	0	0	0	0	0	40	45	0	5	5
000354219	SAN ANTONIO	TX		12/05/2025		655	0	0	0	0	0	0	655	730	0	74	74
000354200	MARINETTE	WI		12/05/2025		783	0	0	0	0	0	0	783	872	0	89	89
000354731	HOUSTON	TX		12/05/2025		55	0	0	0	0	0	0	55	61	0	6	6
000354688	NORTHFIELD	VT		12/05/2025		232	0	0	0	0	0	0	232	252	0	20	20
000354294	PANAMA CITY	FL		12/05/2025		333	0	0	0	0	0	0	333	371	0	38	38
000353803	LITTLE ELM	TX		12/05/2025		1,753	0	0	0	0	0	0	1,753	1,952	0	199	199
000354353	JACKSONVILLE	FL		12/05/2025		2,795	0	0	0	0	0	0	2,795	3,113	0	317	317
000354562	SHREVEPORT	LA		12/05/2025		1,144	0	0	0	0	0	0	1,144	1,274	0	130	130
000354184	DUNCANVILLE	TX		12/05/2025		1,240	0	0	0	0	0	0	1,240	1,381	0	141	141
000353965	DAYTON	OH		12/05/2025		561	0	0	0	0	0	0	561	624	0	64	64
000354344	BENBROOK	TX		12/05/2025		533	0	0	0	0	0	0	533	594	0	61	61
000353819	PEKIN	IL		12/05/2025		470	0	0	0	0	0	0	470	524	0	53	53
000354606	FLEMING ISLAND	FL		12/05/2025		911	0	0	0	0	0	0	911	1,014	0	103	103
000353908	GRAND PRAIRIE	TX		12/05/2025		479	0	0	0	0	0	0	479	533	0	54	54
000354690	DICKINSON	ND		12/05/2025		672	0	0	0	0	0	0	672	748	0	76	76
000354098	BOONVILLE	IN		12/05/2025		1,687	0	0	0	0	0	0	1,687	1,878	0	191	191
000354526	TALLAHASSEE	FL		12/05/2025		745	0	0	0	0	0	0	745	829	0	85	85
000353992	ARLINGTON	TX		12/05/2025		2,095	0	0	0	0	0	0	2,095	2,332	0	238	238
000354291	CARROLLTON	TX		12/05/2025		1,379	0	0	0	0	0	0	1,379	1,535	0	156	156
000354371	BROOKLYN	NY		12/05/2025		2,482	0	0	0	0	0	0	2,482	2,763	0	282	282
000353800	LEWISVILLE	TX		12/05/2025		1,156	0	0	0	0	0	0	1,156	1,287	0	131	131
000354196	YAKIMA	WA		12/05/2025		1,312	0	0	0	0	0	0	1,312	1,460	0	149	149
000354701	GAITHERSBURG	MD		12/05/2025		2,079	0	0	0	0	0	0	2,079	2,315	0	236	236
000354485	EUCLID	OH		12/05/2025		346	0	0	0	0	0	0	346	386	0	39	39

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000353723	PHILADELPHIA	PA		12/05/2025		237	0	0	0	0	0	0	237	264	0	27	27
000354795	PHILADELPHIA	PA		12/05/2025		963	0	0	0	0	0	0	963	1,072	0	109	109
000353944	WATAUGA	TX		12/05/2025		1,102	0	0	0	0	0	0	1,102	1,227	0	125	125
000354120	INDIANAPOLIS	IN		12/05/2025		329	0	0	0	0	0	0	329	366	0	37	37
000354061	LAKE WORTH	FL		12/05/2025		276	0	0	0	0	0	0	276	308	0	31	31
000353714	JACKSONVILLE	FL		12/05/2025		2,024	0	0	0	0	0	0	2,024	2,254	0	230	230
000353682	CAPRON	VA		12/05/2025		558	0	0	0	0	0	0	558	622	0	63	63
000353935	FORT WORTH	TX		12/05/2025		356	0	0	0	0	0	0	356	396	0	40	40
000354255	WALLA WALLA	WA		12/05/2025		755	0	0	0	0	0	0	755	841	0	86	86
000353926	CEDAR HILL	TX		12/05/2025		319	0	0	0	0	0	0	319	355	0	36	36
000354777	MANSFIELD	TX		12/05/2025		1,197	0	0	0	0	0	0	1,197	1,332	0	136	136
000353894	WAXHAW	NC		12/05/2025		599	0	0	0	0	0	0	599	667	0	68	68
000354642	FAIRFIELD	PA		12/05/2025		4,363	0	0	0	0	0	0	4,363	4,858	0	495	495
000354102	LUMBERTON	TX		12/05/2025		1,014	0	0	0	0	0	0	1,014	1,129	0	115	115
000354786	HOBBS	NM		12/05/2025		1,479	0	0	0	0	0	0	1,479	1,647	0	168	168
000354633	HORIZON CITY	TX		12/05/2025		482	0	0	0	0	0	0	482	537	0	55	55
601100035	PARRISH	FL		01/20/2026		0	0	(17)	0	0	(17)	0	618	618	0	0	0
601100020	PISMO BEACH	CA		01/20/2026		0	0	(37)	0	0	(37)	0	4,214	4,214	0	0	0
601100017	OLD HICKORY	TN		01/20/2026		0	0	(30)	0	0	(30)	0	988	988	0	0	0
601100002	DANBURY	CT		01/20/2026		0	0	(13)	0	0	(13)	0	450	450	0	0	0
601100003	WEST PALM BEACH	FL		01/20/2026		0	0	(28)	0	0	(28)	0	982	982	0	0	0
601100034	FRESH MEADOWS	NY		01/20/2026		0	0	(45)	0	0	(45)	0	1,726	1,726	0	0	0
601100016	KEY BISCAYNE	FL		01/20/2026		0	0	(32)	0	0	(32)	0	935	935	0	0	0
601100037	SOLVANG	CA		01/20/2026		0	0	(193)	0	0	(193)	0	5,158	5,158	0	0	0
601100004	SAN MARCOS	CA		01/20/2026		0	0	(9)	0	0	(9)	0	406	406	0	0	0
601100019	BROOKLYN	NY		01/20/2026		0	0	(24)	0	0	(24)	0	776	776	0	0	0
601100021	MOUNTAIN BRK	AL		01/20/2026		0	0	(114)	0	0	(114)	0	2,544	2,544	0	0	0
601100033	MISSION VIEJO	CA		01/20/2026		0	0	(69)	0	0	(69)	0	2,086	2,086	0	0	0
601100032	BRISTOL	CT		01/20/2026		0	0	(33)	0	0	(33)	0	1,051	1,051	0	0	0
597900057	REGO PARK	NY		01/20/2026		0	0	(111)	0	0	(111)	0	3,717	3,717	0	0	0
601100041	PANAMA CITY	FL		01/20/2026		0	0	(20)	0	0	(20)	0	912	912	0	0	0
601100038	SHORELINE	WA		01/20/2026		0	0	(57)	0	0	(57)	0	1,154	1,154	0	0	0
601100005	CANYON LAKE	CA		01/20/2026		0	0	(152)	0	0	(152)	0	5,296	5,296	0	0	0
601100023	HAGERSTOWN	MD		01/20/2026		0	0	(578)	0	0	(578)	0	11,872	11,872	0	0	0
601100015	SOUTH RICHMOND HILL	NY		01/20/2026		0	0	(75)	0	0	(75)	0	1,824	1,824	0	0	0
601100006	GLENDALE	AZ		01/20/2026		0	0	(49)	0	0	(49)	0	1,066	1,066	0	0	0
601100029	SPRINGFIELD	OR		01/20/2026		0	0	(19)	0	0	(19)	0	473	473	0	0	0
601100013	FALL RIVER	MA		01/20/2026		0	0	(31)	0	0	(31)	0	630	630	0	0	0
592401834	UPLAND	CA		01/20/2026		0	0	(42)	0	0	(42)	0	1,456	1,456	0	0	0
601100022	NEWNAN	GA		01/20/2026		0	0	(21)	0	0	(21)	0	417	417	0	0	0
601100039	TEMPLE	TX		01/20/2026		0	0	(30)	0	0	(30)	0	847	847	0	0	0
601100040	EAGLE PASS	TX		01/20/2026		0	0	(19)	0	0	(19)	0	614	614	0	0	0
601100031	EDISTO ISLAND	SC		01/20/2026		0	0	(61)	0	0	(61)	0	1,943	1,943	0	0	0
601100014	LOS ANGELES	CA		01/20/2026		0	0	(135)	0	0	(135)	0	3,864	3,864	0	0	0
601100026	SOUTHERN SHORES	NC		01/20/2026		0	0	(78)	0	0	(78)	0	1,891	1,891	0	0	0
601100030	PATERSON	NJ		01/20/2026		0	0	(34)	0	0	(34)	0	1,177	1,177	0	0	0
601100027	CONSHOHOCKEN	PA		01/20/2026		0	0	(25)	0	0	(25)	0	643	643	0	0	0
601100011	LAVON	TX		01/20/2026		0	0	(33)	0	0	(33)	0	1,287	1,287	0	0	0
601100008	BRIGHTON	CO		01/20/2026		0	0	(46)	0	0	(46)	0	2,983	2,983	0	0	0
601100007	HARBOR CITY	CA		01/20/2026		0	0	(48)	0	0	(48)	0	1,905	1,905	0	0	0
601100042	JAMAICA	NY		01/20/2026		0	0	(61)	0	0	(61)	0	1,304	1,304	0	0	0

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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					
601100025	PHOENIX	AZ		01/20/2026		0	0	(77)	0	0	(77)	0	3,698	3,698	0	0	0
592900102	IVINS	UT		01/20/2026		0	0	(71)	0	0	(71)	0	1,497	1,497	0	0	0
601100024	DELRAY BEACH	FL		01/20/2026		0	0	(1,951)	0	0	(1,951)	0	42,803	42,803	0	0	0
601100012	NATIONAL CITY	CA		01/20/2026		0	0	(67)	0	0	(67)	0	1,643	1,643	0	0	0
601100028	ISLIP TERRACE	NY		01/20/2026		0	0	(32)	0	0	(32)	0	972	972	0	0	0
601100001	MOUNT JULIET	TN		01/20/2026		0	0	(174)	0	0	(174)	0	3,905	3,905	0	0	0
601100010	HILLIARD	FL		01/20/2026		0	0	(19)	0	0	(19)	0	447	447	0	0	0
593000006	QUECHEE	VT		01/20/2026		0	0	(43)	0	0	(43)	0	1,086	1,086	0	0	0
609400078	Indianapolis	IN		04/13/2026		0	0	(15)	0	0	(15)	0	306	306	0	0	0
609400123	Louisville	KY		04/13/2026		0	0	(14)	0	0	(14)	0	371	371	0	0	0
609400028	Auburn	AL		04/13/2026		0	0	(12)	0	0	(12)	0	401	401	0	0	0
609400012	Mt. Kisco	NY		04/13/2026		0	0	(91)	0	0	(91)	0	2,390	2,390	0	0	0
609400104	Cleveland	TX		04/13/2026		0	0	(24)	0	0	(24)	0	762	762	0	0	0
609400106	Jacksonville	FL		04/13/2026		0	0	(14)	0	0	(14)	0	294	294	0	0	0
609400008	Bedford Hills	NY		04/13/2026		0	0	(81)	0	0	(81)	0	2,191	2,191	0	0	0
609400025	Campbell	CA		04/13/2026		0	0	(276)	0	0	(276)	0	7,363	7,363	0	0	0
609400079	Indianapolis	IN		04/13/2026		0	0	(16)	0	0	(16)	0	320	320	0	0	0
609400120	Fortson	GA		04/13/2026		0	0	(61)	0	0	(61)	0	2,043	2,043	0	0	0
609400111	Gainesville	GA		04/13/2026		0	0	(22)	0	0	(22)	0	561	561	0	0	0
609400118	Milwaukee	WI		04/13/2026		0	0	(21)	0	0	(21)	0	858	858	0	0	0
609400034	Woodhaven	NY		04/13/2026		0	0	(75)	0	0	(75)	0	2,211	2,211	0	0	0
609400127	Redding	CA		04/13/2026		0	0	(37)	0	0	(37)	0	1,015	1,015	0	0	0
609400094	Albuquerque	NM		04/13/2026		0	0	(9)	0	0	(9)	0	723	723	0	0	0
609400119	Chino Hills	CA		04/13/2026		0	0	(71)	0	0	(71)	0	3,567	3,567	0	0	0
609400054	Bee Cave	TX		04/13/2026		0	0	(111)	0	0	(111)	0	3,487	3,487	0	0	0
609400090	South Lake Tahoe	CA		04/13/2026		0	0	(46)	0	0	(46)	0	1,744	1,744	0	0	0
609400003	Franklin Sq	NY		04/13/2026		0	0	(809)	0	0	(809)	0	40,558	40,558	0	0	0
609400022	Pocono Lake	PA		04/13/2026		0	0	(26)	0	0	(26)	0	729	729	0	0	0
609400101	Cary	NC		04/13/2026		0	0	(40)	0	0	(40)	0	1,657	1,657	0	0	0
609400071	Moreno Valley	CA		04/13/2026		0	0	(23)	0	0	(23)	0	465	465	0	0	0
609400067	Houston	TX		04/13/2026		0	0	(15)	0	0	(15)	0	606	606	0	0	0
609400131	Norwalk	CA		04/13/2026		0	0	(47)	0	0	(47)	0	1,809	1,809	0	0	0
609400016	Louisville	KY		04/13/2026		0	0	(26)	0	0	(26)	0	661	661	0	0	0
609400033	Saint Petersburg	FL		04/13/2026		0	0	(38)	0	0	(38)	0	1,277	1,277	0	0	0
609400048	Delhi	CA		04/13/2026		0	0	(30)	0	0	(30)	0	601	601	0	0	0
609400134	Pico Rivera	CA		04/13/2026		0	0	(55)	0	0	(55)	0	1,458	1,458	0	0	0
609400125	Westfield	NJ		04/13/2026		0	0	(111)	0	0	(111)	0	2,878	2,878	0	0	0
609400023	Twin Peaks	CA		04/13/2026		0	0	(23)	0	0	(23)	0	595	595	0	0	0
609400073	Taylors	SC		04/13/2026		0	0	(15)	0	0	(15)	0	309	309	0	0	0
609400091	South Orange	NJ		04/13/2026		0	0	(75)	0	0	(75)	0	1,970	1,970	0	0	0
609400115	Orofino	ID		04/13/2026		0	0	6	0	0	6	0	1,565	1,565	0	0	0
609400040	Marco Island	FL		04/13/2026		0	0	(205)	0	0	(205)	0	6,133	6,133	0	0	0
609400039	Phoenix	AZ		04/13/2026		0	0	(15)	0	0	(15)	0	985	985	0	0	0
609400004	Somers	NY		05/12/2026		0	0	(36)	0	0	(36)	0	1,336	1,336	0	0	0
609400013	Oregon City	OR		05/12/2026		0	0	(76)	0	0	(76)	0	2,057	2,057	0	0	0
609400027	Indianapolis	IN		05/12/2026		0	0	(26)	0	0	(26)	0	576	576	0	0	0
609400031	Oklahoma City	OK		05/12/2026		0	0	(45)	0	0	(45)	0	1,751	1,751	0	0	0
609400100	Prescott	AZ		05/12/2026		0	0	(20)	0	0	(20)	0	1,034	1,034	0	0	0
609400055	PALM HARBOR	FL		05/12/2026		0	0	(42)	0	0	(42)	0	855	855	0	0	0
609400019	Deer Park	NY		05/12/2026		0	0	(112)	0	0	(112)	0	2,838	2,838	0	0	0
609400059	MAUMEE	OH		05/12/2026		0	0	(27)	0	0	(27)	0	937	937	0	0	0

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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			
609400049	New Rochelle	NY		05/12/2026		0	0	(197)	0	0	(197)	0	5,360	5,360	0	0	0
609400080	KATY	TX		05/12/2026		0	0	(27)	0	0	(27)	0	583	583	0	0	0
609400096	COLORADO SPRINGS	CO		05/12/2026		0	0	(21)	0	0	(21)	0	446	446	0	0	0
606300434	FORT COLLINS	CO		05/12/2026		0	0	(21)	0	0	(21)	0	968	968	0	0	0
609400037	Reno	NV		05/12/2026		0	0	(48)	0	0	(48)	0	1,550	1,550	0	0	0
609400021	Simi Valley	CA		05/12/2026		0	0	(155)	0	0	(155)	0	4,929	4,929	0	0	0
609400010	Elgin	IL		05/12/2026		0	0	(39)	0	0	(39)	0	1,006	1,006	0	0	0
609400024	Keizer	OR		05/12/2026		0	0	(12)	0	0	(12)	0	1,176	1,176	0	0	0
609400001	Lynnfield	MA		05/12/2026		0	0	(81)	0	0	(81)	0	3,526	3,526	0	0	0
609400017	Louisville	KY		05/12/2026		0	0	(25)	0	0	(25)	0	714	714	0	0	0
609400026	Denton	TX		05/12/2026		0	0	1	0	0	1	0	642	642	0	0	0
609400005	COLTON	CA		05/12/2026		0	0	(26)	0	0	(26)	0	731	731	0	0	0
609400014	FAIRFIELD	CT		05/12/2026		0	0	(44)	0	0	(44)	0	1,369	1,369	0	0	0
609400053	THOMPSONVILLE	MI		05/12/2026		0	0	(20)	0	0	(20)	0	425	425	0	0	0
609400098	HIGHLAND AREA OF SAN BERNARDINO	CA		05/12/2026		0	0	(53)	0	0	(53)	0	1,191	1,191	0	0	0
609400124	East Orange	NJ		05/12/2026		0	0	(15)	0	0	(15)	0	858	858	0	0	0
000371353	WESTMINSTER	CO		07/01/2026		0	0	0	0	0	0	0	476	477	0	0	0
000371309	CASTLEBERRY	AL		07/01/2026		0	0	0	0	0	0	0	161	161	0	0	0
000371230	BRIGHTON	CO		07/01/2026		0	0	0	0	0	0	0	473	473	0	0	0
000371274	FOUR OAKS	NC		07/01/2026		0	0	0	0	0	0	0	229	229	0	0	0
000371293	LAKE WORTH	FL		07/01/2026		0	0	0	0	0	0	0	330	330	0	0	0
000371264	WESLEY CHAPEL	FL		07/01/2026		0	0	0	0	0	0	0	268	268	0	0	0
000371235	BALTIMORE	MD		07/01/2026		0	0	0	0	0	0	0	153	153	0	0	0
000371226	ROWLETT	TX		07/01/2026		0	0	0	0	0	0	0	390	390	0	0	0
000371245	CROWLEY	LA		07/01/2026		0	0	0	0	0	0	0	144	144	0	0	0
000371357	COON RAPIDS	MN		07/01/2026		0	0	0	0	0	0	0	39	39	0	0	0
000371342	OKLAHOMA CITY	OK		07/01/2026		0	0	0	0	0	0	0	44,085	44,107	0	22	22
000371260	TURTLETOWN	TN		07/01/2026		0	0	0	0	0	0	0	208	208	0	0	0
000371308	CHARLESTON	WV		07/01/2026		0	0	0	0	0	0	0	2,358	2,359	0	1	1
000371366	FORTSON	GA		07/01/2026		0	0	0	0	0	0	0	4,639	4,641	0	2	2
000371384	AUGUSTA	GA		07/01/2026		0	0	0	0	0	0	0	302	302	0	0	0
000371232	CLINTON	MS		07/01/2026		0	0	0	0	0	0	0	144	144	0	0	0
000371302	JACKSON	MS		07/01/2026		0	0	0	0	0	0	0	147	147	0	0	0
000372939	FOUR OAKS	NC		07/01/2026		0	0	0	0	0	0	0	227	227	0	0	0
000371261	WALLER	TX		07/01/2026		0	0	0	0	0	0	0	3,121	3,122	0	2	2
000371276	BLYTHEVILLE	AR		07/01/2026		0	0	0	0	0	0	0	134	134	0	0	0
000371296	GREENWOOD	SC		07/01/2026		0	0	0	0	0	0	0	47,535	47,558	0	24	24
000371266	CROSBY	TX		07/01/2026		0	0	0	0	0	0	0	291	291	0	0	0
000371213	SWANSEA	IL		07/01/2026		0	0	0	0	0	0	0	51	51	0	0	0
000371257	LIMA	OH		07/01/2026		0	0	0	0	0	0	0	215	215	0	0	0
000371331	MIDLOTHIAN	VA		07/01/2026		0	0	0	0	0	0	0	563	564	0	0	0
000371385	HOUSTON	TX		07/01/2026		0	0	0	0	0	0	0	55	55	0	0	0
000371336	SAGINAW	MI		07/01/2026		0	0	0	0	0	0	0	110	110	0	0	0
000371271	TAYLOR	TX		07/01/2026		0	0	0	0	0	0	0	269	269	0	0	0
000371252	PALM BAY	FL		07/01/2026		0	0	0	0	0	0	0	245	245	0	0	0
000371365	KATY	TX		07/01/2026		0	0	0	0	0	0	0	469	469	0	0	0
000371316	GRAND RAPIDS	MI		07/01/2026		0	0	0	0	0	0	0	182	182	0	0	0
000371374	LELAND	NC		07/01/2026		0	0	0	0	0	0	0	247	247	0	0	0
000371229	BROKEN ARROW	OK		07/01/2026		0	0	0	0	0	0	0	862	862	0	0	0
000372937	HOUSTON	TX		07/01/2026		0	0	0	0	0	0	0	182	183	0	0	0
000371243	EXELAND	WI		07/01/2026		0	0	0	0	0	0	0	196	196	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
000371267	WEST WARWICK	RI		07/01/2026		0	0	0	0	0	0	0	285	285	0	0	0
000371325	OAKLAND	TN		07/01/2026		0	0	0	0	0	0	0	430	430	0	0	0
000371262	MANSFIELD	MO		07/01/2026		0	0	0	0	0	0	0	120	121	0	0	0
000371282	CARNESVILLE	GA		07/01/2026		0	0	0	0	0	0	0	197	197	0	0	0
000371298	LEES SUMMIT	MO		07/01/2026		0	0	0	0	0	0	0	154	154	0	0	0
000371277	MARSHFIELD	MO		07/01/2026		0	0	0	0	0	0	0	201	201	0	0	0
000371249	WINCHESTER	VA		07/01/2026		0	0	0	0	0	0	0	228	228	0	0	0
000371386	AMHERST	OH		07/01/2026		0	0	0	0	0	0	0	114	114	0	0	0
000372941	LYNCHBURG	OH		07/01/2026		0	0	0	0	0	0	0	205	205	0	0	0
000371334	IOLA	WI		07/01/2026		0	0	0	0	0	0	0	253	253	0	0	0
000371263	LAND O LAKES	FL		07/01/2026		0	0	0	0	0	0	0	245	246	0	0	0
000371368	FORT WORTH	TX		07/01/2026		0	0	0	0	0	0	0	462	462	0	0	0
000371239	CROSSVILLE	AL		07/01/2026		0	0	0	0	0	0	0	100	100	0	0	0
000371225	MARIETTA	GA		07/01/2026		0	0	0	0	0	0	0	395	395	0	0	0
000371359	LITTLETON	CO		07/01/2026		0	0	0	0	0	0	0	3,796	3,797	0	2	2
000371279	WELLINGTON	KS		07/01/2026		0	0	0	0	0	0	0	85	85	0	0	0
000371373	LOUISVILLE	KY		07/01/2026		0	0	0	0	0	0	0	1,523	1,523	0	1	1
000371259	GOODLETTSVILLE	TN		07/01/2026		0	0	0	0	0	0	0	217	218	0	0	0
000371377	TUOLUMNE	CA		07/01/2026		0	0	0	0	0	0	0	313	313	0	0	0
000371378	CHARLOTTE	NC		07/01/2026		0	0	0	0	0	0	0	2,496	2,497	0	1	1
000371273	FALLON	NV		07/01/2026		0	0	0	0	0	0	0	116	116	0	0	0
000371363	DENHAM SPRINGS	LA		07/01/2026		0	0	0	0	0	0	0	239	239	0	0	0
000372938	EDGEFIELD	SC		07/01/2026		0	0	0	0	0	0	0	254	254	0	0	0
000371294	CLIFTON HTS	PA		07/01/2026		0	0	0	0	0	0	0	2,263	2,264	0	1	1
000371305	MOUNT VERNON	AR		07/01/2026		0	0	0	0	0	0	0	99	99	0	0	0
000371299	NAVASOTA	TX		07/01/2026		0	0	0	0	0	0	0	32,734	32,750	0	16	16
000371352	NORTH LAS VEGAS	NV		07/01/2026		0	0	0	0	0	0	0	379	380	0	0	0
000371280	PALMETTO	FL		07/01/2026		0	0	0	0	0	0	0	440	440	0	0	0
000372935	MADISON	NC		07/01/2026		0	0	0	0	0	0	0	52	52	0	0	0
000371317	TAMPA	FL		07/01/2026		0	0	0	0	0	0	0	244	244	0	0	0
000371222	LAKE DALLAS	TX		07/01/2026		0	0	0	0	0	0	0	718	718	0	0	0
000371251	GREENVILLE	PA		07/01/2026		0	0	0	0	0	0	0	96	96	0	0	0
000371341	HERCULANEUM	MO		07/01/2026		0	0	0	0	0	0	0	405	405	0	0	0
000372936	PROVO	UT		07/01/2026		0	0	0	0	0	0	0	513	513	0	0	0
000371326	EMERSON	IA		07/01/2026		0	0	0	0	0	0	0	152	152	0	0	0
000371350	TEMPLE	TX		07/01/2026		0	0	0	0	0	0	0	440	440	0	0	0
000371228	STATESVILLE	NC		07/01/2026		0	0	0	0	0	0	0	246	246	0	0	0
000372940	DALLAS	GA		07/01/2026		0	0	0	0	0	0	0	488	488	0	0	0
000371223	BUFFALO	MO		07/01/2026		0	0	0	0	0	0	0	119	119	0	0	0
000371335	CLEVELAND	OH		07/01/2026		0	0	0	0	0	0	0	145	145	0	0	0
000371369	RIVERTON	UT		07/01/2026		0	0	0	0	0	0	0	396	397	0	0	0
000371292	PINE BLUFF	AR		07/01/2026		0	0	0	0	0	0	0	1,096	1,097	0	1	1
000371297	GOLDEN MEADOW	LA		07/01/2026		0	0	0	0	0	0	0	256	257	0	0	0
000371349	MADERA	CA		07/01/2026		0	0	0	0	0	0	0	15	15	0	0	0
000371234	ALPENA	MI		07/01/2026		0	0	0	0	0	0	0	105	105	0	0	0
000371283	APPLETON	WI		07/01/2026		0	0	0	0	0	0	0	190	190	0	0	0
000371254	SAINT CLAIR	MO		07/01/2026		0	0	0	0	0	0	0	109	109	0	0	0
0299999. Mortgages with partial repayments						2,666,255,446	0	(33,364)	0	0	(33,364)	0	21,463,087	21,649,251	0	186,164	186,164
000213141	CORINTH	MS		11/27/2024	06/29/2026	1,654	0	0	0	0	0	0	1,654	2,038	0	384	384
000213349	RICHMOND	VA		11/27/2024	07/30/2026	222,229	0	0	0	0	0	0	222,229	273,766	0	51,537	51,537

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
000354668	CHEYENNE	WY		12/05/2025	08/30/2026	167,660	0	0	0	0	0	0	167,660	186,689	0	19,028	19,028
0399999. Mortgages disposed						391,544	0	0	0	0	0	0	391,544	462,492	0	70,948	70,948
0599999 - Totals						2,882,379,070	0	(44,965)	0	175,609	130,644	0	237,378,899	238,385,816	0	1,006,917	1,006,917

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B Adj % Due 3/9/2044 Mo-1			BX Trust 2020VIV3 2020-VIV3 B Adj % Due 3/9/2044 Mo-1	1.A	01/01/2025		0	5,644,615	0	0	0.000
001878-A@-6	AP FALCON HLDNGS PRIVATE PLACEMENT 5% Due 11/23/2034 FMAN23			AP FALCON HLDNGS PRIVATE PLACEMENT 5% Due 11/23/2034 FMAN23	2.C	09/10/2026		1,952,000	0	0	0	0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated								1,952,000	5,644,615	0	0	XXX
000000-00-0	Amusement Center Co-Invest L.P.	WILMINGTON	DE	Amusement Center Co-Invest L.P.		09/01/2026		1,500,000	0	0	0	0.000
000000-00-0	Canary Purchaser Canary Purchaser LP	NEWARK	DE	Canary Purchaser Canary Purchaser LP		10/29/2025		0	13,809	0	0	2.600
000000-00-0	Charlie RF Co-Invest L.P.	AUSTIN	TX	Charlie RF Co-Invest L.P.		03/16/2026		0	4,656	0	0	0.000
000000-00-0	CHIMNEY ROCK EQUITY PARTNERS FUND I	WILMINGTON	DE	CHIMNEY ROCK EQUITY PARTNERS FUND I		08/28/2025		0	557,216	0	1,121,362	10.490
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		0	34,390	0	483,416	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		0	2,550,334	0	6,896,515	3.510
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								1,500,000	3,160,405	0	8,501,292	XXX
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	CABOT PROPERTIES		07/27/2022		0	958,000	0	1,852,000	1.630
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	958,000	0	1,852,000	XXX
000000-00-0	Pearlmark Mezzanine Realty Partners VI-WS, LP	Chicago	IL	Pearl Mark		06/23/2026		0	29,875,722	0	50,124,278	100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								0	29,875,722	0	50,124,278	XXX
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022		0	900,962	0	4,197,198	30.200
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC		12/03/2018		0	1,140	0	409,670	8.330
67080@-AB-6	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2065 MJSD20	WILMINGTON	DE	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2065 MJSD20		11/01/2025		0	461,447	0	1,211,447	0.000
67122*-AB-8	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2066 MJSD20	WILMINGTON	DE	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 12/20/2066 MJSD20		09/19/2026		646,352	0	0	1,211,448	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	35,916	0	1,008,263	5.390
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		0	81,669	0	2,959,408	24.980
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		0	509,915	0	890,331	8.500
000000-00-0	SoFi Preference Shares Due 9/19/2033 Mo-1	COTTONWOOD HEIGHTS	UT	SoFi Preference Shares Due 9/19/2033 Mo-1		09/18/2026		250	0	0	0	0.000
000000-00-0	TCW Steel City TCW Steel City Due Perpetual Ann-12/31	DOVER	DE	TCW Steel City TCW Steel City Due Perpetual Ann-12/31		10/31/2025		0	417,223	0	7,133,895	3.180
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								646,602	2,408,271	0	19,021,660	XXX
7899999. Total - unaffiliated								4,098,602	12,171,291	0	29,374,952	XXX
7999999. Total - affiliated								0	29,875,722	0	50,124,278	XXX
8099999 - Totals								4,098,602	42,047,013	0	79,499,230	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	09/04/2026	244,182	0	0	0	0	0	0	244,182	244,182	0	0	0	0
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/12/2026	486,394	0	0	0	0	0	0	486,394	486,394	0	0	0	0
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	07/29/2026	175,000	0	0	0	0	0	0	175,000	175,000	0	0	0	0
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	12/14/2021	08/05/2026	905,413	0	0	0	0	0	0	905,413	905,413	0	0	0	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							1,810,989	0	0	0	0	0	0	1,810,989	1,810,989	0	0	0	0
000000-00-0	TXFL NNN Office Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/01/2019	07/02/2026	26,587,375	0	0	0	0	0	0	24,138	24,138	0	0	0	789,404
000000-00-0	KCJAX NNN Industrial Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/27/2020	07/30/2026	51,279,548	0	0	0	0	0	0	62,500	62,500	0	0	0	918,112
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							77,866,923	0	0	0	0	0	0	86,638	86,638	0	0	0	1,707,516
000000-00-0	Boston Capital Afford. Housing Mort Fund LLC	Boston	MA	Cash Return Distribution	06/29/2006	09/24/2026	2,942,495	0	0	0	0	0	0	293,541	293,541	0	0	0	38,446
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	Boston	MA	Cash Return Distribution	12/29/2022	08/05/2026	41,350,754	0	0	0	0	0	0	5,663,827	5,663,827	0	0	0	316,257
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							44,293,249	0	0	0	0	0	0	5,957,368	5,957,368	0	0	0	354,703
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	07/01/2024	09/10/2026	32,670,861	0	0	0	0	0	0	8,613,129	8,613,129	0	0	0	1,039,934
000000-00-0	Pearlmark Mezzanine Realty Partners VI-WS, LP	Chicago	IL	Cash Return Distribution	06/23/2026	09/29/2026	0	0	0	0	0	0	0	298,330	298,330	0	0	0	0
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							32,670,861	0	0	0	0	0	0	8,911,459	8,911,459	0	0	0	1,039,934
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Cash Return Distribution	07/01/2024	09/11/2026	773,987	0	0	0	0	0	0	230,495	230,495	0	0	0	24,905
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							773,987	0	0	0	0	0	0	230,495	230,495	0	0	0	24,905
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Cash Return Distribution	07/06/2022	09/14/2026	6,669,361	0	0	0	0	0	0	772,379	772,379	0	0	0	0
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	08/06/2026	15,090	0	0	0	0	0	0	15,090	15,090	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	07/30/2026	494,092	0	0	0	0	0	0	494,092	494,092	0	0	0	0
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	07/20/2026	619,101	0	0	0	0	0	0	619,101	619,101	0	0	0	0
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	09/24/2026	162,120	0	0	0	0	0	0	162,120	162,120	0	0	0	0
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	08/11/2026	631,890	0	0	0	0	0	0	631,890	631,890	0	0	0	0
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	07/09/2026	14,108	0	0	0	0	0	0	14,108	14,108	0	0	0	0
000000-00-0	SoFi Preference Shares Due 5/21/2033 Mo-25	COTTONWOOD HEIGHTS	UT	SoFi Preference Shares Due 5/21/2033 Mo-25	05/22/2026	07/27/2026	250	0	0	0	0	0	0	250	250	0	0	0	0
87251F-AF-6	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJO20	DOVER	DE	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJO20	08/04/2023	07/20/2026	545,567	0	0	0	0	0	0	545,567	545,567	0	0	0	0
000000-00-0	TCW Steel City TCW Steel City Due Perpetual Ann-12/31	DOVER	DE	TCW Steel City TCW Steel City Due Perpetual Ann-12/31	10/31/2025	07/31/2026	16,148	0	0	0	0	0	0	16,148	16,148	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							9,167,727	0	0	0	0	0	0	3,270,745	3,270,745	0	0	0	0
7899999. Total - unaffiliated							55,271,964	0	0	0	0	0	0	11,039,102	11,039,102	0	0	0	354,703
7999999. Total - affiliated							111,311,770	0	0	0	0	0	0	9,228,592	9,228,592	0	0	0	2,772,355
8099999 - Totals							166,583,735	0	0	0	0	0	0	20,267,693	20,267,693	0	0	0	3,127,058

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-US-5	U S TREASURY NOTES 2.375% 02/15/56	08/04/2026	Various		13,416,784	14,595,000	157,745	1.A
912810-UU-0	U S TREASURY 5.000% 05/15/56	07/29/2026	GOLDMAN SACHS		8,676,348	8,815,000	78,837	1.A
912810-UW-6	U S TREASURY 5.125% 08/15/56	08/20/2026	Various		9,638,836	9,810,000	8,197	1.A
912810-UX-4	U S TREASURY 5.125% 08/15/46	09/29/2026	Various		9,910,255	10,350,000	51,974	1.A
91282C-QK-0	US TREASURY NOTES 3.875% 04/30/31	08/25/2026	CITIGROUP GLOBAL MKTS		1,804,500	1,840,000	22,863	1.A
91282C-QZ-7	US TREASURY NOTES 4.125% 07/15/29	07/23/2026	BARCLAYS		297,762,724	300,000,000	302,649	1.A
91282C-RF-0	US TREASURY NOTES 4.625% 08/15/36	08/27/2026	TD SECURITIES		5,985,938	6,000,000	9,803	1.A
91282C-RG-8	US TREASURY NOTES 4.250% 08/15/29	08/20/2026	J P MORGAN SEC		399,843,750	400,000,000	554,348	1.A
91282C-RK-9	US TREASURY NOTES 4.375% 08/31/31	08/27/2026	TD SECURITIES		2,000,000	2,000,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					749,039,135	753,410,000	1,186,416	XXX
000000-00-0	REPUBLIC OF SRI LANKA SOVEREIGN 4.000% 04/15/28	07/01/2026	DEUTSCHE BANK		309,908	320,650	2,672	5.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					309,908	320,650	2,672	XXX
62630W-BA-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.250% 05/01/29	07/09/2026	BARCLAYS		2,680,000	2,680,000	11,021	1.E FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.250% 01/15/29	07/24/2026	BARCLAYS		4,000,000	4,000,000	9,989	1.E FE
62630W-RC-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.250% 01/09/30	07/09/2026	BARCLAYS		12,200,000	12,200,000	0	1.E FE
88035U-LP-0	TENDER OPTION BOND TRUST RECEI GENERAL 4.000% 07/01/64	07/21/2026	BARCLAYS		4,687,000	4,687,000	11,111	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					23,567,000	23,567,000	32,121	XXX
00115A-AP-4	AEP TRANSMISSION CO LLC 4.500% 06/15/52	07/22/2026	WELLS FARGO		1,783,846	2,210,000	10,498	1.F FE
00155B-AB-4	AKM ISSUING TRUST 3.980% 08/01/76	08/18/2026	STERN		4,822,000	4,822,000	0	1.B FE
00440K-AG-8	ACCENTURE CAPITAL INC 5.000% 07/10/31	07/08/2026	BANK of AMERICA SEC		1,317,829	1,318,000	0	1.D FE
00653V-AC-5	ADAPTHEALTH LLC 4.625% 08/01/29	08/14/2026	Various		735,178	773,000	1,546	4.A FE
00653V-AE-1	ADAPTHEALTH LLC 5.125% 03/01/30	08/04/2026	WELLS FARGO		9,425,000	10,000,000	219,236	4.A FE
00831T-AE-1	AFRICAN EXPORT-IMPORT BA 7.125% 07/23/36	07/16/2026	HONG KONG SHANGHAI BK		8,000,000	8,000,000	0	2.B FE
015271-BG-3	ALEXANDRIA REAL ESTATE 7.250% 02/15/57	08/12/2026	J P MORGAN SEC		10,000,000	10,000,000	0	2.C FE
02137D-AA-1	ALTAGAS SERVICES US INC 5.750% 10/01/31	09/25/2026	Various		15,847,360	16,000,000	0	2.B FE
02315J-AA-2	AMAZON CONSERVATION DAC 6.034% 01/16/42	09/30/2026	Various		6,534,339	6,766,000	83,920	1.D FE
023608-AT-9	AMEREN CORPORATION 6.450% 03/15/57	09/08/2026	J P MORGAN SEC		7,000,000	7,000,000	0	2.B FE
031162-AY-6	AMGEN INC 6.900% 06/01/38	09/18/2026	MESIROW FINANCIAL		7,489,160	7,000,000	147,583	2.A FE
036940-AD-6	AON 5.950% 09/17/36	09/14/2026	CITIGROUP GLOBAL MKTS		6,977,600	7,000,000	0	2.A FE
037735-BZ-9	APPALACHIAN PWR 5.950% 05/15/33	09/28/2026	HILLTOP SECURITIES INC.		8,194,050	8,295,000	183,711	2.A FE
04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29	08/28/2026	BARCLAYS		349,863	347,000	10,193	2.B FE
04010L-BN-2	ARES CAPITAL CORP 5.550% 01/15/30	09/17/2026	CITADEL SECURITIES LLC		2,464,666	2,509,000	49,124	2.B FE
04911A-AB-3	ATLANTIC UNION BANKSHARES CO 6.250% 08/01/36	07/27/2026	STIFEL NICHOLAS		18,000,000	18,000,000	0	2.B FE
05369A-AU-5	AVIATION CAPITAL GROUP 4.875% 01/28/33	08/26/2026	WELLS FARGO		4,815,400	5,000,000	19,635	2.C FE
059165-EL-0	BALTIMORE GAS & EL CO 3.200% 09/15/49	07/29/2026	SEAPORT GROUP LLC		5,118,329	7,942,000	92,117	1.G FE
06406R-CQ-8	BANK OF NY MELLON CORP 5.182% 08/12/34	08/07/2026	BANK of AMERICA SEC		25,000,000	25,000,000	0	1.D FE
073096-AA-7	BAYPORT POLYMERS LLC 4.743% 04/14/27	09/24/2026	BANK of AMERICA SEC		2,868,301	2,871,000	60,899	2.A FE
07367A-AA-7	BEACON POINT DC LLC 6.129% 11/30/42	08/28/2026	BNP SECURITIES		301,736	317,000	4,425	2.B FE
07556Q-BV-6	BEAZER HOMES USA 8.000% 01/15/32	07/30/2026	Various		745,157	727,000	6,139	4.C FE
08953#-AB-2	BIG SKY FUNDING PRIVATE PLACEMENT 5.750% 10/20/35	09/30/2026	PRIVATE PLACEMENT		11,178,800	11,178,800	0	1.G Z
089535-AA-6	BIG SKY FUNDING LLC 5.750% 07/20/31	07/14/2026	PRIVATE PLACEMENT		4,790,917	4,790,917	0	1.G PL
104674-A*-7	BRADY CORPORATION - CL A PRIVATE PLACEMENT 5.430% 08/03/31	08/03/2026	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2.B PL
11135F-BS-9	BROADCOM INC 4.000% 04/15/29	07/21/2026	Tax Free Exchange		6,998,204	7,000,000	74,667	1.G FE
12513G-BM-0	CDW LLC/CDW FINANCE 5.700% 09/21/29	09/14/2026	WELLS FARGO		6,993,560	7,000,000	0	2.C FE
12513G-BN-8	CDW LLC/CDW FINANCE 6.100% 01/15/32	09/17/2026	Various		27,038,000	27,000,000	0	2.C FE
12513G-BP-3	CDW LLC/CDW FINANCE 6.350% 09/21/33	09/14/2026	BANK of AMERICA SEC		6,986,350	7,000,000	0	2.C FE
14041T-AB-4	CAPITAL POWER US HOLDING 6.189% 06/01/35	08/27/2026	SCOTIA		3,382,478	3,317,000	49,612	2.C FE
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32	07/30/2026	Various		751,968	718,000	2,355	3.B FE
15189T-BV-8	CENTERPOINT ENERGY 6.400% 08/15/58	07/30/2026	MIZUHO SECURITIES USA INC		15,000,000	15,000,000	0	2.C FE
161175-CY-8	CHARTER COMM OPT LLC/CAP 6.050% 02/15/32	08/06/2026	MORGAN STANLEY FIXED INC		1,876,973	1,880,000	0	2.C FE
168298-AL-7	CHICK-FIL-A INC PRIVATE PLACEMENT 4.690% 07/21/29	07/22/2026	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2.A Z
168298-AM-5	CHICK-FIL-A INC PRIVATE PLACEMENT 4.910% 07/21/31	07/22/2026	PRIVATE PLACEMENT		29,000,000	29,000,000	0	2.A PL
168298-AN-3	CHICK-FIL-A INC PRIVATE PLACEMENT 5.180% 07/21/33	07/22/2026	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2.A PL
196913-AA-5	COLUMBIA BANKING SYSTEM 6.721% 09/18/36	09/11/2026	J P MORGAN SEC		19,000,000	19,000,000	0	2.B FE
240019-BX-6	DAYTON POWER & LIGHT 4.550% 08/15/30	09/28/2026	WELLS FARGO		19,579,091	20,430,000	113,614	2.A FE
25461L-AD-4	DIRECTV HOLDINGS/FING 10.000% 02/15/31	07/30/2026	BARCLAYS		203,705	195,000	8,992	4.A FE

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

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26439X-AH-6	DUKE ENERGY 6.450% 11/03/36	08/05/2026	FIRST HORIZON		6,981,028	6,625,000	110,389	2.B FE
26442C-AT-1	DUKE ENERGY CAROLINAS 3.700% 12/01/47	07/23/2026	BARCLAYS		5,484,358	7,616,000	41,486	1.F FE
28932M-AJ-4	ELM RD GENERATING STAT 5.848% 01/19/41	07/09/2026	OPPENHEIMER & CO		3,085,440	3,000,000	83,334	1.F FE
30161M-AN-3	EXELON CORP 5.600% 06/15/42	07/28/2026	Various		9,621,050	10,000,000	68,444	2.A FE
337932-AM-9	FIRST ENERGY CORP 3.400% 03/01/50	07/28/2026	SEAPORT GROUP LLC		5,971,320	9,000,000	125,800	2.B FE
345397-G9-8	FORD MOTOR CREDIT 6.532% 03/19/32	08/26/2026	CITADEL SECURITIES LLC		20,548,600	20,000,000	573,364	2.C FE
37940X-AX-0	GLOBAL PAYMENTS INC 5.200% 11/15/32	08/28/2026	BARCLAYS		457,911	473,000	7,242	2.C FE
38151G-BV-2	GOLDMAN SACHS BANK USA 4.460% 09/29/28	09/28/2026	MIZUHO SECURITIES USA INC		6,197,000	6,197,000	0	1.E FE
382550-BS-9	GOODYEAR TIRE & RUBBER 6.625% 07/15/30	08/03/2026	Various		753,798	776,000	2,492	4.A FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38	08/26/2026	KEY BANC CAPITAL MARKETS		1,837,794	1,769,287	17,212	1.G FE
40434L-AB-1	HP INC 3.000% 06/17/27	08/11/2026	FIFTH THIRD BANK		1,975,012	1,999,000	9,162	2.B FE
431318-BE-3	HILCORP ENERGY 6.875% 05/15/34	07/30/2026	Various		744,268	759,000	11,016	3.B FE
437076-BS-0	HOME DEPOT 3.900% 06/15/47	07/23/2026	CITIGROUP GLOBAL MKTS		10,544,800	14,000,000	59,150	1.F FE
43776P-AA-4	HOMESTEAD 406-A TRUST 4.854% 09/01/74	08/31/2026	STERN		4,615,000	4,615,000	0	1.B FE
43849R-AQ-8	HONEYWELL AEROSPACE INC 4.600% 03/16/33	08/10/2026	Tax Free Exchange		2,079,868	2,116,000	38,934	1.G FE
44891A-DQ-7	HYUNDAI CAPITAL AMERICA 5.150% 03/27/30	09/03/2026	SCOTIA		9,977,800	10,000,000	224,597	1.G FE
44891A-ES-2	HYUNDAI CAPITAL AMERICA 5.625% 09/17/31	09/14/2026	MIZUHO SECURITIES USA INC		34,975,850	35,000,000	0	1.G FE
450636-B*-5	ITR CONCESSION PRIVATE PLACEMENT 3.760% 10/18/27	09/29/2026	PRIVATE PLACEMENT		9,332,990	9,500,000	159,748	2.B FE
45384B-AD-8	INDEPENDENT BANK GRP INC 8.375% 08/15/34	09/24/2026	SEAPORT GROUP LLC		5,240,000	5,000,000	46,528	2.A FE
455434-BH-2	IND PR & LT CO 6.050% 10/01/36	07/07/2026	MESIROW FINANCIAL		3,147,840	3,000,000	48,904	1.G FE
45687V-AC-0	INGERSOLL-RAND INC 5.197% 06/15/27	08/20/2026	BARCLAYS		7,199,213	7,154,000	68,162	2.A FE
45866F-AU-8	INTERCONTINENTALEXCHANGE 4.000% 09/15/27	09/17/2026	KEY BANC-MCDONALD		8,011,694	8,059,000	2,686	1.G FE
478375-AL-2	JOHNSON CONTROLS 4.625% 07/02/44	07/24/2026	STIFEL NICHOLAS		2,470,916	2,900,000	9,314	2.A FE
50227*-AD-4	LSP GRID HOLDING PRIVATE PLACEMENT 5.070% 03/24/31	09/30/2026	PRIVATE PLACEMENT		11,500,000	11,500,000	0	2.B Z
53621B-BU-9	LION INDUSTRIAL PRIVATE PLACEMENT 5.660% 09/16/29	09/16/2026	PRIVATE PLACEMENT		25,000,000	25,000,000	0	2.A Z
55261F-AV-6	M & T BANK CORP 5.385% 01/16/36	08/31/2026	US BANCORP		19,159,671	19,679,000	132,464	2.A FE
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41	08/18/2026	Various		9,127,488	9,003,000	211,233	2.A FE
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36	08/28/2026	J P MORGAN SEC		331,731	385,000	4,383	2.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37	08/28/2026	MORGAN STANLEY FIXED INC		1,143,379	1,006,000	16,498	2.C FE
635454-AC-5	TRUIST FINANCIAL CORP 4.967% 04/01/27	08/27/2026	SUMRIDGE PARTNERS		2,329,835	2,331,000	18,654	2.B FE
63688R-AF-4	NATIONAL MENTOR HOLDINGS 10.500% 12/15/30	07/30/2026	Various		744,929	708,000	9,499	4.C FE
640695-AA-0	NEPTUNE BIDCO US INC 9.290% 04/15/29	07/01/2026	BANK of AMERICA SEC		528,141	517,000	10,273	4.B FE
65473Q-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41	07/16/2026	BANK of AMERICA SEC		4,148,509	4,078,000	21,568	2.B FE
65473Q-AZ-6	NISOURCE FINANCE CORP 5.800% 02/01/42	07/20/2026	Various		4,368,201	4,430,000	117,788	2.B FE
65480C-AL-9	NISSAN MOTOR ACCEPTANCE 6.125% 09/30/30	07/30/2026	MORGAN STANLEY FIXED INC		735,980	751,000	15,333	3.B FE
678858-BL-4	OKLAHOMA GAS & ELECTRIC 5.850% 06/01/40	07/24/2026	OPPENHEIMER & CO		2,154,666	2,150,000	19,565	1.G FE
678858-BP-5	OKLAHOMA GAS & ELECTRIC 4.550% 03/15/44	07/24/2026	Various		1,103,823	1,313,000	21,905	1.G FE
68233J-DS-0	ONCOR ELECTRIC DELIVERY 6.350% 09/15/66	09/23/2026	DEUTSCHE BANK		5,795,785	5,765,000	13,219	1.F FE
682691-AJ-9	ONEMAIN FINANCE CORP 6.750% 03/15/32	08/31/2026	Various		753,469	750,000	21,516	3.B FE
69932A-AR-6	PARAMOUNT SKYDANCE CORP 6.300% 10/05/28	09/30/2026	BANK of AMERICA SEC		767,416	768,000	0	2.C FE
69932A-AS-4	PARAMOUNT SKYDANCE CORP 6.550% 10/05/29	09/30/2026	BANK of AMERICA SEC		5,760,559	5,768,000	0	2.C FE
70932M-AC-1	PENNYMAC FIN SVCS INC 5.750% 09/15/31	07/30/2026	Various		739,688	789,000	17,139	3.C FE
71677K-AC-2	PETSMART INC/PETSMART FI 7.500% 09/15/32	07/30/2026	JEFFERIES & CO		549,516	547,000	15,498	4.B FE
718547-AZ-5	PSX 5.875% 03/15/56	09/24/2026	Various		7,408,063	7,561,000	67,689	2.C FE
72348N-AA-7	PINNACLE FINANCIAL PARTN 5.596% 05/19/32	09/24/2026	INTL FCSTONE FINANCIAL INC		6,912,051	7,119,000	139,433	2.C FE
726503-AF-2	PLAINS ALL AMER PIPELINE LP 6.750% 12/15/56	09/10/2026	Various		761,378	761,000	0	3.A FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37	09/24/2026	Various		15,614,158	15,498,609	345,871	1.F FE
74751A-AA-1	QTS FAYETTEV I DC1-2/TRS 5.700% 04/15/36	08/28/2026	Various		1,655,886	1,824,000	30,187	2.B FE
74751Q-AA-6	QTS CT / QTS TRS CT LLC 6.625% 09/01/31	08/18/2026	Various		813,815	830,000	0	2.C FE
75884R-AV-5	REGENCY CENTERS LP 3.600% 02/01/27	07/24/2026	TD SECURITIES		4,257,473	4,275,000	75,240	1.G FE
76711A-AE-7	RIO GRANDE LNG LLC 6.150% 06/30/41	09/24/2026	SEAPORT GROUP LLC		1,932,359	2,027,000	28,741	2.C FE
78525C-AA-3	S&S HOLDINGS LLC 8.375% 10/01/31	08/04/2026	BARCLAYS		556,725	571,000	16,472	4.C FE
79466L-AU-8	SALESFORCE.COM INC 5.550% 03/15/36	08/28/2026	SUSQUEHANNA		808,398	821,000	21,264	1.F FE
816851-AP-4	SEMPRA ENERGY 6.000% 10/15/39	08/19/2026	SEAPORT GROUP LLC		5,034,350	5,000,000	104,167	2.B FE
828730-AC-5	SIMMONS FIRST NATL CORP-CL A 6.250% 10/01/35	07/28/2026	HILLTOP SECURITIES INC.		3,015,000	3,000,000	61,458	2.B FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC 7.534% 11/30/48	07/27/2026	J P MORGAN SEC		35,000,000	35,000,000	0	1.D FE
844741-BE-7	SOUTHWEST AIR 3.450% 11/16/27	09/24/2026	DEUTSCHE BANK		4,553,071	4,632,000	57,263	2.B FE

