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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Delaware Life Insurance Company

NAIC Group Code 4794 (Current) 4794 (Prior) NAIC Company Code 79065 Employer's ID Number 04-2461439

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

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

Incorporated/Organized 01/12/1970 Commenced Business 01/01/1973

Statutory Home Office 1209 Orange Street, Wilmington, DE, US 19801
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 10555 Group 1001 Way
(Street and Number)
Zionsville, IN, US 46077, 781-790-8600
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 10555 Group 1001 Way, Zionsville, IN, US 46077
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10555 Group 1001 Way
(Street and Number)
Zionsville, IN, US 46077, 317-975-3276
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.delawarelife.com

Statutory Statement Contact Vitaliy Kyryk, 317-975-3276
(Name) (Area Code) (Telephone Number)
Statutory.Compliance@Group1001.com, 317-534-3479
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer	Daniel Jonathan Towriss	President and Chief Financial Officer	Fang Linda Wang
Chief Legal Officer and Secretary	Michael Scott Bloom	Chief Operating Officer	Martin Bradley Woll

OTHER

Andrew Francis Kenney, Chief Investment Officer
John Joseph Miceli Jr., Treasurer
Ellyn Michelle Nettleton, Chief Accounting Officer
Daniel Patrick Healy, Chief Risk Officer

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen
Curtis Paul Steger
Michael Kevin Moran

State of Massachusetts
County of Middlesex 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.

Fang Linda Wang		Ellyn Michelle Nettleton
Fang Linda Wang	Michael Scott Bloom	Ellyn Michelle Nettleton
President and Chief Financial Officer	Chief Legal Officer and Secretary	Chief Accounting Officer

Subscribed and sworn to before me this 9 day of November, 2026

Sara J. Luvisi
Public Notary
08/17/2029

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.....

SARA J. LUVISI
Notary Public, Commonwealth of Massachusetts
My Commission Expires August 17, 2029

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	33,656,927,556		33,656,927,556	31,589,712,325
2.	Stocks:				
	2.1 Preferred stocks	1,043,414,713		1,043,414,713	799,029,966
	2.2 Common stocks	321,111,974		321,111,974	254,821,291
3.	Mortgage loans on real estate:				
	3.1 First liens	3,264,349,229		3,264,349,229	2,603,582,731
	3.2 Other than first liens	182,594,461		182,594,461	270,564,592
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	36,247,295		36,247,295	
	4.2 Properties held for the production of income (less $ ..... encumbrances)				319,805,796
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 253,034,441), cash equivalents ($ 1,871,350,188) and short-term investments ($ 4,629,767,863)	6,754,152,492		6,754,152,492	5,280,051,037
6.	Contract loans (including $ ..... premium notes)	290,708,038	44,268	290,663,770	310,965,859
7.	Derivatives	860,661,302		860,661,302	653,301,232
8.	Other invested assets	2,387,708,161	17,494,082	2,370,214,079	1,601,744,585
9.	Receivables for securities	316,641,331		316,641,331	168,672,465
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	35,661,310		35,661,310	30,371,447
12.	Subtotals, cash and invested assets (Lines 1 to 11)	49,150,177,862	17,538,350	49,132,639,512	43,882,623,326
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,142,446,769	3,205,969	1,139,240,800	828,809,483
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,491,086	1,006,153	4,484,933	5,951,348
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	17,895,775		17,895,775	38,195,904
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	16,743,578		16,743,578	
18.2	Net deferred tax asset	503,729,468	977,360	502,752,108	437,203,234
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	4,953	4,953		
21.	Furniture and equipment, including health care delivery assets ($ .....)	4,364,428	4,364,428		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	372,769,856	56,662,878	316,106,978	347,336,577
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	417,986,145	13,863,140	404,123,005	363,072,805
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,631,609,920	97,623,231	51,533,986,689	45,903,192,677
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,484,656,448		18,484,656,448	18,796,915,045
28.	Total (Lines 26 and 27)	70,116,266,368	97,623,231	70,018,643,137	64,700,107,722
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	35,661,310		35,661,310	30,371,447
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	35,661,310		35,661,310	30,371,447
2501.	Admitted disallowed IMR	225,915,956		225,915,956	240,473,899
2502.	Other amounts receivable under reinsurance contracts	156,062,308		156,062,308	99,981,880
2503.	Accounts receivable fee and other income	13,357,308		13,357,308	11,126,919
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,650,573	13,863,140	8,787,433	11,490,107
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	417,986,145	13,863,140	404,123,005	363,072,805

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,563,520,840 less $ included in Line 6.3 (including $ Modco Reserve)	37,563,520,840	33,626,373,694
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	7,256,937,665	5,927,920,113
4.	Contract claims:		
	4.1 Life	17,409,485	24,937,427
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
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 $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 553,050 assumed and $ 7,956,211 ceded	8,509,261	4,930,278
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,450,234 , accident and health $ and deposit-type contract funds $	8,450,234	13,394,434
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	32,212,214	24,824,389
13.	Transfers to Separate Accounts due or accrued (net) (including $ (63,085,906) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(54,579,533)	(65,469,801)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,135,707	1,643,146
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		35,159,478
15.2	Net deferred tax liability		
16.	Unearned investment income	2,170,000	2,957,500
17.	Amounts withheld or retained by reporting entity as agent or trustee	126,413	1,043,164
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	90,440,601	48,471,507
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	571,866,564	472,987,296
	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	87,573,008	145,236,006
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	103,892,867	64,482,820
	24.08 Derivatives	763,687,768	527,502,849
	24.09 Payable for securities	398,448,096	345,178,497
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	647,848,913	863,139,794
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	47,501,650,104	42,064,712,590
27.	From Separate Accounts Statement	18,484,655,099	18,796,913,698
28.	Total liabilities (Lines 26 and 27)	65,986,305,203	60,861,626,288
29.	Common capital stock	6,437,000	6,437,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	390,212,683	390,212,683
33.	Gross paid in and contributed surplus	2,165,420,461	2,165,420,461
34.	Aggregate write-ins for special surplus funds	225,915,956	240,473,899
35.	Unassigned funds (surplus)	1,244,351,834	1,035,937,391
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 $ 1,349 in Separate Accounts Statement)	4,025,900,934	3,832,044,434
38.	Totals of Lines 29, 30 and 37	4,032,337,934	3,838,481,434
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	70,018,643,137	64,700,107,722
	DETAILS OF WRITE-INS		
2501.	Term repo lending payable	344,834,345	702,290,880
2502.	Reinsurance deposit liability	156,062,308	99,981,880
2503.	Reinsurance experience account liability	90,601,733	15,897,213
2598.	Summary of remaining write-ins for Line 25 from overflow page	56,350,527	44,969,821
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	647,848,913	863,139,794
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	225,915,956	240,473,899
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	225,915,956	240,473,899

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	6,502,261,135	7,383,392,757	11,260,383,861
2.	Considerations for supplementary contracts with life contingencies	28,013,306	19,134,787	26,102,630
3.	Net investment income	2,110,645,087	1,667,107,267	2,443,830,321
4.	Amortization of Interest Maintenance Reserve (IMR)	342,644	(2,376,538)	2,766,007
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	131,807,909	77,232,780	307,023,039
7.	Reserve adjustments on reinsurance ceded	(880,676,560)	(816,354,169)	(1,087,768,820)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	221,682,266	224,840,440	301,889,389
	8.2 Charges and fees for deposit-type contracts	3,131,818		
	8.3 Aggregate write-ins for miscellaneous income	164,465,844	(38,629,043)	27,476,136
9.	Totals (Lines 1 to 8.3)	8,281,673,449	8,514,348,281	13,281,702,563
10.	Death benefits	99,657,434	172,403,412	211,956,977
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	430,435,502	415,624,274	555,358,706
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,198,709,113	2,101,448,719	2,901,297,034
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	160,941,824	41,715,372	98,755,412
18.	Payments on supplementary contracts with life contingencies	31,043,169	37,147,562	45,852,717
19.	Increase in aggregate reserves for life and accident and health contracts	3,936,779,846	5,506,918,705	7,916,909,054
20.	Totals (Lines 10 to 19)	7,857,566,888	8,275,258,044	11,730,129,900
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	463,328,199	290,642,257	531,611,023
22.	Commissions and expense allowances on reinsurance assumed	16,894,881	962,856	1,961,559
23.	General insurance expenses and fraternal expenses	338,647,373	296,018,920	396,314,750
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,926,972	14,676,339	18,362,716
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(600,410,556)	(559,551,027)	77,907,913
27.	Aggregate write-ins for deductions	(182,174,733)	(146,442,285)	(33,013,975)
28.	Totals (Lines 20 to 27)	7,919,779,024	8,171,565,104	12,723,273,886
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	361,894,425	342,783,177	558,428,677
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)	361,894,425	342,783,177	558,428,677
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	139,325,973	176,253,121	253,658,875
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)	222,568,452	166,530,056	304,769,802
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,786,577) (excluding taxes of $ 3,786,577 transferred to the IMR)	(19,232,410)	(7,616,479)	(9,643,390)
35.	Net income (Line 33 plus Line 34)	203,336,042	158,913,577	295,126,412
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,838,481,434	2,865,985,632	2,865,985,632
37.	Net income (Line 35)	203,336,042	158,913,577	295,126,412
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (4,582,114)	31,688,269	(26,634,938)	(146,052,636)
39.	Change in net unrealized foreign exchange capital gain (loss)	4,442,011	12,548,383	12,130,190
40.	Change in net deferred income tax	60,381,987	104,060,886	148,138,743
41.	Change in nonadmitted assets	(45,956,332)	5,349,866	(6,910,477)
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			
44.	Change in asset valuation reserve	(98,879,268)	(100,013,435)	(76,659,825)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	2	11	46
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		400,000,000	574,500,000
	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			
53.	Aggregate write-ins for gains and losses in surplus	38,843,789	27,878,859	172,223,349
54.	Net change in capital and surplus for the year (Lines 37 through 53)	193,856,500	582,103,209	972,495,802
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,032,337,934	3,448,088,841	3,838,481,434
	DETAILS OF WRITE-INS			
08.301.	Reinsurance experience refund	247,087,185	68,455,435	152,490,541
08.302.	Investment expense on reinsurance deposit liability	(172,151,390)	(134,003,919)	(161,358,917)
08.303.	Funds received on recapture of coinsurance agreement with Delaware Life and Annuity Company	62,915,238		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	26,614,811	26,919,441	36,344,512
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	164,465,844	(38,629,043)	27,476,136
2701.	Hedging program agreement	(145,748,254)	(105,476,395)	(130,597,928)
2702.	Deferred reinsurance gain	42,959,492		148,197,297
2703.	Amortization of deferred reinsurance gain	(38,119,179)		
2798.	Summary of remaining write-ins for Line 27 from overflow page	(41,266,792)	(40,965,890)	(50,613,344)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(182,174,733)	(146,442,285)	(33,013,975)
5301.	Investment income on funds withheld - unrealized	33,797,636	29,781,575	26,563,012
5302.	Prior period adjustment net of tax	2,437,022		
5303.	Reinsurance adjustment	2,609,131	(1,902,716)	145,660,337
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	38,843,789	27,878,859	172,223,349

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	6,993,202,198	7,626,485,927	11,847,677,116
2.	Net investment income	1,857,396,634	1,471,384,301	2,256,406,104
3.	Miscellaneous income	269,093,280	254,551,745	356,641,181
4.	Total (Lines 1 to 3)	9,119,692,112	9,352,421,973	14,460,724,401
5.	Benefit and loss related payments	4,818,603,752	3,695,174,079	5,047,789,465
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(611,300,824)	(574,087,067)	71,624,106
7.	Commissions, expenses paid and aggregate write-ins for deductions	528,142,778	691,405,336	1,022,029,923
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (3,786,577) tax on capital gains (losses)	188,675,039	164,869,596	193,221,944
10.	Total (Lines 5 through 9)	4,924,120,746	3,977,361,944	6,334,665,438
11.	Net cash from operations (Line 4 minus Line 10)	4,195,571,366	5,375,060,029	8,126,058,963
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,609,916,826	3,166,117,786	4,559,086,387
	12.2 Stocks	337,156,358	42,665,895	170,023,906
	12.3 Mortgage loans	244,536,327	253,402,687	341,444,733
	12.4 Real estate			
	12.5 Other invested assets	245,783,812	396,900,747	681,347,263
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	3,768,969	6,421,548	2,474,233
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,441,162,292	3,865,508,663	5,754,376,522
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,818,959,627	9,396,027,162	14,002,531,176
	13.2 Stocks	484,114,236	197,846,324	193,481,475
	13.3 Mortgage loans	830,556,054	773,932,094	1,016,462,137
	13.4 Real estate	79,475,579	98,401,433	152,223,649
	13.5 Other invested assets	541,693,196	241,840,579	428,275,136
	13.6 Miscellaneous applications	693,081,396	516,179,663	549,742,925
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,447,880,088	11,224,227,255	16,342,716,498
14.	Net increase/(decrease) in contract loans and premium notes	(20,296,604)	(1,679,043)	(9,637,238)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,986,421,192)	(7,357,039,549)	(10,578,702,738)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	174,500,000	400,000,000	400,000,000
	16.3 Borrowed funds			(50,000,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,329,017,552	1,918,700,585	3,219,811,472
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(238,566,270)	(35,669,369)	(31,059,963)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,264,951,282	2,283,031,216	3,538,751,509
	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)	1,474,101,456	301,051,696	1,086,107,734
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,280,051,037	4,193,943,303	4,193,943,303
	19.2 End of period (Line 18 plus Line 19.1)	6,754,152,492	4,494,994,999	5,280,051,037

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

20.0001.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	880,531,384	816,240,131	1,087,619,005
20.0002.	Exchanges and transfers of invested asset	405,864,841	98,870,887	339,671,846
20.0003.	Capitalized interest	10,374,232	23,304,089	27,533,861
20.0004.	Receipt of invested assets in settlement of reinsurance recapture	67,204,856		
20.0005.	Transfers resulting from revisions to SSAP No. 26		633,419,628	633,419,628
20.0006.	Transfer of invested assets from Non-Insulated Separate Account		369,498,399	369,498,399
20.0007.	Assets received on dissolution of subsidiary		3,783,924	3,783,924

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	11,921,829	13,308,761	16,822,682
2.	Group life	(4,924,581)	(1,373,159)	503,109
3.	Individual annuities	6,167,039,782	7,250,544,080	10,589,636,261
4.	Group annuities	349,173,044	309,037,113	1,132,691,395
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	6,523,210,074	7,571,516,795	11,739,653,447
9.	Deposit-type contracts	1,760,852,522	2,254,321,399	3,934,486,270
10.	Total (Lines 8 and 9)	8,284,062,596	9,825,838,194	15,674,139,717

NOTES TO THE FINANCIAL STATEMENTS

Note #	Description	Page #
1	Summary of Significant Accounting Policies and Going Concern	7.1
2	Accounting Changes and Corrections of Errors	7.2
3	Business Combinations and Goodwill	7.2
4	Discontinued Operations	7.2
5	Investments	7.2
6	Joint Ventures, Partnerships and Limited Liability Companies	7.10
7	Investment Income	7.10
8	Derivative Instruments	7.10
9	Income Taxes	7.10
10	Information Concerning Parent, Subsidiaries and Affiliates and Other Related Parties	7.11
11	Debt	7.13
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans	7.15
13	Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations	7.15
14	Liabilities, Contingencies and Assessments	7.15
15	Leases	7.16
16	Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk	7.16
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	7.16
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	7.16
19	Direct Premium Written/Produced by Managing General Agents/Third-Party Administrators	7.16
20	Fair Value Measurement	7.16
21	Other Items	7.20
22	Events Subsequent	7.20
23	Reinsurance	7.20
24	Retrospectively Rated Contracts and Contracts Subject to Redetermination	7.20
25	Change in Incurred Losses and Loss Adjustment Expenses	7.20
26	Intercompany Pooling Arrangements	7.20
27	Structured Settlements	7.20
28	Health Care Receivables	7.20
29	Participating Policies	7.21
30	Premium Deficiency Reserves	7.21
31	Reserves for Life Contracts and Annuity Contracts	7.21
32	Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics	7.21
33	Analysis of Life Actuarial Reserves by Withdrawal Characteristics	7.21
34	Premium and Annuity Considerations Deferred and Uncollected	7.21
35	Separate Accounts	7.21
36	Loss/Claim Adjustment Expenses	7.21

NOTES TO THE FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Delaware Life Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Delaware Department of Insurance (the “Delaware Department”).

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners' (the "NAIC's") 2026 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2025 Annual Statement.

The Delaware Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Delaware Insurance Code. The NAIC's Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware. The state has the right to prescribe practices that differ from NAIC SAP. In addition, the Insurance Commissioner has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company’s net income (loss) and surplus between the NAIC SAP and practices prescribed and permitted by the State of Delaware is shown below:

		SSAP #	F/S Page	F/S Line	2026	2025
	NET INCOME					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$203,336,042	$295,126,412
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$203,336,042	$295,126,412
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$4,032,337,934	$3,838,481,434
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$4,032,337,934	$3,838,481,434

B. No significant change

C. Accounting Policy

(1) No significant change

(2) The Company did not reacquire any Securities Valuation Office-identified investments.

(3-5) No significant change

(6) Asset-backed securities ("ABS") are stated at amortized cost, including anticipated prepayments, utilizing the prospective adjustment method. ABS designated as NAIC 6 are stated at the lower of amortized cost or fair value.

(7-13) No significant change

D. Going Concern

There are no conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern.

NOTES TO THE FINANCIAL STATEMENTS

Note 2 Accounting Changes and Corrections of Errors

No significant change other than the items discussed below.

In February 2026, the Company and its affiliate, Clear Spring Life and Annuity Company (“CSLAC”), received grand jury subpoenas in connection with an investigation being conducted by the U.S. Attorney's Office for the Southern District of New York; the U.S. Securities and Exchange Commission is conducting a parallel investigation (collectively, the “Investigation”). The Company is cooperating with the Investigation. The Company understands that the Investigation is focused on whether certain private credit investments introduced to the Company and CSLAC by an affiliate should have been treated as affiliated or related-party transactions. Subsequent to receiving the subpoenas, the Company initiated an internal investigation to review its affiliated and related-party disclosures. Through the internal investigation, errors were identified relating to the identification and presentation of certain related-party investments as presented in the Company's 2025 Annual Statement. Specifically, certain private credit investments were identified as being predominantly contingent on the performance of related parties. The restated amounts in Note 10 reflect additional related-party investments and align to the Company's 2025 Audited Financial Report, which differs from amounts included in the Company's 2025 Annual Statement. General Interrogatory 13.2 has also been restated to reflect additional related-party investments and align to the Company's 2025 Audited Financial Report, which differs from amounts included in the Company's 2025 Annual Statement.

During 2026, the Company discovered an error related to the classification of certain invested assets as real estate assets held for the production of income with these assets being reported on Schedule A and carried at depreciated cost. Management determined that the correct classification of the invested assets is other invested assets to be reported on Schedule BA and valued using the equity method. The error has been adjusted and recorded, net of tax in the Summary of Operations, page 4, line 5302 in the amount of $2,437,022.

Note 3 Business Combinations and Goodwill

A. No significant change

B.-D. None

E. No Significant change

Note 4 Discontinued Operations

None

Note 5 Investments

A. No significant change

B.-C. None

D. Asset-Backed Securities

(1) Prepayment assumptions for ABS were obtained from pricing services such as International Data Corporation, Bloomberg, and internal cash flow models.

(2-3) None

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 247,689,132
2. 12 Months or Longer	$ 136,795,170
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$6,412,610,028
2. 12 Months or Longer	$1,251,695,725

(5) The general categories of information that were considered in reaching the conclusion that certain impairments are not OTTI were:

The amount of unrealized loss and the duration of the loss.

NOTES TO THE FINANCIAL STATEMENTS

The underlying reasons for the impairment may be varied (for example, macro and micro economic events and conditions related to the issuer; general economic events or conditions; the issuer's rating, standing, and prospects within its industry; the issuer's prospects for recovery and ability to pay off at maturity). In the case of ABS, the Company consistently analyzes currently estimated cash flows, changes in interest rates, and the underlying collateral performance including delinquencies, foreclosures, over-collateralization, and past and projected losses in relation to the level of the subordination of the tranche the Company owns and those below it. The Company's intent and ability is to hold the securities to recovery or maturity.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) The Company has pledged $2,330,515,355 and $1,725,858,693 of its assets as collateral, which are classified as “Securities pledged to creditors,” as of September 30, 2026 and December 31, 2025, respectively.

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company opportunistically uses repurchase transactions in conjunction with its liquidity management program to temporarily provide short-term liquidity from time to time as needed and determined by the Company. Using repurchase transactions to meet its short-term liquidity needs positions the Company to be prepared to execute on opportunistic investments as they arise. The collateral posted by the Company is subject to fair value change and a decline in fair value could require the Company to post additional collateral to the counterparty. This risk is mitigated by the Company’s internal policy of limiting repurchase transactions to 5.0% of its available collateral. Potential liquidity risks arising from a duration mismatch between the collateral and repurchase transaction are mitigated by the Company’s other sources of liquidity, such as monthly principal and interest payments, premium sales by the Company, and other lines of credit established by the Company. The Company typically receives cash for its repurchase transactions; on occasion, however, the Company has received United States Treasuries. In the case of United States Treasuries, the Company monitors the price of the Treasury collateral to ensure that the Company is adequately collateralized.

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Bilateral (YES/NO)	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open - No Maturity	$ 43,289,666	$ 39,562,113	$ 79,566,248
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	—	9,625,950
5. > 1 Month to 3 Months	581,630,952	770,789,046	147,365,000
6. > 3 Months to 1 Year	555,215,471	622,374,270	332,693,750
7. > 1 Year	—	—	—
b. Ending Balance			
1. Open - No Maturity	$ 37,780,822	$ 81,316,423	$ 55,506,264
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	4,817,250	25,132,259
5. > 1 Month to 3 Months	581,630,952	149,280,863	125,978,822
6. > 3 Months to 1 Year	553,229,645	334,605,625	138,217,000
7. > 1 Year	—	—	—

(4) None

NOTES TO THE FINANCIAL STATEMENTS

(5) Securities “Sold” Under Repurchase - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$1,313,474,569	$1,577,720,506	597,431,381
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$1,305,861,506	$ 603,777,432	368,391,725

(6) Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - BACV	$ —	$ 108,877,330	$ 41,492,224	$ 5,337,791
b. ICO - FV	—	117,295,000	43,900,000	5,800,000
c. ABS - BACV	—	189,127,000	—	—
d. ABS - FV	—	201,396,725	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ 298,004,330	$ 41,492,224	$ 5,337,791
q. Total Assets - FV	$ —	$ 318,691,725	$ 43,900,000	$ 5,800,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. ICO - BACV	$ —	$ —	$ —	$ —
b. ICO - FV	—	—	—	—
c. ABS - BACV	—	—	—	—
d. ABS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ —	$ —	$ —
q. Total Assets - FV	$ —	$ —	$ —	$ —

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

NOTES TO THE FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,313,474,569	1,577,720,506	597,431,381
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,305,861,506	603,777,432	368,391,725

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	—	117,295,000	43,900,000	5,800,000
c. ABS - FV	—	201,396,725	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ 318,691,725	$ 43,900,000	$ 5,800,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	—	—	—	—
c. ABS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 58,995,000
b. 30 Days or Less	29,000,000
c. 31 to 90 Days	132,300,000
d. > 90 Days	148,096,725

(10) None

(11) None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company engages in a reverse repurchase agreement program. This program is intended to provide opportunistic, short-term financing to counterparties. Each repurchase agreement entered into is governed by the terms of a Master Repurchase Agreement ("MRA") as agreed to between the parties. Under the terms of the MRA, the Company purchases investments from the counterparty and the counterparty agrees to repurchase the same, or similar investments, back from the Company on a specified date at a specified price. On the maturity date, the Company may elect to enter into a new repurchase agreement with that same repurchase counterparty. The Company’s decision to do so will be dependent on the Company’s liquidity needs and its assessment of the counterparty's wherewithal and the collateral’s performance.

NOTES TO THE FINANCIAL STATEMENTS

For risk mitigation, the Company requires its counterparties to post collateral in excess of the loan amount, otherwise known as over-collateralization. The amount of over-collateralization is up to the Company's discretion but will not be less than 102%. On average, the Company has required over-collateralization of 120%. The short duration of the repurchase agreements and the over-collateralization required by the Company mitigate potential financial risks associated with the transactions.

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Bilateral (Yes/No)	YES	YES	YES
b. Tri-Party (Yes/No)	NO	NO	NO

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1. Open - No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	—	—
5. > 1 Month to 3 Months	—	—	—
6. > 3 Months to 1 Year	2,085,515,355	2,330,515,355	2,330,515,355
7. > 1 Year	—	—	—

b. Ending Balance

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1. Open - No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	—	—
5. > 1 Month to 3 Months	—	—	—
6. > 3 Months to 1 Year	2,085,515,355	2,330,515,355	2,330,515,355
7. > 1 Year	—	—	—

(4) Fair Value of securities sold and/or acquired that resulted in default: None

(5) Fair Value of Securities Acquired Under Repurchase - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount	$ 2,684,001,370	$ 2,997,751,370	$ 2,997,751,370
b. Ending Balance	2,684,001,370	2,997,751,370	2,997,751,370

(6) Securities Acquired Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - FV	$2,972,751,370	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	25,000,000	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV (Sum of a through h)	$2,997,751,370	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. ICO - FV	$ —	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV (Sum of a through h)	$ —	$ —	$ —	$ —

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	2,684,001,370	2,997,751,370	2,997,751,370
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	2,684,001,370	2,997,751,370	2,997,751,370
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX

(8-10) None

H.-I. None

J.-K. No significant change

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		1	2	3	4	5	6	7
		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	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	344,834,345	—	—	—	344,834,345	702,290,880	(357,456,535)
d.	Subject to reverse repurchase agreements	2,330,515,355	—	—	—	2,330,515,355	1,725,858,693	604,656,662
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	223,335,000	—	—	—	223,335,000	152,685,000	70,650,000
j.	On deposit with states	4,144,000	—	—	—	4,144,000	4,143,265	735
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	6,048,410,612	—	—	—	6,048,410,612	4,282,765,050	1,765,645,562
m.	Pledged as collateral not captured in other categories	682,618,954	—	—	—	682,618,954	744,565,592	(61,946,638)
n.	Other restricted assets	35,661,310	—	—	—	35,661,310	30,371,447	5,289,863
o.	Collateral assets received and on balance	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance	—	—	—	—	—	—	—
q.	Assets held under funds withheld reinsurance	—	—	—	—	—	—	—
r.	Total restricted assets (Sum of a through q)	$ 9,669,519,576	$ —	$ —	$ —	$ 9,669,519,576	$7,642,679,927	$2,026,839,649

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category		Current Year						
				Percentage				
		8	9	10	11	12	13	14
		Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b.	Collateral held under security lending	—	—	— %	— %	XXX	XXX	25.04+25.05
c.	Subject to repurchase agreements	—	344,834,345	0.492 %	0.492 %	XXX	XXX	26
d.	Subject to reverse repurchase agreements	—	2,330,515,355	3.324 %	3.328 %	XXX	XXX	26
e.	Subject to dollar repurchase agreements	—	—	— %	— %	XXX	XXX	26
f.	Subject to dollar reverse repurchase agreements	—	—	— %	— %	XXX	XXX	26
g.	Placed under option contracts	—	—	— %	— %	XXX	XXX	26
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %	XXX	XXX	26
i.	FHLB capital stock	—	223,335,000	0.319 %	0.319 %	XXX	XXX	26
j.	On deposit with states	—	4,144,000	0.006 %	0.006 %	XXX	XXX	26
k.	On deposit with other regulatory bodies	—	—	— %	— %	XXX	XXX	26
l.	Pledged as collateral to FHLB (including assets backing funding	—	6,048,410,612	8.626 %	8.638 %	XXX	XXX	26
m.	Pledged as collateral not captured in other categories	—	682,618,954	0.974 %	0.975 %	XXX	XXX	26
n.	Other restricted assets	—	35,661,310	0.051 %	0.051 %	XXX	XXX	26
o.	Collateral assets received and on balance	—	—	— %	— %	XXX	XXX	XXX
p.	Assets held under modco reinsurance	—	—	— %	— %	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance	—	—	— %	— %	XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$ —	$ 9,669,519,576	13.792 %	13.809 %	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

NOTES TO THE FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding modified coinsurance ("modco")/funds withheld ("FWH")) and Derivatives, Are Reported in the Aggregate):

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
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
Collateral to Societe Generale	$241,386,393	$ —	$ —	$ —	$241,386,393	$241,622,612	$ (236,219)	$241,386,393	0.344 %	0.345 %
Collateral to CitiGroup Inc	288,450,678	—	—	—	288,450,678	307,139,649	(18,688,971)	288,450,678	0.411 %	0.412 %
Derivative Collateral	151,420,633	—	—	—	151,420,633	195,751,260	(44,330,627)	151,420,633	0.216 %	0.216 %
Repo Collateral	1,361,250	—	—	—	1,361,250	52,071	1,309,179	1,361,250	0.002 %	0.002 %
Total (c)	$682,618,954	$ —	$ —	$ —	$682,618,954	$744,565,592	$ (61,946,638)	$682,618,954	0.971 %	0.973 %
Amount of total pledged under derivative contract	151,420,633	—	—	—	151,420,633	195,751,260	(44,330,627)	151,420,633	XXX	XXX
Total excluding derivative collateral	$531,198,321	$ —	$ —	$ —	$531,198,321	$548,814,332	$ (17,616,011)	$531,198,321	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):

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
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
Mortgage escrow	$ 35,661,310	$ —	$ —	$ —	$ 35,661,310	$ 30,371,447	$ 5,289,863	$ 35,661,310	0.051 %	0.051 %
Total (c)	$ 35,661,310	$ —	$ —	$ —	$ 35,661,310	$ 30,371,447	$ 5,289,863	$ 35,661,310	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively

(4-5) None

M.-N. None

O.-Q. No significant change

R. None

NOTES TO THE FINANCIAL STATEMENTS

S. Aggregate Collateral Loans by Qualifying Investment Collateral

	Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1)	Cash, Cash Equivalents & ST Investments			
	a. Affiliated	$ —	$ —	$ —
	b. Unaffiliated	—	—	—
(2)	Issuer Credit Obligations			
	a. Affiliated	337,500,000	337,500,000	—
	b. Unaffiliated	—	—	—
(3)	Asset-Backed Securities			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(4)	Preferred Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(5)	Common Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(6)	Real Estate			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(7)	Mortgage Loans			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(8)	Joint Ventures, Partnerships, LLC			
	a. Affiliated	35,000,000	35,000,000	—
	b. Unaffiliated	—	—	—
(9)	Other Qualifying Investments			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(11)	Total	$ 372,500,000	$ 372,500,000	$ —

*Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book Adjusted Carrying Value

Note 6 Joint Ventures, Partnerships, and Limited Liability Companies

No significant change

Note 7 Investment Income

A.-E. No significant change

Note 8 Derivative Instruments

A. Derivatives under Statement of Statutory Accounting Principles ("SSAP") No. 86, *Derivatives*

(1-8) No significant change

(9-10) None

B. None

Note 9 Income Taxes

A. No significant change

B. None

C.-G. No significant change

H. None

I. No significant change

NOTES TO THE FINANCIAL STATEMENTS

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

A.-B. No significant change other than the items disclosed below.

As discussed in Note 2, certain amounts in this note have been restated to align to the Company's 2025 Audited Financial Report and differ from the Company's 2025 Annual Statement. Such amounts have been labeled as "Restated".

On December 4, 2025, the Delaware Department approved the Company's request to record a capital contribution receivable from DLIC Sub-Holdings, LLC ("DLSH") in accordance with SSAP No. 72, *Surplus and Quasi-Reorganizations* ("SSAP No. 72"). The Company recorded a capital contribution receivable of $174,500,000 within Receivables from parent, subsidiaries, and affiliates as of December 31, 2025. The contribution was subsequently received in cash on February 26, 2026.

On December 31, 2025, the Company accrued a $100,000,000 capital contribution to Clear Spring PC Holdings, LLC ("CSPCH") as part of the Company's capital commitment to its indirect subsidiary, Clear Spring Property and Casualty Company ("CSP&C"). The Company recorded the capital contribution within Payables to parent, subsidiaries, and affiliates as of December 31, 2025. The contribution was subsequently paid in cash on February 26, 2026.

The Company has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). During the nine months ended September 30, 2026, the Company made draws relating to this agreement totaling $473,000,000 and made repayments of $440,000,000. As of September 30, 2026, the Company had a payable to DLIH 2016-1 of $33,000,000 related to this agreement. During the nine months ended September 30, 2026, DLIH 2016-1 made draws relating to this agreement totaling $242,000,000 and fully repaid the balance. As of September 30, 2026, the Company did not have a receivable related to this agreement.

The Company has a reciprocal demand loan agreement with an CSLAC. During the nine months ended September 30, 2026, CSLAC made a draws relating to this agreement totaling $885,000,000 and fully repaid the balance. As of September 30, 2026, the Company did not have a receivable related to this agreement.

The Company has a reciprocal demand loan agreement with CSP&C, an affiliate, and its subsidiaries, Clear Spring Casualty Insurance Company, Clear Spring American Insurance Company, and Clear Spring National Insurance Company. During the nine months ended September 30, 2026, CSP&C made a draw relating to this agreement totaling $4,000,000 and fully repaid the balance. As of September 30, 2026, the Company did not have a receivable related to this agreement.

The Company has a reciprocal demand loan agreement with its affiliate, Group 1001 IP Solutions, LLC ("Group 1001 IP"). As of December 31, 2025, the Company had a receivable of $2,604,745 from Group 1001 IP. During the nine months ended September 30, 2026, Group 1001 IP made a $7,395,255 draw relating to this agreement and made repayments of $10,000,000. As of September 30, 2026, the Company did not have a receivable related to this agreement.

The Company has a hedging program agreement with DLIH 2016-1. Under this agreement, the Company pays DLIH 2016-1 a service fee that is settled in conjunction with a liability option impact ("LOI"). A summary of the activity related to this agreement for the nine months ended September 30, 2026 is as follows:

	2026
January 1, beginning receivable (payable)	$ (3,573,382)
Cash paid (received) in settlement of prior year receivable or payable	3,573,382
Income (expense) resulting from net impact of service fees and LOI	145,748,254
Cash paid in settlement of current year invoices	123,386,325
Cash received in settlement of current year invoices	(283,024,824)
September 30, ending receivable (payable)	$ (13,890,245)

On March 20, 2026, the Company purchased an office building occupied by the Company in Zionsville, Indiana from Group 1001 Indiana Holdings, LLC ("Group 1001 Indiana Holdings"), an affiliate, via its wholly owned subsidiary, 10555 Group 1001 Way, LLC ("G1001 Way LLC"), at fair market value. The fair market value of the office space, as determined by an appraisal prior to the sale, was $36,670,000. The Company paid cash of $36,144,218, which was equal to the fair market value of the real estate less applicable credits. The office space purchased by the Company is carried as a real estate asset within Line 4.1 in the Company's Statement of Assets as of September 30, 2026.

At September 30, 2026 and December 31, 2025, the Company held direct investments in affiliates and other related parties, excluding investments in subsidiaries, as follows:

	Carrying Value	
	September 30, 2026	December 31, 2025 (Restated)
Short-Term Investments	$ 1,151,454,086	$ 476,454,086
Bonds	935,087,601	83,716,527
Preferred Stocks	223,019,175	246,200,970
Mortgage Loans	7,669,414	7,669,414
Other Invested Assets (a)	74,403,644	57,073,087
Total	$ 2,391,633,920	$ 871,114,084

(a) The totals for other invested assets includes a $16,741,179 non-admitted investment in 2026 and 2025.

NOTES TO THE FINANCIAL STATEMENTS

As of December 31, 2025, the Company held a short-term investment of $115,000,000 relating to amounts borrowed by Clear Spring Health Insurance Company ("CSHIC"), an affiliate, in the form of a demand promissory note. During the nine months ended September 30, 2026, CSHIC borrowed an additional $312,500,000 from the Company and made repayments of $327,500,000. As of September 30, 2026, the Company held a short-term investment of $100,000,000, which reflects the outstanding balance of the demand promissory note.

In the normal course of business, the Company participates in purchases and sales of securities with affiliated entities. Book and fair value differences for sales with affiliates are recognized within investment gains and losses. The fair value of the assets included in purchase or sales transactions with affiliates is determined in accordance with the Company's and the affiliate's established asset pricing methodologies.

During the nine months ended September 30, 2026, the Company had the following purchase transactions with affiliated entities:

Affiliate	Fair Value	Cost	Accrued Interest	Cash Paid
Gainbridge Life Insurance Company ("GLIC")	$ 19,997,839	$ 19,997,839	$ —	$ 19,997,839
CSLAC	809,440,823	811,705,769	107,153,549	916,594,372

During the nine months ended September 30, 2026, the Company had the following sales transactions with affiliated entities:

Affiliate	Fair Value	Book Value	Accrued Interest	Gain (Loss) on Sale	Cash Received
CSLAC	$ 316,347,403	$ 317,711,678	$ 7,241,336	$ (1,364,275)	$ 323,588,739
GLIC	3,037,214	3,037,214	—	—	3,037,214
CSP&C	43,387,064	43,127,340	256,982	259,724	43,644,046

The Company has private credit investments with certain counterparties in which the investment return is predominantly contingent on the performance of affiliates. As of September 30, 2026 and December 31, 2025, the carrying value of these investments was as follows:

	Carrying Value	
	September 30, 2026	December 31, 2025 (Restated)
Short-Term Investments	$ 3,393,811,269	$ 3,242,904,607
Bonds	13,088,694,739	12,619,338,036
Other Invested Assets	337,500,000	509,702,487
Total	$ 16,820,006,008	$ 16,371,945,130

The Company holds investments made to certain counterparties in which the proceeds from such investments were used to purchase separate account funding agreements ("SAFAs"). Repayment of these investments is based on assets supporting the SAFAs, which are predominantly contingent on the performance of affiliates. As of September 30, 2026 and December 31, 2025, the carrying value of these investments was $308,269,000 and $308,269,000 (restated), respectively.

The Company holds investments in trust notes in which the proceeds from such investments were used to purchase general account funding agreements and a pool of private-credit assets, which are predominantly contingent on the performance of affiliates. As of September 30, 2026 and December 31, 2025, the carrying value of these investments was $100,068,861 and $326,225,000 (restated), respectively.

On August 17, 2026, the Company entered into a definitive Purchase and Sale Agreement (the "PSA") with TWG Global, LLC ("TWGG") to exchange, through one or more closings (each a "transaction"), up to $6,500,000,000 of the Company’s investments that are predominantly contingent on the performance of affiliates with up to $6,500,000,000 of non-affiliated investments. The closing of each transaction is subject to the Company's receipt of required regulatory approvals. Refer to Note 22 for additional information regarding settlement of transactions under this agreement.

On August 20, 2026, the Company, CSLAC, GLIC (collectively, the “L&A Companies”), and Group 1001 Insurance Holdings, LLC entered into an Asset Purchase Agreement with TWGG, TWG Global Holdings, LLC (“TWGGH”), and Mark R. Walter, the ultimate controlling person of the Group 1001 insurance holding company system (the “APA”), pursuant to which TWGG and TWGGH are jointly the purchasers of certain of the L&A Companies' investments that are predominantly contingent on the performance of affiliates and, together with Mr. Walter, provide contingent backstop purchase commitments to the L&A Companies. The Company also serves as collateral agent for the L&A Companies under the APA. The APA is subject to the L&A Companies’ receipt of required regulatory approvals, which approvals have not yet been received.

The Company has an amended and restated investment management agreement with Guggenheim Partners Investment Management, LLC ("GPIM"), whereby GPIM provides investment management services for certain of the Company's investments. GPIM managed $2,682,152,986 and $2,566,569,758 of total investments for the Company as of September 30, 2026 and December 31, 2025, respectively. Additionally, GPIM managed $29,596,912 and $4,104,528 of the Company's related party investments as of September 30, 2026 and December 31, 2025, respectively.

As of September 30, 2026, the Company has a $303,593,700 receivable from 1001 Commercial Finance, LLC ("1001CF") related to a repayment made by the Company on behalf of 1001CF under a co-borrowing agreement with Société Générale ("Soc Gen"). Refer to Note 14 for additional details.

There have been no significant changes in the Company's investments in subsidiaries as of September 30, 2026.

NOTES TO THE FINANCIAL STATEMENTS

C.- D. No significant change

E. No significant change, other than the items disclosed below.

Effective January 1, 2026, the Services Agreement with Insurance Management Services, LLC was terminated.

F.- G. No significant change

H.- K. None

L.- M. No significant change

N. None

O. No significant change

Note 11 Debt

A. None

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $5,143,173,794 as of September 30, 2026. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

(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	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Activity Stock	211,360,000	211,360,000	—
(d)	Excess Stock	6,975,000	6,975,000	—
(e)	Aggregate Total (a+b+c+d)	$ 223,335,000	$ 223,335,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$5,143,173,794	XXX	XXX
2. Prior Year-end				
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Activity Stock	145,210,000	145,210,000	—
(d)	Excess Stock	2,475,000	2,475,000	—
(e)	Aggregate Total (a+b+c+d)	$ 152,685,000	$ 152,685,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,432,767,852	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	2	Eligible for Redemption			
			3	4	5	6
Membership stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	5,000,000	5,000,000	—	—	—	—

11B(2)b1 Current Year Total (Column1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column1) should equal 11B(2)a1(e) Total (Column 1)

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 5,787,210,233	$ 6,048,410,612	$ 4,808,000,000
2. Current Year General Account Total Collateral Pledged	5,787,210,233	6,048,410,612	4,808,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,231,482,702	4,282,765,050	3,338,000,000

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 (Line 2+3)	$ 6,501,540,984	$6,669,480,627	$ 4,863,000,000
2. Current Year General Account Maximum Collateral Pledged	6,501,540,984	6,669,480,627	4,863,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	5,574,976,857	5,624,393,601	3,393,000,000

(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	4,808,000,000	4,808,000,000	—	4,577,372,350
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 4,808,000,000	$4,808,000,000	$ —	$ 4,577,372,350
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	3,338,000,000	3,338,000,000	—	3,189,198,566
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 3,338,000,000	$3,338,000,000	$ —	$ 3,189,198,566

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	4,808,000,000	4,808,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 4,808,000,000	$ 4,808,000,000	$ —

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

NOTES TO THE FINANCIAL STATEMENTS

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

C. No significant change

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

A -D. None

E. No significant change

F.-G. None

H. No significant change

I. None

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

A. No significant change

B. None

C. No significant change

D.-H. None

I.-K. No significant change

L.-M. None

Note 14 Liabilities, Contingencies and Assessments

A.-B. No significant change.

C.-D. None

E. As of September 30, 2026, the Company and 1001CF were co-borrowers under an uncommitted, unsecured money market lending facility agreement (the "Facility") with Soc Gen. 1001CF was removed as a co-borrower as of October 6, 2026. Under the amended agreement, the Company has authority to borrow up to $350,000,000 to be used for general corporate purposes. Prior to the removal of 1001CF, each co-borrower under the Facility was jointly obligated to repay any amounts borrowed by any co-borrower under the Facility. 1001CF and the Company have a Co-borrowers', Support, and Reimbursement Agreement in place, whereby 1001CF will provide a fee and a commitment to repay the Company for any amount borrowed by 1001CF that the Company is required to pay in the event of a default by 1001CF under the Facility. During the nine months ended September 30, 2026, 1001CF borrowed $300,000,000 under the Facility, which the Company repaid to Soc Gen on behalf of 1001CF on September 30, 2026. The repayment to Soc Gen totaled $303,526,250, which included $3,526,250 of interest payable to Soc Gen on the $300,000,000 borrowing. As of September 30, 2026, the Company had a receivable from 1001CF of $303,593,700, which includes $67,450 of interest charged by the Company to 1001CF under the Co-borrowers', Support and Reimbursement Agreement.

F. On September 16, 2026, the Company, together with certain affiliates and other parties, was named as a defendant in a putative class action lawsuit filed in the United States District Court for the Southern District of Florida, captioned *Rosner v. Delaware Life Insurance Company, et al.* On October 7, 2026, the Company was named as a defendant in a second putative class action lawsuit filed in the same court, captioned *Kalinsky v. Delaware Life Insurance Company, et al.*, which also names the Company's affiliate, CSLAC, among other parties. The plaintiffs allege, among other things, that the Company did not adequately disclose the extent of its investments with affiliates and related parties. They seek rescission of annuity contracts, restitution, compensatory and punitive damages, and other relief. The Company disputes the allegations and intends to defend itself vigorously.

The Company believes that it is reasonably possible that it will incur a loss related to these lawsuits; however, the amount or range of any such loss cannot be reasonably estimated at this time. Accordingly, the Company has not recorded a liability related to these lawsuits as of September 30, 2026.

NOTES TO THE FINANCIAL STATEMENTS

Note 15 Leases

A. No significant change other than the following:

As disclosed within Note 10, effective March 20, 2026, the Company purchased, via G1001 Way LLC, the Zionsville, Indiana office space that was previously leased to the Company by Group 1001 Indiana Holdings. As a result of this transaction, the lease agreement between Group 1001 Indiana Holdings and the Company was transferred to G1001 Way LLC.

B. None

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

No significant change

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

A. None

B. Transfer and Servicing of Financial Assets

The Company pledged securities under repurchase agreements during the period ended September 30, 2026. Securities pledged included various corporate bonds with a fair value of $368,391,725. See also Note 5F(5). No securities were pledged within the Company's separate accounts. Under repurchase agreements, corporate bonds pledged with a carrying value of $344,834,345 as of September 30, 2026 were reported as a write-in line on the Company's Statement of Liabilities, Surplus and Other Funds. Cash collateral was received and was not restricted as to sale, pledge, or reinvestment.