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87183X-AC-7	SYSCO HOLD/SYSC CORP 5.800% 10/06/33	09/25/2026	CITADEL SECURITIES LLC		2,360,282	2,392,000	0	2.B FE
87183X-AH-6	SYSCO HOLD/SYSC CORP 7.100% 10/06/56	09/22/2026	TD SECURITIES		1,840,000	1,840,000	0	3.A FE
87183X-AJ-2	SYSCO HOLD/SYSC CORP 7.250% 10/06/56	09/22/2026	GOLDMAN SACHS		552,000	552,000	0	3.A FE
87823*-AD-4	TIAA REAL ESTATE PRIVATE PLACEMENT 5.840% 09/28/31	09/28/2026	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.F Z
92343V-JM-7	VERIZON COMMUNICATIONS 6.750% 02/15/57	08/10/2026	WELLS FARGO		18,446,000	18,446,000	0	2.B FE
92840V-BB-7	VISTRA OPERATIONS CO LLC 5.250% 04/30/33	08/28/2026	CITIGROUP GLOBAL MKTS		343,545	351,000	6,552	2.C FE
962166-AW-4	WEYERHAEUSER CO 6.950% 10/01/27	09/16/2026	HILLTOP SECURITIES INC.		2,271,039	2,221,000	71,177	2.B FE
96337R-AC-6	WHISTLER PIPELINE LLC 5.950% 09/30/34	09/24/2026	BARCLAYS		7,173,282	7,256,000	209,870	2.C FE
98385X-AM-8	XTO ENERGY INC 6.750% 08/01/37	07/23/2026	FIRST HORIZON		3,100,860	2,771,000	89,884	1.D FE
29250N-BC-8	ENBRIDGE INC 5.750% 07/15/80	08/28/2026	BARCLAYS		378,113	378,000	2,777	2.C FE
375916-AG-8	GILDAN ACTIVEWEAR INC 5.400% 10/07/35	08/28/2026	STIFEL NICHOLAS		303,282	315,000	6,804	2.C FE
000000-00-0	ADANI PORTS AND SPECIAL 3.100% 02/02/31	09/25/2026	BANK of AMERICA SEC		8,824,000	10,000,000	48,222	2.B FE
000000-00-0	ADANI TRANS STEP-ONE LTD 4.250% 05/21/36	09/25/2026	J P MORGAN SEC HI-YIELD		5,575,935	6,350,000	95,956	2.C FE
000000-00-0	ACWA POWER MGMT INVST 5.950% 12/15/39	09/25/2026	J P MORGAN SEC HI-YIELD		8,590,692	8,870,100	151,001	2.C FE
00185A-AB-0	AON GLOBAL LTD 4.250% 12/12/42	07/16/2026	SUMRIDGE PARTNERS		4,126,850	5,000,000	20,660	2.A FE
00654G-AB-9	ADANI ELECTRICITY MUMBAI 3.867% 07/22/31	09/25/2026	BANK of AMERICA SEC		8,986,000	10,000,000	70,895	2.C FE
00654U-AA-0	ADANI INTERNATIONAL CONT 3.000% 02/16/31	09/28/2026	BANK of AMERICA SEC		9,991,875	10,950,000	163,338	2.C FE
05501Y-AB-4	AZULE ENERGY FINANCE PLC 8.250% 01/22/31	07/30/2026	BARCLAYS LONDON		752,950	740,000	1,357	4.B FE
219868-CM-6	CORP ANDINA DE FOMENTO 6.750% Perpet.	09/25/2026	GOLDMAN SACHS		15,165,000	15,000,000	284,063	1.E FE
362419-AA-1	GABON BLUE BOND MASTER 6.097% 08/01/38	09/29/2026	INTL FCSTONE FINANCIAL INC		15,125,024	15,440,000	154,281	1.D FE
404280-FL-8	HSBC HOLDINGS PLC-SPONS 4.675% 03/10/32	08/28/2026	HONG KONG SHANGHAI BK		333,297	341,000	7,572	1.G FE
404280-FU-8	HSBC HOLDINGS PLC-SPONS 5.050% 08/14/32	08/05/2026	HONG KONG SHANGHAI BK		25,000,000	25,000,000	0	1.G FE
43475R-AX-4	AMRIZE LTD AMRIZE FIN US LLC 4.75 22SEP46 4.750% 09/22/46	09/18/2026	J P MORGAN SEC		6,666,785	8,020,000	189,417	2.A FE
48581R-AA-4	KASPI.KZ JSC 5.900% 04/28/31	09/29/2026	DEUTSCHE BANK		4,840,000	5,000,000	124,556	2.C FE
532522-AB-5	LIMA METRO LINE 2 FIN LT 4.350% 04/05/36	09/28/2026	Various		15,688,017	21,127,392	170,639	2.C FE
55608P-BT-0	MACQUARIE BANK LTD 5.272% 07/02/27	07/16/2026	TD SECURITIES		10,166,888	10,078,000	22,138	1.E FE
62954W-AP-0	NTT FINANCE CORP 4.567% 07/16/27	07/15/2026	STIFEL NICHOLAS		5,632,324	5,624,000	0	2.A FE
756250-AE-9	RECKITT BENCKISER TSY 3.000% 06/26/27	09/08/2026	STIFEL NICHOLAS		1,181,296	1,194,000	7,264	1.G FE
81180L-AV-7	SEAGATE HDD CAYMAN 3.125% 07/15/29	07/10/2026	Tax Free Exchange		887,302	1,000,000	15,191	3.B FE
92243X-AR-2	VEDANTA RESOURCES 7.750% 07/13/37	07/01/2026	CITIGROUP GLOBAL MKTS		1,045,000	1,045,000	0	3.C FE
980236-AV-5	WOODSIDE FINANCE LTD 6.000% 05/19/35	08/25/2026	MARKET AXESS		7,881,845	7,670,000	123,998	2.A FE
Y8987L-AA-4	CONTINUUM GRN SPV CO-ISS 7.500% 06/26/33	09/29/2026	CITIBANK		4,640,794	4,635,000	90,769	3.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					870,759,200	896,729,105	6,588,931	XXX
92910#-AA-0	PEX HOLDINGS 1048 AB LLC Sr Sec TL 09/23/33	09/25/2026	PRIVATE PLACEMENT		37,242,850	37,430,000	0	1.F Z
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					37,242,850	37,430,000	0	XXX
024006-PC-R	Best Choice Roofing Revolver 08/07/29	07/01/2026	Interest Capitalization		2,434	2,434	0	5.B GI
024006-PC-T	Best Choice Roofing Term Loan 08/07/29	07/01/2026	Interest Capitalization		47,581	47,581	0	5.B GI
024006-PC-R	Best Choice Roofing Revolver 08/07/29	09/09/2026	Interest Capitalization		42,056	42,056	0	5.B GI
024006-PC-R	Best Choice Roofing Revolver 08/07/29	09/08/2026	EAGLE REALTY GRP CORP		700,935	700,935	0	5.B GI
026009-PC-R	Vortex Revolver 09/04/29	08/20/2026	EAGLE REALTY GRP CORP		1,847,913	1,847,913	0	5.B GI
026009-PC-D	Vortex Deferred Draw Term Loan 09/04/29	08/28/2026	EAGLE REALTY GRP CORP		10,716,495	10,824,742	0	5.B GI
026009-PC-R	Vortex Revolver 09/04/29	09/14/2026	EAGLE REALTY GRP CORP		292,268	292,268	0	5.B GI
024010-PC-R	Wisconsin Automation Revolver 12/11/29	09/25/2026	EAGLE REALTY GRP CORP		800,000	800,000	0	5.B GI
024007-PC-D	Legacy Food Deferred Draw Term Loan 08/01/30	07/02/2026	EAGLE REALTY GRP CORP		1,768,973	1,785,714	0	5.B GI
025006-PC-R	Aeromax Revolver 08/08/30	09/17/2026	EAGLE REALTY GRP CORP		1,000,000	1,000,000	0	5.B GI
025006-PC-D	Aeromax Deferred Draw Term Loan 08/08/30	09/28/2026	EAGLE REALTY GRP CORP		5,502,000	5,600,000	0	5.B GI
026002-PC-T	Astro Pak Term Loan 01/31/31	07/02/2026	EAGLE REALTY GRP CORP		10,435,162	10,540,568	0	5.B GI
026002-PC-R	Astro Pak Revolver 01/31/31	07/27/2026	EAGLE REALTY GRP CORP		582,826	582,826	0	5.B GI
026011-PC-T	Pelco Term Loan 07/27/32	07/27/2026	EAGLE REALTY GRP CORP		6,195,918	6,258,503	0	5.B GI
026012-PC-T	Integral Term Loan 07/29/32	07/29/2026	EAGLE REALTY GRP CORP		5,093,550	5,145,000	0	5.B GI
26012P-CD-A	Integral Deferred Draw Term Loan A 07/29/32	08/17/2026	EAGLE REALTY GRP CORP		34,650	35,000	0	5.B GI
026012-PC-R	Integral Revolver 07/29/32	08/18/2026	EAGLE REALTY GRP CORP		35,000	35,000	0	5.B GI
26012P-CD-A	Integral Deferred Draw Term Loan A 07/29/32	08/24/2026	EAGLE REALTY GRP CORP		34,650	35,000	0	5.B GI
026003-PC-D	Matrix Adhesives Deferred Draw Term Loan 03/23/33	07/07/2026	EAGLE REALTY GRP CORP		5,761,159	5,819,352	0	5.B GI
026003-PC-R	Matrix Adhesives Revolver 03/23/33	07/07/2026	EAGLE REALTY GRP CORP		447,642	447,642	0	5.B GI
025005-PC-D	Airo Mechanical Deferred Draw Term Loan 08/01/30	07/31/2026	EAGLE REALTY GRP CORP		1,536,111	1,555,556	0	4.B

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
023005-PC-T	Decks & Docks Lumber Co Inc Term Loan 10/04/28	09/10/2026	EAGLE REALTY GRP CORP		655,502	655,502	0	4.C PL
24011P-CD-A	Eskola Deferred Draw Term Loan A 12/19/29	07/01/2026	Interest Capitalization		102,253	102,253	0	5.A
024011-PC-T	Eskola Term Loan 12/19/29	07/01/2026	Interest Capitalization		281,921	281,921	0	5.A
359278-AC-8	CraftMark Revolver 05/06/31	08/07/2026	EAGLE REALTY GRP CORP		641,026	641,026	0	4.C
024001-PC-T	K&R Operating, LLC Term Loan 07/23/28	07/01/2026	Interest Capitalization		79,262	79,262	0	5.B
025008-PC-T	Merit Brass Term Loan 03/25/31	07/01/2026	Interest Capitalization		154,053	154,053	0	5.A
025011-PC-D	Springline Advisory Deferred Draw Term Loan 01/12/30	08/21/2026	EAGLE REALTY GRP CORP		6,812,543	6,866,667	0	4.B
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					61,603,883	62,178,774	0	XXX
02639D-AP-1	AMERICAN GREETINGS CORP TL B 1L 01/08/32	07/01/2026	BARCLAYS		3,496,811	3,500,000	0	4.B FE
03167D-AT-1	AMNEAL PHARMACEUTICALS LLC TL B 1L 08/02/32	08/03/2026	Tax Free Exchange		396,115	397,003	0	4.A FE
13134N-AK-7	CALPINE CONSTRUCTION FIN TL B 1L 07/31/30	07/01/2026	BMO CAPITAL MARKETS CORP		3,998,669	4,000,000	0	2.A FE
23326S-AD-9	DK CROWN HOLDINGS INC TL B 1L 08/19/33	08/20/2026	MORGAN STANLEY HI-YLD		10,017,500	10,000,000	0	3.C FE
24521W-AL-3	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/32	07/01/2026	Interest Capitalization		9,206	9,206	0	6. FE
25460H-AJ-1	DIRECTV FINANCING LLC TL B 1L 08/02/29	07/15/2026	Tax Free Exchange		843,517	851,648	0	4.A FE
25472Y-AB-7	DISCOVERY HOLDINGS INC TL B 1L 06/30/33	08/31/2026	JPM FUNDS RECAP		20,075,000	20,000,000	0	2.C FE
27580C-AK-0	EAST WEST MANUFACTURIN TL B 1L 07/01/32	07/01/2026	KEY BANC CAPITAL MARKETS		29,400,000	30,000,000	0	4.C FE
37956S-AC-8	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	09/17/2026	Tax Free Exchange		1,632,683	1,645,137	0	4.A FE
41151P-AS-4	HARBOR FREIGHT TOOLS 1L B 1L 06/11/31	09/16/2026	Tax Free Exchange		734,913	736,358	0	3.C FE
45784Q-AG-4	INSULET CORP TL B 1L 08/04/31	09/21/2026	Tax Free Exchange		195,518	195,876	0	3.A FE
5L01ZI-9C-5	PORT ARTHUR LNG LLC TL 1L 03/20/30	09/29/2026	MIZUHO SECURITIES USA INC		28,210,670	28,224,782	0	5.B GI
60976E-AJ-2	Monogram Food Solutions TL B 1L 08/30/30	08/26/2026	Tax Free Exchange		1,896,634	1,926,888	0	4.B FE
65336R-BB-3	NEXSTAR BROADCASTING INC TL B 1L 06/28/32	07/01/2026	BARCLAYS		4,919,657	4,974,874	0	3.A FE
70451N-AE-6	PAYSAFE HOLDINGS(US) TL B 1L 06/28/30	08/17/2026	Tax Free Exchange		1,026,483	1,039,073	0	4.B FE
72448F-AX-3	PITNEY BOWES INC TL B 1L 03/19/32	09/29/2026	Tax Free Exchange		1,284,303	1,295,248	0	4.A FE
75049E-AS-3	RADNET MANAGEMENT INC TL B 1L 04/18/31	07/01/2026	BARCLAYS		183,305	183,894	0	4.A FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28	09/29/2026	UBS WARBURG		2,281,589	2,281,589	0	2.C FE
87510E-AD-1	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30	08/21/2026	JPM FUNDS RECAP		1,218,214	1,285,714	0	4.B FE
87510E-AE-9	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30	07/01/2026	JPM FUNDS RECAP		262,038	263,355	0	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					112,082,825	112,810,645	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,854,604,801	1,886,446,174	7,810,140	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					1,854,604,801	1,886,446,174	7,810,140	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,854,604,801	1,886,446,174	7,810,140	XXX
38379A-VY-3	Government Natio201444 gage A 2014-44 LZ 4.000% 03/16/44	09/01/2026	Interest Capitalization		62,936	62,936	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					62,936	62,936	0	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59	09/01/2026	Interest Capitalization		43,200	43,200	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47	09/01/2026	Interest Capitalization		54,548	54,548	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					97,748	97,748	0	XXX
3137F7-2J-3	FHMS Q014 X 2.731% 10/25/55	07/28/2026	NATIONAL ALLIANCE SECURITIES		11,032	0	193	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					11,032	0	193	XXX
045380-AD-7	Aspire Mortgage 20265 2026-5 A1A 5.554% 08/25/66	08/14/2026	BARCLAYS		17,410,353	17,400,000	53,689	1.A FE
07338C-AA-9	20262 2026-2 A1A 5.720% 05/25/56	08/31/2026	WELLS FARGO		36,855,383	36,861,059	195,433	1.A FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	09/25/2026	Interest Capitalization		65,114	65,114	0	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	08/25/2026	Interest Capitalization		13,862	13,862	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	08/25/2026	Interest Capitalization		29,619	29,619	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	07/25/2026	Interest Capitalization		15,497	15,497	0	1.A FE
10638V-AA-8	Brean Asset Back2026SRM2ities 2026-SRM2 A1 3.250% 09/25/66	09/17/2026	BREAN CAPITAL LLC		16,065,821	17,500,000	0	1.A FE
227935-AB-9	Cross Mortgage TrNQM11 2026-NQM11 A1A 6.265% 09/25/71	09/25/2026	GOLDMAN SACHS		18,010,271	18,000,000	90,843	1.A FE
26848B-AA-4	Ellington Financ2026RM4 gage T 2026-RM4 A1A 0.000% 09/25/56	09/23/2026	NOMURA SECURITIES INTERNATIONA		21,591,213	23,500,000	0	1.A FE
316920-AC-1	Finance of Ameri2026S2 tured 2026-S2 A2 3.500% 09/25/56	09/21/2026	RAYMOND JAMES		5,881,112	6,310,000	0	1.A FE
362926-AE-7	GS Mortgage-Back2026PJ10ities 2026-PJ10 A5 5.500% 02/25/57	09/16/2026	GOLDMAN SACHS		12,752,120	13,000,000	57,597	1.A FE
46595C-AC-1	JP Morgan Mortga2026NQM5 2026-NQM5 A1A 5.677% 01/25/67	08/25/2026	J P MORGAN SEC		31,168,428	31,150,000	147,365	1.A FE
465978-AN-4	JP Morgan Mortga20231 2023-1 A4B 5.500% 06/25/53	08/20/2026	PERFORMANCE TRUST CAPITAL		10,910,823	10,933,031	33,406	1.A

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50	07/06/2026	CITIGROUP GLOBAL MKTS		65,222	74,116	37	1.A
67124A-AC-1	Onslow Bay Finan2026R1 2026-R1 A1 4.884% 01/25/63	09/02/2026	WELLS FARGO		32,142,342	32,793,080	8,898	1.A FE
67125E-AD-0	Onslow Bay Finan2026R3 2026-R3 A1A 5.731% 07/25/63	09/03/2026	WELLS FARGO		6,768,245	6,755,578	3,226	1.A FE
673931-AC-5	Onslow Bay FinanrNQM14 2026-NQM14 A1 6.015% 08/25/66	09/11/2026	BMO CAPITAL MARKETS CORP		39,999,384	40,000,000	106,933	1.A FE
74388V-AC-2	Provident Fundin20264 ge Tru 2026-4 A3 5.500% 09/25/56	08/13/2026	BANK of AMERICA SEC		34,826,442	35,000,000	96,250	1.A FE
75408V-AG-6	Rate Mortgage Tr2026J1 2026-J1 A7 5.000% 04/25/56	07/01/2026	Cantor Fitzgerald Fixed		2,351,823	2,364,476	0	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					286,923,074	291,765,432	793,677	XXX
00219A-AE-4	ARE Commercial M2026AOTSTrust 0.000% 10/15/43	09/24/2026	WELLS FARGO		2,487,500	2,500,000	6,339	1.G FE
00219A-AG-9	ARE Commercial M2026AOTSTrust 0.000% 10/15/43	09/24/2026	WELLS FARGO		4,975,000	5,000,000	13,649	2.A FE
00219A-AJ-3	ARE Commercial M2026AOTSTrust 2026-AOTS HRR 0.000% 10/15/43	09/24/2026	PRIVATE PLACEMENT		27,500,000	27,500,000	96,635	2.C FE
03882K-AN-2	arbor multifamil2021MF3 ge sec 2021-MF3 XA 0.823% 10/15/54	09/21/2026	BARCLAYS		415,543	0	9,116	1.A FE
05495B-BN-5	Bank rBNK52 2026-BNK52 XA 0.921% 05/15/69	09/25/2026	BREAN CAPITAL LLC		4,058,044	0	51,762	1.A FE
05558A-AA-0	BLOX Trust 2021-2026BLOX 2026-BLOX A 6.139% 09/10/44	08/05/2026	PRIVATE PLACEMENT		15,000,000	15,000,000	66,510	1.A FE
05558A-AC-6	BLOX Trust 2021-2026BLOX 2026-BLOX B 6.590% 09/10/44	08/05/2026	PRIVATE PLACEMENT		15,000,000	15,000,000	71,387	1.D FE
05558A-AE-2	BLOX Trust 2021-2026BLOX 2026-BLOX C 6.989% 09/10/44	08/05/2026	PRIVATE PLACEMENT		20,000,000	20,000,000	100,955	1.G FE
05595P-AF-1	BMO Mortgage Tru20265C16 2026-5C16 AS 6.225% 08/15/59	08/11/2026	BMO CAPITAL MARKETS CORP		10,299,976	10,000,000	43,227	1.A FE
05595P-AG-9	BMO Mortgage Tru20265C16 2026-5C16 B 6.576% 08/15/59	08/11/2026	BMO CAPITAL MARKETS CORP		13,389,965	13,000,000	59,366	1.D FE
05615D-AE-7	BMO Mortgage Tru2025C12 2025-C12 XA 0.954% 06/15/58	09/25/2026	BMO CAPITAL MARKETS CORP		5,416,820	0	76,777	1.A FE
05619T-AE-8	BX Trust 2025ARIA 2025-ARIA C 5.701% 12/13/42	09/30/2026	WELLS FARGO		5,081,959	5,265,000	0	1.G FE
060352-AJ-0	Bank 2017BNK6 2017-BNK6 AS 3.741% 07/15/60	08/31/2026	BANK of AMERICA SEC		2,465,918	2,500,000	0	1.A
06540D-CA-1	Bank 2021BN36 2.695% 09/15/64	08/26/2026	WELLS FARGO		1,670,100	1,920,000	3,737	1.A
06540T-AH-3	BANK 4.481% 03/15/61	09/02/2026	Various		1,354,683	1,402,000	349	1.A
066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.981% 05/15/57	07/31/2026	BMO CAPITAL MARKETS CORP		311,491	0	5,761	1.A FE
07337D-AH-3	Barclays Commerc2025C35 gage S 2025-C35 XA 0.857% 07/15/58	09/25/2026	PIPER JAFFRAY		882,359	0	12,298	1.A FE
07337Q-BA-8	Barclays Commerc2026M1 gage S 2026-M1 B 6.323% 09/15/59	09/17/2026	BARCLAYS		5,071,592	5,000,000	25,468	1.D FE
08163L-AQ-2	BMARK 2020-B21 AS 2.254% 12/17/53	08/13/2026	BREAN CAPITAL LLC		2,604,375	3,000,000	2,442	1.A
08163V-AH-0	BENCHMARK Mortga2023V3 7.411% 07/15/56	09/03/2026	BMO CAPITAL MARKETS CORP		5,326,323	5,299,000	3,273	2.C
08164J-AH-6	BENCHMARK Mortga2026B43 2026-B43 XA 1.237% 04/15/63	09/25/2026	BREAN CAPITAL LLC		2,813,839	0	39,218	1.A FE
081935-AY-4	BENCHMARK Mortga2025B41 2025-B41 XA 1.206% 07/15/68	09/25/2026	PIPER JAFFRAY		2,236,832	0	29,557	1.A FE
09660W-AV-3	BMO Mortgage Tru20245C7 2024-5C7 XA 1.143% 11/15/57	09/21/2026	BARCLAYS		741,153	0	20,399	1.A FE
12433N-AE-1	BX Trust 2026XL6 2026-XL6 C 5.417% 03/15/43	07/01/2026	BARCLAYS		905,039	904,191	2,231	1.G FE
12532C-BC-8	CFCRE Commercial2017C8 e Trus 4.199% 06/15/50	09/24/2026	GOLDMAN SACHS		980,313	1,000,000	2,799	1.A
12629S-AA-2	CRB Commercial M2025CRE1Trust 2025-CRE1 A 4.603% 09/15/58	09/16/2026	Cantor Fitzgerald Fixed		2,296,278	2,313,631	4,733	1.A FE
12652X-AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A 3.646% 11/13/39	09/10/2026	BMO CAPITAL MARKETS CORP		9,650,000	10,000,000	10,129	1.A FE
12690M-AA-9	2026R3LX 2026-R3LX A 5.367% 06/15/43	08/28/2026	MORGAN STANLEY FIXED INC		10,003,125	10,000,000	23,063	1.A FE
36255N-AX-3	GSMS 2018-GS9 AS 4.141% 03/10/51	09/02/2026	WELLS FARGO		3,865,000	4,000,000	920	1.A
46594V-AL-0	2026FX1 2026-FX1 B 5.808% 05/15/59	09/24/2026	BMO CAPITAL MARKETS CORP		559,313	570,000	2,207	1.D FE
54910T-AN-2	LSTAR Commercial20175 e Trus 2017-5 B 4.618% 03/10/50	07/23/2026	WELLS FARGO		3,338,394	3,455,000	10,194	1.A
61691Q-AH-1	MSC 2018-L1 AS 4.637% 10/15/51	09/10/2026	GOLDMAN SACHS		460,104	470,000	605	1.A
61767Y-AC-4	MSC 2018-H3 D 3.000% 07/15/51	07/01/2026	BNP SECURITIES		2,143,750	2,500,000	208	3.B
61779C-AN-4	Morgan Stanley B2025C35 t 2025-C35 XA 1.170% 08/15/58	09/25/2026	PIPER JAFFRAY		3,530,256	0	47,554	1.A FE
784950-AA-5	SPG Mortgage Fun2026PGM p. 2026-PGM A 0.000% 10/05/43	09/28/2026	BANK of AMERICA SEC		15,000,000	15,000,000	49,228	1.A FE
784950-AC-1	SPG Mortgage Fun2026PGM p. 2026-PGM B 0.000% 10/05/43	09/28/2026	BANK of AMERICA SEC		19,595,000	19,595,000	67,398	1.D FE
784950-AE-7	SPG Mortgage Fun2026PGM p. 2026-PGM C 0.000% 10/05/43	09/28/2026	BANK of AMERICA SEC		15,000,000	15,000,000	53,562	1.G FE
784950-AG-2	SPG Mortgage Fun2026PGM p. 2026-PGM D 0.000% 10/05/43	09/28/2026	BANK of AMERICA SEC		12,445,000	12,445,000	48,353	2.C FE
784950-AJ-6	SPG Mortgage Fun2026PGM p. 2026-PGM E 0.000% 10/05/43	09/28/2026	BANK of AMERICA SEC		12,805,000	12,805,000	56,443	3.C FE
88035U-SR-9	TENDER OPTION BOND TRUST RECEI MULTIFAMILY HSG 4.000% 12/01/29	08/14/2026	BARCLAYS		2,033,000	2,033,000	2,013	1.E FE
88581E-AH-4	3650R Commercial2021PF1 e Trus 2.778% 11/15/54	07/14/2026	BANK of AMERICA SEC		8,737,891	10,000,000	10,803	1.A
90276G-AX-0	UBS Commercial M2017C3 Trust 4.092% 08/15/50	07/01/2026	CITIGROUP GLOBAL MKTS		1,930,000	2,000,000	227	1.A
90276T-AM-6	UBS Commercial M2017C5 Trust 4.614% 11/15/50	08/26/2026	BREAN CAPITAL LLC		2,409,375	2,500,000	8,331	1.F
90278P-BF-6	UBS Commercial M2019C18 Trust 4.047% 12/15/52	08/03/2026	PERFORMANCE TRUST CAPITAL		2,089,088	2,465,000	805	2.B
95002D-BR-9	Wells Fargo Comm2018C47 ortgag 4.673% 09/15/61	09/16/2026	Various		7,660,137	7,849,121	16,302	1.A
95002U-AP-6	WFCM 2020-C58 AS 2.398% 07/15/53	08/26/2026	BREAN CAPITAL LLC		1,336,838	1,530,000	2,650	1.A
95004B-AX-9	Wells Fargo Comm2025C64 ortgag 2025-C64 XA 1.241% 02/15/58	09/25/2026	BREAN CAPITAL LLC		1,747,847	0	25,261	1.A FE
95004J-AD-6	Wells Fargo Comm20255C3 ortgag 2025-5C3 XA 1.043% 01/15/58	07/14/2026	BMO CAPITAL MARKETS CORP		828,088	0	12,876	1.A FE
95004V-AE-7	Wells Fargo Comm2025AURAortgag 2025-AURA C 6.109% 10/15/42	09/10/2026	SOCIETE GENERALE		1,000,765	996,406	4,432	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
95005C-AE-8	Wells Fargo Comm2026C66 ortgag 2026-C66 XA 0.921% 04/15/59	09/25/2026	BREAN CAPITAL LLC		2,381,484	0	31,602	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					293,834,557	271,817,349	1,233,154	XXX
050931-AQ-7	Audax Senior Deb20249A LC 2024-9AR XR 4.779% 10/20/38	07/23/2026	WELLS FARGO		10,500,000	10,500,000	0	1.A FE
20588B-AJ-2	Comvest Credit C202242AR 2024-2AR AR 5.233% 10/15/36	09/30/2026	DEUTSCHE BANK		14,000,000	14,000,000	0	1.A Z
20588B-AL-7	Comvest Credit C202242AR 2024-2AR BR 5.653% 10/15/36	09/30/2026	DEUTSCHE BANK		15,500,000	15,500,000	0	1.C Z
70806B-AA-2	Pennantpark CLO 202613A 2026-13A A1 5.153% 07/15/36	08/25/2026	SCOTIA		16,700,000	16,700,000	0	1.A FE
74984M-AU-0	RIN Ltd 20242AR 2024-2AR A1R 4.989% 10/20/37	09/18/2026	BNP SECURITIES		31,000,000	31,000,000	0	1.A Z
04016N-BV-4	ARES CLO Ltd 201744AR 2017-44AR A1R3 4.653% 04/15/34	09/15/2026	NOMURA SECURITIES INTERNATIONA		40,000,000	40,000,000	406,910	1.A FE
09075J-BG-3	Birch Grove CLO 19A 19AR A1R3 4.949% 07/17/37	07/27/2026	GOLDMAN SACHS		40,000,000	40,000,000	0	1.A FE
26248D-AQ-1	Dryden Senior Lo2024115A 2024-115AR A2R 3.733% 04/18/37	07/07/2026	RBC/DAIN		30,000,000	30,000,000	0	1.A FE
26248D-AU-2	Dryden Senior Lo2024115A 2024-115AR C1R 5.429% 04/18/37	07/07/2026	RBC/DAIN		2,500,000	2,500,000	0	1.E FE
38138F-BN-0	GoldenTree Loan 202212ARnt US 2022-12AR DR2 6.279% 07/20/37	07/14/2026	MORGAN STANLEY FIXED INC		2,000,000	2,000,000	0	2.C FE
43134B-AL-8	Hildene CLO 5AR 5AR A1R 5.579% 04/20/43	08/14/2026	BANK of AMERICA SEC		31,000,000	31,000,000	0	1.A FE
56167C-AS-3	Man US CLO Ltd 20241A 2024-1AR A1R 4.999% 07/20/37	08/21/2026	SANTANDER		25,000,000	25,000,000	0	1.A FE
56167C-AW-4	Man US CLO Ltd 20241A 2024-1AR B1R 5.379% 07/20/37	08/21/2026	SANTANDER		3,000,000	3,000,000	0	1.C FE
56167C-BA-1	Man US CLO Ltd 20241A 2024-1AR CR 5.629% 07/20/37	08/21/2026	SANTANDER		7,100,000	7,100,000	0	1.F FE
61034C-AL-9	Monroe Capital M20241AR 2024-1AR AR 5.252% 07/23/36	08/26/2026	BNP SECURITIES		25,461,750	25,500,000	0	1.A FE
668468-AU-5	Northwoods Capit2021125AR 2021-25AR XR2 4.729% 07/20/39	07/16/2026	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1.A FE
67128T-AA-0	Oak Hill Credit 202522RA 2025-22RA X 4.579% 10/20/39	08/21/2026	BNP SECURITIES		4,000,000	4,000,000	0	1.A FE
75888H-BL-4	Regatta XII Fund20191AR 2019-1AR BR3 5.233% 10/15/37	09/18/2026	BNP SECURITIES		15,000,000	15,000,000	0	1.C Z
897921-AA-0	TruPS Financials20263A curiti 2026-3A A1 5.534% 04/21/39	07/01/2026	BANK of AMERICA SEC		25,500,000	25,500,000	0	1.A FE
897921-AE-2	TruPS Financials20263A curiti 2026-3A B 6.234% 04/21/39	07/24/2026	BROWNSTONE INV GROUP,LLC		8,005,000	8,000,000	25,005	1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					350,266,750	350,300,000	431,915	XXX
72304@-AA-8	PINEBRIDGE 8.730% 09/21/32	09/18/2026	PRIVATE PLACEMENT		1,402,266	1,402,266	0	2.C FE
72304@-AB-6	PINEBRIDGE 10.730% 09/21/32	09/18/2026	PRIVATE PLACEMENT		637,394	637,394	0	4.A FE
G6847@-AA-3	SoFi Class A 05/21/33	08/27/2026	PRIVATE PLACEMENT		2,642,661	2,642,661	0	1.A PL
G6847@-AB-1	SoFi Class B 05/21/33	08/06/2026	PRIVATE PLACEMENT		181,125	181,125	0	1.E FE
G6847@-AC-9	SoFi Class C 05/21/33	08/06/2026	PRIVATE PLACEMENT		122,906	122,906	0	2.C PL
G6847@-AD-7	SoFi Class D 05/21/33	08/06/2026	PRIVATE PLACEMENT		45,281	45,281	0	3.B PL
G6847@-AE-5	SoFi Class E 05/21/33	08/06/2026	PRIVATE PLACEMENT		40,430	40,430	0	4.B PL
G6847@-AA-3	SoFi Class A 09/19/33	09/18/2026	PRIVATE PLACEMENT		17,111,366	17,111,366	0	1.A Z
G6847@-AB-1	SoFi Class B 09/19/33	09/18/2026	PRIVATE PLACEMENT		2,780,597	2,780,597	0	1.B Z
G6847@-AC-9	SoFi Class C 09/19/33	09/18/2026	PRIVATE PLACEMENT		1,925,029	1,925,029	0	2.C Z
G6847@-AD-7	SoFi Class D 09/19/33	09/18/2026	PRIVATE PLACEMENT		695,149	695,149	0	3.B Z
G6847@-AE-5	SoFi Class E 09/19/33	09/18/2026	PRIVATE PLACEMENT		695,149	695,149	0	4.B Z
G7131*-AA-8	SoFi Class A 09/19/33	09/24/2026	PRIVATE PLACEMENT		3,085,086	3,085,086	0	1.A Z
G7131*-AB-6	SoFi Class B 09/19/33	09/24/2026	PRIVATE PLACEMENT		494,187	494,187	0	1.B Z
G7131*-AC-4	SoFi Class C 09/19/33	09/24/2026	PRIVATE PLACEMENT		293,121	293,121	0	2.C Z
G7131*-AD-2	SoFi Class D 09/19/33	09/24/2026	PRIVATE PLACEMENT		106,988	106,988	0	3.B Z
G7131*-AE-0	SoFi Class E 09/19/33	09/24/2026	PRIVATE PLACEMENT		27,539	27,539	0	4.B Z
91870*-AA-4	VCA FUND VCA CL A 7.259% 10/31/35	08/14/2026	PRIVATE PLACEMENT		3,500,000	3,500,000	0	1.F PL
91870*-AB-2	VCA FUND VCA CL B 8.759% 10/31/35	08/14/2026	PRIVATE PLACEMENT		1,350,000	1,350,000	0	2.B PL
92910#-AA-0	VOYA ALLIANZ PRIVATE CREDIT Class A Note 08/31/38	09/24/2026	PRIVATE PLACEMENT		18,600,916	18,600,916	0	1.G PL
03770#-AA-6	APOGEM 5.110% 06/18/37	08/24/2026	PRIVATE PLACEMENT		7,953,248	7,953,248	0	1.G FE
03770#-AB-4	APOGEM 5.110% 06/18/37	08/24/2026	PRIVATE PLACEMENT		2,617,358	2,617,358	0	3.C FE
10807W-AG-8	Bridgecrest Lend20263 Secur 2026-3 E 7.360% 08/15/33	08/28/2026	BNP SECURITIES		2,134,327	2,120,000	5,634	3.B FE
22534R-AA-7	Credit Acceptanc20262A oan Tr 2026-2A A 5.010% 08/15/36	08/11/2026	BMO CAPITAL MARKETS CORP		16,248,729	16,250,000	0	1.A FE
22534R-AC-3	Credit Acceptanc20262A oan Tr 2026-2A B 5.290% 10/15/36	08/11/2026	BMO CAPITAL MARKETS CORP		4,748,859	4,750,000	0	1.C FE
22534R-AE-9	Credit Acceptanc20262A oan Tr 2026-2A C 5.510% 12/15/36	08/11/2026	BMO CAPITAL MARKETS CORP		4,499,222	4,500,000	0	1.G FE
22535X-AC-9	Credit Acceptanc20261A oan Tr 2026-1A B 4.960% 06/16/36	08/12/2026	WELLS FARGO		2,305,500	2,320,000	8,950	1.C FE
22535X-AE-5	Credit Acceptanc20261A oan Tr 2026-1A C 5.280% 08/15/36	08/12/2026	WELLS FARGO		2,669,531	2,680,000	11,006	1.G FE
36174A-AA-9	GCAT 2026CES1 2026-CES1 A1 6.441% 10/01/56	09/24/2026	BANK of AMERICA SEC		21,299,970	21,300,000	110,517	1.A FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 7.583% 07/31/31	09/18/2026	PRIVATE PLACEMENT		584,109	584,109	0	2.C PL
37989K-AN-2	GLS Auto Receiva20262A st 2026-2A E 6.980% 06/15/33	07/24/2026	MIZUHO SECURITIES USA INC		1,986,797	2,000,000	4,653	3.B FE
46655X-AA-6	J.G. Wentworth X2021A2 2021-A2 A 4.550% 02/15/70	08/27/2026	SANTANDER		10,445,810	11,609,479	19,075	1.F FE
67080@-AA-8	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.850% 12/20/65	07/30/2026	PRIVATE PLACEMENT		14,920,108	14,920,108	0	1.C PL

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67122*-AA-0	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.750% 12/20/66	09/11/2026	PRIVATE PLACEMENT		20,898,712	20,898,712	0	1.C Z
67124L-AA-1	Onslow Bay Finan2026CES1 2026-CES1 A1A 5.192% 04/25/56	07/08/2026	WELLS FARGO		1,959,454	1,972,941	2,276	1.A FE
74940B-AA-1	Woodward Capital2026CES9ent 2026-CES9 A1A 5.975% 09/25/56	09/11/2026	WELLS FARGO		20,749,795	20,750,000	55,103	1.A FE
74941A-AA-2	Woodward Capital2026CES8ent 2026-CES8 A1A 5.614% 08/25/56	09/01/2026	Various		19,817,810	19,821,000	49,750	1.A FE
87301A-AA-8	TCW Steel City Secured A Note 6.583% 10/31/35	08/25/2026	PRIVATE PLACEMENT		1,147,363	1,147,363	0	1.G PL
87301A-AB-6	TCW Steel City Secured B Note 8.583% 10/31/35	08/25/2026	PRIVATE PLACEMENT		521,529	521,529	0	2.C PL
87303*-AA-9	THL Credit 5.000% 12/31/27	07/28/2026	PRIVATE PLACEMENT		21,660	21,660	0	1.F PL
89183N-AA-9	Towd Point Mortg2026CES4t 2026-CES4 A1 5.997% 09/20/66	09/17/2026	BANK of AMERICA SEC		22,999,708	23,000,000	107,280	1.A FE
891962-AA-0	Towd Point Mortg2026CES3t 2026-CES3 A1 5.302% 06/20/66	07/06/2026	HILLTOP SECURITIES INC.		1,969,558	1,970,328	1,741	1.A FE
895989-AA-9	Tricon Residenti2026SFR1 2026-SFR1 A 4.986% 02/17/43	08/04/2026	DEUTSCHE BANK		21,000,136	21,046,174	53,062	1.A FE
0BENFI-TV-A	Benefit Street Partners 3.833% 04/11/30	09/22/2026	PRIVATE PLACEMENT		1,801,923	1,801,923	0	2.B PL
0BENFI-TV-B	Benefit Street Partners 3.833% 04/11/30	09/22/2026	PRIVATE PLACEMENT		900,962	900,962	0	3.B PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					261,939,368	263,194,084	429,047	XXX
36279#-AA-2	GC Customer Value RNF Issuer Class A 06/18/41	09/25/2026	Tax Free Exchange		6,000,000	6,000,000	0	1.F PL
12499B-NB-0	Concora Concora Class B 2025 12/22/32	07/23/2026	Tax Free Exchange		4,953,538	4,953,538	0	2.B Z
12499B-NB-0	Concora Concora Class B 2025 12/22/32	09/25/2026	Tax Free Exchange		4,046,462	4,046,462	0	2.B Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					15,000,000	15,000,000	0	XXX
209031-AA-1	Consolidated Com20251A ons LL 6.000% 05/20/55	09/18/2026	SCOTIA		10,003,125	10,000,000	1,667	1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					10,003,125	10,000,000	1,667	XXX
68162*-AA-9	OLYMPUS MEMBER LLC OLYMPUS CL A-1 LN 07/15/51	07/16/2026	PRIVATE PLACEMENT		42,644,164	42,644,164	0	2.A Z
68162*-AB-7	OLYMPUS MEMBER LLC OLYMPUS CL A-2 LN 07/15/51	07/16/2026	PRIVATE PLACEMENT		6,161,445	6,161,445	0	2.C Z
68164@-AA-5	OLYMPUS MEMBER HLDGS LP OLYMPUS B-1 SUB TERM LN 07/15/51	07/16/2026	PRIVATE PLACEMENT		495,116	495,116	0	3.B Z
001878-A*-8	AP FALCON HLDNGS PRIVATE PLACEMENT 6.250% 11/23/34	09/10/2026	PRIVATE PLACEMENT		73,048,000	73,048,000	0	2.B PL
690922-AA-7	Oxford Finance F20261A rust 2026-1A A 6.547% 09/15/35	09/15/2026	BARCLAYS		11,010,262	11,010,262	0	1.G Z
690922-AE-9	Oxford Finance F20261A rust 2026-1A C 9.929% 09/15/35	09/15/2026	BARCLAYS		1,747,749	1,747,749	0	3.C Z
69145V-AB-8	Oxford Finance C2025A nd III 2025-A B 7.194% 08/14/34	08/10/2026	BARCLAYS		503,281	500,000	2,698	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					135,610,017	135,606,736	2,698	XXX
038779-AD-6	ARBYS 2026-1A A2 6.369% 10/30/56	08/13/2026	BARCLAYS		79,000,000	79,000,000	0	2.C FE
08953#-BH-8	BIG SKY FUNDING PRIVATE PLACEMENT 8.500% 10/20/35	09/30/2026	PRIVATE PLACEMENT		3,130,978	3,130,978	0	3.B Z
12499B-LV-8	Concora Concora Class A 2025 12/28/32	07/23/2026	Tax Free Exchange		22,836,732	22,836,732	0	1.G Z
12499B-LV-8	Concora Concora Class A 2025 12/28/32	09/11/2026	Various		18,163,268	18,163,268	0	1.G Z
14985#-AA-4	Concora Concora Class A 2025 12/28/32	07/10/2026	Various		3,188,814	3,188,814	0	1.G Z
14985#-AB-2	Concora Concora Class B 2025 12/22/32	07/10/2026	Various		691,689	691,689	0	2.B Z
26209X-AK-7	HONK 2025-1A A2 5.296% 10/20/55	09/16/2026	Various		16,881,832	17,567,250	147,307	2.C FE
30191N-AA-3	FF Asset Securit20261A LLC 2026-1A A 6.060% 07/17/32	07/01/2026	GUGGENHEIM CAPITAL MARKETS		2,154,992	2,155,000	0	1.G PL
30191N-AB-1	FF Asset Securit20261A LLC 2026-1A B 7.130% 07/17/32	07/01/2026	GUGGENHEIM CAPITAL MARKETS		2,259,972	2,260,000	0	2.C PL
38013N-AB-0	GMR Funding LLC 6.983% 09/15/56	09/24/2026	PRIVATE PLACEMENT		50,000,000	50,000,000	0	2.B Z
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	09/30/2026	INTL FCSTONE FINANCIAL INC		4,346,984	4,491,013	5,463	2.B FE
411707-AK-8	HNGRY 2021-1A A2 2.865% 06/20/51	09/30/2026	Various		6,677,815	7,140,300	9,993	2.B FE
47760Q-AJ-2	JIMMY 5.685% 04/30/56	09/10/2026	Various		12,551,396	12,814,000	82,965	2.B FE
55282G-AF-4	Massage Envy Fra20191 , LLC 7.747% 04/30/56	09/03/2026	BARCLAYS		5,711,372	5,647,834	41,323	2.C FE
576795-AC-2	MATHNASIUM FUNDI20261 2026-1 A2 7.307% 10/30/56	09/16/2026	PRIVATE PLACEMENT		50,000,000	50,000,000	0	2.C FE
74167X-AA-9	Prose 20243A 2024-3A M1 8.853% 10/30/54	07/15/2026	BARCLAYS		5,278,000	5,200,000	97,186	3.C PL
87342R-AK-0	BELL 4.821% 08/25/55	09/29/2026	ROBERT W. BAIRD		9,600,781	10,000,000	46,871	2.B FE
974153-AD-0	WSTOP 2022-1A A2 3.734% 03/05/52	09/17/2026	MITSUBISHI UFJ SECURITIES		5,007,922	5,260,250	7,093	2.B FE
06367U-HE-0	BMO 4.500% 08/14/28	08/12/2026	ACADEMY SECURITIES		11,950,000	11,950,000	0	1.C FE
88316A-AA-9	Textainer Marine20241A ers Li 5.250% 08/20/49	09/09/2026	INTL FCSTONE FINANCIAL INC		17,638,202	17,900,415	52,210	1.C FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					327,070,749	329,397,543	490,411	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,680,819,356	1,667,241,828	3,382,762	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					1,680,819,356	1,667,241,828	3,382,762	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,680,819,356	1,667,241,828	3,382,762	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,535,424,157	3,553,688,002	11,192,902	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
86765K-AE-9	SUNOCO LP 7.875% 01/01/99	09/08/2026	GOLDMAN SACHS	10,000,000.000	10,328,750	0	365,531	3.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					10,328,750	XXX	365,531	XXX
4509999997. Total - preferred stocks - Part 3					10,328,750	XXX	365,531	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					10,328,750	XXX	365,531	XXX
00206R-10-2	AT&T INC	09/29/2026	Morgan Stanley	30,509.000	737,874		0	
00287Y-10-9	ABBVIE INC	09/29/2026	Morgan Stanley	2,383.000	626,649		0	
009158-10-6	APD	09/29/2026	Morgan Stanley	611.000	170,905		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT	07/09/2026	Morgan Stanley	1,879.000	92,162		0	
02079K-10-7	ALPHABET CLASS C	09/29/2026	Morgan Stanley	3,579.000	1,205,390		0	
023135-10-6	AMAZON.COM INC	09/18/2026	Morgan Stanley	13,366.000	3,589,238		0	
03027X-10-0	AMERICAN TOWER CORP REIT	09/29/2026	Morgan Stanley	4,424.000	742,273		0	
03073E-10-5	CENCORA, INC.	09/29/2026	Morgan Stanley	22,716.000	7,086,644		0	
032654-10-5	ANALOG DEVICES	09/18/2026	Morgan Stanley	107.000	39,556		0	
037833-10-0	APPLE INC	08/13/2026	Morgan Stanley	328.000	99,588		0	
075887-10-9	BECTON DICKINSON	09/29/2026	Morgan Stanley	3,778.000	674,748		0	
09290D-10-1	BLACKROCK FUNDING INC COMMON	09/29/2026	Morgan Stanley	772.000	821,909		0	
11135F-10-1	BROADCOM INC	09/18/2026	Morgan Stanley	2,097.000	795,265		0	
126650-10-0	CVS CORP	08/13/2026	Morgan Stanley	463.000	43,869		0	
172967-42-4	CITIGROUP	09/29/2026	Morgan Stanley	5,658.000	738,991		0	
20030N-10-1	COMCAST CORP CL A	07/09/2026	Morgan Stanley	3,424.000	79,283		0	
21036P-10-8	CONSTELLATION BRANDS COMMON	07/09/2026	Morgan Stanley	734.000	96,464		0	
244199-10-5	DEERE & COMPANY	08/13/2026	Morgan Stanley	79.000	48,548		0	
26441C-20-4	DUKE ENERGY	08/13/2026	Morgan Stanley	477.000	59,166		0	
29476L-10-7	VIVMARK RESIDENTIAL	08/14/2026	Tax Free Exchange	86,986.190	5,678,932		0	
30231Q-10-8	EXXON MOBIL CORP	07/09/2026	Morgan Stanley	513.000	70,746		0	
30231Q-10-8	EXXON MOBIL CORP	07/02/2026	Tax Free Exchange	107,093.000	10,534,625		0	
30303M-10-2	Meta Platforms, Inc	08/13/2026	Morgan Stanley	4,980.000	2,933,870		0	
38141G-10-4	GOLDMAN SACHS GROUP INC	09/18/2026	Morgan Stanley	56.000	52,809		0	
437076-10-2	HOME DEPOT	09/29/2026	Morgan Stanley	1,524.000	448,480		0	
459200-10-1	IBM	08/13/2026	Morgan Stanley	352.000	83,159		0	
459506-10-1	Fragrances Inc COMMON	09/29/2026	Morgan Stanley	5,471.000	463,399		0	
46625H-10-0	JP MORGAN CHASE & CO	09/29/2026	Morgan Stanley	2,834.000	952,300		0	
482480-10-0	KLA CORPORATION	09/18/2026	Morgan Stanley	595.000	112,876		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON	09/18/2026	Morgan Stanley	6,757.000	303,931		0	
532457-10-8	ELI LILLY	09/29/2026	Morgan Stanley	332.000	390,374		0	
539830-10-9	LOCKHEED MARTIN	09/18/2026	Morgan Stanley	195.000	101,614		0	
580135-10-1	McDONALDS	09/18/2026	Morgan Stanley	887.000	239,812		0	
594918-10-4	MICROSOFT CORP	09/29/2026	Morgan Stanley	1,979.000	984,551		0	
65339F-10-1	NEXTERA ENERGY INC	09/29/2026	Morgan Stanley	5,670.000	428,652		0	
67066G-10-4	NVIDIA CORP	08/07/2026	Morgan Stanley	2,076.000	460,789		0	
68389X-10-5	ORACLE CORP	07/09/2026	Morgan Stanley	551.000	80,434		0	
713448-10-8	PEPSICO INC	07/09/2026	Morgan Stanley	799.000	110,509		0	
717081-10-3	PFIZER INC	09/29/2026	Morgan Stanley	17,067.000	478,115		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I	09/29/2026	Morgan Stanley	2,598.000	498,375		0	
74144T-10-8	T ROWE PRICE GROUP INC	09/29/2026	Morgan Stanley	1,258.000	129,958		0	
742718-10-9	PROCTER & GAMBLE CO	07/09/2026	Morgan Stanley	500.000	73,484		0	
747525-10-3	QUALCOMM	08/13/2026	Morgan Stanley	294.000	48,530		0	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks 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
75513E-10-1	RAYTHEON TECH CORP	09/18/2026	Morgan Stanley	310.000	59,437		0	
824348-10-6	SHERWIN-WILLIAMS CO/THE COMMON	09/29/2026	Morgan Stanley	1,899.000	627,430		0	
82846H-40-5	QXO INC COMMON	08/28/2026	Morgan Stanley	33,923.000	474,014		0	
828806-10-9	SIMON PROPERTY GRP LP REIT	09/29/2026	Morgan Stanley	1,889.000	385,101		0	
842587-10-7	SOUTHERN CO	09/29/2026	Morgan Stanley	7,712.000	643,207		0	
854502-10-1	STANLEY BLACK & DECKER INC	09/18/2026	Morgan Stanley	469.000	41,642		0	
882508-10-4	TEXAS INSTRUMENTS	08/13/2026	Morgan Stanley	213.000	58,774		0	
88579Y-10-1	3M CO.	09/29/2026	Morgan Stanley	4,707.000	793,494		0	
907818-10-8	UNION PACIFIC CORP	09/29/2026	Morgan Stanley	2,438.000	666,897		0	
91324P-10-2	UNITEDHEALTH GROUP INC	09/29/2026	Morgan Stanley	1,301.000	486,712		0	
92343V-10-4	VERIZON COMMUNICATIONS	09/29/2026	Morgan Stanley	21,527.000	989,174		0	
92826C-83-9	VISA INC	09/29/2026	Morgan Stanley	2,039.000	747,472		0	
92939U-10-6	WEC	09/29/2026	Morgan Stanley	57,177.000	5,959,402		0	
949746-10-1	WELLS FARGO & CO	09/29/2026	Morgan Stanley	9,620.000	774,815		0	
988498-10-1	YUM! BRANDS INC	09/29/2026	Morgan Stanley	2,306.000	330,653		0	
803054-20-4	SAP AG-SPONSORED ADR	07/24/2026	Morgan Stanley	4,270.000	661,756		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					57,108,826	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI	09/30/2026	PRIVATE PLACEMENT	291,703.000	29,170,300		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					29,170,300	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.	09/30/2026	Capital Contribution	0.000	600,000		0	
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					600,000	XXX	0	XXX
5989999997. Total - common stocks - Part 3					86,879,126	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					86,879,126	XXX	0	XXX
5999999999. Total - preferred and common stocks					97,207,876	XXX	365,531	XXX
6009999999 - Totals					3,632,632,033	XXX	11,558,433	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..690353-3F-2	DFC AGENCY DEBENTURES 4.080% 06/15/28	09/15/2026	Redemption 100.0000		100,909	100,909	100,909	100,909	0	0	0	0	0	100,909	0	0	0	2,905	06/15/2028	1.A
..690353-3H-8	DFC AGENCY DEBENTURES 4.080% 07/07/40	07/07/2026	Redemption 100.0000		16,157	16,157	16,157	16,157	0	0	0	0	0	16,157	0	0	0	473	07/07/2040	1.A
..690353-4F-1	DFC AGENCY DEBENTURES 4.080% 09/20/27	09/20/2026	Redemption 100.0000		235,717	235,717	235,717	235,717	0	0	0	0	0	235,717	0	0	0	13,534	09/20/2027	1.A
..912810-US-5	U S TREASURY NOTES 2.375% 02/15/56	08/20/2026	Various		13,285,799	14,595,000	13,416,784	0	0	1,991	0	1,991	0	13,418,775	0	(132,976)	(132,976)	177,540	02/15/2056	1.A
..912810-UU-0	U S TREASURY 5.000% 05/15/56	08/04/2026	Various		14,885,962	15,195,000	15,338,545	0	0	(318)	0	(318)	0	15,338,227	0	(452,265)	(452,265)	146,341	05/15/2056	1.A
..912810-UW-6	U S TREASURY 5.125% 08/15/56	09/15/2026	GOLDMAN SACHS		8,094,213	8,335,000	8,190,801	0	0	25	0	25	0	8,190,826	0	(96,613)	(96,613)	30,419	08/15/2056	1.A
..91282C-QK-0	US TREASURY NOTES 3.875% 04/30/31	08/27/2026	GOLDMAN SACHS		1,802,403	1,840,000	1,804,500	0	0	38	0	38	0	1,804,538	0	(2,135)	(2,135)	23,250	04/30/2031	1.A
..91282C-QX-2	US TREASURY NOTES 4.125% 06/30/31	08/31/2026	Various		5,412,618	5,500,000	5,499,374	0	0	(241)	0	(241)	0	5,499,133	0	(86,515)	(86,515)	38,784	06/30/2031	1.A
..91282C-QY-0	US TREASURY NOTES 4.125% 06/30/28	08/27/2026	Various		21,728,031	21,750,000	21,765,190	0	0	(1,805)	0	(1,805)	0	21,763,385	0	(35,354)	(35,354)	118,765	06/30/2028	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					65,561,809	67,567,783	66,367,977	352,783	0	(310)	0	(310)	0	66,367,667	0	(805,858)	(805,858)	552,011	XXX	XXX
. 000000-00-0	REPUBLIC OF SRI LANKA SOVEREIGN 4.000% 04/15/28	07/01/2026	DEUTSCHE BANK		309,908	320,650	309,908	0	0	0	0	0	0	309,908	0	0	0	2,672	04/15/2028	5.A FE
..374422-AL-7	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/26	07/03/2026	Redemption 100.0000		3,606	3,606	3,341	3,516	0	90	0	90	0	3,606	0	0	0	0	07/03/2026	4.C FE
..374422-AM-5	REPUBLIC OF GHANA SOVEREIGN 5.000% 07/03/29	07/03/2026	Redemption 100.0000		13,613	13,613	11,893	12,634	0	979	0	979	0	13,613	0	0	0	340	07/03/2029	4.C FE
..374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	07/03/2026	Redemption 100.0000		119,492	119,492	105,100	13,887	0	13,638	0	13,638	0	119,492	0	0	0	0	01/03/2030	4.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					446,619	457,361	430,242	30,037	0	14,707	0	14,707	0	446,619	0	0	0	3,012	XXX	XXX
..751093-FE-0	RALEIGH NC CTFS PRTN VRDN 4.030% 08/01/33	08/03/2026	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,149	08/01/2033	1.E FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,149	XXX	XXX
..62630W-BA-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.250% 05/01/29	08/11/2026	Redemption 100.0000		200,000	200,000	200,000	0	0	0	0	0	0	200,000	0	0	0	3,037	05/01/2029	1.E FE
..62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL 3.950% 09/21/26	07/09/2026	Redemption 100.0000		7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	166,717	09/21/2026	1.E FE
..62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.250% 06/30/28	07/01/2026	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,479	06/30/2028	1.E FE
..62630W-QV-2	TXBL MUNI FUNDING TRUST VARIOU WATER 4.070% 06/29/27	07/23/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	0	0	0	0	0	0	8,000,000	0	0	0	20,478	06/29/2027	1.E FE
..63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37	07/01/2026	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	37,574	10/01/2037	2.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					15,740,000	15,740,000	15,740,000	7,540,000	0	0	0	0	0	15,740,000	0	0	0	230,285	XXX	XXX
..315413-A@-3	Ferrocarril PP 5.749% 09/15/38	09/15/2026	Redemption 100.0000		216,985	216,985	216,985	216,985	0	0	0	0	0	216,985	0	0	0	9,391	09/15/2038	2.C
..PPGGKV-RT-4	Centinela PRIVATE PLACEMENT 7.621% 12/31/40	07/01/2026	Redemption 100.0000		108,000	108,000	108,000	108,000	0	0	0	0	0	108,000	0	0	0	461,671	12/31/2040	2.C FE
..PPGLH2-ZL-9	CoGen Portfolio PRIVATE PLACEMENT 8.500% 08/28/34	07/01/2026	Redemption 100.0000		168,770	168,770	168,770	168,770	0	0	0	0	0	168,770	0	0	0	7,173	08/28/2034	2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					493,755	493,755	493,755	493,755	0	0	0	0	0	493,755	0	0	0	478,235	XXX	XXX
..00206R-NH-1	AT&T INC 5.125% 04/30/36	08/06/2026	Various		2,002,091	2,091,000	2,060,051	910,313	0	391	0	391	0	2,060,712	0	(58,622)	(58,622)	54,177	04/30/2036	2.B FE
..00440K-AG-8	ACCENTURE CAPITAL INC 5.000% 07/10/31	08/26/2026	BARCLAYS		1,317,868	1,318,000	1,317,829	0	0	(74)	0	(74)	0	1,317,754	0	114	114	8,604	07/10/2031	1.D FE
..00653V-AA-9	ADAPTHEALTH LLC 6.125% 08/01/28	08/03/2026	Call 100.0000		2,398,000	2,398,000	2,164,195	2,271,990	0	26,558	0	26,558	0	2,298,549	0	99,452	99,452	146,878	08/01/2028	3.C FE
..025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50	07/22/2026	WELLS FARGO		1,959,300	3,000,000	2,994,870	2,995,424	0	91	0	91	0	2,995,515	0	(1,036,215)	(1,036,215)	87,208	03/01/2050	2.B FE
..032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30	08/03/2026	Various		570,682	592,000	583,957	353,213	0	151	0	151	0	584,674	0	(13,992)	(13,992)	6,008	05/15/2030	3.C FE
..04010L-BA-0	ARES CAPITAL CORP 2.150% 07/15/26	07/15/2026	Maturity		19,670,000	19,670,000	19,248,275	19,414,701	0	255,299	0	255,299	0	19,670,000	0	0	0	422,905	07/15/2026	2.B FE
..04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29	09/17/2026	Various		2,509,979	2,509,000	2,505,390	939,945	0	(10)	0	(10)	0	2,512,900	0	(2,921)	(2,921)	80,663	03/01/2029	2.B FE
..07556Q-BT-1	BEAZER HOMES USA 7.250% 10/15/29	07/30/2026	Various		608,332	601,000	604,991	190,428	0	(329)	0	(329)	0	604,805	0	3,527	3,527	12,830	10/15/2029	4.B FE
..07911E-AA-0	BELLEVUE 10 APTS LLC 0.000% 04/01/60	08/03/2026	Call 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,798	04/01/2060	1.D FE
..10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38	07/01/2026	Redemption 100.0000		387,523	387,523	387,523	387,523	0	0	0	0	0	387,523	0	0	0	7,595	09/30/2038	2.C PL
..11135F-BR-1	BROADCOM INC 4.000% 04/15/29	07/21/2026	Tax Free Exchange		6,998,204	7,000,000	6,996,570	6,997,935	0	269	0	269	0	6,998,204	0	0	0	214,667	04/15/2029	1.G FE
..1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31	07/30/2026	Various		447,224	500,000	443,750	0	0	537	0	537	0	444,287	0	2,936	2,936	9,629	02/01/2031	3.C FE
..125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50	07/22/2026	Various		419,250	430,000	428,925	429,024	0	(9)	0	(9)	0	429,015	0	(9,765)	(9,765)	2,950	06/01/2050	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29	07/30/2026	Various		312,831	331,000	329,495	295,000	0	46	0	46	0	329,541	0	(16,710)	(16,710)	2,970	05/15/2029	4.C FE
15135B-AT-8	CENTENE CORP 4.625% 12/15/29	07/22/2026	GOLDMAN SACHS		2,872,563	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	(77,438)	(77,438)	82,620	12/15/2029	3.A FE
15135B-AV-3	CENTENE CORP 3.375% 02/15/30	07/22/2026	GOLDMAN SACHS		11,572,920	12,444,000	10,653,931	11,322,357	0	137,585	0	137,585	0	11,459,943	0	112,977	112,977	394,319	02/15/2030	3.A FE
164110-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32	07/23/2026	Various		1,806,017	2,000,000	1,782,319	748,396	0	2,302	0	2,302	0	1,814,640	0	(8,623)	(8,623)	31,417	01/31/2032	2.B FE
17325F-BH-0	CITIBANK NA 4.358% 08/06/26	07/06/2026	Call 100.0000		2,975,000	2,975,000	2,975,000	2,975,000	0	0	0	0	0	2,975,000	0	0	0	88,330	08/06/2026	1.D FE
200340-AQ-0	COMERICA INC 3.800% 07/22/26	07/22/2026	Maturity		4,150,000	4,150,000	4,323,636	4,165,118	0	(15,118)	0	(15,118)	0	4,150,000	0	0	0	157,700	07/22/2026	2.B FE
225310-AQ-4	CREDIT ACCEPTANC 9.250% 12/15/28	07/30/2026	MARKET AXESS		332,302	321,000	327,930	324,967	0	(267)	0	(267)	0	324,700	0	7,603	7,603	3,794	12/15/2028	3.C FE
225310-AS-0	CREDIT ACCEPTANC 6.625% 03/15/30	07/30/2026	Various		474,815	475,000	475,996	64,060	0	(38)	0	(38)	0	476,211	0	(1,397)	(1,397)	11,888	03/15/2030	3.C FE
23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37	08/12/2026	TD SECURITIES		21,618,828	19,852,000	20,674,615	20,605,249	0	(26,952)	0	(26,952)	0	20,578,297	0	1,040,531	1,040,531	1,220,898	09/15/2037	2.B FE
26441C-AS-4	DUKE ENERGY 2.650% 09/01/26	09/01/2026	Maturity		2,452,000	2,452,000	2,433,733	0	0	18,267	0	18,267	0	2,452,000	0	0	0	32,489	09/01/2026	2.B FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40	07/01/2026	Various		3,842	3,842	3,842	3,842	0	0	0	0	0	3,842	0	0	0	1,269	06/30/2040	1.G PL
320808-AD-0	FIRST MARYLAND CAPITAL 5.015% 01/15/27	08/27/2026	SEAPORT GROUP LLC		4,696,710	4,700,000	4,512,000	4,662,355	0	23,713	0	23,713	0	4,686,068	0	10,642	10,642	207,456	01/15/2027	2.B FE
320820-AC-1	FIRST MARYLAND CAPTL II 4.923% 02/01/27	08/27/2026	SEAPORT GROUP LLC		849,894	851,000	791,151	843,093	0	2,211	0	2,211	0	845,304	0	4,590	4,590	13,526	02/01/2027	2.B FE
345397-E2-5	FORD MOTOR CREDIT 6.050% 03/05/31	08/26/2026	CITADEL SECURITIES LLC		20,221,000	20,000,000	19,945,800	19,954,973	0	6,425	0	6,425	0	19,961,398	0	259,602	259,602	1,183,111	03/05/2031	2.C FE
35641A-AA-6	FREEDOM MORTGAGE HOLD 9.250% 02/01/29	08/03/2026	Various		946,900	918,000	947,517	435,427	0	(1,386)	0	(1,386)	0	941,742	0	5,158	5,158	42,756	02/01/2029	4.B FE
38173M-AB-8	GOLUB CAPITAL BDC INC 2.500% 08/24/26	08/24/2026	Maturity		12,000,000	12,000,000	10,136,640	11,673,553	0	326,447	0	326,447	0	12,000,000	0	0	0	300,000	08/24/2026	2.B FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38	07/01/2026	Redemption 100.0000		1,371,510	1,371,510	1,457,833	0	0	(86,323)	0	(86,323)	0	1,371,510	0	0	0	42,887	07/01/2038	1.G FE
39121J-AG-5	GREAT RIVER ENERGY 7.233% 07/01/38	07/01/2026	Redemption 100.0000		914,700	914,700	991,251	990,586	0	(75,886)	0	(75,886)	0	914,700	0	0	0	66,160	07/01/2038	1.G FE
428240-BR-9	HP ENTERPRISE CO 4.450% 09/25/26	09/25/2026	Maturity		8,916,000	8,916,000	8,916,693	0	0	(693)	0	(693)	0	8,916,000	0	0	0	289,962	09/25/2026	2.B FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29	07/30/2026	Various		906,002	908,000	900,448	426,555	0	294	0	294	0	899,024	0	6,978	6,978	26,105	02/01/2029	3.B FE
43776P-AA-4	HOMESTEAD 406-A TRUST 4.854% 09/01/74	09/01/2026	Redemption 100.0000		4,615,000	4,615,000	4,615,000	2,307,500	0	0	0	0	0	4,615,000	0	0	0	65,407	09/01/2074	1.B FE
43849R-AF-2	HONEYWELL AEROSPACE INC 4.600% 03/16/33	08/10/2026	Various		2,079,868	2,116,000	2,078,965	878,043	0	646	0	646	0	2,079,868	0	0	0	38,934	03/16/2033	1.G FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA 1.650% 09/17/26	09/17/2026	Maturity		4,525,000	4,525,000	4,470,610	0	0	54,391	0	54,391	0	4,525,000	0	0	0	74,663	09/17/2026	1.G FE
44891A-DC-8	HYUNDAI CAPITAL AMERICA 5.300% 06/24/29	09/03/2026	SCOTIA		10,056,900	10,000,000	9,982,600	9,987,282	0	1,565	0	1,565	0	9,988,847	0	68,053	68,053	368,056	06/24/2029	1.G FE
47232M-AG-7	JEFFERIES FIN LLC / JFIN 6.625% 10/15/31	07/29/2026	Various		644,389	656,000	644,555	230,394	0	148	0	148	0	645,851	0	(1,463)	(1,463)	12,676	10/15/2031	3.B FE
491393-AA-2	KENTUCKY PWR CST RECOVER 5.296% 09/01/45	09/01/2026	Redemption 100.0000		205,372	205,372	205,329	205,336	0	37	0	37	0	205,372	0	0	0	5,438	09/01/2045	1.A FE
493260-AA-4	KEYCORP CAPITAL III 7.750% 07/15/29	08/27/2026	SUMRIDGE PARTNERS		469,840	448,000	476,000	474,724	0	(1,413)	0	(1,413)	0	473,311	0	(3,471)	(3,471)	21,507	07/15/2029	3.A FE
49803X-AA-1	KITE REALTY GROUP LP 4.000% 10/01/26	07/30/2026	Call 100.0000		5,000,000	5,000,000	4,979,950	4,997,956	0	1,181	0	1,181	0	4,999,137	0	863	863	166,111	10/01/2026	2.B FE
50249A-AR-4	LYB INT FINANCE III 5.875% 01/15/36	08/26/2026	Various		1,257,182	1,258,000	1,270,571	541,577	0	(180)	0	(180)	0	1,270,393	0	(13,210)	(13,210)	58,305	01/15/2036	2.C FE
58769J-AT-4	MERCEDES-BENZ FIN NA 4.875% 07/31/26	07/31/2026	Maturity		1,159,000	1,159,000	1,162,720	0	0	(3,720)	0	(3,720)	0	1,159,000	0	0	0	28,251	07/31/2026	1.F FE
58769J-AV-9	MERCEDES-BENZ FIN NA 4.290% 07/31/26	07/31/2026	Maturity		3,620,000	3,620,000	3,620,000	3,620,000	0	0	0	0	0	3,620,000	0	0	0	119,599	07/31/2026	1.F FE
60855R-AN-0	MOLINA HEALTHCARE INC 6.500% 02/15/31	07/30/2026	Various		960,330	952,000	959,451	352,378	0	(173)	0	(173)	0	959,467	0	863	863	43,144	02/15/2031	3.C FE
62979*-AP-2	NATIONAL STORAGE PRIVATE PLACEMENT 6.460% 10/05/26	07/22/2026	Call 100.4557		16,072,905	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	896,914	10/05/2026	2.B FE
64953B-BZ-0	NEW YORK LIFE GLOBAL 4.010% 07/31/26	07/31/2026	Maturity		5,045,000	5,045,000	5,048,935	0	0	(3,935)	0	(3,935)	0	5,045,000	0	0	0	155,529	07/31/2026	1.B FE
654730-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41	07/09/2026	HILLTOP SECURITIES INC.		2,039,360	2,000,000	2,034,520	2,032,671	0	(772)	0	(772)	0	2,031,899	0	7,461	7,461	67,764	06/15/2041	2.B FE
674599-DK-8	OCCIDENTAL PETROLEUM CORP 4.500% 07/15/44	09/18/2026	BANK of AMERICA SEC		8,190,000	10,000,000	7,672,800	7,811,183	0	44,667	0	44,667	0	7,855,849	0	334,151	334,151	532,500	07/15/2044	2.C FE
675232-AB-8	OCEANEERING INTL INC 6.000% 02/01/28	07/06/2026	Call 101.8460		15,276,900	15,000,000	14,415,625	14,548,196	0	104,906	0	104,906	0	14,653,101	0	346,899	346,899	1,114,400	02/01/2028	3.C FE
680223-AK-0	OLD REPUBLIC INTL CORP 3.875% 08/26/26	08/26/2026	Maturity		5,460,000	5,460,000	5,452,356	5,452,960	0	7,040	0	7,040	0	5,460,000	0	0	0	211,575	08/26/2026	2.B FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47	09/23/2026	DEUTSCHE BANK		3,618,200	5,000,000	3,845,100	3,854,051	0	20,482	0	20,482	0	3,874,533	0	(256,333)	(256,333)	186,833	09/30/2047	1.F FE
682680-BW-2	ONEOK INC 4.200% 03/15/45	09/17/2026	Call 76.3190		1,526,380	2,000,000	1,999,411	1,999,376	0	114	0	114	0	1,999,489	0	0	0	(388,643)	03/15/2045	2.B FE
682680-BX-0	ONEOK INC 4.250% 09/15/46	09/17/2026	Call 76.3770		763,770	1,000,000	989,384	989,885	0	271	0	271	0	990,156	0	0	0	(183,649)	09/15/2046	2.B FE
704326-AC-1	PAYCHEX INC 5.600% 04/15/35	08/10/2026	Various		1,745,780	1,752,000	1,759,470	740,871	0	(89)	0	(89)	0	1,759,839	0	(14,059)	(14,059)	31,614	04/15/2035	2.A FE
718172-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33	09/23/2026	Various		2,457,375	2,483,000	2,556,305	1,066,423	0	(2,163)	0	(2,163)	0	2,547,344	0	(89,969)	(89,969)	81,189	02/15/2033	1.F FE
756109-BY-9	REALTY INCOME CORP 4.450% 09/15/26	09/15/2026	Maturity		2,000,000	2,000,000	2,001,000	0	0	(1,000)	0	(1,000)	0	2,000,000	0	0	0	44,500	09/15/2026	1.G FE
78454L-AY-6	SM ENERGY CO 7.000% 08/01/32	07/30/2026	Various		945,875	933,000	922,980	360,710	0	95	0	95	0	924,601	0	21,274	21,274	32,655	08/01/2032	3.B FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29	09/16/2026	TD SECURITIES		1,068,299	1,117,000	1,079,078	1,086,206	0	1,972	0	1,972	0	1,088,178	0	(19,879)	(19,879)	18,393	10/15/2029	2.C FE
816851-BP-3	SEMPRA ENERGY 3.700% 04/01/29	07/07/2026	J P MORGAN SEC		3,899,800	4,000,000	3,985,040	3,992,427	0	1,124	0	1,124	0	3,993,552	0	(93,752)	(93,752)	113,878	04/01/2029	2.B FE
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26	08/01/2026	Maturity		5,000,000	5,000,000	4,963,400	4,995,801	0	4,199	0	4,199	0	5,000,000	0	0	0	125,000	08/01/2026	2.B FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28	07/20/2026	Redemption 100.0000		1,250,000	1,250,000	1,243,229	1,247,944	0	2,056	0	2,056	0	1,250,000	0	0	0	44,531	10/20/2028	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
842434-CU-4	SOUTHERN CALIF GAS 2.550% 02/01/30	08/19/2026	J P MORGAN SEC		4,648,350	5,000,000	4,988,500	4,994,941	0	764	0	764	0	4,995,704	0	(347,354)	(347,354)	134,229	02/01/2030	1.D FE
	STOLTHAVEN PRIVATE PLACEMENT 5.880%																			
86156*-AB-7	07/17/31	07/17/2026	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	8,232	07/17/2031	2.B PL
87183X-AH-6	SYSCO HOLD/SYSC CORP 7.100% 10/06/56	09/25/2026	TD SECURITIES		1,847,360	1,840,000	1,840,000	0	0	0	0	0	0	1,840,000	0	7,360	7,360	0	10/06/2056	3.A FE
87183X-AJ-2	SYSCO HOLD/SYSC CORP 7.250% 10/06/56	09/25/2026	TD SECURITIES		552,000	552,000	552,000	0	0	0	0	0	0	552,000	0	0	0	0	10/06/2056	3.A FE
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31	09/15/2026	Various		6,000,000	6,000,000	5,973,000	5,988,595	0	1,498	0	1,498	0	5,990,093	0	9,907	9,907	217,500	09/15/2031	1.G FE
89236T-ML-6	TOYOTA 4.390% 08/07/26	08/07/2026	Maturity		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	78,026	08/07/2026	1.E FE
90041L-AG-0	TURNING POINT BRANDS INC 7.625% 03/15/32	08/05/2026	SUMRIDGE PARTNERS		383,520	376,000	388,818	0	0	(324)	0	(324)	0	388,494	0	(4,974)	(4,974)	11,229	03/15/2032	3.C FE
902494-BK-8	TYSON FOODS INC 4.350% 03/01/29	08/26/2026	Call 99.4240		863,995	869,000	869,269	869,058	0	20	0	20	0	869,077	0	0	0	32,194	03/01/2029	2.B FE
91324P-FE-7	UNITEDHEALTH GROUP INC 4.140% 07/15/26	07/15/2026	Maturity		2,425,000	2,425,000	2,425,000	2,425,000	0	0	0	0	0	2,425,000	0	0	0	78,254	07/15/2026	1.F FE
92553P-AC-6	VIACOM INC. 6.750% 10/05/37	07/01/2026	SUMRIDGE PARTNERS		35,875	41,000	47,889	45,293	0	(133)	0	(133)	0	45,160	0	(9,285)	(9,285)	2,053	10/05/2037	3.A FE
928668-CJ-9	VOLKSWAGEN GROUP AMERICA 4.680% 08/14/26	08/14/2026	Maturity		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	100,968	08/14/2026	2.A FE
92921E-AA-0	VOYAGER PARENT LLC 9.250% 07/01/32	07/30/2026	WELLS FARGO		264,640	249,000	264,943	263,345	0	(323)	0	(323)	0	263,022	0	1,618	1,618	13,436	07/01/2032	4.A FE
958254-AH-7	WESTERN GAS PARTNERS LP 4.500% 03/01/28	08/27/2026	SEAPORT GROUP LLC		2,192,520	2,200,000	2,187,570	2,196,685	0	1,052	0	1,052	0	2,197,737	0	(5,217)	(5,217)	98,175	03/01/2028	2.C FE
98385X-AM-8	XTO ENERGY INC 6.750% 08/01/37	09/27/2026	Call 114.5669		3,174,649	2,771,000	3,100,860	0	0	(4,105)	0	(4,105)	0	3,096,754	0	(325,754)	(325,754)	526,266	08/01/2037	1.D FE
06367U-EQ-6	BANK OF MONTREAL 4.370% 08/21/26	08/21/2026	Maturity		14,900,000	14,900,000	14,900,000	14,900,000	0	0	0	0	0	14,900,000	0	0	0	495,499	08/21/2026	1.C FE
14739L-AB-8	CASCADES INC 5.375% 01/15/28	09/04/2026	Call 100.0000		3,016,000	3,016,000	2,774,720	2,913,605	0	32,067	0	32,067	0	2,945,672	0	70,328	70,328	184,175	01/15/2028	3.C FE
00110R-AA-5	ACU PETROLEO LUXEMBOURG 7.500% 01/13/32	07/13/2026	Redemption 100.0000		721,395	721,395	696,454	702,541	0	18,854	0	18,854	0	721,395	0	0	0	54,105	01/13/2032	3.A FE
00654U-AA-0	ADANI INTERNATIONAL CONT 3.000% 02/16/31	09/30/2026	Redemption 100.0000		600,000	600,000	547,500	0	0	52,500	0	52,500	0	600,000	0	0	0	9,000	02/16/2031	2.C FE
05565E-BW-4	BMW US Capital LLC 1.250% 08/12/26	08/12/2026	Maturity		852,000	852,000	842,517	0	0	9,483	0	9,483	0	852,000	0	0	0	5,325	08/12/2026	1.F FE
05565E-CN-3	BMW US Capital LLC 4.440% 08/13/26	08/13/2026	Maturity		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	221,635	08/13/2026	1.F FE
05565E-CP-8	BMW US Capital LLC 4.650% 08/13/26	08/13/2026	Maturity		3,985,000	3,985,000	4,005,523	4,003,948	0	(18,948)	0	(18,948)	0	3,985,000	0	0	0	185,303	08/13/2026	1.F FE
05565E-DE-2	BMW US Capital LLC 4.610% 08/11/27	09/16/2026	MIZUHO SECURITIES USA INC		10,027,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	27,800	27,800	377,885	08/11/2027	1.F FE
143658-BZ-4	CARNIVAL CRUISE 5.875% 06/15/31	07/29/2026	Various		232,906	232,000	240,191	239,301	0	(138)	0	(138)	0	239,163	0	(6,257)	(6,257)	1,676	06/15/2031	3.A FE
143658-CB-6	CARNIVAL CRUISE 5.125% 05/01/29	07/27/2026	Various		675,906	681,000	679,926	263,000	0	25	0	25	0	679,951	0	(4,045)	(4,045)	8,434	05/01/2029	3.A FE
168829-AA-7	CHILE ELECTRICITY LUX 6.010% 01/20/33	07/20/2026	Redemption 100.0000		945,000	945,000	966,720	244,991	0	(21,691)	0	(21,691)	0	945,000	0	0	0	35,760	01/20/2033	1.F FE
21684A-AF-3	COOPERATIEVE RABOBANK UA 3.750% 07/21/26	07/21/2026	Maturity		4,005,000	4,005,000	3,999,473	0	0	5,527	0	5,527	0	4,005,000	0	0	0	150,188	07/21/2026	2.A FE
225401-AF-5	CREDIT SUISSE GROUP 3.869% 01/12/29	09/14/2026	Call 98.9660		6,927,620	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	245,093	01/12/2029	1.F FE
25241M-AA-5	DHAFRAH PV2 ENERGY COMPA 5.794% 06/30/53	07/01/2026	Redemption 100.0000		29,932	29,932	29,932	0	0	0	0	0	0	29,932	0	0	0	795	06/30/2053	1.G FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	08/31/2026	Redemption 100.0000		464,504	464,504	435,735	216,192	0	27,028	0	27,028	0	464,504	0	0	0	16,467	08/31/2036	1.E FE
36321P-AD-2	GALAXY PIPELINE ASSETS 2.160% 03/31/34	09/30/2026	Redemption 100.0000		710,000	710,000	644,325	0	0	65,675	0	65,675	0	710,000	0	0	0	15,336	03/31/2034	1.C FE
404280-BK-4	HSBC HOLDINGS PLC-SPONS 4.041% 03/13/28	08/17/2026	Call 99.9310		3,997,240	4,000,000	4,159,280	4,023,592	0	(12,224)	0	(12,224)	0	4,011,368	0	0	0	135,838	03/13/2028	1.G FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	07/26/2026	Maturity		1,000,000	1,000,000	932,410	989,626	0	10,374	0	10,374	0	1,000,000	0	0	0	35,000	07/26/2026	2.B FE
462629-A*-7	IPSEN SA PP 3.630% 07/23/26	07/23/2026	Various		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	544,500	07/23/2026	2.C
46653K-AA-6	JAB HOLDINGS BV 2.200% 11/23/30	07/29/2026	Call 90.1350		3,013,213	3,343,000	3,332,570	3,337,571	0	593	0	593	0	3,338,165	0	0	0	(274,695)	11/23/2030	2.B FE
60700J-CU-7	MIZUHO MARKETS CAYMAN 4.470% 08/14/26	08/14/2026	Maturity		11,700,000	11,700,000	11,700,000	11,700,000	0	0	0	0	0	11,700,000	0	0	0	402,986	08/14/2026	1.F FE
62856R-AD-7	PROSUS NV 4.850% 07/06/27	07/16/2026	Call 100.2310		8,018,480	8,000,000	7,550,000	7,807,297	0	66,692	0	66,692	0	7,873,989	0	126,011	126,011	417,258	07/06/2027	2.B FE
632525-CL-3	NATIONAL AUSTRALIA BANK 4.550% 06/13/28	09/15/2026	MIZUHO SECURITIES USA INC		20,068,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	68,800	68,800	658,168	06/13/2028	1.D FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	09/22/2026	Redemption 100.0000		416,500	416,500	418,124	416,938	0	(438)	0	(438)	0	416,500	0	0	0	22,387	03/22/2030	4.B FE
74365P-AG-3	PROSUS NV -SPON ADR 3.257% 01/19/27	07/16/2026	Call 99.4500		1,989,000	2,000,000	1,791,000	1,928,948	0	36,044	0	36,044	0	1,964,992	0	24,008	24,008	64,597	01/19/2027	2.B FE
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	08/05/2026	Redemption 100.0000		37,213	37,213	37,320	15,075	0	(121)	0	(121)	0	37,213	0	0	0	2,029	08/05/2031	3.A FE
81180L-AL-9	SEAGATE HDD CAYMAN 3.125% 07/15/29	07/10/2026	Tax Free Exchange		887,302	1,000,000	854,140	870,049	0	17,252	0	17,252	0	887,302	0	0	0	30,816	07/15/2029	3.A FE
83192P-AA-6	SMITH & NEPHEW PLC 2.032% 10/14/30	09/18/2026	Call 87.8900		10,896,602	12,398,000	9,900,744	10,828,946	0	211,123	0	211,123	0	11,040,069	0	0	0	90,266	10/14/2030	2.A FE
86562M-CH-1	SUMITOMO MITSUI FINL GRP 1.402% 09/17/26	09/17/2026	Maturity		17,400,000	17,400,000	17,171,886	0	0	228,114	0	228,114	0	17,400,000	0	0	0	121,974	09/17/2026	1.G FE
86563V-BW-8	SUMITOMO MITSUI TR BK LT 4.600% 09/10/27	09/16/2026	MIZUHO SECURITIES USA INC		10,058,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	58,500	58,500	361,399	09/10/2027	1.F FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	07/31/2026	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,356	01/31/2049	2.A FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	08/28/2026	Various		9,159,748	9,739,000	9,912,009	9,823,594	0	(14,689)	0	(14,689)	0	9,808,905	0	(649,157)	(649,157)	524,967	07/15/2031	3.C FE
92243X-AM-3	VEDANTA RESOURCES 9.475% 07/24/30	07/16/2026	Call 107.8200		435,593	404,000	404,808	404,626	0	(58)	0	(58)	0	404,568	0	(568)	(568)	69,021	07/24/2030	3.C FE
92243X-AR-2	VEDANTA RESOURCES 7.750% 07/13/37	07/01/2026	CITIGROUP GLOBAL MKTS		1,045,000	1,045,000	1,045,000	0	0	0	0	0	0	1,045,000	0	0	0	0	07/13/2037	3.C FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250% 01/31/31	07/22/2026	CITIGROUP GLOBAL MKTS		11,797,340	14,387,000	14,338,238	14,347,358	0	3,660	0	3,660	0	14,351,018	0	(2,553,678)	(2,553,678)	625,035	01/31/2031	3.C FE
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	08/25/2026	Various		14,549,010	14,670,000	14,852,504	14,732,824	0	(11,863)	0	(11,863)	0	14,720,962	0	(171,952)	(171,952)	627,980	03/04/2029	2.A FE
	PGY Rt. 2 & 7 To PRIVATE PLACEMENT 7.254%																			
PPGX0K-EG-5	07/15/36	07/01/2026	Redemption 100.0000		393,791	393,791	393,791	393,791	0	0	0	0	0	393,791	0	0	0	14,283	07/15/2036	2.C FE
03974*-AA-6	GIP CAPRICORN PP 3.110% 12/31/34	09/30/2026	Redemption 100.0000		459,505	459,505	459,505	459,505	0	0	0	0	0	459,505	0	0	0	10,714	12/31/2034	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					474,443,621	483,486,787	472,359,734	403,456,156	0	1,528,240	0	1,528,240	0	477,967,650	0	(3,068,054)	(3,068,054)	17,139,760	XXX	XXX
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28	07/15/2026	Redemption 100.0000		155,806	155,806	154,054	155,528	0	278	0	278	0	155,806	0	0	0	5,570	01/15/2028	1.F FE
02376W-AA-9	AMER AIRLINE 16-1 A PTT 4.100% 01/15/28	07/15/2026	Redemption 100.0000		41,152	41,152	40,484	40,565	0	588	0	588	0	41,152	0	0	0	844	01/15/2028	2.C FE
046912-AA-9	AT&T REIGN II LB PTT 6.088% 12/15/44	09/15/2026	Redemption 100.0000		473,854	473,854	476,967	476,799	0	(2,945)	0	(2,945)	0	473,854	0	0	0	19,240	12/15/2044	2.A PL
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31	09/21/2026	Various		141,727	141,727	138,860	139,583	0	2,144	0	2,144	0	141,727	0	0	0	4,039	09/20/2031	1.C FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32	09/15/2026	Redemption 100.0000		389,589	389,589	338,678	348,493	0	41,095	0	41,095	0	389,589	0	0	0	9,642	12/15/2032	1.C FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31	07/19/2026	Redemption 100.0000		31,668	31,668	31,668	31,668	0	0	0	0	0	31,668	0	0	0	1,480	01/19/2031	1.F FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41	09/15/2026	Redemption 100.0000		118,857	118,857	120,046	119,789	0	(932)	0	(932)	0	118,857	0	0	0	2,762	08/15/2041	4.B PL
69403W-AB-3	PACIFIC BEACON LLC 5.757% 07/15/26	07/15/2026	Various		686,650	686,650	583,653	681,220	0	5,430	0	5,430	0	686,650	0	0	0	30,390	07/15/2026	2.C FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27	09/13/2026	Various		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1.D
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30	08/01/2026	Various		749,311	749,311	793,560	787,276	0	(37,966)	0	(37,966)	0	749,311	0	0	0	71,185	02/01/2030	2.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31	08/25/2026	Various		181,691	181,691	174,341	175,864	0	5,826	0	5,826	0	181,691	0	0	0	7,540	08/25/2031	1.E FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28	07/07/2026	Various		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	5,725	07/07/2028	1.F FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27	08/01/2026	Various		(218,590)	(218,590)	(203,225)	(212,146)	0	(6,445)	0	(6,445)	0	(218,590)	0	0	0	4,284	12/01/2027	1.C FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26	09/03/2026	Maturity		1,255,779	1,255,779	1,255,779	1,255,779	0	0	0	0	0	1,255,779	0	0	0	47,092	09/03/2026	1.F FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	07/15/2026	Various		180,403	180,403	172,475	174,573	0	5,831	0	5,831	0	180,403	0	0	0	5,953	01/15/2030	1.C FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	09/15/2026	Redemption 100.0000		189,257	189,257	176,482	185,180	0	4,077	0	4,077	0	189,257	0	0	0	6,813	03/15/2027	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					4,662,318	4,662,318	4,538,986	4,645,335	0	16,981	0	16,981	0	4,662,318	0	0	0	225,574	XXX	XXX
026005-PC-R	Seaga Revolver 10/27/28	08/07/2026	Redemption 100.0000		720,000	720,000	720,000	0	0	0	0	0	0	720,000	0	0	0	9,457	10/27/2028	5.B GI
026005-PC-T	Seaga Term Loan 10/27/28	07/01/2026	Redemption 100.0000		553,323	553,323	549,173	0	0	4,150	0	4,150	0	553,323	0	0	0	3,769	10/27/2028	5.B GI
024005-PC-D	Universal Plant Services Deferred Draw Term Loan 07/29/29	07/01/2026	Redemption 100.0000		8,053	8,053	7,992	0	0	60	0	60	0	8,053	0	0	0	282	07/29/2029	5.B GI
024005-PC-T	Universal Plant Services Term Loan 07/29/29	07/01/2026	Various		39,671	39,671	39,015	37,019	0	545	0	545	0	39,671	0	0	0	1,973	07/29/2029	5.B GI
026009-PC-R	Vortex Revolver 09/04/29	07/13/2026	Redemption 100.0000		543,993	543,993	543,993	0	0	0	0	0	0	543,993	0	0	0	1,310	09/04/2029	5.B GI
024010-PC-T	Wisconsin Automation Term Loan 12/11/29	07/01/2026	Redemption 100.0000		26,500	26,500	26,103	26,167	0	333	0	333	0	26,500	0	0	0	1,437	12/11/2029	5.B GI
025003-PC-T	CBCC Term Loan 05/14/30	08/05/2026	Redemption 100.0000		1,319,081	1,319,081	1,295,997	1,297,749	0	21,332	0	21,332	0	1,319,081	0	0	0	83,288	05/14/2030	5.B GI
024007-PC-D	Legacy Food Deferred Draw Term Loan 08/01/30	07/01/2026	Redemption 100.0000		1,964	1,964	1,946	1,940	0	25	0	25	0	1,964	0	0	0	107	08/01/2030	5.B GI
024007-PC-R	Legacy Food Revolver 08/01/30	07/07/2026	Various		634,921	634,921	634,921	198,413	0	0	0	0	0	634,921	0	0	0	20,123	08/01/2030	5.B GI
024007-PC-T	Legacy Food Term Loan 08/01/30	07/01/2026	Redemption 100.0000		23,214	23,214	22,866	22,923	0	291	0	291	0	23,214	0	0	0	1,485	08/01/2030	5.B GI
025006-PC-D	Aeromax Deferred Draw Term Loan 08/08/30	07/01/2026	Various		11,000	11,000	10,808	3,673	0	192	0	192	0	11,000	0	0	0	338	08/08/2030	5.B GI
025006-PC-T	Aeromax Term Loan 08/08/30	07/01/2026	Redemption 100.0000		20,000	20,000	19,650	19,667	0	333	0	333	0	20,000	0	0	0	1,024	08/08/2030	5.B GI
025007-PC-T	Stone Enterprises Term Loan 08/27/30	07/01/2026	Redemption 100.0000		47,500	47,500	46,788	46,811	0	689	0	689	0	47,500	0	0	0	2,432	08/27/2030	5.B GI
024008-PC-T	3G Productions Term Loan 09/30/30	07/01/2026	Redemption 100.0000		25,000	25,000	24,500	24,578	0	422	0	422	0	25,000	0	0	0	1,155	09/30/2030	5.B GI
024008-PC-D	3G Productions Deferred Draw Term Loan 09/30/30	07/01/2026	Redemption 100.0000		10,000	10,000	9,800	9,815	0	185	0	185	0	10,000	0	0	0	462	09/30/2030	5.B GI
024008-PC-R	3G Productions Revolver Loan 09/30/30	08/24/2026	Various		900,000	900,000	900,000	360,000	0	0	0	0	0	900,000	0	0	0	37,158	09/30/2030	5.B GI
025010-PC-T	Steel Building Systems Term Loan 10/31/30	07/01/2026	Redemption 100.0000		62,500	62,500	61,563	61,575	0	925	0	925	0	62,500	0	0	0	3,292	10/31/2030	5.B GI
025012-PC-T	Phoenix Fabricators Term Loan 12/03/30	09/01/2026	Redemption 100.0000		77,213	77,213	76,055	75,961	0	1,253	0	1,253	0	77,213	0	0	0	4,631	12/03/2030	5.B GI
026002-PC-R	Astro Pak Revolver 01/31/31	08/25/2026	Redemption 100.0000		291,413	291,413	291,413	0	0	0	0	0	0	291,413	0	0	0	1,386	01/31/2031	5.B GI
026002-PC-T	Astro Pak Term Loan 01/31/31	07/01/2026	Redemption 100.0000		16,445	16,445	16,281	0	0	164	0	164	0	16,445	0	0	0	469	01/31/2031	5.B GI
026002-PC-R	Astro Pak Revolver 01/31/31	09/02/2026	Redemption 100.0000		218,560	218,560	218,560	0	0	0	0	0	0	218,560	0	0	0	1,923	01/31/2031	5.B GI
026008-PC-T	Well Master Term Loan 06/01/31	07/01/2026	Redemption 100.0000		32,500	32,500	32,013	0	0	488	0	488	0	32,500	0	0	0	233	06/01/2031	5.B GI
026001-PC-T	United Electronics Term Loan 03/12/32	07/01/2026	Redemption 100.0000		30,769	30,769	30,308	0	0	462	0	462	0	30,769	0	0	0	816	03/12/2032	5.B GI
026004-PC-R	Arcosa Marine Revolver 04/01/32	07/01/2026	Redemption 100.0000		974,026	974,026	974,026	0	0	0	0	0	0	974,026	0	0	0	12,717	04/01/2032	5.B GI