C. None

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

None

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

None

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(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	Total
a. Assets at fair value					
Preferred Stocks					
Industrial and miscellaneous	$ 2,240,000	$ 148,599,767	$ 5,848,193	$ —	$ 156,687,960
Parent, subsidiaries and affiliates	—	223,019,175	—	—	223,019,175
Total Preferred Stocks	$ 2,240,000	$ 371,618,942	$ 5,848,193	$ —	$ 379,707,135
Common Stocks (a)					
Industrial and miscellaneous	$ 7,627,751	$ 24,895,078	$ 23,851,841	$ —	$ 56,374,670
Total Common Stocks	$ 7,627,751	$ 24,895,078	$ 23,851,841	$ —	$ 56,374,670
Bonds					
Issuer credit obligations	$ —	$ 876,144	$ —	$ —	$ 876,144
Asset-backed securities	—	41,087,642	—	—	41,087,642
Total Bonds	$ —	$ 41,963,786	$ —	$ —	$ 41,963,786
Other Invested Assets					
Industrial and miscellaneous	—	31,417,232	50,753,194	—	82,170,426
Residual equity tranches	$ —	$ 3,037,890	$ 1,227,587	$ 868,349	$ 5,133,826
	$ —	$ 34,455,122	$ 51,980,781	$ 868,349	$ 87,304,252
Derivative Assets					
Interest rate contracts	$ 892,521,224	$ —	$ —	$ —	$ 892,521,224
Equity contracts	3,844,740	—	1,796,138	—	5,640,878
FX contracts	—	—	2,014,413	—	2,014,413
Total Derivative Assets	$ 896,365,964	$ —	$ 3,810,551	$ —	$ 900,176,515
Separate Accounts Assets (b)	11,450,658,686	4,431,753,970	—	144,310,477	16,026,723,133
Total assets at fair value/NAV	$12,356,892,401	$ 4,904,686,898	$ 85,491,366	$ 145,178,826	$17,492,249,491

NOTES TO THE FINANCIAL STATEMENTS

b. Liabilities at fair value

Derivative Liabilities					
Interest rate contracts	$ 784,557,037	$ —	$ —	$ —	$ 784,557,037
Equity contracts	1,066,725	8,832,600	487,349	—	10,386,674
FX contracts	—	—	11,440,805	—	11,440,805
Total Derivative Liabilities	$ 785,623,762	$ 8,832,600	$ 11,928,154	$ —	$ 806,384,516
Total liabilities at fair value	$ 785,623,762	$ 8,832,600	$ 11,928,154	$ —	$ 806,384,516

(a) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $223,335,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

(b) Separate account assets exclude $1,080,821,552 of non-invested assets not subject to fair value disclosures and $1,377,111,763 of separate account assets carried at the general account basis.

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

	Balance as of 7/1/2026	Transfers Into Level 3 (a)	Transfers Out of Level 3 (a)	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 09/30/2026
a. Assets:										
Preferred Stocks - Industrial & miscellaneous	$ 5,848,193	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 5,848,193
Common Stocks - Industrial & miscellaneous	25,677,108	—	(1,825,267)	—	—	—	—	—	—	23,851,841
Other Invested Assets - Industrial & miscellaneous	53,175,066	530,373	—	—	(2,855,862)	—	—	(96,383)	—	50,753,194
Other Invested Assets - Residual equity tranche	1,169,387	—	—	—	58,200	—	—	—	—	1,227,587
Derivatives - Equity contracts	168,629	—	—	—	1,627,509	—	—	—	—	1,796,138
Derivatives - FX contracts	3,427,736	—	—	1,542,913	(1,413,323)	—	—	(1,542,913)	—	2,014,413
Separate account assets	9,310,839	—	(9,310,839)	—	—	—	—	—	—	—
Total Assets	$ 98,776,958	$ 530,373	$(11,136,106)	$ 1,542,913	$ (2,583,476)	$ —	$ —	$ (1,639,296)	$ —	$ 85,491,366
b. Liabilities:										
Derivatives - Equity contracts	$ 183,436	$ —	$ —	$ —	$ 303,913	$ —	$ —	$ —	$ —	$ 487,349
Derivatives - FX contracts	10,646,108	—	—	1,070,218	794,697	—	—	(1,070,218)	—	11,440,805
Total Liabilities	$ 10,829,544	$ —	$ —	$ 1,070,218	$ 1,098,610	$ —	$ —	$ (1,070,218)	$ —	$ 11,928,154

(a) Transfers into Level 3 are the result of assets being reported at fair value that were previously valued at cost. Transfers out of Level 3 are the result of assets being reported at cost that were previously valued at fair value.

The Company's policy is to recognize transfers between levels of the fair value hierarchy at the end of the reporting period. Transfers made are the result of changes in the level of the observability of inputs used to price the assets or changes in NAIC designations.

(4) The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No.100, *Fair Value*. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Quoted prices are available in active markets for identical financial instruments as of the reporting date. The types of financial instruments included in Level 1 are listed equities, mutual funds, money market funds, and cash equivalents.

Level 2 – Pricing inputs are other than quoted prices in active markets which are either directly or indirectly observable as of the reporting date, and fair value is determined through the use of models or other valuation methods. Financial instruments which are generally included in this category include fixed maturity securities, less liquid and restricted equity securities, and over-the-counter derivatives that are priced by third-party pricing services or internal systems using observable inputs.

Level 3 – Pricing inputs are unobservable for the financial instrument and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in this category generally include non-binding broker and internally priced mortgage or other ABS and other publicly traded issues, private corporate securities, and private equity securities.

NOTES TO THE FINANCIAL STATEMENTS

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. From time to time there may be movements between levels as inputs become more or less observable, which may depend on several factors including the activity of the market for the specific security, the activity of the market for similar securities, the level of risk spreads, and the source of the information from which the Company obtains the information.

There were no significant changes made in valuation techniques during the nine months ended September 30, 2026.

(5) Derivative values in the above tables are presented on a gross basis.

B. Presentation of Fair Value Information

The Company has combined fair value disclosure requirements from other accounting pronouncements within Note 20.

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of September 30, 2026:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Not Practicable (Carrying Value)
Assets:							
Bonds							
Issuer credit obligations	$20,126,805,675	$21,834,657,138	$ 1,537,442	$19,836,432,030	$ 288,836,203	$ —	$ —
Asset-backed securities	11,480,721,704	11,822,270,418	—	10,521,266,580	959,455,124	—	—
Preferred stocks	1,068,253,232	1,043,414,713	2,240,000	1,035,950,158	30,063,074	—	—
Common stocks (a)	279,709,670	279,709,670	7,627,751	248,230,078	23,851,841	—	—
Mortgage loans	3,336,382,673	3,446,943,690	—	3,319,744,102	16,638,571	—	—
Real estate	36,247,295	36,247,295	—	36,247,295	—	—	—
Cash, cash equivalents and short-term investments	6,754,152,492	6,754,152,492	493,652,679	6,260,499,813	—	—	—
Contract loans	276,512,090	290,663,770	—	—	276,512,090	—	—
Derivative assets	900,176,515	860,661,302	896,365,964	—	3,810,551	—	—
Other invested assets (a)	908,830,430	911,183,603	—	630,805,207	274,446,063	3,579,160	—
Separate Account assets	17,357,122,133	17,404,182,665	11,482,125,768	5,680,586,564	50,099,324	144,310,477	—
Total assets	$62,524,913,909	$64,684,086,756	$12,883,549,604	$47,569,761,827	$1,923,712,841	$147,889,637	$ —
Liabilities:							
Liabilities for deposit-type contracts	7,112,734,203	7,256,937,665	—	—	7,112,734,203	—	—
Derivative liabilities	806,384,516	763,687,768	785,623,762	8,832,600	11,928,154	—	—
Separate Account liabilities	366,072,412	366,072,412	—	—	366,072,412	—	—
Total liabilities	$ 8,285,191,131	$ 8,386,697,845	$ 785,623,762	$ 8,832,600	$7,490,734,769	$ —	$ —

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $41,402,304 and $1,459,030,476, respectively, as of September 30, 2026.

The methods and assumptions that the Company uses in determining the estimated fair value of its financial instruments are summarized below:

Bonds - The Company determines the fair value of its bonds classified as issuer credit obligations and ABS using three primary pricing methods: third-party pricing services, non-binding broker quotes, and pricing models. Prices are first sought from third-party pricing services, with the remaining unpriced securities priced using one of the other two methods. Third-party pricing services derive the security prices through recently reported trades for identical or similar securities with adjustments for trading volumes and market observable information through the reporting date. In the event that there are no recent market trades, pricing services and brokers may use pricing models to develop a security price based on future expected cash flows discounted at an estimated market rate using collateral performance and vintages. The Company generally does not adjust quotes or prices obtained from brokers or pricing services.

For ABS, typical inputs include, but are not limited to, reported trades, benchmark yields, issuer spreads, bids and/or estimated cash flows and prepayment speeds. In addition, estimates of expected future prepayments are factors in determining the price of ABS. These estimates are based on the underlying collateral and structure of the security, as well as prepayment speeds previously experienced in the market at interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

NOTES TO THE FINANCIAL STATEMENTS

For privately-placed fixed maturity securities, fair values are estimated using model prices or broker quotes. A portion of privately-placed fixed maturity securities (typically SEC Rule 144A securities) are priced using market prices. Also, a small subset of privately-placed fixed maturity securities are priced using matrix applications which take into account credit spreads for a variety of public and private securities of similar credit risk, maturity, prepayment, and liquidity characteristics.

The Company's ability to liquidate positions in privately-placed fixed securities and mortgages could be impacted to a significant degree by the lack of an actively-traded market. Although the Company believes that its estimates reasonably reflect the fair value of those instruments, its key assumptions about risk-free interest rates, risk premiums, performance of underlying collateral (if any), and other factors may not reflect those of an active market.

The Company takes into consideration both qualitative and quantitative factors as part of its analysis, including but not limited to, an overall analysis of portfolio fair value movement against general movements in interest rates and spreads. The Company also compares price movement trends, considering the reasons for both significant price movements between periods and a lack of movement where the Company has become aware of securities that experienced a positive or negative credit or other event that would suggest the price provided has not captured market activity.

Preferred stocks - The fair values of preferred stocks are determined using prices provided by third party pricing services or broker quotes. The fair value cannot exceed the stated call price. For privately placed preferred stocks without readily ascertainable fair value, such values are determined utilizing a discounted cash flow methodology based on coupon rates, maturity provisions and credit assumptions.

Common stocks - The fair value of unaffiliated common stocks is based on quoted market prices, where available. The Company records its investments in mutual funds at fair value, which equates to the NAV of the fund. The Company records its investments in common stock of affiliates under the equity method using audited equity. For the Company's common stock investments measured at NAV, the Company does not anticipate selling these investments for amounts different than NAV and there are no significant restrictions in the liquidation of these investments.

Mortgage loans - The fair value of mortgage loans is estimated by discounting future cash flows using current rates at which similar loans would be made to borrowers with similar credit ratings and for the same remaining maturities.

Real estate - The fair value of real estate is determined by the purchase price of the investment, including capitalized expenditures, which was supported by an appraisal near the purchase date. Appraisals will be used on an ongoing basis to approximate future fair values.

Cash, cash equivalents, and short-term investments - The carrying value for cash, cash equivalents, and short-term investments approximates fair value due to the short-term nature and liquidity of the balances.

Contract loans - The fair value of policy loans is determined by estimating future policy loan cash flows and discounting the cash flows at a current market interest rate.

Derivatives - The fair values of swaps, swaptions, and forwards are based on current settlement values, dealer quotes, and market prices. Fair values of options and futures are also based on dealer quotes and market prices.

Other invested assets - Other invested assets include debt securities that do not qualify as bonds, low income housing tax credits ("LIHTCs"), surplus notes, collateral loans, and equipment lease trusts. The fair value of LIHTCs and equipment lease trusts approximate their carrying values. The fair values of debt securities that do not qualify as bonds and surplus notes are obtained from third-party pricing services. Collateral loans are carried at amortized cost using pricing methods similar to private placements.

Separate accounts - The estimated fair value of separate account assets and liabilities is determined using the same methodology described in Note 35 of the Company's 2025 Annual Statement.

Liabilities for deposit-type contracts - The fair values of the Company's general account liabilities under investment-type contracts (insurance and annuity contracts that do not involve mortality or morbidity risks) is estimated using discounted cash flow analyses or surrender values. Those contracts that are deemed to have short-term guarantees have a carrying amount equal to their estimated fair value.

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $144,310,477 at September 30, 2026 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of September 30, 2026, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Other invested assets include residual equity tranche securities with a fair value of $3,579,160 for which the fair value is measured at NAV, using the practical expedient, for which third-party statements are obtained.

NOTES TO THE FINANCIAL STATEMENTS

Note 21 Other Items

A.-B. None

C. No significant change other than the following:

Effective January 1, 2026, the Company entered into a coinsurance agreement with CSLAC to cede a quota share of liabilities associated with certain fixed index and multi-year guaranteed annuity contracts written by the Company. The quota share is variable and is declared on a monthly basis. Through June 30, 2026, the quota share has been set to 0%, resulting in no activity under the agreement.

Effective January 1, 2026, the Company recaptured the block of multi-year guaranteed annuities ("MYGA") that were assumed by the Delaware Life and Annuity Company ("DLAC") as of December 31, 2025. As a result of the recapture, the Company received $80,311,697 from DLAC, which was net of a $1,816,432 recapture fee, in the form of cash and invested assets.

Effective April 1, 2026, the Company and New Reinsurance Company, LTD ("New Reinsurance") executed a letter of intent to amend the coinsurance agreement between the two companies to cede certain fixed index annuity ("FIA") contracts issued by the Company after January 1, 2026. The amendment to the coinsurance agreement was executed on August 10, 2026. The cession of this additional business resulted in a net after-tax deferred gain of $42,959,492.

D.-E. None

F. No significant change

G.-I. None

J. No significant change

Note 22 Events Subsequent

Subsequent events have been considered through November 16, 2026 for the Quarterly Statement dated September 30, 2026. There were no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company, except as discussed below.

On October 21, 2026, the Company received approval from the Delaware Department for an initial asset exchange under the PSA of approximately $3.8 billion of TWGG assets for an equivalent amount of the Company's assets. Through November 16, 2026, approximately $2.7 billion of the approved initial asset exchanges with TWGG had settled. The Company expects to settle the remaining approved asset exchanges with TWGG during the fourth quarter of 2026.

On November 16, 2026, the Company filed with the Delaware Department for approval of approximately $1.2 billion of additional assets to be exchanged with TWGG under the PSA. The exchange of these additional assets, and any further asset exchanges with TWGG under the PSA, remain subject to regulatory approval.

Note 23 Reinsurance

A.-B. No significant change

C.-G. None

H. No significant change

Note 24 Retrospectively-Rated Contracts and Contracts Subject to Redetermination

None

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

None

Note 26 Intercompany Pooling Arrangements

None

Note 27 Structured Settlements

None

Note 28 Health Care Receivables

None

NOTES TO THE FINANCIAL STATEMENTS

Note 29 Participating Policies

None

Note 30 Premium Deficiency Reserves

None

Note 31 Reserves for Life Contracts and Annuity Contracts

No significant change

Note 32 Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

No significant change

Note 33 Analysis of Life Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

A. No significant change

B. None

C.-D. No significant change

Note 34 Premiums and Annuity Considerations Deferred and Uncollected

None

Note 35 Separate Accounts

No significant change

Note 36 Loss/Claim Adjustment Expenses

None

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
See attached organizational chart included in Schedule Y. .....

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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. 12/31/2023

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). 06/23/2025

6.4 By what department or departments?
Delaware 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
Clarendon Insurance Agency, Inc.	Waltham, MA	....NO.....	....NO.....	....NO.....	...YES....

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

Assets are posted as collateral as required by contract. Certain assets are held in various states as state deposits, as required by those states. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $..... 432,853,807

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	$ 13,337,548,564	$..... 14,432,120,201
13.22	Preferred Stock	$ 246,200,970	$.....223,019,175
13.23	Common Stock	$ 35,840,285	$..... 41,402,304
13.24	Short-Term Investments	$ 3,719,358,693	$..... 4,545,265,355
13.25	Mortgage Loans on Real Estate	$ 7,669,414	$.....7,669,414
13.26	All Other	$ 904,469,913	$.....826,758,782
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 18,251,087,839	$..... 20,076,235,231
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. ..... $ .....

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

15.3 Total payable for securities lending reported on the liability page. ..... $ .....

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
J.P. Morgan Chase Bank	270 Park Avenue, New York, NY 10017 .....

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
Guggenheim Partners Investment Management, LLC	A.....
Andrew Kenney, Chief Investment Officer	I.....
Insight North America, LLC	U.....
Shelter Growth Capital Partners, LLC	U.....
.....	.....

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
137432	Guggenheim Partners Investment Management, LLC	SEC	DS.....
145995	Insight North America, LLC	SEC	NO.....
170685	Shelter Growth Capital Partners	SEC	NO.....
.....	.....	.....	.....

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 [X] No [ ]

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 [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 579,602,084
	1.13 Commercial Mortgages	$ 2,762,515,267
	1.14 Total Mortgages in Good Standing	$ 3,342,117,351
	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	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 21,745,434
	1.43 Commercial Mortgages	$ 83,080,905
	1.44 Total Mortgages in Process of Foreclosure	$ 104,826,339
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,446,943,690
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	$
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	

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
83607	43-1380564	01/01/2026	Clear Spring Life and Annuity Company	DE	CO/I	OA	Authorized		

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	40,470	110,722,890			110,763,360	
2. Alaska	AK	L	646	1,166,212			1,166,858	
3. Arizona	AZ	L	118,525	167,045,437			167,163,962	
4. Arkansas	AR	L		43,588,489			43,588,489	
5. California	CA	L	2,227,550	598,136,912			600,364,462	
6. Colorado	CO	L	78,891	102,196,148			102,275,039	
7. Connecticut	CT	L	1,560,794	164,617,809			166,178,603	
8. Delaware	DE	L	52,153	37,549,767			37,601,920	135,850,000
9. District of Columbia	DC	L	2,191	2,297,681			2,299,872	
10. Florida	FL	L	491,873	596,087,560			596,579,433	
11. Georgia	GA	L	131,648	171,030,444			171,162,092	
12. Hawaii	HI	L	196,624	69,492,521			69,689,145	
13. Idaho	ID	L	12,055	36,409,123			36,421,178	
14. Illinois	IL	L	532,308	172,623,381			173,155,689	
15. Indiana	IN	L	216,683	108,556,734			108,773,417	1,625,000,000
16. Iowa	IA	L	54,492	63,700,211			63,754,703	
17. Kansas	KS	L	39,984	40,088,481			40,128,465	
18. Kentucky	KY	L	26,496	103,107,444			103,133,940	2,522
19. Louisiana	LA	L	47,065	91,614,846			91,661,911	
20. Maine	ME	L	18,896	16,390,898			16,409,794	
21. Maryland	MD	L	209,583	170,609,109			170,818,692	
22. Massachusetts	MA	L	112,673	191,272,098			191,384,771	
23. Michigan	MI	L	1,049,845	254,496,391			255,546,236	
24. Minnesota	MN	L	739,162	66,967,171			67,706,333	
25. Mississippi	MS	L	2,801	58,144,426			58,147,227	
26. Missouri	MO	L	74,431	120,781,942			120,856,373	
27. Montana	MT	L	5,251	7,394,618			7,399,869	
28. Nebraska	NE	L	11,916	34,174,630			34,186,546	
29. Nevada	NV	L	110,429	68,095,259			68,205,688	
30. New Hampshire	NH	L	7,369	55,807,892			55,815,261	
31. New Jersey	NJ	L	148,338	204,417,812			204,566,150	
32. New Mexico	NM	L	9,710	23,883,085			23,892,795	
33. New York	NY	N	30,179	2,464,905			2,495,084	
34. North Carolina	NC	L	361,390	405,192,534			405,553,924	
35. North Dakota	ND	L	5,234	15,139,316			15,144,550	
36. Ohio	OH	L	128,230	223,831,128			223,959,358	
37. Oklahoma	OK	L	3,188	28,689,142			28,692,330	
38. Oregon	OR	L	27,577	69,774,288			69,801,865	
39. Pennsylvania	PA	L	476,452	346,766,230			347,242,682	
40. Rhode Island	RI	L	251,118	20,149,679			20,400,797	
41. South Carolina	SC	L	53,772	222,066,815			222,120,587	
42. South Dakota	SD	L	51,775	14,631,079			14,682,854	
43. Tennessee	TN	L	288,018	269,318,568			269,606,586	
44. Texas	TX	L	804,225	360,214,623			361,018,848	
45. Utah	UT	L	21,909	76,104,402			76,126,311	
46. Vermont	VT	L	185	8,498,145			8,498,330	
47. Virginia	VA	L	588,673	166,804,866			167,393,539	
48. Washington	WA	L	458,726	139,947,467			140,406,193	
49. West Virginia	WV	L	851	42,521,091			42,521,942	
50. Wisconsin	WI	L	104,559	127,999,445			128,104,004	
51. Wyoming	WY	L	1,540	6,774,935			6,776,475	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	27,407	14,868,955			14,896,362	
55. U.S. Virgin Islands	VI	L		128,837			128,837	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		951,651			951,651	
58. Aggregate other alien	OT	XXX	1,970	907,304			909,274	
59. Subtotal		XXX	12,017,830	6,516,212,826			6,528,230,656	1,760,852,522
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by state		XXX						
95. Totals (direct business)		XXX	12,017,830	6,516,212,826			6,528,230,656	1,760,852,522
96. Plus reinsurance assumed		XXX		553,337,105			553,337,105	
97 Totals (all business)		XXX	12,017,830	7,069,549,931			7,081,567,761	1,760,852,522
98. Less reinsurance ceded		XXX	70,285,318	509,021,308			579,306,626	
99. Totals (all business) less reinsurance ceded		XXX	(58,267,488)	6,560,528,623			6,502,261,135	1,760,852,522
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	1,970	907,304			909,274	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,970	907,304			909,274	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 5

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

Name	Federal ID	NAIC Co.	Domicile	Footnote
TWG Global, LLC				1
Plus Power Common Holder, LLC				
TWG AI Power, LLC				
TWG AI Investor, LLC				
TWG AI, LLC				
TWG AI-JV Holdings, LLC				
Vergence.ai, LLC				
UXH Executive Logistics Trust				
UXH Executive Logistics, LLC				
TWG Financial Holdings, LLC				
TWG Financial Intermediate Holdings, LLC				
Insurance Management Services, LLC				
GIS Administrative Services, LLC				
GIS Asset Company, LLC				
G1001 Capital Company, LLC				
Indy RE Acquisition Holdings, LLC				
Indy RE Acquisition Sub I, LLC				
Group 1001, Inc.				
Group 1001 Insurance Holdings, LLC				
CSLIC Holdings, LLC				
Clear Spring Life and Annuity Company	43-1380564	83607	DE	
Gainbridge Life Insurance Company	47-3023521	15691	DE	
Gainbridge Life 1099 Reporting Company, LLC				
Elsmere Insurance Agency, LLC				
Efland Funding 2015-4, LLC				
Efland Funding 2016-2, LLC				
ELSL Funding V, LLC				
ELSL Funding VII, LLC				
Elsmere Renewable Energy, LLC				
CL Investment Holdings 2022-1, LLC				
GLAC GBM Investco, LLC				
CSLAC Investment Holdings, LLC				
CSLAC Investment Holdings II, LLC				
CSLAC Investment Holdings III, LLC				
CSLAC Real Estate, LLC				
Clear Spring Life 1099 Reporting Company, LLC				
IDF I, LLC				
IDF II, LLC				
Paragon GBM Investco, LLC				
Renewable Energy Investors, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Princeton 1332, LLC				
Vanguard 2025 TE Member, LLC				
Franklin Park - Blue Path TE Holdings, LLC				
Franklin Park 2023 FCE Tax Equity Fund, LLC				
STFP Aggregator I, LLC				
STFP Aggregator II, LLC				
STFP Aggregator III, LLC				
GL Acquisition Defeasance Co., LLC				
Clear Spring Life Marketing, LLC				
Grayson Road Capital, LLC				
Grovewood Funding, LLC				
DLIC Holdings, LLC				
DLIC Sub-Holdings, LLC				
Delaware Life Insurance Company	04-2461439	79065	DE	
DL Reinsurance Company	47-2139462	15690	DE	
Delaware Life and Annuity Company	92-1177640	17466	DE	
Clarendon Insurance Agency, Inc.				
Ellendale Insurance Agency, LLC				
EDIA Funding III, LLC				
EDL Holdings, LLC				
ELND Collateral Company II, LLC				
EDIA Funding II, LLC				
EDL Holdings II, LLC				
Clear Spring PC Holdings, LLC				
Clear Spring PC Acquisition Corp.				
Clear Spring Property and Casualty Company	43-1436329	15563	IN	
Clear Spring Casualty Insurance Company	24-0637535	11703	IN	
Clear Spring National Insurance Company	51-0525163	12274	IN	
Clear Spring American Insurance Company	23-3005758	11219	IN	
Vanguard 2025 TE Member, LLC				
Franklin Park - Onyx TE Holdings, LLC				
Franklin Park - Blue Path TE Holdings, LLC				
Franklin Park - Dimension TE Holdings, LLC				
155 W 66th Street, LLC				
706 Mission RE-SF, LLC				
1047 Comm Ave, LLC				
10555 Group 1001 Way, LLC				
Delaware Life 1099 Reporting Company, LLC				
DLIC Depositor FRR1, LLC				
DLIC MOA FRR1, LLC				
DL Investment Holdings 2016-1, LLC				
DL Investment Holdings 2016-2, LLC				
DL MH Resi Trust				
DL Private Placement Investment Company I, LLC				
DL Residential Mortgage Trust				
DL Service Holdings, LLC				
IDF IX, LLC				
NCS Franklin Park, LLC				
Rainforest Funding Trust				
Delaware Life Marketing, LLC				
Daltonville Capital, LLC				
Danetown Funding, LLC				
Armstrong STF IV, LLC				
Wright STF III, LLC				
Delaware Life (Bermuda) Holdings, Inc.				

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

Name	Federal ID	NAIC Co.	Domicile	Footnote
R.V.I. Manager, LLC				
R.V.I. Holdings, LLC				
R.V.I. Acquisition Holdings, LLC				
R.V.I. Guaranty Co., Ltd.		AA-3190637	BMU	
R.V.I. America Corporation				
R.V.I. America Insurance Company	36-2490086	23132	DE	
RVI Analytical Services, Inc.				
R.V.I. Services Co., Inc.				
Transition Services, Inc.				
4646 West Sam Houston Parkway North, LLC				
Group 1001 Distribution Holdings, LLC				
Gainbridge Insurance Agency, LLC				
Gainbridge Loyalty Services, LLC				
Gainbridge Risk Solutions, LLC				
Gainbridge P&C Services, LLC				
Vesper Risk, LLC				
Group 1001 Services, Inc.				
Group 1001 IP Holdings, LLC				
Group 1001 IP Properties, LLC				
Group 1001 IP Lab, LLC				
Group 1001 IP Development, LLC				
Group 1001 IP Solutions, LLC				
Axia TP Holdings, LLC				
Axia Technology Partners, LLC				
G1001 Innovations Group, LLC				
G1001 Advisory Resources, LLC				
PSA Realty Company				
Group 1001 Indiana Holdings, LLC				
Group 1001 Portfolio Services, LLC				
Group 1001 Resources, LLC				
Group 1001 Advisory Services, LLC				
Clear Spring Health Holdings, LLC				2
Clear Spring Health of Illinois, Inc.	82-2868818	16278	IL	3
Eon Health Plan, LLC				
Clear Spring Health (GA), Inc.	47-5581517	16005	GA	3
Clear Spring Health (SC), Inc.	81-1230796	15988	SC	3
Clear Spring Health Community Care, Inc.	46-2777821	15209	IL	3
Clear Spring Health (CO), Inc.	38-4106522	16536	CO	3
Clear Spring Health Insurance Company	86-0201136	78301	AZ	
Clear Spring Health (VA), Inc.				
Clear Spring Health Management Services, LLC				
Clear Spring Health Administrative Services, LLC				
Advisor Advantage Marketing, LLC				
Clear Spring Health Advisory Services, LLC				
Healthcare Distribution Partners, LLC				
Group 1001 Capital, LLC				
Evolution of Sports, Inc.				
Group 1001 Finance Company, LLC				
Group 1001 Investment Holdings, LLC				
Group 1001 Equity Holdings, LLC				
TWG Resources, LLC				
TWG Global Services UK Ltd				
TWG Global Services Singapore Pte Ltd				
TWG Private Capital, LLC				
TWG Lending and Debt Investments, LLC				
Private Equity Investors Feeder, LLC				
Private Debt Investors Feeder, LLC				
Private Debt Investors Feeder Borrower II, LLC				
Private Debt Investors Feeder Borrower, LLC				
Private Debt Investors Feeder Borrower Sub I, LLC				
Private Debt Investors Feeder II, LLC				
PDIF GCF CLO Issuer 2022-1, LLC				
Guggenheim MM CLO 2023-6, LLC				
Guggenheim MM CLO 2024-7, LLC				
Guggenheim CLO 2022-2, Ltd				
Altair Credit Investor, LLC				
Arcturus Credit Investor, LLC				
Capella Credit Investor, LLC				
Rigel Credit Investor, LLC				
Sirius Credit Investor, LLC				
Vega Credit Investor, LLC				
Capella Credit Investor II, LLC				
Private Debt Capital Investors, LLC				
TWG SC BDC Investor, LLC				
Franklin Park - BluePath Holdings, LLC				
TWG MB Holding Company, LLC				
TWG MB Finance, LLC				
TWG MB Portfolio Holdings, LLC				
TWG Guggenheim Investment Holdings, LLC				
TWG Private Investment Holdings, LLC				
Guggenheim Captial, LLC				4
Guggenheim Services, LLC				
Guggenheim Manager, Inc.				
Guggenheim Technology Services, LLC				
Liberty Hampshire Holdings LLC				
Guggenheim Treasure Services, LLC				
The Liberty Hampshire Company, LLC				
GC Parent Holdings, LLC				
Cainhoy Land & Timber, LLC				
GRREP Holdings, LLC				
Guggenehim Retail Real Estate Partners, LLC				
Guggenheim Partners, LLC				
Guggenheim Partners, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
Guggenheim Investment Advisors, LLC				
GI Holdco II LLC				
GI Holdco LLC				
GIH Borrower, LLC				
GIH Parent, LLC				
Guggenheim Investments Holdings, LLC				
Guggenheim Private Investments Holdings, LLC				
Guggenheim Private Investments, LLC				
Guggenheim Corporate Funding, LLC				
Guggenheim Investments Loan Advisors, LLC				
Guggenheim Partners Investment Mangement Holdings, LLC				
GS Gamma Advisors, LLC				
GS Gamma Management, LLC				
Guggnehim Partners Invesment Management, LLC				
Security Investors, LLC				
Rydex Holdings, LLC				
Guggenehim Credit Services Holdings, LLC				
Guggenheim Credit Services, LLC				
Guggenheim Real Estate, LLC				
Guggenehim Real Estate (CA), Inc.				
Guggenheim Wealth Solutions, LLC				
Guggeneheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
Guggenheim Investor Serivces, LLC				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				

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

Name	Federal ID	NAIC Co.	Domicile	Footnote
Transpartent Value Private Limited				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Linds GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Ltd				
GP Holdco, LLC				
GPFT Holdco, LLC				
Guggenheim Holdco Sub II, LLC				
Guggenheim Insurance Holdco, LLC				
DLPG, LLC				
GLAC Holdings, LLC				
Links Holdings, LLC				
Guggenheim Securities, LLC				
Guggenehim Securities Research Services, LLC				
Guggenheim Securities, International Ltd.				
Guggenheim Securities Ireland Holdings, LLC				
Guggenheim Securities Europe Limited				
Metric Finance Topco, LLC				
Guggenheim Asset-Backed Finance Company, LLC				
TWG Public Investments, LLC				
CVAN Holding Company, LLC				
CVAN Holdings, LLC				
CVAN Holdings Sub I, LLC				
TWG Infrastructure Holdings, LLC				
Bahia Energy Holdings, LLC				
Bahia Energy, LLC				
Fujairah Energy, LLC				
Puerto Rico Infrastructure, LLC				
Salvador Education, LLC				
Brazil Ethanol, LLC				
MC Brazil SO Fund III Feeder, LLC				
TWG Private Investments, LLC				
Acri Investor Holdings, LLC				
CFIP Fund III Investment Holdings, LLC				
TWG Eldridge Holdings, LLC				
TWG JLC Fund II Holdings, LLC				
MC Alt Master Fund Feeder, LLC				
Hedosophia Funds Feeder, LLC				
TA Fund IV Feeder, LLC				
TA Fund V Feeder, LLC				
TWG Teton Ridge Holdings, LLC				
TWG Lambda Holdings, LLC				
Turpial Fund Investment Holdings, LLC				
TWG Colossal Holdings, LLC				
TWG Syncromune Holdings, LLC				
TruArc SOF Feeder, LLC				
TVC Investment Holdings, LLC				
Vistria Fund IV Feeder, LLC				
Vistria Fund V Feeder Investment Holdings, LLC				
TWG EPV Holdings, LLC				
TWG Slate Holdings, LLC				
TWG Vistria Structured Credit Feeder, LLC				
Snap Feeder, LLC				
TWG Innovative Technology Holdings, LLC				
TWG Food, Beverage and Packaging, LLC				
CAFB GP Holdings, LLC				
TWG BIA Feeder, LLC				
TWG Footprint Feeder, LLC				
TWG Intrepid Parent, LLC				
TWG Intrepid Holdings, LLC				
TWG Intrepid, LLC				
Intrepid Consumer Holdings, LLC				
Intrepid HPF Finance Company, LLC				
Intrepid HPF Finance Trust				
Intrepid Master Purchaser Holdings, LLC				
Intrepid Master Purchaser Holdings Trust				
Intrepid Master Purchaser Holdings-7.5, LLC				
Intrepid Master Purchaser Holdings-7.5 Trust				
Intrepid Master Administrative Holdings-7.5, LLC				
Intrepid Lenexa KS Townhomes, LLC				
Intrepid Lenexa KS Garden, LLC				
Intrepid Consumer Liquid, LLC				
Intrepid HPF Master Administrator Holdings, LLC				
Intrepid HPF Master Administrator, LLC				
Intrepid HPF Australia Holdings, LLC				
Intrepid MLPA Holdings, LLC				
Intrepid Master Administrator Holdings, LLC				
Intrepid HI Finance Company I, LLC				
TWG HI Finance Trust				
TWG HI Finance Trust II				
TWG HI Finance Trust III				
TWG HI Finance Trust IV				
TWG HI Finance Trust V				
TWG HI Finance Trust VI				
Intrepid Eltura Holdings, LLC				
Renovation HI Finance 2025-1 Holdings, LLC				
Renovation HI Finance 2025-1 Intermediate Holdings, LLC				
Renovation HI Finance 2025-1 Trust				
Renovation HI Finance 2025-2 Holdings, LLC				
Renovation HI Finance 2025-2 Intermediate Holdings, LLC				
Renovation HI Finance 2025-2 Trust				
Renovation HI Finance 2025-3 Holdings, LLC				
Renovation HI Finance 2025-3 Intermediate Holdings, LLC				
Renovation HI Finance 2025-3 Trust				
Renovation HI Finance 2025-4, LLC				
Renovation HI Finance 2025-4 Trust				
Renovation HI Finance 2026-1 Holdings, LLC				
Renovation HI Finance 2026-1 Intermediate Holdings, LLC				
Renovation HI Finance 2026-1 Trust				
Renovation HI Finance 2026-2 Holdings, LLC				
Renovation HI Finance 2026-2 Intermediate Holdings, LLC				
Renovation HI Finance 2026-2 Trust				
Renovation HI Finance 2026-3 Holdings, LLC				
Renovation HI Finance 2026-3 Intermediate Holdings, LP				
Renovation HI Finance 2026-3 Trust				
Renovation HI Finance 2026-4 Holdings, LLC				
Renovation HI Finance 2026-4 Intermediate Holdings, LP				
Renovation HI Finance 2026-4 Trust				
Renovation HI Finance 2026-5 Holdings, LLC				
Renovation HI Finance 2026-5 Intermediate Holdings, LP				

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

Name	Federal ID	NAIC Co.	Domicile	Footnote
Intrepid HI Finance Servicing Holdings, LLC				
Intrepid Vendor Management, LLC				
HomePro Finance Company Holdings, LLC				
HomePro Holdings Trust				
HomePro Finance Company, LLC				
HomePro Finance Australia PTY Ltd				
HomePro Finance Trust				
EV Truck Finance, LLC				
Intrepid EV Holdings, LLC				
Intrepid Special Opportunities Holdings, LLC				
Intrepid Innovation Finance, LLC				
Intrepid Emblem Investment, LLC				
Intrepid Swan Investment, LLC				
Intrepid Energy and Infrastructure, LLC				
Intrepid Energy Capital, LLC				
Intrepid UP Holdings, LLC				
Intrepid UP Platform Investment, LLC				
CAVU 1 Trust				
Intrepid CLO, LLC				
Intrepid Equipment Finance, LLC				
Intrepid Real Estate Holdings, LLC				
Savannah Heartwood BTR, LLC				
Intrepid BGV OpCo, LLC				
Bedrock Land Partners, LLC				
Bedrock LB WAB, LLC				5
Bedrock DF Den LG 20, LLC				
BR DRH NV Skye, LLC				6
BR DRH NV 5 Ridges, LLC				
BR DRH NV Dandrea, LLC				
Bedrock Land Holdings A&D Owner, LLC				
Bedrock Land Finance, LLC				7
Bedrock Land Finance A&D Lender, LLC				
BR DRH NV Dandrea LB1, LLC				
BR DRH NC Blake FP, LLC				
BR PSH FL Townwalk, LLC				
BR DRH SC Crossing SJ, LLC				
BR DRH SC East Argent, LLC				
BR EPC IN Deer Creek, LLC				
BR DRH GA Royal 1, LLC				
BR EWH NC Rock Creek, LLC				
BR KHV CA Tidecrest, LLC				
BR DRH NC Sidbury FP, LLC				
BR DRH SC Kingston, LLC				
Bedrock A&D WAB, LLC				
Bedrock A&D Lender, LLC				
Bedrock Exton A&D, LLC				
Intrepid Lenexa, LLC				
Intrepid Finance Company I, LLC				
Intrepid Equity Holdings, LLC				
MRS Parent Holdings, LLC				
Master Roofing Solutions Holdings, LLC				
Master Roofing Solutions Intermediate, LLC				
Master Roofing Solutions, LLC				
Silver State Master Roofing Solutions, LLC				
Golden State Master Roofing Solutions, LLC				
Reno Roofing and Raingutters LLC				
Silver State Master Solutions Distribution, LLC				
Master Roofing Retail Solutions, LLC				
Medallion Roofing, LLC				
Intrepid Leasing, LLC				
Intrepid Consumer Durables, LLC				
Intrepid RV Holdings, LLC				
TWG Real Estate Holdings, LLC				
LA RE Development Holdings, LLC				
Indy RE Acquisition Holdings Sub II, LLC				
GNP Lantana, LLC				
GNP Lantana Operations, LLC				
TWG Bradford Allen Fund Feeder, LLC				
TWG Sports Holdings, LLC				
TWG CFG Holdings, LLC				
TWG Sports, LLC				
TWG Fanatics Holdings, LLC				
BJK Cup Investor Holdings, LLC				
TWG Sports Ticketing Company, LLC				
TWG Motorsports Parent, LLC				
TWG Motorsports, LLC				
TWG Motorsports Entertainment, LLC				
Velocity Films, LLC				
TWG Cadillac Formula 1 Team Holdings, LLC				
TWG GM Performance Power Units, LLC				
TWG GM Performance Power Units (UK) Limited				
PPU 4540 Fortune Avenue, LLC				
PPU Defender Way, LLC				
TWG Cadillac Formula 1 Team, LLC				
TWG Cadillac Formula 1 Team Limited				
Motorsport Investment Holdings, LLC				
Andretti Global, LLC				
Motorsport Real Estate Ventures, LLC				
Spire Motorsports Holdings, LLC				
TWGM Resources, LLC				
TWGM Resources Central, LLC				
Heretics Holdings, LLC				
PWHL Holdings, LLC				
Squash SM&E Holdings, LLC				

[1] Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. TWG Global, LLC (“TWGG”) is a subsidiary of the following intermediate holding companies: TWG Global Parent, LLC (“TWGGP”), TWG Global Holdings, LLC (“TWGGH”), DLHPII Equity Participation Company, LLC (“DEPC”), DLICM, LLC (“DLICM”), and TWFGlobal Holdings, LLC (“TWFGH”). Mr. Walter holds 100% of the voting membership interests in DLICM, DEPC, and TWFGH. DLICM and DEPC together hold 100% of the voting membership interests in TWGGH. TWGGH and its subsidiary, DLHPII Private and Middle Market Investment Holdings, LLC, hold 100% of the Class B voting membership interestsin TWGGP. Unless otherwise noted, this organizational chart does not include investment vehicles or portfolio companies for which there is no operational control.

[2] Clear Spring Health Holdings, LLC (“CSHH”) is managed by Group 1001 Insurance Holdings, LLC pursuant to CSHH's Third Amended and Restated Limited Liability Company Agreement, amended and restated as of December 31, 2025. CSHH is a subsidiary of the following intermediate holding companies: TWG GH Health Holdings, LLC (“TWGGH Health”), TWGGH, DEPC, and DLICM. Mr. Walter holds 100% voting membership interests in DEPC and DLICM, which together hold 100% of the voting membership interests in TWGGH. TWGGH holds 100% of the voting interests in TWGGH Health which, in turn, holds 91.89% of the voting interest in CSHH.

[3] Health Maintenance Organization

[4] The following subsidiaries of TWGGH also hold ownership interests in Guggenheim Captial, LLC as follows: PDIF Feeder, LLC (4.43%); PDIF DH, LLC (4.6%); DLHPII Private Investments, LLC (5.56%); DLHPII AH (5%).

[5] Andretti Global, LLC wholly owns 12 additional U.S., U.K., and Cayman Island entities whose activities relate exclusively to the independent operations of Andretti Global, LLC and are excluded as they are not considered substantive to this chart. Andretti Global, LLC similarly owns additional majority and minority interests in U.S., U.K., and Australian based entities.

[6] Spire Motorsports Holdings, LLC wholly owns 7 additional U.S entities whose activities relate exclusively to the independent operations of Spire Motorsports Holdings, LLC and are excluded as they are not considered substantive to this chart.

[7] PWHL Holdings, LLC wholly owns 9 additional U.S. and Canadian entities whose activities relate exclusively to the independent operations of the Professional Women's Hockey League and are excluded as they are not considered substantive to this chart.

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 *
		00000					Mark R. Walter		UIP					NO	
		00000					DLICM, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					DLHPII Equity Participation Company, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					TWF Global Holdings, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000	99-3508272				TWG Global Holdings, LLC	DE	UIP	DLICM, LLC	Ownership	72.920	Mark R. Walter	NO	2
		00000	99-3508272				TWG Global Holdings, LLC	DE	UIP	DLHPII Equity Participation Company, LLC	Ownership	27.080	Mark R. Walter	NO	3
		00000					TWG GH Health Holdings, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					TWG Funding I, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					DLHPII Private and Middle Market Investment Holdings, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					TWG Global Parent, LLC	DE	UIP	TWF Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	9
		00000					TWG Global Parent, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	89.520	Mark R. Walter	NO	8
		00000					TWG Global Parent, LLC	DE	UIP	DLHPII Private and Middle Market Investment Holdings, LLC	Ownership	2.420	Mark R. Walter	NO	10
		00000					TWG Global Parent, LLC	DE	UIP	TWG Funding I, LLC	Ownership	8.060	Mark R. Walter	NO	11
4794	Group 1001	00000	99-3585594				TWG Global, LLC	DE	UIP	TWF Global Holdings, LLC	Ownership	64.230	Mark R. Walter	NO	7
4794	Group 1001	00000	99-3585594				TWG Global, LLC	DE	UIP	TWG Global Parent, LLC	Ownership	26.050	Mark R. Walter	NO	7
4794	Group 1001	00000	99-3585594				TWG Financial Holdings, LLC	DE	UIP	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-1205592				Group 1001, Inc.	DE	UIP	TWG Financial Holdings, LLC	Ownership	91.890	Mark R. Walter	NO	
4794	Group 1001	00000	88-1546181				Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1916174				Gainbridge Life 1099 Reporting Company, LLC	DE	NIA	Gainbridge Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GW Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vanguard 2025 TE Member, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	35.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2986657				Franklin Park - Blue Path TE Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	32.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-4309975				Franklin Park 2023 FCE Tax Equity Fund, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	80.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co., LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	YES	
4794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	IN	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	IN	DS	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vanguard 2025 TE Member, LLC	DE	DS	Delaware Life Insurance Company	Ownership	65.000	Mark R. Walter	NO	
4794	Group 1001	00000					Franklin Park - Onyx TE Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2986657				Franklin Park - Blue Path TE Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	60.000	Mark R. Walter	NO	
4794	Group 1001	00000					Franklin Park - Dimension TE Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	99.990	Mark R. Walter	NO	
4794	Group 1001	00000					155 W 66TH Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					706 Mission RE-SF, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1047 Comm Ave, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					10555 Group 1001 Way, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Depositor FRR1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC MOA FRR1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL MH Resi Trust	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000					DL Residential Mortgage Trust	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Rainforest Funding Trust	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other		Mark R. Walter	NO	6
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquisition Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1448465				Transition Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					4646 West Sam Houston Parkway South, LLC	TX	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Distribution Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Insurance Agency, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Loyalty Services, LLC	DE	NIA	Gainbridge Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Risk Solutions, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge P&C Services, LLC	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vesper Risk, LLC	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Properties, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Lab, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Development, LLC	DE	NIA	Group 1001 IP Lab, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Solutions, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 IP Solutions, LLC	Ownership	90.000	Mark R. Walter	NO	
4794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					G1001 Innovations Group, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Management		Mark R. Walter	NO	1
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	TWG GH Health Holdings, LLC	Ownership	91.890	Mark R. Walter	NO	
4794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	92-2305974				Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	92-2306609				Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-1205592				Group 1001 Capital, LLC	DE	NIA	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-1371933				Evolution of Sports, Inc.	DE	NIA	Group 1001 Capital, LLC	Ownership	78.760	Mark R. Walter	NO	
4794	Group 1001	00000	88-1205592				Group 1001 Finance Company, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-1205592				Group 1001 Investment Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-1205592				Group 1001 Equity Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-4799119				Plus Power Common Holder, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG AI Power, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG AI Investor, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				UXH Executive Logistics Trust	UT	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	42-4214674				UXH Executive Logistics, LLC	DE	NIA	UXH Executive Logistics Trust	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Financial Intermediate Holdings, LLC	DE	NIA	TWG Financial Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Insurance Management Services, LLC	DE	NIA	TWG Financial Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				GIS Administrative Services, LLC	DE	NIA	Insurance Management Services, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				GIS Asset Company, LLC	DE	NIA	Insurance Management Services, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				G1001 Capital Company, LLC	DE	NIA	TWG Financial Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Indy RE Acquisition Holdings, LLC	DE	NIA	G1001 Capital Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Indy RE Acquisition Sub I, LLC	DE	NIA	Indy RE Acquisition Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Resources, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TWG Global Services UK Ltd	GBR	NIA	TWG Resources, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TWG Global Services Singapore Pte Ltd	SGP	NIA	TWG Resources, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Private Capital, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG AI, LLC	DE	NIA	TWG AI Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG AI-JV Holdings, LLC	DE	NIA	TWG AI, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2999171				Vergence.ai, LLC	DE	NIA	TWG AI-JV Holdings, LLC	Ownership	50.000	Mark R. Walter	NO	4
4794	Group 1001	00000	99-3585594				TWG Lending and Debt Investments, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-0980941				Private Equity Investors Feeder, LLC	DE	NIA	TWG Lending and Debt Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-0980941				Private Debt Investors Feeder, LLC	DE	NIA	TWG Lending and Debt Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-0980941				Private Debt Investors Feeder Borrower II, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-0980941				Private Debt Investors Feeder Borrower, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-3375568				Private Debt Investors Feeder Borrower Sub I, LLC	DE	NIA	Private Debt Investors Feeder Borrower, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	85-0591793				Private Debt Investors Feeder II, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Private Debt Capital Investors, LLC	DE	NIA	TWG Lending and Debt Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG SC BDC Investor, LLC	DE	NIA	Private Debt Capital Investors, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	41-2769911				Franklin Park - Bluepath Holdings, LLC	DE	NIA	Private Debt Capital Investors, LLC	Ownership	99.000	Mark R. Walter	NO	
4794	Group 1001	00000	87-2773746				PDIF GCF CLO Issuer 2022-1, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-4201548				Guggenheim MM CLO 2023-6, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	65.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000					Guggenheim MM CLO 2024-7, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim CLO 2022-2, Ltd	CYM	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Altair Credit Investor, LLC	DE	NIA	Private Debt Investors Feeder, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Arcturus Credit Investor, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Capella Credit Investor, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Rigel Credit Investor, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Sirius Credit Investor, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Vega Credit Investor, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Capella Credit Investor II, LLC	DE	NIA	Altair Credit Investor, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG MB Holding Company, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG MB Finance, LLC	DE	NIA	TWG MB Holding Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG MB Portfolio Holdings, LLC	DE	NIA	TWG MB Holding Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Private Investment Holdings, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Public Investments, LLC	DE	NIA	TWG Private Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				CVAN Holding Company, LLC	DE	NIA	TWG Public Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				CVAN Holdings, LLC	DE	NIA	CVAN Holding Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				CVAN Holdings Sub I, LLC	DE	NIA	CVAN Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Infrastructure Holdings, LLC	DE	NIA	TWG Private Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bahia Energy Holdings, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-1097719				Bahia Energy, LLC	DE	NIA	Bahia Energy Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	92-2912299				Fujairah Energy, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-2353309				Puerto Rico Infrastructure, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	92-2905283				Salvador Education, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Brazil Ethanol, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				MC Brazil SO Fund III Feeder, LLC	DE	NIA	TWG Infrastructure Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Guggenheim Investment Holdings, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Private Investments, LLC	DE	NIA	TWG Private Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Acri Investor Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				CFIP Fund III Investment Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Eldridge Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG JLC Fund II Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				MC Alt Master Fund Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	87-3937283				Hedosophia Funds Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	50.000	Mark R. Walter	NO	4
4794	Group 1001	00000	99-3585594				TA Fund IV Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TA Fund V Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Teton Ridge Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Lambda Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Turpial Fund Investment Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Colossal Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Syncromune Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TruArc SOF Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TVC Investment Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Vistria Fund IV Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Vistria Fund V Feeder Investment Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG EPV Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Slate Holdings, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Vistria Structured Credit Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Snap Feeder, LLC	DE	NIA	TWG Private Investments, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000	99-3585594				TWG Innovative Technology Holdings, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Food, Beverage and Packaging, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				CAFB GP Holdings, LLC	DE	NIA	TWG Food, Beverage and Packaging, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG BIA Feeder, LLC	DE	NIA	TWG Food, Beverage and Packaging, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Footprint Feeder, LLC	DE	NIA	TWG Food, Beverage and Packaging, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Intrepid Parent, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				TWG Intrepid Holdings, LLC	DE	NIA	TWG Intrepid Parent, LLC	Ownership	90.100	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				TWG Intrepid, LLC	DE	NIA	TWG Intrepid Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Consumer Holdings, LLC	DE	NIA	TWG Intrepid, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid HPF Finance Company, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-6974483				Intrepid HPF Finance Trust	DE	NIA	Intrepid HPF Finance Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Intrepid Master Purchaser Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Master Purchaser Holdings Trust	DE	NIA	Intrepid Master Purchaser Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Master Purchaser Holdings-7.5, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Master Purchaser Holdings-7.5 Trust	DE	NIA	Intrepid Master Purchaser Holdings-7.5, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Master Administrative Holdings-7.5, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Lenexa KS Townhomes, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Lenexa KS Garden, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Consumer Liquid, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Intrepid Master Administrative Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid HPF Australia Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid MLPA Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
	Group 1001	00000	99-3057663				Intrepid HPF Master Administrator Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				Intrepid HPF Master Administrator, LLC	DE	NIA	Intrepid HPF Master Administrator Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid HI Finance Company I, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				TWG HI Finance Trust	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-6857583				TWG HI Finance Trust II	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-6855310				TWG HI Finance Trust III	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				TWG HI Finance Trust IV	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG HI Finance Trust V	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				TWG HI Finance Trust VI	DE	NIA	Intrepid HI Finance Company I, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Eltura Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-1 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-1 Intermediate Holdings, LLC	DE	NIA	Renovation HI Finance 2025-1 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2025-1 Trust	DE	NIA	Renovation HI Finance 2025-1 Intermediate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-2 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-2 Intermediate Holdings, LLC	DE	NIA	Renovation HI Finance 2025-2 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2025-2 Trust	DE	NIA	Renovation HI Finance 2025-2 Intermediate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2025-3 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000	99-3585594				Renovation HI Finance 2025-3 Intermediate Holdings, LLC	DE	NIA	Renovation HI Finance 2025-3 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-3 Trust	DE	NIA	Renovation HI Finance 2025-3 Intermediate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-4, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2025-4 Trust	DE	NIA	Renovation HI Finance 2025-4, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2026-1 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2026-1 Intermediate Holdings, LLC	DE	NIA	Renovation HI Finance 2026-1 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2026-1 Trust	DE	NIA	Renovation HI Finance 2026-1 Intermediate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2026-2 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2026-2 Intermediate Holdings, LLC	DE	NIA	Renovation HI Finance 2026-2 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2026-2 Trust	DE	NIA	Renovation HI Finance 2026-2 Intermediate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Renovation HI Finance 2026-3 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	42-2641905				Renovation HI Finance 2026-3 Intermediate Holdings, LP	DE	NIA	Renovation HI Finance 2026-3 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	42-2641905				Renovation HI Finance 2026-3 Trust	DE	NIA	Renovation HI Finance 2026-3 Intermediate Holdings, LP	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2026-4 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	42-2674039				Renovation HI Finance 2026-4 Intermediate Holdings, LP	DE	NIA	Renovation HI Finance 2026-4 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	42-2674039				Renovation HI Finance 2026-4 Trust	DE	NIA	Renovation HI Finance 2026-4 Intermediate Holdings, LP	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2026-5 Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Renovation HI Finance 2026-5 Intermediate Holdings, LP	DE	NIA	Renovation HI Finance 2026-5 Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid HI Finance Servicing Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Intrepid Vendor Management, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				HomePro Finance Company Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	41.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				HomePro Holdings Trust	DE	NIA	HomePro Finance Company Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				HomePro Finance Company, LLC	DE	NIA	HomePro Holdings Trust	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				HomePro Finance Australia PTY Ltd	AUS	NIA	HomePro Finance Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-4401788				HomePro Finance Trust	DE	NIA	HomePro Finance Company, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				EV Truck Finance, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid EV Holdings, LLC	DE	NIA	Intrepid Consumer Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Special Opportunities Holdings, LLC	DE	NIA	TWG Intrepid, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Innovation Finance, LLC	DE	NIA	Intrepid Special Opportunities Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Emblem Investment, LLC	DE	NIA	Intrepid Innovation Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Swan Investment, LLC	DE	NIA	Intrepid Innovation Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Energy and Infrastructure, LLC	DE	NIA	Intrepid Special Opportunities Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Energy Capital, LLC	DE	NIA	Intrepid Energy and Infrastructure, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid UP Holdings, LLC	DE	NIA	Intrepid Special Opportunities Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid UP Platform Investment, LLC	DE	NIA	Intrepid UP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4794	Group 1001	00000	99-3057663				CAVU 1 Trust	DE	NIA	Intrepid UP Platform Investment, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Intrepid CLO, LLC	DE	NIA	Intrepid Special Opportunities Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Equipment Finance, LLC	DE	NIA	Intrepid Special Opportunities Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Real Estate Holdings, LLC	DE	NIA	TWG Intrepid, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Savannah Heartwood BTR, LLC	DE	NIA	Intrepid Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Intrepid BGV OpCo, LLC	DE	NIA	Intrepid Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Bedrock Land Partners, LLC	DE	NIA	Intrepid Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bedrock LB WAB, LLC	DE	NIA	Bedrock Land Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-2982945				Bedrock DF Den LG 20, LLC	DE	NIA	Bedrock LB WAB, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				BR DRH NV Skye, LLC	DE	NIA	Bedrock LB WAB, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH NV 5 Ridges, LLC	DE	NIA	Bedrock LB WAB, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH NV Dandrea, LLC	DE	NIA	Bedrock LB WAB, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bedrock Land Holdings A&D Owner, LLC	DE	NIA	Bedrock Land Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-2982945				Bedrock Land Finance, LLC	DE	NIA	Bedrock Land Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bedrock Land Finance A&D Lender, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH NC Blake FP, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR PSH FL Townwalk, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH SC Crossing SJ, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH SC East Argent, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR EPC IN Deer Creek, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH GA Royal 1, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR EWH NC Rock Creek, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR KHV Tidecrest, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH NC Sidbury FP, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH SC Kingston, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				BR DRH NV Dandrea LB1, LLC	DE	NIA	Bedrock Land Finance, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bedrock A&D WAB, LLC	DE	NIA	Bedrock Land Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-2982945				Bedrock A&D Lender, LLC	DE	NIA	Bedrock Land Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Bedrock Exton A&D, LLC	DE	NIA	Bedrock A&D Lender, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Lenexa, LLC	DE	NIA	Intrepid Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Finance Company I, LLC	DE	NIA	TWG Intrepid, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Equity Holdings, LLC	DE	NIA	TWG Intrepid, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2880698				MRS Parent Holdings, LLC	DE	NIA	Intrepid Equity Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2804740				Master Roofing Solutions Holdings, LLC	DE	NIA	MRS Parent Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2804740				Master Roofing Solutions Intermediate, LLC	DE	NIA	Master Roofing Solutions Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2684462				Master Roofing Solutions, LLC	DE	NIA	Master Roofing Solutions Intermediate, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2692676				Silver State Master Roofing Solutions, LLC	DE	NIA	Master Roofing Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2804740				Golden State Master Roofing Solutions, LLC	DE	NIA	Master Roofing Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Reno Roofing and Raingutters LLC	NV	NIA	Master Roofing Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-2804740				Silver State Master Solutions Distribution, LLC	DE	NIA	Master Roofing Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2943716				Master Roofing Retail Solutions, LLC	DE	NIA	MRS Parent Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	39-2917996				Medallion Roofing, LLC	DE	NIA	Master Roofing Retail Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Leasing, LLC	DE	NIA	Intrepid Equity Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid Consumer Durables, LLC	DE	NIA	Intrepid Equity Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3057663				Intrepid RV Holdings, LLC	DE	NIA	Intrepid Consumer Durables, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000	99-3585594				TWG Real Estate Holdings, LLC	DE	NIA	TWG MB Portfolio Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				LA RE Development Holdings, LLC	DE	NIA	TWG Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Indy RE Acquisition Holdings Sub II, LLC	DE	NIA	TWG Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				GNP Lantana, LLC	DE	NIA	TWG Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				GNP Lantana Operations, LLC	DE	NIA	GNP Lantana, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Bradford Allen Fund Feeder, LLC	DE	NIA	TWG Real Estate Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Sports Holdings, LLC	DE	NIA	TWG Global, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Sports, LLC	DE	NIA	TWG Sports Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG CFG Holdings, LLC	DE	NIA	TWG Sports Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Fanatics Holdings, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				BJK Cup Investor Holdings, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Sports Ticketing Company, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Motorsports Parent, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Motorsports, LLC	DE	NIA	TWG Motorsports Parent, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWG Motorsports Entertainment, LLC	DE	NIA	TWG Motorsports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Velocity Films, LLC	DE	NIA	TWG Motorsports Entertainment, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-3939053				TWG Cadillac Formula 1 Team Holdings, LLC	DE	NIA	TWG Motorsports, LLC	Ownership	66.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-3939053				TWG GM Performance Power Units, LLC	DE	NIA	TWG Cadillac Formula 1 Team Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TWG GM Performance Power Units (UK) Limited	GBR	NIA	TWG GM Performance Power Units, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PPU 4540 Fortune Avenue, LLC	DE	NIA	TWG GM Performance Power Units, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PPU Defender Way, LLC	DE	NIA	TWG GM Performance Power Units, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-3939053				TWG Cadillac Formula 1 Team, LLC	DE	NIA	TWG Cadillac Formula 1 Team Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	44-52816026				TWG Cadillac Formula 1 Team Limited	DE	NIA	TWG Cadillac Formula 1 Team, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Motorsport Investment Holdings, LLC	DE	NIA	TWG Motorsports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	88-2758000				Andretti Global, LLC	DE	NIA	Motorsport Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-4362494				Spire Motorsports Holdings, LLC	DE	NIA	Motorsport Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Motorsport Real Estate Ventures, LLC	DE	NIA	Motorsport Investment Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWGM Resources, LLC	IN	NIA	TWG Motorsports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				TWGM Resources Central, LLC	IN	NIA	TWGM Resources, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				PWHL Holdings, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Squash SM&E Holdings, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-3585594				Heretics Holdings, LLC	DE	NIA	TWG Sports, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	TWG Private Investment Holdings, LLC	Ownership	9.780	Mark R. Walter	NO	
4794	Group 1001	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	TWG MB Holding Company, LLC	Ownership	6.500	Mark R. Walter	NO	
4794	Group 1001	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-4673608				DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1260346				GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1285164				GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-5059622				GIH Borrower, LLC	DE	NIA	GI Holdco II LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-5094682				GIH Parent, LLC	DE	NIA	GIH Borrower, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	99-5094682				GIH Parent, LLC	DE	NIA	GMI GPIMH, LLC	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-4595573				GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	38-4089233				GPIMH Sub Holdco, Inc.	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.000	Mark R. Walter	NO	
4794	Group 1001	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.000	Mark R. Walter	NO	
4794	Group 1001	00000	41-4375747				Guggenheim Asset-Backed Finance Company, LLC	DE	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim Credit Services Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-5138471				Guggenheim Investments Holdings, LLC	DE	NIA	GIH Parent, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	36-4406374				Guggenheim Manager, Inc.	DE	NIA	Guggenheim Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1234739				Guggenheim Private Investments Holdings, LLC	DE	NIA	Guggenheim Investments Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1319769				Guggenheim Private Investments, LLC	DE	NIA	Guggenheim Private Investments Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	32-0459105				Guggenheim Real Estate (CA), Inc.	DE	NIA	Guggenheim Real Estate, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	45-2348325				Guggenheim Real Estate, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	38-4103869				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim Securities Europe Limited	IRL	NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	99-1359263				Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1554939				Guggenheim Securities Research Services, LLC	DE	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	99.600	Mark R. Walter	NO	
4794	Group 1001	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12

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 *
4794	Group 1001	00000	99-5114707				Guggenheim Technology Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	99-5114707				Guggenheim Technology Services, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	32-0489340				Guggenheim Wealth Solutions, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc.	Management		Mark R. Walter	NO	12
4794	Group 1001	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.500	Mark R. Walter	NO	
4794	Group 1001	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	99.970	Mark R. Walter	NO	
4794	Group 1001	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.000	Mark R. Walter	NO	

Asterisk	Explanation
1	Managed by Group 1001 Insurance Holdings, LLC
2	Voting Control 72.92%, Economic Interest 15.12%
3	Voting Control 27.08%, Economic Interest 5.61%
4	No Voting Rights Preferences
5	Health Maintenance Organization
6	Non-Voting, Economic Interest 100%
7	Voting
8	89.52% Class B Voting
9	100% Class A Voting
10	2.42% Class B Voting
11	8.06% Class B Voting
12	0.5% economic interest

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.

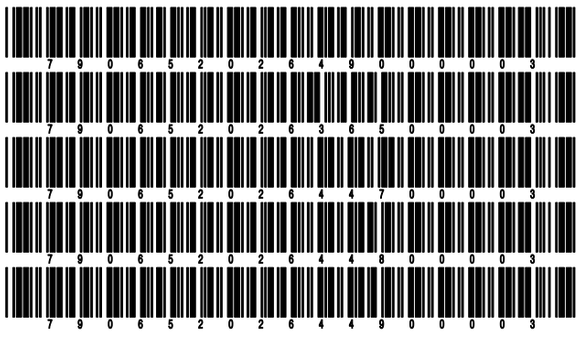
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
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?	YES
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. Business not written
2. Business not written
5. Business not written
6. Business not written
7. Business not written

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
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 Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Miscellaneous receivables and other assets	11,792,419	3,013,445	8,778,974	11,429,373
2505.	Prepaid expenses	10,791,714	10,791,714		
2506.	Amounts due from agents	66,440	57,981	8,459	60,734
2597.	Summary of remaining write-ins for Line 25 from overflow page	22,650,573	13,863,140	8,787,433	11,490,107

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous mortgage liabilities	35,661,310	30,603,199
2505.	Surplus note interest due and accrued	10,227,479	2,668,299
2506.	Escheatment liabilities	5,717,018	3,337,351
2507.	Miscellaneous liabilities	4,744,720	8,360,972
2597.	Summary of remaining write-ins for Line 25 from overflow page	56,350,527	44,969,821

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Miscellaneous income (including revenue sharing and surrender charges)	26,614,811	26,919,441	36,344,512
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	26,614,811	26,919,441	36,344,512

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Investment income on funds withheld	(44,120,137)	(40,984,174)	(50,633,845)
2705.	Interest on experience account	2,137,392		
2706.	IMR reinsurance transfer	655,845		
2707.	Fines and penalties of regulatory authorities	60,135	18,284	20,501
2708.	Reinsurance experience refund - paid	(27)		
2797.	Summary of remaining write-ins for Line 27 from overflow page	(41,266,792)	(40,965,890)	(50,613,344)

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	319,805,796	175,974,266
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	78,170,000	150,630,550
	2.2 Additional investment made after acquisition	1,305,579	1,593,099
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals	362,611,375	
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	422,705	8,392,119
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	36,247,295	319,805,796
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	36,247,295	319,805,796

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	2,876,607,323	2,193,967,594
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	806,071,690	954,693,440
	2.2 Additional investment made after acquisition	24,484,364	61,768,697
3.	Capitalized deferred interest and other	4,461,617	8,685,456
4.	Accrual of discount	294,677	633,666
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(48,698)	(514,365)
7.	Deduct amounts received on disposals	244,536,327	341,444,733
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,927,995	1,182,432
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	16,002,961	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,449,403,690	2,876,607,323
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	3,446,943,690	2,874,147,323
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,446,943,690	2,874,147,323

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	1,619,337,470	1,606,862,307
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	563,285,980	449,115,871
	2.2 Additional investment made after acquisition	379,783,778	592,378,167
3.	Capitalized deferred interest and other		
4.	Accrual of discount	1,135,113	21,447,820
5.	Unrealized valuation increase/(decrease)		(110,777,577)
6.	Total gain (loss) on disposals	12,316,597	3,082,790
7.	Deduct amounts received on disposals	261,267,218	923,283,731
8.	Deduct amortization of premium, depreciation and proportional amortization	2,405,182	10,097,476
9.	Total foreign exchange change in book/adjusted carrying value	89,825,632	
10.	Deduct current year's other than temporary impairment recognized	14,304,009	9,390,702
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,387,708,161	1,619,337,470
12.	Deduct total nonadmitted amounts	17,494,082	17,592,885
13.	Statement value at end of current period (Line 11 minus Line 12)	2,370,214,079	1,601,744,585

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	32,643,563,582	23,112,594,048
2.	Cost of bonds and stocks acquired	7,747,104,422	15,004,255,013
3.	Accrual of discount	26,111,579	32,771,058
4.	Unrealized valuation increase/(decrease)	(31,644,222)	1,106,837
5.	Total gain (loss) on disposals	15,599,796	(59,937,912)
6.	Deduct consideration for bonds and stocks disposed of	5,334,707,657	5,413,245,298
7.	Deduct amortization of premium	40,202,745	40,901,977
8.	Total foreign exchange change in book/adjusted carrying value	1,040,342	9,655,956
9.	Deduct current year's other than temporary impairment recognized	5,748,731	592,688
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	337,877	(2,141,455)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	35,021,454,243	32,643,563,582
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	35,021,454,243	32,643,563,582

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)	6,991,463,291	40,647,264,977	41,758,814,418	42,292,738	6,922,126,347	6,991,463,291	5,922,206,588	4,228,610,570
2.	NAIC 2 (a)	17,138,324,889	528,926,844	302,346,953	(44,212,686)	17,494,991,985	17,138,324,889	17,320,692,094	16,507,816,082
3.	NAIC 3 (a)	190,445,867	17,982,095	122,760,645	6,726,969	211,986,721	190,445,867	92,394,286	279,226,637
4.	NAIC 4 (a)	71,933,333	13,742,807	8,955,477	18,459,743	71,322,864	71,933,333	95,180,406	79,395,077
5.	NAIC 5 (a)	101,346,199	9,556,342	9,488,048	(12,307,886)	83,100,736	101,346,199	89,106,607	68,298,386
6.	NAIC 6 (a)	75,096	20,648	81,867	862,267	1,700	75,096	876,144	
7.	Total ICO	24,493,588,675	41,217,493,713	42,202,447,408	11,821,145	24,783,530,353	24,493,588,675	23,520,456,125	21,163,346,752
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	8,078,411,089	327,815,522	452,998,236	176,272,744	7,716,969,897	8,078,411,089	8,129,501,119	7,162,556,079
9.	NAIC 2	3,352,598,223	393,062,872	553,390,050	(222,604,585)	2,914,717,219	3,352,598,223	2,969,666,460	2,616,000,611
10.	NAIC 3	440,681,235	24,962,218	4,318,231	12,522,034	439,881,710	440,681,235	473,847,256	432,591,628
11.	NAIC 4	159,560,068	5,090,411	15,280,712	35,450,924	161,676,379	159,560,068	184,820,691	165,299,621
12.	NAIC 5	48,192,558	27,339,232	20,456,782	179,409	40,587,505	48,192,558	55,254,417	53,606,040
13.	NAIC 6	8,121,908		5,302	1,063,874	10,391,219	8,121,908	9,180,480	10,976,514
14.	Total ABS	12,087,565,081	778,270,255	1,046,449,313	2,884,400	11,284,223,929	12,087,565,081	11,822,270,423	10,441,030,493
	PREFERRED STOCK								
15.	NAIC 1	439,205,915	122,219,242	126,178,939	(26,425)	441,205,250	439,205,915	435,219,793	441,201,140
16.	NAIC 2	116,851,019	101,143,927	2,250,000	(1,886,988)	63,325,569	116,851,019	213,857,958	67,573,189
17.	NAIC 3	23,912,744	115,958,758		3,000,832	26,912,921	23,912,744	142,872,334	27,010,911
18.	NAIC 4	2,703,328			(2,703,326)		2,703,328	2	
19.	NAIC 5	253,975,988	15,621,076		(18,132,610)	254,023,459	253,975,988	251,464,454	263,242,730
20.	NAIC 6	217			(45)	262	217	172	1,995
21.	Total Preferred Stock	836,649,211	354,943,003	128,428,939	(19,748,562)	785,467,461	836,649,211	1,043,414,713	799,029,965
22.	Total ICO, ABS & Preferred Stock	37,417,802,967	42,350,706,971	43,377,325,660	(5,043,017)	36,853,221,743	37,417,802,967	36,386,141,261	32,403,407,210

(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 $ 1,685,798,992 ; NAIC 2 $; 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	4,629,767,863	XXX	4,629,717,156	2,451,208	499,897

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	3,792,664,476	3,397,497,192
2.	Cost of short-term investments acquired	5,166,135,283	5,922,993,864
3.	Accrual of discount	804,368	599,558
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,329,810,284	5,528,426,138
7.	Deduct amortization of premium	25,980	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,629,767,863	3,792,664,476
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,629,767,863	3,792,664,476

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)	127,010,237
2.	Cost paid/(consideration received) on additions	3,090,000
3.	Unrealized valuation increase/(decrease)	(24,361,557)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(88,765,524)
6.	Considerations received/(paid) on terminations	(88,765,524)
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	(6,418,655)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	99,320,025
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	99,320,025

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(1,211,854)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				11,563,559
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	(21,090,732)			
	3.14 Section 1, Column 18, prior year	(8,392,535)	(12,698,197)	(12,698,197)	
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	(21,090,732)			
	3.24 Section 1, Column 19, prior year plus	(8,392,535)			
	3.25 SSAP No. 108 adjustments		(12,698,197)	(12,698,197)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(39,463,521)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(52,161,718)			
	4.23 SSAP No. 108 adjustments		(52,161,718)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				12,698,197
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)				(2,346,492)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(2,346,492)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,543,563	18,786,887	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,589,686	5,846,305	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	17,953,878	12,940,582
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,812,228	14,388,935	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,248,682	4,592,213	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,563,546	9,796,721
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,665,071	6,675,073	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	531,992	1,956,478	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,133,079	4,718,595
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,745,128	5,321,817	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	469,840	1,727,905	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2CFE	5,275,289	3,593,912
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	3,970,535	3,563,613	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	260,077	956,470	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2AFE	3,710,458	2,607,143
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,964,852	1,951,521	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	144,333	599,313	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,519	1,352,208
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,187,438	9,818,383	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	766,523	3,182,820	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2CFE	9,420,915	6,635,563
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,091,146	9,528,472	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	579,318	2,405,493	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,511,828	7,122,979
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,364,948	3,002,969	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	248,574	1,032,150	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,116,374	1,970,819
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	118,822	112,295	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,098	33,625	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	110,724	78,670
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,839,906	5,858,313	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	512,783	1,825,801	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,327,123	4,032,512
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,636,105	1,550,080	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	139,170	495,526	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,496,935	1,054,554
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,080,852	7,669,591	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	708,695	2,523,359	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,372,157	5,146,231
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	99,042	98,805	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(673)	(318)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	99,715	99,123
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	99,084	98,825	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(673)	(318)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	99,756	99,142
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	9,124,553	9,083,597	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(61,907)	(29,226)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,186,460	9,112,823
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	10,083,848	10,075,622	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(68,275)	(32,233)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,152,123	10,107,855
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,597,322	4,214,606	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(27,574)	(13,017)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,624,896	4,227,624
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	224,260	205,591	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(1,345)	(635)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	225,605	206,226
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,928,315	9,895,681	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(67,253)	(31,750)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,995,568	9,927,431

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,847,372	4,443,840	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(29,074)	(13,726)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,876,445	4,457,565
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	197,422	197,569	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(1,345)	(635)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	198,767	198,204
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	17,015,851	17,053,671	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(115,763)	(54,651)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2CFE	17,131,614	17,108,323
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	224,000	217,881	221,927	09/30/2026	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(1,506)	(711)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2CFE	219,388	222,638
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	4,178,420	4,176,421	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(28,414)	(13,414)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,206,835	4,189,835
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	197,456	196,559	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(1,345)	(635)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	198,801	197,194
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	740,434	738,209	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,044)	(2,381)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	745,477	740,590
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,889,000	4,843,026	4,853,614	09/30/2026	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(32,880)	(15,523)	594918-BY-9	MICROSOFT CORP 3.3% 02/06/2027	1AFE	4,875,906	4,869,136
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,625,000	5,585,833	5,614,559	09/30/2026	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(37,830)	(17,859)	286181-AM-4	ELEMENT FLEET MANAGEMENT 5.643% 03/13/2027	2BFE	5,623,663	5,632,418
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	747,000	740,156	742,788	09/30/2026	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,024)	(2,372)	92343V-DY-7	VERIZON COMMUNICATIONS 4.125% 03/16/2027	2AFE	745,180	745,160
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,747,000	2,701,681	2,715,543	09/30/2026	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(30,264)	(14,287)	038222-AL-9	APPLIED MATERIALS INC 3.3% 04/01/2027	1FFE	2,731,945	2,729,831
24611# AM9	Floating rate assets swapped to Fixed rate RSAT#1 BCRED MML CLO 2022-2 LLC SR SECD NT CL B-1 FLTG 144A 7-18-2024 / PDIF GCF CLO ISSUER 2022-1 LLC CL A NT ISSUED DEC 2022 2-22-2035	NR - Other BA Asset	294,730,000	294,730,000	286,884,738	05/01/2026	02/22/2035	3YR 300M PAY SOFR COMPOUND 1D / REC 3.6823% Swap		(7,845,262)	BES343-3N-9	PDIF GCF 2022-1 A 6.638% 02/22/2035	1CPL	294,730,000	294,730,000
24611# AM9	Floating rate assets swapped to Fixed rate RSAT#1 BCRED MML CLO 2022-2 LLC SR SECD NT CL B-1 FLTG 144A 7-18-2024 / PDIF GCF CLO ISSUER 2022-1 LLC CL A NT ISSUED DEC 2022 2-22-2035	NR - Other BA Asset	10,972	10,972	10,685	05/01/2026	03/22/2030	3YR 300M PAY SOFR COMPOUND 1D / REC 3.6823% Swap		(292)	BES56D-7X-4	TCGL TRANCHE B 9.716% 03/22/2030	2BPL	10,972	10,977
24611# AM9	Floating rate assets swapped to Fixed rate RSAT#1 BCRED MML CLO 2022-2 LLC SR SECD NT CL B-1 FLTG 144A 7-18-2024 / PDIF GCF CLO ISSUER 2022-1 LLC CL A NT ISSUED DEC 2022 2-22-2035	NR - Other BA Asset	10,000	10,000	9,630	05/01/2026	12/18/2034	3YR 300M PAY SOFR COMPOUND 1D / REC 3.6823% Swap		(266)	BES21H-TA-3	WHITNEY FUNDING - C 6.175% 12/18/2034	2BFE	10,000	9,896
24611# AM9	Floating rate assets swapped to Fixed rate RSAT#1 BCRED MML CLO 2022-2 LLC SR SECD NT CL B-1 FLTG 144A 7-18-2024 / PDIF GCF CLO ISSUER 2022-1 LLC CL A NT ISSUED DEC 2022 2-22-2035	NR - Other BA Asset	5,250,000	5,274,446	5,108,186	08/31/2026	01/28/2036	3YR 300M PAY SOFR COMPOUND 1D / REC 3.6823% Swap		(139,747)	40171C-AE-2	GUGGENHEIM CORPORATE FUNDING 7.93757% 01/28/2036	1FFE	5,274,446	5,247,933

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	110,000,000	110,000,000	106,725,782	05/01/2026	06/15/2032	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(2,899,770)	BES479-LD-3	CREDIT WH BORROWER 24-07 7.174% 06/15/2032	2APL	110,000,000	109,625,552
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	90,000,000	90,000,000	87,016,737	05/01/2026	02/15/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(2,372,539)	BES4A1-XS-0	MC WH LENDING 24-7 7.151% 02/15/2034	2AFE	90,000,000	89,389,276
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	100,000,000	100,000,000	96,865,220	05/01/2026	03/15/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(2,636,155)	BES4A1-ZF-6	MULTI-ASSET WAREHOUSE 24-8 7.664% 03/15/2034	1GFE	100,000,000	99,501,375
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	29,740	29,740	29,012	05/01/2026	03/28/2030	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(784)	BES4LU-0S-0	PATIENT SQUARE 8.982% 03/28/2030	2APL	29,740	29,796
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	46,240,000	46,240,000	45,021,042	05/01/2026	02/22/2035	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(1,218,958)	BES343-3T-6	PDIF GCF 2022-1 C 9.438% 02/22/2035	1FPL	46,240,000	46,240,000
24611# AN7	Floating rate assets swapped to Fixed rate RSAT-#2 CREDIT WH BORROWER 24- 7 LLC TERM 6-15-2032 / MC WH LENDING 24-7 LLC TERM LN 2-15-2034 / MULTI=ASSET WHSE BORROWER 24-8 LLC TERM LN 3-15-2034	NR - Other BA Asset	3,745,000	3,745,000	3,630,350	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.69293% Swap		(98,724)	BES21H-T6-2	WHITNEY FUNDING - B 5.425% 12/18/2034	1GFE	3,745,000	3,729,074
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	63,140,000	63,140,000	61,535,504	05/01/2026	12/27/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(1,649,649)	BES3MY-CF-8	AMISTAD DEBT WAREHOUSE 1 8.664% 12/27/2031	2AFE	63,140,000	63,185,153
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	914,774	913,698	890,974	05/01/2026	10/15/2029	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(23,900)	28851Q-AL-7	ECLO 2017-1A DR 7.285% 10/15/2029	1BFE	913,698	914,874
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	40,083,091	40,186,127	39,097,574	05/01/2026	10/24/2029	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(1,047,245)	BES2K8-LV-4	GCM GROSVENOR 8.808% 10/24/2029	1FPL	40,186,127	40,144,819

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	43,316,000	43,316,000	42,184,289	05/01/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(1,131,711)	BES3L8-B3-4	RESERVOIR 2023-1 A 5.875% 01/18/2036	1DFE	43,316,000	43,316,000
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	34,860,000	34,860,000	33,949,218	05/01/2026	12/15/2032	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(910,782)	BES33S-LJ-4	TPR 2022-1 B 5.914% 12/15/2032	1GFE	34,860,000	34,860,000
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	161,694,366	161,694,366	157,469,802	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(4,224,564)	BES21H-SV-8	WHITNEY FUNDING - A 5.375% 12/18/2034	1DFE	161,694,366	161,694,366
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	2,000,000	2,000,000	1,947,746	07/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(52,254)	BES21H-SV-8	WHITNEY FUNDING - A 5.375% 12/18/2034	1DFE	2,000,000	2,000,000
24611# AP2	Floating rate assets swapped to Fixed rate RSAT-#3 AMISTAD DEBT WHSE 1 LLC TERM LN 12-27-2031 / ELLINGTON CLO I LTD / ELLINGTON CLO 1 LLC SR SECD NTCL D-R 144A 3C7 (FLTG RATE) 10-15-2029	NR - Other BA Asset	4,000,000	4,000,000	3,853,712	07/31/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.7027% Swap		(104,507)	BES3L8-B5-9	RESERVOIR FINANCIAL LLC 6.22921% 01/18/2036	2BFE	4,000,000	3,958,219
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	17,630,243	17,659,175	17,215,521	05/01/2026	07/18/2030	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(416,541)	07132A-CA-9	BATLN 2015-8A CR 7.937% 07/18/2030	1AFE	17,659,175	17,632,062
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	10,000,000	10,000,000	9,733,140	05/01/2026	07/15/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(236,265)	09263E-AG-7	BLKMM 2024-1A C 6.723% 07/15/2036	1FFE	10,000,000	9,969,405
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	4,000,000	3,946,035	3,905,700	05/01/2026	01/15/2035	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(94,506)	05554L-AA-0	BXCMM 2021-1A B 5.835% 01/15/2035	1AFE	3,946,035	4,000,206

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	13,500,000	13,506,889	13,218,230	05/01/2026	01/28/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(318,958)	40171C-AC-6	GCF 2024-7A B 6.82% 01/28/2036	1CFE	13,506,889	13,537,188
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	13,000,000	13,060,533	12,687,738	05/01/2026	01/28/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(307,144)	40171C-AE-2	GCF 2024-7A C 7.77% 01/28/2036	1FFE	13,060,533	12,994,882
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	56,164,063	56,308,436	54,923,595	05/01/2026	10/24/2029	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(1,326,960)	BES2K8-LV-4	GCM GROSVENOR 8.808% 10/24/2029	1FPL	56,308,436	56,250,555
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	2,250,000	2,250,000	2,188,600	05/01/2026	07/19/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(53,160)	46604C-AS-5	IVYH 20A CR 6.475% 07/19/2037	1FFE	2,250,000	2,241,760
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	9,617,972	9,534,359	9,392,111	05/01/2026	01/15/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(227,239)	48250M-AP-2	KKR 11 D2R 6.535% 01/15/2031	1BFE	9,534,359	9,619,350
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	18,000,000	18,000,000	17,422,880	05/01/2026	04/20/2038	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(425,277)	582824-AN-8	MANDL 2026-1A D1 6.925% 04/20/2038	2BFE	18,000,000	17,848,157
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	34,450,000	34,450,000	33,636,067	05/01/2026	02/22/2035	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(813,933)	BES343-3Q-2	PDIF GCF 2022-1 B 8.038% 02/22/2035	1CPL	34,450,000	34,450,000
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	74,008,096	74,008,096	72,259,544	05/01/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(1,748,552)	BES3L8-B3-4	RESERVOIR 2023-1 A 5.875% 01/18/2036	1DFE	74,008,096	74,008,096

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	13,000,000	13,000,000	12,700,904	05/01/2026	10/20/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(307,144)	82811B-AL-6	SLVRK 2024-4A D1 7.025% 10/20/2037	2AFE	13,000,000	13,008,048
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	27,390,000	27,390,000	26,742,870	05/01/2026	12/15/2032	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(647,130)	BES33S-LJ-4	TPR 2022-1 B 5.914% 12/15/2032	1GFE	27,390,000	27,390,000
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	44,303,794	44,303,794	43,257,051	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(1,046,743)	BES21H-SV-8	WHITNEY FUNDING - A 5.375% 12/18/2034	1DFE	44,303,794	44,303,794
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	3,766,836	3,766,836	3,661,821	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(88,997)	BES21H-T6-2	WHITNEY FUNDING - B 5.425% 12/18/2034	1GFE	3,766,836	3,750,818
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	9,000,000	9,000,000	8,749,089	07/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(212,638)	BES21H-T6-2	WHITNEY FUNDING - B 5.425% 12/18/2034	1GFE	9,000,000	8,961,727
24611# AQ0	Floating rate assets swapped to Fixed rate RSAT-#4 BATTALION CLO VIII LTD / BATTALION CLO VIII LLC SR SECD DEFERRABLE NT CL C-R 144A 3C7 FLTG 7-18-2030 / BCRED MML CLO 2021-1 LLC SR SECD NT CL B 144A (FLTG RATE)	NR - Other BA Asset	100,000	100,000	96,592	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.82074% Swap		(2,363)	BES21H-TA-3	WHITNEY FUNDING - C 6.175% 12/18/2034	2BFE	100,000	98,955
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	6,800,000	6,800,000	6,618,893	05/01/2026	07/29/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(162,224)	00112Q-AG-2	ABPCI 2023-12A CR 6.819% 07/29/2037	1FFE	6,800,000	6,781,117
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,000,000	5,000,000	4,858,580	05/01/2026	10/15/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,283)	24460X-AU-4	DPATH 2021-2A CR 6.173% 10/15/2037	1FFE	5,000,000	4,977,863

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	8,500,000	8,500,000	8,278,192	05/01/2026	07/20/2033	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(202,781)	34967B-AC-9	FCO 2025-37A B 6.275% 07/20/2033	1EFE	8,500,000	8,480,973
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	4,400,000	4,402,245	4,307,152	05/01/2026	01/28/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(104,969)	40171C-AC-6	GCF 2024-7A B 6.82% 01/28/2036	1CFE	4,402,245	4,412,121
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	23,752,847	23,813,905	23,222,765	05/01/2026	10/24/2029	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(566,661)	BES2K8-LV-4	GCM GROSVENOR 8.808% 10/24/2029	1FPL	23,813,905	23,789,426
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	7,000,000	7,000,000	6,833,004	05/01/2026	04/20/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(166,996)	39056M-AJ-1	GRTLK 2024-7A C 7.175% 04/20/2037	1FFE	7,000,000	7,000,000
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,000,000	4,990,721	4,883,860	05/01/2026	04/28/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,283)	420916-AL-2	HAYFN 2024-15A D1 7.93% 04/28/2037	2AFE	4,990,721	5,003,143
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	6,926,920	6,866,702	6,762,661	05/01/2026	01/15/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(165,252)	48250M-AP-2	KKR 11 D2R 6.535% 01/15/2031	1BFE	6,866,702	6,927,913
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	13,346,645	13,088,140	13,059,932	05/01/2026	04/15/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(318,405)	48252K-AG-4	KKR 21 D 6.535% 04/15/2031	1BFE	13,088,140	13,378,337
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	3,750,000	3,755,693	3,618,352	05/01/2026	07/20/2037	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(89,462)	58039A-AL-4	MCFCL 2017-3A D1R2 7.125% 07/20/2037	2BFE	3,755,693	3,707,814

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,000,000	4,969,873	4,768,982	05/01/2026	04/20/2038	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,283)	579922-AL-9	MCFCL 2026-1A D1 6.875% 04/20/2038	2BFE	4,969,873	4,888,265
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	8,250,000	8,256,963	8,074,160	05/01/2026	04/25/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(196,816)	65251P-BE-2	NSLP 2014-1A DR 7.678% 04/25/2031	1DFE	8,256,963	8,270,976
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	9,272,425	9,272,425	9,068,626	05/01/2026	03/28/2030	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(221,208)	BES4LU-0S-0	PATIENT SQUARE 8.982% 03/28/2030	2APL	9,272,425	9,289,834
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	3,446,667	3,446,667	3,364,442	05/01/2026	02/22/2035	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(82,225)	BES343-3M-1	PDIF GOF 2022-1 X 2 6.238% 02/22/2035	1CPL	3,446,667	3,446,667
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,289,901	5,306,412	5,181,656	05/01/2026	07/25/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(126,199)	74983D-AW-7	RACEP 2016-10A C2R 5.929% 07/25/2031	1BFE	5,306,412	5,307,855
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	12,277,055	12,127,908	12,078,698	05/01/2026	07/25/2031	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(292,888)	74983D-AY-3	RACEP 2016-10A DR 6.778% 07/25/2031	2BFE	12,127,908	12,371,586
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	69,620,174	69,620,174	67,959,278	05/01/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(1,660,896)	BES3L8-B3-4	RESERVOIR 2023-1 A 5.875% 01/18/2036	1DFE	69,620,174	69,620,174
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	4,459,000	4,459,000	4,333,662	05/01/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(106,376)	BES3L8-B4-2	RESERVOIR 2023-1 B 7.275 01/18/2036	1GFE	4,459,000	4,440,038

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	10,500,000	10,500,000	10,204,854	08/31/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(250,494)	BES3L8-B4-2	RESERVOIR 2023-1 B 7.275 01/18/2036	1GFE	10,500,000	10,455,348
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	530,000	530,000	511,820	05/01/2026	01/18/2036	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(12,644)	BES3L8-B5-9	RESERVOIR 2023-1 C 9.075% 01/18/2036	2BFE	530,000	524,464
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,000,000	5,000,000	4,880,717	05/01/2026	03/22/2030	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,283)	BES4MW-B6-1	TCGL TRANCHE A 9.744% 03/22/2030	2BPL	5,000,000	5,000,000
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	4,989,028	4,989,028	4,872,070	05/01/2026	03/22/2030	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,021)	BES56D-7X-4	TCGL TRANCHE B 9.728% 03/22/2030	2BPL	4,989,028	4,991,091
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	7,054,071	7,054,071	6,885,785	05/01/2026	12/15/2032	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(168,286)	BES33S-LH-8	TPR 2022-1 A-2 5.664% 12/15/2032	1DFE	7,054,071	7,054,071
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	72,068,793	72,068,793	70,349,481	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(1,719,312)	BES21H-SV-8	WHITNEY FUNDING - A 5.375% 12/18/2034	1DFE	72,068,793	72,068,793
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	15,000,000	15,000,000	14,642,152	07/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(357,848)	BES21H-SV-8	WHITNEY FUNDING - A 5.375% 12/18/2034	1DFE	15,000,000	15,000,000
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	7,173,172	7,173,172	6,971,541	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(171,127)	BES21H-T6-2	WHITNEY FUNDING - B 5.425% 12/18/2034	1GFE	7,173,172	7,142,668