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..026004-PC-T	Arcosa Marine Term Loan 04/01/32	07/01/2026	Redemption 100.0000		1,461,039	1,461,039	1,442,776	0	0	18,263	0	18,263	0	1,461,039	0	0	0	29,631	04/01/2032	5.B GI
..026007-PC-T	H3 Group Term Loan 05/19/32	09/17/2026	Redemption 100.0000		2,265,625	2,265,625	2,231,641	0	0	33,984	0	33,984	0	2,265,625	0	0	0	47,136	05/19/2032	5.B GI
..026012-PC-R	Integral Revolver 07/29/32	08/24/2026	Redemption 100.0000		35,000	35,000	35,000	0	0	0	0	0	0	35,000	0	0	0	0	07/29/2032	5.B GI
	Matrix Adhesives Term Loan 03/23/33																			
..026003-PC-T		07/01/2026	Redemption 100.0000		45,623	45,623	45,167	0	0	456	0	456	0	45,623	0	0	0	1,027	03/23/2033	5.B GI
..026003-PC-R	Matrix Adhesives Revolver 03/23/33	09/10/2026	Redemption 100.0000		447,642	447,642	447,642	0	0	0	0	0	0	447,642	0	0	0	3,623	03/23/2033	5.B GI
..00281@-AA-6	A. Stucki Term Loan 03/27/30	07/01/2026	Redemption 100.0000		45,833	45,833	45,490	45,510	0	324	0	324	0	45,833	0	0	0	2,004	03/27/2030	4.C
	A. Stucki Deferred Draw Term Loan																			
..00281@-AB-4	03/27/30	07/01/2026	Redemption 100.0000		16,667	16,667	16,542	16,544	0	122	0	122	0	16,667	0	0	0	729	03/27/2030	4.C
..00948*-AA-3	Airo Mechanical Term Loan 08/01/30	07/01/2026	Redemption 100.0000		38,889	38,889	38,397	38,418	0	471	0	471	0	38,889	0	0	0	2,330	08/01/2030	5.B IF
	American Combustion Industries Term Loan																			
..02526*-AA-9	08/31/27	07/01/2026	Redemption 100.0000		35,803	35,803	35,209	35,416	0	387	0	387	0	35,803	0	0	0	1,631	08/31/2027	4.C
	American Combustion Industries Deferred Draw																			
..02526*-AC-5	Short Term (A) 08/31/28	07/01/2026	Redemption 100.0000		12,212	12,212	12,096	12,123	0	88	0	88	0	12,212	0	0	0	556	08/31/2028	4.C
	American Combustion Industries Deferred Draw																			
..02526*-AD-3	Long Term (B) 08/31/28	07/01/2026	Various		3,951	3,951	3,872	1,447	0	72	0	72	0	3,951	0	0	0	83	08/31/2028	4.C
	Creative Outdoor Term Loan 06/26/30																			
..22535#-AA-2		07/01/2026	Redemption 100.0000		33,871	33,871	33,448	33,472	0	399	0	399	0	33,871	0	0	0	1,479	06/26/2030	4.C
	Decks & Docks Lumber Co Inc Term Loan																			
..23285*-AA-6	10/04/28	07/01/2026	Various		144,430	144,430	141,432	69,852	0	2,684	0	2,684	0	144,430	0	0	0	5,585	10/04/2028	4.B PL
..35927@-AA-2	CraftMark Term Loan 05/06/31	07/01/2026	Redemption 100.0000		44,872	44,872	44,087	44,131	0	741	0	741	0	44,872	0	0	0	2,701	05/06/2031	4.C
	CraftMark Deferred Draw Term Loan																			
..35927@-AB-0	05/06/31	07/01/2026	Redemption 100.0000		1,314	1,314	1,301	1,301	0	12	0	12	0	1,314	0	0	0	79	05/06/2031	4.C
..36714@-AA-7	Gas Clip Term Loan 10/28/30	07/01/2026	Redemption 100.0000		87,500	87,500	85,969	86,010	0	1,490	0	1,490	0	87,500	0	0	0	4,761	10/28/2030	5.B GI
..38416*-AA-6	Winzer Term Loan 10/04/29	07/31/2026	Redemption 100.0000		71,160	71,160	70,448	70,122	0	1,038	0	1,038	0	71,160	0	0	0	6,105	10/04/2029	5.B
	Winzer Deferred Draw Term Loan																			
..38416*-AB-4	10/04/29	07/31/2026	Redemption 100.0000		9,403	9,403	9,309	9,307	0	96	0	96	0	9,403	0	0	0	643	10/04/2029	5.B
..38416*-AC-2	Winzer Revolver Loan 10/04/29	07/24/2026	Redemption 100.0000		144,578	144,578	144,578	144,578	0	0	0	0	0	144,578	0	0	0	8,499	10/04/2029	5.B
	LockMasters Security Term Loan																			
..53987#-AA-0	09/01/27	07/01/2026	Redemption 100.0000		54,852	54,852	53,995	54,306	0	546	0	546	0	54,852	0	0	0	2,395	09/01/2027	4.C
	Springline Advisory Deferred Draw Term Loan																			
..85172*-AA-1	01/12/30	09/01/2026	Redemption 100.0000		1,786,500	1,800,000	1,786,500	0	0	0	0	0	0	1,786,500	0	0	0	0	01/12/2030	4.B
	Springline Advisory Deferred Draw Term Loan																			
..85172*-AA-1	01/12/30	07/01/2026	Redemption 100.0000		6,700	6,700	6,606	826	0	94	0	94	0	6,700	0	0	0	291	01/12/2030	4.B
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					13,381,110	13,394,610	13,285,276	2,849,654	0	93,116	0	93,116	0	13,381,110	0	0	0	312,555	XXX	XXX
	JEFFERIES FINANCE LLC TL 1L 10/21/31																			
..0LX248-13-4		08/31/2026	Redemption 100.0000		2,232	2,232	2,209	2,212	0	19	0	19	0	2,232	0	0	0	110	10/21/2031	3.B FE
	CROWN SUBSEA COMMUNICATI TL B 1L																			
..00132U-AQ-7	07/31/28	07/01/2026	Redemption 100.0000		511,045	511,045	502,606	0	0	8,439	0	8,439	0	511,045	0	0	0	13,152	07/31/2028	4.B FE
	ACTION ENVIRONMENTAL GRO TL B 1L																			
..00507J-AF-3	10/24/30	09/30/2026	Redemption 100.0000		4,224	4,224	4,176	4,187	0	37	0	37	0	4,224	0	0	0	236	10/24/2030	4.C FE
..00687M-AH-4	ADIENT US LLC TL B 1L 01/31/31	09/30/2026	Redemption 100.0000		2,182	2,182	2,175	2,177	0	6	0	6	0	2,182	0	0	0	94	01/31/2031	3.A FE
	ADVANCED DRAINAGE SYSTEM TL B 1L																			
..00769Q-AK-9	02/28/33	07/01/2026	Redemption 100.0000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	414	02/28/2033	2.C FE
	AL NGPL HOLDINGS LLC TL B 1L																			
..01021A-AB-6	04/17/28	07/08/2026	Redemption 100.0000		3,400	3,400	3,341	3,362	0	39	0	39	0	3,400	0	0	0	152	04/17/2028	4.A FE
..01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28	09/30/2026	Redemption 100.0000		6,322	6,322	6,095	6,248	0	74	0	74	0	6,322	0	0	0	448	08/23/2028	5.B FE
	ALLIANCE LAUNDRY SYSTEMS TL B 1L																			
..01862L-BA-5	08/20/31	09/30/2026	Redemption 100.0000		31,631	31,631	31,473	31,282	0	349	0	349	0	31,631	0	0	0	1,696	08/20/2031	4.A FE
	ALLIANCE LAUNDRY SYSTEMS TL B 1L																			
..01862L-BA-5	08/20/31	07/31/2026	Redemption 100.0000		38,554	38,554	38,361	38,129	0	426	0	426	0	38,554	0	0	0	1,625	08/20/2031	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
	ALLISON TRANSMISSION INC TL B 1L																			
..01973K-AJ-5	01/02/33	09/30/2026	Redemption 100.0000		54,091	54,091	54,078	0	0	13	0	13	0	54,091	0	0	0	2,101	01/02/2033	2.C FE
	ALPHA GENERATION LLC TL B 1L																			
..02072U-AC-6	09/30/31	09/30/2026	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	41	09/30/2031	3.B FE
	BROOKS AUTOMATION INC TL 1L 02/01/29																			
..02090C-AE-0		09/30/2026	Redemption 100.0000		3,525	3,525	3,502	3,512	0	13	0	13	0	3,525	0	0	0	240	02/01/2029	4.B FE
	AMERICAN GREETINGS CORP TL B 1L																			
..02639D-AN-6	10/30/29	07/08/2026	Redemption 100.0000		950,000	950,000	939,681	941,892	0	8,108	0	8,108	0	950,000	0	0	0	46,960	10/30/2029	4.B FE
	AMERICAN GREETINGS CORP TL B 1L																			
..02639D-AP-1	01/08/32	09/30/2026	Redemption 100.0000		8,750	8,750	8,742	0	0	8	0	8	0	8,750	0	0	0	147	01/08/2032	4.B FE
	AMNEAL PHARMACEUTICALS LLC TL B 1L																			
..03167D-AS-3	08/02/32	08/03/2026	Tax Free Exchange		396,115	397,003	396,059	0	0	55	0	55	0	396,115	0	0	0	13,358	08/02/2032	4.A FE
	AMNEAL PHARMACEUTICALS LLC TL B 1L																			
..03167D-AT-1	08/02/32	09/30/2026	Redemption 100.0000		850	850	848	0	0	2	0	2	0	850	0	0	0	8	08/02/2032	4.A FE
	PRIME SECURITY SERVICES BOR TL B 1L																			
..03765V-AP-5	10/15/30	09/30/2026	Redemption 100.0000		4,975	4,975	4,973	4,973	0	2	0	2	0	4,975	0	0	0	237	10/15/2030	3.C FE
..03834X-AP-8	APRO LLC TL B 1L 07/09/31	09/30/2026	Redemption 100.0000		6,667	6,667	6,663	6,662	0	5	0	5	0	6,667	0	0	0	849	07/09/2031	4.B FE
..04649V-BE-9	ASURION LLC TL B13 1L 09/19/30	09/30/2026	Redemption 100.0000		12,563	12,563	12,544	0	0	19	0	19	0	12,563	0	0	0	740	09/19/2030	3.C FE
	AVIS BUDGET CAR RENTAL TL B 1L																			
..05377J-AU-6	07/17/32	09/30/2026	Redemption 100.0000		3,625	3,625	3,597	3,599	0	27	0	27	0	3,625	0	0	0	170	07/17/2032	3.C FE
	BIP PIPECO HOLDINGS LLC TL B 1L																			
..05554D-AB-6	12/08/30	07/08/2026	Redemption 100.0000		1,386	1,386	1,379	1,369	0	16	0	16	0	1,386	0	0	0	62	12/08/2030	4.A FE
	BAKELITE US HOLDCO INC TL B 1L																			
..05710L-AD-5	12/23/31	09/30/2026	Redemption 100.0000		3,750	3,750	3,713	3,716	0	34	0	34	0	3,750	0	0	0	212	12/23/2031	4.B FE
	GREAT OUTDOORS GROUP LLC TL B 1L																			
..07014Q-AP-6	01/23/32	09/30/2026	Redemption 100.0000		2,487	2,487	2,484	2,484	0	3	0	3	0	2,487	0	0	0	131	01/23/2032	4.A FE
	SKECHERS USA INC-CL A TL B 1L																			
..07337F-AB-1	09/13/32	09/30/2026	Redemption 100.0000		998	998	994	991	0	7	0	7	0	998	0	0	0	50	09/13/2032	3.C FE
	BELRON FINANCE 2019 LLC TL B 1L																			
..08078U-AQ-6	10/16/31	09/30/2026	Redemption 100.0000		494	494	493	0	0	1	0	1	0	494	0	0	0	28	10/16/2031	3.C FE
	BLERIOT US BIDCO INC TL B 1L																			
..09353T-AJ-9	10/31/30	09/30/2026	Redemption 100.0000		1,833	1,833	1,827	1,828	0	5	0	5	0	1,833	0	0	0	141	10/31/2030	4.B FE
	BOMBARDIER RECREATIONAL TL B3 1L																			
..09776M-AS-3	12/13/29	07/31/2026	Redemption 100.0000		3,301	3,301	3,305	3,305	0	(4)	0	(4)	0	3,301	0	0	0	130	12/13/2029	3.A FE
	BROWN GROUP HOLDING LLC TL B2 1L																			
..11565H-AD-8	07/01/31	09/30/2026	Redemption 100.0000		3,248	3,248	3,198	3,219	0	30	0	30	0	3,248	0	0	0	177	07/01/2031	4.B FE
	BUCKEYE PARTNERS LP TL B7 1L																			
..11823L-AR-6	11/22/32	09/30/2026	Redemption 100.0000		16,447	16,447	16,460	16,459	0	(13)	0	(13)	0	16,447	0	0	0	676	11/22/2032	2.C FE
	CHG HEALTHCARE SERVICES INC TL B 1L																			
..12541H-AY-9	09/30/31	09/30/2026	Redemption 100.0000		4,778	4,778	4,781	0	0	(5)	0	(5)	0	4,776	0	2	2	28	09/30/2031	4.B FE
..12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28	09/30/2026	Redemption 100.0000		2,539	2,539	2,491	2,512	0	27	0	27	0	2,539	0	0	0	131	12/08/2028	4.B FE
..1261MA-AE-0	CPI HOLDCO B LLC TL B 1L 05/19/31	09/30/2026	Redemption 100.0000		1,008	1,008	1,003	1,003	0	5	0	5	0	1,008	0	0	0	72	05/19/2031	3.C FE
	CNT HOLDINGS I CORP TL B 1L																			
..12656A-AF-6	11/08/32	09/30/2026	Redemption 100.0000		3,610	3,610	3,605	3,600	0	11	0	11	0	3,610	0	0	0	311	11/08/2032	4.B FE
	CPPIB OVM MEMBER US LLC TL B 1L																			
..12673C-AB-0	08/20/31	09/30/2026	Redemption 100.0000		1,250	1,250	1,242	1,243	0	7	0	7	0	1,250	0	0	0	90	08/20/2031	4.A FE
	CAESARS ENTERTAIN INC TL B1 1L																			
..12768E-AH-9	02/06/31	09/30/2026	Redemption 100.0000		4,503	4,503	4,491	4,493	0	10	0	10	0	4,503	0	0	0	202	02/06/2031	4.A FE
	CALPINE CONSTRUCTION FIN TL B 1L																			
..13134N-AK-7	07/31/30	07/01/2026	BMO CAPITAL MARKETS CORP		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	0	07/31/2030	2.A FE
	CLOSURE SYSTEMS INTERNAT TL 1L																			
..13763H-AF-9	03/22/29	09/30/2026	Redemption 100.0000		1,000	1,000	995	996	0	4	0	4	0	1,000	0	0	0	51	03/22/2029	4.B FE
..14445B-AB-5	PS HOLDCO LLC TL B 1L 10/02/28	09/30/2026	Redemption 100.0000		2,450	2,450	2,412	2,428	0	22	0	22	0	2,450	0	0	0	133	10/02/2028	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..15018L-AN-1	CEDAR FAIR LP TL B 1L 05/01/31	09/30/2026	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	22	05/01/2031	3.C FE
..16117L-CB-3	CHARTER COMMUNICATIONS OPER TL B4 1L 12/09/30	09/30/2026	Redemption 100.0000		43,212	43,212	43,191	43,185	0	28	0	28	0	43,212	0	(1)	(1)	2,399	12/09/2030	2.C FE
..16117L-CE-7	CHARTER COMMUNICATIONS OPER TL B5 1L 12/15/31	09/30/2026	Redemption 100.0000		40,626	40,626	40,642	40,642	0	(16)	0	(16)	0	40,626	0	0	0	2,437	12/15/2031	2.C FE
. 17110E-AB-6	CHROMALLOY CORP TL B 1L 03/27/31	09/30/2026	Redemption 100.0000		5,000	5,000	4,947	4,955	0	45	0	45	0	5,000	0	0	0	351	03/27/2031	4.C FE
..172442-AW-5	CINEMARK USA INC TL B 1L 05/24/30	09/30/2026	Redemption 100.0000		3,639	3,639	3,603	0	0	36	0	36	0	3,639	0	0	0	115	05/24/2030	2.C FE
..20602R-AD-2	CONCENTRA HEALTH SERVICE TL B 1L 07/28/31	09/30/2026	Redemption 100.0000		499	499	499	499	0	0	0	0	0	499	0	0	0	21	07/28/2031	3.B FE
..20902C-AX-8	Altium Packaging LLC TL B 1L 06/11/31	09/30/2026	Redemption 100.0000		2,450	2,450	2,384	2,395	0	54	0	54	0	2,450	0	0	0	191	06/11/2031	4.B FE
..22526W-AU-2	CREATIVE ARTISTS AGENCY LLC TLL B 1L 10/01/31	09/30/2026	Redemption 100.0000		3,694	3,694	3,682	3,683	0	11	0	11	0	3,694	0	0	0	281	10/01/2031	4.A FE
..23338D-AS-5	DXP ENTERPRISES INC TL B 1L 10/11/30	09/30/2026	Redemption 100.0000		4,808	4,808	4,753	0	0	56	0	56	0	4,808	0	0	0	267	10/11/2030	4.B FE
..24521W-AB-5	DEL MONTE CORP TL 1L 08/02/28	09/16/2026	OPPENHEIMER & CO		65	652,853	300,312	300,312	0	0	0	0	0	300,312	0	(300,247)	(300,247)	0	08/02/2028	6. FE
..24521W-AC-3	DEL MONTE CORP TL 1L 08/02/28	09/16/2026	OPPENHEIMER & CO		49	490,291	14,709	14,709	0	0	0	0	0	14,709	0	(14,660)	(14,660)	0	08/02/2028	6. FE
..24521W-AF-6	DEL MONTE FOODS CORP II TL 1L 08/02/28	09/16/2026	OPPENHEIMER & CO		11	108,607	49,959	49,959	0	0	0	0	0	49,959	0	(49,949)	(49,949)	0	08/02/2028	6. FE
..24521W-AL-3	DEL MONTE FOODS CORP II PIK-TERM 1L 04/02/32	09/16/2026	OPPENHEIMER & CO		117,348	902,676	874,035	733,489	148,891	(14,063)	0	134,828	0	877,523	0	(760,175)	(760,175)	19,201	04/02/2032	6. FE
..24736C-BW-3	DELTA AIR LINES/SKYMILES TL B 1L 10/20/28	07/20/2026	Redemption 100.0000		69,595	69,595	69,589	0	0	6	0	6	0	69,595	0	0	0	828	10/20/2028	2.A FE
..24780D-AJ-6	DELTA TOPCO INC TL B 1L 11/30/29	07/31/2026	Redemption 100.0000		829	829	827	827	0	3	0	3	0	829	0	0	0	35	11/30/2029	4.C FE
..25460H-AD-4	DIRECTV FINANCING LLC TL EXT 1L 08/02/29	07/15/2026	Tax Free Exchange		843,517	851,648	841,003	842,447	0	1,070	0	1,070	0	843,517	0	0	0	56,171	08/02/2029	4.A FE
..25460H-AJ-1	DIRECTV FINANCING LLC TL B 1L 08/02/29	09/30/2026	Redemption 100.0000		319,069	319,069	316,023	0	0	3,047	0	3,047	0	319,069	0	0	0	2,802	08/02/2029	4.A FE
..25472Y-AB-7	DISCOVERY HOLDINGS INC TL B 1L 06/30/33	07/01/2026	Redemption 100.0000		97,596	97,596	97,352	0	0	244	0	244	0	97,596	0	0	0	343	06/30/2033	2.C FE
..26143F-AB-5	NCR Voyix Dragon Buyer TL 1L 09/30/31	09/30/2026	Redemption 100.0000		1,500	1,500	1,492	1,493	0	7	0	7	0	1,500	0	0	0	73	09/30/2031	4.B FE
..26812C-AN-6	DYNASTY ACQUISITION CO I TL B1 1L 10/31/31	09/30/2026	Redemption 100.0000		1,087	1,087	1,085	1,085	0	2	0	2	0	1,087	0	0	0	47	10/31/2031	3.B FE
..26812C-AP-1	DYNASTY ACQUISITION CO I TL B2 1L 10/31/31	09/30/2026	Redemption 100.0000		413	413	413	413	0	1	0	1	0	413	0	0	0	18	10/31/2031	3.B FE
..26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30	09/30/2026	Redemption 100.0000		3,335	3,335	3,303	3,310	0	24	0	24	0	3,335	0	0	0	271	05/31/2030	3.C FE
..26872N-AD-1	EMRLD BOR / EMRLD CO-ISS TL B 1L 08/04/31	09/30/2026	Redemption 100.0000		496	496	494	495	0	2	0	2	0	496	0	0	0	30	08/04/2031	3.C FE
..27580C-AK-0	EAST WEST MANUFACTURIN TL B 1L 07/01/32	07/01/2026	KEY BANC CAPITAL MARKETS		29,400,000	30,000,000	29,400,000	0	0	0	0	0	0	29,400,000	0	0	0	0	07/01/2032	4.C FE
..27580C-AK-0	EAST WEST MANUFACTURIN TL B 1L 07/01/32	09/30/2026	Redemption 100.0000		75,000	75,000	73,500	0	0	1,500	0	1,500	0	75,000	0	0	0	1,597	07/01/2032	4.C FE
..27943U-AN-6	EDELMAN FINANCIAL CENTER TL 1L 12/01/31	07/01/2026	Redemption 100.0000		(91)	(91)	(90)	0	0	0	0	0	0	(91)	0	0	0	0	12/01/2031	4.C FE
..36154H-AD-2	GBT US III LLC TL B 1L 07/28/31	09/29/2026	Redemption 100.0000		197,007	197,007	196,602	0	0	405	0	405	0	197,007	0	0	0	7,936	07/28/2031	3.C FE
..37156Q-AZ-9	GENESEE & WYOMING INC TL B 1L 04/10/31	09/30/2026	Redemption 100.0000		1,500	1,500	1,489	1,491	0	9	0	9	0	1,500	0	0	0	62	04/10/2031	3.C FE
..37956S-AB-0	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	09/17/2026	Redemption 100.0000		85,905	85,905	85,292	84,989	0	916	0	916	0	85,905	0	0	0	5,864	10/01/2032	4.A FE
..37956S-AB-0	GLOBAL MEDICAL RESPONSE TL B 1L 10/01/32	09/17/2026	Tax Free Exchange		1,632,683	1,645,137	1,633,401	1,627,600	0	5,083	0	5,083	0	1,632,683	0	0	0	108,078	10/01/2032	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
38021C-AC-2	BARNES GROUP INC TL B 1L 01/27/32	07/01/2026	Redemption 100.0000		1,815	1,815	1,818	1,818	0	(3)	0	(3)	0	1,815	0	0	0	56	01/27/2032	4.B FE
	GRANT THORNTON ADVISORS TL B 1L																			
38821U-AD-2	06/02/31	09/30/2026	Redemption 100.0000		1,423	1,423	1,423	1,423	0	0	0	0	0	1,423	0	0	0	102	06/02/2031	4.B FE
39843G-AK-9	GRIFFON CORP TL B1 1L 01/24/29	07/31/2026	Redemption 100.0000		142,500	142,500	142,288	142,321	0	179	0	179	0	142,500	0	0	0	4,657	01/24/2029	3.A FE
	HARBOR FREIGHT TOOLS TL B 1L																			
41151P-AR-6	11/06/31	07/31/2026	Redemption 100.0000		2,188	2,188	2,183	2,183	0	5	0	5	0	2,188	0	0	0	76	11/06/2031	4.B FE
	HARBOR FREIGHT TOOLS TL B 1L																			
41151P-AR-6	11/06/31	09/16/2026	Tax Free Exchange		734,913	736,358	734,517	734,713	0	200	0	200	0	734,913	0	0	0	33,319	11/06/2031	4.B FE
	HILCORP ENERGY I LP TL B 1L 02/11/30																			
431319-AH-5		09/30/2026	Redemption 100.0000		177,012	177,012	177,092	146,856	0	(70)	0	(70)	0	177,012	0	0	0	7,414	02/11/2030	2.C FE
43538J-AC-3	Holley Inc TL 1L 11/20/28	09/30/2026	Redemption 100.0000		49,669	49,669	48,511	48,687	0	982	0	982	0	49,669	0	0	0	2,376	11/20/2028	4.B FE
	HUB INTERNATIONAL LTD TL B 1L																			
44332E-AZ-9	06/20/30	09/30/2026	Redemption 100.0000		2,910	2,910	2,904	2,904	0	6	0	6	0	2,910	0	0	0	255	06/20/2030	4.A FE
44579U-AE-2	Hunterstown TL B 1L 11/06/31	09/30/2026	Redemption 100.0000		10,886	10,886	10,839	0	0	47	0	47	0	10,886	0	0	0	236	11/06/2031	3.C FE
	HYSTER-YALE GROUP INC TL 1L 05/26/28																			
44932E-AD-2		09/30/2026	Redemption 100.0000		3,655	3,655	3,635	3,646	0	9	0	9	0	3,655	0	0	0	202	05/26/2028	4.A FE
45115D-AC-2	ICON PARENT INC TL B 1L 11/13/31	09/30/2026	Redemption 100.0000		842	842	838	838	0	4	0	4	0	842	0	0	0	90	11/13/2031	4.C FE
45258F-AE-0	INGRAM MICRO INC TL B1 1L 09/22/31	07/21/2026	JPM FUNDS RECAP		401,665	400,165	395,338	395,679	0	370	0	370	0	396,049	0	5,616	5,616	12,476	09/22/2031	3.B FE
	INDY US HOLDCO LLC TL B 1L 10/31/30																			
45674P-AS-3		09/30/2026	Redemption 100.0000		3,731	3,731	3,723	3,724	0	8	0	8	0	3,731	0	0	0	167	10/31/2030	4.A FE
	INSULET CORPORATION TL B 1L 08/04/31																			
45784Q-AF-6		07/01/2026	Redemption 100.0000		19	19	19	19	0	0	0	0	0	19	0	0	0	15	08/04/2031	3.A FE
	INSULET CORPORATION TL B 1L 08/04/31																			
45784Q-AF-6		09/21/2026	Tax Free Exchange		195,518	195,876	195,441	195,473	0	44	0	44	0	195,518	0	0	0	8,799	08/04/2031	3.A FE
46284N-AV-1	IRON MOUNTAIN INC TL B 1L 01/31/31	09/30/2026	Redemption 100.0000		4,711	4,711	4,693	4,696	0	16	0	16	0	4,711	0	0	0	203	01/31/2031	3.C FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28	08/31/2026	CITIBANK		1,433,613	1,449,925	1,395,072	1,422,370	0	8,343	0	8,343	0	1,430,713	0	2,900	2,900	112,693	02/08/2028	4.C FE
	JANE STREET GRP/JSG FIN TL B 1L																			
47077D-AM-2	12/15/31	08/13/2026	Redemption 100.0000		1,418,417	1,418,417	1,417,694	1,417,734	0	683	0	683	0	1,418,417	0	0	0	58,257	12/15/2031	3.A FE
	JOHNSTONE SUPPLY LLC TL B 1L																			
47947B-AG-7	06/09/31	09/30/2026	Redemption 100.0000		1,500	1,500	1,497	0	0	3	0	3	0	1,500	0	0	0	87	06/09/2031	4.B FE
50060J-AH-3	KOPPERS INC TL B 1L 04/10/30	09/30/2026	Redemption 100.0000		2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	117	04/10/2030	3.C FE
58401D-AP-9	MED PARENTCO LP TL B 1L 04/15/31	09/30/2026	Redemption 100.0000		3,357	3,357	3,128	0	0	230	0	230	0	3,357	0	0	0	170	04/15/2031	4.C FE
	MIDCONTINENT COMM & FIN TL B 1L																			
59565T-AM-1	08/18/31	09/30/2026	Redemption 100.0000		4,000	4,000	3,960	3,966	0	34	0	34	0	4,000	0	0	0	192	08/18/2031	3.B FE
	MISSION BROADCASTING TL B 1L																			
605024-AS-7	06/02/28	07/01/2026	Redemption 100.0000		3,390	3,390	3,377	3,383	0	7	0	7	0	3,390	0	0	0	125	06/02/2028	3.A FE
	Monogram Food Solutions TL B 1L																			
60976E-AH-6	08/28/28	08/26/2026	Tax Free Exchange		1,896,634	1,926,888	1,853,403	1,886,991	0	9,643	0	9,643	0	1,896,634	0	0	0	105,649	08/28/2028	4.B FE
62675K-AB-5	MURPHY USA INC TL B 1L 04/07/32	07/01/2026	Redemption 100.0000		25,000	25,000	24,969	24,906	0	94	0	94	0	25,000	0	0	0	793	04/07/2032	2.C FE
	PATRIOT RAIL CO LLC TL B 1L 03/08/32																			
62876R-AJ-0		07/01/2026	Redemption 100.0000		1,000	1,000	997	0	0	3	0	3	0	1,000	0	0	0	37	03/08/2032	4.B FE
	WAYSTAR TECHNOLOGIES INC TL B 1L																			
63939W-AN-3	10/22/29	09/30/2026	Redemption 100.0000		2,320	2,320	2,320	2,320	0	0	0	0	0	2,320	0	0	0	100	10/22/2029	3.B FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27	07/15/2026	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	78	04/15/2027	5.B FE
	NEXSTAR BROADCASTING INC TL B 1L																			
65336R-BB-3	06/28/32	07/01/2026	BARCLAYS		4,968,734	4,987,437	4,968,734	0	0	0	0	0	0	4,968,734	0	0	0	0	06/28/2032	3.A FE
	NEXSTAR BROADCASTING INC TL B 1L																			
65336R-BB-3	06/28/32	07/01/2026	Redemption 100.0000		1,828	1,828	1,797	232	0	32	0	32	0	1,828	0	0	0	11	06/28/2032	3.A FE
66877A-AF-5	Gen Digital TL B 1L 09/12/29	09/30/2026	Redemption 100.0000		2,500	2,500	2,469	2,477	0	23	0	23	0	2,500	0	0	0	103	09/12/2029	3.A FE
67115H-AG-8	OEG Borrower LLC TL B 1L 06/30/31	09/30/2026	Redemption 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	143	06/30/2031	4.B FE
68401B-AS-6	ORACLE CORP TL A SR 08/16/27	09/30/2026	Redemption 100.0000		1,351,351	1,351,351	1,350,184	0	0	1,168	0	1,168	0	1,351,351	0	0	0	46,012	08/16/2027	2.B FE

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Show All Long-Term Bonds and Stocks 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
	OWENS-BROCKWAY GLASS TL B 1L																			
..69074L-AE-9	09/30/32	. 09/30/2026 .	Redemption 100.0000		12,531	12,531	12,406	0	0	125	0	125	0	12,531	0	0	0	330	. 09/30/2032 .	3.C FE
	Neon Maple US Debt Mergersub I TL B1 1L																			
..69425B-AD-9	11/17/31	. 09/30/2026 .	Redemption 100.0000		3,990	3,990	3,990	3,990	0	0	0	0	0	3,990	0	0	0	187	. 11/17/2031 .	4.A FE
	PAYSAFE FIN PLC/PAYSAFE TL B1 1L																			
..70451N-AB-2	06/28/28	. 08/17/2026 .	Tax Free Exchange		1,026,483	1,039,073	1,003,591	1,022,404	0	4,079	0	4,079	0	1,026,483	0	0	0	95,132	. 06/28/2028 .	4.B FE
	PEARL DEBT MERGR SUB 1 TL B 1L																			
..70477B-AE-2	05/28/28	. 09/22/2026 .	JPM FUNDS RECAP		1,168,003	1,428,750	1,428,750	1,428,750	0	0	0	0	0	1,428,750	0	(260,747)	(260,747)	86,516	. 05/28/2028 .	4.C FE
..71677H-AN-5	PETSMART INC TL B 1L 08/18/32	. 09/30/2026 .	Redemption 100.0000		4,936	4,936	4,888	4,890	0	46	0	46	0	4,936	0	0	0	525	. 08/18/2032 .	4.B FE
..72448F-AW-5	PITNEY BOWES INC TL B 1L 03/19/32	. 09/29/2026 .	Tax Free Exchange		1,284,303	1,295,248	1,282,296	1,283,129	0	1,174	0	1,174	0	1,284,303	0	0	0	97,688	. 03/19/2032 .	3.B FE
	PLANET US BUYER LLC TL B 1L 02/07/31																			
..72706R-AB-2		. 09/30/2026 .	Redemption 100.0000		3,750	3,750	3,746	3,746	0	4	0	4	0	3,750	0	0	0	341	. 02/07/2031 .	4.B FE
	QUIKRETE HOLDINGS INC TL B1 1L																			
..74839X-AM-1	04/14/31	. 09/30/2026 .	Redemption 100.0000		2,481	2,481	2,475	2,475	0	6	0	6	0	2,481	0	0	0	111	. 04/14/2031 .	3.C FE
	RADNET MANAGEMENT INC TL B 1L																			
..75049E-AS-3	04/18/31	. 07/01/2026 .	BARCLAYS		183,902	184,363	183,902	0	0	0	0	0	0	183,902	0	0	0	0	. 04/18/2031 .	4.A FE
	RADNET MANAGEMENT INC TL B 1L																			
..75049E-AS-3	04/18/31	. 09/30/2026 .	Redemption 100.0000		3,469	3,469	3,452	0	0	17	0	17	0	3,469	0	0	0	38	. 04/18/2031 .	4.A FE
	RESTORATION HARDWARE HOLDING TL B2 1L																			
..76133M-AC-5	10/20/28	. 09/30/2026 .	Redemption 100.0000		2,513	2,513	2,297	2,385	0	127	0	127	0	2,513	0	0	0	134	. 10/20/2028 .	4.C FE
	ROCKPOINT GAS STORAGE PA TL B 1L																			
..77381H-AE-9	09/18/31	. 09/30/2026 .	Redemption 100.0000		2,500	2,500	2,480	0	0	20	0	20	0	2,500	0	0	0	82	. 09/18/2031 .	3.B FE
..77669L-AL-7	Indicor TL B 1L 11/23/29	. 08/26/2026 .	Redemption 100.0000		2,055,604	2,055,604	2,037,750	0	0	17,854	0	17,854	0	2,055,604	0	0	0	73,487	. 11/23/2029 .	4.B FE
..78350U-AJ-4	RYAN SPECIALTY TL B 1L 09/15/31	. 09/30/2026 .	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	22	. 09/15/2031 .	3.C FE
	SS&C TECHNOLOGIES INC TL B8 1L																			
..78466D-BJ-2	05/09/31	. 09/30/2026 .	Redemption 100.0000		5,691	5,691	5,691	5,691	0	0	0	0	0	5,691	0	0	0	238	. 05/09/2031 .	3.A FE
	FIRST ADVANTAGE HOLDINGS TL B 1L																			
..78477M-AH-4	10/31/31	. 08/04/2026 .	Redemption 100.0000		29,037	29,037	28,917	28,921	0	116	0	116	0	29,037	0	0	0	1,602	. 10/31/2031 .	4.A FE
	SEAWORLD PARKS & ENTERTA TL B3 1L																			
..78488C-AL-4	12/04/31	. 09/30/2026 .	Redemption 100.0000		1,495	1,495	1,494	1,494	0	1	0	1	0	1,495	0	0	0	64	. 12/04/2031 .	3.B FE
..78516E-AE-2	SABERT CORP TL B 1L 12/11/28	. 07/01/2026 .	Redemption 100.0000		1,077	1,077	1,076	0	0	1	0	1	0	1,077	0	0	0	10	. 12/11/2028 .	3.C FE
..78524J-AF-8	S&S HOLDINGS LLC TL B 1L 10/31/31	. 09/30/2026 .	Redemption 100.0000		2,000	2,000	1,970	1,974	0	26	0	26	0	2,000	0	0	0	220	. 10/31/2031 .	4.C FE
..80583E-AP-1	SAZERAC CO INC TL B 1L 07/09/32	. 09/30/2026 .	Redemption 100.0000		1,500	1,500	1,492	0	0	8	0	8	0	1,500	0	0	0	101	. 07/09/2032 .	3.C FE
	LIGHT & WONDER INTER TL B 1L																			
..80875A-AY-7	04/16/29	. 09/30/2026 .	Redemption 100.0000		1,679	1,679	1,671	0	0	7	0	7	0	1,679	0	0	0	66	. 04/16/2029 .	3.A FE
..81527C-AP-2	SEDGWICK CMS INC TL B 1L 07/31/31	. 09/30/2026 .	Redemption 100.0000		4,092	4,092	3,995	4,021	0	71	0	71	0	4,092	0	0	0	192	. 07/31/2031 .	4.B FE
	SELECT MEDICAL CORP TL B 1L 12/03/31																			
..816194-AY-0		. 09/30/2026 .	Redemption 100.0000		500	500	499	499	0	1	0	1	0	500	0	0	0	22	. 12/03/2031 .	4.A FE
	SHIFT4 PAYMENTS LLC TL B 1L 07/06/32																			
..82453J-AC-2		. 09/30/2026 .	Redemption 100.0000		499	499	497	0	0	1	0	1	0	499	0	0	0	21	. 07/06/2032 .	3.A FE
	STONEPEAK NILE PARENT TL B 1L																			
..86184X-AE-4	04/09/32	. 09/30/2026 .	Redemption 100.0000		998	998	995	0	0	2	0	2	0	998	0	0	0	19	. 04/09/2032 .	3.B FE
	WAYNE-SANDERSON FARMS LLC TL B 1L																			
..87114U-AC-7	05/21/32	. 09/30/2026 .	Redemption 100.0000		7,776	7,776	7,650	7,644	0	132	0	132	0	7,776	0	0	0	337	. 05/21/2032 .	3.A FE
..87169D-AB-1	STAR PARENT INC TL B 1L 09/27/30	. 09/30/2026 .	Redemption 100.0000		116,203	116,203	113,201	113,502	0	2,700	0	2,700	0	116,203	0	0	0	9,180	. 09/27/2030 .	4.A FE
	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L																			
..87422L-AV-2	05/27/30	. 09/30/2026 .	Redemption 100.0000		4,012	4,012	3,961	3,975	0	37	0	37	0	4,012	0	0	0	381	. 05/27/2030 .	3.A FE
	TAMKO BUILDING PRODUCTS INC TL B 1L																			
..87510E-AD-1	09/20/30	. 07/01/2026 .	Redemption 100.0000		2,978	2,978	2,976	2,962	0	16	0	16	0	2,978	0	0	0	133	. 09/20/2030 .	4.B FE
	TAMKO BUILDING PRODUCTS INC TL B 1L																			
..87510E-AE-9	09/20/30	. 07/01/2026 .	JPM FUNDS RECAP		262,038	263,355	262,038	0	0	0	0	0	0	262,038	0	0	0	0	. 09/20/2030 .	4.B FE
	TERRIER MEDIA BUYER INC TL B2 1L																			
..88145L-AF-1	06/18/29	. 09/30/2026 .	Redemption 100.0000		2,220	2,220	2,007	2,050	0	170	0	170	0	2,220	0	0	0	203	. 06/18/2029 .	4.C FE

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Show All Long-Term Bonds and Stocks 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
..88412K-AE-2	THIRD COAST INFRASTRUCTU TL B 1L 09/25/30	09/30/2026	Redemption 100.0000		13,339	13,339	13,273	0	0	66	0	66	0	13,339	0	0	0	410	09/25/2030	3.C FE
..88632N-BK-5	CLOUD SOFTWARE GRP INC TL B2 1L 03/24/31	08/31/2026	Redemption 100.0000		995	995	994	994	0	1	0	1	0	995	0	0	0	47	03/24/2031	4.A FE
..89364M-CA-0	TRANSDIGM INC TL J 1L 02/28/31	09/30/2026	Redemption 100.0000		2,998	2,998	2,998	2,998	0	0	0	0	0	2,998	0	0	0	140	02/28/2031	3.C FE
..89458X-AB-3	TREASURE HOLDCO INC TL B 1L 11/04/31	09/18/2026	Redemption 100.0000		101,911	101,911	100,892	100,936	0	975	0	975	0	101,911	0	0	0	5,605	11/04/2031	4.A FE
..89705D-AP-7	TRONOX FINANCE LLC TL B 1L 09/30/31	09/30/2026	Redemption 100.0000		738	738	738	738	0	0	0	0	0	738	0	0	0	58	09/30/2031	4.B FE
..89705D-AQ-5	TRONOX FINANCE LLC TL B2 1L 04/04/29	09/30/2026	Redemption 100.0000		3,207	3,207	3,191	3,195	0	12	0	12	0	3,207	0	0	0	145	04/04/2029	4.B FE
..92550H-AE-3	VESTIS CORP TL B 1L 02/24/31	09/22/2026	Redemption 100.0000		9,375	9,375	9,281	9,296	0	79	0	79	0	9,375	0	0	0	429	02/24/2031	4.B FE
..92639M-AB-3	Victoria Secret TL B 1L 08/02/28	09/30/2026	Redemption 100.0000		2,564	2,564	2,545	2,551	0	13	0	13	0	2,564	0	0	0	213	08/02/2028	3.B FE
..92921H-AD-7	VOYAGER PARENT LLC TL B 1L 07/01/32	09/30/2026	Redemption 100.0000		4,988	4,988	4,839	0	0	149	0	149	0	4,988	0	0	0	508	07/01/2032	4.A FE
..96244U-AJ-6	WHATABRANDS LLC TL B 1L 08/03/28	08/13/2026	Redemption 100.0000		1,359,037	1,359,037	1,355,171	1,356,172	0	2,865	0	2,865	0	1,359,037	0	0	0	52,383	08/03/2028	4.B FE
..D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL B 1L 04/30/30	09/30/2026	Redemption 100.0000		1,485	1,485	1,485	1,485	0	0	0	0	0	1,485	0	0	0	369	04/30/2030	4.B FE
..G4124R-AC-0	Grifols Intl Serv USA Inc TL B 1L 04/14/33	09/30/2026	Redemption 100.0000		1,707	1,707	1,684	0	0	22	0	22	0	1,707	0	0	0	80	04/14/2033	3.C FE
..G4770M-AL-8	INEOS US PETROCHEM LLC TL B 1L 04/02/29	09/30/2026	Redemption 100.0000		1,250	1,250	1,213	1,225	0	25	0	25	0	1,250	0	0	0	76	04/02/2029	4.B FE
..G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC TL Q 1L 01/10/29	09/22/2026	WELLS FARGO BK		950,000	1,000,000	967,351	984,542	0	3,642	0	3,642	0	988,184	0	(38,184)	(38,184)	53,507	01/10/2029	4.A FE
..N2014A-AJ-1	CIMPRESS USA INC TL B 1L 06/03/33	09/30/2026	Redemption 100.0000		26,719	26,719	26,647	0	0	72	0	72	0	26,719	0	0	0	514	06/03/2033	3.B FE
..N8137F-AE-0	HUNTER DOUGLAS INC TL B 1L 01/19/32	09/30/2026	Redemption 100.0000		2,686	2,686	2,586	2,596	0	91	0	91	0	2,686	0	0	0	138	01/19/2032	4.B FE
..68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30	09/30/2026	Redemption 100.0000		7,312	7,312	7,207	7,241	0	70	0	70	0	7,312	0	0	0	451	01/31/2030	2.C FE
..C0102M-AS-4	AIR CANADA TL B 1L 03/22/31	09/30/2026	Redemption 100.0000		2,494	2,494	2,487	2,488	0	6	0	6	0	2,494	0	0	0	103	03/22/2031	2.C FE
..C0787F-AL-6	BAUSCH + LOMB CORP TL B 1L 01/15/31	09/30/2026	Redemption 100.0000		4,062	4,062	4,006	0	0	55	0	55	0	4,062	0	0	0	227	01/15/2031	4.B FE
..C2348C-AJ-6	CELESTICA INC TL B 1L 06/20/31	09/30/2026	Redemption 100.0000		750	750	750	750	0	0	0	0	0	750	0	0	0	31	06/20/2031	3.A FE
..C4000K-AH-7	GARDA WORLD SECURITY TL B 1L 02/01/29	09/30/2026	Redemption 100.0000		2,261	2,261	2,261	0	0	0	0	0	0	2,261	0	0	0	101	02/01/2029	4.A FE
..C4000K-AH-7	GARDA WORLD SECURITY TL B 1L 02/01/29	07/31/2026	Redemption 100.0000		(17)	(17)	(17)	0	0	0	0	0	0	(17)	0	0	0	51	02/01/2029	4.B FE
..C6901L-AM-9	1011778 BC ULC TL B5 1L 09/20/30	09/30/2026	Redemption 100.0000		3,229	3,229	3,229	3,229	0	0	0	0	0	3,229	0	0	0	133	09/20/2030	2.C FE
..C6907U-AB-7	ONTARIO GAMING GTA LP TL B 1L 08/01/30	09/29/2026	Redemption 100.0000		2,514	2,514	2,489	2,495	0	19	0	19	0	2,514	0	0	0	251	08/01/2030	4.C FE
..89969K-AK-3	SAMSONITE IP HOLDINGS TL B 1L 11/05/32	09/30/2026	Redemption 100.0000		1,971	1,971	1,970	1,970	0	1	0	1	0	1,971	0	0	0	74	11/05/2032	2.C FE
..L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	07/15/2026	Redemption 100.0000		2,188	2,188	1,611	1,611	0	577	0	577	0	2,188	0	0	0	145	11/01/2027	5.B FE
..L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/27/29	09/30/2026	Redemption 100.0000		2,500	2,500	2,462	2,471	0	29	0	29	0	2,500	0	0	0	155	09/27/2029	4.B FE
..N3313E-AG-5	FLUTTER FINANCING BV TL B 1L 11/30/30	09/30/2026	Redemption 100.0000		3,176	3,176	3,167	3,169	0	7	0	7	0	3,176	0	0	0	131	11/30/2030	2.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					60,640,710	63,700,769	61,867,238	17,730,097	148,891	73,858	0	222,749	0	62,056,153	0	(1,415,445)	(1,415,445)	1,173,710	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					635,584,942	649,718,383	635,298,208	437,312,817	148,891	1,726,592	0	1,875,483	0	641,330,272	0	(5,289,357)	(5,289,357)	20,121,291	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					635,584,942	649,718,383	635,298,208	437,312,817	148,891	1,726,592	0	1,875,483	0	641,330,272	0	(5,289,357)	(5,289,357)	20,121,291	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					635,584,942	649,718,383	635,298,208	437,312,817	148,891	1,726,592	0	1,875,483	0	641,330,272	0	(5,289,357)	(5,289,357)	20,121,291	XXX	XXX
..36176F-2C-1	G2 G2 765171 4.700% 12/20/61	09/01/2026	Paydown		41	41	44	42	0	(1)	0	(1)	0	41	0	0	0	1	12/20/2061	1.A
..36179N-RP-5	G2 G2 MA1394 5.125% 10/20/43 Government NatioMA2392 gage A G2 MA2466	09/01/2026	Paydown		1,284	1,284	1,308	1,323	0	(39)	0	(39)	0	1,284	0	0	0	39	10/20/2043	1.A
..36179Q-W3-1	5.125% 12/20/44	09/01/2026	Paydown		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	2	12/20/2044	1.A
..36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27	08/01/2026	Paydown		116	116	115	120	0	(4)	0	(4)	0	116	0	0	0	5	04/15/2027	1.A
..36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27	09/01/2026	Paydown		470	470	473	487	0	(17)	0	(17)	0	470	0	0	0	23	08/15/2027	1.A
..36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27	09/01/2026	Paydown		311	311	318	327	0	(16)	0	(16)	0	311	0	0	0	16	10/15/2027	1.A
..36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28	09/01/2026	Paydown		1,020	1,020	1,035	1,066	0	(46)	0	(46)	0	1,020	0	0	0	44	09/15/2028	1.A
..36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28	09/01/2026	Paydown		2,896	2,896	2,937	3,024	0	(128)	0	(128)	0	2,896	0	0	0	115	12/15/2028	1.A
..36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29	08/01/2026	Paydown		2,452	2,452	2,438	2,563	0	(111)	0	(111)	0	2,452	0	0	0	119	11/15/2029	1.A
..36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28	09/01/2026	Paydown		275	275	278	287	0	(12)	0	(12)	0	275	0	0	0	12	12/15/2028	1.A
..36209V-CE-2	GNMA GN 482569 6.500% 05/15/29	08/01/2026	Paydown		359	359	359	374	0	(15)	0	(15)	0	359	0	0	0	14	05/15/2029	1.A
..36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29	09/01/2026	Paydown		322	322	320	333	0	(11)	0	(11)	0	322	0	0	0	16	11/15/2029	1.A
..36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28	09/01/2026	Paydown		847	847	859	886	0	(39)	0	(39)	0	847	0	0	0	37	12/15/2028	1.A
..36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29	09/01/2026	Paydown		896	896	896	933	0	(36)	0	(36)	0	896	0	0	0	39	05/15/2029	1.A
..36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29	09/01/2026	Paydown		1,513	1,513	1,505	1,564	0	(51)	0	(51)	0	1,513	0	0	0	76	11/15/2029	1.A
..36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27	09/01/2026	Paydown		126	126	126	130	0	(4)	0	(4)	0	126	0	0	0	6	04/15/2027	1.A
..36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27	09/01/2026	Paydown		181	181	184	187	0	(6)	0	(6)	0	181	0	0	0	8	09/15/2027	1.A
..36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29	09/01/2026	Paydown		617	617	618	645	0	(28)	0	(28)	0	617	0	0	0	31	09/15/2029	1.A
..36297E-ZY-4	G2 G2 710059 4.500% 11/20/60	09/01/2026	Paydown		945	945	962	957	0	(12)	0	(12)	0	945	0	0	0	25	11/20/2060	1.A
..38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37	09/01/2026	Paydown		45,609	45,609	53,526	47,853	0	(2,244)	0	(2,244)	0	45,609	0	0	0	1,675	05/16/2037	1.A
..38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49	09/01/2026	Paydown		0	0	30,214	25,999	0	(25,999)	0	(25,999)	0	0	0	0	0	5,178	10/20/2049	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					60,338	60,338	98,574	89,159	0	(28,820)	0	(28,820)	0	60,338	0	0	0	7,481	XXX	XXX
..38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52	09/01/2026	Paydown		0	0	213	4	0	(4)	0	(4)	0	0	0	0	0	35	01/16/2052	1.A
..38378B-DB-2	GNR 2012-23 IO 0.211% 06/16/53	09/01/2026	Paydown		0	0	2,401	2,397	0	(2,397)	0	(2,397)	0	0	0	0	0	653	06/16/2053	1.A
..38378B-DY-2	GNR 2012-22 IO 0.000% 10/16/53	09/01/2026	Paydown		0	0	896	11	0	(11)	0	(11)	0	0	0	0	0	0	10/16/2053	1.A
..38378B-TK-5	GNR 2012-53 IO 1.019% 03/16/47	09/01/2026	Paydown		0	0	21,131	0	0	0	0	0	0	0	0	0	0	1,539	03/16/2047	1.A
..38378K-YB-9	GNR 2013-105 IO 0.061% 06/16/54	09/01/2026	Paydown		0	0	8,656	7,599	0	(7,599)	0	(7,599)	0	0	0	0	0	944	06/16/2054	1.A
..38378N-5K-5	GNR 2014-73 IO 0.334% 04/16/56	09/01/2026	Paydown		0	0	5,257	5,667	0	(5,667)	0	(5,667)	0	0	0	0	0	647	04/16/2056	1.A
..38378N-F9-9	GNR 2014-50 IO 0.590% 09/16/55	09/01/2026	Paydown		0	0	32,585	32,889	0	(32,889)	0	(32,889)	0	0	0	0	0	4,526	09/16/2055	1.A
..38378N-YB-3	GNR 2014-24 KZ 4.034% 01/16/54	09/01/2026	Paydown		181,412	181,412	171,596	176,941	0	4,472	0	4,472	0	181,412	0	0	0	4,813	01/16/2054	1.A
..38378X-5P-2	GNR 2015-9 IO 0.489% 02/16/49	09/01/2026	Paydown		0	0	6,568	6,820	0	(6,820)	0	(6,820)	0	0	0	0	0	809	02/16/2049	1.A
..38378X-FU-0	GNR 2014-112 IO 0.672% 01/16/48	09/01/2026	Paydown		0	0	3,386	2,789	0	(2,789)	0	(2,789)	0	0	0	0	0	591	01/16/2048	1.A
..38378X-SH-5	GNR 2014-143 IO 0.412% 02/16/48	09/01/2026	Paydown		0	0	1,209	1,206	0	(1,206)	0	(1,206)	0	0	0	0	0	622	02/16/2048	1.A
..38378X-W6-4	GNR 2014-186 IC 0.450% 08/16/54	09/01/2026	Paydown		0	0	4,875	2,622	0	(2,622)	0	(2,622)	0	0	0	0	0	651	08/16/2054	1.A
..38379K-4K-1	GNR 2015-160 IO 0.279% 01/16/56	09/01/2026	Paydown		0	0	427	349	0	(349)	0	(349)	0	0	0	0	0	35	01/16/2056	1.A
..38379K-X6-0	GNR 2015-145 IO 0.716% 07/16/57	09/01/2026	Paydown		0	0	2,525	1,923	0	(1,923)	0	(1,923)	0	0	0	0	0	342	07/16/2057	1.A
..38379U-R6-5	GNR 2016-133 IO 0.649% 12/16/57	09/01/2026	Paydown		0	0	5,912	5,588	0	(5,588)	0	(5,588)	0	0	0	0	0	729	12/16/2057	1.A
..38379U-RP-3	GNR 2016-70 IO 0.755% 04/16/58	09/01/2026	Paydown		0	0	8,450	8,447	0	(8,447)	0	(8,447)	0	0	0	0	0	1,382	04/16/2058	1.A
..38379U-TJ-5	GNR 2016-72 IO 0.697% 12/16/55	09/01/2026	Paydown		0	0	6,606	89	0	(89)	0	(89)	0	0	0	0	0	407	12/16/2055	1.A
..38379U-WM-4	GNR 2016-86 IO 0.983% 03/16/58	09/01/2026	Paydown		0	0	5,932	1,363	0	(1,363)	0	(1,363)	0	0	0	0	0	434	03/16/2058	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					181,412	181,412	288,625	256,704	0	(75,291)	0	(75,291)	0	181,412	0	0	0	19,159	XXX	XXX
..31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33 FREDDIEMAC STRIP 270 FHS 270 300 3.000%	09/01/2026	Paydown		924	924	909	915	0	9	0	9	0	924	0	0	0	34	05/01/2033	1.A
..3128HX-W7-6	08/15/42	09/01/2026	Paydown		21,094	21,094	21,921	21,830	0	(736)	0	(736)	0	21,094	0	0	0	423	08/15/2042	1.A
..3128P7-4B-6	FG FG C91718 3.000% 08/01/33	09/01/2026	Paydown		180,791	180,791	180,650	180,617	0	175	0	175	0	180,791	0	0	0	3,572	08/01/2033	1.A
..3128P7-QA-4	FG FG C91349 4.500% 12/01/30	09/01/2026	Paydown		44,751	44,751	46,569	45,495	0	(744)	0	(744)	0	44,751	0	0	0	1,376	12/01/2030	1.A
..31280P-LV-2	FHLMC FH 1B7189 6.762% 03/01/36	09/01/2026	Paydown		923	923	967	946	0	(24)	0	(24)	0	923	0	0	0	42	03/01/2036	1.A
..3128S4-DY-0	FHARM FH 100119 6.390% 09/01/36	09/01/2026	Paydown		231	231	243	239	0	(8)	0	(8)	0	231	0	0	0	10	09/01/2036	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29	09/01/2026	Paydown		96	96	101	99	0	(4)	0	(4)	0	96	0	0	0	4	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 6.279% 12/01/39	09/01/2026	Paydown		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32	09/01/2026	Paydown		76,863	76,863	81,007	78,791	0	(1,927)	0	(1,927)	0	76,863	0	0	0	1,782	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33	09/01/2026	Paydown		69,833	69,833	73,597	71,600	0	(1,767)	0	(1,767)	0	69,833	0	0	0	1,631	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33	09/01/2026	Paydown		24,797	24,797	26,134	25,493	0	(696)	0	(696)	0	24,797	0	0	0	577	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42	09/01/2026	Paydown		5,160	5,160	5,551	5,641	0	(481)	0	(481)	0	5,160	0	0	0	137	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43	09/01/2026	Paydown		126,399	126,399	136,072	137,601	0	(11,202)	0	(11,202)	0	126,399	0	0	0	3,217	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42	09/01/2026	Paydown		56,354	56,354	59,242	59,338	0	(2,984)	0	(2,984)	0	56,354	0	0	0	1,486	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33	09/01/2026	Paydown		171,958	171,958	168,841	170,212	0	1,746	0	1,746	0	171,958	0	0	0	3,294	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46	09/01/2026	Paydown		15,014	15,014	15,784	16,127	0	(1,113)	0	(1,113)	0	15,014	0	0	0	350	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47	09/01/2026	Paydown		127,790	127,790	132,343	134,005	0	(6,214)	0	(6,214)	0	127,790	0	0	0	2,989	08/01/2047	1.A
31349U-B5-6	FHARM FH 782760 6.137% 11/01/36	09/01/2026	Paydown		553	553	592	597	0	(43)	0	(43)	0	553	0	0	0	23	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41	09/01/2026	Paydown		230,193	230,193	246,163	230,568	0	(375)	0	(375)	0	230,193	0	0	0	5,364	03/25/2041	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43	09/01/2026	Paydown		36,715	36,715	31,704	34,151	0	2,565	0	2,565	0	36,715	0	0	0	822	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42	09/01/2026	Paydown		133,918	133,918	136,952	133,917	0	2	0	2	0	133,918	0	0	0	3,106	03/25/2042	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35	09/01/2026	Paydown		189	189	192	192	0	(2)	0	(2)	0	189	0	0	0	8	10/01/2035	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42	09/01/2026	Paydown		35,993	35,993	33,527	34,687	0	1,306	0	1,306	0	35,993	0	0	0	359	07/15/2042	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44	09/01/2026	Paydown		17,913	17,913	17,776	17,849	0	65	0	65	0	17,913	0	0	0	419	05/15/2044	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47	09/01/2026	Paydown		50,431	50,431	51,235	51,016	0	(585)	0	(585)	0	50,431	0	0	0	1,312	10/15/2047	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29	09/01/2026	Paydown		594	594	587	615	0	(21)	0	(21)	0	594	0	0	0	26	05/01/2029	1.A
31384V-JY-9	FNMA FN 534979 5.652% 04/01/30	09/01/2026	Paydown		2,671	2,671	2,646	2,586	0	85	0	85	0	2,671	0	0	0	108	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30	09/01/2026	Paydown		395	395	397	411	0	(16)	0	(16)	0	395	0	0	0	22	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30	09/01/2026	Paydown		640	640	633	660	0	(20)	0	(20)	0	640	0	0	0	32	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32	09/01/2026	Paydown		4,470	4,470	4,473	4,487	0	(17)	0	(17)	0	4,470	0	0	0	195	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32	09/01/2026	Paydown		4,282	4,282	4,283	4,301	0	(20)	0	(20)	0	4,282	0	0	0	200	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33	09/01/2026	Paydown		1,101	1,101	1,103	1,106	0	(5)	0	(5)	0	1,101	0	0	0	45	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31	09/01/2026	Paydown		14,153	14,153	14,218	14,146	0	7	0	7	0	14,153	0	0	0	661	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31	09/01/2026	Paydown		445	445	442	441	0	4	0	4	0	445	0	0	0	19	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31	09/01/2026	Paydown		939	939	934	932	0	8	0	8	0	939	0	0	0	41	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31	09/01/2026	Paydown		1,498	1,498	1,553	1,542	0	(44)	0	(44)	0	1,498	0	0	0	70	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27	09/01/2026	Paydown		6,387	6,387	6,181	6,341	0	46	0	46	0	6,387	0	0	0	127	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26	07/01/2026	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32	09/01/2026	Paydown		112,321	112,321	113,778	113,001	0	(679)	0	(679)	0	112,321	0	0	0	2,606	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32	09/01/2026	Paydown		57,973	57,973	59,540	58,922	0	(949)	0	(949)	0	57,973	0	0	0	1,343	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43	09/01/2026	Paydown		260,170	260,170	273,178	269,337	0	(9,167)	0	(9,167)	0	260,170	0	0	0	6,427	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 5.590% 02/01/37	09/01/2026	Paydown		643	643	675	674	0	(31)	0	(31)	0	643	0	0	0	25	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32	09/01/2026	Paydown		52,656	52,656	56,309	54,182	0	(1,526)	0	(1,526)	0	52,656	0	0	0	1,229	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32	09/01/2026	Paydown		38,880	38,880	38,844	38,829	0	51	0	51	0	38,880	0	0	0	778	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33	09/01/2026	Paydown		18,054	18,054	19,307	18,712	0	(658)	0	(658)	0	18,054	0	0	0	422	01/01/2033	1.A
3138WJ5-2Z-0	FN FN AR7991 3.500% 03/01/33	09/01/2026	Paydown		38,725	38,725	41,411	40,083	0	(1,358)	0	(1,358)	0	38,725	0	0	0	902	03/01/2033	1.A
3138WJ9-JV-3	FN FN AS0275 3.000% 08/01/33	09/01/2026	Paydown		51,867	51,867	51,811	51,787	0	80	0	80	0	51,867	0	0	0	1,029	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45	09/01/2026	Paydown		211,321	211,321	218,189	222,355	0	(11,034)	0	(11,034)	0	211,321	0	0	0	4,745	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46	09/01/2026	Paydown		5,586	5,586	5,879	6,153	0	(568)	0	(568)	0	5,586	0	0	0	149	08/01/2046	1.A
31391X-EP-0	FNMA FN 679742 6.235% 01/01/40	09/01/2026	Paydown		579	579	594	591	0	(12)	0	(12)	0	579	0	0	0	26	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32	09/01/2026	Paydown		4,739	4,739	4,293	4,578	0	161	0	161	0	4,739	0	0	0	179	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 4.121% 04/25/33	09/25/2026	Paydown		222	222	222	222	0	0	0	0	0	222	0	0	0	6	04/25/2033	1.B FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43	09/01/2026	Paydown		19,845	19,845	22,474	20,889	0	(1,044)	0	(1,044)	0	19,845	0	0	0	819	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43	09/01/2026	Paydown		7,301	7,301	7,229	7,291	0	10	0	10	0	7,301	0	0	0	241	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32	09/01/2026	Paydown		12,890	12,890	11,974	12,548	0	343	0	343	0	12,890	0	0	0	476	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33	09/01/2026	Paydown		23,169	23,169	24,923	23,987	0	(818)	0	(818)	0	23,169	0	0	0	867	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33	09/01/2026	Paydown		75,490	75,490	69,144	73,747	0	1,742	0	1,742	0	75,490	0	0	0	2,495	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35	09/01/2026	Paydown		38,979	38,979	43,382	43,037	0	(4,058)	0	(4,058)	0	38,979	0	0	0	1,431	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33	09/01/2026	Paydown		140,849	140,849	142,718	141,350	0	(501)	0	(501)	0	140,849	0	0	0	4,217	11/15/2033	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34	09/01/2026	Paydown		27,441	27,441	28,110	27,622	0	(181)	0	(181)	0	27,441	0	0	0	908	02/15/2034	1.A
..31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34	09/01/2026	Paydown		22,963	22,963	22,289	22,700	0	263	0	263	0	22,963	0	0	0	827	03/15/2034	1.A
..31396O-6F-1	FNR 2009-69 PB 5.000% 09/25/39	09/01/2026	Paydown		45,626	45,626	49,589	52,075	0	(6,449)	0	(6,449)	0	45,626	0	0	0	1,566	09/25/2039	1.A
..31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36	09/01/2026	Paydown		18,494	18,494	20,981	20,839	0	(2,346)	0	(2,346)	0	18,494	0	0	0	781	05/15/2036	1.A
..31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33	09/01/2026	Paydown		16,630	16,630	16,375	16,411	0	219	0	219	0	16,630	0	0	0	556	07/01/2033	1.A
..31402H-3X-7	FNMA FN 729914 5.500% 08/01/33	09/01/2026	Paydown		1,160	1,160	1,148	1,150	0	9	0	9	0	1,160	0	0	0	43	08/01/2033	1.A
..31402T-TM-7	FNMA FN 737756 5.500% 09/01/33	09/01/2026	Paydown		933	933	941	937	0	(3)	0	(3)	0	933	0	0	0	34	09/01/2033	1.A
..31405M-JH-1	FNMA FN 793264 5.500% 09/01/34	09/01/2026	Paydown		968	968	985	980	0	(11)	0	(11)	0	968	0	0	0	36	09/01/2034	1.A
..31405M-VT-1	FNMA FN 793626 5.500% 09/01/34	09/01/2026	Paydown		1,798	1,798	1,830	1,821	0	(23)	0	(23)	0	1,798	0	0	0	66	09/01/2034	1.A
..31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34	09/01/2026	Paydown		40,513	40,513	41,219	41,055	0	(542)	0	(542)	0	40,513	0	0	0	1,484	09/01/2034	1.A
..31405Q-MJ-9	FNMA FN 796071 5.500% 09/01/34	09/01/2026	Paydown		580	580	590	588	0	(8)	0	(8)	0	580	0	0	0	21	09/01/2034	1.A
..31406N-YU-2	FNMA FN 815323 5.637% 01/01/35	09/01/2026	Paydown		1,002	1,002	1,045	1,041	0	(39)	0	(39)	0	1,002	0	0	0	40	01/01/2035	1.A
..3140F8-VR-5	FN FN BD1523 3.500% 06/01/46	09/01/2026	Paydown		21,970	21,970	23,156	23,366	0	(1,397)	0	(1,397)	0	21,970	0	0	0	511	06/01/2046	1.A
..3140HK-2H-0	FN FN BK6175 4.000% 10/01/48	09/01/2026	Paydown		12,657	12,657	12,878	13,302	0	(646)	0	(646)	0	12,657	0	0	0	299	10/01/2048	1.A
..3140JG-AM-7	FN FN BN0011 4.000% 08/01/48	09/01/2026	Paydown		2,071	2,071	2,109	2,170	0	(99)	0	(99)	0	2,071	0	0	0	55	08/01/2048	1.A
..3140JG-WT-8	FN FN BN0657 4.000% 09/01/48	09/01/2026	Paydown		11,536	11,536	11,561	11,646	0	(110)	0	(110)	0	11,536	0	0	0	308	09/01/2048	1.A
..3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48	09/01/2026	Paydown		19,374	19,374	19,460	19,658	0	(284)	0	(284)	0	19,374	0	0	0	517	10/01/2048	1.A
..31412E-CK-0	FNMA FN 922674 6.179% 04/01/36	09/01/2026	Paydown		303	303	318	314	0	(11)	0	(11)	0	303	0	0	0	13	04/01/2036	1.A
..31412S-PL-3	FN FN 933427 5.000% 03/01/38	09/01/2026	Paydown		190	190	191	193	0	(2)	0	(2)	0	190	0	0	0	6	03/01/2038	1.A
..31414V-BF-2	FNMA FN 977138 5.500% 08/01/38	09/01/2026	Paydown		2,197	2,197	2,239	2,267	0	(70)	0	(70)	0	2,197	0	0	0	81	08/01/2038	1.A
..31417C-QF-5	FN FN AB5853 3.000% 08/01/32	09/01/2026	Paydown		77,001	77,001	76,495	76,654	0	347	0	347	0	77,001	0	0	0	1,559	08/01/2032	1.A
..31417C-R8-0	FN FN AB5910 3.000% 08/01/32	09/01/2026	Paydown		184,268	184,268	184,159	184,050	0	218	0	218	0	184,268	0	0	0	3,566	08/01/2032	1.A
..31417C-UJ-2	FN FN AB5984 3.000% 08/01/32	09/01/2026	Paydown		112,921	112,921	112,709	112,703	0	218	0	218	0	112,921	0	0	0	2,281	08/01/2032	1.A
..31417F-KT-4	FN FN AB8405 3.500% 02/01/33	09/01/2026	Paydown		55,186	55,186	59,015	57,269	0	(2,083)	0	(2,083)	0	55,186	0	0	0	1,286	02/01/2033	1.A
..31417H-C5-1	FN FN AB9991 3.000% 07/01/33	09/01/2026	Paydown		40,637	40,637	40,599	40,578	0	59	0	59	0	40,637	0	0	0	837	07/01/2033	1.A
..31418A-WD-6	FN FN MA1543 3.500% 08/01/33	09/01/2026	Paydown		50,478	50,478	51,898	51,278	0	(800)	0	(800)	0	50,478	0	0	0	1,191	08/01/2033	1.A
..31418A-YD-4	FN FN MA1607 3.000% 10/01/33	09/01/2026	Paydown		214,114	214,114	213,646	213,664	0	450	0	450	0	214,114	0	0	0	4,242	10/01/2033	1.A
..31418B-5K-8	FN FN MA2649 3.000% 06/01/46	09/01/2026	Paydown		40,099	40,099	40,669	41,386	0	(1,288)	0	(1,288)	0	40,099	0	0	0	845	06/01/2046	1.A
..31418C-YJ-7	FN FN MA3412 3.500% 07/01/38	09/01/2026	Paydown		84,281	84,281	87,599	90,378	0	(6,097)	0	(6,097)	0	84,281	0	0	0	1,885	07/01/2038	1.A
..31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51	09/01/2026	Paydown		459,209	459,209	465,254	464,375	0	(5,165)	0	(5,165)	0	459,209	0	0	0	6,090	10/01/2051	1.A
..31427R-MK-3	Freddie Mac SL3961 POOL # SL3961 3.000% 02/01/53	09/01/2026	Paydown		261,037	261,037	231,210	20,290	0	29,811	0	29,811	0	261,037	0	0	0	2,854	02/01/2053	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					4,466,387	4,466,387	4,531,697	4,304,563	0	(49,107)	0	(49,107)	0	4,466,387	0	0	0	99,084	XXX	XXX
..30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.246% 03/25/41	09/01/2026	Paydown		0	0	5,978	5,343	0	(5,343)	0	(5,343)	0	0	0	0	0	670	03/25/2041	1.A
..30320M-AR-0	FRESB 2021-SB84 X1 0.287% 01/25/41	09/01/2026	Paydown		0	0	33,041	26,008	0	(26,008)	0	(26,008)	0	0	0	0	0	765	01/25/2041	1.A
..30321C-AU-6	FRESB 2021-SB88 X1 0.232% 05/25/41	09/01/2026	Paydown		0	0	63,133	45,165	0	(45,165)	0	(45,165)	0	0	0	0	0	3,748	05/25/2041	1.A
..3136B9-EF-0	FNA 2020-M10 X6 1.497% 08/25/28	09/01/2026	Paydown		0	0	117,807	36,668	0	(36,668)	0	(36,668)	0	0	0	0	0	13,119	08/25/2028	1.A
..3137BE-WS-9	FHMS Q001 XA 2.043% 02/25/32	09/01/2026	Paydown		0	0	69,989	22,511	0	(22,511)	0	(22,511)	0	0	0	0	0	9,104	02/25/2032	1.B FE
..3137BS-P9-8	FHMS K058 X1 1.066% 08/25/26	08/01/2026	Paydown		0	0	9,384,660	685,207	0	(685,207)	0	(685,207)	0	0	0	0	0	1,107,568	08/25/2026	1.A FE
..3137BS-RG-0	FHMS K059 X1 0.358% 09/25/26	09/01/2026	Paydown		0	0	5,910,746	544,250	0	(544,250)	0	(544,250)	0	0	0	0	0	748,318	09/25/2026	1.A FE
..3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.154% 10/25/26	09/01/2026	Paydown		0	0	205,211	23,929	0	(23,929)	0	(23,929)	0	0	0	0	0	38,657	10/25/2026	1.A
..3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.746% 03/25/27	09/01/2026	Paydown		0	0	100,591	23,003	0	(23,003)	0	(23,003)	0	0	0	0	0	17,846	03/25/2027	1.A
..3137F1-G6-9	FHMS K065 X1 0.786% 04/25/27	09/01/2026	Paydown		0	0	59,631	11,539	0	(11,539)	0	(11,539)	0	0	0	0	0	8,075	04/25/2027	1.A FE
..3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.251% 09/25/27	09/01/2026	Paydown		0	0	34,722	13,978	0	(13,978)	0	(13,978)	0	0	0	0	0	8,123	09/25/2027	1.A FE
..3137F7-2J-3	FHMS Q014 X 2.731% 10/25/55	09/01/2026	Paydown		0	0	78,967	55,890	0	(55,948)	0	(55,948)	0	0	0	0	0	6,679	10/25/2055	1.A
..3137FC-JM-7	FHMS K070 X1 0.443% 11/25/27	09/01/2026	Paydown		0	0	203,831	66,414	0	(66,414)	0	(66,414)	0	0	0	0	0	32,349	11/25/2027	1.A
..3137FF-XM-4	FHLMC KG05 X1 0.394% 01/25/31	09/01/2026	Paydown		0	0	11,856	7,692	0	(7,692)	0	(7,692)	0	0	0	0	0	1,342	01/25/2031	1.A
..3137FL-6G-4	FHMS K088 X1 0.648% 01/25/29	09/01/2026	Paydown		0	0	63,705	33,613	0	(33,613)	0	(33,613)	0	0	0	0	0	9,455	01/25/2029	1.A
..3137FL-YX-6	FHMS K092 X1 0.847% 04/25/29	09/01/2026	Paydown		0	0	88,276	33,971	0	(33,971)	0	(33,971)	0	0	0	0	0	8,014	04/25/2029	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..3137FN-BA-7	FHMS K096 X1 1.238% 07/25/29 FHLMC Multifamil K103ured P K103 X1	09/01/2026	Paydown		0	0	62,423	34,375	0	(34,375)	0	(34,375)	0	0	0	0	0	4,114	07/25/2029	1.A
..3137F0-KQ-5	0.748% 11/25/29	09/01/2026	Paydown		0	0	42,037	25,333	0	(25,333)	0	(25,333)	0	0	0	0	0	5,199	11/25/2029	1.A
..3137FR-EK-3	FHMS K104 X1 1.224% 01/25/30	09/01/2026	Paydown		0	0	73,106	37,574	0	(37,574)	0	(37,574)	0	0	0	0	0	7,608	01/25/2030	1.A
..3137FT-ZS-9	FHMS K110 X1 1.748% 04/25/30	09/01/2026	Paydown		0	0	19,076	11,491	0	(11,491)	0	(11,491)	0	0	0	0	0	2,268	04/25/2030	1.A FE
..3137FU-ZE-7	FHR K111 X1 1.667% 05/25/30 FHLMC Multifamil K113ured P K113 X1	09/01/2026	Paydown		0	0	52,161	31,295	0	(31,295)	0	(31,295)	0	0	0	0	0	5,999	05/25/2030	1.A FE
..3137FV-5Q-1	1.466% 06/25/30	09/01/2026	Paydown		0	0	20,373	12,453	0	(12,453)	0	(12,453)	0	0	0	0	0	2,397	06/25/2030	1.A FE
..3137FW-HV-5	FHLMC K116 X1 1.504% 07/25/30 FHLMC Multifamil K117ured P K117 X1	09/01/2026	Paydown		0	0	30,402	18,343	0	(21,055)	0	(21,055)	0	0	0	0	0	3,989	07/25/2030	1.A
..3137FX-3T-3	1.306% 08/25/30	09/01/2026	Paydown		0	0	21,013	12,946	0	(14,949)	0	(14,949)	0	0	0	0	0	2,728	08/25/2030	1.A FE
..3137H0-H7-6	FHMS KLU3 X1 2.053% 01/25/31	09/01/2026	Paydown		0	0	105,307	51,962	0	(51,962)	0	(51,962)	0	0	0	0	0	9,920	01/25/2031	1.A
..3137H1-3X-2	FHLMC 2021-P009 X 1.360% 01/25/31 FHLMC Multifamil K744ured P K744 X1	09/01/2026	Paydown		0	0	46,029	24,656	0	(24,656)	0	(24,656)	0	0	0	0	0	5,378	01/25/2031	1.A
..3137H1-Z5-8	0.958% 07/25/28 FHLMC Multifamil K745ured P K745 X1	09/01/2026	Paydown		0	0	10,843	3,725	0	(3,725)	0	(3,725)	0	0	0	0	0	1,161	07/25/2028	1.A FE
..3137H2-NG-5	0.702% 08/25/28	09/01/2026	Paydown		0	0	42,970	15,346	0	(15,346)	0	(15,346)	0	0	0	0	0	4,314	08/25/2028	1.A FE
..3137H5-DR-5	FHMS K137 X1 0.292% 11/25/31 Freddie Mac Freddie Mac Mult2022ML14 0.142%	09/01/2026	Paydown		0	0	3,730	2,186	0	(2,186)	0	(2,186)	0	0	0	0	0	327	11/25/2031	1.A
..3137H9-MJ-5	08/25/38	09/01/2026	Paydown		0	0	1,406	979	0	(979)	0	(979)	0	0	0	0	0	108	08/25/2038	1.A
..3137HB-LW-2	FHMS K514 X1 1.159% 12/25/28	09/01/2026	Paydown		0	0	4,885	2,677	0	(2,677)	0	(2,677)	0	0	0	0	0	889	12/25/2028	1.A
..3137HC-KW-1	FHLMC K520 X1 0.246% 03/25/29	09/01/2026	Paydown		0	0	4,867	1,452	0	(1,452)	0	(1,452)	0	0	0	0	0	731	03/25/2029	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					0	0	16,972,772	1,921,974	0	(1,926,747)	0	(1,926,747)	0	0	0	0	0	2,070,962	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33	09/01/2026	Paydown		4,406	4,406	3,800	3,825	0	581	0	581	0	4,406	0	0	0	162	05/25/2033	1.A FM
..00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45	09/01/2026	Paydown		19,803	19,803	19,718	19,630	0	173	0	173	0	19,803	0	0	0	462	07/25/2045	1.A
..00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46	09/01/2026	Paydown		5,977	5,977	6,067	6,135	0	(158)	0	(158)	0	5,977	0	0	0	139	08/25/2046	1.A
..00842V-AT-0	ABMT 2016-3 B2 3.773% 08/25/46	09/01/2026	Paydown		46,256	46,256	47,875	47,316	0	(1,061)	0	(1,061)	0	46,256	0	0	0	1,160	08/25/2046	1.A
..02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37	09/01/2026	Paydown		9,239	9,112	7,710	6,506	0	2,733	0	2,733	0	9,239	0	0	0	377	01/25/2037	1.A FM
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37	09/01/2026	Paydown		3,328	3,343	3,038	2,213	0	1,115	0	1,115	0	3,328	0	0	0	134	09/25/2037	1.A FM
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35	09/01/2026	Paydown		4,135	4,135	3,792	3,618	0	518	0	518	0	4,135	0	0	0	67	09/25/2035	1.A FM
..03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 5.500% 05/25/67	09/01/2026	Paydown		464,096	464,096	452,017	462,741	0	1,355	0	1,355	0	464,096	0	0	0	17,859	05/25/2067	1.A FE
..03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 5.000% 01/25/67	09/01/2026	Paydown		434,193	434,193	429,545	436,385	0	(2,191)	0	(2,191)	0	434,193	0	0	0	12,016	01/25/2067	1.A
..03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67	09/01/2026	Paydown		185,940	185,940	185,268	186,684	0	(744)	0	(744)	0	185,940	0	0	0	8,295	12/25/2067	1.A FE
..03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67	09/01/2026	Paydown		553,204	553,204	539,099	543,713	0	9,490	0	9,490	0	553,204	0	0	0	17,145	10/25/2067	1.A FE
..03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67	09/01/2026	Paydown		228,021	228,021	217,248	220,886	0	7,134	0	7,134	0	228,021	0	0	0	7,570	09/25/2067	1.A FE
..03465V-AA-1	Angel Oak Mortga20226 2022-6 A1 5.300% 07/25/67	09/01/2026	Paydown		504,764	504,764	496,246	498,979	0	5,785	0	5,785	0	504,764	0	0	0	15,015	07/25/2067	1.A FE
..03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750% 09/26/67	09/01/2026	Paydown		111,999	111,999	105,857	107,708	0	4,291	0	4,291	0	111,999	0	0	0	3,590	09/26/2067	1.A FE
..03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68	09/01/2026	Paydown		788,062	788,062	773,454	780,125	0	7,936	0	7,936	0	788,062	0	0	0	28,798	08/25/2068	1.A FE
..03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67	09/01/2026	Paydown		503,263	503,263	485,062	490,790	0	12,474	0	12,474	0	503,263	0	0	0	16,129	11/25/2067	1.A FE
..03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68	09/01/2026	Paydown		158,435	158,435	153,371	155,069	0	3,367	0	3,367	0	158,435	0	0	0	4,783	11/26/2068	1.A FE
..034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67	09/01/2026	Paydown		845,467	845,467	824,217	832,012	0	13,455	0	13,455	0	845,467	0	0	0	27,633	09/26/2067	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..034934-AA-7	Angel Oak Mortga20251 2025-1 A1 5.691% 01/25/70	09/01/2026	Paydown		1,110,234	1,110,234	1,110,218	1,112,716	0	(2,482)	0	(2,482)	0	1,110,234	0	0	0	40,418	01/25/2070	1.A
..034944-AA-6	Angel Oak Mortga20246 2024-6 A1 4.650% 11/25/67	09/01/2026	Paydown		557,116	557,116	549,616	551,000	0	6,116	0	6,116	0	557,116	0	0	0	17,251	11/25/2067	1.A FE
..034944-AB-4	Angel Oak Mortga20246 2024-6 A2 4.650% 11/25/67	09/01/2026	Paydown		107,108	107,108	104,673	104,946	0	2,162	0	2,162	0	107,108	0	0	0	3,317	11/25/2067	1.B FE
..04538Q-AD-7	Aspire Mortgage 20265 2026-5 A1A 5.554% 08/25/66	09/01/2026	Paydown		93,890	93,890	93,946	0	0	(56)	0	(56)	0	93,890	0	0	0	435	08/25/2066	1.A FE
..04539F-AB-4	Aspire Mortgage 20261 2026-1 A1A 4.855% 01/25/66	09/01/2026	Paydown		1,169,558	1,169,558	1,170,242	0	0	(684)	0	(684)	0	1,169,558	0	0	0	27,649	01/25/2066	1.A FE
..059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36	09/01/2026	Paydown		6,646	6,646	2,353	1,694	0	4,952	0	4,952	0	6,646	0	0	0	80	10/25/2036	1.A FM
..05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35	09/01/2026	Paydown		1,298	1,298	1,294	1,301	0	(2)	0	(2)	0	1,298	0	0	0	45	09/25/2035	2.C FM
..05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	09/01/2026	Paydown		2,711	2,711	2,559	2,578	0	133	0	133	0	2,711	0	0	0	99	10/25/2034	1.A FM
..05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35	09/01/2026	Paydown		5,202	5,202	5,094	5,218	0	(15)	0	(15)	0	5,202	0	0	0	200	11/25/2035	1.A FM
..05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35	09/01/2026	Paydown		4,844	4,844	4,609	4,780	0	64	0	64	0	4,844	0	0	0	196	08/25/2035	1.A FM
..05949C-PJ-9	BOAMS 2005-L 2A3 5.079% 01/25/36	09/01/2026	Paydown		5,442	5,754	5,440	5,618	0	(176)	0	(176)	0	5,442	0	0	0	197	01/25/2036	1.A FM
..05950P-AJ-2	BAFC 2006-H 3A2 4.010% 09/20/46	09/01/2026	Paydown		3,594	6,701	5,683	6,272	0	(2,678)	0	(2,678)	0	3,594	0	0	0	181	09/20/2046	1.A FM
..059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34	09/01/2026	Paydown		13,582	14,136	11,835	12,792	0	791	0	791	0	13,582	0	0	0	526	09/25/2034	1.A FM
..05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37	09/01/2026	Paydown		20,080	19,890	17,011	17,011	0	3,070	0	3,070	0	20,080	0	0	0	643	01/25/2037	1.A FM
..07336N-AE-9	Bayview Opportun20222 er Fun 2022-2 A5 2.500% 12/25/51	09/01/2026	Paydown		511,581	511,581	443,797	449,896	0	61,685	0	61,685	0	511,581	0	0	0	8,305	12/25/2051	1.A
..07338C-AA-9	20262 2026-2 A1A 5.720% 05/25/56	09/01/2026	Paydown		1,561,432	1,561,432	1,561,430	0	0	3	0	3	0	1,561,432	0	0	0	12,047	05/25/2056	1.A FE
..07384M-TM-4	BSARM 2003-1 5A1 5.828% 04/25/33	09/01/2026	Paydown		529	529	529	529	0	0	0	0	0	529	0	0	0	21	04/25/2033	1.A FM
..10085B-AA-0	Boston Lending T20222 2022-2 A 3.250% 05/25/62	09/25/2026	Paydown		278,831	278,831	262,721	274,040	0	4,792	0	4,792	0	278,831	0	0	0	6,804	05/25/2062	1.A FE
..10568G-AE-7	BRAVO Residentia20191 g Trus 2019-1 A1D 3.500% 03/25/58	09/01/2026	Paydown		422,999	422,999	406,608	407,785	0	15,214	0	15,214	0	422,999	0	0	0	10,478	03/25/2058	1.A
..10568N-AA-0	BRAVO Residentia2024NQM4g Trus 2024-NQM4 A1A 4.350% 01/25/60	09/01/2026	Paydown		639,832	639,832	616,934	506,592	0	17,619	0	17,619	0	639,832	0	0	0	16,543	01/25/2060	1.A FE
..10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59	09/01/2026	Paydown		214,737	214,737	195,210	201,085	0	13,652	0	13,652	0	214,737	0	0	0	2,906	05/25/2059	1.A
..10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53	09/01/2026	Paydown		878,325	878,325	848,402	855,281	0	23,044	0	23,044	0	878,325	0	0	0	24,856	08/01/2053	1.A FE
..105927-AC-1	BRAVO Residentia2025NQM3g Trus 2025-NQM3 A1 5.573% 03/25/65	09/01/2026	Paydown		689,980	689,980	689,970	690,960	0	(980)	0	(980)	0	689,980	0	0	0	25,969	03/25/2065	1.A
..10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62	07/25/2026	Paydown		55,814	55,814	51,057	53,166	0	2,648	0	2,648	0	55,814	0	0	0	837	09/25/2062	1.A FE
..10638B-AA-2	BREAN 2023-RM7 A1 4.500% 03/25/78	09/25/2026	Paydown		418,838	418,838	376,398	389,694	0	29,144	0	29,144	0	418,838	0	0	0	12,465	03/25/2078	1.A FE
..10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63	09/25/2026	Paydown		79,764	79,764	76,135	78,235	0	1,343	0	1,343	0	79,764	0	0	0	743	10/25/2063	1.A FE
..10638G-AA-1	Brean Asset Back2025RM11ities 2025-RM11 A1 4.750% 05/25/65	09/25/2026	Paydown		948,539	948,539	911,709	915,888	0	32,652	0	32,652	0	948,539	0	0	0	28,608	05/25/2065	1.A FE
..10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62	09/25/2026	Paydown		113,915	113,915	105,859	109,248	0	4,394	0	4,394	0	113,915	0	0	0	1,685	07/25/2062	1.A FE
..10638K-AA-2	Brean Asset Back2025RM12ities 2025-RM12 A1 4.500% 07/25/65	09/25/2026	Paydown		1,995,790	1,995,790	1,921,888	1,927,824	0	67,966	0	67,966	0	1,995,790	0	0	0	57,431	07/25/2065	1.A FE
..10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62	09/25/2026	Paydown		210,368	210,368	200,633	205,859	0	4,203	0	4,203	0	210,368	0	0	0	1,486	02/25/2062	1.A FE
..1248ME-AG-4	CBASS 2007-CB4 A2D 3.441% 04/25/37	09/01/2026	Paydown		4,879	4,879	4,001	3,928	0	951	0	951	0	4,879	0	0	0	65	04/25/2037	1.A FM
..1248MG-AX-2	CBASS 2007-CB1 AF1B 3.105% 01/25/37	09/01/2026	Paydown		545	545	339	147	0	398	0	398	0	545	0	0	0	3	01/25/2037	1.A FM
..12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	08/01/2026	Paydown		0	(48)	(13)	(9)	0	9	0	9	0	0	0	0	0	1	02/25/2037	6. FM
..12566P-AH-8	CIM Trust 2021INV1 2021-INV1 A8 2.500% 07/01/51	09/01/2026	Paydown		66,046	66,046	59,080	59,334	0	6,712	0	6,712	0	66,046	0	0	0	1,069	07/01/2051	1.A
..12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45	09/01/2026	Paydown		30,736	30,736	31,025	30,997	0	(260)	0	(260)	0	30,736	0	0	0	724	05/25/2045	1.A
..12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36	09/01/2026	Paydown		10,071	10,071	1,768	1,225	0	8,845	0	8,845	0	10,071	0	0	0	38	11/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36	09/01/2026	Paydown		8,967	8,967	2,018	1,129	0	7,838	0	7,838	0	8,967	0	0	0	45	12/25/2036	1.A FM
12646U-AF-5	CSMC 2013-IVR1 B4 3.462% 03/25/43	09/01/2026	Paydown		20,537	20,537	20,768	20,701	0	(163)	0	(163)	0	20,537	0	0	0	476	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.382% 04/25/43	09/01/2026	Paydown		64,969	64,969	62,632	64,272	0	697	0	697	0	64,969	0	0	0	1,344	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.475% 07/25/43	09/01/2026	Paydown		36,472	36,472	34,854	35,809	0	663	0	663	0	36,472	0	0	0	848	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.469% 08/25/43	09/01/2026	Paydown		71,941	71,941	70,581	71,419	0	522	0	522	0	71,941	0	0	0	1,669	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43	09/01/2026	Paydown		4,909	4,909	4,898	4,898	0	11	0	11	0	4,909	0	0	0	98	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.578% 11/25/44	09/01/2026	Paydown		29,172	29,172	30,198	29,666	0	(494)	0	(494)	0	29,172	0	0	0	695	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.578% 11/25/44	09/01/2026	Paydown		30,849	30,849	31,639	31,267	0	(419)	0	(419)	0	30,849	0	0	0	735	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44	09/01/2026	Paydown		9,709	9,709	9,718	9,732	0	(24)	0	(24)	0	9,709	0	0	0	194	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.743% 12/25/44	09/01/2026	Paydown		102,950	102,950	100,698	101,283	0	1,667	0	1,667	0	102,950	0	0	0	2,584	12/25/2044	1.A
12651Y-AS-1	Credit Suisse Mo2017RPL3rust 2017-RPL3 B3 4.258% 08/01/57	09/01/2026	Paydown		190,409	190,409	186,601	186,722	0	3,687	0	3,687	0	190,409	0	0	0	5,275	08/01/2057	1.C FE
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48	09/01/2026	Paydown		170,941	170,941	166,961	164,364	0	6,576	0	6,576	0	170,941	0	0	0	3,941	02/25/2048	1.A
12653T-AB-7	CSMC 2018-J1 A2 3.500% 02/25/48	09/01/2026	Paydown		532,991	532,991	479,900	480,905	0	52,086	0	52,086	0	532,991	0	0	0	12,287	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.577% 02/25/48	09/01/2026	Paydown		784,459	784,459	793,284	790,677	0	(6,217)	0	(6,217)	0	784,459	0	0	0	18,505	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.577% 02/25/48	09/01/2026	Paydown		176,037	176,037	156,728	160,611	0	15,425	0	15,425	0	176,037	0	0	0	4,153	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 4.901% 02/25/67	09/01/2026	Paydown		285,514	285,514	285,512	285,402	0	113	0	113	0	285,514	0	0	0	7,723	02/25/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35	09/01/2026	Paydown		11,671	11,671	11,069	11,234	0	437	0	437	0	11,671	0	0	0	445	02/25/2035	2.C FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35	09/01/2026	Paydown		9,016	9,051	7,987	7,154	0	1,863	0	1,863	0	9,016	0	0	0	309	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34	09/01/2026	Paydown		40,352	40,352	39,608	40,133	0	219	0	219	0	40,352	0	0	0	1,638	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35	09/01/2026	Paydown		21,608	21,621	16,337	14,773	0	6,836	0	6,836	0	21,608	0	0	0	825	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35	09/01/2026	Paydown		37,308	33,046	29,867	28,149	0	9,159	0	9,159	0	37,308	0	0	0	1,564	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35	09/01/2026	Paydown		27,891	27,891	22,748	23,931	0	3,960	0	3,960	0	27,891	0	0	0	1,062	05/25/2035	3.A FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35	09/01/2026	Paydown		13,474	13,474	12,188	9,463	0	4,011	0	4,011	0	13,474	0	0	0	499	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35	09/01/2026	Paydown		5,982	5,609	4,889	3,512	0	2,470	0	2,470	0	5,982	0	0	0	235	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35	09/01/2026	Paydown		11,836	11,848	9,963	5,796	0	6,040	0	6,040	0	11,836	0	0	0	394	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35	09/01/2026	Paydown		32,843	32,843	30,380	21,299	0	11,544	0	11,544	0	32,843	0	0	0	1,227	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35	09/01/2026	Paydown		36,041	36,159	33,863	26,019	0	10,021	0	10,021	0	36,041	0	0	0	1,361	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36	09/01/2026	Paydown		0	(1,833)	(1,489)	(731)	0	731	0	731	0	0	0	0	0	75	05/25/2036	1.A FM
12668H-AU-1	CWL 2007-4 A5W 5.934% 04/25/47	08/01/2026	Paydown		15,497	15,497	14,215	15,878	0	(380)	0	(380)	0	15,497	0	0	0	437	04/25/2047	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35	09/01/2026	Paydown		1,502	1,512	1,279	766	0	735	0	735	0	1,502	0	0	0	50	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35	09/01/2026	Paydown		914	920	780	467	0	447	0	447	0	914	0	0	0	31	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34	09/01/2026	Paydown		6,624	6,624	6,594	6,598	0	26	0	26	0	6,624	0	0	0	231	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34	09/01/2026	Paydown		8,523	8,523	8,002	8,219	0	304	0	304	0	8,523	0	0	0	292	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35	09/01/2026	Paydown		11,560	9,492	8,788	6,008	0	5,553	0	5,553	0	11,560	0	0	0	509	08/25/2035	1.A FM
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35	09/01/2026	Paydown		1,345	1,345	1,344	1,344	0	1	0	1	0	1,345	0	0	0	46	02/18/2035	1.A FM
15723A-AA-9	Cascade Funding 2024HB15 Trust 2024-HB15 A 4.000% 08/25/34	09/25/2026	Paydown		748,484	748,484	734,170	743,188	0	5,296	0	5,296	0	748,484	0	0	0	20,060	08/25/2034	1.A FE
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64	09/01/2026	Paydown		151,633	151,633	129,729	130,802	0	20,831	0	20,831	0	151,633	0	0	0	3,278	03/25/2064	1.A
16190A-AK-9	Chase Mortgage F20264 orpora 2026-4 A4A 5.000% 02/25/57	09/01/2026	Paydown		645,405	645,405	639,890	0	0	5,515	0	5,515	0	645,405	0	0	0	11,219	02/25/2057	1.A FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36	09/01/2026	Paydown		0	4,039	1,614	1,614	0	(1,614)	0	(1,614)	0	0	0	0	0	81	11/25/2036	1.A FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36	09/01/2026	Paydown		9,657	9,657	9,814	10,028	0	(370)	0	(370)	0	9,657	0	0	0	355	09/25/2036	1.A FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43	09/01/2026	Paydown		47,228	47,228	46,420	46,629	0	598	0	598	0	47,228	0	0	0	1,102	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44	09/01/2026	Paydown		13,355	13,355	13,501	13,532	0	(177)	0	(177)	0	13,355	0	0	0	312	06/25/2044	1.A
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42	09/01/2026	Paydown		376,822	376,822	364,576	368,141	0	8,682	0	8,682	0	376,822	0	0	0	13,156	09/25/2042	1.A
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51	09/01/2026	Paydown		313,220	313,220	265,829	270,348	0	42,871	0	42,871	0	313,220	0	0	0	5,212	07/25/2051	1.A
17329P-CL-4	Citigroup Mortga2021INV1Trust 2021-INV1 A7A 2.500% 05/25/51	09/01/2026	Paydown		114,461	114,461	101,593	102,395	0	12,066	0	12,066	0	114,461	0	0	0	1,948	05/25/2051	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
17329R-AD-0	Citigroup Mortga2021INV2Trust 2021-INV2 A1A 2.500% 05/25/51	09/01/2026	Paydown		438,056	438,056	405,578	409,174	0	28,881	0	28,881	0	438,056	0	0	0	6,995	05/25/2051	1.A
17329V-AE-9	Citigroup Mortga2021INV3Trust 2021-INV3 A1A 2.500% 05/25/51	09/01/2026	Paydown		105,851	105,851	97,875	98,388	0	7,463	0	7,463	0	105,851	0	0	0	1,695	05/25/2051	1.A
17330B-CF-5	Citigroup Mortga2021J3 Trust 2021-J3 A7A 2.500% 09/25/51	09/01/2026	Paydown		614,933	614,933	545,461	547,469	0	67,465	0	67,465	0	614,933	0	0	0	9,409	09/25/2051	1.A
17330C-BN-7	Citigroup Mortga2022J1 Trust 2022-J1 A7 2.500% 02/25/52	09/01/2026	Paydown		136,082	136,082	122,617	0	0	13,465	0	13,465	0	136,082	0	0	0	1,451	02/25/2052	1.A
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49	09/01/2026	Redemption 100.0000		6,951	6,951	6,951	6,951	0	0	0	0	0	6,951	0	0	0	147	08/01/2049	1.B FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50	09/01/2026	Redemption 100.0000		130,000	130,000	137,302	132,540	0	(2,540)	0	(2,540)	0	130,000	0	0	0	3,936	05/01/2050	1.A FE
19688Y-AA-2	COLT Funding LLC20247 2024-7 A1 5.538% 12/26/69	09/01/2026	Paydown		704,442	704,442	707,587	709,409	0	(4,967)	0	(4,967)	0	704,442	0	0	0	24,978	12/26/2069	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33	09/01/2026	Paydown		1,004	1,004	966	984	0	20	0	20	0	1,004	0	0	0	37	06/25/2033	5.C FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33	09/01/2026	Paydown		39,068	39,068	38,903	38,921	0	147	0	147	0	39,068	0	0	0	1,550	07/25/2033	5.C FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34	09/01/2026	Paydown		154,597	154,597	149,669	151,725	0	2,871	0	2,871	0	154,597	0	0	0	5,658	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35	09/01/2026	Paydown		9,686	9,688	9,101	6,165	0	3,522	0	3,522	0	9,686	0	0	0	356	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 4.200% 04/25/36	09/01/2026	Paydown		15,931	15,931	9,646	8,183	0	7,748	0	7,748	0	15,931	0	0	0	124	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36	09/01/2026	Paydown		72,953	72,953	37,254	15,507	0	57,446	0	57,446	0	72,953	0	0	0	218	06/25/2036	1.A FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35	09/01/2026	Paydown		21,271	21,261	19,372	18,633	0	2,638	0	2,638	0	21,271	0	0	0	641	09/25/2035	2.A FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36	09/01/2026	Paydown		7,414	7,414	6,780	6,887	0	527	0	527	0	7,414	0	0	0	217	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36	09/01/2026	Paydown		205	203	167	167	0	38	0	38	0	205	0	0	0	5	10/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36	09/01/2026	Paydown		26,274	26,274	22,661	21,665	0	4,609	0	4,609	0	26,274	0	0	0	914	07/25/2036	1.A FM
267951-AA-9	Ellington Financ2025RM1 gage T 2025-RM1 A1A 5.000% 05/25/55	08/25/2026	Paydown		767,683	767,683	723,501	725,244	0	42,439	0	42,439	0	767,683	0	0	0	25,157	05/25/2055	1.A FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43	09/01/2026	Paydown		30,379	30,379	29,183	28,833	0	1,547	0	1,547	0	30,379	0	0	0	424	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	09/01/2026	Paydown		38,970	38,970	38,484	38,532	0	438	0	438	0	38,970	0	0	0	746	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48	09/01/2026	Paydown		15,254	15,254	15,082	14,963	0	291	0	291	0	15,254	0	0	0	350	02/25/2048	1.A
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 5.299% 04/25/67	09/01/2026	Paydown		271,565	271,565	270,435	270,468	0	1,097	0	1,097	0	271,565	0	0	0	8,314	04/25/2067	1.A
316923-AA-9	Finance of Ameri2026PC2 tured 2026-PC2 A1 4.500% 06/25/56	09/25/2026	Paydown		664,246	664,246	649,590	0	0	14,655	0	14,655	0	664,246	0	0	0	3,464	06/25/2056	1.A FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57	09/25/2026	Paydown		29,871,425	29,871,425	27,194,779	29,802,917	0	68,508	0	68,508	0	29,871,425	0	0	0	559,975	01/25/2057	1.A FE
31741A-AB-2	Finance of Ameri2024S4 tured 2024-S4 A1 3.500% 11/25/74	09/25/2026	Paydown		156,298	156,298	149,606	151,228	0	5,070	0	5,070	0	156,298	0	0	0	3,674	11/25/2074	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.620% 03/25/47	09/01/2026	Paydown		81,066	81,066	80,670	80,754	0	312	0	312	0	81,066	0	0	0	1,979	03/25/2047	1.A
33851P-AE-5	Flagstar Mortgag20215INV 2021-5INV A5 2.500% 07/25/51	09/01/2026	Paydown		389,272	389,272	346,257	348,345	0	40,927	0	40,927	0	389,272	0	0	0	6,460	07/25/2051	1.A
33851T-AF-4	Flagstar Mortgag202111IN 2021-11IN A6 2.500% 11/25/51	09/01/2026	Paydown		559,595	559,595	493,077	496,760	0	62,835	0	62,835	0	559,595	0	0	0	9,433	11/25/2051	1.A
33852C-AE-3	Flagstar Mortgag20213INV 2021-3INV A5 2.500% 06/25/51	09/01/2026	Paydown		512,617	512,617	446,551	451,854	0	60,763	0	60,763	0	512,617	0	0	0	8,500	06/25/2051	1.A
33853H-AE-1	Flagstar Mortgag202113IN 2021-13IN A5 3.000% 12/30/51	09/01/2026	Paydown		124,417	124,417	111,965	59,456	0	12,153	0	12,153	0	124,417	0	0	0	1,719	12/30/2051	1.A
36168F-AJ-7	GCAT 2022INV2 2022-INV2 A9 3.000% 04/25/52	09/01/2026	Paydown		820,787	820,787	760,575	763,710	0	57,078	0	57,078	0	820,787	0	0	0	16,507	04/25/2052	1.A
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67	09/01/2026	Paydown		1,029,017	1,029,017	1,028,467	1,039,271	0	(10,253)	0	(10,253)	0	1,029,017	0	0	0	38,986	11/25/2067	1.A
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68	09/01/2026	Paydown		815,031	815,031	815,026	819,886	0	(4,855)	0	(4,855)	0	815,031	0	0	0	36,845	08/25/2068	1.A
36171G-AA-9	GCAT 2025NQM1 2025-NQM1 A1 5.373% 11/25/69	09/01/2026	Paydown		925,553	925,553	925,539	926,546	0	(993)	0	(993)	0	925,553	0	0	0	32,098	11/25/2069	1.A
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37	09/01/2026	Paydown		4,443	5,297	4,330	5,287	0	(844)	0	(844)	0	4,443	0	0	0	175	05/25/2037	6. FM