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,123,694	5,123,694	4,947,943	05/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(122,234)	BES21H-TA-3	WHITNEY FUNDING - C 6.175% 12/18/2034	2BFE	5,123,694	5,070,177
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	15,000,000	15,000,000	14,485,475	07/01/2026	12/18/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(357,848)	BES21H-TA-3	WHITNEY FUNDING - C 6.175% 12/18/2034	2BFE	15,000,000	14,843,323
24611# AR8	Floating rate assets swapped to Fixed rate RSAT-#5 ABPCI DIRECT LENDING FD CLO V LTD / ETCS / SECD DEFERRABLE NT CL B -RR 144A 3C7 FLTG 1-20-2036 / ABPCI DIRECT LENDING FD CLO XII LD SECD DEFERRABLE NT CL C-R FLTG	NR - Other BA Asset	5,000,000	5,000,000	4,863,083	05/01/2026	10/17/2034	3YR 350M PAY SOFR COMPOUND 1D / REC 3.816% Swap		(119,283)	97122K-AG-9	WTREE 2024-1A C1 6.53% 10/17/2034	1FFE	5,000,000	4,982,366
9999999999 - Totals				1,863,992,636	1,817,764,842	XXX	XXX	XXX	6,691,581	(16,035,477)	XXX	XXX	XXX	1,857,301,056	1,833,800,319

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	4	163,599,648	4	163,910,465	9	1,814,155,844			4	163,599,648
2. Add: Opened or acquired transactions			5	1,700,463,163		74,970,527			5	1,775,433,690
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	454,574	XXX	496,984	XXX	553,959	XXX		XXX	1,505,517
4. Less: Closed or disposed of transactions				50,563,374		25,481,322				76,044,696
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	143,757	XXX	151,394	XXX	206,372	XXX		XXX	501,523
7. Ending inventory	4	163,910,465	9	1,814,155,844	9	1,863,992,636			9	1,863,992,636

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	99,320,025	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	18,744,240	
3.	Total (Line 1 plus Line 2)		118,064,265
4.	Part D, Section 1, Column 6	860,661,302	
5.	Part D, Section 1, Column 7	(763,687,768)	
6.	Total (Line 3 minus Line 4 minus Line 5)		21,090,732

		Fair Value Check	
7.	Part A, Section 1, Column 16	96,138,490	
8.	Part B, Section 1, Column 13	(2,346,492)	
9.	Total (Line 7 plus Line 8)		93,791,998
10.	Part D, Section 1, Column 9	900,176,514	
11.	Part D, Section 1, Column 10	(806,384,516)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	209,297,606	
14.	Part B, Section 1, Column 20	80,750,681	
15.	Part D, Section 1, Column 12	290,048,288	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,164,115,594	365,664,892
2.	Cost of cash equivalents acquired	141,453,919,832	31,248,073,988
3.	Accrual of discount	43,740,414	6,035,464
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(93)
6.	Deduct consideration received on disposals	140,790,425,652	30,455,658,657
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,871,350,188	1,164,115,594
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,871,350,188	1,164,115,594

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
Tower 5040 Student Housing	Houston	TX	08/25/2026	KFIVE	41,500,000		41,905,949	405,950
10555 Group 1001 Way, LLC	Zionsville	IN	03/20/2026	Group 1001 Indiana Holdings, LLC			(83,848)	(83,848)
0199999. Acquired by purchase					41,500,000		41,822,101	322,102
0399999 - Totals					41,500,000		41,822,101	322,102

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
Park220 @ the River District Student Housing	Athens	GA	09/30/2026	Transfer to Sch BA	57,742,729								54,527,382	54,527,382					
Cameron & MontgomeryStudent Housing	Austin	TX	09/30/2026	Transfer to Sch BA	41,889,422								40,396,037	40,396,037					
8th and High (OSU)Student Housing	Columbus	OH	09/30/2026	Transfer to Sch BA	41,143,961								37,144,197	37,144,197					
Naismith HallStudent Housing	Lawrence	KS	09/30/2026	Transfer to Sch BA	38,354,762								39,944,731	39,944,731					
Storrs Center	Mansfield	CT	09/30/2026	Transfer to Sch BA	41,216,376								40,016,851	40,016,851					
6 JFK St	Cambridge	MA	09/30/2026	Transfer to Sch BA	55,591,958								54,854,012	54,854,012					
NC State - Hillsborough Student Housing	Raleigh	NC	09/30/2026	Transfer to Sch BA	53,822,216								53,822,216	53,822,216					
Tower 5040 Student Housing	Houston	TX	09/30/2026	Transfer to Sch BA	41,905,949								41,905,949	41,905,949					
0299999. Property transferred					371,667,373								362,611,375	362,611,375					
0399999 - Totals					371,667,373								362,611,375	362,611,375					

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
BES5Z9MH9	SWANSEA	MA		09/01/2026	6.875	373,244		492,000
BES5II4ZL0	DELRAY BEACH	FL		08/04/2026	6.250	500,903		775,000
BES5Z9NS4	WOODBRIDGE	VA		09/01/2026	6.875	300,286		390,000
BES5Z9F79	HYANNIS	MA		09/01/2026	6.625	469,464		620,000
BES5Z9NT2	SPRINGDALE	AR		09/01/2026	6.875	249,208		325,000
BES5II4ZJ5	HENDERSON	NV		08/04/2026	6.750	304,565		428,300
BES5Z9PZ6	PLATTSBURGH	NY		09/01/2026	7.125	217,071		302,000
BES5Z9M63	ATLANTA	GA		09/01/2026	6.750	308,393		455,000
BES5Z9LX5	MINDEN	NV		09/01/2026	6.875	217,281		503,000
BES5II50K7	NORTH CHESTERFIELD	VA		08/04/2026	6.625	229,838		315,000
BES5II5027	JAMAICA BEACH	TX		08/04/2026	7.750	409,000		1,173,000
BES5II4ZP1	TAMPA	FL		08/04/2026	6.875	152,073		358,000
BES5Z9DP1	BAKERSFIELD	CA		09/01/2026	6.625	185,310		320,000
BES5Z9F95	HYANNIS	MA		09/01/2026	6.625	512,376		675,000
BES5II4X99	OCALA	FL		08/04/2026	6.999	186,760		241,000
BES5Z9DT3	KISSIMMEE	FL		09/01/2026	7.250	231,413		300,000
BES5II5118	BATON ROUGE	LA		08/04/2026	8.375	152,650		187,000
BES5II4W74	JENKINTOWN	PA		08/04/2026	7.999	468,159		565,000
BES5Z9N88	MCHENRY	MD		09/01/2026	7.375	386,951		572,000
BES5Z9NQ8	PHILADELPHIA	PA		09/01/2026	6.875	212,605		335,000
BES5II4W09	MANSFIELD	TX		08/04/2026	6.375	420,472		520,000
BES5Z9NU9	LAS VEGAS	NV		09/01/2026	6.875	349,726		442,000
BES5II4ZN6	SEATTLE	WA		08/04/2026	7.125	687,333		949,000
BES5Z9MU0	FRASER	CO		09/01/2026	7.250	511,996		620,000
BES5II51H3	STUART	FL		08/04/2026	6.625	214,627		386,000
BES5Z9F46	POLLOCK PINES	CA		09/01/2026	6.625	321,269		459,000
BES5II50S0	LEHIGH ACRES	FL		08/04/2026	6.875	310,800		400,000
BES5II51M2	FRUITLAND PARK	FL		08/04/2026	7.375	377,547		470,000
BES5Z9PU7	ANSONIA	CT		09/01/2026	6.625	123,965		370,000
BES5II50V3	MONTEREY	CA		08/04/2026	6.750	663,228		820,000
BES5II5142	MIDLAND	MI		08/04/2026	7.625	266,247		342,000
BES5Z9N70	KALAMAZOO	MI		09/01/2026	7.875	102,799		145,000
BES5Z9NY1	LEVITTOWN	NY		09/01/2026	6.500	265,610		1,565,000
BES5Z9LR8	DUNNELLON	FL		09/01/2026	7.125	188,089		283,000
BES5Z9F61	LAUDERDALE LAKES	FL		09/01/2026	6.625	317,106		425,000
BES5Z9MS5	SAN JOSE	CA		09/01/2026	6.750	429,975		650,000
BES5II5126	WALLER	TX		08/04/2026	8.250	258,361		297,000
BES5II51T7	KAPOLEI	HI		08/04/2026	6.375	267,253		430,000
BES5II4ZV8	CUYAHOGA FALLS	OH		08/04/2026	9.875	153,488		211,000
BES5Z9DJ5	PETERSBURG	VA		09/01/2026	6.125	111,073		233,500
BES5II50N1	BROOKLYN	NY		08/04/2026	7.000	688,678		970,000
BES5II4X16	SPRING	TX		08/04/2026	6.625	317,983		627,000
BES5Z9GK9	MURPHY	TX		09/01/2026	6.875	609,901		765,000
BES5Z9LZ0	HARTFORD	CT		09/01/2026	7.000	235,098		305,000
BES5II51K6	TOMBALL	TX		08/04/2026	6.625	163,646		277,000
BES5Z9Q77	OCEANSIDE	CA		09/01/2026	6.500	304,599		565,000
BES5Z9M97	RIVERDALE	MD		09/01/2026	6.750	317,382		474,000
BES5II4WT6	DALLAS	TX		08/04/2026	7.499	167,619		215,000
BES5Z9DK2	DALLAS	TX		09/01/2026	6.999	126,188		225,000
BES5Z9EZ8	BAKERSFIELD	CA		09/01/2026	7.500	304,800		400,000
BES5II50W1	OLATHE	KS		08/04/2026	7.500	275,638		335,000
BES5II50U5	CHICAGO	IL		08/04/2026	7.250	450,009		575,000
BES5Z9Q69	APOLLO BEACH	FL		09/01/2026	6.625	216,319		300,000
BES5Z9MY2	EDMOND	OK		09/01/2026	6.875	196,591		345,000
BES5Z9JH3	ELMWOOD PARK	NJ		09/01/2026	6.875	701,903		1,005,000

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
BES5II4Z71	SANTA MARIA	CA		08/04/2026	6.500	627,828		890,000
BES5Z9DY2	LELAND	NC		09/01/2026	6.875	244,500		320,000
BES5Z9N21	RIO LINDA	CA		09/01/2026	6.625	465,188		755,000
BES5Z9044	RICHMOND	VA		09/01/2026	6.875	274,235		365,000
BES5Z9NC9	PHOENIX	AZ		09/01/2026	7.125	175,385		522,000
BES5Z9JR1	CAYUCOS	CA		09/01/2026	6.499	789,338		1,250,000
BES5Z9PV5	HAGERSTOWN	MD		09/01/2026	7.500	182,127		250,000
BES5Z9DS5	TAMPA	FL		09/01/2026	6.625	229,377		297,000
BES5II4ZD8	LAREDO	TX		08/04/2026	6.750	203,080		339,000
BES5Z9DN6	SUN CITY CENTER	FL		09/01/2026	6.750	185,580		245,000
BES5Z9NL9	HOLT	MO		09/01/2026	7.125	384,492		470,000
BES5II4YQ0	MIAMI	FL		08/04/2026	6.625	243,900		470,000
BES5Z9M06	ARLINGTON	TX		09/01/2026	7.500	261,513		371,430
BES5Z9DU0	FORT WORTH	TX		09/01/2026	6.375	232,278		433,000
BES5Z9MA4	STATESVILLE	NC		09/01/2026	7.375	329,360		445,000
BES5Z9Q51	APOPKA	FL		09/01/2026	6.625	286,718		380,000
BES5II5068	NEW HAVEN	CT		08/04/2026	7.125	597,670		775,000
BES5II4YF4	ORLANDO	FL		08/04/2026	6.625	280,766		380,000
BES5Z9M09	HOLLYWOOD	FL		09/01/2026	7.375	415,211		505,000
BES5Z9002	CYPRESS	TX		09/01/2026	6.875	196,535		281,000
BES5Z9MV8	FLUSHING	NY		09/01/2026	7.250	2,711,625		3,500,000
BES5II4VY6	CHARLOTTE	NC		08/04/2026	6.499	429,825		562,000
BES5II50R2	NASHVILLE	TN		08/04/2026	7.250	1,139,522		1,448,000
BES5Z9M30	ALBUQUERQUE	NM		09/01/2026	6.750	267,384		715,000
BES5Z9N05	SAN ANTONIO	TX		09/01/2026	7.250	207,461		280,000
BES5II4ZM8	HARLEYSVILLE	PA		08/04/2026	6.750	460,125		310,000
BES5Z9DL0	MILWAUKEE	WI		09/01/2026	7.250	148,663		190,000
BES5II4YW7	PHILADELPHIA	PA		08/04/2026	6.875	178,277		235,000
BES5Z9LU1	RICHMOND	TX		09/01/2026	6.875	202,328		275,000
BES5II50D3	MIAMI	FL		08/04/2026	6.375	1,081,832		1,400,000
BES5S2ZC9	SAINT CLOUD	FL		06/25/2026	6.640	2		
BES5II4YT4	PITTSBURG	CA		08/04/2026	6.625	381,649		525,000
BES5II5092	BLUE SPRINGS	MO		08/04/2026	6.750	220,442		285,000
BES5II5050	SHREVEPORT	LA		08/04/2026	6.625	113,550		190,000
BES5II5159	GREENSBORO	NC		08/04/2026	7.375	125,789		165,000
BES5Z9DR7	NORTH LAS VEGAS	NV		09/01/2026	6.375	202,100		320,000
BES5Z9DV8	GRAND PRAIRIE	TX		09/01/2026	6.999	243,810		320,000
BES5II4Z63	NEW PORT RICHEY	FL		08/04/2026	7.000	175,898		251,000
BES5Z9L56	PHILADELPHIA	PA		09/01/2026	6.999	937,255		1,300,000
BES5II4YR8	BIDDEFORD	ME		08/04/2026	7.125	371,934		485,000
BES5II4WX7	NEW BRAUNFELS	TX		08/04/2026	6.499	177,809		260,000
BES5Z9DZ9	ENGLEWOOD	FL		09/01/2026	6.750	291,450		470,000
BES5Z9PR4	TOLLESON	AZ		09/01/2026	6.625	259,938		462,000
BES5II5019	HOLLYWOOD	FL		08/04/2026	6.250	169,414		500,000
BES5II4XL2	RIVERDALE	GA		08/04/2026	7.875	104,000		220,000
BES5Z9N39	SANTA BARBARA	CA		09/01/2026	6.999	1,864,044		2,275,000
BES5II4YK3	KENNESAW	GA		08/04/2026	6.999	223,250		306,000
BES5Z9DQ9	SUFFOLK	VA		09/01/2026	7.250	206,682		266,000
BES5II50C5	MIAMI	FL		08/04/2026	6.875	584,188		715,000
BES5II51B6	PHILADELPHIA	PA		08/04/2026	6.875	519,628		650,000
BES5II4YP2	MORGANTOWN	PA		08/04/2026	7.125	201,610		365,000
BES5Z9DM8	RIDGE MANOR	FL		09/01/2026	6.625	175,571		229,000
BES5II50T8	TRENTON	NJ		08/04/2026	6.875	160,808		210,000
BES5Z9NN5	SPOKANE	WA		09/01/2026	7.000	270,327		345,000
BES5Z9Q85	CAPE CORAL	FL		09/01/2026	6.625	931,871		1,175,000

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
BES5II4W17	ORLANDO	FL		08/04/2026	6.875	260,160		630,000
BES5Z90J0	SANDPOINT	ID		09/01/2026	6.875	1,183,655		1,610,000
BES5II51G5	RICHARDSON	TX		08/04/2026	6.625	294,957		586,000
BES5Z9DX4	LELAND	NC		09/01/2026	6.875	242,376		318,000
BES5II4YS6	SHREVEPORT	LA		08/04/2026	6.625	113,550		190,000
BES5II50M3	DUCK KEY	FL		08/04/2026	6.875	278,255		610,000
BES5Z9G45	NEW BERLIN	WI		09/01/2026	7.250	557,724		735,000
BES5II4YL1	PARKER	CO		08/04/2026	6.125	593,520		752,000
BES5II4YU1	HUTCHINSON	MN		08/04/2026	7.250	206,246		270,000
BES5II4ZR7	ALLENDALE	NJ		08/04/2026	6.625	1,046,215		1,300,000
BES5II5100	COLORADO SPRINGS	CO		08/04/2026	8.375	493,424		600,000
BES5II51E0	BYRON CENTER	MI		08/04/2026	6.750	574,341		845,000
BES5II51C4	HOUSTON	TX		08/04/2026	6.875	340,889		445,000
BES5Z9FE4	LAKEVILLE	MN		09/01/2026	6.875	550,530		678,000
BES5II4YG2	PLANTATION	FL		08/04/2026	6.999	226,688		302,000
BES5II51J9	DUCK KEY	FL		08/04/2026	6.625	451,482		610,000
BES5T3ZE2	BROOKHAVEN	PA		07/07/2026	7.000	182,367		255,000
BES5T3ZG7	DORAL	FL		07/07/2026	7.000	688,195		1,520,000
BES5T3ZC6	KOPPEL	PA		07/07/2026	7.500	114,096		149,000
BES5T3XB0	HAHIRA	GA		07/07/2026	8.250	217,938		270,500
BES5T40D0	BINGHAMTON	NY		07/07/2026	6.375	148,379		245,000
BES5T3Z85	DECATUR	GA		07/07/2026	8.125	211,034		255,000
BES5T3XY0	NORFOLK	VA		07/07/2026	6.500	208,224		260,000
BES5T3Y52	MURRAY	UT		07/07/2026	6.375	487,757		665,000
BES5T3XK0	WESTHAMPTON BEACH	NY		07/07/2026	6.875	408,596		1,700,000
BES5T3YZ6	MENDOTA HEIGHTS	MN		07/07/2026	8.375	709,493		875,000
BES5II4ZE6	MIAMI	FL		08/04/2026	6.750	198,169		260,000
BES5T3Y60	PALM BEACH GARDENS	FL		07/07/2026	6.375	255,987		335,000
BES5II4Z48	FAR ROCKAWAY	NY		08/04/2026	6.875	684,096		960,000
BES5T3X87	SOUTHFIELD	MI		07/07/2026	9.625	229,742		265,000
BES5II51D2	BRONX	NY		08/04/2026	6.750	468,250		715,000
BES5Z9NZ8	BALTIMORE	MD		09/01/2026	6.499	141,948		190,000
BES5T3VW6	BUFFALO	NY		07/07/2026	7.500	132,486		166,000
BES5T3XR5	ANCHORAGE	AK		07/07/2026	6.750	316,788		390,000
BES5T3UP2	SAINT PETERSBURG	FL		07/07/2026	7.625	249,478		325,000
BES5T3ZJ1	PANAMA CITY BEACH	FL		07/07/2026	6.875	293,753		453,000
BES5T3VY2	HARLEYSVILLE	PA		07/07/2026	6.500	235,116		310,000
BES5T3XV6	WARMINSTER	PA		07/07/2026	6.625	255,337		465,000
BES5II51L4	HAMBURG	NY		08/04/2026	6.375	201,852		282,000
BES5T3XD6	JACKSONVILLE	FL		07/07/2026	7.750	171,577		210,000
BES5T3Z77	KATY	TX		07/07/2026	6.625	186,663		260,000
BES5T40T5	BRADENTON	FL		07/07/2026	6.125	396,147		650,000
BES5T3XT1	CHANDLER	AZ		07/07/2026	6.750	230,931		290,000
BES5T3ZY8	SURFSIDE	FL		07/07/2026	6.625	506,428		1,850,000
BES5T3VR7	LUTZ	FL		07/07/2026	6.500	1,017,250		1,350,000
BES5T3YL7	NEDERLAND	TX		07/07/2026	6.250	159,209		240,000
BES5II51F7	BOCA RATON	FL		08/04/2026	6.625	1,086,246		1,320,000
BES5II51N0	HOUSTON	TX		08/04/2026	6.875	524,349		690,000
BES5II5167	LAWRENCEVILLE	GA		08/04/2026	7.375	510,861		650,000
BES5T3WQ8	HOUSTON	TX		07/07/2026	6.625	228,424		326,000
BES5T3WG0	IRVING	TX		07/07/2026	6.375	191,472		240,000
BES5T3XU8	NOKOMIS	FL		07/07/2026	6.750	256,126		325,000
BES5T3XL8	KEYSTONE	CO		07/07/2026	6.875	371,894		500,000
BES5T40Y4	DES PLAINES	IL		07/07/2026	6.875	585,236		768,000
BES5T3ZD4	WARMINSTER	PA		07/07/2026	7.250	578,029		730,000

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
BES5T3Z28	READING	PA		07/07/2026	7.500	191,672		250,000
BES5T3XX2	LUBBOCK	TX		07/07/2026	6.500	186,109		265,000
BES5T3X61	BOCA RATON	FL		07/07/2026	6.625	517,375		1,725,000
BES5T3YS2	SHINGLE SPRINGS	CA		07/07/2026	6.750	1,245,792		1,550,000
BES5T3VX4	LOWELL	MA		07/07/2026	7.625	547,926		671,000
BES5T3WI21	JONESBORO	GA		07/07/2026	7.625	1,059,818		1,400,000
BES5T3XN4	CHARLOTTE	NC		07/07/2026	6.750	248,722		347,000
BES5T3XA2	WILMINGTON	DE		07/07/2026	8.750	113,578		165,000
BES5T3XC8	PHILADELPHIA	PA		07/07/2026	7.750	114,047		140,000
BES5T3UG2	RAHWAY	NJ		07/07/2026	6.875	345,605		545,000
BES5T3VS5	FAIRLESS HILLS	PA		07/07/2026	7.000	368,901		459,000
BES5WI4ZF3	PEMBROKE PINES	FL		08/04/2026	6.625	343,744		515,000
BES5T3XF1	ST ALBANS	NY		07/07/2026	7.500	936,075		1,130,000
BES5T3U31	DAVENPORT	FL		07/07/2026	6.875	284,784		378,000
BES5WI50Y7	TARPON SPRINGS	FL		08/04/2026	6.375	282,211		376,000
BES5T3XJ3	HASTINGS	MN		07/07/2026	7.125	191,621		250,000
BES5T3X79	SCOTTSDALE	AZ		07/07/2026	6.999	1,775,573		2,165,000
BES5T3XG9	ENGLEWOOD	NJ		07/07/2026	7.500	476,052		570,000
BES5T3ZK8	DURHAM	NC		07/07/2026	6.625	238,549		365,000
BES5T3VV8	WILKES BARRE	PA		07/07/2026	7.875	197,854		258,000
BES5WI50X9	MIAMI	FL		08/04/2026	7.499	470,432		750,000
BES5T3X38	LEXINGTON	KY		07/07/2026	6.750	195,141		250,000
BES5T3WI47	BENICIA	CA		07/07/2026	6.999	979,920		1,200,000
BES5T3UV9	PEMBROKE PINES	FL		07/07/2026	6.375	219,710		400,000
BES5WI4ZQ9	MARGATE	FL		08/04/2026	6.750	187,688		269,000
BES5T3VU0	YUKON	OK		07/07/2026	6.625	317,033		410,000
BES5T3VP1	PORT ORANGE	FL		07/07/2026	7.125	198,900		260,000
BES5T3XWI4	MIAMI	FL		07/07/2026	6.625	356,860		739,000
BES5WI4VT7	CARLSBAD	CA		08/04/2026	6.499	1,595,869		2,100,000
BES5T3XZ7	PALM COAST	FL		07/07/2026	6.375	260,915		406,000
BES5T3UA5	NORTH CHARLESTON	SC		07/07/2026	6.875	296,278		480,000
BES5T3ZH5	LITHONIA	GA		07/07/2026	6.875	194,476		247,000
BES5T3WI05	SAN DIEGO	CA		07/07/2026	6.625	665,730		1,100,000
BES5T41A5	CHARLOTTE	NC		07/07/2026	5.999	277,685		395,000
BES5T3ZB8	MARLTON	NJ		07/07/2026	8.125	182,129		220,000
BES5T3X46	LEANDER	TX		07/07/2026	6.999	245,280		325,000
BES5T3WIB1	BELLEVILLE	IL		07/07/2026	6.625	182,000		250,000
BES5T3VT3	YUKON	OK		07/07/2026	6.625	317,033		410,000
BES5T3WI96	ROCKVILLE	MD		07/07/2026	5.999	456,525		710,000
BES5WI4VJ9	SIMPSONVILLE	SC		08/04/2026	7.875	587,685		725,000
BES5T3WI39	COLUMBUS	OH		07/07/2026	6.875	195,375		250,000
BES5T3X95	ROSLINDALE	MA		07/07/2026	8.750	627,035		850,000
BES5T3WI13	SAINT AUGUSTINE	FL		07/07/2026	7.125	297,903		385,000
BES5T3WM7	FLOWER MOUND	TX		07/07/2026	7.875	1,047,795		1,250,000
BES5T3VZ9	HEBER CITY	UT		07/07/2026	6.625	831,902		1,070,000
BES5T3WID7	BENSALEM	PA		07/07/2026	6.625	217,165		325,000
BES5T4040	FORT WAYNE	IN		07/07/2026	6.500	104,381		225,000
BES5T3UZ0	SAN ANTONIO	TX		07/07/2026	6.875	184,783		245,000
BES5T3XH7	RICHMOND	CA		07/07/2026	7.375	340,997		474,000
BES5T3YB9	WEST SENECA	NY		07/07/2026	7.000	165,554		220,000
BES5T3WI62	VERNON	FL		07/07/2026	6.875	300,056		390,000
BES5T3XS3	AUSTIN	TX		07/07/2026	6.750	299,539		420,000
BES5T3WA3	KATY	TX		07/07/2026	6.499	203,150		349,500
BES5T3WK1	RIVERVIEW	FL		07/07/2026	7.375	146,616		203,000
BES5T3UC1	VISALIA	CA		07/07/2026	6.750	188,233		285,000

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
BES5II51S9	HOUSTON	TX		08/04/2026	9.125	183,553		720,000
BES5II51P5	DAVIE	FL		08/04/2026	8.375	463,724		570,000
BES5Z9PQ6	BURLEY	ID		09/01/2026	8.750	610,508		750,000
0399999. Mortgages in good standing - residential mortgages-all other						85,545,511		124,021,230
BES46EV00	DURHAM	NC		07/09/2026	9.237		1,320,544	2,614,251
BES5KS1Z6	WAYNE	PA		07/17/2026	7.413		1,217,962	
BGHAY31U3	Sterling	VA		09/09/2026	6.413	4,513,571		
BES4NREJ0	ASTON	PA		07/02/2026	9.230		1,726,825	9,569,741
BES60FCA7	Walnut Creek	CA		09/11/2026	7.413	51,750,000		105,000,000
BES569PD7	Port St. Lucie	FL		07/27/2026	7.313		416,178	640,532
BES5IID4A8	TORRANCE	CA		08/06/2026	7.401	45,900,000		96,400,000
0599999. Mortgages in good standing - commercial mortgages-all other						102,163,571	4,681,509	214,224,524
BES5JEKB1	FT LAUDERDALE	FL		07/13/2026	12.413		4,295,624	13,100,322
0699999. Mortgages in good standing - mezzanine loans							4,295,624	13,100,322
0899999. Total mortgages in good standing						187,709,082	8,977,133	351,346,076
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						187,709,082	8,977,133	351,346,076

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					
BES442085	PHILADELPHIA	PA		09/25/2024	07/15/2026	143,340		(2,747)			(2,747)		140,594	140,594			
BES57VVM0	SEATTLE	WA		01/02/2026	08/27/2026			(16,981)			(16,981)		547,000	547,000			
BES4KAN01	DELRAY BEACH	FL		05/07/2025	07/15/2026	2,393,475		(56,546)			(56,546)		2,336,928	2,336,928			
BES4HDDW0	NAUGATUCK	CT		04/04/2025	07/15/2026	283,873		(6,621)			(6,621)		277,252	277,252			
BES5BQQW7	NEW SMYRNA BEACH	FL		02/02/2026	08/27/2026			(10,335)			(10,335)		326,033	326,033			
BGH33NSX4	MEDFORD	OR		04/13/2007	09/01/2026	181,364							181,364	181,364			
BES49J570	DANA POINT	CA		12/16/2024	09/14/2026	1,916,621		(44,490)			(44,490)		1,872,131	1,872,131			
BES2JJK27	LAKE CITY	FL		10/22/2021	07/01/2026	87,866		(2,379)			(2,379)		85,487	85,487			
BES4KANE1	SHERWOOD	AR		05/07/2025	09/14/2026	125,488		(4,305)			(4,305)		121,183	121,183			
BES4IWAGN6	BETHEL	ME		09/03/2025	07/15/2026	979,173		(22,353)			(22,353)		956,820	956,820			
BES57VW98	BULVERDE	TX		01/02/2026	09/14/2026			(1,882)			(1,882)		101,444	101,444			
BES4HDEP4	TACOMA	WA		04/04/2025	09/14/2026	729,821		179			179		730,000	730,000			
BES4HDF08	ASHBURN	VA		04/04/2025	07/15/2026	1,570,057		(14,870)			(14,870)		1,555,187	1,555,187			
BES4Q2H83	MC DERMOTT	OH		07/02/2025	09/14/2026	151,592		(2,566)			(2,566)		149,026	149,026			
BES57VX14	EAGLE RIVER	WI		01/02/2026	07/15/2026			(21,416)			(21,416)		540,655	540,655			
BES2LZGS6	PERRYVILLE	MD		12/16/2021	07/01/2026	152,591		(6,917)			(6,917)		145,674	145,674			
BES1NLKV5	SAN DIEGO	CA		04/01/2020	09/30/2026	7,121,369							7,121,369	7,121,369			
BES4FHBD7	SPRING VALLEY	NY		03/10/2025	07/15/2026	302,973		(6,636)			(6,636)		296,337	296,337			
BES4Q2HA8	BONITA SPRINGS	FL		07/02/2025	09/14/2026	1,009,457		(24,125)			(24,125)		985,332	985,332			
BES47ZZA6	MIAMI	FL		11/22/2024	08/27/2026	353,688		(7,936)			(7,936)		345,752	345,752			

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					
BES4Z1QZ5	RAMROD KEY	FL		10/02/2025	09/14/2026	638,225		(15,779)			(15,779)		622,445	622,445			
BES441TD5	JACKSON	NJ		09/25/2024	08/27/2026	369,606		(14,901)			(14,901)		354,705	354,705			
BES2G9UF2	SAN JOSE	CA		09/24/2021	07/01/2026	135,163		(3,411)			(3,411)		131,752	131,752			
BES4DA1V5	COVINGTON	KY		02/12/2025	09/14/2026	139,348		(2,276)			(2,276)		137,072	137,072			
BES5DTQE2	BONSALL	CA		03/03/2026	09/14/2026			(28,537)			(28,537)		1,054,838	1,054,838			
BES2G9V04	PRATTVILLE	AL		09/24/2021	08/04/2026	89,482		(3,443)			(3,443)		86,039	86,039			
BES4MPQ11	BROOKLYN	NY		06/04/2025	08/27/2026	1,593,658		(41,427)			(41,427)		1,552,231	1,552,231			
BES2F6M19	CAGUAS	PR		08/24/2021	08/25/2026	12,450,000							12,450,000	12,450,000			
BES57VRG8	CHICAGO	IL		01/02/2026	09/14/2026			(2,213)			(2,213)		186,405	186,405			
BES2GJ2W4	JACKSONVILLE	AR		09/24/2021	08/04/2026	159,371		(4,068)			(4,068)		155,303	155,303			
BGH3301J7	RIGBY	ID		06/20/2006	07/01/2026	4,362							4,362	4,362			
0199999. Mortgages closed by repayment						33,081,963		(368,981)			(368,981)		35,550,720	35,550,720			
BES46UH26	DURHAM	NC		10/31/2024		531		(16)			(16)		515	515			
BES5DTRV3	STOCKTON	CA		03/03/2026				(24)			(24)		778	778			
BES4WAG71	GROVELAND	FL		09/03/2025		833		(2)			(2)		831	831			
BES22BM61	NORTH LITTLE ROCK	AR		12/21/2020		1,699		(13)			(13)		1,686	1,686			
BES2A9DA8	TEMPERANCE	MI		05/27/2021		577		(28)			(28)		549	549			
BES5B0F33	NEW PORT RICHEY	FL		02/02/2026				(17)			(17)		523	523			
BES4DA236	OCEAN CITY	MD		02/12/2025		605		(11)			(11)		594	594			
BES53EWF6	KAILUA-KONA	HI		11/03/2025		3,512		(96)			(96)		3,416	3,416			
BES4Q2JB4	CORONA	NY		07/02/2025		1,695		(62)			(62)		1,634	1,634			
BES4MPQ86	SAINT PETERSBURG	FL		06/04/2025		2,953		(46)			(46)		2,907	2,907			
BES4Z1QE2	HIALEAH	FL		10/02/2025		54		(2)			(2)		52	52			
BES5GSC97	TAMPA	FL		04/06/2026				(26)			(26)		608	608			
BES5DTQL6	JOLIET	IL		03/03/2026				(21)			(21)		629	629			
BES5GSA99	WINTER PARK	FL		04/06/2026				(58)			(58)		1,375	1,375			
BES2NN423	LORENA	TX		01/25/2022		1,070		(27)			(27)		1,044	1,044			
BES5W4ZL0	DELRAY BEACH	FL		08/04/2026				(10)			(10)		465	465			
BES2CVDV1	EAST LIVERPOOL	OH		07/15/2021		720		(20)			(20)		700	700			
BES5GSAJ7	SHORELINE	WA		04/06/2026				(55)			(55)		1,792	1,792			
BES2NM449	DONALD	OR		01/25/2022		1,245		(48)			(48)		1,196	1,196			
BES4Q2HG5	TALLAHASSEE	FL		07/02/2025		346		(14)			(14)		332	332			
BES5DTQB8	PORTSMOUTH	VA		03/03/2026				(5)			(5)		337	337			
BES5B0R06	PLAINSBORO	NJ		02/02/2026				(6)			(6)		489	489			
BES4DA1C7	ORLANDO	FL		02/12/2025		944							944	944			
BES2ETBH7	PERRY	FL		08/26/2021		2,881		(110)			(110)		2,771	2,771			
BES5PF1M8	TUCSON	AZ		06/04/2026				(28)			(28)		670	670			
BES28ZE07	LEBANON	MO		04/29/2021		518		(24)			(24)		494	494			
BES53EVZ3	WINTER HAVEN	FL		11/03/2025		675		(7)			(7)		668	668			
BES28ZEH7	PANAMA CITY	FL		04/29/2021		1,109		(27)			(27)		1,082	1,082			
BES2UT6E2	MANSFIELD	LA		05/27/2022		706		48			48		754	754			
BES28ZF11	LEXINGTON	OK		04/29/2021		839		(22)			(22)		816	816			
BES5B0P16	BATON ROUGE	LA		02/02/2026				(1)			(1)		476	476			
BES5T3XB0	HAHIRA	GA		07/07/2026				(2)			(2)		279	279			
BES5L3JD0	SHIRLEY	NY		05/06/2026				(42)			(42)		1,116	1,116			
BES5PF2E5	PHOENIX	AZ		06/04/2026				(7)			(7)		357	357			
BES2ETB87	LANCASTER	CA		08/26/2021		768		(22)			(22)		746	746			
BES53EVW0	FALL RIVER	MA		11/03/2025		1,040		(4)			(4)		1,036	1,036			
BES2Z0J71	SANTA PAULA	CA		08/18/2022		6,720		810			810		7,530	7,530			
BES57VRB9	HOT SPRINGS NATIONAL PARK	AR		01/02/2026				(13)			(13)		900	900			
BES56BXK7	WEST PALM BEACH	FL		12/08/2025		699		(25)			(25)		674	674			

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					
BES4MPQP8	SAN ANTONIO	TX		06/04/2025		398		(11)			(11)		387	387			
BES2UT6P7	BISMARCK	AR		05/27/2022		1,607		121			121		1,728	1,728			
BES4Q2J57	LEHIGH ACRES	FL		07/02/2025		496		(19)			(19)		477	477			
BES2VSN95	LA CRESCENTA	CA		06/09/2022		4,500		136			136		4,637	4,637			
BES25QLH2	EAST PRAIRIE	MO		02/24/2021		647		(20)			(20)		626	626			
BES46UHC4	MERIDEN	CT		10/31/2024		555		(18)			(18)		537	537			
BES2UT6F9	ANAHEIM	CA		05/27/2022		557		41			41		599	599			
BES47ZYZ2	DALLAS	TX		11/22/2024		2,350		(69)			(69)		2,281	2,281			
BES2PU936	CONWAY	SC		02/18/2022		2,032		(63)			(63)		1,969	1,969			
BES4KAN50	HOUSTON	TX		05/07/2025		11,055		(115)			(115)		10,940	10,940			
BES5DTPN3	WEST LINN	OR		03/03/2026				(40)			(40)		1,627	1,627			
BES49J4W6	LITTLETON	NH		12/16/2024		653		(21)			(21)		632	632			
BES2A6F61	SAN JOSE	CA		05/27/2021		2,178		(66)			(66)		2,112	2,112			
BES4TH424	LEWISTON	ID		08/04/2025		730		1			1		732	732			
BES2VSHG6	HASTINGS ON HUDSON	NY		06/09/2022		2,165		65			65		2,230	2,230			
BES4DA0Y0	LAS VEGAS	NV		02/12/2025		4,038		(65)			(65)		3,973	3,973			
BES2GJ2S3	QUAKERTOWN	PA		09/24/2021		600		(22)			(22)		578	578			
BES2VSMJ4	HOLTSVILLE	NY		06/09/2022		2,435		74			74		2,509	2,509			
BES5B0GZ1	DAVENPORT	FL		02/02/2026				(54)			(54)		2,990	2,990			
BES2Z0261	MIAMI	FL		08/18/2022		7,544		589			589		8,133	8,133			
BES5GSAZ1	SPOKANE	WA		04/06/2026				(18)			(18)		690	690			
BES5GSAQ1	CHOWCHILLA	CA		04/06/2026				(17)			(17)		657	657			
BES5L3UK1	MABANK	TX		05/06/2026				(45)			(45)		1,532	1,532			
BES56BX92	ARLINGTON	TX		12/08/2025		443		(14)			(14)		430	430			
BES5WI4ZJ5	HENDERSON	NV		08/04/2026				(13)			(13)		778	778			
BES4BAZR9	LEXINGTON	KY		01/16/2025		3,848		(73)			(73)		3,775	3,775			
BES56BWY8	TEMPE	AZ		12/08/2025		889		(29)			(29)		860	860			
BES2KPGV2	SARASOTA	FL		11/19/2021		598		(28)			(28)		570	570			
BES5GSBG2	EAST MEADOW	NY		04/06/2026				(36)			(36)		1,161	1,161			
BES56BYE0	LAWRENCEVILLE	GA		12/08/2025		803		(8)			(8)		796	796			
BES4DA1B9	BRADENTON	FL		02/12/2025		910		(3)			(3)		907	907			
BES5T3XY0	NORFOLK	VA		07/07/2026				(4)			(4)		376	376			
BES4Z1QC6	JACKSONVILLE	FL		10/02/2025		1,217		(17)			(17)		1,200	1,200			
BES5L3H91	FRESNO	CA		05/06/2026				(39)			(39)		1,071	1,071			
BES2Z0KE4	SANTA MONICA	CA		08/18/2022		2,672		208			208		2,880	2,880			
BES2ET6E0	LEESVILLE	LA		08/26/2021		500		(11)			(11)		488	488			
BES5DTQC6	AGAWAM	MA		03/03/2026				(37)			(37)		1,103	1,103			
BES5L3J16	TAMPA	FL		05/06/2026				(3)			(3)		293	293			
BES57VYV7	SARASOTA	FL		01/02/2026				(35)			(35)		1,492	1,492			
BES5PF1R7	LAS VEGAS	NV		06/04/2026				(8)			(8)		283	283			
BES5L3GB7	BOWIE	MD		05/06/2026				(27)			(27)		602	602			
BES4Q2J65	MCKINNEY	TX		07/02/2025		854		(13)			(13)		841	841			
BES4TH2T7	FRANKLIN	TN		08/04/2025		5,732		(42)			(42)		5,690	5,690			
BES5DTT17	DAVIE	FL		03/03/2026				(56)			(56)		1,992	1,992			
BES4FHAT3	CAPE CORAL	FL		03/10/2025		797		(30)			(30)		767	767			
BES53EVU4	DORAVILLE	GA		11/03/2025		530		(6)			(6)		524	524			
BES5L3JW8	OKLAHOMA CITY	OK		05/06/2026				(19)			(19)		447	447			
BES2ETCW3	ANKENY	IA		08/26/2021		567		(20)			(20)		547	547			
BES5L3X51	KENNESAW	GA		05/06/2026				(11)			(11)		273	273			
BES56BWS1	SANTA MARIA	CA		12/08/2025		530		(18)			(18)		512	512			
BES4DA111	POCONO PINES	PA		02/12/2025		1,019		(13)			(13)		1,005	1,005			

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					
BES46UH75	BOYNTON BEACH	FL		10/31/2024		1,620		(38)			(38)		1,582	1,582			
BES56BXL5	ROCKLEDGE	FL		12/08/2025		913		(31)			(31)		882	882			
BES4KANS0	MIAMI GARDENS	FL		05/07/2025		716		(31)			(31)		685	685			
BES57W026	PEARL	MS		01/02/2026				(7)			(7)		347	347			
BES56BXS0	LIVE OAK	FL		12/08/2025		428		(13)			(13)		415	415			
BES27U993	HEMET	CA		03/24/2021		813		(29)			(29)		784	784			
BES2Z0HT5	WILLIS	TX		08/18/2022		4,028		356			356		4,383	4,383			
BES2B9XX5	DALY CITY	CA		06/17/2021		2,853		(81)			(81)		2,772	2,772			
BES2ET5V3	LAKE TAPPS	WA		08/26/2021		749		(23)			(23)		726	726			
BES5T3Y52	MURRAY	UT		07/07/2026				(21)			(21)		891	891			
BES4IWGK2	MASSAPEQUA	NY		09/03/2025		1,291		(46)			(46)		1,245	1,245			
BES2B9Y22	LENOX	MI		06/17/2021		744		(25)			(25)		719	719			
BES27U9R3	SPRINGFIELD	OR		03/24/2021		484		(12)			(12)		472	472			
BES5GSA65	LAKELAND	FL		04/06/2026				(26)			(26)		709	709			
BES25QL66	VANCOUVER	WA		02/24/2021		714		(20)			(20)		694	694			
BES5GSA08	LAKE PARK	FL		04/06/2026				(69)			(69)		2,851	2,851			
BES47ZZ81	BAILEY	CO		11/22/2024		81							81	81			
BES22BV87	WOODBURN	OR		12/21/2020		1,195		(38)			(38)		1,158	1,158			
BES5WI50K7	NORTH CHESTERFIELD	VA		08/04/2026				(4)			(4)		199	199			
BES5T3XK0	WESTHAMPTON BEACH	NY		07/07/2026				(12)			(12)		681	681			
BES5L3FP7	DALLAS	TX		05/06/2026				(12)			(12)		658	658			
BES2JJJ45	SUNNYVALE	CA		10/22/2021		954		(24)			(24)		931	931			
BES5GSBD9	BRONX	NY		04/06/2026				(22)			(22)		946	946			
BES53EVR1	BAKERSFIELD	CA		11/03/2025		409		(8)			(8)		400	400			
BES28ZF37	PACHECO	CA		04/29/2021		1,397		(37)			(37)		1,360	1,360			
BES4FH9V0	PRINCETON	TX		03/10/2025		51,623		(951)			(951)		50,671	50,671			
BES2PU8U7	POTTSTOWN	PA		02/18/2022		477		(12)			(12)		465	465			
BES5T3YZ6	MENDOTA HEIGHTS	MN		07/07/2026				(12)			(12)		429	429			
BES5PEHU6	CROCKETT	CA		06/04/2026				(22)			(22)		1,791	1,791			
BES2ETBE4	AMORY	MS		08/26/2021		840		(20)			(20)		820	820			
BES4BAZJ7	COVINGTON	GA		01/16/2025		847		(27)			(27)		820	820			
BES5GSB80	THE VILLAGES	FL		04/06/2026				(59)			(59)		1,612	1,612			
BES57VUN9	EI PASO	TX		01/02/2026									484	484			
BES27U9L6	BENSON	AZ		03/24/2021		1,217		(33)			(33)		1,184	1,184			
BES2ETCX1	CITRUS HEIGHTS	CA		08/26/2021		996		(35)			(35)		961	961			
BES2Z0HQ1	SEATTLE	WA		08/18/2022		2,960		309			309		3,269	3,269			
BES53EWE9	LAKEWOOD	NJ		11/03/2025		2,072		(57)			(57)		2,016	2,016			
BES5DTQF9	ENDICOTT	NY		03/03/2026				(6)			(6)		267	267			
BES2Z0KJ3	PONTE VEDRA BEACH	FL		08/18/2022		4,160		526			526		4,686	4,686			
BES2ET6W0	ALBUQUERQUE	NM		08/26/2021		913		(35)			(35)		878	878			
BES53EVG5	SAINT SIMONS ISLAND	GA		11/03/2025		456		(13)			(13)		443	443			
BES56BXB7	HOUSTON	TX		12/08/2025		510		(16)			(16)		494	494			
BES27U9T9	TRACY	CA		03/24/2021		1,214		(43)			(43)		1,171	1,171			
BES2UT685	EULESS	TX		05/27/2022		755		56			56		811	811			
BES2TK5R5	DOVER	AR		04/13/2022		968		(25)			(25)		942	942			
BES4Z1QX0	TUCSON	AZ		10/02/2025		1,079		(31)			(31)		1,048	1,048			
BES53EVJ9	ATLANTA	GA		11/03/2025		1,363		(44)			(44)		1,319	1,319			
BES5L3JG3	MIDLAND	TX		05/06/2026				(13)			(13)		544	544			
BES5PEZC6	DELTONA	FL		06/04/2026				(37)			(37)		1,353	1,353			
BES5DTPD5	GAINESVILLE	FL		03/03/2026				(21)			(21)		524	524			
BES46UH67	AMELIA	OH		10/31/2024		619		(23)			(23)		596	596			