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Show All Long-Term Bonds and Stocks 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
..362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36	09/01/2026	Paydown		2,227	2,947	2,866	2,795	0	(568)	0	(568)	0	2,227	0	0	0	113	02/25/2036	4.C FM
..362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35	09/01/2026	Paydown		4,782	4,782	4,552	4,621	0	161	0	161	0	4,782	0	0	0	175	09/25/2035	1.A FM
..36257E-AG-8	GS Mortgage-Back2019SL1 ities 2019-SL1 M1 3.125% 01/25/59	09/01/2026	Paydown		2,076,652	2,076,652	1,922,201	2,041,831	0	34,821	0	34,821	0	2,076,652	0	0	0	42,817	01/25/2059	1.A FE
..36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51	09/01/2026	Paydown		466,502	466,502	415,479	422,439	0	44,063	0	44,063	0	466,502	0	0	0	7,319	10/25/2051	1.A
..36261M-AF-6	GS Mortgage-Back2021PJ1 ities 2021-PJ1 A6 2.500% 06/25/51	09/01/2026	Paydown		444,906	444,906	389,953	393,277	0	51,629	0	51,629	0	444,906	0	0	0	7,355	06/25/2051	1.A
..36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52	09/01/2026	Paydown		349,091	349,091	337,884	340,281	0	8,810	0	8,810	0	349,091	0	0	0	5,655	01/25/2052	1.A
..36262J-AF-2	GS Mortgage-Back2021GR2 ities 2021-GR2 A6 2.500% 02/25/52	09/01/2026	Paydown		271,874	271,874	242,241	216,559	0	28,979	0	28,979	0	271,874	0	0	0	4,249	02/25/2052	1.A
..36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51	09/01/2026	Paydown		374,636	374,636	379,085	378,579	0	(3,943)	0	(3,943)	0	374,636	0	0	0	6,096	11/25/2051	1.A
..36262R-AF-4	GS Mortgage-Back2021HP1 ities 2021-HP1 A6 2.500% 01/25/52	09/01/2026	Paydown		117,598	117,598	105,921	0	0	11,677	0	11,677	0	117,598	0	0	0	1,145	01/25/2052	1.A
..36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52	09/01/2026	Paydown		338,525	338,525	346,406	344,215	0	(5,691)	0	(5,691)	0	338,525	0	0	0	5,367	01/25/2052	1.A
..36263C-AG-4	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A7 2.000% 02/26/52	09/01/2026	Paydown		470,234	470,234	396,760	405,102	0	65,132	0	65,132	0	470,234	0	0	0	6,394	02/26/2052	1.A
..36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52	09/01/2026	Paydown		741,523	741,523	653,959	668,594	0	72,929	0	72,929	0	741,523	0	0	0	12,603	02/26/2052	1.A
..36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52	09/01/2026	Paydown		135,133	135,133	132,747	133,020	0	2,113	0	2,113	0	135,133	0	0	0	2,259	05/28/2052	1.A
..36263T-AF-9	GS Mortgage-Back2021GR3 ities 2021-GR3 A6 2.500% 04/25/52	09/01/2026	Paydown		424,176	424,176	375,926	377,142	0	47,034	0	47,034	0	424,176	0	0	0	6,715	04/25/2052	1.A
..36263V-AH-0	GS Mortgage-Back2021PJ11ities 2021-PJ11 A8 2.500% 04/25/52	09/01/2026	Paydown		322,690	322,690	269,472	276,596	0	46,094	0	46,094	0	322,690	0	0	0	5,123	04/25/2052	1.A
..36264D-AS-5	GS Mortgage-Back2021PJ2 ities 2021-PJ2 B2 2.688% 07/25/51	09/01/2026	Paydown		41,344	41,344	33,166	33,783	0	7,561	0	7,561	0	41,344	0	0	0	748	07/25/2051	1.A
..36264E-BE-3	GS Mortgage-Back2022NQM1ities 2022-NQM1 B2 4.071% 05/25/62	09/01/2026	Paydown		45,643	45,643	43,346	0	0	2,296	0	2,296	0	45,643	0	0	0	930	05/25/2062	1.D
..36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52	09/01/2026	Paydown		631,452	631,452	537,153	555,561	0	75,891	0	75,891	0	631,452	0	0	0	10,436	04/25/2052	1.A
..36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51	09/01/2026	Paydown		91,300	91,300	82,030	84,729	0	6,571	0	6,571	0	91,300	0	0	0	1,431	09/25/2051	1.A
..36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15 6.000% 02/25/54	09/01/2026	Paydown		1,914,387	1,914,387	1,873,457	1,885,916	0	28,471	0	28,471	0	1,914,387	0	0	0	73,820	02/25/2054	1.A
..36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.501% 10/25/58	09/01/2026	Paydown		368,588	368,588	346,703	353,586	0	15,003	0	15,003	0	368,588	0	0	0	9,987	10/25/2058	1.A
..44590H-AJ-5	Hundred Acre Woo2021INV1 2021-INV1 A9 2.500% 07/25/51	09/01/2026	Paydown		198,509	198,509	178,683	179,400	0	19,109	0	19,109	0	198,509	0	0	0	3,338	07/25/2051	1.A
..45129Y-4A-1	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.869% 01/01/39	09/01/2026	Redemption 100.0000		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	41,792	01/01/2039	1.B FE
..45130B-DM-2	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 6.250% 01/01/56	07/01/2026	Redemption 100.0000		190,000	190,000	200,321	199,866	0	(9,866)	0	(9,866)	0	190,000	0	0	0	238,262	01/01/2056	1.B FE
..45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57	09/01/2026	Paydown		327,856	327,856	285,946	293,454	0	34,403	0	34,403	0	327,856	0	0	0	4,796	01/25/2057	1.A
..45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36	09/01/2026	Paydown		0	(2,480)	(2,039)	(995)	0	995	0	995	0	0	0	0	0	85	02/25/2036	1.A FM
..45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36	09/01/2026	Paydown		21,960	21,934	20,806	21,162	0	798	0	798	0	21,960	0	0	0	886	02/25/2036	1.A FM
..45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36	09/01/2026	Paydown		23,124	23,096	23,413	23,646	0	(522)	0	(522)	0	23,124	0	0	0	933	02/25/2036	2.C FM
..45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36	07/01/2026	Paydown		0	(14)	(9)	(5)	0	5	0	5	0	0	0	0	0	0	02/25/2036	1.A FM
..45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35	07/01/2026	Paydown		0	(146)	(110)	(60)	0	60	0	60	0	0	0	0	0	3	12/25/2035	1.A FM

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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
..46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50	09/01/2026	Paydown		25,389	25,389	25,988	27,515	0	(2,127)	0	(2,127)	0	25,389	0	0	0	575	07/25/2050	1.A
..46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.168% 08/25/50	09/01/2026	Paydown		135,248	135,248	134,572	134,656	0	593	0	593	0	135,248	0	0	0	2,897	08/25/2050	1.A
..46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500% 05/25/51	09/01/2026	Paydown		1,310,690	1,310,690	1,133,030	1,164,166	0	146,524	0	146,524	0	1,310,690	0	0	0	22,228	05/25/2051	1.A FE
..46592E-AF-3	JP Morgan Mortga20211 2021-1 A4 2.500% 06/25/51	09/01/2026	Paydown		136,303	136,303	123,439	124,239	0	12,064	0	12,064	0	136,303	0	0	0	2,267	06/25/2051	1.A
..46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51	09/01/2026	Paydown		210,884	210,884	185,249	189,327	0	21,557	0	21,557	0	210,884	0	0	0	3,528	07/25/2051	1.A
..46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51	09/01/2026	Paydown		682,403	682,403	585,789	603,913	0	78,489	0	78,489	0	682,403	0	0	0	11,747	08/25/2051	1.A FE
..46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51	09/01/2026	Paydown		336,602	336,602	342,230	341,737	0	(5,135)	0	(5,135)	0	336,602	0	0	0	5,539	11/25/2051	1.A
..46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51	09/01/2026	Paydown		873,107	873,107	779,589	802,490	0	70,618	0	70,618	0	873,107	0	0	0	14,368	11/25/2051	1.A
..46592W-AF-3	JP Morgan Mortga202112 2021-12 A4 2.500% 02/25/52	09/01/2026	Paydown		374,731	374,731	336,402	330,372	0	36,885	0	36,885	0	374,731	0	0	0	6,272	02/25/2052	1.A
..46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52	09/01/2026	Paydown		342,168	342,168	312,187	316,207	0	25,961	0	25,961	0	342,168	0	0	0	5,665	04/25/2052	1.A
..46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52	09/01/2026	Paydown		119,751	119,751	111,855	112,208	0	7,543	0	7,543	0	119,751	0	0	0	1,983	04/25/2052	1.A
..46595C-AC-1	JP Morgan Mortga2026NQM5 2026-NQM5 A1A 5.677% 01/25/67	09/01/2026	Paydown		163,271	163,271	163,368	0	0	(97)	0	(97)	0	163,271	0	0	0	772	01/25/2067	1.A FE
..465973-AF-2	JP Morgan Mortga2022INV1 2022-INV1 A4 3.000% 03/25/52	09/01/2026	Paydown		579,204	579,204	520,506	523,939	0	55,265	0	55,265	0	579,204	0	0	0	11,520	03/25/2052	1.A
..465978-AN-4	JP Morgan Mortga20231 2023-1 A4B 5.500% 06/25/53	09/01/2026	Paydown		509,769	509,769	508,765	201,647	0	1,050	0	1,050	0	509,769	0	0	0	9,186	06/25/2053	1.A
..465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000% 05/25/54	09/01/2026	Paydown		564,009	564,009	556,167	559,829	0	4,180	0	4,180	0	564,009	0	0	0	21,286	05/25/2054	1.A
..465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000% 04/25/54	09/01/2026	Paydown		913,990	913,990	894,760	900,795	0	13,195	0	13,195	0	913,990	0	0	0	35,380	04/25/2054	1.A
..46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36	09/01/2026	Paydown		56,511	56,511	57,359	57,082	0	(571)	0	(571)	0	56,511	0	0	0	1,496	08/26/2036	1.B FE
..46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47	09/01/2026	Paydown		10,419	10,419	10,495	10,548	0	(128)	0	(128)	0	10,419	0	0	0	239	05/25/2047	1.A
..46648H-AY-9	JPMMT 2017-2 B1 3.654% 05/25/47	09/01/2026	Paydown		136,109	136,109	136,386	136,129	0	(20)	0	(20)	0	136,109	0	0	0	3,255	05/25/2047	1.A
..46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48	09/01/2026	Paydown		43,552	43,552	42,817	34,947	0	466	0	466	0	43,552	0	0	0	989	06/25/2048	1.A
..46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48	09/01/2026	Paydown		324,909	324,909	321,604	320,875	0	4,034	0	4,034	0	324,909	0	0	0	7,577	06/25/2048	1.A
..46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48	09/01/2026	Paydown		195,803	195,803	196,556	196,144	0	(341)	0	(341)	0	195,803	0	0	0	4,558	12/25/2048	1.A
..46649H-AY-8	JPMMT 2017-6 B1 3.781% 12/25/48	09/01/2026	Paydown		84,310	84,310	88,637	87,174	0	(2,864)	0	(2,864)	0	84,310	0	0	0	2,119	12/25/2048	1.A
..46649H-BB-7	JPMMT 2017-6 B4 3.781% 12/25/48	09/01/2026	Paydown		30,261	30,261	27,698	0	0	2,563	0	2,563	0	30,261	0	0	0	189	12/25/2048	1.A
..46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.470% 05/25/49	09/01/2026	Paydown		20,324	20,324	18,965	19,134	0	1,190	0	1,190	0	20,324	0	0	0	171	05/25/2049	1.A
..46650M-BH-9	JP Morgan Mortga20188 2018-8 B3 4.047% 01/25/49	09/01/2026	Paydown		84,389	84,389	75,907	76,415	0	7,974	0	7,974	0	84,389	0	0	0	2,307	01/25/2049	1.A
..46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.252% 12/25/49	09/01/2026	Paydown		96,227	96,227	79,595	85,817	0	10,410	0	10,410	0	96,227	0	0	0	2,926	12/25/2049	1.A
..46651D-BJ-4	JP Morgan Mortga2019INV2 2019-INV2 B5 4.709% 02/25/50	09/01/2026	Paydown		32,446	32,446	31,569	0	0	877	0	877	0	32,446	0	0	0	773	02/25/2050	1.A
..46651X-BZ-4	JP Morgan Mortga20201 2020-1 B4 3.816% 06/25/50	09/01/2026	Paydown		27,630	27,630	24,945	25,135	0	2,495	0	2,495	0	27,630	0	0	0	703	06/25/2050	1.D FE
..46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50	09/01/2026	Paydown		67,741	67,741	68,694	70,491	0	(2,750)	0	(2,750)	0	67,741	0	0	0	1,519	05/25/2050	1.A
..46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50	09/01/2026	Paydown		59,107	59,107	61,010	63,116	0	(4,009)	0	(4,009)	0	59,107	0	0	0	1,276	02/25/2050	1.A
..46652V-AG-0	JP Morgan Mortga20214 2021-4 A4 2.500% 08/25/51	09/01/2026	Paydown		99,945	99,945	89,986	90,297	0	9,648	0	9,648	0	99,945	0	0	0	1,605	08/25/2051	1.A
..46653J-BX-8	JPMMT 2020-5 B2 3.568% 12/25/50	09/01/2026	Paydown		131,010	131,010	114,358	114,938	0	16,072	0	16,072	0	131,010	0	0	0	2,977	12/25/2050	1.A

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Show All Long-Term Bonds and Stocks 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
..46653J-CD-1	JPMMT 2020-5 B4 3.570% 12/25/50	07/13/2026	MORGAN STANLEY FIXED INC		661,625	754,796	672,240	678,815	0	1,486	0	1,486	0	680,301	0	(18,676)	(18,676)	16,686	12/25/2050	1.A
..46653J-CD-1	JPMMT 2020-5 B4 3.570% 12/25/50	07/15/2026	Paydown		8,086	8,086	7,202	7,272	0	814	0	814	0	8,086	0	0	0	168	12/25/2050	1.A
..46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50	09/01/2026	Paydown		43,236	43,236	43,698	43,733	0	(3,805)	0	(3,805)	0	43,236	0	0	0	892	11/25/2050	1.A
..46653L-CK-0	JPMMT 2020-LTV2 B4 3.987% 11/25/50	09/01/2026	Paydown		7,971	7,971	6,789	7,493	0	477	0	477	0	7,971	0	0	0	64	11/25/2050	1.B
..46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51	09/01/2026	Paydown		201,125	201,125	168,700	173,715	0	27,410	0	27,410	0	201,125	0	0	0	3,280	10/25/2051	1.A
..46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51	09/01/2026	Paydown		1,065,263	1,065,263	954,737	965,619	0	99,643	0	99,643	0	1,065,263	0	0	0	21,472	12/25/2051	1.A
..46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	09/01/2026	Paydown		742,692	742,692	720,126	718,753	0	23,939	0	23,939	0	742,692	0	0	0	12,496	12/25/2051	1.A
..46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52	09/01/2026	Paydown		1,295,382	1,295,382	1,134,701	1,152,011	0	143,371	0	143,371	0	1,295,382	0	0	0	21,279	01/25/2052	1.A
..46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52	09/01/2026	Paydown		403,846	403,846	337,212	345,305	0	58,541	0	58,541	0	403,846	0	0	0	6,956	08/25/2052	1.A
..46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52	09/01/2026	Paydown		192,269	192,269	179,411	180,393	0	11,875	0	11,875	0	192,269	0	0	0	3,201	07/25/2052	1.A
..46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52	09/01/2026	Paydown		350,231	350,231	327,357	329,624	0	20,607	0	20,607	0	350,231	0	0	0	5,791	08/25/2052	1.A
..46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52	09/01/2026	Paydown		409,379	409,379	353,345	362,956	0	46,423	0	46,423	0	409,379	0	0	0	7,887	12/25/2052	1.A
..46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53	09/01/2026	Paydown		711,083	711,083	688,973	692,200	0	18,884	0	18,884	0	711,083	0	0	0	26,468	07/25/2053	1.A
..46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53	09/01/2026	Paydown		870,754	870,754	859,969	861,962	0	8,792	0	8,792	0	870,754	0	0	0	31,979	11/25/2053	1.A
..46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54	09/01/2026	Paydown		1,559,238	1,559,238	1,533,441	1,541,299	0	17,939	0	17,939	0	1,559,238	0	0	0	61,913	02/25/2054	1.A
..46658N-AF-4	JP Morgan Mortga2024CCM1 2024-CCM1 A4A 5.500% 04/25/55	09/01/2026	Paydown		604,093	604,093	597,274	598,512	0	5,581	0	5,581	0	604,093	0	0	0	22,309	04/25/2055	1.A
..49130T-SQ-0	KY ST HSG CORP HSG REV 3.948% 07/01/29	07/01/2026	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	7,106	07/01/2029	1.A FE
..525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	09/01/2026	Paydown		28,748	28,089	18,261	16,123	0	12,625	0	12,625	0	28,748	0	0	0	1,057	11/25/2036	1.C FM
..52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36	09/01/2026	Paydown		1,125	1,044	983	983	0	142	0	142	0	1,125	0	0	0	34	06/25/2036	1.A FM
..52523K-AJ-3	LXS 2006-17 WF5 4.448% 12/25/42	09/01/2026	Paydown		0	7,064	5,553	6,607	0	(6,607)	0	(6,607)	0	0	0	0	0	349	12/25/2042	1.A FM
..52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37	09/01/2026	Paydown		159,560	159,560	103,752	146,828	0	12,733	0	12,733	0	159,560	0	0	0	5,876	04/25/2037	1.A FM
..52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37	09/01/2026	Paydown		8,330	8,330	6,612	7,517	0	813	0	813	0	8,330	0	0	0	236	05/25/2037	1.A FM
..55285Q-AA-0	MFRA Trust 2022NQM2 2022-NQM2 A1 5.467% 05/25/67	09/01/2026	Paydown		270,456	270,456	258,745	261,758	0	8,698	0	8,698	0	270,456	0	0	0	7,458	05/25/2067	1.A
..55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61	09/01/2026	Paydown		612,342	612,342	573,228	577,983	0	34,359	0	34,359	0	612,342	0	0	0	13,513	08/25/2061	1.A FE
..58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52	09/01/2026	Paydown		18,476	18,476	15,376	15,577	0	2,899	0	2,899	0	18,476	0	0	0	83	04/25/2052	1.A
..59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61	09/01/2026	Paydown		1,245,272	1,245,272	1,262,085	1,245,194	0	77	0	77	0	1,245,272	0	0	0	28,409	01/25/2061	1.A
..59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61	09/01/2026	Paydown		11,257	11,257	12,193	11,804	0	(547)	0	(547)	0	11,257	0	0	0	272	01/25/2061	1.A
..59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58	09/01/2026	Paydown		1,025,977	1,025,977	1,054,551	1,029,140	0	(3,163)	0	(3,163)	0	1,025,977	0	0	0	24,910	05/25/2058	1.A
..59980V-AF-8	MCMLT 2018-1 M1 3.250% 05/25/62	09/01/2026	Paydown		2,069,889	2,069,889	2,012,603	2,058,918	0	10,971	0	10,971	0	2,069,889	0	0	0	43,820	05/25/2062	1.A
..60416T-6L-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 6.089% 07/01/39	09/01/2026	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	30,090	07/01/2039	1.B FE
..61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36	09/01/2026	Paydown		11,046	11,046	2,848	1,739	0	9,306	0	9,306	0	11,046	0	0	0	62	08/25/2036	1.A FM
..61772A-AR-6	Morgan Stanley R20211 al Mor 2021-1 A4 2.500% 03/25/51	09/01/2026	Paydown		164,582	164,582	148,336	148,653	0	15,929	0	15,929	0	164,582	0	0	0	2,772	03/25/2051	1.A
..61777H-AH-8	JP Morgan Season20241 age Tr 2024-1 A4 4.355% 01/25/63	09/01/2026	Paydown		297,239	297,239	288,674	289,348	0	7,891	0	7,891	0	297,239	0	0	0	8,462	01/25/2063	1.A
..62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43	09/01/2026	Paydown		22,379	22,379	21,819	21,971	0	408	0	408	0	22,379	0	0	0	458	07/25/2043	1.A
..647910-AC-2	New Residential 2024NQM3 Loan 2024-NQM3 A1 5.466% 11/25/64	09/01/2026	Paydown		288,645	288,645	288,194	288,285	0	360	0	360	0	288,645	0	0	0	10,123	11/25/2064	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59	09/01/2026	Paydown		323,610	323,610	302,284	308,958	0	14,652	0	14,652	0	323,610	0	0	0	5,810	11/25/2059	1.A
..64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.216% 02/25/57	09/01/2026	Paydown		252,536	252,536	241,329	245,254	0	7,282	0	7,282	0	252,536	0	0	0	8,817	02/25/2057	1.A
..64829W-AF-1	New Residential 2021INV1 Loan 2021-INV1 A6 2.500% 06/25/51	09/01/2026	Paydown		448,297	448,297	407,019	146,463	0	40,560	0	40,560	0	448,297	0	0	0	6,877	06/25/2051	1.A
..64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59	09/01/2026	Paydown		353,854	353,854	331,667	338,745	0	15,109	0	15,109	0	353,854	0	0	0	6,432	07/25/2059	1.A
..64830W-AD-3	New Residential 20194A Loan 2019-4A A1B 3.500% 12/25/58	09/01/2026	Paydown		223,248	223,248	207,830	207,928	0	15,320	0	15,320	0	223,248	0	0	0	5,224	12/25/2058	1.A
..64831G-AG-0	New Residential 2021INV2 Loan 2021-INV2 A7 2.500% 09/25/51	09/01/2026	Paydown		80,771	80,771	71,103	71,634	0	9,137	0	9,137	0	80,771	0	0	0	1,364	09/25/2051	1.A
..65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47	09/01/2026	Paydown		10,359	10,359	8,615	8,390	0	1,969	0	1,969	0	10,359	0	0	0	288	03/25/2047	1.A FM
..670861-AD-5	Onslow Bay Finan2021J2 2021-J2 A4 2.500% 07/25/51	09/01/2026	Paydown		2,475,402	2,475,402	2,138,908	2,175,493	0	299,909	0	299,909	0	2,475,402	0	0	0	41,919	07/25/2051	1.A
..67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.843% 02/25/52	09/01/2026	Paydown		29,447	29,447	24,197	24,722	0	4,725	0	4,725	0	29,447	0	0	0	500	02/25/2052	1.A
..67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63	09/01/2026	Paydown		430,161	430,161	430,154	431,952	0	(1,791)	0	(1,791)	0	430,161	0	0	0	19,256	04/25/2063	1.A
..67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51	09/01/2026	Paydown		2,040,826	2,040,826	1,801,745	1,815,712	0	225,113	0	225,113	0	2,040,826	0	0	0	33,823	10/25/2051	1.A
..67647E-AD-9	Oceanview Mortga20215 2021-5 A4 2.500% 10/25/51	09/01/2026	Paydown		250,433	250,433	216,517	219,156	0	31,277	0	31,277	0	250,433	0	0	0	4,042	10/25/2051	1.A
..67647V-AD-1	Oceanview Mortga20213 2021-3 A4 2.500% 06/25/51	09/01/2026	Paydown		1,144,756	1,144,756	991,377	1,010,937	0	133,820	0	133,820	0	1,144,756	0	0	0	18,896	06/25/2051	1.A
..67647W-AE-7	Bayview Opportun20213 er Fun 2021-3 A5 2.500% 07/25/51	09/01/2026	Paydown		191,645	191,645	170,809	172,546	0	19,099	0	19,099	0	191,645	0	0	0	3,130	07/25/2051	1.A
..677560-5M-5	OHIO ST HSG FIN AGY SINGLE FAMILY HSG 5.774% 09/01/38	09/01/2026	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	9,527	09/01/2038	1.B FE
..677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37	09/01/2026	Redemption 100.0000		32,933	32,933	32,933	32,933	0	0	0	0	0	32,933	0	0	0	630	09/01/2037	1.B FE
..693456-AP-0	PMTLT 2013-J1 B2 3.518% 09/25/43	09/01/2026	Paydown		80,557	80,557	82,593	81,314	0	(757)	0	(757)	0	80,557	0	0	0	1,773	09/25/2043	1.A
..693456-AQ-8	PMTLT 2013-J1 B3 3.518% 09/25/43	09/01/2026	Paydown		46,028	46,028	46,200	46,131	0	(103)	0	(103)	0	46,028	0	0	0	1,013	09/25/2043	1.A
..693650-AL-7	PSMC Trust 20211 2021-1 A11 2.500% 03/25/51	09/01/2026	Paydown		424,837	424,837	375,382	378,395	0	46,442	0	46,442	0	424,837	0	0	0	6,863	03/25/2051	1.A
..69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51	09/01/2026	Paydown		183,714	183,714	169,821	172,496	0	11,218	0	11,218	0	183,714	0	0	0	3,005	08/25/2051	1.A
..69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 6.500% 08/25/67	07/01/2026	Paydown		12,688,455	12,688,455	12,577,431	12,736,048	0	(47,592)	0	(47,592)	0	12,688,455	0	0	0	407,088	08/25/2067	1.A
..69393F-AD-8	PMT Loan Trust 2026CNF2 2026-CNF2 A4 5.000% 02/25/57	09/01/2026	Paydown		117,373	117,373	116,804	0	0	569	0	569	0	117,373	0	0	0	1,812	02/25/2057	1.A FE
..69393F-AF-3	PMT Loan Trust 2026CNF2 2026-CNF2 A6 5.000% 02/25/57	09/01/2026	Paydown		925,939	925,939	919,984	0	0	5,954	0	5,954	0	925,939	0	0	0	18,237	02/25/2057	1.A FE
..729906-AH-0	PMT Loan Trust 2025CNF1 2025-CNF1 A8 5.000% 10/25/56	09/01/2026	Paydown		776,182	776,182	767,875	0	0	8,308	0	8,308	0	776,182	0	0	0	15,529	10/25/2056	1.A
..74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49	09/01/2026	Paydown		21,485	21,485	21,609	21,968	0	(483)	0	(483)	0	21,485	0	0	0	413	12/25/2049	1.A
..74387M-AC-3	Provident Fundin2021J1 ge Tru 2021-J1 A3 2.500% 10/25/51	09/01/2026	Paydown		48,639	48,639	42,183	42,648	0	5,991	0	5,991	0	48,639	0	0	0	829	10/25/2051	1.A
..74387V-AC-3	Provident Fundin2021INV1ge Tru 2021-INV1 A3 2.500% 08/25/51	09/01/2026	Paydown		240,663	240,663	199,506	206,785	0	33,878	0	33,878	0	240,663	0	0	0	4,001	08/25/2051	1.A
..74388M-AC-2	Provident Fundin2021INV2ge Tru 2021-INV2 1A3 2.500% 11/25/51	09/01/2026	Paydown		302,762	302,762	260,612	265,869	0	36,893	0	36,893	0	302,762	0	0	0	4,995	11/25/2051	1.A
..74388T-AD-5	Provident Fundin20256 ge Tru 2025-6 A4 5.000% 12/25/55	09/01/2026	Paydown		349,642	349,642	347,840	347,839	0	1,802	0	1,802	0	349,642	0	0	0	11,636	12/25/2055	1.A

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..74388V-AC-2	Provident Fundin20264 ge Tru 2026-4 A3 5.500% 09/25/56	. 09/01/2026 .	Paydown		587,378	587,378	584,466	0	0	2,913	0	2,913	0	587,378	0	0	0	2,692	. 09/25/2056 .	1.A FE
..74389B-AC-5	Provident Fundin20241 ge Tru 2024-1 A3 5.500% 12/25/54	. 09/01/2026 .	Paydown		467,812	467,812	462,845	462,532	0	5,280	0	5,280	0	467,812	0	0	0	16,740	. 12/25/2054 .	1.A
..74448V-AA-4	PRP Advisors, LL2025RCF2 2025-RCF2 A1 4.000% 10/25/64	. 09/25/2026 .	Paydown		522,113	522,113	504,613	506,277	0	15,836	0	15,836	0	522,113	0	0	0	13,926	. 10/25/2064 .	1.A
..74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36	. 09/01/2026 .	Paydown		12,848	15,791	13,211	13,440	0	(592)	0	(592)	0	12,848	0	0	0	647	. 06/25/2036 .	3.A FM
..74938D-AE-3	Woodward Capital20213 ent 2021-3 A5 2.500% 07/25/51	. 09/01/2026 .	Paydown		836,996	836,996	727,042	739,732	0	97,264	0	97,264	0	836,996	0	0	0	14,475	. 07/25/2051 .	1.A
..74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51	. 09/01/2026 .	Paydown		384,002	384,002	328,967	336,430	0	47,572	0	47,572	0	384,002	0	0	0	6,345	. 12/25/2051 .	1.A
..74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36	. 09/01/2026 .	Paydown		7,286	8,006	6,866	7,253	0	33	0	33	0	7,286	0	0	0	373	. 06/25/2036 .	4.C FM
..74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63	. 07/25/2026 .	Paydown		89,757	89,757	89,067	88,644	0	1,113	0	1,113	0	89,757	0	0	0	1,440	. 10/25/2063 .	1.A FE
..74970F-AA-5	RMF Proprietary 20223 Trust 2022-3 A 4.000% 08/25/62	. 09/25/2026 .	Paydown		675,431	675,431	637,148	667,625	0	7,807	0	7,807	0	675,431	0	0	0	18,866	. 08/25/2062 .	1.A FE
..75408V-AG-6	Rate Mortgage Tr2026J1 2026-J1 A7 5.000% 04/25/56	. 09/01/2026 .	Cantor Fitzgerald Fixed		2,387,156	2,400,000	2,387,156	0	0	0	0	0	0	2,387,156	0	0	0	0	. 04/25/2056 .	1.A FE
..75408V-AG-6	Rate Mortgage Tr2026J1 2026-J1 A7 5.000% 04/25/56	. 09/01/2026 .	Paydown		60,826	60,826	60,501	0	0	326	0	326	0	60,826	0	0	0	1,953	. 04/25/2056 .	1.A FE
..75409J-AG-2	Rate Mortgage Tr2021J1 2021-J1 A7 2.500% 07/25/51	. 09/01/2026 .	Paydown		474,646	474,646	418,282	420,548	0	54,098	0	54,098	0	474,646	0	0	0	7,990	. 07/25/2051 .	1.A
..75410R-AJ-5	Rate Mortgage Tr2022J1 2022-J1 A9 2.500% 01/25/52	. 09/01/2026 .	Paydown		753,820	753,820	634,151	645,835	0	107,985	0	107,985	0	753,820	0	0	0	12,733	. 01/25/2052 .	1.A
..760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32	. 09/01/2026 .	Paydown		0	3,845	3,881	3,172	985	(4,157)	0	(3,172)	0	0	0	0	0	0	. 01/25/2032 .	3.A FM
..761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35	. 09/01/2026 .	Paydown		12,790	14,396	13,032	12,910	0	(119)	0	(119)	0	12,790	0	0	0	588	. 11/25/2035 .	3.A FM
..761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36	. 09/01/2026 .	Paydown		5,632	15,710	13,330	13,382	0	(7,749)	0	(7,749)	0	5,632	0	0	0	627	. 03/25/2036 .	1.A FM
..76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35	. 09/01/2026 .	Paydown		359	438	353	356	0	3	0	3	0	359	0	0	0	19	. 11/25/2035 .	1.A FM
..81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45	. 09/01/2026 .	Paydown		8,513	8,513	8,696	8,783	0	(270)	0	(270)	0	8,513	0	0	0	186	. 05/25/2045 .	1.A
..81743J-AK-6	Sequoia Mortgage20234 2023-4 A10 5.597% 11/25/53	. 07/01/2026 .	Paydown		70,419	70,419	69,064	69,892	0	527	0	527	0	70,419	0	0	0	2,339	. 11/25/2053 .	1.A
..81744Y-AG-1	SEMT 2013-4 B2 3.434% 04/25/43	. 09/01/2026 .	Paydown		30,861	30,861	29,669	30,258	0	604	0	604	0	30,861	0	0	0	733	. 04/25/2043 .	1.A
..81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43	. 09/01/2026 .	Paydown		33,587	33,587	32,807	32,749	0	838	0	838	0	33,587	0	0	0	815	. 07/25/2043 .	1.A
..81745Q-CC-4	SEMT 2015-1 B3 3.911% 01/25/45	. 09/01/2026 .	Paydown		17,522	17,522	18,069	18,285	0	(763)	0	(763)	0	17,522	0	0	0	461	. 01/25/2045 .	1.A
..81745R-AG-5	SEMT 2013-3 B1 3.509% 03/25/43	. 09/01/2026 .	Paydown		84,210	84,210	85,006	84,506	0	(296)	0	(296)	0	84,210	0	0	0	1,965	. 03/25/2043 .	1.A
..81745R-AH-3	SEMT 2013-3 B2 3.509% 03/25/43	. 09/01/2026 .	Paydown		32,181	32,181	33,027	32,588	0	(407)	0	(407)	0	32,181	0	0	0	751	. 03/25/2043 .	1.A
..81745X-CB-1	SEMT 2017-4 B1 3.928% 07/25/47	. 09/01/2026 .	Paydown		249,422	249,422	263,900	256,145	0	(6,724)	0	(6,724)	0	249,422	0	0	0	6,194	. 07/25/2047 .	1.A
..81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47	. 09/01/2026 .	Paydown		60,063	60,063	62,503	61,171	0	(1,107)	0	(1,107)	0	60,063	0	0	0	1,495	. 08/25/2047 .	1.A
..81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47	. 09/01/2026 .	Paydown		562	562	555	554	0	8	0	8	0	562	0	0	0	13	. 08/25/2047 .	1.A
..81746N-CC-0	SEMT 2016-3 B2 3.604% 11/25/46	. 09/01/2026 .	Paydown		129,564	129,564	124,543	0	0	5,021	0	5,021	0	129,564	0	0	0	690	. 11/25/2046 .	1.A
..81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48	. 09/01/2026 .	Paydown		13,304	13,304	13,398	13,499	0	(194)	0	(194)	0	13,304	0	0	0	310	. 02/25/2048 .	1.A
..81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47	. 09/01/2026 .	Paydown		9,652	9,652	9,647	9,646	0	6	0	6	0	9,652	0	0	0	225	. 02/25/2047 .	1.A
..81746W-CE-6	SEMT 2018-CH3 B1B 4.705% 08/25/48	. 09/01/2026 .	Paydown		124,838	124,838	134,591	131,160	0	(6,323)	0	(6,323)	0	124,838	0	0	0	3,918	. 08/25/2048 .	1.A
..81746W-CK-2	SEMT 2018-CH3 B3 4.705% 08/25/48	. 09/01/2026 .	Paydown		92,092	92,092	86,897	87,566	0	4,526	0	4,526	0	92,092	0	0	0	2,891	. 08/25/2048 .	1.A
..81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48	. 09/01/2026 .	Paydown		11,487	11,487	11,674	12,145	0	(658)	0	(658)	0	11,487	0	0	0	303	. 03/25/2048 .	1.A
..81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.896% 03/25/49	. 09/01/2026 .	Paydown		272,554	272,554	261,481	262,770	0	9,783	0	9,783	0	272,554	0	0	0	8,905	. 03/25/2049 .	1.A
..81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52	. 09/01/2026 .	Paydown		377,864	377,864	378,809	378,648	0	(784)	0	(784)	0	377,864	0	0	0	6,437	. 01/25/2052 .	1.A
..81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50	. 09/01/2026 .	Paydown		18,034	18,034	18,479	19,083	0	(1,049)	0	(1,049)	0	18,034	0	0	0	439	. 03/25/2050 .	1.A
..81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.856% 02/25/50	. 09/01/2026 .	Paydown		36,470	36,470	35,695	35,891	0	579	0	579	0	36,470	0	0	0	922	. 02/25/2050 .	1.A
..81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50	. 09/01/2026 .	Paydown		91,396	91,396	93,966	94,500	0	(3,104)	0	(3,104)	0	91,396	0	0	0	1,522	. 11/25/2050 .	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51	09/01/2026	Paydown		416,624	416,624	356,095	365,761	0	50,863	0	50,863	0	416,624	0	0	0	6,950	07/25/2051	1.A
..81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	09/01/2026	Paydown		481,365	481,365	405,095	413,488	0	67,877	0	67,877	0	481,365	0	0	0	7,868	10/25/2051	1.A
..81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52	09/01/2026	Paydown		518,244	518,244	490,064	491,281	0	26,963	0	26,963	0	518,244	0	0	0	8,245	02/25/2052	1.A
..81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 5.431% 12/25/53	08/01/2026	Paydown		102,352	102,352	100,794	101,581	0	771	0	771	0	102,352	0	0	0	3,678	12/25/2053	1.A
..81749T-AD-4	Sequoia Mortgage2025S1 2025-S1 A4 2.500% 09/25/54	09/01/2026	Paydown		1,938,748	1,938,748	1,679,255	1,687,011	0	251,737	0	251,737	0	1,938,748	0	0	0	30,512	09/25/2054	1.A
..81750D-AE-3	Sequoia Mortgage202513 2025-13 A5 5.000% 01/25/56	09/01/2026	Paydown		779,826	779,826	777,874	777,871	0	1,955	0	1,955	0	779,826	0	0	0	25,022	01/25/2056	1.A
..81750G-AB-2	Sequoia Mortgage2026HYB1 2026-HYB1 A1A 4.663% 04/25/56	09/01/2026	Paydown		2,509,521	2,509,521	2,479,564	0	0	29,958	0	29,958	0	2,509,521	0	0	0	48,456	04/25/2056	1.A FE
..81750Q-AE-4	Sequoia Mortgage20264 2026-4 A5 5.000% 03/25/56	09/01/2026	Paydown		1,758,349	1,758,349	1,738,728	19,209	0	19,622	0	19,622	0	1,758,349	0	0	0	35,866	03/25/2056	1.A FE
..81750T-AE-8	Sequoia Mortgage20265 2026-5 A5 5.000% 05/25/56	09/01/2026	Paydown		424,949	424,949	422,032	0	0	2,917	0	2,917	0	424,949	0	0	0	6,957	05/25/2056	1.A FE
..822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43	09/01/2026	Paydown		18,462	18,462	18,057	18,081	0	381	0	381	0	18,462	0	0	0	459	07/25/2043	1.A
..86359A-K3-6	SASC 2003-25XS A5 4.188% 08/25/33	09/01/2026	Paydown		24,266	24,266	24,251	23,137	0	1,129	0	1,129	0	24,266	0	0	0	678	08/25/2033	1.A FM
..872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36	09/01/2026	Paydown		13,354	13,354	13,302	13,461	0	(106)	0	(106)	0	13,354	0	0	0	555	11/25/2036	3.C FM
..89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62	09/01/2026	Paydown		341,856	341,856	327,396	329,725	0	12,131	0	12,131	0	341,856	0	0	0	8,525	07/25/2062	1.A
..89176L-AB-0	TPMT 2018-6 A1B 3.750% 03/25/58	09/01/2026	Paydown		666,959	666,959	651,953	657,384	0	9,575	0	9,575	0	666,959	0	0	0	18,346	03/25/2058	1.A
..89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 5.015% 10/25/48	09/25/2026	Paydown		2,019	2,019	2,016	2,044	0	(25)	0	(25)	0	2,019	0	0	0	66	10/25/2048	1.A
..89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63	09/01/2026	Paydown		275,245	275,245	262,402	264,899	0	10,346	0	10,346	0	275,245	0	0	0	6,875	01/25/2063	1.A
..90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51	09/01/2026	Paydown		520,994	520,994	433,443	445,658	0	75,337	0	75,337	0	520,994	0	0	0	8,598	11/25/2051	1.A
..917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50	07/01/2026	Redemption 100.0000		120,000	120,000	124,229	122,091	0	(2,091)	0	(2,091)	0	120,000	0	0	0	4,650	01/01/2050	1.C FE
..91824N-AD-4	United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51	09/01/2026	Paydown		200,819	200,819	175,023	178,492	0	22,327	0	22,327	0	200,819	0	0	0	3,345	06/25/2051	1.A
..924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67	09/01/2026	Paydown		335,287	335,287	328,109	337,270	0	(1,983)	0	(1,983)	0	335,287	0	0	0	8,313	04/25/2067	1.A FE
..92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.029% 02/25/67	09/01/2026	Paydown		748,185	748,185	746,220	747,248	0	937	0	937	0	748,185	0	0	0	20,026	02/25/2067	1.A
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43	09/01/2026	Redemption 100.0000		14,483	14,483	14,483	14,483	0	0	0	0	0	14,483	0	0	0	442	10/25/2043	1.A FE
..92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43	09/25/2026	Various		50,116	50,116	50,116	50,116	0	0	0	0	0	50,116	0	0	0	1,445	12/25/2043	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37	09/01/2026	Various		112,585	112,585	112,585	112,585	0	0	0	0	0	112,585	0	0	0	2,331	10/25/2037	1.A FE
..92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42	09/28/2026	Various		266,202	266,202	266,640	266,388	0	(186)	0	(186)	0	266,202	0	0	0	6,174	06/25/2042	1.A FE
..92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41	09/01/2026	Redemption 100.0000		73,640	73,640	73,640	73,640	0	0	0	0	0	73,640	0	0	0	1,501	06/25/2041	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42	09/01/2026	Various		31,354	31,354	31,354	31,354	0	0	0	0	0	31,354	0	0	0	693	08/25/2042	1.B FE
..929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33	09/01/2026	Paydown		4,466	4,466	3,729	3,752	0	714	0	714	0	4,466	0	0	0	163	06/25/2033	1.A FM
..939344-AR-8	WMALT 2006-4 3A6 5.291% 05/25/36	09/01/2026	Paydown		13,371	15,719	11,855	14,291	0	(920)	0	(920)	0	13,371	0	0	0	468	05/25/2036	1.A FM
..93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35	09/01/2026	Paydown		3,951	5,781	5,338	5,487	0	(1,537)	0	(1,537)	0	3,951	0	0	0	211	11/25/2035	1.G FM
..93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36	09/01/2026	Paydown		19,529	19,529	6,937	4,173	0	15,356	0	15,356	0	19,529	0	0	0	128	07/25/2036	1.A FM
..93935W-AD-6	WMALT MORTGAGE 2006-9 A3 3.988% 10/25/36	09/01/2026	Paydown		43,366	43,366	22,771	12,307	0	31,058	0	31,058	0	43,366	0	0	0	332	10/25/2036	1.A FM
..949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50	09/01/2026	Paydown		20,038	20,038	20,520	21,428	0	(1,391)	0	(1,391)	0	20,038	0	0	0	372	05/25/2050	1.A
..949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51	09/01/2026	Paydown		898,564	898,564	841,130	849,631	0	48,932	0	48,932	0	898,564	0	0	0	14,798	06/25/2051	1.A
..94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47	09/01/2026	Paydown		39,998	39,998	38,949	37,779	0	2,219	0	2,219	0	39,998	0	0	0	862	07/25/2047	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..95001T-BH-7	WFMBS 2019-1 B1 3.914% 11/25/48	09/01/2026	Paydown		22,573	22,573	22,747	22,681	0	(108)	0	(108)	0	22,573	0	0	0	590	11/25/2048	1.A
..95002F-AA-2	WFMBS 2019-4 A1 3.496% 09/25/49	09/01/2026	Paydown		105,882	105,882	107,768	111,634	0	(5,753)	0	(5,753)	0	105,882	0	0	0	2,573	09/25/2049	1.A
..95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50	09/01/2026	Paydown		57,921	57,921	59,686	59,918	0	(1,997)	0	(1,997)	0	57,921	0	0	0	975	09/25/2050	1.A
..95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51	09/01/2026	Paydown		280,943	280,943	275,587	276,170	0	4,773	0	4,773	0	280,943	0	0	0	4,748	08/25/2051	1.A
..95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51	09/01/2026	Paydown		1,252,130	1,252,130	1,066,072	1,084,314	0	167,816	0	167,816	0	1,252,130	0	0	0	21,163	08/25/2051	1.A
..95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52	09/01/2026	Paydown		149,162	149,162	135,784	136,918	0	12,244	0	12,244	0	149,162	0	0	0	2,989	03/25/2052	1.A
..97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.940% 02/20/45	09/01/2026	Paydown		89,494	89,494	87,593	87,630	0	1,864	0	1,864	0	89,494	0	0	0	2,184	02/20/2045	1.A
..693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	09/01/2026	Paydown		57,979	57,979	59,474	60,796	0	(2,817)	0	(2,817)	0	57,979	0	0	0	1,219	11/25/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					147,235,550	147,369,528	138,712,139	127,345,257	985	4,933,138	0	4,934,123	0	147,254,226	0	(18,676)	(18,676)	3,630,980	XXX	XXX
..03882K-AN-2	arbor multifami2021MF3 ge sec 2021-MF3 XA 0.823% 10/15/54	09/01/2026	Paydown		0	0	113,136	91,780	0	(94,774)	0	(94,774)	0	0	0	0	0	19,953	10/15/2054	1.A FE
..05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.434% 09/15/54	09/01/2026	Paydown		0	0	28,263	17,413	0	(17,413)	0	(17,413)	0	0	0	0	0	3,142	09/15/2054	1.A FE
..05493W-AC-6	Banc of America 2024BHP Lynch 2024-BHP B 6.717% 08/15/39	09/15/2026	Paydown		9,250,000	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	0	0	451,831	08/15/2039	1.D FE
..054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.656% 12/15/55	09/01/2026	Paydown		0	0	8,165	5,376	0	(5,376)	0	(5,376)	0	0	0	0	0	754	12/15/2055	1.A FE
..05526W-AC-7	BAMLL 2015-HAUL A2 4.030% 07/07/43	09/01/2026	Paydown		506,171	506,171	521,238	508,470	0	(2,299)	0	(2,299)	0	506,171	0	0	0	13,595	07/07/2043	1.A
..05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.306% 07/15/54	09/01/2026	Paydown		0	0	435,042	259,541	0	(259,541)	0	(259,541)	0	0	0	0	0	35,031	07/15/2054	1.A FE
..05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.307% 04/15/55	09/01/2026	Paydown		0	0	9,817	5,345	0	(5,345)	0	(5,345)	0	0	0	0	0	734	04/15/2055	1.A FE
..05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.269% 06/15/55	09/01/2026	Paydown		0	0	8,710	4,214	0	(4,214)	0	(4,214)	0	0	0	0	0	549	06/15/2055	1.A FE
..05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.336% 09/15/56	09/01/2026	Paydown		0	0	770	642	0	(642)	0	(642)	0	0	0	0	0	95	09/15/2056	1.A FE
..05555F-AH-7	Barclays Commerc20245C27gage S 2024-5C27 XA 1.041% 07/15/57	09/01/2026	Paydown		0	0	1,262	900	0	(900)	0	(900)	0	0	0	0	0	215	07/15/2057	1.A FE
..05555P-AD-4	Barclays Commerc20245C29gage S 2024-5C29 XA 1.819% 09/15/57	09/01/2026	Paydown		0	0	2,895	2,075	0	(2,112)	0	(2,112)	0	0	0	0	0	469	09/15/2057	1.A FE
..05593Q-AD-6	BMO Mortgage Tru20245C6 2024-5C6 XA 1.574% 09/15/57	09/01/2026	Paydown		0	0	885	454	0	(454)	0	(454)	0	0	0	0	0	148	09/15/2057	1.A FE
..05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.040% 07/15/54	09/01/2026	Paydown		0	0	1,188	770	0	(770)	0	(770)	0	0	0	0	0	111	07/15/2054	1.A FE
..05610F-AB-3	BX Trust 2022AHP 2022-AHP AS 5.307% 01/17/39	09/15/2026	Paydown		17,500,000	17,500,000	17,449,705	17,489,391	0	10,609	0	10,609	0	17,500,000	0	0	0	686,653	01/17/2039	1.A
..06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61	09/01/2026	Paydown		526,746	526,746	542,510	529,020	0	(2,275)	0	(2,275)	0	526,746	0	0	0	15,206	08/15/2061	1.A
..06539L-BC-3	BN 2018-BN13 XA 0.599% 08/15/61	09/01/2026	Paydown		0	0	4,339	2,963	0	(2,963)	0	(2,963)	0	0	0	0	0	1,136	08/15/2061	1.A FE
..06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.978% 01/15/63	09/01/2026	Paydown		0	0	38,919	22,703	0	(22,703)	0	(22,703)	0	0	0	0	0	5,082	01/15/2063	1.A FE
..06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61	09/01/2026	Paydown		525,003	525,003	540,740	526,803	0	(1,801)	0	(1,801)	0	525,003	0	0	0	13,861	03/15/2061	1.A
..06540T-AE-0	BANK 2018-BN11 XA 0.587% 03/15/61	09/01/2026	Paydown		0	0	23,141	7,477	0	(7,477)	0	(7,477)	0	0	0	0	0	2,777	03/15/2061	1.A FE
..06540W-BH-5	BANK 2019-BN19 XA 1.068% 08/15/61	09/01/2026	Paydown		0	0	22,843	14,971	0	(14,971)	0	(14,971)	0	0	0	0	0	3,645	08/15/2061	1.A FE
..06541F-BB-4	BANK 2017-BNK4 XA 1.439% 05/15/50	09/01/2026	Paydown		0	0	100,441	15,205	0	(15,205)	0	(15,205)	0	0	0	0	0	13,949	05/15/2050	1.A FE
..06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.797% 12/15/52	09/01/2026	Paydown		0	0	4,953	3,061	0	(3,061)	0	(3,061)	0	0	0	0	0	690	12/15/2052	1.A FE
..066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.981% 05/15/57	09/01/2026	Paydown		0	0	202,327	135,173	0	(135,204)	0	(135,204)	0	0	0	0	0	33,960	05/15/2057	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
	Barclays Commerc2017C1 gage S 2017-C1 XA																			
07332V-BJ-3	1.593% 02/15/50	09/01/2026	Paydown		0	0	475,983	88,100	0	(88,100)	0	(88,100)	0	0	0	0	0	102,155	02/15/2050	1.A FE
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51	09/01/2026	Paydown		882,192	882,192	908,655	884,952	0	(2,760)	0	(2,760)	0	882,192	0	0	0	24,396	07/15/2051	1.A
	BENCHMARK Mortga2019B15 2019-B15 XA 0.914%																			
08160K-AH-7	12/15/72	09/01/2026	Paydown		0	0	21,382	9,557	0	(13,615)	0	(13,615)	0	0	0	0	0	3,056	12/15/2072	1.D FE
	BENCHMARK Mortga2022B34 2022-B34 XA 0.087%																			
08161Y-BH-5	04/15/55	09/01/2026	Paydown		0	0	3,691	1,765	0	(1,765)	0	(1,765)	0	0	0	0	0	259	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.878% 07/15/53	09/01/2026	Paydown		0	0	755,698	334,239	0	(334,239)	0	(334,239)	0	0	0	0	0	66,578	07/15/2053	1.A FE
	BENCHMARK Mortga2024V10 2024-V10 XA 1.522%																			
08163U-AD-1	09/15/57	09/01/2026	Paydown		0	0	158	113	0	(114)	0	(114)	0	0	0	0	0	26	09/15/2057	1.A FE
	BENCHMARK Mortga2024V5 2024-V5 XA 1.298%																			
08163X-AZ-6	01/10/57	09/01/2026	Paydown		0	0	230	133	0	(133)	0	(133)	0	0	0	0	0	36	01/10/2057	1.A FE
	BENCHMARK Mortga2024V7 2024-V7 XA 0.880%																			
08163Y-AV-3	05/15/56	09/01/2026	Paydown		0	0	970	660	0	(660)	0	(660)	0	0	0	0	0	161	05/15/2056	1.A FE
	BENCHMARK Mortga2025V14 2025-V14 XA 0.980%																			
08164B-AE-0	04/15/57	09/01/2026	Paydown		0	0	817	817	0	(817)	0	(817)	0	0	0	0	0	136	04/15/2057	1.A FE
	BENCHMARK Mortga2026B43 2026-B43 XA 1.237%																			
08164J-AH-6	04/15/63	09/01/2026	Paydown		0	0	13,951	1,078	0	(13,944)	0	(13,944)	0	0	0	0	0	490	04/15/2063	1.A FE
	BENCHMARK Mortga2024V11 2024-V11 XA 0.773%																			
081921-BA-5	11/15/57	09/01/2026	Paydown		0	0	108	79	0	(81)	0	(81)	0	0	0	0	0	18	11/15/2057	1.A FE
	BENCHMARK Mortga2024V6 2024-V6 XA 1.577%																			
081927-AC-9	03/15/57	09/01/2026	Paydown		0	0	1,788	1,168	0	(1,168)	0	(1,168)	0	0	0	0	0	301	03/15/2057	1.A FE
	BMO Mortgage Tru20245C4 2024-5C4 XA 0.810%																			
09660S-AV-2	05/15/57	09/01/2026	Paydown		0	0	2,501	1,174	0	(1,174)	0	(1,174)	0	0	0	0	0	422	05/15/2057	1.A FE
	BMO Mortgage Tru20245C7 2024-5C7 XA 1.143%																			
09660W-AV-3	11/15/57	09/01/2026	Paydown		0	0	441	344	0	(344)	0	(344)	0	0	0	0	0	72	11/15/2057	1.A FE
	BX Trust 2022LBA6 2022-LBA6 XCP																			
12433E-AC-5	0.000% 01/15/39	07/15/2026	Paydown		0	0	169,653	169,653	0	(169,653)	0	(169,653)	0	0	0	0	0	0	01/15/2039	2.B FE
	BX Trust 2026XL6 2026-XL6 C 5.417%																			
12433N-AE-1	03/15/43	09/15/2026	Paydown		204,191	204,191	204,383	0	0	(191)	0	(191)	0	204,191	0	0	0	2,265	03/15/2043	1.G FE
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51	09/01/2026	Paydown		430,213	430,213	443,112	431,896	0	(1,683)	0	(1,683)	0	430,213	0	0	0	12,050	08/15/2051	1.A
12531Y-AU-2	CFCRE 2016-C4 AM 3.691% 05/10/58	07/01/2026	Paydown		420,237	420,237	393,039	417,196	0	3,041	0	3,041	0	420,237	0	0	0	9,119	05/10/2058	1.A
	CSAIL Commercial2019C16 e Trus 2019-C16 XA																			
12596W-AE-4	1.686% 06/15/52	09/01/2026	Paydown		0	0	13,223	9,225	0	(10,149)	0	(10,149)	0	0	0	0	0	2,613	06/15/2052	1.A FE
12629N-AH-8	COMM 2015-DC1 AM 3.724% 02/10/48	09/01/2026	Paydown		4,286,139	4,286,139	4,268,392	4,286,139	0	0	0	0	0	4,286,139	0	0	0	106,378	02/10/2048	1.A
	CRB Commercial M2025CRE1Trust 2025-CRE1 A																			
12629S-AA-2	4.603% 09/15/58	09/01/2026	Paydown		9,680,953	9,680,953	9,694,782	3,440,452	0	(14,086)	0	(14,086)	0	9,680,953	0	0	0	242,009	09/15/2058	1.A FE
	CRB Commercial M2025CRE1Trust 2025-CRE1 XA																			
12629S-AE-4	1.261% 09/15/58	09/01/2026	Paydown		0	0	1,300,967	1,263,732	0	(1,263,732)	0	(1,263,732)	0	0	0	0	0	273,999	09/15/2058	1.B FE
12630B-AE-8	COMM 2013-CR13 D 5.001% 11/10/46	09/01/2026	Paydown		59,204	(119,902)	(126,712)	(119,902)	0	179,106	0	179,106	0	59,204	0	0	0	236,754	11/10/2046	5.B
	CSAIL Commercial2016C5 e Trus 2016-C5 C																			
12636L-BE-9	4.549% 11/15/48	08/01/2026	Paydown		697,838	697,838	625,874	695,372	0	2,467	0	2,467	0	697,838	0	0	0	20,526	11/15/2048	1.A
	CSAIL Commercial2016C7 e Trus 2016-C7 AS																			
12637U-BA-6	3.958% 11/15/49	09/01/2026	Paydown		3,621,116	3,621,116	3,378,388	3,558,677	0	62,439	0	62,439	0	3,621,116	0	0	0	104,044	11/15/2049	1.A
	Credit Suisse Mo2022LIONrust 2022-LION A																			
12660T-AA-0	7.256% 02/15/27	09/15/2026	Paydown		2,000,000	2,000,000	2,000,938	0	0	(938)	0	(938)	0	2,000,000	0	0	0	32,256	02/15/2027	5.B GI
	Citigroup Commer2016C2 tgage 4.031%																			
17291C-BV-6	08/10/49	09/01/2026	Paydown		5,420,422	5,420,422	5,146,833	5,282,658	0	137,764	0	137,764	0	5,420,422	0	0	0	163,873	08/10/2049	1.A
17322Y-AG-5	CGCMT 2014-GC25 B 4.227% 10/10/47	07/10/2026	Paydown		1,819,356	1,819,356	1,764,207	1,819,356	0	0	0	0	0	1,819,356	0	0	0	55,308	10/10/2047	1.A
17322Y-AM-2	CGCMT 2014-GC25 D 3.548% 10/10/47	07/01/2026	Paydown		1,304,818	1,304,818	1,249,077	773,131	531,687	0	0	531,687	0	1,304,818	0	0	0	60,211	10/10/2047	6.
17328R-BE-8	CGCMT 2020-GC46 XA 1.074% 02/15/53	09/01/2026	Paydown		0	0	28,879	12,089	0	(12,089)	0	(12,089)	0	0	0	0	0	2,490	02/15/2053	1.A FE
	Citigroup Commer2016P4 tgage 2016-P4 AS																			
29429E-AH-4	3.075% 07/10/49	07/01/2026	Paydown		5,880,000	5,880,000	5,290,852	5,779,734	0	100,266	0	100,266	0	5,880,000	0	0	0	105,473	07/10/2049	1.A