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					
BES2UT6R3	PALATKA	FL		05/27/2022		585		44			44		629	629			
BES28ZE20	CLACKAMAS	OR		04/29/2021		623		(34)			(34)		588	588			
BES4Q2JE8	MERCERSBURG	PA		07/02/2025		622		(23)			(23)		598	598			
BES2G9VR5	UMATILLA	OR		09/24/2021		2,704		(73)			(73)		2,631	2,631			
BES57VX55	CANTON	GA		01/02/2026				(9)			(9)		900	900			
BES2VT2P0	NORWOOD	NJ		06/09/2022		2,608		79			79		2,687	2,687			
BES2JJJA1	AUMSVILLE	OR		10/22/2021		581		(20)			(20)		561	561			
BES5DTQT9	ARIZONA CITY	AZ		03/03/2026				(9)			(9)		512	512			
BES4TH3N9	PINEHURST	NC		08/04/2025		1,328		(50)			(50)		1,279	1,279			
BES56BY75	SEBRING	FL		12/08/2025		377		(12)			(12)		365	365			
BES4MPQB9	MIRAMAR	FL		06/04/2025		1,058		(8)			(8)		1,050	1,050			
BES5L3J32	LINDEN	NJ		05/06/2026				(15)			(15)		1,369	1,369			
BES28ZFA1	SOUDERTON	PA		04/29/2021		1,132		(30)			(30)		1,102	1,102			
BES245JL3	LEGRANGE	NC		01/27/2021		545		(20)			(20)		525	525			
BES4DA186	FORT MYERS	FL		02/12/2025		275		(2)			(2)		273	273			
BES2VT2H8	OCEANSIDE	NY		06/09/2022		3,983		120			120		4,103	4,103			
BES27U9B8	CYPRESS	CA		03/24/2021		706		(22)			(22)		685	685			
BES5PEHS1	COAL CITY	IL		06/04/2026				(6)			(6)		501	501			
BES57W000	WELLINGTON	FL		01/02/2026				(19)			(19)		1,975	1,975			
BES2CVDU3	EL CAJON	CA		07/15/2021		1,094		(40)			(40)		1,054	1,054			
BES2WJ5S2	GREENSBORO	NC		07/01/2022		44,540							44,540	44,540			
BES4TH1Y7	LAYTONSVILLE	MD		08/04/2025		1,049		(40)			(40)		1,010	1,010			
BES2Z0287	FALL RIVER	MA		08/18/2022		1,701		226			226		1,927	1,927			
BES5L3UJ4	MESA	AZ		05/06/2026				1			1		1,190	1,190			
BES5WI5027	JAMAICA BEACH	TX		08/04/2026				(6)			(6)		282	282			
BES2JJJW3	CLAYTON	CA		10/22/2021		1,334		(49)			(49)		1,285	1,285			
BES56BXQ4	SAN FRANCISCO	CA		12/08/2025		979		(19)			(19)		960	960			
BES5T3Y60	PALM BEACH GARDENS	FL		07/07/2026				(10)			(10)		472	472			
BES2CVDS8	HOT SPRINGS	AR		07/15/2021		821		(20)			(20)		801	801			
BES4DA1A1	SAN DIEGO	CA		02/12/2025		2,902		(89)			(89)		2,814	2,814			
BES5L3S40	LAKEWOOD	NJ		05/06/2026				(58)			(58)		1,815	1,815			
BES5B0QW7	NEW SMYRNA BEACH	FL		02/02/2026				(9)			(9)		290	290			
BES5WI4ZP1	TAMPA	FL		08/04/2026				(5)			(5)		123	123			
BES5B0LM4	DANVILLE	VA		02/02/2026				(19)			(19)		1,028	1,028			
BES5DTPP8	MODESTO	CA		03/03/2026				(12)			(12)		912	912			
BGH33NSX4	MEDFORD	OR		04/13/2007		39,173							39,173	39,173			
BES2Z0HK4	CONCORD	CA		08/18/2022		9,693		985			985		10,678	10,678			
BES4Z1QG7	STAFFORD	VA		10/02/2025		1,600		(55)			(55)		1,545	1,545			
BES5DTPG8	VALRICO	FL		03/03/2026				(19)			(19)		526	526			
BES245JF6	HOT SPRINGS	AR		01/27/2021		307		(9)			(9)		298	298			
BES2LZG00	JACKSONVILLE	FL		12/16/2021		1,125		(29)			(29)		1,096	1,096			
BES5DTQQ5	NORTH ADAMS	MA		03/03/2026				(16)			(16)		871	871			
BES5PEH93	CHARLOTTE	NC		06/04/2026				(10)			(10)		729	729			
BES2Z02Z7	SELBYVILLE	DE		08/18/2022		1,541		121			121		1,662	1,662			
BES25QLB5	SEVERN	MD		02/24/2021		1,237		(20)			(20)		1,217	1,217			
BES2VSXN3	BAKERSFIELD	CA		06/09/2022		5,353		171			171		5,524	5,524			
BES5PF1X4	OAKLAND	CA		06/04/2026				(26)			(26)		932	932			
BES4TH3M1	NEPTUNE CITY	NJ		08/04/2025		1,095		(33)			(33)		1,063	1,063			
BES5DTNS4	PORTLAND	OR		03/03/2026				(29)			(29)		1,064	1,064			
BES5DTQ93	MIAMI	FL		03/03/2026				(44)			(44)		1,314	1,314			
BES2VSN46	WASHINGTON	UT		06/09/2022		3,101		95			95		3,195	3,195			

SCHEDULE B - PART 3

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

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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					
BES4420Y8	EAST HAMPTON	NY		09/25/2024		2,431		(91)			(91)		2,340	2,340			
BES5II4Z48	FAR ROCKAWAY	NY		08/04/2026				(10)			(10)		565	565			
BES4BAZT5	JAMAICA	NY		01/16/2025		3,070		(44)			(44)		3,026	3,026			
BES4FHC46	FORT LAUDERDALE	FL		03/10/2025		7,922		(161)			(161)		7,761	7,761			
BES5PEJP5	LANCASTER	PA		06/04/2026				(18)			(18)		435	435			
BES2LZGR8	NEWARK VALLEY	NY		12/16/2021		2,431		(99)			(99)		2,332	2,332			
BES4MPQ78	WAYNESBORO	PA		06/04/2025		367		(4)			(4)		362	362			
BES25QLF6	BONIFAY	FL		02/24/2021		1,149		(24)			(24)		1,125	1,125			
BES5L3F69	LOWELL	MA		05/06/2026				(37)			(37)		1,356	1,356			
BES2TK5M6	CLAREMORE	OK		04/13/2022		560		(28)			(28)		533	533			
BES5GSBA5	SANTA CRUZ	CA		04/06/2026				(78)			(78)		1,956	1,956			
BES5GSD62	PLYMOUTH	MI		04/06/2026				(31)			(31)		909	909			
BES4WAGW6	LAS VEGAS	NV		09/03/2025		485		(4)			(4)		481	481			
BES5GSCS5	FISHERS	IN		04/06/2026				(159)			(159)		4,282	4,282			
BES5L3GU5	SUFFOLK	VA		05/06/2026				(47)			(47)		1,049	1,049			
BES5T3X87	SOUTHFIELD	MI		07/07/2026				(1)			(1)		222	222			
BES56BY91	BALTIMORE	MD		12/08/2025		752		(12)			(12)		740	740			
BES4MPQM5	TREVOR	WI		06/04/2025		1,540		(40)			(40)		1,500	1,500			
BES5L3H59	CLEVELAND	TN		05/06/2026				(16)			(16)		589	589			
BES2A6FR5	OREGON	MO		05/27/2021		774		(20)			(20)		755	755			
BES2VSMB1	MONTAUK	NY		06/09/2022		4,012		122			122		4,134	4,134			
BES4FH9C2	ESSEX	MD		03/10/2025		3,668		(103)			(103)		3,564	3,564			
BES5DTRL5	SWANZEY	NH		03/03/2026				(12)			(12)		531	531			
BES2Z0212	HAMPTON	NH		08/18/2022		1,024		79			79		1,104	1,104			
BES4Q2HR1	ELMIRA	NY		07/02/2025		727		(22)			(22)		705	705			
BES2906B5	DALY CITY	CA		04/29/2021		2,701		(92)			(92)		2,609	2,609			
BES5II51D2	BRONX	NY		08/04/2026				(6)			(6)		400	400			
BES2PU902	COATESVILLE	PA		02/18/2022		414		(10)			(10)		403	403			
BES2CVCX8	ARCHER	FL		07/15/2021		3,279		(137)			(137)		3,143	3,143			
BES5DTS18	HAVERSTRAW	NY		03/03/2026				(21)			(21)		1,004	1,004			
BES5GSAN8	MCKINNEY	TX		04/06/2026				(15)			(15)		788	788			
BES4MPPG9	BRONX	NY		06/04/2025		1,403		(36)			(36)		1,367	1,367			
BES2Z02D6	CARMEL	NY		08/18/2022		726		62			62		788	788			
BES57VRU7	BLOOMINGTON	MN		01/02/2026				(19)			(19)		499	499			
BES5T3VW6	BUFFALO	NY		07/07/2026				(3)			(3)		194	194			
BES5B0RG1	ARVADA	CO		02/02/2026				(412)			(412)		12,595	12,595			
BES4BAZS7	ROSELAND	VA		01/16/2025		1,605		(42)			(42)		1,564	1,564			
BES2PU8A1	MONTICELLO	AR		02/18/2022		799		(33)			(33)		766	766			
BES27UCN8	HAYWARD	CA		03/24/2021		2,024		(66)			(66)		1,959	1,959			
BES2G9UG0	ROSEVILLE	CA		09/24/2021		511		(17)			(17)		494	494			
BES5II4X99	OCALA	FL		08/04/2026				(5)			(5)		148	148			
BES28ZFG8	LORANGER	LA		04/29/2021		1,955		(53)			(53)		1,902	1,902			
BES5L3K30	MASON	OH		05/06/2026				(24)			(24)		718	718			
BES4Q2HZ3	SPRING VALLEY	NY		07/02/2025		1,198		(30)			(30)		1,168	1,168			
BES2G9N11	NORWALK	CA		09/24/2021		449		(15)			(15)		434	434			
BES5L3PA9	ALEXANDRIA	VA		05/06/2026				(52)			(52)		1,370	1,370			
BES4KAN35	MIAMI	FL		05/07/2025		1,649		(68)			(68)		1,581	1,581			
BES28ZFP8	CHAMBERSBURG	PA		04/29/2021		411		(23)			(23)		389	389			
BES2NM3X6	DAVIE	FL		01/25/2022		904		(35)			(35)		868	868			
BES22BLY1	LIVE OAK	FL		12/21/2020		634		(19)			(19)		615	615			
BES2VT205	BAKERSFIELD	CA		06/09/2022		1,725		52			52		1,778	1,778			

SCHEDULE B - PART 3

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

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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					
BES57VX63	MABLETON	GA		01/02/2026				(35)			(35)		821	821			
BES2Z0329	IRVING	TX		08/18/2022		3,722		293			293		4,014	4,014			
BES5II4W74	JENKINTOWN	PA		08/04/2026				(11)			(11)		303	303			
BES56BUX2	LANSING	MI		12/08/2025		318		(12)			(12)		307	307			
BES57VRC7	CHICAGO	IL		01/02/2026				(18)			(18)		862	862			
BES5L3D79	BRANFORD	CT		05/06/2026				(8)			(8)		392	392			
BES4MPQS2	TOWNSEND	TN		06/04/2025		11,316		(335)			(335)		10,981	10,981			
BES2Z0303	ORLANDO	FL		08/18/2022		995		78			78		1,073	1,073			
BES5PEHD4	ISLAND LAKE	IL		06/04/2026				(15)			(15)		599	599			
BES5L3FY8	PHILADELPHIA	PA		05/06/2026				(7)			(7)		323	323			
BES2TK5P9	DADE CITY	FL		04/13/2022		831		(48)			(48)		784	784			
BES4MPPE4	MADEIRA BEACH	FL		06/04/2025		3,056		(76)			(76)		2,979	2,979			
BES4FH957	SANTA MONICA	CA		03/10/2025		2,285		(60)			(60)		2,225	2,225			
BES2906E9	TONEY	AL		04/29/2021		10,954		(334)			(334)		10,620	10,620			
BES2UT644	QUITMAN	TX		05/27/2022		357		26			26		383	383			
BES5PEJZ3	PEMBROKE	NH		06/04/2026				(28)			(28)		1,075	1,075			
BES2VSN61	ALBUQUERQUE	NM		06/09/2022		322		10			10		332	332			
BES56BXM3	SPRINGFIELD	MA		12/08/2025		1,089		(34)			(34)		1,055	1,055			
BES4HDE82	MINNEAPOLIS	MN		04/04/2025		2,014		(63)			(63)		1,950	1,950			
BES5T3XR5	ANCHORAGE	AK		07/07/2026				(12)			(12)		539	539			
BES4TH2W0	LITTLE TORCH KEY	FL		08/04/2025		5,194		(117)			(117)		5,077	5,077			
BES5GSD05	FERNANDINA BEACH	FL		04/06/2026				(57)			(57)		1,572	1,572			
BES2906D1	KELLYVILLE	OK		04/29/2021		849		(27)			(27)		822	822			
BES2VSN79	EAGLE MOUNTAIN	UT		06/09/2022		2,809		85			85		2,894	2,894			
BES5B0H07	SOMERSET	NJ		02/02/2026				(24)			(24)		854	854			
BES2KPCM6	CUSHING	TX		11/19/2021		846		(33)			(33)		813	813			
BES5PEHK8	NEW PORT RICHEY	FL		06/04/2026				(12)			(12)		462	462			
BES4IWAGT3	LAKE OSWEGO	OR		09/03/2025		1,591		(28)			(28)		1,563	1,563			
BES2NRTQ2	DEL VALLE	TX		01/25/2022		401		(20)			(20)		381	381			
BES47ZR23	MIAMI	FL		11/22/2024		1,125		(33)			(33)		1,092	1,092			
BES245JJ8	MAGNOLIA	AR		01/27/2021		520		(21)			(21)		499	499			
BES5PEZU6	ASTORIA	NY		06/04/2026				(87)			(87)		2,719	2,719			
BES2Z02G9	CORAL GABLES	FL		08/18/2022		2,406		198			198		2,605	2,605			
BES27U9J1	JASPER	AL		03/24/2021		552		(12)			(12)		540	540			
BES4Z1QU6	SPARTA	NJ		10/02/2025		3,018		(57)			(57)		2,961	2,961			
BES2VSNG9	MILILANI	HI		06/09/2022		5,170		164			164		5,334	5,334			
BES5PEYZ6	AURORA	CO		06/04/2026				2			2		237	237			
BES4Q2HH3	CHICAGO	IL		07/02/2025		319		(7)			(7)		312	312			
BES2ET5H4	LAKE SUZY	FL		08/26/2021		904		(26)			(26)		878	878			
BES2VSWY0	BROOKLYN	NY		06/09/2022		10,408		314			314		10,722	10,722			
BES47ZUK9	ARLETA	CA		11/22/2024		977		(35)			(35)		942	942			
BES2NRTN9	EL MIRAGE	AZ		01/25/2022		392		(14)			(14)		378	378			
BES5B0QZ0	WHITE SETTLEMENT	TX		02/02/2026				(10)			(10)		537	537			
BES2Z02M6	STATEN ISLAND	NY		08/18/2022		1,958		155			155		2,113	2,113			
BES49J570	DANA POINT	CA		12/16/2024		3,399		(79)			(79)		3,320	3,320			
BES27UA42	LAFAYETTE	OR		03/24/2021		755		(22)			(22)		733	733			
BES2VSQX9	SAN DIEGO	CA		06/09/2022		2,035		65			65		2,100	2,100			
BES5L3HK6	STATEN ISLAND	NY		05/06/2026				(22)			(22)		896	896			
BES5L3TU1	SEVIERVILLE	TN		05/06/2026				(46)			(46)		1,537	1,537			
BES4Q2HP5	FAIRFAX	VA		07/02/2025		1,359		(5)			(5)		1,353	1,353			
BES5PEH36	OAKLAND	CA		06/04/2026				(22)			(22)		1,267	1,267			

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					
BES5L3U47	MONROE	NY		05/06/2026				(19)			(19)		717	717			
BES5DTSJ9	TAMPA	FL		03/03/2026				(1)			(1)		713	713			
BES5B0049	ROSEDALE	MD		02/02/2026				(19)			(19)		730	730			
BES4WAG30	BRONX	NY		09/03/2025		1,820		(37)			(37)		1,783	1,783			
BES5PF1D8	QUINCY	MA		06/04/2026				(21)			(21)		1,271	1,271			
BES56SCK2	SACRAMENTO	CA		04/06/2026				(87)			(87)		3,238	3,238			
BES5DTPZ6	MONROE	WA		03/03/2026									1,088	1,088			
BES5DTR35	FORT MYERS	FL		03/03/2026				(52)			(52)		1,732	1,732			
BES25QLE9	AVON PARK	FL		02/24/2021		1,234		(21)			(21)		1,213	1,213			
BES4Q2J99	NEW YORK	NY		07/02/2025		2,023		(55)			(55)		1,967	1,967			
BES2BA281	YAKIMA	WA		06/17/2021		593		(29)			(29)		564	564			
BES53EVL4	FORT MYERS	FL		11/03/2025		353		(7)			(7)		346	346			
BES5T3VY2	HARLEYSVILLE	PA		07/07/2026				(5)			(5)		422	422			
BES5W4WO9	MANSFIELD	TX		08/04/2026				(4)			(4)		385	385			
BES4KANJ0	CHARLOTTE	NC		05/07/2025		342		(10)			(10)		332	332			
BES2TK5K0	BENSALEM	PA		04/13/2022		703		(28)			(28)		675	675			
BES5T3XV6	WARMINSTER	PA		07/07/2026				(10)			(10)		445	445			
BES2KPGZ3	RIVERVIEW	FL		11/19/2021		487		(25)			(25)		463	463			
BES46UP01	LAS VEGAS	NV		10/31/2024		383		(8)			(8)		375	375			
BES47Z224	CERES	CA		11/22/2024		1,576		(34)			(34)		1,542	1,542			
BES47Z0E8	DELRAY BEACH	FL		11/22/2024		991		(27)			(27)		964	964			
BES5DTQR3	PHILADELPHIA	PA		03/03/2026				(7)			(7)		452	452			
BES5L3F44	LITTLETON	CO		05/06/2026				(44)			(44)		3,258	3,258			
BES2Z02U8	RENO	NV		08/18/2022		2,212		173			173		2,386	2,386			
BES57VS51	PHOENIX	AZ		01/02/2026				(9)			(9)		977	977			
BES2VT6Y7	BROOKLYN	NY		06/09/2022		7,031		211			211		7,241	7,241			
BES4WAGY2	PENSACOLA	FL		09/03/2025		761		(20)			(20)		741	741			
BES5PF0S6	FOSTER CITY	CA		06/04/2026				(19)			(19)		1,440	1,440			
BES5B0F25	SAINT PETERSBURG	FL		02/02/2026				(34)			(34)		9	9			
BES2ET6G5	OXNARD	CA		08/26/2021		2,660		(87)			(87)		2,573	2,573			
BES5L3U13	BUFFALO	NY		05/06/2026				(13)			(13)		396	396			
BES2UT5W3	MELBOURNE	AR		05/27/2022		344		26			26		370	370			
BES4Q2HX8	BIXBY	OK		07/02/2025		842		(13)			(13)		829	829			
BES4Q2HC4	PAHRUMP	NV		07/02/2025		401		(10)			(10)		391	391			
BES27UA00	BELL	FL		03/24/2021		873		(19)			(19)		854	854			
BES2B9XU1	TALLASSEE	AL		06/17/2021		736		(19)			(19)		717	717			
BES5T3XD6	JACKSONVILLE	FL		07/07/2026				(5)			(5)		239	239			
BES5PF1E6	FLOWERY BRANCH	GA		06/04/2026				6			6		621	621			
BES27U9U6	EAGLE CREEK	OR		03/24/2021		445		(9)			(9)		436	436			
BES5PEYD5	CARY	NC		06/04/2026				(26)			(26)		644	644			
BES4FHEY8	BROOKLYN	NY		03/10/2025		2,512		(36)			(36)		2,476	2,476			
BES22BT64	LINCOLN	AL		12/21/2020		702		(28)			(28)		675	675			
BES2VSQW1	PORT RICHEY	FL		06/09/2022		462		14			14		476	476			
BES2NM3Y4	LOWER LAKE	CA		01/25/2022		1,186		(31)			(31)		1,155	1,155			
BES2VSR26	PORT SAINT LUCIE	FL		06/09/2022		845		26			26		871	871			
BES57VXE6	NEW ORLEANS	LA		01/02/2026				(20)			(20)		742	742			
BES57VRN3	HOLLYWOOD	FL		01/02/2026				(16)			(16)		420	420			
BES5L3TW7	WOODSTOCK	IL		05/06/2026				(35)			(35)		1,051	1,051			
BES2JJHG0	GOLETA	CA		10/22/2021		2,439		(130)			(130)		2,309	2,309			
BES27UCQ1	SAN JOSE	CA		03/24/2021		1,797		(57)			(57)		1,739	1,739			
BES2UT6B8	HIGBEE	MO		05/27/2022		416		26			26		443	443			

SCHEDULE B - PART 3

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

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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					
BES2VSMS4	OSSINING	NY		06/09/2022		4,572		142			142		4,714	4,714			
BES5WI51H3	STUART	FL		08/04/2026				(8)			(8)		183	183			
BES4Q2HW0	BAY SHORE	NY		07/02/2025		3,600		(85)			(85)		3,514	3,514			
BES4Q2JC2	NEWARK	NJ		07/02/2025		585		(22)			(22)		563	563			
BES28ZER5	QUEENSBURY	NY		04/29/2021		406		(14)			(14)		197	197			
BES5PF2F2	FRESNO	CA		06/04/2026				(21)			(21)		580	580			
BES4KANE1	SHERWOOD	AR		05/07/2025		161		(6)			(6)		155	155			
BES47ZQT5	MECHANICSBURG	PA		11/22/2024		746		(14)			(14)		732	732			
BES5WI50S0	LEHIGH ACRES	FL		08/04/2026				(14)			(14)		381	381			
BES4MPQA1	HOUSTON	TX		06/04/2025		389		(2)			(2)		387	387			
BES4HDEF6	NORTH FORT MYERS	FL		04/04/2025		750		(11)			(11)		740	740			
BES2ETB38	CHESTERFIELD	MI		08/26/2021		757		(19)			(19)		739	739			
BES27U9G7	DADEVILLE	AL		03/24/2021		2,627							2,627	2,627			
BES2Z02F1	BALTIMORE	MD		08/18/2022		496		39			39		534	534			
BES2TK5J3	CAMPTONVILLE	CA		04/13/2022		5,307		(154)			(154)		5,153	5,153			
BES5DTQ02	FALL RIVER	MA		03/03/2026				(41)			(41)		1,280	1,280			
BES53EWD1	BOYNTON BEACH	FL		11/03/2025		762		(9)			(9)		753	753			
BES2A6FN4	PITKIN	LA		05/27/2021		698		(21)			(21)		677	677			
BES4Q2HS9	HEMPSTEAD	NY		07/02/2025		2,636		6			6		2,642	2,642			
BES27UAE0	HORTENSE	GA		03/24/2021		895		(36)			(36)		859	859			
BES2BA299	SAN LUIS OBISPO	CA		06/17/2021		1,459		(61)			(61)		1,398	1,398			
BES2Z0HN8	HAINES CITY	FL		08/18/2022		810		62			62		872	872			
BES5DTQD4	BIRMINGHAM	AL		03/03/2026				(16)			(16)		636	636			
BES27UAA8	WETUMPKA	AL		03/24/2021		870		(18)			(18)		853	853			
BES4HDEU3	FRIENDSWOOD	TX		04/04/2025		2,364		(30)			(30)		2,335	2,335			
BES4WAGM8	SARASOTA	FL		09/03/2025		903		(28)			(28)		875	875			
BES57VW98	BULVERDE	TX		01/02/2026				(49)			(49)		2,644	2,644			
BES5WI51M2	FRUITLAND PARK	FL		08/04/2026				(8)			(8)		283	283			
BES56BY34	ORLANDO	FL		12/08/2025		478		(13)			(13)		465	465			
BES4Z1QP7	INDEPENDENCE	MO		10/02/2025		284		(7)			(7)		277	277			
BES2VT6Z4	BROOKLYN	NY		06/09/2022		10,659		341			341		11,000	11,000			
BES4KAMX0	HIGHWOOD	IL		05/07/2025		1,218		(9)			(9)		1,210	1,210			
BES5PF0Y3	MARION	TX		06/04/2026				(15)			(15)		372	372			
BES5PF1G1	ST. PETERSBURG	FL		06/04/2026				(17)			(17)		857	857			
BES56BYB6	MIAMI	FL		12/08/2025		970		(23)			(23)		947	947			
BES5DTQ28	DETROIT	MI		03/03/2026				(2)			(2)		252	252			
BES5T3XT1	CHANDLER	AZ		07/07/2026				2			2		403	403			
BES2TK603	NOVI	MI		04/13/2022		328		(16)			(16)		313	313			
BES5WI50V3	MONTEREY	CA		08/04/2026				(13)			(13)		558	558			
BES2A6K65	MESA	AZ		05/27/2021		390		(13)			(13)		377	377			
BES2CVDY5	BELMONT	MI		07/15/2021		173		(6)			(6)		167	167			
BES4FHC04	NEW HAVEN	CT		03/10/2025		735		(6)			(6)		729	729			
BES4HDF16	FEASTERVILLE TREVOSE	PA		04/04/2025		30,491		(315)			(315)		30,176	30,176			
BES27U9Z5	LEWISTON	NC		03/24/2021		759		(13)			(13)		745	745			
BES27U9A0	EUFAULA	OK		03/24/2021		565		(19)			(19)		546	546			
BES28ZED6	FAIRVIEW	OR		04/29/2021		1,405		(48)			(48)		1,357	1,357			
BES5DTQU6	LEHIGH ACRES	FL		03/03/2026				(16)			(16)		659	659			
BES5PEHV4	MIAMI	FL		06/04/2026				(16)			(16)		984	984			
BES5WI5142	MIDLAND	MI		08/04/2026				(7)			(7)		187	187			
BES5DTTE9	ROWLETT	TX		03/03/2026				(28)			(28)		2,456	2,456			
BES2PR8C4	CAMP HILL	PA		02/18/2022		141,410							141,410	141,410			

SCHEDULE B - PART 3

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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					
BES2VSNT1	MORRISTOWN	AZ		06/09/2022		1,097		33			33		1,130	1,130			
BES4FHC12	CAPE CORAL	FL		03/10/2025		2,772		(49)			(49)		2,723	2,723			
BES4MPQR4	KEARNY	NJ		06/04/2025		1,202		(29)			(29)		1,173	1,173			
BES2G9UV7	WARREN	OH		09/24/2021		1,070		(19)			(19)		1,051	1,051			
BES22BM53	MARGATE	FL		12/21/2020		522		(5)			(5)		517	517			
BES5PF1P1	LAS VEGAS	NV		06/04/2026				(13)			(13)		505	505			
BES4BAWF8	Fort Lauderdale	FL		01/16/2025		1,192		(23)			(23)		1,169	1,169			
BES53EVK6	EL PASO	TX		11/03/2025		437		(10)			(10)		427	427			
BES2B9XS6	SACRAMENTO	CA		06/17/2021		552		(25)			(25)		527	527			
BES4Q2JA6	BROOKLYN	NY		07/02/2025		594		(11)			(11)		583	583			
BES4HDE25	NEWARK	NJ		04/04/2025		489		(9)			(9)		481	481			
BES2ETAT2	AMARILLO	TX		08/26/2021		639		(16)			(16)		622	622			
BES57VYW5	FREEHOLD	NJ		01/02/2026				(7)			(7)		410	410			
BES2NCP48	RICHMOND HILL	GA		01/21/2022		953,019							953,019	953,019			
BES57VZV6	LORTON	VA		01/02/2026				(48)			(48)		1,582	1,582			
BES2NM3T5	HUDSONVILLE	MI		01/25/2022		717		(20)			(20)		697	697			
BES4Z1QH5	JAMAICA	NY		10/02/2025		5,648		(95)			(95)		1,431	1,431			
BES2PU8Z6	ROXBORO	NC		02/18/2022		841		(33)			(33)		808	808			
BES2457M4	SAN JOSE	CA		01/27/2021		3,672		(91)			(91)		3,581	3,581			
BES5B0QD9	CLERMONT	FL		02/02/2026				(17)			(17)		671	671			
BES2VSMV7	MERIDIAN	ID		06/09/2022		1,112		34			34		1,145	1,145			
BES57VZR5	NORTH MIAMI BEACH	FL		01/02/2026				(33)			(33)		1,417	1,417			
BES4TH3D1	FAIRFIELD	CA		08/04/2025		850		(12)			(12)		837	837			
BES4TH341	HOMESTEAD	FL		08/04/2025		1,024		(18)			(18)		1,006	1,006			
BES2NRTE9	SILVER CITY	NM		01/25/2022		640		(19)			(19)		621	621			
BES5L3KA4	LAKELAND	FL		05/06/2026				(25)			(25)		735	735			
BES2VSMQ8	BROKEN ARROW	OK		06/09/2022		3,460		109			109		3,568	3,568			
BES5PF0L1	POMPANO BEACH	FL		06/04/2026				(20)			(20)		943	943			
BES5GSAB4	PLANTATION	FL		04/06/2026				(60)			(60)		1,353	1,353			
BES22BT31	PALMETTO	FL		12/21/2020		629		(11)			(11)		618	618			
BES4DA1H6	SNELLVILLE	GA		02/12/2025		1,610		(19)			(19)		1,591	1,591			
BES5GSBN7	NEW YORK	NY		04/06/2026				(33)			(33)		812	812			
BES25QLD1	KENT	WA		02/24/2021		1,319		(38)			(38)		1,281	1,281			
BES25PPX5	SEGUIN	TX		02/24/2021		1,257		(34)			(34)		1,223	1,223			
BES57VRV5	MESA	AZ		01/02/2026				(16)			(16)		1,222	1,222			
BES4Z1QJ1	BUFFALO	NY		10/02/2025		255		(9)			(9)		246	246			
BES57VUM1	GRAND RAPIDS	MI		01/02/2026				(18)			(18)		575	575			
BES5L3J40	STATEN ISLAND	NY		05/06/2026				(17)			(17)		481	481			
BES5L3D87	BRANFORD	CT		05/06/2026				(3)			(3)		316	316			
BES2NRTM1	NEW RINGGOLD	PA		01/25/2022		312		(12)			(12)		299	299			
BES5GSAT5	WESLEY CHAPEL	FL		04/06/2026				(29)			(29)		1,468	1,468			
BES2UT6N2	WILLIS	MI		05/27/2022		434		30			30		464	464			
BES5PEHB8	LAS VEGAS	NV		06/04/2026				(32)			(32)		1,358	1,358			
BES5T3VR7	LUTZ	FL		07/07/2026				(31)			(31)		1,813	1,813			
BES2A6JZ3	BRONSON	FL		05/27/2021		1,181		(29)			(29)		1,152	1,152			
BES53EW82	NEW PORT RICHEY	FL		11/03/2025		358		(7)			(7)		351	351			
BES57VZX2	MIAMI	FL		01/02/2026				(33)			(33)		1,115	1,115			
BES2S6JB7	WEST PALM BEACH	FL		04/01/2022		99,957							99,957	99,957			
BES5GSBP2	DAYTONA BEACH	FL		04/06/2026				(15)			(15)		480	480			
BES5T3YL7	NEDERLAND	TX		07/07/2026				(7)			(7)		301	301			
BES2TK5F1	OCEAN BREEZE	FL		04/13/2022		2,486		(63)			(63)		2,423	2,423			

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					
BES2GJ2R5	UMATILLA	FL		09/24/2021		1,101		(29)			(29)		1,072	1,072			
BES57VS44	NOKOMIS	FL		01/02/2026				(15)			(15)		474	474			
BES5L3X77	ALBUQUERQUE	NM		05/06/2026				(15)			(15)		543	543			
BES2JJHJ4	PEARSALL	TX		10/22/2021		988		(25)			(25)		963	963			
BES4Z1Q25	CHESTER	NY		10/02/2025		1,871		(66)			(66)		1,805	1,805			
BES5PF2C9	BALTIMORE	MD		06/04/2026				(10)			(10)		248	248			
BES4MPQH6	WESTPORT	MA		06/04/2025		611		(10)			(10)		601	601			
BES4KANM3	FARIBAULT	MN		05/07/2025		314		(12)			(12)		302	302			
BES2VSMT2	NORTHPORT	NY		06/09/2022		3,188		95			95		3,283	3,283			
BES2A9D91	GARDINER	NY		05/27/2021		338		(17)			(17)		321	321			
BES5II4ZV8	CUYAHOGA FALLS	OH		08/04/2026				(2)			(2)		68	68			
BES53EW74	MEMPHIS	TN		11/03/2025		230		(3)			(3)		226	226			
BES5L3GD3	CRAWFORDVILLE	FL		05/06/2026				(25)			(25)		736	736			
BES4Q2HU4	CLEVELAND	GA		07/02/2025		1,000		(1)			(1)		999	999			
BES2KPGY6	SPRING VALLEY	CA		11/19/2021		714		(27)			(27)		688	688			
BES4KANR2	BRADENTON	FL		05/07/2025		31		(1)			(1)		30	30			
BES5II50N1	BROOKLYN	NY		08/04/2026				(8)			(8)		556	556			
BES4FHBE5	BAKERSFIELD	CA		03/10/2025		634		(2)			(2)		632	632			
BES5DTQ85	GARDEN CITY	NY		03/03/2026				(100)			(100)		2,688	2,688			
BES2PU969	FORT DEPOSIT	AL		02/18/2022		868		(22)			(22)		846	846			
BES2VSMY1	WASHINGTON	UT		06/09/2022		3,320		102			102		3,423	3,423			
BES2G9UD7	CORVALLIS	OR		09/24/2021		628		(22)			(22)		606	606			
BES56BXA9	GRAND PRAIRIE	TX		12/08/2025		435		(17)			(17)		418	418			
BES4HDEL3	LAKE WORTH BEACH	FL		04/04/2025		669		(10)			(10)		660	660			
BES5II4X16	SPRING	TX		08/04/2026				(7)			(7)		274	274			
BES4HDEX7	ALVA	FL		04/04/2025		881		(2)			(2)		879	879			
BES47ZUF0	CORONA	CA		11/22/2024		2,531		(70)			(70)		2,461	2,461			
BES27U9Y8	SAN JOSE	CA		03/24/2021		1,927		(47)			(47)		1,880	1,880			
BES2BA2H1	BELL	FL		06/17/2021		1,272		(31)			(31)		1,241	1,241			
BES5L3LU9	DEARBORN	MI		05/06/2026				(13)			(13)		1,003	1,003			
BES2CVDQ2	BUENA VISTA	CO		07/15/2021		808		(25)			(25)		783	783			
BES4DA210	POMPANO BEACH	FL		02/12/2025		1,092		(20)			(20)		1,072	1,072			
BES5DTQ51	BALTIMORE	MD		03/03/2026				(14)			(14)		353	353			
BES245JB5	DODGE CITY	KS		01/27/2021		4,005		(129)			(129)		3,876	3,876			
BES22BT49	GUTHRIE	OK		12/21/2020		1,533		(61)			(61)		1,472	1,472			
BES5L3RE9	POMPANO BEACH	FL		05/06/2026				(38)			(38)		765	765			
BES5II51F7	BOCA RATON	FL		08/04/2026				(59)			(59)		2,000	2,000			
BES53EVB6	ALEDO	TX		11/03/2025		985		(27)			(27)		958	958			
BES5GSAL2	LAGRANGE	GA		04/06/2026				(11)			(11)		296	296			
BES5GSAG3	TACOMA	WA		04/06/2026				(13)			(13)		786	786			
BES2VSXL7	NOTTINGHAM	MD		06/09/2022		845		26			26		871	871			
BES5L3WL7	PITTSBURGH	PA		05/06/2026				(9)			(9)		256	256			
BES2JJJY9	MOSES LAKE	WA		10/22/2021		756		(38)			(38)		718	718			
BES2B9YM8	LIVE OAK	FL		06/17/2021		602		(17)			(17)		585	585			
BES2LZGU1	WALLED LAKE	MI		12/16/2021		333							333	333			
BES57VZT1	BAKERSFIELD	CA		01/02/2026				(10)			(10)		689	689			
BES4FHBZ8	SYRACUSE	NY		03/10/2025		407		(5)			(5)		402	402			
BES4HDEQ2	GOLDSBORO	NC		04/04/2025		481		(15)			(15)		465	465			
BES4FHC95	NIANTIC	CT		03/10/2025		2,770		(31)			(31)		2,739	2,739			
BES27U9M4	BYHALIA	MS		03/24/2021		1,489		(41)			(41)		1,448	1,448			
BES2CVDW9	CLEARLAKE OAKS	CA		07/15/2021		603		(22)			(22)		581	581			

SCHEDULE B - PART 3

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

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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					
BES2ETB53	ROGERS	AR		08/26/2021		10,265		(247)			(247)		10,018	10,018			
BES2UT693	LLANO	TX		05/27/2022		408		28			28		436	436			
BES2CVDR0	GEORGETOWN	FL		07/15/2021		1,475		(38)			(38)		1,437	1,437			
BES4WAFX5	LAKESIDE	CA		09/03/2025		14,613		(257)			(257)		14,357	14,357			
BES5WI51K6	TOMBALL	TX		08/04/2026				(3)			(3)		143	143			
BES5B0KN3	TRENTON	NJ		02/02/2026				(10)			(10)		1,723	1,723			
BES5DTQK8	ATLANTA	GA		03/03/2026				(22)			(22)		3,806	3,806			
BES4TH3E9	SEATTLE	WA		08/04/2025		1,796		(51)			(51)		1,744	1,744			
BES2PU7X2	POINT	TX		02/18/2022		968		(25)			(25)		942	942			
BES28ZFJ2	SAND SPRINGS	OK		04/29/2021		971		(18)			(18)		953	953			
BES56BVS2	SAN ANTONIO	TX		12/08/2025		365		(11)			(11)		354	354			
BES5DTPJ2	TEMPE	AZ		03/03/2026				(13)			(13)		485	485			
BES4WAGQ9	SAN FRANCISCO	CA		09/03/2025		4,456		(95)			(95)		4,361	4,361			
BES22BM46	SORRENTO	FL		12/21/2020		499		(22)			(22)		477	477			
BES2TK595	MONETTA	SC		04/13/2022		892		(24)			(24)		868	868			
BES5L3K97	SOCORRO	TX		05/06/2026				2			2		1,093	1,093			
BES56BX68	PITTSBURGH	PA		12/08/2025		294		(11)			(11)		283	283			
BES4MPQT0	JACKSONVILLE	FL		06/04/2025		3,219		(114)			(114)		3,104	3,104			
BES2ETAL9	ODESSA	TX		08/26/2021		1,478		(42)			(42)		1,435	1,435			
BES22BT72	KYLE	TX		12/21/2020		514		(13)			(13)		501	501			
BES49J505	MIAMI	FL		12/16/2024		2,547		(66)			(66)		2,481	2,481			
BES5GSA81	FORT LAUDERDALE	FL		04/06/2026				(22)			(22)		1,075	1,075			
BES5DTSQ3	KNOXVILLE	TN		03/03/2026				(20)			(20)		1,229	1,229			
BES5WI5167	LAWRENCEVILLE	GA		08/04/2026				(99)			(99)		4,407	4,407			
BES5WI4WT6	DALLAS	TX		08/04/2026				(17)			(17)		425	425			
BES25QLK5	CANBY	OR		02/24/2021		442		(9)			(9)		434	434			
BES2LZGT4	CITRUS HEIGHTS	CA		12/16/2021		843		(31)			(31)		811	811			
BES5B0RH9	WALNUT CREEK	CA		02/02/2026				(78)			(78)		2,677	2,677			
BES57VV65	WATERTOWN	WI		01/02/2026				(5)			(5)		198	198			
BES5L3E94	JENSEN BEACH	FL		05/06/2026				(19)			(19)		795	795			
BES2G9UC9	MONROE	LA		09/24/2021		638		(15)			(15)		624	624			
BES4HDEH2	WILMINGTON	DE		04/04/2025		533		(17)			(17)		516	516			
BES5PEK08	BATON ROUGE	LA		06/04/2026				(19)			(19)		435	435			
BES5DTS26	BREMERTON	WA		03/03/2026				(46)			(46)		1,785	1,785			
BES4BAY74	LIGHTHOUSE POINT	FL		01/16/2025		2,501		(46)			(46)		2,455	2,455			
BES4HDEZ2	DALLAS	TX		04/04/2025		1,162		(8)			(8)		1,154	1,154			
BES57VRD5	BUFFALO GROVE	IL		01/02/2026				(22)			(22)		682	682			
BES5T3WQ8	HOUSTON	TX		07/07/2026				(8)			(8)		396	396			
BES5L3GC5	EAST ORANGE	NJ		05/06/2026				(21)			(21)		1,223	1,223			
BES2JJJV5	BOYNTON BEACH	FL		10/22/2021		1,162		(45)			(45)		1,117	1,117			
BES4DA1Y9	ALBANY	NY		02/12/2025		421		(8)			(8)		413	413			
BES2ETBG9	TROUTDALE	OR		08/26/2021		1,071		(37)			(37)		1,034	1,034			
BES4KANG6	NEWBERRY	FL		05/07/2025		387		(8)			(8)		380	380			
BES49J521	MYRTLE BEACH	SC		12/16/2024		1,752		(49)			(49)		1,703	1,703			
BES53EVX8	SHREWSBURY	MA		11/03/2025		3,352		(69)			(69)		3,284	3,284			
BES25QLA7	NEWALLA	OK		02/24/2021		760		(16)			(16)		744	744			
BES4FHEG7	ATHENS	GA		03/10/2025		681		3			3		684	684			
BES2UT719	BUTLER	PA		05/27/2022		578		36			36		614	614			
BES2JJK19	JACKSON	MO		10/22/2021		967		(36)			(36)		931	931			
BES5T3WG0	IRVING	TX		07/07/2026				1			1		357	357			
BES27UAH3	SALTERS	SC		03/24/2021		943		(34)			(34)		909	909			

SCHEDULE B - PART 3

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

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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					
BES5PEH85	WEST VALLEY CITY	UT		06/04/2026				(29)			(29)		838	838			
BES5PEZT9	NAPLES	FL		06/04/2026				(69)			(69)		3,985	3,985			
BES49J539	WAIALUA	HI		12/16/2024		1,515		(29)			(29)		1,486	1,486			
BES4DA202	JEFFERSONVILLE	IN		02/12/2025		363		(4)			(4)		358	358			
BES46UNP8	ROCHESTER	NY		10/31/2024		165		(2)			(2)		163	163			
BES2KPH33	HOPKINS	MI		11/19/2021		837		(21)			(21)		816	816			
BES2NM472	SAN JOSE	CA		01/25/2022		1,278		(64)			(64)		1,215	1,215			
BES28ZE04	COOKVILLE	TX		04/29/2021		896		(34)			(34)		862	862			
BES2Z01X3	PHILADELPHIA	PA		08/18/2022		347		27			27		374	374			
BES2JJJS2	TRENTON	FL		10/22/2021		1,099		(28)			(28)		1,070	1,070			
BES2VSNB0	RIDGEWOOD	NY		06/09/2022		3,261		99			99		3,360	3,360			
BES5PF1N6	MARATHON	FL		06/04/2026				(14)			(14)		529	529			
BES4Q2H83	MC DERMOTT	OH		07/02/2025		86		(1)			(1)		85	85			
BES25QL82	SAN JOSE	CA		02/24/2021		1,490		(47)			(47)		1,442	1,442			
BES2A6FD6	GRAHAM	WA		05/27/2021		1,401		(51)			(51)		1,350	1,350			
BES2A6KG3	GREEN COVE SPRINGS	FL		05/27/2021		946		(26)			(26)		920	920			
BES49J588	LAS VEGAS	NV		12/16/2024		1,978		(55)			(55)		1,922	1,922			
BES245J82	RICEVILLE	TN		01/27/2021		952		(24)			(24)		928	928			
BES5L3WK9	WATERTOWN	NY		05/06/2026				(14)			(14)		365	365			
BES5GSBB3	SLIDELL	LA		04/06/2026				(18)			(18)		560	560			
BES56BYJ9	ORLANDO	FL		12/08/2025		1,142		(25)			(25)		562	562			
BES28ZF52	ROSAMOND	CA		04/29/2021		516		(19)			(19)		497	497			
BES56BYN0	CANON CITY	CO		12/08/2025		350		(14)			(14)		336	336			
BES5L3HF7	FEDERAL WAY	WA		05/06/2026				(30)			(30)		1,019	1,019			
BES5DTT74	ESSEX	MD		03/03/2026				(25)			(25)		960	960			
BES5PEYH6	MATAWAN	NJ		06/04/2026				(13)			(13)		654	654			
BES2GJ2T1	FORT COLLINS	CO		09/24/2021		634		(17)			(17)		617	617			
BES4KANT8	SANTA MARIA	CA		05/07/2025		1,911		(54)			(54)		1,857	1,857			
BES2NRTS8	MELROSE	FL		01/25/2022		1,978		(54)			(54)		1,925	1,925			
BES2BA273	TUCSON	AZ		06/17/2021		724		(18)			(18)		707	707			
BES5DTQP7	SAN FRANCISCO	CA		03/03/2026				(43)			(43)		1,652	1,652			
BES2A9D26	SUNNYVALE	CA		05/27/2021		1,895		(58)			(58)		1,837	1,837			
BES245JH2	KENDLETON	TX		01/27/2021		563		(17)			(17)		546	546			
BES5T3XU8	NOKOMIS	FL		07/07/2026				(8)			(8)		438	438			
BES4TH2A8	COLLEYVILLE	TX		08/04/2025		2,235		(52)			(52)		2,183	2,183			
BES5T3XL8	KEYSTONE	CO		07/07/2026				(22)			(22)		927	927			
BES5DTPM5	LAKE MARY	FL		03/03/2026				(23)			(23)		981	981			
BES5L3K22	DOUGLASVILLE	GA		05/06/2026				(11)			(11)		336	336			
BES4HDE58	NEW BRITAIN	CT		04/04/2025		763		(11)			(11)		752	752			
BES57VTM3	TULLAHOMA	TN		01/02/2026				(10)			(10)		364	364			
BES245J33	MESA	AZ		01/27/2021		643		(13)			(13)		630	630			
BES57VXF3	MOORE	SC		01/02/2026				(8)			(8)		458	458			
BES442143	RIVERSIDE	CA		09/25/2024		1,295		(46)			(46)		1,249	1,249			
BES5T40Y4	DES PLAINES	IL		07/07/2026				(17)			(17)		982	982			
BES2Z02B0	KIRKLAND	WA		08/18/2022		6,450		583			583		7,033	7,033			
BES49J4U0	SAINT PETERSBURG	FL		12/16/2024		717		(16)			(16)		700	700			
BES4Q2HY6	THE COLONY	TX		07/02/2025		1,831		(11)			(11)		1,820	1,820			
BES2JJJ94	BLOOMINGBURG	NY		10/22/2021		421		(17)			(17)		404	404			
BES5GSCR7	CLAY	NY		04/06/2026				(4)			(4)		250	250			
BES5PFQZ0	HOMESTEAD	FL		06/04/2026				80			80		3,696	3,696			
BES53EW25	HOLLYWOOD	FL		11/03/2025		1,360		(15)			(15)		1,345	1,345			

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					
BES2A6F07	JACKSON	MO		05/27/2021		327		(11)			(11)		316	316			
BES2KPH74	ZEPHYRHILLS	FL		11/19/2021		865		(27)			(27)		838	838			
BES2JJJQ6	FOX	AR		10/22/2021		987		(24)			(24)		963	963			
BES4HDDT7	PALM SPRINGS	FL		04/04/2025		384		(2)			(2)		382	382			
BES5PEHQ5	AUBURN	WA		06/04/2026				(55)			(55)		1,380	1,380			
BES4HDEY5	DAYTON	TN		04/04/2025		549		(4)			(4)		545	545			
BGH33PRJ1	VISALIA	CA		05/25/2006		45,323		(2,118)			(2,118)		43,205	43,205			
BES25QL58	BAXLEY	GA		02/24/2021		1,290		(52)			(52)		1,239	1,239			
BES5GSB56	RIVERVIEW	FL		04/06/2026				(5)			(5)		195	195			
BES5L3K71	NOVATO	CA		05/06/2026				(57)			(57)		1,654	1,654			
BES2GJ4H5	MULBERRY	AR		09/24/2021		1,085		(27)			(27)		1,058	1,058			
BES5T3XX2	LUBBOCK	TX		07/07/2026				(8)			(8)		332	332			
BES2VSN38	TEMECULA	CA		06/09/2022		3,539		108			108		3,647	3,647			
BES5WI4Z71	SANTA MARIA	CA		08/04/2026				(4)			(4)		563	563			
BES27UA75	CANYON COUNTRY	CA		03/24/2021		1,291		(46)			(46)		1,245	1,245			
BES2LZGP2	SURPRISE	AZ		12/16/2021		407		(17)			(17)		390	390			
BES4Z1R35	LUBBOCK	TX		10/02/2025		211		(10)			(10)		201	201			
BES5B0PC2	SCRANTON	PA		02/02/2026				(29)			(29)		761	761			
BES5GSAS7	NEW YORK	NY		04/06/2026				(222)			(222)		5,950	5,950			
BES28ZEC8	REDFIELD	AR		04/29/2021		1,391		(40)			(40)		1,351	1,351			
BES2UT6Y8	HUDSON	FL		05/27/2022		290		19			19		309	309			
BES2UT636	CUSTER	WA		05/27/2022		1,588		119			119		1,707	1,707			
BES5DTQH5	TUCSON	AZ		03/03/2026				(22)			(22)		655	655			
BES27UAC4	POMONA	CA		03/24/2021		1,664		(60)			(60)		1,604	1,604			
BES4MPQ45	CENTERVILLE	MA		06/04/2025		2,022		(40)			(40)		1,982	1,982			
BES5PF1J5	SANTA MARIA	CA		06/04/2026				(13)			(13)		327	327			
BES5PEYF0	WOODHAVEN	NY		06/04/2026				(37)			(37)		1,989	1,989			
BES53EVC4	SUSSEX	WI		11/03/2025		472		(14)			(14)		458	458			
BES4DA1G8	PALMETTO BAY	FL		02/12/2025		3,187		(46)			(46)		3,141	3,141			
BES5T3X61	BOCA RATON	FL		07/07/2026				(65)			(65)		1,885	1,885			
BES5DTR68	RALEIGH	NC		03/03/2026				(23)			(23)		701	701			
BES5GSA73	GIBSONTON	FL		04/06/2026				(34)			(34)		904	904			
BES5L3U54	DAVIE	FL		05/06/2026				(23)			(23)		629	629			
BES5DTPF0	PHOENIXVILLE	PA		03/03/2026				(10)			(10)		879	879			
BES56BXT8	SAINT LOUIS	MO		12/08/2025		1,125		2			2		1,127	1,127			
BES57VXA4	LUBBOCK	TX		01/02/2026				(16)			(16)		546	546			
BES5T3YS2	SHINGLE SPRINGS	CA		07/07/2026				(2,451)			(2,451)		100,047	100,047			
BES2B9Y30	PORTLAND	OR		06/17/2021		678		(25)			(25)		653	653			
BES2KPCL8	LA PUENTE	CA		11/19/2021		1,463		(38)			(38)		1,426	1,426			
BES2ETAG0	RAYMOND	MS		08/26/2021		1,571		(39)			(39)		1,532	1,532			
BES5WI4ZD8	LAREDO	TX		08/04/2026				(7)			(7)		344	344			
BES5L3UD7	CHESAPEAKE	VA		05/06/2026				3			3		487	487			
BES2G9U96	CAMERON	NC		09/24/2021		1,123		(28)			(28)		1,095	1,095			
BES2G9NB9	MIDDLEBURG	FL		09/24/2021		1,434		(38)			(38)		1,397	1,397			
BES4Z1QV4	SANTA ROSA	CA		10/02/2025		1,864		(57)			(57)		1,807	1,807			
BES4TH283	FRESNO	CA		08/04/2025		4,480		(128)			(128)		4,353	4,353			
BES2VSN04	IRVINE	CA		06/09/2022		6,842		208			208		7,050	7,050			
BES56BYF7	SPRING VALLEY	NY		12/08/2025		1,782		(11)			(11)		1,771	1,771			
BES5GSBV9	SALISBURY	MD		04/06/2026				(9)			(9)		421	421			
BES5L3GY7	WEST LAFAYETTE	IN		05/06/2026				(19)			(19)		439	439			
BES5PEJQ3	NAPLES	FL		06/04/2026				(35)			(35)		1,309	1,309			

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BES5L3UH8	MIAMI	FL		05/06/2026				(11)			(11)		625	625			
BES4TH416	BELLPORT	NY		08/04/2025		1,635		(23)			(23)		1,612	1,612			
BES49J5A3	PITTSBURGH	PA		12/16/2024		249		2			2		251	251			
BES4WAGC0	LONGS	SC		09/03/2025		166		(3)			(3)		163	163			
BES2UT6U6	HIGHLAND	NC		05/27/2022		1,161		86			86		1,247	1,247			
BES5T3VX4	LOWELL	MA		07/07/2026				(17)			(17)		778	778			
BES5L3JR9	FLINT	TX		05/06/2026				(26)			(26)		1,263	1,263			
BES2UT6L6	NEW BLOOMFIELD	PA		05/27/2022		738		52			52		790	790			
BES4420A0	HIALEAH	FL		09/25/2024		662		(23)			(23)		639	639			
BES5DTTJ8	WESTLAND	MI		03/03/2026				(30)			(30)		1,503	1,503			
BES5DTTF6	PIGEON FORGE	TN		03/03/2026				(244)			(244)		6,136	6,136			
BES56BU61	LAS VEGAS	NV		12/08/2025		679		(26)			(26)		653	653			
BES2Z0HV0	MOUNTAIN VIEW	CA		08/18/2022		6,674		723			723		7,397	7,397			
BES5PEZG7	ORLAND PARK	IL		06/04/2026				(7)			(7)		825	825			
BES57VRW3	LONGMONT	CO		01/02/2026				(14)			(14)		758	758			
BES5PEYG8	NIAGARA FALLS	NY		06/04/2026				(10)			(10)		332	332			
BES56BY67	OSHKOSH	WI		12/08/2025		609		(9)			(9)		600	600			
BES5WI4YQ0	MIAMI	FL		08/04/2026				(3)			(3)		212	212			
BES4Z1QY8	REDDING	CA		10/02/2025		535		(13)			(13)		522	522			
BES2906G4	BELMONT	MI		04/29/2021		558		(19)			(19)		539	539			
BES47ZQX6	RICHMOND	TX		11/22/2024		618		(16)			(16)		602	602			
BES245JC3	BEAVERTON	OR		01/27/2021		835		(19)			(19)		816	816			
BES2B9ZT2	VAIL	AZ		06/17/2021		763		(19)			(19)		743	743			
BES2NRTG4	VALRICO	FL		01/25/2022		579		(18)			(18)		560	560			
BES245K31	DOUBLE SPRINGS	AL		01/27/2021		680		(15)			(15)		665	665			
BES5L3DT1	EVERGREEN PARK	IL		05/06/2026				(8)			(8)		345	345			
BES5GSAF5	KISSIMMEE	FL		04/06/2026				(17)			(17)		796	796			
BES2Z0HZ1	MILILANI	HI		08/18/2022		13,777		1,175			1,175		14,952	14,952			
BES5DTT82	NEW SMYRNA BEACH	FL		03/03/2026				(31)			(31)		786	786			
BES53EV03	LONGVIEW	TX		11/03/2025		448		(11)			(11)		437	437			
BES57VY54	TYLER	TX		01/02/2026				(12)			(12)		274	274			
BES5PEH28	FAIRBURN	GA		06/04/2026				(21)			(21)		530	530			
BES5L3TQ0	PATTERSON	CA		05/06/2026				(27)			(27)		825	825			
BES5T3W21	JONESBORO	GA		07/07/2026				(14)			(14)		1,525	1,525			
BES57VRA1	POMPANO BEACH	FL		01/02/2026				(18)			(18)		747	747			
BES5T3XN4	CHARLOTTE	NC		07/07/2026				(11)			(11)		422	422			
BES5GSAW8	SUFFIELD	CT		04/06/2026				(11)			(11)		535	535			
BES4Q2HL4	TAMPA	FL		07/02/2025		1,290		(15)			(15)		1,275	1,275			
BES442101	FORT LAUDERDALE	FL		09/25/2024		3,010		(120)			(120)		2,890	2,890			
BES5PEHF9	GREENVILLE	SC		06/04/2026				(15)			(15)		612	612			
BES4HDDR1	BRANDON	FL		04/04/2025		341		(9)			(9)		333	333			
BES5T3XA2	WILMINGTON	DE		07/07/2026				(6)			(6)		127	127			
BES2G9V12	DAVIE	FL		09/24/2021		965		(49)			(49)		916	916			
BES5DTQ69	NAPLES	FL		03/03/2026				(28)			(28)		1,176	1,176			
BES4BAZQ1	ELGIN	IL		01/16/2025		650		(9)			(9)		641	641			
BES5DTS91	NAPLES	FL		03/03/2026				(17)			(17)		2,397	2,397			
BES4FHBP0	LOS ANGELES	CA		03/10/2025		410		(5)			(5)		404	404			
BES5DTTH2	LONGWOOD	FL		03/03/2026				(18)			(18)		975	975			
BES4Z1QN2	LAS VEGAS	NV		10/02/2025		3,347		(76)			(76)		3,271	3,271			
BES53EVD2	SNOHOMISH	WA		11/03/2025		5,096		(90)			(90)		5,006	5,006			
BES5L3GH4	NEWARK	NJ		05/06/2026				(18)			(18)		554	554			

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BES1NLKV5	SAN DIEGO	CA		04/01/2020		25,000							25,000	25,000			
BES4420W2	ORMOND BEACH	FL		09/25/2024		1,969		(53)			(53)		1,917	1,917			
BES5L3KF3	LAKELAND	FL		05/06/2026				(25)			(25)		736	736			
BES53EVY6	BETHPAGE	NY		11/03/2025		2,385		(88)			(88)		2,297	2,297			
BES46UW3	MIAMI	FL		10/31/2024		1,091		(23)			(23)		1,068	1,068			
BES5PF130	DAVIE	FL		06/04/2026				(21)			(21)		848	848			
BES57VZZ7	TRENTON	NJ		01/02/2026				(9)			(9)		402	402			
BES2UT677	BLUE CREEK	OH		05/27/2022		141		10			10		151	151			
BES5L3UF2	WEST COLUMBIA	TX		05/06/2026				(8)			(8)		305	305			
BES4HDEB5	ALAMOGORDO	NM		04/04/2025		654		3			3		657	657			
BES4WAGV8	WINSTON SALEM	NC		09/03/2025		557		(4)			(4)		552	552			
BES2VSMU9	COTTON WOOD HEIGHTS	UT		06/09/2022		6,535		196			196		6,731	6,731			
BES2VSZF8	GOSHEN	NY		06/09/2022		2,444		74			74		2,518	2,518			
BES5B0NX8	TANNERSVILLE	PA		02/02/2026				(17)			(17)		587	587			
BES5T3XC8	PHILADELPHIA	PA		07/07/2026				(4)			(4)		186	186			
BES2TK637	PETALUMA	CA		04/13/2022		478		(26)			(26)		452	452			
BES2KPCK0	TUCSON	AZ		11/19/2021		1,550		(39)			(39)		1,512	1,512			
BES5L3TP2	NEW ORLEANS	LA		05/06/2026				(48)			(48)		2,073	2,073			
BES2TK5D6	SACRAMENTO	CA		04/13/2022		562		(26)			(26)		536	536			
BES5GSAX6	SIMSBURY	CT		04/06/2026				(8)			(8)		355	355			
BES2NRTH2	STUART	FL		01/25/2022		768		(27)			(27)		741	741			
BES57VXB2	CHICAGO	IL		01/02/2026				(88)			(88)		3,060	3,060			
BES57VZS3	WOOD RIDGE	NJ		01/02/2026				(15)			(15)		978	978			
BES47ZQR9	BROOKLYN	NY		11/22/2024		4,158		(50)			(50)		4,108	4,108			
BES2JJK01	SHADY POINT	OK		10/22/2021		1,532		(39)			(39)		1,494	1,494			
BES22BNX1	GARDEN GROVE	CA		12/21/2020		1,210		(41)			(41)		1,169	1,169			
BES2A6F95	CHEEKTOWAGA	NY		05/27/2021		389		(13)			(13)		376	376			
BES56BV52	BENTON	AR		12/08/2025		333		(13)			(13)		320	320			
BES5PF1Y2	HOMESTEAD	FL		06/04/2026				(9)			(9)		306	306			
BES441ZE6	SEATTLE	WA		09/25/2024		4,879		(129)			(129)		4,750	4,750			
BES22BV38	SAN ANTONIO	TX		12/21/2020		1,357		(3)			(3)		1,354	1,354			
BES30JYV6	BOSTON	MA		09/16/2022		27,154							27,154	27,154			
BES4DA1F0	SAN ANTONIO	TX		02/12/2025		750		(13)			(13)		737	737			
BGH33NVJ1	NORTH SALT LAKE	UT		10/06/2006		16,479							16,479	16,479			
BES5T3UG2	RAHWAY	NJ		07/07/2026				(13)			(13)		570	570			
BES2ET5T8	OXNARD	CA		08/26/2021		371		(17)			(17)		355	355			
BES5T3VS5	FAIRLESS HILLS	PA		07/07/2026				(5)			(5)		297	297			
BES27U9Q5	SPRING BRANCH	TX		03/24/2021		1,433		(32)			(32)		1,402	1,402			
BES5PF064	SAN ANTONIO	TX		06/04/2026				(17)			(17)		575	575			
BES5DTTD1	CHICAGO	IL		03/03/2026				(71)			(71)		2,622	2,622			
BES5DT044	EDGEWOOD	MD		03/03/2026				(10)			(10)		379	379			
BES4Z1QF9	MEDIA	PA		10/02/2025		965		(10)			(10)		955	955			
BES5DTNR6	WINTER HAVEN	FL		03/03/2026				(31)			(31)		822	822			
BES4Q2HA8	BONITA SPRINGS	FL		07/02/2025		2,047		(49)			(49)		1,999	1,999			
BES56BX84	TONAWANDA	NY		12/08/2025		682		(21)			(21)		660	660			
BES5PEYE3	SOUND BEACH	NY		06/04/2026				(33)			(33)		654	654			
BES47ZZA6	MIAMI	FL		11/22/2024		337		(8)			(8)		330	330			
BES2VSVK1	HOWELL TOWNSHIP	NJ		06/09/2022		958		29			29		987	987			
BES28ZFN3	HEPHZIBAH	GA		04/29/2021		8,748		(348)			(348)		8,400	8,400			
BES5L3M53	MOORESVILLE	NC		05/06/2026				(13)			(13)		511	511			
BES5GSAU2	KIRKLAND	WA		04/06/2026				(78)			(78)		1,969	1,969			

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BES56BYL4	BROOMFIELD	CO		12/08/2025		616		(9)			(9)		607	607			
BES2KPH58	MELBOURNE	FL		11/19/2021		582		(16)			(16)		566	566			
BES5GSCA4	GARY	IN		04/06/2026				(8)			(8)		497	497			
BES2VT643	TOWNSHIP OF WASHINGTON	NJ		06/09/2022		2,297		70			70		2,368	2,368			
BES4420V4	CAPE CORAL	FL		09/25/2024		1,190		(34)			(34)		1,156	1,156			
BES4TH275	COLUMBUS	OH		08/04/2025		539		(11)			(11)		528	528			
BES5T3XF1	ST ALBANS	NY		07/07/2026				(49)			(49)		1,354	1,354			
BES2ET5W1	SEGUIN	TX		08/26/2021		1,461		(36)			(36)		1,425	1,425			
BES28ZE12	FALLING WATERS	WV		04/29/2021		368		(12)			(12)		355	355			
BES2TK5B0	TUCSON	AZ		04/13/2022		832		(39)			(39)		793	793			
BES27UCM0	COLTON	CA		03/24/2021		759		(18)			(18)		741	741			
BES5L3TS6	WARRINGTON	PA		05/06/2026				(33)			(33)		1,104	1,104			
BES4MPPH7	WAYNESVILLE	NC		06/04/2025		810		(12)			(12)		797	797			
BES5L3JQ1	ASHLAND	MA		05/06/2026				(41)			(41)		1,257	1,257			
BES5L3GE1	ARLINGTON	TX		05/06/2026				(10)			(10)		438	438			
BES5B0JN5	GREENVILLE	SC		02/02/2026				(26)			(26)		717	717			
BES4Q2HD2	MIAMI	FL		07/02/2025		791		(22)			(22)		769	769			
BES57VZY0	QUECHEE	VT		01/02/2026				(36)			(36)		1,283	1,283			
BES5PEZ77	CAPE CORAL	FL		06/04/2026				(11)			(11)		591	591			
BES2GJ207	ORLANDO	FL		09/24/2021		568		(22)			(22)		546	546			
BES2NM415	FLORENCE	OR		01/25/2022		838		(22)			(22)		816	816			
BES5L3GJ0	HIGH POINT	NC		05/06/2026				(20)			(20)		473	473			
BES53EVE0	HENDERSON	NV		11/03/2025		2,248		(32)			(32)		2,216	2,216			
BES22BV46	TUCSON	AZ		12/21/2020		585		(18)			(18)		568	568			
BES5PEZP7	DALLAS	TX		06/04/2026				(11)			(11)		437	437			
BES56BXW1	BEDMINSTER	NJ		12/08/2025		60,017		(2,151)			(2,151)		57,866	57,866			
BES5GSB49	MESA	AZ		04/06/2026				(66)			(66)		1,743	1,743			
BES28ZE38	TUCSON	AZ		04/29/2021		1,585		(56)			(56)		1,529	1,529			
BES5PEH77	SANFORD	FL		06/04/2026				(34)			(34)		1,216	1,216			
BES5B0GT5	SNOHOMISH	WA		02/02/2026				(18)			(18)		1,344	1,344			
BES4FHBV7	LONG BEACH	CA		03/10/2025		1,691		(46)			(46)		1,645	1,645			
BES2VSR34	PORTLAND	OR		06/09/2022		1,649		50			50		1,700	1,700			
BES4MPQG8	BETHESDA	MD		06/04/2025		6,992		(149)			(149)		6,843	6,843			
BES5PEHC6	READING	PA		06/04/2026				(12)			(12)		275	275			
BES5II4VY6	CHARLOTTE	NC		08/04/2026				(8)			(8)		381	381			
BES57VTA9	WEST JORDAN	UT		01/02/2026				(9)			(9)		559	559			
BES5T3U31	DAVENPORT	FL		07/07/2026				(13)			(13)		478	478			
BES27UA34	ANAHEIM	CA		03/24/2021		840		(30)			(30)		810	810			
BES47ZQV0	GYPSUM	CO		11/22/2024		1,156		(26)			(26)		1,130	1,130			
BES5PEZE2	ANCHORAGE	AK		06/04/2026				(19)			(19)		1,163	1,163			
BES5DTQZ5	HUNTINGTON	NY		03/03/2026				(31)			(31)		1,594	1,594			
BES2VSNH7	POINT PLEASANT BEACH	NJ		06/09/2022		1,768		54			54		1,822	1,822			
BES2BA2G3	TEMPE	AZ		06/17/2021		954		(43)			(43)		912	912			
BES57WL1	ROUND ROCK	TX		01/02/2026				2			2		1,227	1,227			
BES4HDED1	COCONUT CREEK	FL		04/04/2025		3,157		(114)			(114)		3,043	3,043			
BES5GSAY4	CHICAGO	IL		04/06/2026				(37)			(37)		1,428	1,428			
BES47ZUH6	LOS ANGELES	CA		11/22/2024		213		(3)			(3)		209	209			
BGH33M4N4	SANDY	UT		06/28/2012		63,597							63,597	63,597			
BES22BV61	DEATSVILLE	AL		12/21/2020		930		(21)			(21)		910	910			
BES2A9D67	RIESEL	TX		05/27/2021		837		(34)			(34)		803	803			
BES2BA2C2	YULEE	FL		06/17/2021		846		(34)			(34)		812	812			

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					
BES4HDBH5	NEWARK	NJ		04/04/2025		1,901		(69)			(69)		1,832	1,832			
BES4MPQ29	BODEGA BAY	CA		06/04/2025		2,665		(60)			(60)		2,605	2,605			
BES28ZFF0	WALKER	LA		04/29/2021		564		(16)			(16)		548	548			
BES5L3TJ6	ORLANDO	FL		05/06/2026				(17)			(17)		930	930			
BES47ZZ99	HOLLYWOOD	FL		11/22/2024		742		(28)			(28)		715	715			
BES2G9N94	TUCUMCARI	NM		09/24/2021		1,643		(41)			(41)		1,602	1,602			
BES2PR8B6	MECHANICSBURG	PA		02/18/2022		185,480							185,480	185,480			
BES2PU8S2	CHIEFLAND	FL		02/18/2022		800		(21)			(21)		778	778			
BES57VZP9	AMHERST	NY		01/02/2026				(34)			(34)		754	754			
BES5PEZD4	EAST MEADOW	NY		06/04/2026				(62)			(62)		1,646	1,646			
BES2PU8X1	RUSKIN	FL		02/18/2022		17,251		(499)			(499)		16,752	16,752			
BES53EVA8	PROVIDENCE VILLAGE	TX		11/03/2025		880		(30)			(30)		850	850			
BES56BYK6	OCALA	FL		12/08/2025		451		(9)			(9)		443	443			
BES5DTSP5	OAKLAND	FL		03/03/2026				(11)			(11)		805	805			
BES47ZQU2	VIRGINIA BEACH	VA		11/22/2024		388		(9)			(9)		379	379			
BES5T3XJ3	HASTINGS	MN		07/07/2026				(13)			(13)		601	601			
BES4Z1QZ5	RAMROD KEY	FL		10/02/2025		1,064		(26)			(26)		1,038	1,038			
BES5L3D95	BAKERSFIELD	CA		05/06/2026				8			8		1,262	1,262			
BES5B0RF3	NEWBURGH	NY		02/02/2026				(10)			(10)		425	425			
BES5T3XG9	ENGLEWOOD	NJ		07/07/2026				(36)			(36)		808	808			
BES4WAGH9	SAN ANTONIO	TX		09/03/2025		544		(7)			(7)		537	537			
BES2UT6X0	FREEPORT	FL		05/27/2022		865		66			66		932	932			
BES2JJHB1	HARRISBURG	PA		10/22/2021		1,290		(59)			(59)		1,231	1,231			
BES5GSA57	CHARLOTTE	NC		04/06/2026				(9)			(9)		1,139	1,139			
BES56BXV3	NORTON	MA		12/08/2025		849		(12)			(12)		837	837			
BES4FHBJ4	OLD HICKORY	TN		03/10/2025		7,800		(108)			(108)		7,692	7,692			
BES5DTT90	FORT WORTH	TX		03/03/2026				(24)			(24)		748	748			
BES5GSAM0	ALBANY	NY		04/06/2026				(15)			(15)		726	726			
BES56BXH4	ENDICOTT	NY		12/08/2025		473		(5)			(5)		468	468			
BES4HDEE9	EATONTOWN	NJ		04/04/2025		903		(11)			(11)		892	892			
BES441TD5	JACKSON	NJ		09/25/2024		259		(10)			(10)		249	249			
BES47ZZ16	INDIAN WELLS	CA		11/22/2024		4,746		(155)			(155)		4,591	4,591			
BES56BXF8	DALLAS	TX		12/08/2025		526		(16)			(16)		510	510			
BES5T3VV8	WILKES BARRE	PA		07/07/2026				(6)			(6)		267	267			
BGH33NW1	QUEENS	NY		12/01/2004		48,898		(1,951)			(1,951)		46,947	46,947			
BES5L3HJ9	COLUMBUS	OH		05/06/2026				(6)			(6)		464	464			
BES47ZQM0	NORFOLK	VA		11/22/2024		659		(12)			(12)		647	647			
BES2A6HV4	HAZLET	NJ		05/27/2021		778		(41)			(41)		737	737			
BES5WI4ZM8	HARLEYSVILLE	PA		08/04/2026				(9)			(9)		387	387			
BES5DTTA7	ARLINGTON	TX		03/03/2026				(18)			(18)		1,842	1,842			
BES4KANB7	OCEAN SHORES	WA		05/07/2025		911		(14)			(14)		897	897			
BES2ETAW5	CLACKAMAS	OR		08/26/2021		765		(21)			(21)		744	744			
BES2VSQV3	GREAT NECK	NY		06/09/2022		3,611		109			109		3,721	3,721			
BES4TH2S9	WINTER GARDEN	FL		08/04/2025		10,989		(325)			(325)		10,664	10,664			
BES49J596	SUNLAND	CA		12/16/2024		4,784		(63)			(63)		4,721	4,721			
BES49J4T3	CLEVELAND	OH		12/16/2024		489		(1)			(1)		488	488			
BES2VSMN5	HADDONFIELD	NJ		06/09/2022		3,204		99			99		3,303	3,303			
BES5L3MD6	FAR ROCKAWAY	NY		05/06/2026				(44)			(44)		1,549	1,549			
BES2Z0HY4	NEWPORT COAST	CA		08/18/2022		14,203		1,641			1,641		15,844	15,844			
BES57VXH9	MONTICELLO	NY		01/02/2026				(10)			(10)		797	797			
BES56BVV5	MIAMI	FL		12/08/2025		662		(13)			(13)		650	650			

SCHEDULE B - PART 3

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

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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					
BES2VSR59	STATEN ISLAND	NY		06/09/2022		6,515		197			197		6,712	6,712			
BES5GSD13	OCEAN CITY	MD		04/06/2026				(744)			(744)		21,521	21,521			
BES5T3X38	LEXINGTON	KY		07/07/2026				(54)			(54)		1,329	1,329			
BES57VVL2	WINTER HAVEN	FL		01/02/2026				(13)			(13)		393	393			
BES2G9N37	ORLANDO	FL		09/24/2021		456		(18)			(18)		438	438			
BES5T3W47	BENICIA	CA		07/07/2026				(33)			(33)		1,579	1,579			
BES4HDEJ8	HOLLYWOOD	FL		04/04/2025		935		(16)			(16)		919	919			
BES4Z10K8	BRONX	NY		10/02/2025		720		(20)			(20)		700	700			
BES5T3UV9	PEMBROKE PINES	FL		07/07/2026				(12)			(12)		396	396			
BES2JJJH6	WASHINGTON	MI		10/22/2021		726		(20)			(20)		706	706			
BES2VT6U5	STOCKTON	CA		06/09/2022		1,147		35			35		1,182	1,182			
BES5II4YW7	PHILADELPHIA	PA		08/04/2026				(2)			(2)		148	148			
BES4Q2HM2	KILAUEA	HI		07/02/2025		2,551		(79)			(79)		2,473	2,473			
BES2Z02K0	DESTIN	FL		08/18/2022		6,083		465			465		6,548	6,548			
BES28ZDZ8	SAN DIMAS	CA		04/29/2021		956		(23)			(23)		933	933			
BES2Z02J3	MIAMI	FL		08/18/2022		1,428		110			110		1,539	1,539			
BES57VZM6	SAN ANTONIO	TX		01/02/2026				(76)			(76)		2,993	2,993			
BES2UT6W2	QUINLAN	TX		05/27/2022		1,084		81			81		1,165	1,165			
BES5L3CA3	LAS VEGAS	NV		05/06/2026				(28)			(28)		900	900			
BES5GSBH0	KINGSTON	PA		04/06/2026				(20)			(20)		571	571			
BES53EW90	OAKLAND	CA		11/03/2025		2,539		(90)			(90)		2,449	2,449			
BES2BA2B4	HOWE	TX		06/17/2021		442		(18)			(18)		424	424			
BES2VSMX3	SAN CARLOS	CA		06/09/2022		10,966		332			332		11,299	11,299			
BES22BLS4	NAVARRE	FL		12/21/2020		1,017		(37)			(37)		980	980			
BES2Z02P9	FREDERICKSBURG	VA		08/18/2022		635		50			50		684	684			
BES49J4X4	DAYTON	OH		12/16/2024		386		(5)			(5)		381	381			
BES46UNZ6	PHILADELPHIA	PA		10/31/2024		971		(36)			(36)		935	935			
BES27U9V4	BOISE	ID		03/24/2021		599		(20)			(20)		579	579			
BES5L3S24	FRESNO	CA		05/06/2026				(25)			(25)		1,107	1,107			
BES5B0HJ6	BROOKLYN	NY		02/02/2026				(100)			(100)		5,757	5,757			
BES4MPQJ2	MIAMI	FL		06/04/2025		483		(15)			(15)		468	468			
BES245JD1	NOBLE	OK		01/27/2021		150		(3)			(3)		147	147			
BES22BNY9	MARBLE FALLS	TX		12/21/2020		640		(15)			(15)		625	625			
BES4BAXK6	CLEVELAND	OH		01/16/2025		543		3			3		546	546			
BES4TH2Z3	CLEARWATER	FL		08/04/2025		2,179		(39)			(39)		2,139	2,139			
BES4KAND3	SEATTLE	WA		05/07/2025		1,425		(29)			(29)		1,396	1,396			
BES4Z1QD4	GAINESVILLE	GA		10/02/2025		318		(9)			(9)		309	309			
BES4MPQ60	JASPER	AL		06/04/2025		2,788		(68)			(68)		2,720	2,720			
BES5II50D3	MIAMI	FL		08/04/2026				2			2		1,004	1,004			
BES4BAZH1	DAVENPORT	FL		01/16/2025		475		(10)			(10)		465	465			
BES56BXG6	RENSSELAER	NY		12/08/2025		271		(8)			(8)		262	262			
BES28ZEX2	JACKSON	GA		04/29/2021		495		(12)			(12)		483	483			
BES53EVH3	COLUMBUS	OH		11/03/2025		486		(14)			(14)		473	473			
BES28ZE87	CLEARLAKE OAKS	CA		04/29/2021		1,011		(36)			(36)		975	975			
BES2CVCY6	ORMOND BEACH	FL		07/15/2021		820		(17)			(17)		803	803			
BES2UT6G7	DOWNSVILLE	LA		05/27/2022		635		46			46		682	682			
BES2CVCL4	EDDYVILLE	IA		07/15/2021		1,184		(29)			(29)		1,154	1,154			
BES56BYQ3	RIVERVIEW	FL		12/08/2025		322		(6)			(6)		317	317			
BES2Z0HM0	RANCHO MIRAGE	CA		08/18/2022		4,958		379			379		5,337	5,337			
BES480093	RIO RANCHO	NM		11/22/2024		2,120		(45)			(45)		2,075	2,075			
BES2G9UF2	SAN JOSE	CA		09/24/2021		527		(13)			(13)		514	514			

SCHEDULE B - PART 3

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

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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					
BES5L3K55	WASHINGTON	DC		05/06/2026				(28)			(28)		1,081	1,081			
BES5WI5092	BLUE SPRINGS	MO		08/04/2026				(8)			(8)		182	182			
BES22BT15	MESA	AZ		12/21/2020		649		(13)			(13)		636	636			
BES5WI4ZQ9	MARGATE	FL		08/04/2026				(5)			(5)		161	161			
BES2UT6J1	PORUM	OK		05/27/2022		1,347		84			84		1,431	1,431			
BES245J66	TEXARKANA	AR		01/27/2021		629		(13)			(13)		616	616			
BES53EVS9	SALEM	MA		11/03/2025		2,082		(25)			(25)		2,057	2,057			
BES2UT6T9	HOLLY LAKE RANCH	TX		05/27/2022		626		47			47		673	673			
BES2ET5J0	DAVIE	FL		08/26/2021		589		(14)			(14)		575	575			
BES56BYA8	SOUTH PADRE ISLAND	TX		12/08/2025		604		(2)			(2)		602	602			
BES5WI5050	SHREVEPORT	LA		08/04/2026				(4)			(4)		96	96			
BES4HDEG4	SILVERTHORNE	CO		04/04/2025		1,590		(17)			(17)		1,573	1,573			
BES477ZB4	WINDERMERE	FL		11/22/2024		31,612		(727)			(727)		30,884	30,884			
BES2JJK50	SEGUIN	TX		10/22/2021		1,274		(31)			(31)		1,242	1,242			
BES402J40	FLORIDA CITY	FL		07/02/2025		1,225		(15)			(15)		1,211	1,211			
BES2G9UJ4	CORONA	CA		09/24/2021		638		(36)			(36)		601	601			
BES53EWS8	FRANKFORD	DE		11/03/2025		1,072		(29)			(29)		1,043	1,043			
BES5GSAD0	GOLETA	CA		04/06/2026				(68)			(68)		2,948	2,948			
BES2A9DB6	VICTORIA	TX		05/27/2021		395		(18)			(18)		377	377			
BES2PU8W3	PIEDMONT	AL		02/18/2022		358		(17)			(17)		341	341			
BES402J73	HOMESTEAD	FL		07/02/2025		895		(34)			(34)		861	861			
BES2JJJX1	ABILENE	TX		10/22/2021		436		(11)			(11)		424	424			
BES57VYF2	MAMMOTH LAKES	CA		01/02/2026				(43)			(43)		2,564	2,564			
BES4MPPF1	KAPOLEI	HI		06/04/2025		1,606		10			10		1,616	1,616			
BES2VSNK0	STATEN ISLAND	NY		06/09/2022		4,809		145			145		4,954	4,954			
BES4DA1W3	HOUSTON	TX		02/12/2025		402		(10)			(10)		393	393			
BES5B0EQ3	MONROE	NY		02/02/2026				(33)			(33)		1,397	1,397			
BES2PU8Y9	JESSUP	MD		02/18/2022		635		(30)			(30)		605	605			
BES4Z1R76	LONGBOAT KEY	FL		10/02/2025		4,136		(85)			(85)		4,051	4,051			
BES5T3VU0	YUKON	OK		07/07/2026				(17)			(17)		544	544			
BES57VZN4	GARDNER	MA		01/02/2026				(39)			(39)		855	855			
BES2BA2A6	RIVERSIDE	CA		06/17/2021		713		(24)			(24)		689	689			
BGH33Q058	FRESNO	CA		11/29/2005		72,673							72,673	72,673			
BES5L3JT5	CHAGRIN FALLS	OH		05/06/2026				(37)			(37)		1,051	1,051			
BES57VSL6	NEW PORT RICHEY	FL		01/02/2026				(13)			(13)		539	539			
BES5L3WJ2	LINDENHURST	NY		05/06/2026				(66)			(66)		4,386	4,386			
BES2G9UH8	HANCEVILLE	AL		09/24/2021		1,304		(59)			(59)		1,245	1,245			
BES245J90	SAN JOSE	CA		01/27/2021		1,411		(58)			(58)		1,353	1,353			
BES25QL41	CHIPLEY	FL		02/24/2021		924		(23)			(23)		901	901			
BES5PEZ28	BOCA RATON	FL		06/04/2026				(32)			(32)		985	985			
BES2JJJ78	BIG SANDY	TX		10/22/2021		719		(27)			(27)		691	691			
BES4TH302	MT CRESTED BUTTE	CO		08/04/2025		1,383		(29)			(29)		1,354	1,354			
BES4DA1P8	CONROE	TX		02/12/2025		318		(8)			(8)		310	310			
BES2UT610	HASTINGS	FL		05/27/2022		1,305		97			97		1,403	1,403			
BES22BP19	EAST STROUDSBURG	PA		12/21/2020		339		(15)			(15)		324	324			
BES442093	SANTA BARBARA	CA		09/25/2024		1,595		(58)			(58)		1,536	1,536			
BES28ZF86	ZEELAND	MI		04/29/2021		1,243		(70)			(70)		1,173	1,173			
BES2VSR42	MILILANI	HI		06/09/2022		5,870		177			177		6,047	6,047			
BES5WI4WX7	NEW BRAUNFELS	TX		08/04/2026				(8)			(8)		500	500			
BES28ZE61	SALADO	TX		04/29/2021		2,157		(54)			(54)		2,104	2,104			
BES53EW33	NAPLES	FL		11/03/2025		2,297		(57)			(57)		2,240	2,240			

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					
BES5B0QY3	BLUE SPRINGS	MO		02/02/2026				(20)			(20)		1,812	1,812			
BES2B9YP1	ARCHER	FL		06/17/2021		443		(13)			(13)		431	431			
BES4KANK7	EAST ROCKAWAY	NY		05/07/2025		1,785		(55)			(55)		1,730	1,730			
BES2VSNN4	SPRING VALLEY	NY		06/09/2022		3,011		91			91		3,103	3,103			
BES5L3TR8	EAGLE POINT	OR		05/06/2026				(64)			(64)		2,076	2,076			
BES22BM38	DALY CITY	CA		12/21/2020		2,369		(73)			(73)		2,296	2,296			
BES5T3VP1	PORT ORANGE	FL		07/07/2026				(6)			(6)		313	313			
BES2VSMM7	HEWLETT HARBOR	NY		06/09/2022		5,396		162			162		5,558	5,558			
BES4DA1V5	COVINGTON	KY		02/12/2025		183		(3)			(3)		180	180			
BES245J74	SEMINOLE	TX		01/27/2021		881		(28)			(28)		853	853			
BES4HDES8	DALLAS	TX		04/04/2025		619		(6)			(6)		612	612			
BES5DTQS1	WHITE PLAINS	NY		03/03/2026				(38)			(38)		1,138	1,138			
BES2UT6S1	LEVELLAND	TX		05/27/2022		465		33			33		498	498			
BES5B0GW8	NEWCASTLE	WA		02/02/2026				(110)			(110)		5,039	5,039			
BES4HDDU4	BUTLER	PA		04/04/2025		715		(8)			(8)		707	707			
BES2Z02N4	NORTH BEACH	MD		08/18/2022		719		56			56		775	775			
BES5WI5019	HOLLYWOOD	FL		08/04/2026				(4)			(4)		157	157			
BES57VSD4	LIBERTYVILLE	IL		01/02/2026				(27)			(27)		1,172	1,172			
BES5T3XW4	MIAMI	FL		07/07/2026				(13)			(13)		623	623			
BES4HDE41	DEBARY	FL		04/04/2025		853		(25)			(25)		829	829			
BES2PU8T0	ROCKY POINT	NC		02/18/2022		471		(12)			(12)		459	459			
BES2A6HF9	CLAREMORE	OK		05/27/2021		972		(22)			(22)		951	951			
BES46UNY9	SPRINGFIELD	MA		10/31/2024		385		(7)			(7)		378	378			
BES5WI4XL2	RIVERDALE	GA		08/04/2026				(6)			(6)		138	138			
BES4BF492	LIVERMORE	CA		01/16/2025		1,946		(21)			(21)		1,925	1,925			
BES5DTQ36	WESTWOOD	MA		03/03/2026				(18)			(18)		783	783			
BES5B0GY4	BOCA RATON	FL		02/02/2026				(178)			(178)		9,722	9,722			
BES56BXD3	PLANT CITY	FL		12/08/2025		949		(34)			(34)		916	916			
BES57VSC6	MONROE	NY		01/02/2026				(33)			(33)		959	959			
BES4FHBG0	SHERWOOD	OR		03/10/2025		1,631		(15)			(15)		1,616	1,616			
BES53EWB5	LEBANON	PA		11/03/2025		307							307	307			
BES5L3V53	SUGAR LAND	TX		05/06/2026				(78)			(78)		4,310	4,310			
BES5PEH51	SAINT LOUIS	MO		06/04/2026				(10)			(10)		852	852			
BES5L3GA9	BROOKLYN	NY		05/06/2026				(119)			(119)		2,375	2,375			
BES53EW17	SANTA BARBARA	CA		11/03/2025		1,829		(48)			(48)		1,781	1,781			
BES4MPQL7	SAN ANTONIO	TX		06/04/2025		369		(4)			(4)		364	364			
BES4Z1R43	HIRAM	GA		10/02/2025		1,003		(6)			(6)		997	997			
BES4WAGF3	HUTTO	TX		09/03/2025		812		(8)			(8)		804	804			
BES5L3J73	MONTEAGLE	TN		05/06/2026				(10)			(10)		433	433			
BES2GJ485	VERNON	CT		09/24/2021		865		(21)			(21)		844	844			
BES4TH267	SAINT LOUIS	MO		08/04/2025		3,839		(128)			(128)		3,712	3,712			
BES2ET6H3	EDMOND	OK		08/26/2021		605		(15)			(15)		590	590			
BES4Q2HQ3	PENDLETON	SC		07/02/2025		1,721		(42)			(42)		1,679	1,679			
BES2B9Y06	OGDEN	AR		06/17/2021		671		(14)			(14)		658	658			
BES4KANA9	HOMESTEAD	FL		05/07/2025		800		(19)			(19)		781	781			
BES4Z1R01	SEASIDE PARK	NJ		10/02/2025		19,124		(443)			(443)		18,680	18,680			
BES5T3XZ7	PALM COAST	FL		07/07/2026				(16)			(16)		717	717			
BES5DTQE2	BONSALL	CA		03/03/2026				(47)			(47)		1,741	1,741			
BES2A6K99	CLIFTON PARK	NY		05/27/2021		695		(37)			(37)		659	659			
BES2B9XV9	LUBBOCK	TX		06/17/2021		1,342		(35)			(35)		1,307	1,307			
BES5PEHJ1	VALLEY CENTER	CA		06/04/2026				(80)			(80)		3,374	3,374			