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Show All Long-Term Bonds and Stocks 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
..302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29	09/01/2026	Paydown		0	0	26,778	10,723	0	(10,723)	0	(10,723)	0	0	0	0	0	2,773	01/25/2029	1.A FE
..30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28	09/01/2026	Paydown		0	0	19,846	6,199	0	(6,199)	0	(6,199)	0	0	0	0	0	2,298	10/25/2028	1.A FE
..30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29	09/01/2026	Paydown		0	0	29,623	14,135	0	(14,135)	0	(14,135)	0	0	0	0	0	3,232	06/25/2029	1.A FE
..30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53	09/01/2026	Paydown		0	0	28,534	16,635	0	(16,635)	0	(16,635)	0	0	0	0	0	3,142	05/25/2053	1.A FE
..36253P-AE-2	GSMS 2017-GS6 XA 1.148% 05/10/50	09/01/2026	Paydown		0	0	10,248	1,461	0	(1,461)	0	(1,461)	0	0	0	0	0	1,205	05/10/2050	1.A FE
..36273X-AJ-0	GS Mortgage Secu2025800Drust 2025-800D B 7.337% 11/25/41	09/18/2026	Paydown		2,000,000	2,000,000	2,002,813	0	0	(2,813)	0	(2,813)	0	2,000,000	0	0	0	36,278	11/25/2041	2.C FE
..39152M-AC-9	Great Wolf Trust2024WOLF 2024-WOLF B 5.908% 03/15/39	08/04/2026	BREAN CAPITAL LLC		20,081,250	20,000,000	19,958,787	19,971,549	0	4,549	0	4,549	0	19,976,099	0	105,151	105,151	745,504	03/15/2039	1.A
..46590M-AT-7	JPMCC 2016-JP2 XA 1.636% 08/15/49	09/01/2026	Paydown		0	0	283,702	1,018	0	(1,018)	0	(1,018)	0	0	0	0	0	19,796	08/15/2049	1.D FE
..46590M-AV-2	JPMCC 2016-JP2 AS 3.056% 08/15/49	09/01/2026	Paydown		5,009,019	5,009,019	4,675,680	4,916,927	0	92,091	0	92,091	0	5,009,019	0	0	0	92,743	08/15/2049	1.A
..46645L-BE-6	JPMBB Commercial2016C1 e Secu 4.915% 03/17/49	09/01/2026	Paydown		1,180	1,180	1,153	1,176	0	4	0	4	0	1,180	0	0	0	38	03/17/2049	1.A
..50219Q-AN-4	LNSTR 2016-4 D 4.649% 03/10/49	09/01/2026	Paydown		6,898	6,898	6,657	6,850	0	48	0	48	0	6,898	0	0	0	222	03/10/2049	1.A
..58003M-AA-4	MF1 Multifamily 2024FL15Mortga 2024-FL15 A 5.574% 08/18/41	09/18/2026	Paydown		18,166	18,166	18,178	18,177	0	(11)	0	(11)	0	18,166	0	0	0	740	08/18/2041	1.A FE
..61690Y-BU-5	MSC 2016-BNK2 A4 3.049% 11/15/49	09/01/2026	Paydown		813,177	813,177	770,962	806,669	0	6,508	0	6,508	0	813,177	0	0	0	18,595	11/15/2049	1.A
..61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51	09/01/2026	Paydown		275,117	275,117	283,359	276,219	0	(1,102)	0	(1,102)	0	275,117	0	0	0	7,749	10/15/2051	1.A
..61691U-BH-1	Morgan Stanley C2019L3 Trust 3.490% 11/15/52	07/15/2026	BREAN CAPITAL LLC		3,812,286	4,033,000	3,567,366	3,697,672	0	41,779	0	41,779	0	3,739,452	0	72,834	72,834	87,970	11/15/2052	1.A
..61692B-BU-3	MSC 2020-HR8 XA 1.904% 07/15/53	09/01/2026	Paydown		0	0	10,481	5,488	0	(5,488)	0	(5,488)	0	0	0	0	0	967	07/15/2053	1.A FE
..61766E-BH-7	MSBAM 2016-C29 AS 3.604% 05/15/49	07/01/2026	Paydown		72,275	72,275	66,925	71,698	0	577	0	577	0	72,275	0	0	0	1,519	05/15/2049	1.A
..61766N-BC-8	Morgan Stanley B2016C30 t 2016-C30 XA 1.227% 09/15/49	08/01/2026	Paydown		0	0	129,143	28,001	0	(28,001)	0	(28,001)	0	0	0	0	0	54,806	09/15/2049	1.A FE
..61766N-BE-4	Morgan Stanley B2016C30 t 2016-C30 AS 3.175% 09/15/49	09/01/2026	Paydown		7,000,000	7,000,000	6,505,625	6,906,283	0	93,717	0	93,717	0	7,000,000	0	0	0	153,670	09/15/2049	1.A
..61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.203% 11/15/49	09/01/2026	Paydown		0	0	418,453	40,535	0	(40,535)	0	(40,535)	0	0	0	0	0	91,797	11/15/2049	1.A FE
.61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51	09/01/2026	Paydown		647,116	647,116	666,505	649,487	0	(2,371)	0	(2,371)	0	647,116	0	0	0	18,086	07/15/2051	1.A
.61770K-AY-1	Morgan Stanley C2020L4 Trust 2020-L4 XA 1.182% 02/15/53	09/01/2026	Paydown		0	0	2,142	1,041	0	(1,041)	0	(1,041)	0	0	0	0	0	316	02/15/2053	1.A FE
..67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36	09/28/2026	Redemption 100.0000		48,972	48,972	48,972	48,972	0	0	0	0	0	48,972	0	0	0	37,992	11/01/2036	1.B FE
..74167T-AC-4	PRIMA PRIMA 2020-8A 2.750% 12/01/70	07/20/2026	Paydown		3,301,230	3,301,230	3,206,596	3,279,863	0	21,367	0	21,367	0	3,301,230	0	0	0	52,957	12/01/2070	1.E FE
..76134D-AB-6	Reunion Resort (2024RSRT FL) S 2024-RSRT B 7.603% 03/15/29	08/31/2026	MESIROW FINANCIAL		6,532,500	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	32,500	32,500	351,407	03/15/2029	1.C FE
..90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51	09/01/2026	Paydown		909,802	909,802	937,093	913,065	0	(3,264)	0	(3,264)	0	909,802	0	0	0	26,258	05/15/2051	1.A
..90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51	09/01/2026	Paydown		359,428	359,428	370,210	360,587	0	(1,158)	0	(1,158)	0	359,428	0	0	0	9,952	06/15/2051	1.A
..90276Y-AF-0	UBSCM 2019-C16 XA 1.683% 04/15/52	09/01/2026	Paydown		0	0	26,294	13,327	0	(13,327)	0	(13,327)	0	0	0	0	0	4,328	04/15/2052	1.A FE
..90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51	09/01/2026	Paydown		523,361	523,361	539,061	525,210	0	(1,850)	0	(1,850)	0	523,361	0	0	0	14,589	08/15/2051	1.A
..92937U-AJ-7	WFRBS 2013-C13 D 4.088% 05/15/45	09/01/2026	Paydown		56,238	56,238	58,144	56,238	0	0	0	0	0	56,238	0	0	0	1,499	05/15/2045	1.A
..92939H-BB-0	WFRBS 2014-C23 B 4.265% 10/15/57	07/01/2026	Paydown		7,233,000	7,233,000	7,704,364	7,233,000	0	0	0	0	0	7,233,000	0	0	0	182,137	10/15/2057	1.A
..95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48	07/01/2026	Paydown		17,819,190	17,819,190	17,042,297	17,615,877	0	203,314	0	203,314	0	17,819,190	0	0	0	330,962	07/15/2048	1.A
..95000H-BH-4	WFCM 2016-LC24 AS 3.367% 10/15/49	09/01/2026	Paydown		13,381,210	13,381,210	12,901,885	13,140,215	0	240,995	0	240,995	0	13,381,210	0	0	0	306,373	10/15/2049	1.A
..95000H-BL-5	WFCM 2016-LC24 B 3.621% 10/15/49	09/01/2026	Paydown		2,194,000	2,194,000	2,041,643	2,164,092	0	29,908	0	29,908	0	2,194,000	0	0	0	52,963	10/15/2049	1.A
..95000K-BG-9	WFCM 2016-NXS6 B 3.811% 11/15/49	09/01/2026	Paydown		11,785,000	11,785,000	10,776,478	11,532,494	0	252,506	0	252,506	0	11,785,000	0	0	0	336,845	11/15/2049	1.A
..95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.856% 12/15/49	09/01/2026	Paydown		0	0	334,244	53,920	0	(53,920)	0	(53,920)	0	0	0	0	0	94,636	12/15/2049	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 0.995% 07/15/50	09/01/2026	Paydown		0	0	317,576	67,759	0	(67,759)	0	(67,759)	0	0	0	0	0	43,597	07/15/2050	1.A FE
..95002U-BE-0	WFCM 2020-C58 XA 1.897% 07/15/53	09/01/2026	Paydown		0	0	71,562	50,369	0	(50,369)	0	(50,369)	0	0	0	0	0	9,811	07/15/2053	1.A FE
..95002X-BH-7	WFCM 2020-C57 XA 2.169% 08/15/53	09/01/2026	Paydown		0	0	12,085	8,520	0	(8,520)	0	(8,520)	0	0	0	0	0	1,719	08/15/2053	1.A FE
..95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.524% 04/15/55	09/01/2026	Paydown		0	0	4,586	2,939	0	(2,939)	0	(2,939)	0	0	0	0	0	473	04/15/2055	1.A FE
..95004J-AD-6	Wells Fargo Comm20255C3 ortgag 2025-5C3 XA 1.043% 01/15/58	08/01/2026	Paydown		0	0	1,858	1,258	0	(1,489)	0	(1,489)	0	0	0	0	0	261	01/15/2058	1.A FE
..95004V-AG-2	Wells Fargo Comm2025AURAortgag 2025-AURA D 6.708% 10/15/42	07/23/2026	Various		3,810,008	3,786,343	3,776,877	3,777,630	0	330	0	330	0	3,777,959	0	32,049	32,049	122,248	10/15/2042	2.C FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					172,705,022	172,609,215	173,498,334	162,830,612	531,687	(1,383,678)	0	(851,991)	0	172,462,488	0	242,534	242,534	6,255,513	XXX	XXX
..050931-AA-2	Audax Senior Deb20249A LC 2024-9A A1 5.829% 04/20/36	08/06/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	376,511	04/20/2036	1.A FE
..050931-AE-4	Audax Senior Deb20249A LC 2024-9A B 6.379% 04/20/36	08/06/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	566,438	04/20/2036	1.C FE
..61034U-AN-5	Monroe Capital M20201A LLC 2020-1A XR2 4.983% 08/20/37	08/20/2026	Paydown		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	47,203	08/20/2037	1.A FE
..00852H-AJ-0	AGL CLO Ltd. 202326A 2023-26A XR 4.684% 10/21/38	07/21/2026	Paydown		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	25,393	10/21/2038	1.A FE
..01750T-AQ-9	Allegro CLO Ltd 20201A 2020-1A A2R 5.334% 07/21/37	08/04/2026	Paydown		11,400,000	11,400,000	11,422,800	0	0	(22,800)	0	(22,800)	0	11,400,000	0	0	0	325,758	07/21/2037	1.A FE
..01751A-AN-6	Allegro CLO Ltd 20212A 2021-2A XR 4.703% 10/15/38	07/15/2026	Paydown		678,571	678,571	678,571	678,571	0	0	0	0	0	678,571	0	0	0	24,190	10/15/2038	1.A FE
..03665Y-AN-5	ANTR 2019-2A A1R 5.702% 01/23/36	07/16/2026	Paydown		13,000,000	13,000,000	13,117,000	13,094,030	0	(94,030)	0	(94,030)	0	13,000,000	0	0	0	546,051	01/23/2036	1.A FE
..03770W-AA-9	Apidos CLO 202448A 2024-48A A1 5.250% 07/25/37	08/06/2026	Paydown		9,300,000	9,300,000	9,332,550	0	0	(32,550)	0	(32,550)	0	9,300,000	0	0	0	253,691	07/25/2037	1.A FE
..04018X-AL-3	ARES CLO Ltd 2021ALFA 2021-ALFA XR 4.603% 04/15/39	07/15/2026	Paydown		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	6,731	04/15/2039	1.A FE
..054978-AJ-0	BBAM US CLO LTD.20221A 2022-1A XR 4.703% 03/30/38	07/15/2026	Paydown		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	16,933	03/30/2038	1.A FE
..05684L-AN-5	Bain Capital Cre20211A Limit 2021-1A AR 4.669% 04/18/34	07/20/2026	Paydown		1,982,723	1,982,723	1,980,933	0	0	1,790	0	1,790	0	1,982,723	0	0	0	70,464	04/18/2034	1.A FE
..05876N-AA-7	Ballyrock Ltd 202426A 2024-26A A1A 5.320% 07/25/37	08/14/2026	Paydown		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	805,662	07/25/2037	1.A FE
..05876N-AG-4	Ballyrock Ltd 202426A 2024-26A B 6.110% 07/25/37	08/14/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	292,735	07/25/2037	1.F FE
..05876N-AJ-8	Ballyrock Ltd 202426A 2024-26A C1 7.110% 07/25/37	08/14/2026	Paydown		325,000	325,000	326,723	326,670	0	(1,670)	0	(1,670)	0	325,000	0	0	0	6,879	07/25/2037	2.B FE
..072929-AN-2	Bayswater Park C20231A 2023-1A XR 4.679% 01/20/39	07/20/2026	Paydown		354,167	354,167	354,167	354,167	0	0	0	0	0	354,167	0	0	0	9,197	01/20/2039	1.A FE
..09075J-AU-3	Birch Grove CLO 19A 5.340% 07/17/37	08/10/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	220,135	07/17/2037	1.A FE
..09075J-AY-5	Birch Grove CLO 19A 5.820% 07/17/37	08/10/2026	Paydown		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	671,818	07/17/2037	1.C FE
..09290E-AC-3	BlackRock Maroon20221A LO XI 2022-1A AR 5.353% 01/15/38	07/15/2026	Paydown		156,886	156,886	156,886	156,886	0	0	0	0	0	156,886	0	0	0	6,366	01/15/2038	1.A FE
..09629V-AC-7	BLUEM 2018-2A A 5.112% 08/15/31	08/17/2026	Paydown		2,909,446	2,909,446	2,909,446	2,909,446	0	0	0	0	0	2,909,446	0	0	0	112,321	08/15/2031	1.A FE
..12551M-AL-3	CIFC Funding Ltd20175A 2017-5A AR 5.160% 07/17/37	09/09/2026	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	936,832	07/17/2037	1.A FE
..12570X-AC-6	CIFC Funding Ltd20241A 2024-1A B 5.829% 04/18/37	07/01/2026	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	825,262	04/18/2037	1.C FE
..143133-AL-0	Carlyle Global M20216A rategi 2021-6A XR 4.703% 01/15/38	07/15/2026	Paydown		687,500	687,500	687,500	687,500	0	0	0	0	0	687,500	0	0	0	24,508	01/15/2038	1.A FE

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Show All Long-Term Bonds and Stocks 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
..14315J-BA-6	Carlyle Global M20172A rategi 2017-2A AR2 5.219% 07/20/37	07/08/2026	Paydown		29,380,000	29,380,000	29,468,140	29,467,659	0	(87,659)	0	(87,659)	0	29,380,000	0	0	0	1,115,370	07/20/2037	1.A FE
..14317B-AS-3	Carlyle Global M20224A rategi 2022-4A BR 5.560% 07/25/36	09/18/2026	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	994,980	07/25/2036	1.C FE
..26248D-AC-2	Dryden Senior Lo20241115A 2024-115A A2 5.429% 04/18/37	07/20/2026	Paydown		30,000,000	30,000,000	30,069,000	30,065,380	0	(65,380)	0	(65,380)	0	30,000,000	0	0	0	1,238,334	04/18/2037	1.A FE
..29003J-AU-8	Elmwood CLO 15 L20222A 2022-2A CR 5.583% 04/22/35	09/08/2026	Paydown		8,600,000	8,600,000	8,600,000	8,600,000	0	0	0	0	0	8,600,000	0	0	0	427,979	04/22/2035	1.F FE
..29003J-AW-4	Elmwood CLO 15 L20222A 2022-2A DR 6.633% 04/22/35	09/08/2026	Paydown		9,800,000	9,800,000	9,800,000	9,800,000	0	0	0	0	0	9,800,000	0	0	0	545,758	04/22/2035	2.C FE
..34966Y-AA-4	Fortress Credit 202535A ities 2025-35A A1 5.129% 07/20/33	07/20/2026	Paydown		1,940,440	1,940,440	1,940,440	1,940,440	0	0	0	0	0	1,940,440	0	0	0	107,106	07/20/2033	1.A FE
..43133J-AA-6	HITR 2019-2A A1 5.762% 05/22/39	08/24/2026	Paydown		173,858	173,858	173,206	173,818	0	40	0	40	0	173,858	0	0	0	7,578	05/22/2039	1.B FE
..43133Y-AL-9	Hildene CLO 4A 4A A1R 5.802% 01/23/40	07/23/2026	Paydown		841,547	841,547	841,547	841,547	0	0	0	0	0	841,547	0	0	0	36,905	01/23/2040	1.A FE
..46091X-AL-4	Invesco CLO LTD 20234A 2023-4A X 4.629% 01/18/39	07/20/2026	Paydown		455,000	455,000	455,000	0	0	0	0	0	0	455,000	0	0	0	9,881	01/18/2039	1.A FE
..481950-AL-7	KKR Financial CL 44A 44A X 4.629% 01/20/39	07/20/2026	Paydown		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	16,115	01/20/2039	1.A FE
..48275E-AC-0	KREF 2022-FL3 Lt2022FL3 5.791% 02/17/39	07/20/2026	Paydown		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	724,449	02/17/2039	1.A FE
..48275R-AC-1	Kref 2018-Ft1 LT2021FL2 2021-FL2 AS 5.300% 02/15/39	09/17/2026	Paydown		14,425,185	14,425,185	14,425,185	14,425,185	0	0	0	0	0	14,425,185	0	0	0	496,751	02/15/2039	1.A FE
..55281G-AQ-1	MCF CLO LLC 20181A 2018-1A AR 5.679% 04/18/36	07/10/2026	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,040,277	04/18/2036	1.A FE
..55818R-BL-9	Madison Park Fun201414A 2014-14A AR4 4.693% 10/22/30	09/11/2026	Paydown		2,259,187	2,259,187	2,259,187	2,259,187	0	0	0	0	0	2,259,187	0	0	0	88,056	10/22/2030	1.A FE
..56167C-AA-2	Man US CLO Ltd 20241A 2024-1A A 5.279% 07/20/37	09/04/2026	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	586,075	07/20/2037	1.A FE
..56167C-AE-4	Man US CLO Ltd 20241A 2024-1A B1 5.829% 07/20/37	09/04/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	517,596	07/20/2037	1.C FE
..63942Y-AN-4	Navesink CLO, Li20242A 2024-2A XR 4.703% 01/15/36	07/15/2026	Paydown		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	9,297	01/15/2036	1.A FE
.66860G-BG-8	Northwoods Capit201715A 2017-15A XR3 4.729% 03/20/38	07/20/2026	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	10,430	03/20/2038	1.A FE
..67109Y-BA-1	OHA Credit Partn201512A 2015-12A A2R2 5.452% 04/23/37	07/16/2026	Paydown		10,000,000	10,000,000	10,007,500	10,008,041	0	(8,041)	0	(8,041)	0	10,000,000	0	0	0	401,567	04/23/2037	1.A FE
..67110U-AY-5	OHA Loan Funding20161A 2016-1A A2R2 5.379% 07/20/37	08/28/2026	Paydown		20,500,000	20,500,000	20,653,750	20,637,306	0	(137,306)	0	(137,306)	0	20,500,000	0	0	0	957,885	07/20/2037	1.A FE
..67115C-AL-8	OCP CLO Ltd 202225A 2022-25A A1R 5.149% 07/20/37	07/20/2026	Paydown		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	861,398	07/20/2037	1.A FE
..67115W-AS-9	Oak Hill Credit 20181A 2018-1A A2R 5.429% 04/20/37	08/11/2026	Paydown		7,600,000	7,600,000	7,673,720	7,665,775	0	(65,775)	0	(65,775)	0	7,600,000	0	0	0	338,927	04/20/2037	1.A FE
..68252P-AA-4	1988 CLO Ltd. 20245A 2024-5A A1 5.293% 07/15/37	07/23/2026	Paydown		9,400,000	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	0	0	388,202	07/15/2037	1.A FE
..68252P-AJ-5	1988 CLO Ltd. 20245A 2024-5A B 5.553% 07/15/37	07/23/2026	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	324,956	07/15/2037	1.C FE
..69690R-AE-0	Palmer Square Lo20243A ng Ltd 2024-3A DR 7.507% 08/08/32	09/24/2026	ROBERT W. BAIRD		2,678,660	2,680,000	2,680,000	0	0	0	0	0	0	2,680,000	0	(1,340)	(1,340)	126,031	08/08/2032	3.A FE
..69704C-AA-5	Palmer Square Lo20251A ng Ltd 2025-1A A1 4.541% 02/15/33	08/17/2026	Paydown		400,906	400,906	399,904	399,920	0	987	0	987	0	400,906	0	0	0	13,739	02/15/2033	1.A FE
..70806U-AN-2	PNTPK 2020-2A A1R 5.683% 04/15/36	08/25/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	247,758	04/15/2036	1.A FE
..70806U-AQ-5	PNTPK 2020-2A A2R 5.953% 04/15/36	08/25/2026	Paydown		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	218,008	04/15/2036	1.A FE
..70806U-AS-1	PNTPK 2020-2A BR 6.103% 04/15/36	08/25/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	478,934	04/15/2036	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..73052V-AL-9	Point Au Roche P20211A Ltd 2021-1A X 4.629% 01/20/39	07/20/2026	Paydown		450,000	450,000	450,000	0	0	0	0	0	0	450,000	0	0	0	8,681	01/20/2039	1.A FE
..75887X-AN-7	Regatta Funding 20181A 2018-1A AR 5.150% 07/17/37	07/17/2026	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	975,662	07/17/2037	1.A FE
..75889H-AL-4	Regatta XXIV Fun20215A . 2021-5A X 4.829% 01/20/38	07/20/2026	Paydown		556,667	556,667	556,667	556,667	0	0	0	0	0	556,667	0	0	0	20,445	01/20/2038	1.A FE
..76761R-BG-3	RSRVA 2016-3A AR3 4.779% 01/18/34	07/20/2026	Paydown		2,827,377	2,827,377	2,827,377	2,827,377	0	0	0	0	0	2,827,377	0	0	0	77,969	01/18/2034	1.A FE
..78486B-AC-8	Starwood Commerc2021FL2 gage T 2021-FL2 AS 5.454% 04/18/38	07/16/2026	Paydown		7,142,997	7,142,997	7,045,108	7,132,306	0	10,692	0	10,692	0	7,142,997	0	0	0	218,713	04/18/2038	1.A FE
..83614D-AU-9	SNDPT 2019-4A A1R 5.090% 04/25/33	07/27/2026	Paydown		1,532,572	1,532,572	1,532,572	1,532,572	0	0	0	0	0	1,532,572	0	0	0	58,236	04/25/2033	1.A FE
..897921-AA-0	TruPS Financials20263A curiti 2026-3A A1 5.534% 04/21/39	07/01/2026	BANK of AMERICA SEC		28,000,000	28,000,000	28,000,000	0	0	0	0	0	0	28,000,000	0	0	0	0	04/21/2039	1.A FE
..92557U-AY-3	VIBR 2015-3A A2RR 5.841% 10/20/31	07/20/2026	Paydown		1,190,039	1,190,039	1,190,039	1,190,039	0	0	0	0	0	1,190,039	0	0	0	52,837	10/20/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					500,388,014	500,389,354	500,854,204	446,169,775	0	(501,702)	0	(501,702)	0	500,389,354	0	(1,340)	(1,340)	19,913,963	XXX	XXX
..34918Q-AU-6	Fort Washington 20191A -1 2019-1A XR2 4.779% 10/20/37	07/20/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,349	10/20/2037	1.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - 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	36,349	XXX	XXX
..06761*-AA-4	BARINGS Barings NAPLF II 4.250% 10/11/31	09/18/2026	Redemption 100.0000		2,535,075	2,535,075	2,535,075	2,535,075	0	0	0	0	0	2,535,075	0	0	0	68,191	10/11/2031	2.B PL
..72304@-AA-8	PINEBRIDGE 8.730% 09/21/32	07/09/2026	Redemption 100.0000		38,795	38,795	38,795	31,125	0	0	0	0	0	38,795	0	0	0	1,487	09/21/2032	2.C FE
..72304@-AB-6	PINEBRIDGE 10.730% 09/21/32	07/09/2026	Redemption 100.0000		17,634	17,634	17,634	14,148	0	0	0	0	0	17,634	0	0	0	836	09/21/2032	4.A FE
..G6847@-AA-3	SoFi Class A 05/21/33	09/25/2026	Redemption 100.0000		1,350,056	1,350,056	1,350,056	0	0	0	0	0	0	1,350,056	0	0	0	12,183	05/21/2033	1.A PL
..G6847@-AB-1	SoFi Class B 05/21/33	09/25/2026	Redemption 100.0000		115,731	115,731	115,731	0	0	0	0	0	0	115,731	0	0	0	1,068	05/21/2033	1.E FE
..G6847@-AC-9	SoFi Class C 05/21/33	09/25/2026	Redemption 100.0000		167,054	167,054	167,054	0	0	0	0	0	0	167,054	0	0	0	2,017	05/21/2033	2.C PL
..G6847@-AD-7	SoFi Class D 05/21/33	09/25/2026	Redemption 100.0000		68,995	68,995	68,995	0	0	0	0	0	0	68,995	0	0	0	1,132	05/21/2033	3.B PL
..G6847@-AE-5	SoFi Class E 05/21/33	09/25/2026	Redemption 100.0000		43,586	43,586	43,586	0	0	0	0	0	0	43,586	0	0	0	882	05/21/2033	4.B PL
..G6847@-AA-3	SoFi Class A 09/19/33	09/28/2026	Redemption 100.0000		1,041,970	1,041,970	1,041,970	0	0	0	0	0	0	1,041,970	0	0	0	0	09/19/2033	1.A Z
..G6847@-AB-1	SoFi Class B 09/19/33	09/28/2026	Redemption 100.0000		206,258	206,258	206,258	0	0	0	0	0	0	206,258	0	0	0	0	09/19/2033	1.B Z
..G6847@-AC-9	SoFi Class C 09/19/33	09/28/2026	Redemption 100.0000		397,047	397,047	397,047	0	0	0	0	0	0	397,047	0	0	0	0	09/19/2033	2.C Z
..G6847@-AD-7	SoFi Class D 09/19/33	09/28/2026	Redemption 100.0000		137,291	137,291	137,291	0	0	0	0	0	0	137,291	0	0	0	0	09/19/2033	3.B Z
..G6847@-AE-5	SoFi Class E 09/19/33	09/28/2026	Redemption 100.0000		554,866	554,866	554,866	0	0	0	0	0	0	554,866	0	0	0	0	09/19/2033	4.B Z
..72304#-AA-6	PINEBRIDGE 6.000% 09/30/33	08/11/2026	Redemption 100.0000		2,618,804	2,618,804	2,618,804	2,375,005	0	0	0	0	0	2,618,804	0	0	0	75,075	09/30/2033	2.B PL
..LENDMA-21-D	Lendmark Funding Trust 2021-A Class C 05/15/34	08/20/2026	Redemption 100.0000		98,358	98,358	97,965	0	0	393	0	393	0	98,358	0	0	0	836	05/15/2034	1.F Z
..LENDMA-21-C	Lendmark Funding Trust 2021-A Class D 05/15/34	08/20/2026	Redemption 100.0000		77,050	77,050	76,742	0	0	308	0	308	0	77,050	0	0	0	731	05/15/2034	2.B Z
..40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36	09/14/2026	Redemption 100.0000		3,480,750	3,480,750	3,480,750	3,480,750	0	0	0	0	0	3,480,750	0	0	0	60,323	12/31/2036	1.F PL
..00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31	07/01/2026	Paydown		458	458	367	317	0	141	0	141	0	458	0	0	0	20	12/25/2031	1.A FM
..00180U-AC-9	AMSR Trust 2021SFR3 2021-SFR3 C 1.796% 10/17/38	09/17/2026	Paydown		1,250,000	1,250,000	1,092,188	1,217,121	0	32,879	0	32,879	0	1,250,000	0	0	0	16,837	10/17/2038	1.A FE
..108056-AE-2	Bridgecrest Lend20231 Secur 2023-1 C 7.100% 08/15/29	09/15/2026	Paydown		7,975,309	7,975,309	7,974,401	7,975,056	0	253	0	253	0	7,975,309	0	0	0	376,414	08/15/2029	1.A FE
..10805M-AD-9	Bridgecrest Lend20242 Secur 2024-2 B 5.940% 02/15/30	09/15/2026	Paydown		7,674,753	7,674,753	7,674,043	7,674,550	0	203	0	203	0	7,674,753	0	0	0	303,597	02/15/2030	1.A FE
..10807G-AB-4	Bridge Trust 2025SFR1 2025-SFR1 B 4.200% 09/17/42	09/01/2026	Paydown		19,465	19,465	18,553	18,601	0	865	0	865	0	19,465	0	0	0	564	09/17/2042	1.D FE
..12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52	09/25/2026	Paydown		704,611	704,611	667,141	694,881	0	9,731	0	9,731	0	704,611	0	0	0	11,386	02/25/2052	1.A FE
..21873A-AE-7	CoreVest America20204 e Ltd 2020-4 XB 2.375% 12/15/52	09/01/2026	Paydown		0	0	103,501	54,005	0	(54,005)	0	(54,005)	0	0	0	0	0	17,481	12/15/2052	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..21873A-AG-2	CoreVest America20204 e Ltd 2020-4 B 1.707% 12/15/52	09/01/2026	Paydown		1,165,691	1,165,691	1,047,938	1,155,423	0	10,268	0	10,268	0	1,165,691	0	0	0	13,054	12/15/2052	1.A FE
..21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54	09/01/2026	Paydown		1,705,224	1,705,224	1,519,273	1,642,245	0	62,979	0	62,979	0	1,705,224	0	0	0	15,434	07/15/2054	1.A FE
..21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53	09/01/2026	Paydown		17,887	17,887	15,147	17,325	0	561	0	561	0	17,887	0	0	0	185	04/15/2053	1.A FE
..21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54	09/01/2026	Paydown		2,944,304	2,944,304	2,654,589	2,897,230	0	47,074	0	47,074	0	2,944,304	0	0	0	38,939	10/15/2054	1.A FE
..22536V-AA-6	Credit Acceptanc20242A oan Tr 2024-2A A 5.950% 06/15/34	09/15/2026	Paydown		6,507,929	6,507,929	6,507,829	6,507,854	0	75	0	75	0	6,507,929	0	0	0	257,944	06/15/2034	1.A FE
..225470-QY-2	CSMC 2005-5 A2F 4.107% 04/25/36	09/25/2026	Paydown		76,987	76,987	34,523	111	0	76,876	0	76,876	0	76,987	0	0	0	178	04/25/2036	1.A FM
..23345W-AC-9	DT Auto Owner Tr20233A 6.400% 05/15/29	09/15/2026	Paydown		2,240,316	2,240,316	2,267,182	0	0	(26,866)	0	(26,866)	0	2,240,316	0	0	0	95,306	05/15/2029	1.B FE
..28415A-AB-3	ELARA HGV TIMESH2023A ER 2023-A B 6.530% 02/25/38	09/25/2026	Paydown		243,624	243,624	244,309	244,421	0	(797)	0	(797)	0	243,624	0	0	0	10,542	02/25/2038	1.G FE
..30167K-AB-7	Exeter Automobil20254A ables 2025-4A A2 4.530% 03/15/28	08/15/2026	Paydown		6,143,931	6,143,931	6,143,650	6,143,763	0	168	0	168	0	6,143,931	0	0	0	173,518	03/15/2028	1.A FE
..31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53	09/25/2026	Paydown		461,213	461,213	423,303	458,978	0	2,235	0	2,235	0	461,213	0	0	0	8,200	02/23/2053	1.A FE
..31739V-AA-2	Finance of Ameri2024S2 tured 2024-S2 A1 3.500% 04/25/74	09/25/2026	Paydown		57,918	57,918	55,945	56,730	0	1,188	0	1,188	0	57,918	0	0	0	1,347	04/25/2074	1.A FE
..31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74	08/25/2026	Paydown		281,220	281,220	272,104	276,298	0	4,923	0	4,923	0	281,220	0	0	0	6,440	02/25/2074	1.A FE
..33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39	07/01/2026	Paydown		16,271	16,271	15,695	16,047	0	224	0	224	0	16,271	0	0	0	403	07/17/2039	1.A FE
..33767T-AE-0	Firstkey Homes T2021SFR2 2021-SFR2 C 1.707% 09/17/38	09/01/2026	Paydown		5,000,000	5,000,000	4,272,461	4,837,259	0	162,741	0	162,741	0	5,000,000	0	0	0	64,013	09/17/2038	1.G FE
..33767W-AC-7	Firstkey Homes T2021SFR1 2021-SFR1 B 1.788% 08/17/38	08/01/2026	Paydown		8,225,000	8,225,000	7,843,143	2,316,557	0	148,250	0	148,250	0	8,225,000	0	0	0	89,326	08/17/2038	1.A FE
..33767W-AE-3	Firstkey Homes T2021SFR1 2021-SFR1 C 1.888% 08/17/38	08/01/2026	Paydown		21,300,000	21,300,000	18,984,457	20,915,990	0	384,010	0	384,010	0	21,300,000	0	0	0	268,096	08/17/2038	1.A FE
..33768E-AC-6	Firstkey Homes T2022SFR3 2022-SFR3 B 4.500% 07/17/38	07/01/2026	Paydown		17,250,000	17,250,000	16,021,967	17,017,407	0	232,593	0	232,593	0	17,250,000	0	0	0	452,813	07/17/2038	1.D FE
..33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38	09/01/2026	Paydown		40,904	40,904	36,473	39,817	0	1,087	0	1,087	0	40,904	0	0	0	551	12/17/2038	1.A FE
..36186L-AG-8	GMAC 2007-HE2 A6 6.346% 12/25/37	09/01/2026	Paydown		16,989	12,868	12,333	12,937	0	4,053	0	4,053	0	16,989	0	0	0	964	12/25/2037	5.C FM
..36209B-AA-9	Golub Capital Partners GDLC Feeder Fund 7.583% 07/31/31	09/02/2026	Redemption 100.0000		275,911	275,911	275,911	273,516	0	0	0	0	0	275,911	0	0	0	11,955	07/31/2031	2.C PL
..36267P-AG-1	GLS Auto Receiva20233A st 2023-3A C 6.010% 05/15/29	09/15/2026	Paydown		1,858,751	1,858,751	1,858,603	1,858,719	0	32	0	32	0	1,858,751	0	0	0	74,010	05/15/2029	1.A FE
..36269E-AC-3	GLS Auto Select 20232A les Tr 2023-2A A3 6.380% 02/15/29	09/15/2026	Paydown		5,546,204	5,546,204	5,545,397	5,545,959	0	245	0	245	0	5,546,204	0	0	0	235,362	02/15/2029	1.A FE
..362929-AE-1	GLS Auto Receiva20234A st 2023-4A C 6.650% 08/15/29	09/15/2026	Paydown		4,197,926	4,197,926	4,197,089	4,197,547	0	378	0	378	0	4,197,926	0	0	0	185,513	08/15/2029	1.A FE
..37964V-AD-9	GLS Auto Receiva20242A st 2024-2A B 5.770% 11/15/28	09/15/2026	Paydown		2,068,460	2,068,460	2,068,178	2,068,390	0	70	0	70	0	2,068,460	0	0	0	79,583	11/15/2028	1.A FE
..37989A-AG-9	GLS Auto Receiva20243A st 2024-3A B 5.080% 01/16/29	09/15/2026	Paydown		3,389,636	3,389,636	3,389,309	3,389,511	0	125	0	125	0	3,389,636	0	0	0	114,058	01/16/2029	1.C FE
..37989E-AC-0	GLS Auto Select 20243A les Tr 2024-3A A2 5.590% 10/15/29	09/15/2026	Paydown		142,263	142,263	142,261	142,189	0	73	0	73	0	142,263	0	0	0	5,266	10/15/2029	1.A FE
..380140-AE-6	GLS Auto Receiva20223A st 6.420% 06/15/28	09/15/2026	Paydown		1,056,564	1,056,564	1,072,949	1,060,684	0	(4,120)	0	(4,120)	0	1,056,564	0	0	0	44,973	06/15/2028	1.A FE
..43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38	09/25/2026	Paydown		548,189	548,189	548,093	548,122	0	67	0	67	0	548,189	0	0	0	19,989	03/25/2038	1.A FE
..43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39	09/25/2026	Paydown		24,008	24,008	24,006	24,007	0	1	0	1	0	24,008	0	0	0	442	02/25/2039	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36	09/01/2026	Paydown		879	879	143	2	0	877	0	877	0	879	0	0	0	2	05/25/2036	1.A FM
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39	08/01/2026	Paydown		59,854	59,854	58,703	59,422	0	432	0	432	0	59,854	0	0	0	1,551	04/17/2039	1.A FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41	08/01/2026	Paydown		3,759	3,759	3,735	3,742	0	17	0	17	0	3,759	0	0	0	62	01/17/2041	1.B FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41	08/01/2026	Paydown		2,060	2,060	2,060	2,058	0	1	0	1	0	2,060	0	0	0	36	01/17/2041	1.E FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26	09/01/2026	Paydown		3,409,655	3,409,655	2,952,800	3,288,426	0	121,229	0	121,229	0	3,409,655	0	0	0	52,788	12/17/2026	1.A FE
464120-AE-7	IRWHE 2006-2 2A4 10.577% 02/25/36	09/01/2026	Paydown		215	215	210	3	0	212	0	212	0	215	0	0	0	10	02/25/2036	1.A FM
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	09/15/2026	Paydown		42,670	42,670	45,774	45,436	0	(2,766)	0	(2,766)	0	42,670	0	0	0	935	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67	09/15/2026	Paydown		15,861	15,861	14,267	14,332	0	1,529	0	1,529	0	15,861	0	0	0	340	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63	09/15/2026	Paydown		11,404	11,404	11,398	11,400	0	5	0	5	0	11,404	0	0	0	299	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36	09/01/2026	Paydown		22,492	22,492	12,549	5,617	0	16,876	0	16,876	0	22,492	0	0	0	166	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36	09/01/2026	Paydown		25,262	25,262	14,530	6,470	0	18,792	0	18,792	0	25,262	0	0	0	187	07/25/2036	1.A FM
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71	09/15/2026	Paydown		138,007	138,007	137,910	137,839	0	168	0	168	0	138,007	0	0	0	3,501	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73	09/15/2026	Paydown		64,023	64,023	63,971	63,948	0	75	0	75	0	64,023	0	0	0	1,917	08/15/2073	2.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72	09/15/2026	Paydown		275,995	275,995	275,995	275,995	0	0	0	0	0	275,995	0	0	0	6,765	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86	09/15/2026	Paydown		508,764	508,764	508,764	508,764	0	0	0	0	0	508,764	0	0	0	12,973	06/15/2086	1.F PL
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79	09/15/2026	Paydown		886,250	886,250	886,250	886,250	0	0	0	0	0	886,250	0	0	0	18,932	02/15/2079	1.F FE
46655X-AA-6	J.G. Wentworth X2021A2 2021-A2 A 4.550% 02/15/70	09/15/2026	Paydown		59,906	59,906	53,901	0	0	6,005	0	6,005	0	59,906	0	0	0	212	02/15/2070	1.F FE
46664M-AA-9	JP Morgan MortgarACES1 4.894% 04/25/66	09/01/2026	Paydown		1,375,715	1,375,715	1,360,883	0	0	14,832	0	14,832	0	1,375,715	0	0	0	11,005	04/25/2066	1.A FE
476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81	09/15/2026	Paydown		1,295,327	1,295,327	1,295,327	1,295,327	0	0	0	0	0	1,295,327	0	0	0	50,046	12/15/2081	1.F FE
501687-AC-1	LAD Auto Receiva20221A st 2022-1A C 6.850% 04/15/30	09/15/2026	Paydown		3,420,621	3,420,621	3,420,473	3,420,589	0	32	0	32	0	3,420,621	0	0	0	162,088	04/15/2030	1.A FE
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62	07/30/2026	Paydown		163,037	163,037	163,005	163,014	0	23	0	23	0	163,037	0	0	0	5,967	07/31/2062	1.G FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37	09/20/2026	Paydown		68,243	68,243	68,235	68,237	0	5	0	5	0	68,243	0	0	0	787	10/20/2037	1.A FE
55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40	09/20/2026	Paydown		883,813	883,813	883,634	883,658	0	155	0	155	0	883,813	0	0	0	36,154	11/20/2040	1.A FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35	09/01/2026	Paydown		5,761	5,761	5,761	4,387	0	1,375	0	1,375	0	5,761	0	0	0	66	11/25/2035	1.A FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36	09/01/2026	Paydown		19,420	19,420	10,743	5,505	0	13,915	0	13,915	0	19,420	0	0	0	132	10/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47	09/01/2026	Paydown		8,990	8,990	2,862	2,228	0	6,762	0	6,762	0	8,990	0	0	0	79	01/25/2047	1.A FM
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35	09/01/2026	Paydown		705	705	659	662	0	43	0	43	0	705	0	0	0	26	08/25/2035	1.A FM
64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39	07/01/2026	Paydown		13,254	13,254	11,619	12,630	0	624	0	624	0	13,254	0	0	0	186	02/17/2039	1.A FE
67080#-AA-6	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.500% 03/20/60	09/22/2026	Redemption 100.0000		1,102,372	1,102,372	1,102,372	1,102,372	0	0	0	0	0	1,102,372	0	0	0	45,448	03/20/2060	1.C PL
67124L-AA-1	Onslow Bay Finan2026CES1 2026-CES1 A1A 5.192% 04/25/56	09/01/2026	Paydown		105,859	105,859	105,135	0	0	724	0	724	0	105,859	0	0	0	692	04/25/2056	1.A FE
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35	09/14/2026	Paydown		4,241,272	4,241,272	3,800,606	4,092,968	0	148,304	0	148,304	0	4,241,272	0	0	0	49,167	09/14/2035	1.A FE
68269M-AA-2	OneMain Financia20211A ce Tru 2021-1A A1 1.550% 06/16/36	09/14/2026	Paydown		7,610,753	7,610,753	6,686,518	7,297,553	0	313,200	0	313,200	0	7,610,753	0	0	0	78,217	06/16/2036	1.A FE
69410A-AA-4	PACEWell 6 Trust20221 2022-1 A 6.635% 10/11/60	09/10/2026	Paydown		29,199	29,199	29,199	28,777	0	423	0	423	0	29,199	0	0	0	935	10/11/2060	1.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31	09/24/2026	Redemption 100.0000		621,730	621,730	621,730	621,730	0	0	0	0	0	621,730	0	0	0	21,163	12/31/2031	1.E PL