SCHEDULE B - PART 3

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

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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					
BES5W4YK3	KENNESAW	GA		08/04/2026				(7)			(7)		176	176			
BES4MPQ11	BROOKLYN	NY		06/04/2025		1,206		(31)			(31)		1,175	1,175			
BES2KPH82	TRENTON	FL		11/19/2021		463		(12)			(12)		451	451			
BES5T3UA5	NORTH CHARLESTON	SC		07/07/2026				(11)			(11)		489	489			
BES4KAN84	HIALEAH	FL		05/07/2025		480		(11)			(11)		469	469			
BES4KANF8	BROOKLYN	NY		05/07/2025		3,591		(69)			(69)		3,522	3,522			
BES2Z0KK0	CONROE	TX		08/18/2022		384		30			30		414	414			
BES28ZDX3	EL MIRAGE	AZ		04/29/2021		416		(13)			(13)		403	403			
BES4BAZU2	MILILANI	HI		01/16/2025		565		(2)			(2)		563	563			
BES2ETBF1	CORDOVA	AL		08/26/2021		865		(35)			(35)		830	830			
BES5B0CH5	KINGS BEACH	CA		02/02/2026				(31)			(31)		1,095	1,095			
BES4Q2HF7	CLIFTON HEIGHTS	PA		07/02/2025		363		(14)			(14)		349	349			
BES2NM407	QUITMAN	TX		01/25/2022		400		(10)			(10)		389	389			
BES2JJHD7	LAKESIDE	CA		10/22/2021		999		(37)			(37)		962	962			
BES4HDF24	CORAL SPRINGS	FL		04/04/2025		653		(5)			(5)		648	648			
BES56BWD4	COLUMBUS	GA		12/08/2025		388		(11)			(11)		377	377			
BES5PF213	LAKEWOOD	NJ		06/04/2026				(19)			(19)		516	516			
BES5B0PR9	MIAMI	FL		02/02/2026				(3)			(3)		727	727			
BES4420R3	SAFETY HARBOR	FL		09/25/2024		2,708		(86)			(86)		2,621	2,621			
BES5B0F82	BRIDGEPORT	CT		02/02/2026				(12)			(12)		1,282	1,282			
BES57VXD8	UPPER MARLBORO	MD		01/02/2026				(3)			(3)		271	271			
BES5GSA16	COLORADO SPRINGS	CO		04/06/2026				(10)			(10)		585	585			
BES4HDEA7	MANCHESTER	CT		04/04/2025		948		(21)			(21)		926	926			
BES2UT5Y9	HARLETON	TX		05/27/2022		592		45			45		636	636			
BES49J554	TAMPA	FL		12/16/2024		592		(4)			(4)		588	588			
BES28ZEK0	HAMBURG	PA		04/29/2021		1,066		(28)			(28)		1,038	1,038			
BES28ZEM6	UPLAND	CA		04/29/2021		664		(25)			(25)		639	639			
BES2GJ4E2	SYLMAR	CA		09/24/2021		1,482		(49)			(49)		1,433	1,433			
BES4KAN43	SAINT LOUIS	MO		05/07/2025		212		(7)			(7)		204	204			
BES28ZDW5	REFORM	AL		04/29/2021		601		(14)			(14)		587	587			
BES2UT701	SAN JOSE	CA		05/27/2022		851		62			62		913	913			
BES56BY83	PHOENIX	AZ		12/08/2025		685		(26)			(26)		659	659			
BES28ZF29	WOOD VILLAGE	OR		04/29/2021		794		(27)			(27)		767	767			
BES27UAF7	WALNUT GROVE	MO		03/24/2021		1,134		(29)			(29)		1,105	1,105			
BES4DA1L7	GLEN BURNIE	MD		02/12/2025		728		(11)			(11)		717	717			
BES46UNV5	BOCA RATON	FL		10/31/2024		2,627		(72)			(72)		2,555	2,555			
BES2VSNR5	JAMAICA	NY		06/09/2022		5,337		159			159		5,496	5,496			
BES56BXC5	PHILADELPHIA	PA		12/08/2025		513		(18)			(18)		495	495			
BES22BM12	TAMPA	FL		12/21/2020		695		(16)			(16)		680	680			
BES5T3W05	SAN DIEGO	CA		07/07/2026				(28)			(28)		1,150	1,150			
BES5PEYK9	PERTH AMBOY	NJ		06/04/2026				(13)			(13)		579	579			
BES28ZEB0	SAFETY HARBOR	FL		04/29/2021		1,858		(85)			(85)		1,773	1,773			
BES5L3GG6	MIAMI	FL		05/06/2026				(37)			(37)		1,149	1,149			
BES4Z1R50	BUFFALO GROVE	IL		10/02/2025		4,303		(102)			(102)		4,201	4,201			
BES2VSXH6	FLEMINGTON	NJ		06/09/2022		2,730		82			82		2,812	2,812			
BES2NM3W8	MUNFORD	AL		01/25/2022		846		(20)			(20)		826	826			
BES2VSXZ6	BROOKLYN	NY		06/09/2022		11,420		353			353		11,773	11,773			
BES5T41A5	CHARLOTTE	NC		07/07/2026				4			4		783	783			
BES2KPGT7	MARION	OH		11/19/2021		986		(26)			(26)		960	960			
BES4MPP12	HAGERSTOWN	MD		06/04/2025		335		(6)			(6)		329	329			
BES5W50C5	MIAMI	FL		08/04/2026				(14)			(14)		477	477			

SCHEDULE B - PART 3

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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					
BES2A6KB4	LORIS	SC		05/27/2021		597		(15)			(15)		582	582			
BES4DA106	BRISTOL	CT		02/12/2025		864		(19)			(19)		846	846			
BES2CVDZ2	SANTA ROSA	CA		07/15/2021		659		(21)			(21)		637	637			
BES2NLG71	NORWOOD	NC		01/25/2022		1,045		(27)			(27)		1,018	1,018			
BES2VSNM6	MONTAGUE	NJ		06/09/2022		1,194		37			37		1,230	1,230			
BES28ZFL7	OKLAHOMA CITY	OK		04/29/2021		1,308		(27)			(27)		1,281	1,281			
BES47ZR15	RANCHO CUCAMONGA	CA		11/22/2024		8,704		(81)			(81)		8,623	8,623			
BES4HDDS9	PROSPER	TX		04/04/2025		1,950		(31)			(31)		1,919	1,919			
BES2UT6C6	OXFORD	AL		05/27/2022		645		46			46		691	691			
BES2CVDE9	LAKESIDE	AZ		07/15/2021		1,000		(23)			(23)		977	977			
BES2UT6K8	EL DORADO	AR		05/27/2022		819		61			61		880	880			
BES5II4YP2	MORGANTOWN	PA		08/04/2026				(18)			(18)		465	465			
BES4Q2J16	HIGHLAND MILLS	NY		07/02/2025		2,186		(42)			(42)		2,144	2,144			
BES5L3RY5	GREEN BAY	WI		05/06/2026				(12)			(12)		404	404			
BES4MPPS3	NEW ALBANY	IN		06/04/2025		6,764		(56)			(56)		6,708	6,708			
BES5PEHL6	CEDAR CITY	UT		06/04/2026				(35)			(35)		873	873			
BES4MPQD5	THE VILLAGES	FL		06/04/2025		2,496		(30)			(30)		2,466	2,466			
BES5T3X46	LEANDER	TX		07/07/2026				(9)			(9)		395	395			
BES2NLG63	CORNELIUS	OR		01/25/2022		781		(32)			(32)		749	749			
BES2UT5X1	LEESBURG	FL		05/27/2022		417		29			29		446	446			
BES5B0FH2	MERCED	CA		02/02/2026				(17)			(17)		796	796			
BES4BAZE8	BEDFORD	TX		01/16/2025		604		(19)			(19)		586	586			
BES5PF0T4	KEY LARGO	FL		06/04/2026				(8)			(8)		362	362			
BES5GSA40	ATLANTA	GA		04/06/2026				(7)			(7)		295	295			
BES5T3WB1	BELLEVILLE	IL		07/07/2026				(12)			(12)		310	310			
BES27UA59	ORLANDO	FL		03/24/2021		912		(16)			(16)		897	897			
BES5PF1L0	MIAMI	FL		06/04/2026				(19)			(19)		1,197	1,197			
BES4MPJL5	MCKINNEY	TX		06/04/2025		946		(21)			(21)		924	924			
BES5B0R14	TRINITY	NC		02/02/2026				(39)			(39)		1,222	1,222			
BES2Z0HU2	SAN DIEGO	CA		08/18/2022		6,110		660			660		6,770	6,770			
BES5II50T8	TRENTON	NJ		08/04/2026				(3)			(3)		132	132			
BES47ZUJ2	PALM BEACH GARDENS	FL		11/22/2024		207,648		(6,797)			(6,797)		200,851	200,851			
BES5GSD47	SAN FRANCISCO	CA		04/06/2026				(262)			(262)		19,495	19,495			
BES5T3VT3	YUKON	OK		07/07/2026				(17)			(17)		544	544			
BES5DTS00	CANON CITY	CO		03/03/2026				(21)			(21)		586	586			
BES4DA1K9	DULUTH	GA		02/12/2025		1,757		(54)			(54)		1,704	1,704			
BES28ZEW4	EARP	CA		04/29/2021		2,286		(61)			(61)		2,226	2,226			
BES2ETB79	GREENWOOD	IN		08/26/2021		430		(18)			(18)		412	412			
BES4DA160	TEMPE	AZ		02/12/2025		3,729		(25)			(25)		3,704	3,704			
BES2VSR67	BROOKLYN	NY		06/09/2022		6,700		202			202		6,902	6,902			
BES56BY26	BLUFFTON	SC		12/08/2025		1,130		(40)			(40)		1,090	1,090			
BES56BYG5	SHELTER ISLAND HEIGHTS	NY		12/08/2025		2,754		(46)			(46)		2,708	2,708			
BES2UT6A0	ENUMCLAW	WA		05/27/2022		641		48			48		689	689			
BES2G9UY1	HARRAH	OK		09/24/2021		1,001		(26)			(26)		974	974			
BES4IWAGD8	ALBANY	NY		09/03/2025		205		(4)			(4)		202	202			
BES57VZH7	MACON	GA		01/02/2026				(18)			(18)		936	936			
BES5GSBL1	BUFFALO	NY		04/06/2026				1			1		231	231			
BES2CVDM1	PARKER DAM	CA		07/15/2021		1,246		(57)			(57)		1,189	1,189			
BES2KPGU4	LOUISA	KY		11/19/2021		746		(23)			(23)		723	723			
BES57VRG8	CHICAGO	IL		01/02/2026				(4)			(4)		317	317			
BES2ET683	ERNUL	NC		08/26/2021		545		(17)			(17)		529	529			

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					
BES2NM3Z1	FORESTHILL	CA		01/25/2022		375		(17)			(17)		358	358			
BES402HK6	PEMBROKE PINES	FL		07/02/2025		789		(19)			(19)		770	770			
BES442119	JACKSONVILLE	FL		09/25/2024		264		(5)			(5)		259	259			
BES47Z0Z1	JENSEN BEACH	FL		11/22/2024		785		(15)			(15)		770	770			
BES5DTTG4	NEW ORLEANS	LA		03/03/2026				2			2		325	325			
BES27U9S1	NAVARRE	OH		03/24/2021		221		(8)			(8)		213	213			
BES5PF0X5	SUN CITY	AZ		06/04/2026				(1)			(1)		100	100			
BES28ZEU8	MAUD	TX		04/29/2021		1,395		(32)			(32)		1,364	1,364			
BES5B0N67	CANTON	GA		02/02/2026				(52)			(52)		1,303	1,303			
BES402JF5	LAMBERTVILLE	NJ		07/02/2025		1,137		(1)			(1)		1,136	1,136			
BES28ZEF1	NEW BRAUNFELS	TX		04/29/2021		648		(17)			(17)		631	631			
BES402J32	CONCORD	CA		07/02/2025		2,217		(55)			(55)		2,162	2,162			
BES53EVF7	FORT WORTH	TX		11/03/2025		1,052		(29)			(29)		1,023	1,023			
BES4HDEK5	APPLETON	WI		04/04/2025		440		(7)			(7)		434	434			
BES4FHAL0	MCKINNEY	TX		03/10/2025		4,396		(45)			(45)		4,352	4,352			
BES5PF1K2	CRANBERRY TOWNSHIP	PA		06/04/2026				(28)			(28)		938	938			
BES2VSNC8	SAN DIEGO	CA		06/09/2022		3,417		103			103		3,520	3,520			
BES4MPPM6	TOOELE	UT		06/04/2025		701		(15)			(15)		686	686			
BES5DTTB5	FORT LAUDERDALE	FL		03/03/2026				(68)			(68)		6,856	6,856			
BES56BWL6	TAMPA	FL		12/08/2025		1,507		(5)			(5)		1,502	1,502			
BES5T3W96	ROCKVILLE	MD		07/07/2026				(1,210)			(1,210)		83,455	83,455			
BES2TK5H7	DEL VALLE	TX		04/13/2022		452		(23)			(23)		429	429			
BES56BYC4	MANCHESTER	CT		12/08/2025		1,060		(18)			(18)		1,042	1,042			
BES5B0H15	LAUDERHILL	FL		02/02/2026				(43)			(43)		1,336	1,336			
BES5DTQM4	NAPA	CA		03/03/2026				(51)			(51)		1,660	1,660			
BES5PEHE2	MILWAUKEE	WI		06/04/2026				(14)			(14)		306	306			
BES245JA7	HERMANN	MO		01/27/2021		637		(11)			(11)		626	626			
BES4MPPD6	ENGLEWOOD	FL		06/04/2025		3,351		(34)			(34)		3,317	3,317			
BES4HDEW9	DEFUNIAK SPRINGS	FL		04/04/2025		421		(7)			(7)		414	414			
BES4WAGU0	MOUNT PLEASANT	PA		09/03/2025		748		(18)			(18)		730	730			
BES5PF1F3	FAYETTEVILLE	NC		06/04/2026				(14)			(14)		284	284			
BES5B0FE9	PORT CHARLOTTE	FL		02/02/2026				2			2		1,545	1,545			
BES4MPPL8	CHARLOTTE	NC		06/04/2025		701		(20)			(20)		682	682			
BES28ZE53	BASTROP	TX		04/29/2021		672		(14)			(14)		659	659			
BES4KAMY8	BRONX	NY		05/07/2025		1,878		(56)			(56)		1,822	1,822			
BES5B0G65	KALAMAZOO	MI		02/02/2026				(18)			(18)		756	756			
BES5T3W39	COLUMBUS	OH		07/07/2026				(13)			(13)		316	316			
BES2CVCP5	DEFUNIAK SPRINGS	FL		07/15/2021		728		(18)			(18)		710	710			
BES2NM464	TALENT	OR		01/25/2022		413		(17)			(17)		396	396			
BES2Z0204	WASHINGTON	UT		08/18/2022		2,981		230			230		3,211	3,211			
BES56BY42	SANTA ROSA	CA		12/08/2025		641		(16)			(16)		625	625			
BES2NRTJ8	SANFORD	NC		01/25/2022		2,130		(55)			(55)		2,075	2,075			
BES2ET7D1	NORTH HIGHLANDS	CA		08/26/2021		443		(16)			(16)		427	427			
BES5PEVT3	LAKELAND	FL		06/04/2026				(24)			(24)		894	894			
BES27UAL4	ODESSA	TX		03/24/2021		937		(30)			(30)		907	907			
BES5PF171	CORSICANA	TX		06/04/2026				(8)			(8)		307	307			
BES49J562	HOLLYWOOD	FL		12/16/2024		384		(5)			(5)		379	379			
BES2CVCW0	SEWICKLEY	PA		07/15/2021		641		(22)			(22)		619	619			
BES5GSCC0	FOREST	VA		04/06/2026				(37)			(37)		1,321	1,321			
BES5GSBQ0	SAYVILLE	NY		04/06/2026				(20)			(20)		1,370	1,370			
BES4HDDQ3	NEW ORLEANS	LA		04/04/2025		1,222		(22)			(22)		1,200	1,200			

SCHEDULE B - PART 3

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BES5WI51G5	RICHARDSON	TX		08/04/2026				(21)			(21)		1,066	1,066			
BES2Z0HS7	MIAMI SPRINGS	FL		08/18/2022		1,776		136			136		1,912	1,912			
BES56BXU5	WILLIMANTIC	CT		12/08/2025		928		(33)			(33)		895	895			
BES28ZEE4	BONITA SPRINGS	FL		04/29/2021		456		(15)			(15)		441	441			
BES2A9D83	BOWLING GREEN	OH		05/27/2021		367		(19)			(19)		348	348			
BES2KPCJ3	OCALA	FL		11/19/2021		633		(21)			(21)		612	612			
BES57VUA7	EDGEWATER	NJ		01/02/2026				(79)			(79)		3,259	3,259			
BES5T3X95	ROSLINDALE	MA		07/07/2026				(13)			(13)		717	717			
BES4TH317	STANFIELD	NC		08/04/2025		1,548		(40)			(40)		1,509	1,509			
BES28ZEL8	HARWOOD	TX		04/29/2021		577		(23)			(23)		554	554			
BES5GSBF4	GLEN COVE	NY		04/06/2026				(61)			(61)		1,572	1,572			
BES4HDE33	LITTLE EGG HARBOR	NJ		04/04/2025		766		(6)			(6)		761	761			
BES4WAGG1	MARION	TX		09/03/2025		548		(3)			(3)		545	545			
BES4FH8B5	EAST SETAUKET	NY		03/10/2025		1,488		(20)			(20)		1,468	1,468			
BES2Z0KH7	PLEASANTON	CA		08/18/2022		2,243		171			171		2,414	2,414			
BES5PEHH5	TAYLORS	SC		06/04/2026				(10)			(10)		678	678			
BES2Z0253	STATEN ISLAND	NY		08/18/2022		3,606		278			278		3,884	3,884			
BES5PF1A4	GRESHAM	OR		06/04/2026				(12)			(12)		687	687			
BES5GSA24	MILWAUKEE	WI		04/06/2026				(9)			(9)		233	233			
BES2NM3U2	MYRTLE BEACH	SC		01/25/2022		676		(24)			(24)		651	651			
BES4WAG06	NORTH CHARLESTON	SC		09/03/2025		425		(8)			(8)		417	417			
BES5PEG52	SANTA MARIA	CA		06/04/2026				(11)			(11)		699	699			
BES2G9UB1	VILLE PLATTE	LA		09/24/2021		673		(19)			(19)		654	654			
BES5B0H56	FORT LAUDERDALE	FL		02/02/2026				(41)			(41)		1,136	1,136			
BES5B0KX1	NEW ORLEANS	LA		02/02/2026				(35)			(35)		943	943			
BES2TK629	MACUNGIE	PA		04/13/2022		286		(8)			(8)		278	278			
BES4KAN92	LAKE HAVASU CITY	AZ		05/07/2025		722		(13)			(13)		709	709			
BES2G9UL9	SUNNYVALE	CA		09/24/2021		1,265		(57)			(57)		1,207	1,207			
BES4KAMZ5	BOCA RATON	FL		05/07/2025		3,772		(128)			(128)		3,644	3,644			
BES4HDEN9	TOWNSEND	DE		04/04/2025		904		(17)			(17)		887	887			
BES2JJJR4	GLEN ROSE	TX		10/22/2021		1,284		(32)			(32)		1,252	1,252			
BES2G9UT2	OCALA	FL		09/24/2021		294		(12)			(12)		282	282			
BES28ZFK9	VILONIA	AR		04/29/2021		576		(14)			(14)		562	562			
BES2UT651	JOHNSTON	SC		05/27/2022		402		31			31		433	433			
BES2VT6V3	PRINCETON	NJ		06/09/2022		4,891		147			147		5,038	5,038			
BES56BX76	BROOKLYN	NY		12/08/2025		1,440		(61)			(61)		1,378	1,378			
BES4TH432	TAMPA	FL		08/04/2025		509		(6)			(6)		503	503			
BES4Q2JD0	POTOMAC	MD		07/02/2025		3,703		(131)			(131)		3,571	3,571			
BES56BYH3	CLARKDALE	AZ		12/08/2025		931		(35)			(35)		896	896			
BES2GJ2W4	JACKSONVILLE	AR		09/24/2021		567		(14)			(14)		552	552			
BES2PU928	DIANA	TX		02/18/2022		606		(25)			(25)		581	581			
BES28ZEJ3	STROUDSBURG	PA		04/29/2021		513		(15)			(15)		498	498			
BES2VSQT8	GAINESVILLE	FL		06/09/2022		611		19			19		629	629			
BES4DA1R4	HOUSTON	TX		02/12/2025		518		(8)			(8)		510	510			
BES5GSBM9	HOUSTON	TX		04/06/2026				(19)			(19)		502	502			
BES2G9UA3	HARTLAND	MI		09/24/2021		400		(15)			(15)		385	385			
BES28ZF60	GUATAY	CA		04/29/2021		1,409		(75)			(75)		1,334	1,334			
BES28ZDU9	NORTHPORT	AL		04/29/2021		482		(16)			(16)		466	466			
BES2A9D42	SANTA ROSA	CA		05/27/2021		826		(40)			(40)		785	785			
BES2A6EY1	DEBARY	FL		05/27/2021		398		(18)			(18)		380	380			
BES53EVT7	SEVIERVILLE	TN		11/03/2025		2,677		(54)			(54)		2,623	2,623			

SCHEDULE B - PART 3

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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					
BES5PEZV4	PALM BAY	FL		06/04/2026				(5)			(5)		531	531			
BES22BVB0	OCEANSIDE	CA		12/21/2020		1,973		(57)			(57)		1,916	1,916			
BES56BXP6	NAMPA	ID		12/08/2025		886		(25)			(25)		861	861			
BES5T3W13	SAINT AUGUSTINE	FL		07/07/2026				(15)			(15)		463	463			
BES2VSN53	MANTECA	CA		06/09/2022		1,968		60			60		2,027	2,027			
BES5GSA32	COEUR D'ALENE	ID		04/06/2026				(75)			(75)		3,658	3,658			
BES5L3GF8	MIAMI GARDENS	FL		05/06/2026				(21)			(21)		601	601			
BES5T3WM7	FLOWER MOUND	TX		07/07/2026				(61)			(61)		2,234	2,234			
BES2JJJG8	HOMER	LA		10/22/2021		800		(20)			(20)		780	780			
BES4BAYH2	ROSEDALE	MD		01/16/2025		1,000		(27)			(27)		973	973			
BES5WW4YS6	SHREVEPORT	LA		08/04/2026				(4)			(4)		96	96			
BES57VSK8	ESTERO	FL		01/02/2026				(18)			(18)		813	813			
BES5WW50M3	DUCK KEY	FL		08/04/2026				(4)			(4)		229	229			
BES4TH226	ST JOHNS	FL		08/04/2025		1,261		(23)			(23)		1,238	1,238			
BES2JJJF0	HAYWARD	CA		10/22/2021		1,271		(47)			(47)		1,224	1,224			
BES56BXJ0	WEST PALM BEACH	FL		12/08/2025		803		(18)			(18)		784	784			
BES56BWX0	PORT SAINT LUCIE	FL		12/08/2025		464		(10)			(10)		454	454			
BES4WAGP1	WINTER GARDEN	FL		09/03/2025		4,093		(108)			(108)		3,986	3,986			
BES53EVP5	BELTSVILLE	MD		11/03/2025		413		(4)			(4)		409	409			
BES4KANQ4	WILLIAMSPORT	PA		05/07/2025		461		(13)			(13)		448	448			
BES4FHBX3	MIAMI	FL		03/10/2025		2,988		(27)			(27)		2,961	2,961			
BES5T3VZ9	HEBER CITY	UT		07/07/2026				(5)			(5)		1,467	1,467			
BES4BAZD0	BOCA RATON	FL		01/16/2025		1,942		(30)			(30)		1,911	1,911			
BES2Z0HW8	RANCHO MIRAGE	CA		08/18/2022		3,816		410			410		4,226	4,226			
BGH33PRH5	VISALIA	CA		08/12/2004		51,478		(2,683)			(2,683)		48,796	48,796			
BES4420F9	PORT ORCHARD	WA		09/25/2024		7,872		(193)			(193)		7,679	7,679			
BES4BAZP3	COLLEGE STATION	TX		01/16/2025		311		(12)			(12)		300	300			
BES25QLG4	DEXTER	OR		02/24/2021		355		(14)			(14)		340	340			
BES5GSB64	HOUSTON	TX		04/06/2026				(82)			(82)		2,070	2,070			
BES2VSMZ8	ONTARIO	CA		06/09/2022		2,132		64			64		2,196	2,196			
BES57VX71	MADISON	WI		01/02/2026				(8)			(8)		354	354			
BES2A6EV7	CHINO HILLS	CA		05/27/2021		1,170		(45)			(45)		1,125	1,125			
BES2TK5Z7	TAMPA	FL		04/13/2022		679		(24)			(24)		655	655			
BES4Q2HJ9	BROOKLYN	NY		07/02/2025		910		(32)			(32)		878	878			
BES5PEHA0	GRAND PRAIRIE	TX		06/04/2026				(6)			(6)		537	537			
BES5B0QA5	BRAINERD	MN		02/02/2026				(5)			(5)		277	277			
BES4TH2D2	HOMESTEAD	FL		08/04/2025		1,234		(38)			(38)		1,195	1,195			
BES56BYP5	ROWLETT	TX		12/08/2025		1,359		(30)			(30)		1,329	1,329			
BES2TK611	COLUMBUS	MS		04/13/2022		1,421		(37)			(37)		1,384	1,384			
BES2KPH41	FLAT ROCK	MI		11/19/2021		484		(14)			(14)		470	470			
BES2Z0279	WEST ISLIP	NY		08/18/2022		1,850		243			243		2,093	2,093			
BES2A9D59	LIVERPOOL	NY		05/27/2021		310		(16)			(16)		294	294			
BES5L3XF9	OAK ISLAND	NC		05/06/2026				(81)			(81)		2,996	2,996			
BES28ZF03	KISSIMMEE	FL		04/29/2021		751		(29)			(29)		721	721			
BES5WW4YL1	PARKER	CO		08/04/2026				6			6		583	583			
BES46UNX1	YORBA LINDA	CA		10/31/2024		1,885		(59)			(59)		1,826	1,826			
BES5PF106	SOMERS POINT	NJ		06/04/2026				(2)			(2)		508	508			
BES5T3WD7	BENSALEM	PA		07/07/2026				(10)			(10)		374	374			
BES480044	YOUNGSVILLE	LA		11/22/2024		793		(12)			(12)		781	781			
BES5DTPQ6	CONYERS	GA		03/03/2026				(5)			(5)		406	406			
BES2BA2D0	GEORGETOWN	TN		06/17/2021		4,763		(110)			(110)		4,653	4,653			

SCHEDULE B - PART 3

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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					
BES57VXW6	PORT JERVIS	NY		01/02/2026				(12)			(12)		420	420			
BES2NRTK5	DELANO	TN		01/25/2022		517		(16)			(16)		501	501			
BES28ZDV7	MARBURY	AL		04/29/2021		641		(15)			(15)		626	626			
BES5T3UZ0	SAN ANTONIO	TX		07/07/2026				(10)			(10)		301	301			
BES5L3HC4	SNELLVILLE	GA		05/06/2026				(43)			(43)		1,958	1,958			
BES27U9X0	RIFLE	CO		03/24/2021		515		(19)			(19)		496	496			
BES5B0KW3	TULSA	OK		02/02/2026				(6)			(6)		461	461			
BES2LZGN7	FAYETTEVILLE	GA		12/16/2021		569		(21)			(21)		548	548			
BES27U9D4	HANSON	KY		03/24/2021		828		(19)			(19)		809	809			
BES5WI4YU1	HUTCHINSON	MN		08/04/2026				(8)			(8)		417	417			
BES2ET6F7	LAKE CHARLES	LA		08/26/2021		519		(13)			(13)		506	506			
BES2PU8K9	COCHRANTON	PA		02/18/2022		670		(17)			(17)		653	653			
BES5T3XH7	RICHMOND	CA		07/07/2026				(15)			(15)		510	510			
BES2VT2Y1	PEMBROKE PINES	FL		06/09/2022		689		21			21		710	710			
BES4Z1R19	NORTH MIAMI BEACH	FL		10/02/2025		1,406		(28)			(28)		1,378	1,378			
BES2VSYY8	HUNTINGTON BEACH	CA		06/09/2022		3,819		117			117		3,936	3,936			
BES5WI4ZR7	ALLENDALE	NJ		08/04/2026				(6)			(6)		917	917			
BES5WI5100	COLORADO SPRINGS	CO		08/04/2026				(11)			(11)		298	298			
BES4Q2HN0	PAYETTE	ID		07/02/2025		727		(6)			(6)		721	721			
BES5PF1H9	EAGAN	MN		06/04/2026				(14)			(14)		556	556			
BES2VSR00	SONORA	CA		06/09/2022		737		22			22		759	759			
BES2VSNQ7	ATLANTA	GA		06/09/2022		2,377		71			71		2,449	2,449			
BES56BY59	SYRACUSE	IN		12/08/2025		1,301		(16)			(16)		(8,715)	(8,715)			
BES4Q2J81	FORT LAUDERDALE	FL		07/02/2025		1,630		(20)			(20)		1,610	1,610			
BES2VT163	FRANCIS	UT		06/09/2022		2,124		64			64		2,187	2,187			
BES2JJJB9	HARTLAND	MI		10/22/2021		714		(26)			(26)		688	688			
BES27UAJ9	FAYETTE	AL		03/24/2021		1,686		(37)			(37)		1,648	1,648			
BES28ZEZ7	CLACKAMAS	OR		04/29/2021		452		(11)			(11)		441	441			
BES47ZVA0	LA JOLLA	CA		11/22/2024		1,603		(58)			(58)		1,545	1,545			
BES5B0ND2	YORK	PA		02/02/2026				3			3		320	320			
BES4FHC61	NEW BRAUNFELS	TX		03/10/2025		1,120		(14)			(14)		1,106	1,106			
BES2A6JM2	SOUTHINGTON	CT		05/27/2021		351		(17)			(17)		334	334			
BES4Z1QS1	ORLANDO	FL		10/02/2025		2,477		(71)			(71)		2,406	2,406			
BES5L3U62	HOUSTON	TX		05/06/2026				(14)			(14)		1,577	1,577			
BES56BXY7	DAVENPORT	FL		04/09/2026									(260)	(260)			
BES5DTRP6	CAPE CORAL	FL		03/03/2026				(29)			(29)		783	783			
BES4KANL5	MARIETTA	GA		05/07/2025		1,042		(33)			(33)		1,008	1,008			
BES4WAG55	LAYTON	UT		09/03/2025		2,146		(46)			(46)		2,100	2,100			
BES2G9NC7	LANCASTER	CA		09/24/2021		922		(34)			(34)		888	888			
BES28ZF45	SACRAMENTO	CA		04/29/2021		1,153		(44)			(44)		1,109	1,109			
BES5DTRT8	ORMOND BEACH	FL		03/03/2026				(3)			(3)		492	492			
BES2A6588	MIDDLEBURG	FL		05/27/2021		854		(35)			(35)		819	819			
BES5GSAK4	GLENS FALLS	NY		04/06/2026				(14)			(14)		333	333			
BES5T3YB9	WEST SENECA	NY		07/07/2026				(5)			(5)		272	272			
BES56BYD2	PRINCETON	TX		12/08/2025		7,904		(188)			(188)		7,716	7,716			
BES27U9P7	MILL RUN	PA		03/24/2021		775		(19)			(19)		756	756			
BES4WAGR7	MELBOURNE BEACH	FL		09/03/2025		1,453		(23)			(23)		1,431	1,431			
BES4HDE90	YAPHANK	NY		04/04/2025		1,255		(31)			(31)		1,224	1,224			
BES5GSAE8	CHULA VISTA	CA		04/06/2026				(31)			(31)		1,607	1,607			
BES2TK5S3	BARNARD	MO		04/13/2022		975		(25)			(25)		950	950			
BES27UCP3	HUNTINGTON BEACH	CA		03/24/2021		1,269		(41)			(41)		1,228	1,228			

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					
BES2V5MH8	HOLTSVILLE	NY		06/09/2022		1,279		39			39		1,318	1,318			
BES5T3W62	VERNON	FL		07/07/2026				(16)			(16)		489	489			
BES2BA034	KEITHVILLE	LA		06/17/2021		852		(21)			(21)		831	831			
BES4HDE17	PENNGROVE	CA		04/04/2025		4,057		(111)			(111)		3,946	3,946			
BES2JJJN3	HOPKINS	MI		10/22/2021		1,125		(24)			(24)		1,101	1,101			
BES4TH3J8	AVON PARK	FL		08/04/2025		226		(6)			(6)		220	220			
BES5GSCX4	SAN FRANCISCO	CA		04/06/2026				(2)			(2)		2,038	2,038			
BES5WI51C4	HOUSTON	TX		08/04/2026				(6)			(6)		282	282			
BES5L3JL2	MONROE	OH		05/06/2026				(9)			(9)		468	468			
BES53EW41	WELLS	ME		11/03/2025		868		(20)			(20)		848	848			
BES2VSMP0	OZONE PARK	NY		06/09/2022		3,129		94			94		3,223	3,223			
BES2ETCZ6	ACKWORTH	IA		08/26/2021		1,341		(33)			(33)		1,308	1,308			
BES5L3TV9	BROOKLYN	NY		05/06/2026				(23)			(23)		925	925			
BES2Z0HR9	CHESTERFIELD	VA		08/18/2022		1,993		157			157		2,150	2,150			
BES4Z1QT9	NEW YORK	NY		10/02/2025		6,026		(145)			(145)		5,881	5,881			
BES4HDER0	LULING	LA		04/04/2025		598		(15)			(15)		583	583			
BES5T3XS3	AUSTIN	TX		07/07/2026				(21)			(21)		911	911			
BES4KANP6	CHESTER	PA		05/07/2025		328		(5)			(5)		324	324			
BES5GSBR8	PALM BEACH GARDENS	FL		04/06/2026				(60)			(60)		1,587	1,587			
BES5PF2G0	MIDDLETOWN	CT		06/04/2026				(10)			(10)		604	604			
BES4TH3B5	DIX HILLS	NY		08/04/2025		4,828		(144)			(144)		4,684	4,684			
BES4WAGE6	PORT SAINT LUCIE	FL		09/03/2025		358		(4)			(4)		354	354			
BES2A9D34	MESA	AZ		05/27/2021		585		(19)			(19)		566	566			
BES27U9W2	NOWATA	OK		03/24/2021		643		(17)			(17)		626	626			
BES5DTRF8	DEER PARK	NY		03/03/2026				(44)			(44)		1,153	1,153			
BES2UT6H5	CHESHIRE	OR		05/27/2022		599		45			45		644	644			
BES2G9N45	HAYWARD	CA		09/24/2021		1,840		(68)			(68)		1,772	1,772			
BES53EV83	SARASOTA	FL		11/03/2025		919		(20)			(20)		899	899			
BES5B0G40	DALLAS	TX		02/02/2026				(24)			(24)		796	796			
BES27UAG5	SEGUIN	TX		03/24/2021		1,242		(33)			(33)		1,208	1,208			
BES2B9Y14	DUETTE	FL		06/17/2021		766		(19)			(19)		746	746			
BES2VSNS3	LONG BEACH	NY		06/09/2022		2,182		66			66		2,248	2,248			
BES2NRTL3	OVERTON	TX		01/25/2022		629		(16)			(16)		613	613			
BES2VT1J5	FRESH MEADOWS	NY		06/09/2022		5,387		162			162		5,549	5,549			
BES5L3S32	KINGSTON	PA		05/06/2026				(17)			(17)		478	478			
BES4MPQC7	SEMINOLE	FL		06/04/2025		980		(8)			(8)		972	972			
BES5PEKA6	ORMOND BEACH	FL		06/04/2026				(23)			(23)		797	797			
BES5L3K89	NORTH MYRTLE BEACH	SC		05/06/2026				(5)			(5)		935	935			
BES2ETB95	TYLER	TX		08/26/2021		644		(18)			(18)		626	626			
BES5GSAA6	SOUTH FULTON	GA		04/06/2026				(11)			(11)		795	795			
BES5T3WA3	KATY	TX		07/07/2026				(6)			(6)		363	363			
BES22BLZ8	UPPER MARLBORO	MD		12/21/2020		967		(33)			(33)		934	934			
BES2ETA62	ENNIS	TX		08/26/2021		1,092		(27)			(27)		1,065	1,065			
BES5B0EX8	PELHAM	AL		02/02/2026				(6)			(6)		222	222			
BES2CVCN0	JENSEN BEACH	FL		07/15/2021		1,224		(28)			(28)		1,196	1,196			
BES5T3UC1	VISALIA	CA		07/07/2026				(10)			(10)		315	315			
BES4Q2HB6	PUNTA GORDA	FL		07/02/2025		1,306		(28)			(28)		1,278	1,278			
BES5PEHM4	DENTON	TX		06/04/2026				(79)			(79)		4,268	4,268			
BES27UAD2	KEYSTONE HEIGHTS	FL		03/24/2021		1,185		(33)			(33)		1,153	1,153			
BES2G9N03	WINNSBORO	TX		09/24/2021		778		(19)			(19)		758	758			
BES4KANH4	BROOKLYN	NY		05/07/2025		6,567		(129)			(129)		6,438	6,438			

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												
BES28ZF78	OXFORD	MS		04/29/2021		1,108		(27)			(27)		1,081	1,081			
BES4BAXZ3	SAINT CLOUD	FL		01/16/2025		920		(25)			(25)		895	895			
BES5PEHT9	DALLAS	TX		06/04/2026				(3)			(3)		279	279			
BES5DTS34	BRADENTON BEACH	FL		03/03/2026				(78)			(78)		4,280	4,280			
BES57VV57	CANON CITY	CO		01/02/2026				(12)			(12)		291	291			
BES2NM3V0	SPARTA	MO		01/25/2022		986		(27)			(27)		959	959			
BES5GSBE7	CANTONMENT	FL		04/06/2026				(50)			(50)		3,404	3,404			
BES5II4YG2	PLANTATION	FL		08/04/2026				(2)			(2)		184	184			
BES4HDEM1	PLANTATION	FL		04/04/2025		843		(13)			(13)		830	830			
BES5II51J9	DUCK KEY	FL		08/04/2026				(8)			(8)		362	362			
0299999. Mortgages with partial repayments						3,592,686		(38,225)			(38,225)		4,265,551	4,265,551			
BES2A6FE4	HEMPHILL	TX		05/27/2021	09/14/2026	95,448		(21)			(21)		95,426	43,167		(52,259)	(52,259)
BES27U9N2	COVE	AR		03/24/2021	08/12/2026	116,379		(11)			(11)		116,368	52,410		(63,958)	(63,958)
0399999. Mortgages disposed						211,827		(32)			(32)		211,794	95,577		(116,217)	(116,217)
0599999 - Totals						36,886,476		(407,238)			(407,238)		40,028,065	39,911,848		(116,217)	(116,217)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BES3PP-P7-8	BHARCAP PARTNERS II LP			DIRECT FUNDING		03/08/2024			2,300,371			0.000
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING		01/26/2015			14,430			0.000
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I LP		DE	DIRECT FUNDING		08/10/2017			600,253			0.000
BES5G9-ZD-5	LENDBUZZ AUTO 2026-1 FEEDER FUND 0.000			DIRECT FUNDING		03/30/2026			80,253,880			0.000
BES16U-G2-3	LIGHTHOUSE TECHNOLOGIES HOLDIN					04/29/2019		1,320,183				0.000
BES5Z6-E8-4	PENDING INDIA RF - FUND II		IRL	DIRECT FUNDING		08/28/2026		6,882,429				0.000
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP		DE	DIRECT FUNDING		01/21/2022			637,138			0.000
BES4HY-1V-9	VIEWPOINT VENTURES FUND II LP			DIRECT FUNDING		04/21/2025			656,250			0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								8,202,612	84,462,322			XXX
BES4V4-SS-7	EAST POINT INVESTMENT MEMBER L			DIRECT FUNDING		08/20/2025			2,007,767			0.000
BES3TV-W8-1	220 WILLIAMS STREET LLC	Athens	GA	Transfer from Sch A		04/05/2024		46,832,616				0.000
BES3ZH-QY-5	UT Austin 2707 Rio Grande	Austin	TX	Transfer from Sch A		07/17/2024		43,792,437				0.000
BES45P-8X-0	Naismith Hall	Columbus	OH	Transfer from Sch A		10/15/2024		40,951,935				0.000
BES45P-9U-5	8th and High	Lawrence	KS	Transfer from Sch A		10/16/2024		38,274,381				0.000
BES4BE-ED-5	Storrs Center	Mansfield	CT	Transfer from Sch A		01/07/2025		41,357,840				0.000
BES4R9-J7-7	6 JFK St	Cambridge	MA	Transfer from Sch A		07/11/2025		57,150,686				0.000
BES57R-U9-2	NC State	Raleigh	NC	Transfer from Sch A		12/30/2025		54,574,795				0.000
BES5YJ-HD-3	Tower 5040	Houston	TX	Transfer from Sch A		08/25/2026		41,905,949				0.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								364,840,639	2,007,767			XXX
BES5L0-VB-6	DIMENSION RE LLC DIMENSION RE					05/15/2026			2,174,519			0.000
4899999. Qualifying federal tax credit investments - unaffiliated									2,174,519			XXX
BES4VT-YZ-9	BLUEPATH FINANCE SOLAR V VI			DIRECT FUNDING		08/27/2025			1,352,333			0.000
4999999. Qualifying federal tax credit investments - affiliated									1,352,333			XXX
BES4UN-NP-7	AMR MANAGECO LLC ILOC - TRANCHE B - SUB			DIRECT FUNDING		04/22/2026		210,000	4,350,000			0.000
BES4SV-KQ-3	COLLER PRIVATE EQUITY BACK NOT ABS-SER-2			DIRECT FUNDING		08/11/2025			333,113			0.000
24821#-AE-3	DENALI BORROWER LLC SERIES-WISETACK CLAS			DIRECT FUNDING		04/02/2026			1,585,236			0.000
56518*-AB-3	MAPLE BORROWER LLC HOMETAP FORWARD FLOW			DIRECT FUNDING		02/10/2025			3,043,063			0.000
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE 0.000			DIRECT FUNDING	6.	11/27/2018			26,937			0.000
BES5T6-VF-6	SAPPHIRE BORROWER LLC BEST EGG - CLASS R			DIRECT FUNDING		06/26/2026			584,840			0.000
BES5YS-DR-6	SAPPHIRE BORROWER LLC BEST EGG CLASS R N			DIRECT FUNDING		08/18/2026		26,556,044	23,950,827			0.000
BES5AP-6T-2	SAVANNA FUNDING TRUST SERIES-2026 CLASS-			DIRECT FUNDING		01/30/2026			19,086,091			0.000
83407V-10-6	SOFI CONSUMER LOAN PROGRAM TRU SERIES-20			DIRECT FUNDING		09/23/2026		3,905,233				0.000
BES3JS-QT-0	TREVILLE RATED FEEDER EQ 0.000% 12/29/			DIRECT FUNDING		11/06/2023			1,630,226			0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								30,671,277	54,590,333			XXX
36173M-AC-0	GUGGENHEIM CLO LTD SERIES-2018-1 CLASS-R			Tax Free Exchange		09/23/2026		452,962				0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								452,962				XXX
BGHB45-0D-8	AASET 2018-3 NOTE ISSUER DAC SERIES-2018		IRL	DIRECT FUNDING		06/15/2026		1				0.000
BGHB66-ML-2	AASET 2018-3 NOTE ISSUER DAC SERIES-2018		IRL	DIRECT FUNDING		07/15/2026		4				0.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								5				XXX
7899999. Total - unaffiliated								403,714,533	143,234,941			XXX
7999999. Total - affiliated								452,962	1,352,333			XXX
8099999 - Totals								404,167,495	144,587,274			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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
36173M-AA-4	GUGGENHEIM CLO LTD SERIES 2018-1 CLASS-A		CYM	Tax Free Exchange	12/19/2025	07/01/2026									(550)		(550)	(550)	1,100
36173M-AB-2	GUGGENHEIM CLO LTD SERIES 2018-1 CLASS-B		CYM	Paydown	12/19/2025	07/15/2026	488,801		(4,281)			(4,281)		484,520	280,050		(204,470)	(204,470)	3,148
0299999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - affiliated							488,801		(4,281)			(4,281)		484,520	279,500		(205,020)	(205,020)	4,248
82323M-AA-7	APOLLO AVIATION SEC EQUITY TR SERIES 201			Redemption 100.0000	05/17/2023	09/17/2026	1,070							1,070	9,904		8,834	8,834	
31358S-SW-2	FNMA SERIES 2000-34 CLASS-S 4.745% 10/			Paydown	09/14/2000	09/25/2026	101		(101)			(101)							83
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							1,171		(101)			(101)		1,070	9,904		8,834	8,834	83
00037U-AF-7	AASET 2018-3 NOTE ISSUER DAC SERIES 2018		IRL	Paydown	12/19/2025	09/15/2026	95,524							96,383	72,809		(23,574)	(23,574)	39,934
00212C-BP-1	ASG RESECURITIZATION TRUST ASG SERIES 20			Paydown	05/02/2023	09/01/2026	92,519	10,568				10,568		92,519	104,724		12,204	12,204	3,163
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							188,043	10,568				10,568		188,902	177,533		(11,370)	(11,370)	43,097
255928-AL-7	DLIC RE-REMIC TRUST SERIES 2025-FRR1 CLA			Call 99.3261	10/10/2025	08/27/2026	5,131,076							5,131,076	5,781,933		650,857	650,857	
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							5,131,076							5,131,076	5,781,933		650,857	650,857	
BGH3JD-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING	01/26/2015	05/15/2026	1,980	695				695		2,228	4,936		2,708	2,708	122
BES5G9-ZD-5	LENDBUZZ AUTO 2026-1 FEEDER FUND 0.000			DIRECT FUNDING	03/30/2026	08/17/2026	3,266,794							3,266,794	3,266,794				106,809
BES5G9-ZD-5	LENDBUZZ AUTO 2026-1 FEEDER FUND 0.000			Redemption 100.0000	03/30/2026	09/14/2026	5,766,838							5,766,838	5,766,838				183,539
BES5N6-3S-5	SIGLER GUFF GLOBAL EMERGING MA GEMGO II			Sale	05/22/2026	09/16/2026	1,481,250							1,481,250	1,481,250				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							10,516,862	695				695		10,517,110	10,519,818		2,708	2,708	290,470
BES101-0E-6	NCS FRANKLIN PARK LLC			Capital Distribution	05/07/2020	07/15/2026	125,937							125,937	125,937				
4899999. Qualifying federal tax credit investments - unaffiliated							125,937							125,937	125,937				
36164S-AD-6	GCM GROSVENOR CREDIT SECONDARI SERIES 20			Capital Distribution	09/25/2025	07/20/2026	228,800							228,800	228,800				
BES354-LK-2	INVESTCORP US PRIVATE FEEDER LIMITED PAR			Capital Distribution	01/18/2023	07/28/2026	23,181							23,181	23,181				
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE 0.000			Capital Distribution	11/27/2018	09/24/2026	121,590							121,590	121,590				
BES5AP-6T-2	SAVANNA FUNDING TRUST SERIES-2026 CLASS-			Capital Distribution	01/30/2026	07/20/2026	3,747,033							3,747,033	3,747,033				
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019		CYM	Capital Distribution	10/26/2021	09/10/2026	2,704,828							2,704,828	2,704,828				
70469G-AC-5	ELEVATION CLO LTD SERIES 2018-3A CLASS-S		CYM	Capital Distribution	09/12/2025	07/25/2026	137,251							137,251	137,251				
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 2011-11 CLA		CYM	Capital Distribution	12/20/2021	07/15/2026	2,541							2,541	2,541				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Capital Distribution	12/20/2021	07/20/2026	183,556							183,556	183,556				
58806Q-AC-0	MERCER FIELD CLO LP SERIES 2017 1A CLASS		CYM	Capital Distribution	01/23/2026	07/15/2026	3,171							3,171	3,171				
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS		CYM	Capital Distribution	08/16/2024	07/20/2026	427,641							427,641	427,641				
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Capital Distribution	12/20/2023	07/20/2026	153,478							153,478	153,478				
BGHAWQ-U8-1	GUGGENHEIM CLO LTD SERIES-2018-1 CLASS-S			Tax Free Exchange	04/15/2026	09/23/2026	424,912							424,912	452,962		28,051	28,051	
BES4A7-TC-7	RADIANCE BORROWER LLC CLASS SUB 0.000%			DIRECT FUNDING	12/19/2024	09/30/2026	872							871	871				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							8,158,854							8,158,853	8,186,903		28,051	28,051	
7899999. Total - unaffiliated							24,121,943	11,263	(101)			11,162		24,122,948	24,802,028		679,080	679,080	333,650
7999999. Total - affiliated							488,801		(4,281)			(4,281)		484,520	279,500		(205,020)	(205,020)	4,248
8099999 - Totals							24,610,744	11,263	(4,382)			6,881		24,607,468	25,081,528		474,060	474,060	337,898