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B 1.658% 07/17/38	. 07/01/2026 .	Paydown		1,500,000	1,500,000	1,341,797	1,476,762	0	23,238	0	23,238	0	1,500,000	0	0	0	14,508	. 07/17/2038 .	1.A FE
..74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38	. 07/01/2026 .	Paydown		2,030,386	2,030,386	1,827,964	2,000,899	0	29,487	0	29,487	0	2,030,386	0	0	0	18,050	. 07/17/2038 .	1.A FE
..74333H-AC-9	Progress Residen2021SFR6st 2021-SFR6 B 1.754% 07/17/38	. 07/01/2026 .	Paydown		4,310,000	4,310,000	3,697,676	4,202,527	0	107,473	0	107,473	0	4,310,000	0	0	0	44,098	. 07/17/2038 .	1.C FE
..74940C-AA-9	Woodward Capital2026CES4ent 2026-CES4 A1A 5.124% 04/25/56	. 09/01/2026 .	Paydown		781,371	781,371	781,353	0	0	18	0	18	0	781,371	0	0	0	13,977	. 04/25/2056 .	1.A FE
..74940E-AA-5	Woodward Capital2026CES2ent 2026-CES2 A1A 4.762% 02/25/56	. 09/01/2026 .	Paydown		2,530,757	2,530,757	2,530,731	0	0	26	0	26	0	2,530,757	0	0	0	61,482	. 02/25/2056 .	1.A FE
..74940L-AA-9	Woodward Capital2026CES3ent 2026-CES3 A1A 5.144% 03/25/56	. 09/01/2026 .	Paydown		1,546,021	1,546,021	1,545,980	0	0	41	0	41	0	1,546,021	0	0	0	33,507	. 03/25/2056 .	1.A FE
..74941A-AA-2	Woodward Capital2026CES8ent 2026-CES8 A1A 5.614% 08/25/56	. 09/01/2026 .	Paydown		178,814	178,814	178,812	0	0	2	0	2	0	178,814	0	0	0	837	. 08/25/2056 .	1.A FE
..80285U-AF-8	Santander Drive 20223 eivabl 2022-3 C 4.490% 08/15/29	. 07/15/2026 .	Paydown		38,678,045	38,678,045	38,425,287	38,641,143	0	36,902	0	36,902	0	38,678,045	0	0	0	1,013,043	. 08/15/2029 .	1.A FE
..80285X-AE-5	Santander Drive 20233 eivabl 5.770% 11/15/30	. 09/15/2026 .	Paydown		5,257,958	5,257,958	5,362,912	5,313,992	0	(56,034)	0	(56,034)	0	5,257,958	0	0	0	205,726	. 11/15/2030 .	1.B FE
..80286P-AD-3	Santander Drive 20235 eivabl 2023-5 B 6.160% 12/17/29	. 09/15/2026 .	Paydown		4,424,504	4,424,504	4,423,397	4,424,178	0	326	0	326	0	4,424,504	0	0	0	181,624	. 12/17/2029 .	1.A FE
..80286Y-AC-6	Santander Drive 20242 eivabl 2024-2 A3 5.630% 11/15/28	. 07/15/2026 .	Paydown		32,535	32,535	32,533	32,534	0	0	0	0	0	32,535	0	0	0	1,068	. 11/15/2028 .	1.A FE
..80286Y-AD-4	Santander Drive 20242 eivabl 2024-2 B 5.780% 07/16/29	. 09/15/2026 .	Paydown		4,740,907	4,740,907	4,740,698	4,740,822	0	85	0	85	0	4,740,907	0	0	0	183,039	. 07/16/2029 .	1.A FE
..80287F-AE-2	Santander Drive 20227 eivabl 2022-7 C 6.690% 03/17/31	. 09/15/2026 .	Paydown		993,108	993,108	1,013,048	997,996	0	(4,888)	0	(4,888)	0	993,108	0	0	0	44,269	. 03/17/2031 .	1.A FE
..80287L-AD-1	Santander Drive 20243 eivabl 2024-3 B 5.550% 09/17/29	. 09/15/2026 .	Paydown		3,866,809	3,866,809	3,866,310	3,866,621	0	188	0	188	0	3,866,809	0	0	0	154,854	. 09/17/2029 .	1.A FE
..802918-AF-9	Santander Drive 20226 eivabl 5.690% 02/18/31	. 09/15/2026 .	Paydown		2,322,437	2,322,437	2,307,196	2,316,444	0	5,993	0	5,993	0	2,322,437	0	0	0	87,616	. 02/18/2031 .	1.A FE
..82653C-AA-9	Sierra Receivabl20251A ng Co 2025-1A A 4.810% 01/21/42	. 09/20/2026 .	Paydown		680,590	680,590	680,579	680,579	0	11	0	11	0	680,590	0	0	0	21,694	. 01/21/2042 .	1.A FE
..82653C-AB-7	Sierra Receivabl20251A ng Co 2025-1A B 5.100% 01/21/42	. 09/20/2026 .	Paydown		868,495	868,495	868,383	868,388	0	107	0	107	0	868,495	0	0	0	29,352	. 01/21/2042 .	1.F FE
..826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43	. 09/20/2026 .	Paydown		193,831	193,831	193,778	193,780	0	51	0	51	0	193,831	0	0	0	6,562	. 01/20/2043 .	1.A FE
..826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40	. 09/20/2026 .	Paydown		193,053	193,053	193,012	193,014	0	39	0	39	0	193,053	0	0	0	7,511	. 01/20/2040 .	1.F FE
..83542#-AA-5	SONE HLDGS TR PRIVATE PLACEMENT 4.880% 06/30/33	. 07/01/2026 .	Redemption 100.0000		3,406,101	3,406,101	3,406,101	3,406,101	0	0	0	0	0	3,406,101	0	0	0	88,649	. 06/30/2033 .	2.A
..85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37	. 09/25/2026 .	Paydown		126,716	126,716	126,709	126,701	0	15	0	15	0	126,716	0	0	0	1,657	. 09/25/2037 .	1.A FE
..87303*-AA-9	THL Credit 5.000% 12/31/27	. 07/28/2026 .	Redemption 100.0000		457,016	457,016	457,016	0	0	437,009	0	437,009	0	457,016	0	0	0	10,087	. 12/31/2027 .	1.F PL
..89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58	. 07/01/2026 .	Paydown		1,448,343	1,448,343	1,365,320	1,431,361	0	16,982	0	16,982	0	1,448,343	0	0	0	24,948	. 11/25/2058 .	1.A FE
..89190M-AA-2	Towd Point Mortg2026CES2t 2026-CES2 A1A 4.720% 02/25/66	. 09/01/2026 .	Paydown		314,318	314,318	314,313	0	0	5	0	5	0	314,318	0	0	0	7,331	. 02/25/2066 .	1.A FE
..891962-AA-0	Towd Point Mortg2026CES3t 2026-CES3 A1 5.302% 06/20/66	. 09/01/2026 .	Paydown		906,360	906,360	906,333	0	0	27	0	27	0	906,360	0	0	0	7,971	. 06/20/2066 .	1.A FE
..895974-AA-1	Tricon Residenti2025SFR1 2025-SFR1 A 4.986% 03/17/42	. 09/17/2026 .	Paydown		147,772	147,772	147,893	147,892	0	(121)	0	(121)	0	147,772	0	0	0	4,647	. 03/17/2042 .	1.A FE
..895989-AA-9	Tricon Residenti2026SFR1 2026-SFR1 A 4.986% 02/17/43	. 09/17/2026 .	Paydown		134,271	134,271	133,977	0	0	294	0	294	0	134,271	0	0	0	860	. 02/17/2043 .	1.A FE
..94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34	. 09/01/2026 .	Paydown		280,200	280,200	278,449	278,679	0	1,521	0	1,521	0	280,200	0	0	0	8,963	. 10/25/2034 .	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96041A-AL-0	Westlake Automob20234A ivable 2023-4A C 6.640% 11/15/28	09/15/2026	Paydown		5,178,365	5,178,365	5,177,982	5,178,198	0	167	0	167	0	5,178,365	0	0	0	230,150	11/15/2028	1.C FE
..96042X-AF-2	Westlake Automob20231A ivable 2023-1A C 5.740% 08/15/28	09/15/2026	Paydown		1,880,993	1,880,993	1,880,744	1,880,961	0	32	0	32	0	1,880,993	0	0	0	68,467	08/15/2028	1.A FE
..45605P-BB-3	INDUSTRIAL DPR F20251A TD. 2025-1A 1A 5.490% 07/15/30	07/15/2026	Redemption 100.0000		787,500	787,500	787,500	787,500	0	0	0	0	0	787,500	0	0	0	32,425	07/15/2030	2.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					240,067,939	240,063,818	231,578,434	217,232,083	0	2,362,146	0	2,362,146	0	240,067,939	0	0	0	6,391,270	XXX	XXX
..05377R-EH-3	AESOP 2021-1A A 1.380% 08/20/27	08/20/2026	Paydown		7,141,667	7,141,667	6,298,321	7,026,754	0	114,913	0	114,913	0	7,141,667	0	0	0	61,597	08/20/2027	1.A FE
..05377R-ER-1	AESOP 2021-2A A 1.660% 02/20/28	09/20/2026	Paydown		1,458,500	1,458,500	1,276,586	1,402,916	0	55,584	0	55,584	0	1,458,500	0	0	0	18,158	02/20/2028	1.A FE
..05377R-GJ-7	AESOP 2023-2A A 5.200% 10/20/27	09/20/2026	Paydown		22,500,000	22,500,000	22,306,874	22,457,847	0	42,153	0	42,153	0	22,500,000	0	0	0	780,000	10/20/2027	1.A FE
..05377R-GU-2	AESOP 2023-3A A 5.440% 02/22/28	09/20/2026	Paydown		1,850,000	1,850,000	1,849,689	1,849,914	0	86	0	86	0	1,850,000	0	0	0	75,480	02/22/2028	1.A FE
..24702G-AE-5	DELL 5.390% 03/22/30	09/22/2026	Paydown		1,043,324	1,043,324	1,043,299	1,043,316	0	8	0	8	0	1,043,324	0	0	0	38,088	03/22/2030	1.A FE
..42806M-AE-9	Hertz Vehicle Fi20212A LLC 2021-2A A 1.680% 12/27/27	09/25/2026	Paydown		18,154,500	18,154,500	15,923,160	17,596,450	0	558,050	0	558,050	0	18,154,500	0	0	0	203,330	12/27/2027	1.A FE
..42806M-AF-6	Hertz Vehicle Fi20212A LLC 2021-2A B 2.120% 12/27/27	09/25/2026	Paydown		10,465,000	10,465,000	10,240,171	10,420,679	0	44,321	0	44,321	0	10,465,000	0	0	0	147,905	12/27/2027	1.F FE
..67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50	09/20/2026	Paydown		418,975	418,975	365,393	417,978	0	997	0	997	0	418,975	0	0	0	5,169	11/20/2050	1.C FE
..67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51	09/20/2026	Paydown		140,315	140,315	140,297	141,061	0	(745)	0	(745)	0	140,315	0	0	0	1,806	01/20/2051	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					63,172,281	63,172,281	59,443,790	62,356,915	0	815,367	0	815,367	0	63,172,281	0	0	0	1,331,533	XXX	XXX
..69145C-AA-2	Oxford Finance F20231A rust 2023-1A A2 6.716% 02/15/31	07/15/2026	Paydown		1,703,083	1,703,083	1,703,083	1,703,083	0	0	0	0	0	1,703,083	0	0	0	66,721	02/15/2031	1.F FE
..69145D-AA-0	Oxford Finance C2024A nd III 2024-A A2 6.675% 01/14/32	09/14/2026	Paydown		2,281,284	2,281,284	2,281,284	2,281,284	0	0	0	0	0	2,281,284	0	0	0	88,831	01/14/2032	1.F FE
..69145D-AB-8	Oxford Finance C2024A nd III 2024-A B 7.548% 01/14/32	09/14/2026	Paydown		215,396	215,396	215,396	215,396	0	0	0	0	0	215,396	0	0	0	6,615	01/14/2032	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					4,199,763	4,199,763	4,199,763	4,199,763	0	0	0	0	0	4,199,763	0	0	0	162,167	XXX	XXX
..12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45	09/18/2026	Paydown		1,661,765	1,661,765	1,655,802	1,659,211	0	2,554	0	2,554	0	1,661,765	0	0	0	22,932	10/18/2045	1.F FE
..12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47	09/18/2026	Paydown		200,000	200,000	182,156	187,343	0	12,657	0	12,657	0	200,000	0	0	0	3,627	01/18/2047	1.F FE
..361528-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53	09/20/2026	Paydown		62,844	62,844	62,813	62,820	0	23	0	23	0	62,844	0	0	0	2,691	11/20/2053	1.C FE
..872480-AE-8	TIF 2021-1A A 1.650% 02/20/46	09/20/2026	Paydown		530,082	531,250	531,184	531,215	0	(1,133)	0	(1,133)	0	530,082	0	0	0	5,844	02/20/2046	1.E FE
..87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45	09/20/2026	Paydown		1,127,989	1,127,989	1,105,895	1,116,834	0	11,155	0	11,155	0	1,127,989	0	0	0	15,416	09/20/2045	1.F FE
..88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45	09/20/2026	Paydown		418,997	418,997	418,873	418,940	0	57	0	57	0	418,997	0	0	0	5,851	09/20/2045	1.F FE
..88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45	09/20/2026	Paydown		511,875	511,875	506,647	509,392	0	2,483	0	2,483	0	511,875	0	0	0	7,200	09/20/2045	1.F FE
..88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46	09/20/2026	Paydown		216,200	216,200	190,957	203,109	0	13,091	0	13,091	0	216,200	0	0	0	2,421	02/20/2046	1.F FE
..88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46	09/20/2026	Paydown		423,100	423,100	423,024	423,064	0	36	0	36	0	423,100	0	0	0	7,863	04/20/2046	1.F FE
..88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46	09/20/2026	Paydown		915,120	915,120	876,365	887,192	0	27,928	0	27,928	0	915,120	0	0	0	11,835	08/20/2046	1.F FE
..89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45	09/20/2026	Paydown		361,250	361,250	361,183	361,218	0	32	0	32	0	361,250	0	0	0	5,082	09/20/2045	1.F FE
..12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	09/25/2026	Paydown		218,750	218,750	218,701	218,651	0	99	0	99	0	218,750	0	0	0	3,238	09/25/2045	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					6,647,972	6,649,140	6,533,600	6,578,989	0	68,982	0	68,982	0	6,647,972	0	0	0	94,000	XXX	XXX
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51	07/30/2026	Paydown		63,110	63,110	56,576	59,348	0	3,762	0	3,762	0	63,110	0	0	0	1,711	07/30/2051	2.B FE
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	09/11/2026	Paydown		74,646,943	74,646,943	69,326,017	72,121,040	0	2,525,902	0	2,525,902	0	74,646,943	0	0	0	2,086,703	07/30/2050	2.C FE
..14985#-AA-4	Concora Concora Class A 2025 12/28/32	07/23/2026	Tax Free Exchange		22,836,732	22,836,732	22,836,732	0	0	0	0	0	0	22,836,732	0	0	0	265,303	12/28/2032	1.G Z
..14985#-AB-2	Concora Concora Class B 2025 12/22/32	07/23/2026	Tax Free Exchange		4,953,538	4,953,538	4,953,538	0	0	0	0	0	0	4,953,538	0	0	0	64,351	12/22/2032	2.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
..233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47	08/20/2026	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	605	11/20/2047	2.B FE
..233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51	08/20/2026	Paydown		71,823	71,823	69,201	69,650	0	2,172	0	2,172	0	71,823	0	0	0	1,343	11/20/2051	2.B FE
..233046-AU-5	DNKN 2025-1A A2I 4.891% 08/20/55	08/20/2026	Paydown		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	1,055	08/20/2055	2.B FE
..233046-AW-1	DNKN 2025-1A A2II 5.165% 08/20/55	08/20/2026	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,905	08/20/2055	2.B FE
..26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50	07/20/2026	Paydown		28,125	28,125	28,281	28,167	0	(42)	0	(42)	0	28,125	0	0	0	799	07/20/2050	2.C FE
..26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	07/20/2026	Paydown		43,125	43,125	41,531	41,901	0	1,224	0	1,224	0	43,125	0	0	0	1,027	01/20/2051	2.C FE
..26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51	07/20/2026	Paydown		43,290	43,290	40,044	29,565	0	2,107	0	2,107	0	43,290	0	0	0	809	10/20/2051	2.C FE
..26209X-AH-4	HONK 2024-1A A2 6.372% 10/20/54	07/20/2026	Paydown		53,750	53,750	53,773	50,000	0	(23)	0	(23)	0	53,750	0	0	0	2,449	10/20/2054	2.C FE
..34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47	07/23/2026	Paydown		67,258,100	67,258,100	67,627,375	67,167,124	0	90,976	0	90,976	0	67,258,100	0	0	0	2,502,485	04/30/2047	2.B FE
..34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52	07/30/2026	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	4,053	07/30/2052	2.B FE
..34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53	07/30/2026	Paydown		36,250	36,250	36,250	36,250	0	0	0	0	0	36,250	0	0	0	2,241	10/30/2053	2.B FE
..380241-AA-7	20221 2022-1 A2 6.864% 10/30/52	07/30/2026	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,287	10/30/2052	2.C FE
..411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	09/20/2026	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,545	12/20/2050	2.B FE
..411707-AK-8	HNGRY 2021-1A A2 2.865% 06/20/51	09/20/2026	Paydown		5,625	5,625	5,270	0	0	355	0	355	0	5,625	0	0	0	40	06/20/2051	2.B FE
..466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52	08/25/2026	Paydown		16,967	16,967	16,509	16,729	0	238	0	238	0	16,967	0	0	0	478	02/26/2052	2.C FE
..466365-AE-3	JACK 4.136% 02/26/52	08/25/2026	Paydown		156,200	156,200	136,764	137,783	0	18,417	0	18,417	0	156,200	0	0	0	4,845	02/26/2052	2.C FE
..476681-AC-5	JMIKE 2021-1A A2II 2.493% 02/15/52	08/15/2026	Paydown		137,500	137,500	127,424	128,296	0	9,204	0	9,204	0	137,500	0	0	0	2,571	02/15/2052	2.B FE
..476681-AD-3	JMIKE 2024-1A A2 5.636% 02/15/55	08/15/2026	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	1,162	02/15/2055	2.B FE
..476681-AE-1	JMIKE 2025-1A A2 5.610% 08/16/55	08/15/2026	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,052	08/16/2055	2.B FE
..47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	07/20/2026	Paydown		58,304,089	58,304,089	56,955,026	57,728,663	0	575,426	0	575,426	0	58,304,089	0	0	0	2,025,320	07/30/2047	2.B FE
..47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52	07/20/2026	Paydown		17,280,000	17,280,000	17,280,000	17,280,000	0	0	0	0	0	17,280,000	0	0	0	508,810	04/30/2052	2.B FE
..47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52	07/30/2026	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	816	04/30/2052	2.B FE
..48247U-AA-3	KSBA 2013-1 A 1.914% 08/25/36	09/25/2026	Paydown		0	0	9,262	7,459	0	(7,459)	0	(7,459)	0	0	0	0	0	2,855	08/25/2036	1.A FE
..48249K-AA-3	KSBA 2014-3 A 1.108% 05/25/39	09/25/2026	Paydown		0	0	8,065	6,896	0	(6,896)	0	(6,896)	0	0	0	0	0	2,875	05/25/2039	1.A
..48249Y-AA-3	KSBA 2016-1 A 2.228% 03/25/42	09/25/2026	Paydown		0	0	1,639	1,455	0	(1,455)	0	(1,455)	0	0	0	0	0	352	03/25/2042	1.A FE
..55282G-AF-4	Massage Envy Fra20191 , LLC 7.747% 04/30/56	07/30/2026	Paydown		400,590	400,590	400,590	0	0	0	0	0	0	400,590	0	0	0	12,155	04/30/2056	2.C FE
..62878Y-AC-8	BUNDT 2024-1A A2 6.750% 07/30/54	07/30/2026	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,797	07/30/2054	2.C FE
..64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	07/30/2026	Paydown		184,468	184,468	173,239	177,919	0	6,549	0	6,549	0	184,468	0	0	0	4,929	04/30/2051	2.B FE
..64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52	07/30/2026	Paydown		94,638	94,638	87,262	90,402	0	4,236	0	4,236	0	94,638	0	0	0	2,623	01/30/2052	2.B FE
..64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53	07/30/2026	Paydown		12,500	12,500	12,126	12,417	0	83	0	83	0	12,500	0	0	0	685	01/30/2053	2.B FE
..72703P-AF-0	PLNT 2024-1A A2I 5.765% 06/05/54	09/05/2026	Paydown		120,750	120,750	122,020	121,792	0	(1,042)	0	(1,042)	0	120,750	0	0	0	5,221	06/05/2054	2.B FE
..72703P-AG-8	PLNT 2024-1A A2II 6.237% 06/05/54	09/05/2026	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,754	06/05/2054	2.B FE
..72703P-AJ-2	PLNT 2025-1A A2II 5.649% 12/06/55	09/05/2026	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	816	12/06/2055	2.B FE
..74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52	07/30/2026	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,141	04/30/2052	2.B FE
..74166Y-AE-0	PROSE 2025-1A A2 6.464% 07/30/55	07/30/2026	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,212	07/30/2055	2.B FE
..817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54	07/25/2026	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,736	01/25/2054	2.C FE
..83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50	08/14/2026	Paydown		5,791,250	5,791,250	5,794,870	5,792,100	0	(850)	0	(850)	0	5,791,250	0	0	0	144,725	01/20/2050	2.B FE
..92861W-AA-2	Vital Care Issue20251A 2025-1A A2 6.737% 01/30/56	07/30/2026	Paydown		155,928	155,928	156,381	95,213	0	(454)	0	(454)	0	155,928	0	0	0	5,236	01/30/2056	2.C FE
..95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48	09/15/2026	Paydown		50,611	50,611	50,611	50,611	0	0	0	0	0	50,611	0	0	0	1,474	03/15/2048	2.B FE
..95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49	09/15/2026	Paydown		57,139	57,139	58,238	57,658	0	(518)	0	(518)	0	57,139	0	0	0	1,748	06/15/2049	2.B FE
..95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51	09/15/2026	Paydown		75,026	75,026	75,026	75,026	0	0	0	0	0	75,026	0	0	0	1,561	06/15/2051	2.B FE
..95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52	09/15/2026	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,191	03/15/2052	2.B FE
..95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52	09/15/2026	Paydown		45,445	45,445	45,445	45,445	0	0	0	0	0	45,445	0	0	0	1,546	03/15/2052	2.B FE
..98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51	07/30/2026	Paydown		235,533	235,533	212,216	222,837	0	12,696	0	12,696	0	235,533	0	0	0	5,720	07/30/2051	2.B FE
..88316A-AA-9	Textainer Marine20241A ers Li 5.250% 08/20/49	09/20/2026	Paydown		138,889	138,889	136,854	0	0	2,035	0	2,035	0	138,889	0	0	0	608	08/20/2049	1.C FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					253,934,434	253,934,434	247,570,655	222,288,246	0	3,236,643	0	3,236,643	0	253,934,434	0	0	0	7,692,725	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
1889999999. Total - asset-backed securities (unaffiliated)					1,393,059,112	1,393,095,670	1,384,282,587	1,255,574,040	532,672	7,450,931	0	7,983,603	0	1,392,836,594	0	222,518	222,518	47,668,837	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	36,349	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,394,059,112	1,394,095,670	1,385,282,587	1,256,574,040	532,672	7,450,931	0	7,983,603	0	1,393,836,594	0	222,518	222,518	47,705,186	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,394,059,112	1,394,095,670	1,385,282,587	1,256,574,040	532,672	7,450,931	0	7,983,603	0	1,393,836,594	0	222,518	222,518	47,705,186	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,029,644,054	2,043,814,053	2,020,580,795	1,693,886,857	681,563	9,177,523	0	9,859,086	0	2,035,166,866	0	(5,066,839)	(5,066,839)	67,826,477	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..00206R-10-2	AT&T INC	08/13/2026	Morgan Stanley	1,473.000	36,000		27,595	36,589	(8,995)	0	0	(8,995)	0	27,595	0	8,405	8,405	1,226		
..015271-10-9	ALEXANDRIA REAL ESTATE REIT	09/18/2026	Morgan Stanley	541.000	29,599		26,601	26,477	124	0	0	124	0	26,601	0	2,998	2,998	1,169		
..031162-10-0	AMGEN INC	08/03/2026	Morgan Stanley	11,347.000	4,293,448		3,492,257	2,619,462	(213,070)	0	0	(213,070)	0	3,492,257	0	801,191	801,191	57,189		
..032654-10-5	ANALOG DEVICES	07/09/2026	Morgan Stanley	440.000	174,570		90,063	119,328	(29,265)	0	0	(29,265)	0	90,063	0	84,506	84,506	968		
..037833-10-0	APPLE INC	07/28/2026	Morgan Stanley	1,390.000	471,972		176,714	377,885	(201,171)	0	0	(201,171)	0	176,714	0	295,258	295,258	737		
..053484-10-1	AVALON BAY COMMUNITIES REIT	08/14/2026	Tax Free Exchange	31,144.000	5,678,932		5,678,932	2,455,481	(1,224)	0	0	(1,224)	0	5,678,932	0	0	0	120,539		
..060505-10-4	BANK OF AMERICA CORP	09/18/2026	Morgan Stanley	2,419.000	142,582		110,986	133,045	(22,059)	0	0	(22,059)	0	110,986	0	31,597	31,597	1,549		
..075887-10-9	BECTON DICKINSON	08/13/2026	Morgan Stanley	277.000	50,579		52,141	43,024	9,118	0	0	9,118	0	52,141	0	(1,562)	(1,562)	582		
..110122-10-8	BRISTOL-MYERS SQUIBB	09/29/2026	Morgan Stanley	11,534.000	726,323		656,861	351,527	16,116	0	0	16,116	0	656,861	0	69,462	69,462	18,639		
..11135F-10-1	BROADCOM INC	07/09/2026	Morgan Stanley	111.000	45,114		41,628	0	0	0	0	0	0	41,628	0	3,486	3,486	72		
..126650-10-0	CVS CORP	07/09/2026	Morgan Stanley	903.000	92,537		65,996	71,662	(5,666)	0	0	(5,666)	0	65,996	0	26,541	26,541	1,201		
..149123-10-1	CATERPILLAR INC	07/09/2026	Morgan Stanley	111.000	105,563		16,238	63,589	(47,351)	0	0	(47,351)	0	16,238	0	89,325	89,325	335		
..166764-10-0	CHEVRON CORPORATION	09/18/2026	Morgan Stanley	553.000	116,591		81,747	84,283	(2,536)	0	0	(2,536)	0	81,747	0	34,844	34,844	2,953		
..17275R-10-2	CISCO SYSTEMS INC	09/29/2026	Morgan Stanley	30,570.000	3,262,242		1,986,875	1,647,287	(337,472)	0	0	(337,472)	0	1,986,875	0	1,275,367	1,275,367	34,447		
..244199-10-5	DEERE & COMPANY	09/18/2026	Morgan Stanley	191.000	130,154		105,013	52,144	4,322	0	0	4,322	0	105,013	0	25,141	25,141	544		
..29476L-10-7	VIVMARK RESIDENTIAL	08/14/2026	Cash Adjustment	1.000	13		79	0	0	0	0	0	0	79	0	(66)	(66)	0		
..30231G-10-2	EXXON MOBIL CORP	07/02/2026	Tax Free Exchange	107,093.000	10,534,625		10,534,625	9,298,070	(2,572,140)	0	0	(2,572,140)	0	10,534,625	0	0	0	214,442		
..30233Q-10-8	EXXON MOBIL CORP	09/18/2026	Morgan Stanley	630.000	101,929		83,158	0	0	0	0	0	0	83,158	0	18,770	18,770	500		
..30303M-10-2	Meta Platforms, Inc	09/18/2026	Morgan Stanley	61.000	40,927		38,626	0	0	0	0	0	0	38,626	0	2,301	2,301	32		
..38141G-10-4	GOLDMAN SACHS GROUP INC	07/09/2026	Morgan Stanley	78.000	82,863		15,972	68,562	(52,590)	0	0	(52,590)	0	15,972	0	66,891	66,891	702		
..459200-10-1	IBM	07/09/2026	Morgan Stanley	397.000	116,523		74,363	48,282	(29,008)	0	0	(29,008)	0	74,363	0	42,159	42,159	945		
..478160-10-4	JOHNSON & JOHNSON	09/29/2026	Morgan Stanley	17,016.000	4,510,012		2,953,154	2,532,861	(628,734)	0	0	(628,734)	0	2,953,154	0	1,556,858	1,556,858	63,515		
..482480-10-0	KLA CORPORATION	07/09/2026	Morgan Stanley	1,473.000	343,227		25,778	178,981	(153,204)	0	0	(153,204)	0	25,778	0	317,449	317,449	619		
..539830-10-9	LOCKHEED MARTIN	08/13/2026	Morgan Stanley	56.000	33,527		28,951	0	0	0	0	0	0	28,951	0	4,576	4,576	0		
..58933Y-10-5	MERCK & CO INC	09/29/2026	Morgan Stanley	35,518.000	4,997,197		3,511,554	2,461,821	(291,434)	0	0	(291,434)	0	3,511,554	0	1,485,643	1,485,643	76,588		
..594918-10-4	MICROSOFT CORP	08/13/2026	Morgan Stanley	113.000	55,990		45,172	54,649	(9,477)	0	0	(9,477)	0	45,172	0	10,818	10,818	206		
..60937P-10-6	MONGODB INC COMMON	08/07/2026	Morgan Stanley	558.000	218,519		106,780	234,187	(127,407)	0	0	(127,407)	0	106,780	0	111,739	111,739	0		
..679295-10-5	OKTA INC COMMON	08/07/2026	Morgan Stanley	1,371.000	204,848		73,403	118,550	(45,147)	0	0	(45,147)	0	73,403	0	131,445	131,445	0		
..74251V-10-2	PRINCIPAL FINANCIAL GROUP	09/08/2026	Morgan Stanley	35,916.000	4,160,173		2,722,093	2,278,288	(467,827)	0	0	(467,827)	0	2,722,093	0	1,438,080	1,438,080	88,353		
..760841-20-5	RESCAP LIQUIDATING TRUST	09/24/2026	Morgan Stanley	111,267.000	0		53,408	53,408	0	0	0	0	0	53,408	0	(53,408)	(53,408)	9,168		
..854502-10-1	STANLEY BLACK & DECKER INC	08/13/2026	Morgan Stanley	12,064.000	1,224,802		975,664	690,953	51,626	0	0	51,626	0	975,664	0	249,139	249,139	20,026		
..882508-10-4	TEXAS INSTRUMENTS	07/28/2026	Morgan Stanley	2,352.000	692,464		256,539	408,048	(151,510)	0	0	(151,510)	0	256,539	0	435,926	435,926	6,680		
..902973-30-4	U S BANCORP	09/29/2026	Morgan Stanley	24,849.000	1,455,889		1,081,247	989,241	(257,404)	0	0	(257,404)	0	1,081,247	0	374,642	374,642	35,483		
..92343V-10-4	VERIZON COMMUNICATIONS	08/13/2026	Morgan Stanley	488.000	23,281		18,290	19,876	(1,586)	0	0	(1,586)	0	18,290	0	4,991	4,991	1,027		
..G5960L-10-3	MDT	08/13/2026	Morgan Stanley	14,613.000	1,299,311		1,454,202	959,639	28,227	0	0	28,227	0	1,454,202	0	(154,891)	(154,891)	27,989		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					45,452,326	XXX	36,662,705	28,477,199	(5,546,744)	0	0	(5,546,744)	0	36,662,705	0	8,789,621	8,789,621	788,425	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
31337#-10-5	FHLB CINCINNATI	09/28/2026	PRIVATE PLACEMENT	166,846.000	16,684,600		16,684,600	0	0	0	0	0	0	16,684,600	0	0	0	76,140		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					16,684,600	XXX	16,684,600	0	0	0	0	0	0	16,684,600	0	0	0	76,140	XXX	XXX
5989999997. Total - common stocks - Part 4					62,136,926	XXX	53,347,305	28,477,199	(5,546,744)	0	0	(5,546,744)	0	53,347,305	0	8,789,621	8,789,621	864,565	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					62,136,926	XXX	53,347,305	28,477,199	(5,546,744)	0	0	(5,546,744)	0	53,347,305	0	8,789,621	8,789,621	864,565	XXX	XXX
5999999999. Total - preferred and common stocks					62,136,926	XXX	53,347,305	28,477,199	(5,546,744)	0	0	(5,546,744)	0	53,347,305	0	8,789,621	8,789,621	864,565	XXX	XXX
6009999999 - Totals					2,091,780,980	XXX	2,073,928,100	1,722,364,056	(4,865,181)	9,177,523	0	4,312,342	0	2,088,514,171	0	3,722,782	3,722,782	68,691,042	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										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 549300UOMTB7PD2UT305	09/03/2025	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 E57ODZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1+4.38			1,659,233	121,223		121,223	(739,783)				209,993		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E57ODZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1-3.86			(1,401,297)	(74,684)		(74,684)	22,619						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E57ODZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1+4.31			1,632,313	544,223		544,223	(571,067)				178,730		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E57ODZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1-3.75			(1,400,870)	(448,857)		(448,857)	30,046						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E57ODZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			5,039,125	906,702		906,702	(1,206,971)				265,165		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E57ODZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1-3.74			(4,209,727)	(646,652)		(646,652)	104,931						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 SL0R0V5Y6	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	03/13/2026	03/17/2029		200,000,000	Term SOFR 3MO*1+3.44			3,781,800	(5,597,398)		(5,597,398)	(5,597,398)				1,569,678		0001
CITI SWAP Variable Rate Interest Rate Swap-P SL0R0V5Y6	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	03/13/2026	03/17/2029		200,000,000	Term SOFR 3MO*1-3.98			(4,066,599)	(330,854)		(330,854)	(330,854)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLPZHAHB8	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	08/15/2024	08/19/2027		50,000,000	Term SOFR 3MO*1+3.63			1,375,617	(125,694)		(125,694)	(604,861)				235,334		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*1-3.72			(1,402,860)	(204,522)		(204,522)	46,110						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SL0HNHW4	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	03/05/2026	03/09/2029		100,000,000	Term SOFR 3MO*1+3.32			1,901,494	(2,963,620)		(2,963,620)	(2,963,620)				781,292		0001
CITI SWAP Variable Rate Interest Rate Swap-P SL0HNHW4	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	03/05/2026	03/09/2029		100,000,000	Term SOFR 3MO*1-3.81			(2,103,227)	(215,604)		(215,604)	(215,604)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1+4.47			3,385,958	265,325		265,325	(1,567,746)				422,460		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*1-3.98			(2,805,110)	(143,842)		(143,842)	26,454						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SL04H0Q79	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	10/21/2024	10/23/2027		100,000,000	Term SOFR 3MO*1+3.64			2,760,333	(182,328)		(182,328)	(1,515,519)				515,725		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*1-3.75			(2,809,919)	(717,723)		(717,723)	60,310						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.21			3,191,446	371,203		371,203	(961,045)				323,823		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*1-3.76			(2,807,638)	(269,568)		(269,568)	78,406						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL0MHB7X9	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/10/2024	10/15/2027		100,000,000	Term SOFR 3MO*1+3.67			2,780,808	(35,390)		(35,390)	(1,491,196)				510,310		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*1-3.75			(2,811,501)	(803,190)		(803,190)	68,199						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJB0727	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/24/2024	12/27/2027		50,000,000	Term SOFR 3MO*1+4.09			1,548,896	(257,146)		(257,146)	(1,060,881)				278,575		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*1-4.07			(1,410,277)	(22,019)		(22,019)	6,689						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB5146R7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	08/08/2024	08/12/2027		50,000,000	Term SOFR 3MO*1+3.64			1,379,219	(73,459)		(73,459)	(593,913)				232,737		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 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*1-3.74			(1,399,189)	(245,230)		(245,230)	36,621						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1+4.42			3,354,108	272,171		272,171	(1,545,376)				418,330		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*1-3.86			(2,803,902)	(149,746)		(149,746)	77,738						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLB51IUN8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	12/19/2024	12/23/2027		50,000,000	Term SOFR 3MO*1+4.06			1,537,521	(244,271)		(244,271)	(1,041,079)				277,326		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*1-4.04			(1,402,842)	(46,189)		(46,189)	11,940						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLO5HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1+3.32			1,258,833	(179,525)		(179,525)	(601,949)				252,419		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLO5HJGM3	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	10/03/2024	10/07/2027		50,000,000	Term SOFR 3MO*1-3.75			(1,401,679)	(444,956)		(444,956)	35,808						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLOJJNJ07	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/05/2026	02/09/2029		100,000,000	Term SOFR 3MO*1+3.31			2,149,198	(2,609,712)		(2,609,712)	(2,609,712)				767,843		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLOJJNJ07	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/05/2026	02/09/2029		100,000,000	Term SOFR 3MO*1-3.76			(2,385,642)	(536,981)		(536,981)	(536,981)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.26			3,230,500	467,799		467,799	(976,068)				318,416		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*1-3.76			(2,809,439)	(336,612)		(336,612)	73,424						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+4.4			3,335,908	481,641		481,641	(1,418,728)				408,248		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*1-3.76			(2,814,900)	(316,563)		(316,563)	73,775						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLDOEJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.13			1,566,338	249,542		249,542	(744,812)				228,218		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLDOEJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-3.82			(1,410,311)	(322,822)		(322,822)	19,610						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 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			1,729,000	487,252		487,252	(712,350)				190,941		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*1-3.82			(1,410,311)	(329,807)		(329,807)	15,341						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			2,889,250	556,348		556,348	(552,723)				288,675		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*1-3.82			(2,820,622)	(642,544)		(642,544)	33,039						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			3,535,350	850,750		850,750	(940,506)				144,338		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1-3.82			(2,820,622)	(639,273)		(639,273)	32,706						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1+3.66			2,777,396	(1,265,216)		(1,265,216)	(2,176,763)				608,961		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLMXIDIQ5	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/20/2025	03/24/2028		100,000,000	Term SOFR 3MO*1-4.03			(2,818,407)	(83,220)		(83,220)	30,421						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.21			1,595,533	289,206		289,206	(773,954)				228,218		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1-3.82			(1,410,311)	(322,822)		(322,822)	19,610						0001
1119999999. Subtotal - swaps - hedging other - interest rate										0	0	4,457,975	(15,964,654)	XXX	(15,964,654)	(33,147,662)	0	0	0	9,655,755	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	4,457,975	(15,964,654)	XXX	(15,964,654)	(33,147,662)	0	0	0	9,655,755	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	4,457,975	(15,964,654)	XXX	(15,964,654)	(33,147,662)	0	0	0	9,655,755	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	4,457,975	(15,964,654)	XXX	(15,964,654)	(33,147,662)	0	0	0	9,655,755	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/16/2026	10/01/2056		20,000,000	4.00				542,510		542,510	542,510						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/16/2026	10/01/2056		10,000,000	4.50				275,500		275,500	275,500						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/16/2026	10/01/2056		65,000,000	6.50				1,047,275		1,047,275	1,047,275						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/16/2026	10/01/2056		55,000,000	7.00				430,925		430,925	430,925						
1469999999. Subtotal - forwards - other										0	0	0	2,296,210	XXX	2,296,210	2,296,210	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - forwards										0	0	0	2,296,210	XXX	2,296,210	2,296,210	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	4,457,975	(15,964,654)	XXX	(15,964,654)	(33,147,662)	0	0	0	9,655,755	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	2,296,210	XXX	2,296,210	2,296,210	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	4,457,975	(13,668,444)	XXX	(13,668,444)	(30,851,452)	0	0	0	9,655,755	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0		2,231,556	(15,900,000)	0	2,231,556	(15,900,000)	0	9,655,755	0
0999999999 - Gross totals			0	0	2,231,556	(15,900,000)	0	2,231,556	(15,900,000)	0	9,655,755	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,231,556	(15,900,000)						

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)
Citibank E57ODZWZ7FF32TWEFA76	Cash		CASH	9,980,000	9,980,000	9,980,000		V
JP Morgan 8I5DZWZKVSZI1NJHU748	Cash		CASH	5,260,000	5,260,000	5,260,000		V
0199999999 - Total				15,240,000	15,240,000	15,240,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo CME VYVVCKR63DVZZN70PB21	Cash		CASH	459,531	459,531	XXX		V
0299999999 - Total				459,531	459,531	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	706,364	706,364	06/15/2028
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,379,638	2,379,638	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	942,865	942,865	09/20/2027
0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - U.S. government obligations (exempt from RBC)				4,028,867	4,028,867	XXX
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,200,000	1,200,000	08/01/2033
0049999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - municipal bonds - general obligations (direct and guaranteed)				1,200,000	1,200,000	XXX
62630W-BA-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,480,000	2,480,000	05/01/2029
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	4,000,000	4,000,000	01/15/2029
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	5,490,000	5,490,000	09/01/2030
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	13,500,000	13,500,000	06/30/2028
62630W-RC-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	12,200,000	12,200,000	01/09/2030
88035U-LP-0	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	4,687,000	4,687,000	07/01/2064
0059999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - municipal bonds - special revenue				42,357,000	42,357,000	XXX
00155B-AB-4	AKM ISSUING TRUST		1.B FE	4,822,000	4,822,000	08/01/2076
00287Y-EC-9	ABBVIE INC		1.G FE	5,835,508	5,827,000	03/03/2028
02665W-GA-3	AMERICAN HONDA FINANCE		1.G FE	11,064,155	11,063,000	12/11/2026
02665W-GM-7	AMERICAN HONDA FINANCE		1.G FE	11,064,374	11,062,000	03/08/2027
02665W-GP-0	AMERICAN HONDA FINANCE		1.G FE	4,483,826	4,484,440	11/19/2027
05253J-AZ-4	AUST & NZ BANKING GRP NY		1.D FE	4,487,887	4,499,339	01/18/2027
06368L-3K-0	BANK OF MONTREAL		1.F FE	2,463,612	2,473,454	06/04/2027
073096-AA-7	BAYPORT POLYMERS LLC		2.A FE	2,864,557	2,868,402	04/14/2027
07330M-AA-5	BRANCH BANKING & TRUST		1.G FE	11,321,000	11,317,163	10/30/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	9,700,000	9,700,000	04/01/2060
08576P-AF-8	BERRY GLOBAL INC		2.B FE	8,081,769	8,108,031	01/15/2027
096630-AF-5	BOARDWALK PIPELINES LLC		2.B FE	2,286,512	2,297,353	07/15/2027
10112R-AY-0	BOSTON PROPERTIES LP		2.B FE	14,015,000	14,015,000	10/01/2026
14913U-BG-4	CATERPILLAR FINL SERVICE		1.E FE	4,749,909	4,752,044	01/10/2028
166754-AP-6	CHEVRON PHILLIPS CHEM		2.A FE	9,580,651	9,595,426	12/01/2026
17325F-BN-7	CITIBANK NA		1.D FE	1,670,033	1,675,874	05/29/2027
22822V-AE-1	CROWN CASTLE INTL CORP		2.B FE	3,291,720	3,304,747	03/01/2027
22822V-AZ-4	CROWN CASTLE INTL CORP		2.B FE	3,013,348	3,025,841	03/15/2027
23346Q-AA-5	DMASID ISSUING TRUST		1.B FE	4,250,000	4,250,000	08/01/2074
233853-AF-7	DAIMLER TRUCK FINAN NA		1.G FE	5,619,404	5,626,742	12/14/2026
314890-AC-8	FERGUSON FINANCE PLC		2.A FE	8,303,125	8,333,460	04/20/2027
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	7,095,000	7,095,000	03/01/2063
337932-AH-0	FIRST ENERGY CORP		2.C FE	3,205,375	3,218,086	07/15/2027
361448-AZ-6	GATX INC		2.A FE	7,634,394	7,676,830	03/30/2027
378272-BX-5	GLENCORE FUNDING LLC		2.A FE	2,665,000	2,665,000	10/01/2026
38151G-BV-2	GOLDMAN SACHS BANK USA		1.E FE	6,191,114	6,197,000	09/29/2028
40434L-AB-1	HP INC		2.B FE	1,971,106	1,978,784	06/17/2027
43475R-AP-1	AMRIZE LTD		2.A FE	11,305,343	11,351,445	04/07/2027
43776P-AA-4	HOMESTEAD 406-A TRUST		1.B FE	4,615,000	4,615,000	09/01/2074
45687V-AC-0	INGERSOLL-RAND INC		2.A FE	7,164,720	7,192,406	06/15/2027
45866F-AU-8	INTERCONTINENTALEXCHANGE		1.G FE	7,987,867	8,013,260	09/15/2027
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
55608P-BT-0	MACQUARIE BANK LTD		1.E FE	10,097,480	10,147,589	07/02/2027
56501R-AK-2	MANULIFE FINANCIAL CORP		1.F FE	1,942,684	1,950,837	05/19/2027
60687Y-AK-5	MIZUHO FINANCIAL GROUP		1.G FE	7,847,711	7,874,540	02/28/2027
610202-BR-3	MONONGAHELA POWER CO		1.G FE	1,391,879	1,399,090	05/15/2027
62954W-AP-0	NTT FINANCE CORP		2.A FE	5,609,488	5,630,279	07/16/2027
63305M-QF-1	NATIONAL BANK OF CANADA		1.C FE	15,007,345	15,000,000	08/18/2027
635454-AC-5	TRUIST FINANCIAL CORP		2.B FE	2,325,050	2,330,091	04/01/2027
64953B-BU-1	NEW YORK LIFE GLOBAL		1.B FE	5,001,295	5,000,000	02/05/2027
68327L-AB-2	CADILLAC FAIRVIEW PRP TR		1.E FE	3,170,435	3,185,004	03/20/2027
74153W-CU-1	PRU		1.D FE	1,319,997	1,326,616	08/27/2027
745300-AA-1	PUERTO RICO TOLLROADS LL		1.E FE	11,400,000	11,400,000	07/01/2035
756250-AE-9	RECKITT BENCKISER TSY		1.G FE	3,487,998	3,507,132	06/26/2027
75884R-AV-5	REGENCY CENTERS LP		1.G FE	4,259,185	4,263,123	02/01/2027
78355H-LA-5	RYDER SYSTEM INC		2.A FE	5,989,227	5,999,903	03/15/2027
78409V-AM-6	S&P GLOBAL INC		1.G FE	2,149,578	2,154,137	01/22/2027
808513-AQ-8	SCHWAB CORP		1.F FE	7,457,255	7,480,646	03/02/2027
82620K-AL-7	SIEMENS		1.D FE	1,113,860	1,114,286	10/15/2026
83368R-BZ-4	SOCIETE GENERALE		2.B FE	8,218,988	8,237,213	02/19/2027
844741-BE-7	SOUTHWEST AIR		2.B FE	4,545,160	4,554,204	11/16/2027
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		2.B FE	3,298,634	3,299,883	10/15/2026
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	8,302,093	8,300,000	11/25/2026
883929-AB-7	THOMAS BRAX ADAM TRUST		1.B FE	6,987,000	6,987,000	02/01/2076
89115A-2W-1	TD		1.F FE	5,474,178	5,500,337	04/05/2027
89115A-2X-9	TD		1.F FE	6,235,709	6,241,852	04/05/2027
89115K-AL-4	TORONTO-DOMINION BANK		1.F FE	5,982,352	5,982,353	01/13/2028
89236T-MZ-5	TOYOTA		1.E FE	3,900,915	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
928668-CF-7	VOLKSWAGEN GROUP AMERICA		2.A FE	1,942,506	1,950,604	03/22/2027
962166-AW-4	WEYERHAEUSER CO		2.B FE	2,265,192	2,269,271	10/01/2027
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)				364,466,503	365,030,117	XXX
78403D-AT-7	SBA TOWER TRUST		1.F FE	8,097,838	8,123,434	11/15/2026
78403D-AV-2	SBA TOWER TRUST		1.F FE	1,087,688	1,093,973	04/15/2027
0129999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - single entity backed obligations (unaffiliated)				9,185,526	9,217,407	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				421,237,896	421,833,391	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)				421,237,896	421,833,391	XXX
88035U-SR-9	TENDER OPTION BOND TRUST RECEI MULTIFAMI		1.E FE	2,033,000	2,033,000	12/01/2029
1079999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				2,033,000	2,033,000	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating				2,033,000	2,033,000	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating				0	0	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient				0	0	XXX

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
06367U-HE-0	BMO		1.C FE	11,950,000	11,950,000	08/14/2028
1739999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)				11,950,000	11,950,000	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis				11,950,000	11,950,000	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)				13,983,000	13,983,000	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)				13,983,000	13,983,000	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				435,220,896	435,816,391	XXX
4109999999. Total - preferred stocks - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks				0	0	XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks - mutual funds				0	0	XXX
5609999999. Total - common stocks - unit investment trusts				0	0	XXX
5809999999. Total - common stocks - closed-end funds				0	0	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			31,050,000	31,050,000	
000000-00-0	Huntington Bank Money Market Account			31,050,000	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
	ALEXANDRIA REAL ESTATE E CP		2.A	26,954,325	26,954,325	10/09/2026
	AMETEK INC CP		2.A	7,499,150	7,499,150	10/01/2026
	AVERY CP		2.A	21,797,578	21,797,578	10/01/2026
	AVOLON AEROSPACE LEASING CP		2.A	37,959,910	37,959,910	10/02/2026
	CITY OF HOPE/THE CP		2.A	13,521,260	13,521,260	10/08/2026
	COLUMBIA PIPELINE HOLDCO CP		2.A	3,996,811	3,996,811	10/05/2026
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			47,825,950	47,825,950	
	ENTGPP CP		2.A	10,494,108	10,494,108	10/05/2026
	EPD CP		2.A	9,498,937	9,498,937	10/01/2026
	FIDELITY NATL INFO SERV CP		2.A	32,296,384	32,296,384	10/01/2026
	FIDELITY NATL INFO SERV CP		2.A	6,993,638	6,993,638	10/07/2026
	JONES LANG LASALLE FIN CP		2.A	29,951,583	29,951,583	10/08/2026
	MONTANA-DAKOTA UTILITIES CP		2.A	7,199,184	7,199,184	10/01/2026
	MOTOROLA SOLUTIONS INC CP		2.A	22,981,574	22,981,574	10/01/2026
	TAMPA ELECTRIC CO CP		2.A	12,478,333	12,478,333	10/07/2026
	VENTAS REALTY LP CP		2.A	7,199,194	7,199,194	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				298,647,919	298,647,919	XXX
9999999999 - Totals				827,018,815	827,614,310	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 362,387,875 — Book/Adjusted Carrying Value $ 363,248,057
2. Average balance for the year — Fair Value $ 714,972,867 — Book/Adjusted Carrying Value $ 715,361,926

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	139,366,454	75,816,446	34,918,335	XXX.
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH		0.000	0	0	1,937,216	1,937,216	1,937,216	XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH		0.000	0	0	69,717,124	80,724,177	798,995	XXX.
GOLDMAN SACHS ..... NEW YORK, NY		0.000	0	0	(23,033,326)	(29,946,362)	(543,407)	XXX.
HUNTINGTON BANK ..... COLUMBUS, OH		0.000	0	0	31,050,000	31,050,000	31,050,000	XXX.
KEYCORP (KEY BANK) ..... CLEVELAND, OH		0.000	0	0	31,067,272	31,067,323	31,067,375	XXX.
PNC BANK ..... CINCINNATI, OH		0.000	0	0	(64,212,621)	(54,901,684)	(77,846,455)	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	151,420	151,420	109,778	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	186,043,539	135,898,537	21,491,838	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	186,043,539	135,898,537	21,491,838	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	0	0	186,043,539	135,898,537	21,491,838	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
	ALEXANDRIA REAL ESTATE E CP		09/25/2026	4.350	10/09/2026	26,954,325	19,575	0
	AMETEK INC CP		09/30/2026	4.080	10/01/2026	7,499,150	850	0
	AVERY CP		09/30/2026	4.000	10/01/2026	21,797,578	2,422	0
	BRUNSWICK CORP CP		09/24/2026	4.500	10/01/2026	29,973,750	26,250	0
	CITY OF HOPE/THE CP		07/23/2026	4.070	10/08/2026	13,521,260	107,945	0
	COLUMBIA PIPELINE HOLDCO CP		09/28/2026	4.100	10/05/2026	3,996,811	1,367	0
	ENTGPP CP		09/30/2026	4.040	10/05/2026	10,494,108	1,178	0
	EPD CP		09/30/2026	4.030	10/01/2026	9,498,937	1,063	0
	FIDELITY NATL INFO SERV CP		09/30/2026	4.030	10/01/2026	32,296,384	3,616	0
	FIDELITY NATL INFO SERV CP		09/29/2026	4.090	10/07/2026	6,993,638	1,591	0
	MONTANA-DAKOTA UTILITIES CP		09/30/2026	4.080	10/01/2026	7,199,184	816	0
	MOTOROLA SOLUTIONS INC CP		09/24/2026	4.120	10/01/2026	22,981,574	18,426	0
	TAMPA ELECTRIC CO CP		09/22/2026	4.160	10/07/2026	12,478,333	13,000	0
	VENTAS REALTY LP CP		09/30/2026	4.030	10/01/2026	7,199,194	806	0
	AVOLON AEROSPACE LEASING CP		09/23/2026	4.220	10/02/2026	37,959,910	35,636	0
	JONES LANG LASALLE FIN CP		09/24/2026	4.150	10/08/2026	29,951,583	24,208	0
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						280,795,719	258,749	0
0489999999. Total - issuer credit obligations (unaffiliated)						280,795,719	258,749	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						280,795,719	258,749	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2026	0.000		25,000	0	222
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						25,000	0	222
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/29/2026	0.000		66,635,301	0	61,352
8309999999. Subtotal - all other money market mutual funds						66,635,301	0	61,352
8589999999. Total cash equivalents (unaffiliated)						347,456,020	258,749	61,574
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						347,456,020	258,749	61,574