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3130BB-P7-4	FEDERAL HOME LOAN BANK 5.980% 08/13/46	07/23/2026	STONEX FINANCIAL INC		2,000,000	2,000,000		1.B FE
3130BC-ER-0	FEDERAL HOME LOAN BANK 6.655% 10/05/46	09/24/2026	RBC CAPITAL MARKETS LLC		2,000,000	2,000,000		1.A FE
3133EW-C2-4	FEDERAL FARM CR BKS CONS BD 3 SENIOR UNS	09/01/2026	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000		1.B FE
3133EW-K2-5	FEDERAL FARM CR BKS CONS BD 3 SENIOR UNS	09/21/2026	BOFA SECURITIES INC		2,000,000	2,000,000		1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					9,000,000	9,000,000		XXX
BES5T1-DC-4	JAPAN GOVERNMENT JAPAN (GOVERNMENT OF) 3	08/04/2026	Various		8,045,795	7,874,370	32,048	1.E FE
BES5TR-PD-2	JAPAN GOVERNMENT JAPAN (GOVERNMENT OF) 2	07/15/2026	DAIWA CAPITAL MARKETS AMERICA		3,961,043	3,882,690	10,627	1.E FE
J2615U-FK-7	JAPAN GOVERNMENT JAPAN (GOVERNMENT OF) 2	07/13/2026	MUFG SECURITIES AMERICAS INC.		3,751,754	3,899,952	42,504	1.E FE
J2615U-GR-1	JAPAN GOVERNMENT SENIOR UNSECURED 2.70	09/24/2026	Various		5,838,631	6,004,000	43,712	1.E FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					21,597,223	21,661,012	128,891	XXX
604196-DF-9	MINNETONKA MINN INDPT SCH DIST 0.000%	08/27/2026	ROBERT W. BAIRD & CO INC		173,355	750,000		1.A FE
713575-A7-3	PERALTA CALIF CMNTY COLLEGE DI 5.905%	08/20/2026	PIPER SANDLER & CO		3,500,000	3,500,000		1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,673,355	4,250,000		XXX
03843T-CJ-8	AQUARION WATER AUTHORITY CT 0.000% 08/	07/15/2026	BOFA SECURITIES INC		190,800	750,000		2.B
44372D-AF-6	HUDSON CNTY N J IMPT AUTH 6.500% 06/15	09/18/2026	PNC CAPITAL MARKETS		1,547,415	1,500,000		2.C FE
60637A-D4-1	MERCY HEALTH (MO) 5.000% 07/15/51	09/23/2026	BOFA SECURITIES INC		1,680,280	1,750,000		1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,418,495	4,000,000		XXX
68162*-AA-9	OLYMPUS MEMBER LLC 5.770% 05/05/51	07/15/2026	DIRECT FUNDING		13,402,452	13,402,452		1.G PL
68162*-AB-7	OLYMPUS MEMBER LLC 5.970% 05/05/51	07/15/2026	DIRECT FUNDING		1,936,454	1,936,454		2.A PL
68164@-AA-5	OLYMPUS MEMBER HOLDINGS LP 7.000% 05/0	07/15/2026	DIRECT FUNDING		155,608	155,608		2.B PL
409322-AL-8	HAMPTON ROADS PPV LLC SENIOR UNSECURED	09/25/2026	BANK OF AMERICA		2,250,000	2,250,000		1.C FE
409322-AM-6	HAMPTON ROADS PPV LLC SENIOR SECURED 144	09/25/2026	BANK OF AMERICA		500,000	500,000		1.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					18,244,514	18,244,514		XXX
02079K-CS-4	ALPHABET INC 5.450% 08/15/36	09/17/2026	BANK OF AMERICA		984,540	1,000,000	5,753	1.C FE
18271#-AA-8	CLARUS CAPITAL LLC TRANCHE A-1 6.551%	09/30/2026	DIRECT FUNDING		135,582,514	135,582,514		2.B Z
18271#-AB-6	CLARUS CAPITAL LLC TRANCHE A-2 6.551%	09/30/2026	DIRECT FUNDING		45,194,171	45,194,171		2.C Z
18271#-AC-4	CLARUS CAPITAL LLC TRANCHE B 10.000% 09	08/28/2026	DIRECT FUNDING		15,445,202	15,445,202		1.A Z
377372-AU-1	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED	09/11/2026	CANTOR FITZGERALD & CO		2,476,225	2,500,000		1.F FE
74762E-AS-1	QUANTA SERVICES INC SENIOR UNSECURED 5	09/11/2026	CANTOR FITZGERALD & CO		2,435,250	2,500,000	14,646	2.B FE
75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.257%	08/17/2026	DIRECT FUNDING		10,000,000	10,000,000		2.C FE
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	08/20/2026	Interest Capitalization		63,540	63,540		3.A FE
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	09/10/2026	DIRECT FUNDING		357,724	357,724		1.A Z
BES3UC-KN-1	INVERIS INT FO 9.225% 03/19/28	05/15/2026	Interest Capitalization		1,382,956	1,382,956		2.B Z
BES3UC-KQ-4	INVERIS INT SO 4.000% 03/19/28	06/30/2026	Interest Capitalization		323,672	323,672		2.B Z
BES3UC-KR-2	INVERIS INT LO 6.000% 03/19/28	06/30/2026	Interest Capitalization		318,462	318,462		2.B Z
BES3UC-KT-8	INVERIS INT REV 8.996% 03/19/28	07/07/2026	DIRECT FUNDING		2,500,000	2,500,000		2.B Z
BES43A-QD-9	KOMLINE SANDERSON GROUP INC 9.594% 09/	09/02/2026	DIRECT FUNDING		857,330	857,330		5.B GI
BES4JB-CL-7	TCGL FINANCE LIMITED 9.757% 03/22/30	09/18/2026	DIRECT FUNDING		2,293,831	2,293,831		2.C FE
BES4S5-2P-2	ARCHWAY INTERMEDIATE LLC Tranche A 7.3	09/28/2026	DIRECT FUNDING		7,520,000	7,520,000		2.B Z
BES4S5-2P-2	ARCHWAY INTERMEDIATE LLC Tranche A 7.3	05/20/2026	Interest Capitalization		461,663	461,663		2.B Z
BES4UN-P7-5	AMR MANAGECO LLC WCLOC 12.000% 08/15/28	07/24/2026	DIRECT FUNDING		520,546	520,546		5.B GI
BES4UN-P7-5	AMR MANAGECO LLC WCLOC 12.000% 08/15/28	07/01/2026	Interest Capitalization		63,899	63,899		5.B GI
BES52Y-5H-9	AMBIENT ENTERPRISES 9.285% 12/23/30	07/30/2026	DIRECT FUNDING		906,201	906,201		4.C FE
BES5LG-HG-6	TRIA CAPITAL PARTNERS II LLC TRANCHE A	05/12/2026	DIRECT FUNDING		343,823	343,823		2.B Z
BES5XX-73-6	VOLOFIN LP 10.000% 12/15/37	08/19/2026	DIRECT FUNDING		15,408,000	15,408,000		2.C FE
BES613-GP-6	SPRINT INTERMEDIATE HLDGS III 2.000% 0	09/03/2026	DIRECT FUNDING		3,500,000	3,500,000		2.B Z
G7310N-AA-0	PATIENT SQUARE EQUITY PARTNERS 9.325%	09/30/2026	Interest Capitalization		235,437	235,437		2.A PL
00287Y-EQ-8	ABBVIE INC 5.300% 09/15/36	08/04/2026	BANK OF AMERICA		2,994,960	3,000,000		1.G FE
02079K-CS-4	ALPHABET INC 5.450% 08/15/36	09/16/2026	Various		9,423,995	9,500,000	14,003	1.C FE
023135-ED-4	AMAZON COM INC 5.100% 07/09/33	07/07/2026	Various		6,298,929	6,300,000		1.D FE
023135-EE-2	AMAZON COM INC 5.300% 07/09/36	07/07/2026	J.P. MORGAN SECURITIES LLC		7,476,450	7,500,000		1.D FE
036940-AC-8	AON CORP SENIOR UNSECURED 5.800% 09/17	09/23/2026	Various		4,484,960	4,500,000	2,256	2.B FE
036940-AD-6	AON CORP SENIOR UNSECURED 5.950% 09/17	09/14/2026	CITIBANK		2,492,000	2,500,000		2.A FE
036940-AE-4	AON CORP SENIOR UNSECURED 6.100% 09/17	09/14/2026	CITIBANK		2,497,275	2,500,000		2.B FE
039482-AG-9	ARCHER DANIELS MIDLAND CO 5.269% 09/01	08/05/2026	CITIBANK		9,999,600	10,000,000		1.F 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 Administrative Symbol
052769-AL-0	AUTODESK INC SENIOR UNSECURED 5.650% 0	09/24/2026	Various		2,330,408	2,370,000	5,443	2.A FE
141781-CD-4	CARGILL INC 5.125% 02/11/35	08/27/2026	MARKET AXESS		250,045	250,000	605	1.F FE
31488V-AC-1	FERGUSON ENTERPRISES INC SENIOR UNSECURE	09/15/2026	TRUIST SECURITIES INC		2,446,000	2,500,000	12,444	2.A FE
49456B-BE-0	KINDER MORGAN INC/DELWA 5.550% 08/01/3	09/17/2026	Various		10,971,210	11,000,000	6,475	2.A FE
501044-EZ-0	KROGER CO SENIOR UNSECURED 6.200% 11/0	09/28/2026	WELLS FARGO SECURITIES LLC		2,493,900	2,500,000		2.B FE
571903-CA-9	MARRIOTT INTERNATIONAL 5.650% 09/15/36	08/11/2026	J.P. MORGAN SECURITIES LLC		9,932,500	10,000,000		2.B FE
573284-BE-5	MARTIN MARIETTA MATERIAL SENIOR UNSECURE	09/24/2026	TRUIST SECURITIES INC		1,461,570	1,500,000	9,225	2.A FE
67103H-AR-8	O REILLY AUTOMOTIVE INC 5.050% 08/14/3	09/21/2026	Various		7,143,992	7,183,500	11,639	2.B FE
760759-BN-9	REPUBLIC SERVICES INC SENIOR UNSECURED	09/30/2026	Various		1,688,430	1,750,000	21,540	1.G FE
760759-BP-4	REPUBLIC SERVICES INC SENIOR UNSECURED	09/23/2026	HSBC SECURITIES		2,362,575	2,500,000	30,556	1.G FE
822905-AY-1	SHELL FINANCE US INC 5.125% 10/15/41	07/08/2026	Tax Free Exchange		208,175	216,000		1.D FE
009066-AD-3	AIRBNB INC 4.650% 03/16/31	07/20/2026	CITADEL SECURITIES INSTITUTION		1,897,562	1,917,000	30,952	2.A FE
010392-FT-0	ALABAMA POWER COMPANY 3.450% 10/01/49	07/20/2026	CITADEL SECURITIES INSTITUTION		3,789,276	5,479,000	57,758	1.E FE
03524B-AF-3	ANHEUSER-BUSCH INBEV WORLWIDE 4.625% 0	07/20/2026	CITADEL SECURITIES INSTITUTION		1,773,936	2,030,000	44,336	1.G FE
03831W-AC-2	APPLOVIN CORP 5.375% 12/01/31	07/20/2026	CITADEL SECURITIES INSTITUTION		3,808,333	3,771,000	28,152	2.A FE
057224-AZ-0	BAKER HUGHES HOLDINGS LLC 5.125% 09/15	07/20/2026	CITADEL SECURITIES INSTITUTION		1,400,690	1,475,000	26,458	1.G FE
110122-CR-7	BRISTOL MYERS SQUIBB CO 4.250% 10/26/4	07/20/2026	CITADEL SECURITIES INSTITUTION		3,787,877	4,798,000	48,147	1.F FE
11135F-AS-0	BROADCOM INC BROADCOM INC 4.300% 11/15	07/20/2026	CITADEL SECURITIES INSTITUTION		3,789,396	3,947,000	31,116	1.G FE
209111-FT-5	CON EDISON CO OF NY INC 4.650% 12/01/4	07/20/2026	CITADEL SECURITIES INSTITUTION		3,796,881	4,547,000	29,366	1.G FE
22822V-AX-9	CROWN CASTLE INTL CORP 2.900% 04/01/41	07/20/2026	CITADEL SECURITIES INSTITUTION		1,272,527	1,783,000	15,799	2.B FE
26614N-AD-4	DUPONT DE NEMOURS INC SENIOR UNSECURED	09/10/2026	Tax Free Exchange		1,684,172	1,672,000	26,115	2.A FE
26867L-AQ-3	EMD FINANCE LLC 4.625% 10/15/32	07/20/2026	CITADEL SECURITIES INSTITUTION		1,599,644	1,637,000	20,190	1.G FE
26884T-AS-1	ERAC USA FINANCE 4.200% 11/01/46	07/20/2026	CITADEL SECURITIES INSTITUTION		795,913	988,000	9,221	1.G FE
29379V-AT-0	ENTERPRISE PRODUCTS OPER LLC 5.950% 02	07/20/2026	CITADEL SECURITIES INSTITUTION		2,649,260	2,565,000	72,069	1.G FE
36143L-2T-1	GA GLOBAL FUNDING TRUST 5.500% 04/01/3	07/20/2026	CITADEL SECURITIES INSTITUTION		1,895,580	1,910,000	32,099	1.F FE
46817M-AS-6	JACKSON FINANCIAL INC 5.670% 06/08/32	07/20/2026	CITADEL SECURITIES INSTITUTION		3,798,166	3,781,000	25,607	2.B FE
534187-BA-6	LINCOLN NATIONAL CORP 7.000% 06/15/40	07/20/2026	CITADEL SECURITIES INSTITUTION		3,797,785	3,510,000	24,570	2.B FE
638612-AM-3	NATIONWIDE FINL SERVICES INC SERIES 144A	07/20/2026	CITADEL SECURITIES INSTITUTION		2,504,111	3,407,000	18,824	1.G FE
842434-CR-1	SOUTHERN CALIF GAS CO 4.125% 06/01/48	07/20/2026	CITADEL SECURITIES INSTITUTION		3,803,965	4,893,000	28,033	1.D FE
871829-BM-8	SYSCO CORPORATION 6.600% 04/01/40	07/20/2026	CITADEL SECURITIES INSTITUTION		3,265,688	3,048,000	61,468	2.B FE
872652-AB-8	TPG OPERATING GROUP II SENIOR UNSECURED	07/20/2026	CITADEL SECURITIES INSTITUTION		3,801,924	3,924,000	3,515	1.G FE
907818-EW-4	UNION PACIFIC CORP 4.500% 09/10/48	07/20/2026	CITADEL SECURITIES INSTITUTION		3,387,201	4,063,000	66,532	1.G FE
911312-AN-6	UNITED PARCEL SERVICE INC 4.875% 11/15	07/20/2026	CITADEL SECURITIES INSTITUTION		868,701	928,000	8,294	1.F FE
12661P-AC-3	CSL FINANCE PLC 4.250% 04/27/32	07/20/2026	CITADEL SECURITIES INSTITUTION		3,801,032	3,963,000	39,300	1.G FE
29268B-AF-8	ENEL FINANCE INTL NV SERIES 144A 6.000	07/20/2026	CITADEL SECURITIES INSTITUTION		2,159,000	2,139,000	37,076	2.A FE
822582-CK-6	SHELL INTERNATIONAL FIN 2.875% 11/26/4	07/20/2026	CITADEL SECURITIES INSTITUTION		3,490,054	4,844,000	21,277	1.D FE
01309Q-AD-0	ALBERTSONS COMPANIES INC 5.750% 03/31/	07/20/2026	BNP PARIBAS		2,861,250	3,000,000	30,667	3.B FE
12008R-AT-4	BUILDERS FIRSTSOURCE INC 6.750% 05/15/	07/20/2026	Various		3,037,500	3,000,000	36,000	3.C FE
1248EP-CD-3	CCO HOLDINGS LLC/CCO HOLDINGS 4.750% 0	07/20/2026	MUFG SECURITIES AMERICAS INC.		2,831,250	3,000,000	55,417	3.C FE
292554-AT-9	ENCORE CAP GRP SENIOR SECURED 144A 6.6	07/20/2026	Various		3,011,250	3,000,000	31,469	3.C FE
465965-AC-5	J.B POINDEXTER & CO INC SENIOR SECURED 1	07/20/2026	Various		3,100,000	3,000,000	25,278	4.B FE
864486-AM-7	SUBURBAN PROPANE PARTNERS L.P/ 6.500%	07/20/2026	JEFFERIES COMPANY		2,926,875	3,000,000	18,417	4.A FE
92332Y-AG-6	VENTURE GLOBAL LNG INC 6.375% 12/15/34	07/20/2026	Various		2,964,375	3,000,000	20,188	3.B FE
089535-AA-6	BIG SKY FUNDING LLC COMPUTE FINANCING 20	07/07/2026	APOLLO GLOBAL SECURITIES LLC		191,637	191,637		1.G PL
431116-AF-9	HIGHMARK INC SENIOR UNSECURED 144A 5.7	07/01/2026	CROSS		1,557,595	1,550,000	17,577	1.G FE
46266T-AH-1	IQVIA INC SENIOR UNSECURED 144A 6.375%	09/09/2026	GOLDMAN SACHS & CO. LLC		1,000,000	1,000,000		3.B FE
46501M-AA-6	ISOTOPE FINCO 2 LLC 7.125% 10/15/33	09/25/2026	MORGAN STANLEY & CO		200,000	200,000		3.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC SENIOR SECURED 1	09/30/2026	CITIGROUP GLOBAL MARKETS INC		201,000	200,000	6,968	3.C FE
78408L-AC-1	SC JOHNSON & SON INC SR UNSEC 144A 4.3	08/14/2026	STIFEL NICOLAUS		796,440	1,000,000	16,554	2.A FE
78442P-GG-5	NAVIENT CORP SENIOR UNSECURED 7.060% 0	07/24/2026	JEFFERIES COMPANY		49,750	50,000	650	3.A FE
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER B 3.65	12/19/2025	GLGAGPGLXN - CSLAC GPIM		488,522	525,000	6,441	2.
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER B 3.65	03/30/2023	No Broker		1,103,264	1,137,500	14,762	2.
775109-DT-5	ROGERS COMMUNICATIONS INC JUNIOR SUBORDI	09/09/2026	J.P. MORGAN SECURITIES LLC		750,000	750,000		3.B FE
02079K-CU-9	ALPHABET INC 6.375% 08/15/56	08/06/2026	BOFA SECURITIES INC		2,999,160	3,000,000		1.C FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%	07/30/2026	MORGAN STANLEY & CO		1,173,178	1,729,000	25,773	2.B FE
036940-AG-9	AON CORP / AON GLOBAL HOLDINGS SENIOR UN	09/14/2026	CITIGROUP GLOBAL MARKETS INC		2,990,520	3,000,000		2.A FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05	07/30/2026	J.P. MORGAN SECURITIES LLC		2,957,536	3,200,000	36,089	1.F 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
03990B-AB-7	ARES MANAGEMENT CORP 5.600% 10/11/54	07/30/2026	BOFA SECURITIES INC		2,970,172	3,400,000	58,178	2.A FE
040555-DL-5	ARIZONA PUBLIC SERVICE 6.250% 08/15/56	08/10/2026	BARCLAYS BANK PLC		2,971,500	3,000,000		2.A FE
073952-AB-9	BEACON FUNDING TRUST 6.266% 08/15/54	07/30/2026	J.P. MORGAN SECURITIES LLC		980,940	1,000,000	28,893	2.B FE
08079K-AA-2	BELROSE FUNDING TRUST SENIOR SECURED 144	07/30/2026	TRADEWEB DIRECT LLC		1,993,420	2,000,000	28,677	2.A FE
09951L-AF-0	BOOZ ALLEN HAMILTON INC 5.900% 01/30/3	07/28/2026	J.P. MORGAN SECURITIES LLC		996,960	1,000,000		2.C FE
11135F-DD-0	BROADCOM INC SENIOR UNSECURED 5.700% 0	07/30/2026	CITADEL SECURITIES INSTITUTION		2,990,366	3,360,000	8,512	1.G FE
12513G-BP-3	CDW LLC / CDW FINANCE CORP SENIOR UNSECU	09/14/2026	BOFA SECURITIES INC		748,538	750,000		2.C FE
161175-CU-6	CHARTER COMMUNICATIONS OPERATI 7.087%	08/12/2026	Tax Free Exchange		65,328	66,000		2.C FE
161175-CV-4	CHARTER COMMUNICATIONS OPERATI 7.337%	08/12/2026	Tax Free Exchange		2,252,604	2,287,000		2.C FE
20030N-ET-4	COMCAST CORP SENIOR UNSECURED 5.168% 0	09/08/2026	Tax Free Exchange		218,796	228,000		1.G FE
21038N-2B-6	CONSTELLATION GLOBAL FUNDING 5.700% 08	07/30/2026	DEUTSCHEBANK SECURITIES		749,228	750,000		1.G FE
21871X-AV-1	AIG RETIREMENT SVCS 5.900% 08/20/36	08/17/2026	BOFA SECURITIES INC		1,497,090	1,500,000		2.A FE
24703D-CB-5	DELL INTERNATIONAL LLC SENIOR UNSECURED	09/09/2026	J.P. MORGAN SECURITIES LLC		2,143,421	2,150,000		2.A FE
404119-DH-9	HCA INC 5.700% 11/15/55	07/30/2026	GOLDMAN SACHS & CO. LLC		1,012,099	1,120,000	13,477	2.B FE
42218S-AM-0	HEALTH CARE SERVICE CORP MUT L 5.875%	07/30/2026	MORGAN STANLEY & CO		3,036,165	3,300,000	24,773	2.A FE
431116-AF-9	HIGHMARK INC SENIOR UNSECURED 144A 5.7	09/08/2026	Santander		735,638	750,000	15,693	1.G FE
48128B-AT-8	JPMORGAN CHASE & CO 5.620% 07/23/41	07/15/2026	J.P. MORGAN SECURITIES LLC		5,250,000	5,250,000		1.F FE
50077L-AZ-9	HEINZ HJ CO 4.875% 10/01/49	07/30/2026	GOLDMAN SACHS & CO. LLC		3,010,653	3,700,000	60,125	2.B FE
573284-BG-0	MARTIN MARIETTA 6.375% 08/15/56	08/11/2026	DEUTSCHEBANK SECURITIES		598,326	600,000		2.A FE
68233J-DS-0	ONCOR ELECTRIC DELIVERY CO. SENIOR SECUR	09/08/2026	J.P. MORGAN SECURITIES LLC		1,997,660	2,000,000		1.F FE
822905-AU-9	SHELL FINANCE US INC 6.375% 12/15/38	07/08/2026	Tax Free Exchange		4,930	4,000		1.D FE
822905-AW-5	SHELL FINANCE US INC 5.500% 03/25/40	07/08/2026	Tax Free Exchange		690,969	550,000		1.D FE
83088M-AR-3	SKYWORKS SOLUTIONS INC 6.250% 08/10/36	08/04/2026	GOLDMAN SACHS & CO. LLC		1,578,880	1,600,000		2.C FE
87264A-EA-9	T-MOBILE USA INC 5.850% 02/15/56	07/30/2026	US BANCORP INVESTMENTS		2,998,116	3,300,000	106,714	2.A FE
88563T-AA-8	THREE PILLARS FUNDING SENIOR UNSECURED 1	09/22/2026	CITIGROUP GLOBAL MARKETS INC		1,200,000	1,200,000		2.A FE
913903-BE-9	UNIVERSAL HEALTH SERVICES INC 6.000% 0	08/11/2026	J.P. MORGAN SECURITIES LLC		2,483,975	2,500,000		2.C FE
349553-AV-9	FORTIS INC JUNIOR SUBORDINATED 0.000%	09/09/2026	MORGAN STANLEY & CO		1,500,000	1,500,000		2.C FE
56501R-AY-2	MANULIFE FINANCIAL CORP JUNIOR SUBORDINA	09/01/2026	J.P. MORGAN SECURITIES LLC		4,250,000	4,250,000		1.G FE
45115A-AH-7	ICON INVESTMENTS SIX DAC 5.995% 08/13/	08/05/2026	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		2.C FE
47110P-AA-0	JAPAN POST INSURANCE CO LTD JUNIOR SUBOR	09/15/2026	Various		2,494,375	2,500,000		1.G FE
606822-EH-3	MITSUBISHI UFJ FINANCIAL GROUP SENIOR UN	09/08/2026	MORGAN STANLEY & CO		2,250,000	2,250,000		1.G FE
80281L-BB-0	SANTANDER UK GROUP HOLDINGS PL SENIOR UN	09/08/2026	Santander		3,250,000	3,250,000		2.A FE
83192P-AE-8	SMITH & NEPHEW PLC SENIOR UNSECURED 5.	09/09/2026	J.P. MORGAN SECURITIES LLC		2,974,620	3,000,000		2.A FE
902613-CA-4	UBS GROUP AG SENIOR UNSECURED 144A 3.6	09/08/2026	UBS SECURITIES INC		4,750,000	4,750,000		1.F FE
023135-BC-9	AMAZON COM INC	09/30/2026	DIRECT FUNDING		1,652,248	1,652,248		1.E FE
125523-CB-4	CIGNA CORP	09/30/2026	DIRECT FUNDING		3,479,465	3,479,465		2.A FE
30303M-8G-0	META PLATFORMS INC	09/30/2026	DIRECT FUNDING		5,240,790	5,240,790		1.D FE
458140-AX-8	INTEL CORP	09/30/2026	DIRECT FUNDING		1,467,509	1,467,509		2.B FE
458140-BY-5	INTEL CORP	09/30/2026	DIRECT FUNDING		1,615,900	1,615,900		2.B FE
913017-CR-8	RTX CORP	09/30/2026	DIRECT FUNDING		991,954	991,954		2.A FE
811308-AA-9	Sculptor ABF III WH LLC	09/30/2026	DIRECT FUNDING		1,443,240	1,443,240		2.C FE
BES34C-ZC-8	CHOREO BUYER LLC	09/30/2026	DIRECT FUNDING		2,683,266	2,683,266		5.B GI
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					528,160,877	540,839,980	1,628,151	XXX
62854#-AB-9	MYLO LLC JUNIOR SUBORDINATED 10.000% 02	09/15/2026	DIRECT FUNDING		1,050,000	1,050,000		5.B GI
BES5U7-PK-8	PD BRIDGECO HOLDINGS LLC 9.000% 06/15/	07/20/2026	DIRECT FUNDING		79,861,111	79,861,111		2.B Z
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					80,911,111	80,911,111		XXX
83577V-AA-8	SOPAIPILLA INVESTOR LLC SENIOR UNSECURED	09/09/2026	Various		6,019,249	6,000,000	8,371	1.D FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					6,019,249	6,000,000	8,371	XXX
00489Q-AB-8	ACRES COMMERCIAL REALTY CORP 8.625% 07	08/04/2026	RAYMOND JAMES & ASSOCIATES		15,000,000	15,000,000		2.C PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	09/29/2026	DIRECT FUNDING		40,795,000	40,795,000		1.F PL
78646U-AA-7	SAFEHOLD OPERATING PARTN 2.800% 06/15/	07/20/2026	CITADEL SECURITIES INSTITUTION		2,978,391	3,314,000	9,279	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					58,773,391	59,109,000	9,279	XXX
48825C-AE-5	KELSO INDUSTRIES LLC 9.825% 12/30/29	07/02/2026	DIRECT FUNDING		1,547,411	1,557,143		5.B GI
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 11.013%	07/02/2026	DIRECT FUNDING		33,306	33,306		5.B GI
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 9.000% 10	09/30/2026	DIRECT FUNDING		1,251,895	1,251,895		5.B GI

SCHEDULE D - PART 3

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

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BES38G-FT-0	CHOREO BUYER LLC 6.350% 02/18/28	09/28/2026	DIRECT FUNDING		2,666,667	2,666,667		4.C FE
BES3ZM-YF-6	MARINA ACQUISITION INC 9.075% 06/27/30	07/06/2026	DIRECT FUNDING		100,000	100,000		5.B GI
BES4A9-7P-8	AMBIENT ENTERPRISES REVOLVER 8.927% 06	08/20/2026	DIRECT FUNDING		218,237	218,237		5.B GI
BES4BY-4L-4	CERITY PARTNERS EQUITY HOLDING 9.093%	09/30/2026	DIRECT FUNDING		494,439	494,439		2.B Z
BES4NG-F4-6	IMPACT CLIMATE TECHNOLOGIES LL 7.825%	07/30/2026	DIRECT FUNDING		980,769	980,769		5.B GI
BES4RP-2A-2	ALLCLEAR AEROSPACE & DEFENSE API TL B	09/30/2026	Interest Capitalization		88,394	88,394		4.C FE
BES4RP-49-3	ALLCLEAR AEROSPACE & DEFENSE API TL C	09/30/2026	Interest Capitalization		157,549	157,549		4.C FE
BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE B 8.00	08/03/2026	DIRECT FUNDING		2,340,000	2,340,000		2.B Z
BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE B 8.00	06/02/2026	Interest Capitalization		(34,125)	(34,125)		2.B Z
BES53F-JN-1	NORTHRIM PEST CONTROL POLARIS PEST CONTR	07/31/2026	DIRECT FUNDING		800,000	800,000		5.B GI
BES53F-JQ-4	NORTHRIM PEST CONTROL 8.901% 10/31/31	08/21/2026	DIRECT FUNDING		450,000	450,000		2.B Z
BES56D-5P-3	ENDO1 PARTNERS LLC 8.075% 05/23/30	08/26/2026	DIRECT FUNDING		783,553	789,474		5.B GI
BES56D-5P-3	ENDO1 PARTNERS LLC 8.075% 05/23/30	09/30/2026	Interest Capitalization		774	774		5.B GI
BES56F-7D-3	ALPHA AESTHETICS PARTNERS OPCO 8.575%	08/04/2026	DIRECT FUNDING		124,194	124,194		5.B GI
BES56F-7E-1	ALPHA AESTHETICS PARTNERS OPCO 8.575%	09/09/2026	DIRECT FUNDING		483,871	483,871		2.B Z
BES57H-A8-5	CERITY PARTNERS EQUITY HOLDING CERITY -	09/30/2026	DIRECT FUNDING		3,261,868	3,261,868		2.B Z
BES57H-AD-4	CERITY PARTNERS EQUITY HOLDING 8.338%	09/30/2026	DIRECT FUNDING		740,986	740,986		2.B Z
BES5GF-L2-0	ENVIROTECH SERVICES LLC 9.575% 01/18/2	09/29/2026	DIRECT FUNDING		19,111,941	19,256,364		2.B Z
BES5P6-LV-6	PATHSTONE FAMILY OFFICE LLC 8.575% 05/	09/16/2026	DIRECT FUNDING		164,935	165,764		2.B Z
BES5SE-LA-2	KUSTOM US INC 9.075% 06/26/32	09/30/2026	DIRECT FUNDING		1,559,633	1,559,633		2.B Z
BES5TT-QT-2	TROPICAL BIDCO TROPICAL - TL - 12/09/202	07/14/2026	DIRECT FUNDING		447,727	454,545		4.B FE
BES5WD-01-2	NEWEDGE CAPITAL GROUP LLC 9.075% 08/07	08/06/2026	DIRECT FUNDING		14,142,857	14,285,714		2.B Z
BES5WD-0C-8	NEWEDGE CAPITAL GROUP LLC 9.075% 08/07	09/14/2026	DIRECT FUNDING		870,625	875,000		2.B Z
BES5WD-0J-3	NEWEDGE CAPITAL GROUP LLC 9.075% 08/07	08/17/2026	DIRECT FUNDING		282,143	282,143		2.B Z
BES5WX-9R-2	KOMLINE SANDERSON GROUP INC 9.825% 09/	09/23/2026	DIRECT FUNDING		1,138,724	1,150,226		2.B Z
BES5XC-3T-9	MD2 CORP 8.756% 03/31/29	08/14/2026	DIRECT FUNDING		4,684,309	4,731,625		2.B Z
BES5XC-5E-0	MD2 CORP 8.756% 03/31/29	08/14/2026	DIRECT FUNDING		5,215,691	5,268,375		2.B Z
BES5XD-HT-2	MD2 CORP 9.075% 03/31/29	09/18/2026	DIRECT FUNDING		1,451,906	1,451,906		2.B Z
BES5Y4-L2-5	CRETE PA HOLDCO LLC 9.325% 11/26/30	09/01/2026	DIRECT FUNDING		11,491,667	11,666,667		2.B Z
BES61M-PB-5	GOODVETS VETERINARY SERVICES L 10.575%	09/28/2026	DIRECT FUNDING		9,983,108	10,135,135		2.B Z
08953#-AB-2	BIG SKY FUNDING LLC SENIOR UNSECURED 5	09/25/2026	APOLLO GLOBAL SECURITIES LLC		447,152	447,152		1.G Z
30015F-AJ-5	EVERGREEN ACQCO 1 LP 6.837% 09/13/32	06/30/2026	DIRECT FUNDING		(155)	(155)		4.A FE
69382E-AB-8	BIFM CA BUYER INC 05/08/28	08/11/2026	Interest Capitalization		11,510	11,510		4.C FE
72811H-AJ-9	RECESS HOLDINGS INC 7.513% 02/20/30	07/23/2026	UBS SECURITIES INC		50,000	50,000		4.B FE
90276D-AE-9	UGI ENERGY SVCS LLC 1L TL 6.401% 02/22	06/30/2026	DIRECT FUNDING		(633)	(633)		3.C FE
90356E-AG-5	US FERTILITY ENTERPRISES LLC BANK LOAN -	06/05/2026	Various		62,368	62,368		4.C FE
90356E-AG-5	US FERTILITY ENTERPRISES LLC BANK LOAN -	06/05/2026	Interest Capitalization		(37,421)	(37,421)		4.C FE
98310C-AF-9	WYNDHAM HOTELS RESORTS INC 5.651% 05/2	06/30/2026	DIRECT FUNDING		(1,250)	(1,250)		2.C FE
BES5RS-92-4	IMPRIVATA INC BANK LOAN TL 6.901% 12/0	06/11/2026	DIRECT FUNDING		(198,746)	(199,496)		4.B FE
BGH9ZJ-JQ-0	IMPRIVATA INC 6.757% 12/01/27	06/11/2026	BMO CAPITAL MARKETS CORP		198,746	199,496		2.B Z
BGHAD1-9V-0	PING IDENTITY CORP 6.645% 11/15/32	09/09/2026	J.P. MORGAN SECURITIES LLC		995,000	1,000,000		4.B FE
BGHAGC-D3-0	US FERTILITY ENTERPRISES LLC 7.575% 12	06/05/2026	Various		(39,474)	(39,474)		4.C FE
BGHAL6-93-2	SALAS OBRIEN INC 6.542% 01/31/33	06/30/2026	J.P. MORGAN SECURITIES LLC		4,286	4,286		4.B FE
BGHAP3-MJ-5	PROAMPAC PG BORROWER LLC 7.891% 03/07/	09/29/2026	J.P. MORGAN SECURITIES LLC		75,000	75,000		4.C FE
BGHB2T-TK-1	IMPRIVATA INC 8.147% 12/03/29	07/02/2026	BMO CAPITAL MARKETS CORP		198,748	199,496		4.B FE
BGHB2V-XG-0	UGI ENERGY SVCS LLC 1L TL 3.899% 02/22	06/30/2026	HSBC SECURITIES		245,549	244,937		2.B Z
BGHB5A-B7-7	SWEETWATER BORROWER LLC 7.401% 02/17/3	07/17/2026	J.P. MORGAN SECURITIES LLC		225,000	225,000		4.B FE
BGHB5A-B7-7	SWEETWATER BORROWER LLC 7.401% 02/17/3	08/18/2026	Tax Free Exchange		209,036	210,029		4.B FE
N9000D-AK-3	SUNRISE FINANCING PARTNERSHIP 2.470% 0	09/09/2026	SCOTIA CAPITAL (USA) INC.		419,688	425,000		3.C FE
BGHA34-K3-4	ENTAIN HOLDINGS (GIBRALTAR) LT 6.325%	09/30/2026	DIRECT FUNDING		1,733	1,733		3.C FE
BGHB1B-CP-8	IMC FINANCING LLC 6.637% 06/18/32	07/07/2026	Tax Free Exchange		591,392	594,000		3.B FE
BES34C-ZC-8	CHOREO BUYER LLC 10.104% 02/18/28	09/01/2026	DIRECT FUNDING		(2,690,000)	(2,690,000)		5.B GI
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					87,802,583	88,570,116		XXX
38305#-AE-8	GORILLA INVESTOR LLC 9.075% 09/30/31	07/08/2026	ETGRETGEXN ELIC FWH - SEC		37,204,564	37,144,375		1.G FE
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.825% 12/3	07/07/2026	Tax Free Exchange		1,547,442	1,557,143		4.C FE
BES4CY-WW-8	TA WEG HOLDINGS LLC BANK LOAN - DDTL 12/	08/31/2026	DIRECT FUNDING		1,231,162	1,231,162		5.B GI

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04686R-AB-9	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	05/27/2026	DIRECT FUNDING		(291,793)	(291,793)		2.B
09582#-AA-1	BLUE RIBBON LLC USA 9.758% 05/08/28	08/11/2026	Interest Capitalization		20,648	20,648		6. FE
55336C-AK-8	MI WINDOWS AND DOORS LLC 6.651% 03/28/	09/10/2026	CITIGROUP GLOBAL MARKETS INC		247,500	250,000		4.A FE
BGHB7G-TH-1	ORION US FINCO 6.744% 10/08/32	08/13/2026	Tax Free Exchange		99,300	99,750		4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					40,058,823	40,011,285		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					776,748,510	791,685,907	1,774,692	XXX
0499999999. Total - issuer credit obligations (affiliated)					80,911,111	80,911,111		XXX
0509999997. Total - issuer credit obligations - Part 3					857,659,621	872,597,018	1,774,692	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					857,659,621	872,597,018	1,774,692	XXX
38385H-4W-4	GNMA SERIES-2025-203C CLASS-Z 5.500% 1	09/01/2026	Interest Capitalization		2,258	2,258		1.A
3142J6-EU-3	FNMA POOL #RQ0146 5.500% 08/01/56	07/31/2026	MIZUHO SECURITIES		2,951,392	2,981,439	911	1.A
3618N6-SC-2	GNMA II 6.000% 09/20/56	09/24/2026	BMO CAPITAL MARKETS CORP		1,971,563	2,000,000	8,000	1.A
38385H-4W-4	GNMA SERIES-2025-203C CLASS-Z 5.500% 1	09/01/2026	Interest Capitalization		6,773	6,773		1.A
BGHBCX-DN-2	GNMA 5.500% 08/01/56	09/18/2026	Santander		3,433,594	3,750,000	16,615	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					8,365,580	8,740,470	25,526	XXX
BES5FG-YC-3	SMALL BUSINESS ADMINISTRATION COOF - 190	03/19/2026	DIRECT FUNDING		152,064		(152,064)	1.A
BES5RP-3R-1	SMALL BUSINESS ADMINISTRATION COOF - 193	06/22/2026	DIRECT FUNDING		114,111			1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					266,175		(152,064)	XXX
3136B2-7H-9	FNMA SERIES 2018-72 CLASS-ZB 3.500% 10	09/01/2026	Interest Capitalization		7,396	7,396		1.A
3136BR-GB-7	FNMA SERIES 2024-9A CLASS-GZ 5.500% 03	09/01/2026	Interest Capitalization		3,925	3,925		1.A
3137HA-DG-8	FHLMC SERIES 5329 CLASS JZ 6.000% 08/2	09/01/2026	Interest Capitalization		13,463	13,463		1.A
3137HA-GE-0	FHLMC SERIES 5330 CLASS ZA 6.000% 08/2	09/01/2026	Interest Capitalization		13,463	13,463		1.A
3137HA-K6-2	FHLMC SERIES 5338 CLASS CZ 6.000% 09/2	09/01/2026	Interest Capitalization		4,465	4,465		1.A
3137HA-LL-8	FHLMC SERIES 5333 CLASS LZ 6.000% 09/2	09/01/2026	Interest Capitalization		4,465	4,465		1.A
3136BJ-WW-1	FNMA SERIES 2021-76A CLASS-PZ 2.500% 1	09/01/2026	Interest Capitalization		2,768	2,768		1.A
3136BR-GB-7	FNMA SERIES 2024-9A CLASS-GZ 5.500% 03	09/01/2026	Interest Capitalization		43,175	43,175		1.A
3136BS-US-2	FNMA SERIES 2024-53 CLASS-AZ 6.000% 08	09/01/2026	Interest Capitalization		88,765	88,765		1.A
3136BT-RY-1	FNMA SERIES 2024-78B CLASS-DZ 5.500% 1	09/01/2026	Interest Capitalization		83,248	83,248		1.A
3136BT-U6-8	FNMA SERIES 2024-95K CLASS-ZU 6.000% 1	09/01/2026	Interest Capitalization		4,034	4,034		1.A
3136BV-D9-6	FNMA SERIES 2025-34D CLASS-DZ 5.500% 0	09/01/2026	Interest Capitalization		88,358	88,358		1.A
3136BV-V3-9	FNMA SERIES 2025-29C CLASS-CZ 5.500% 0	09/01/2026	Interest Capitalization		30,695	30,695		1.A
3136G5-6Y-1	FHLMC 5.500% 06/25/56	09/01/2026	Interest Capitalization		62,444	62,444		1.A
3137HA-DG-8	FHLMC SERIES 5329 CLASS JZ 6.000% 08/2	09/01/2026	Interest Capitalization		22,438	22,438		1.A
3137HA-K6-2	FHLMC SERIES 5338 CLASS CZ 6.000% 09/2	09/01/2026	Interest Capitalization		22,326	22,326		1.A
3137HA-LL-8	FHLMC SERIES 5333 CLASS LZ 6.000% 09/2	09/01/2026	Interest Capitalization		22,326	22,326		1.A
3137HB-XZ-2	FHLMC SERIES 5386 CLASS HZ 5.500% 03/2	09/01/2026	Interest Capitalization		23,550	23,550		1.A
3137HH-NC-1	FHLMC 5.500% 12/25/54	09/01/2026	Interest Capitalization		86,635	86,635		1.A
3137HH-ZU-8	FHLMC 5.500% 01/25/55	09/01/2026	Interest Capitalization		18,748	18,748		1.A
3137HJ-6R-3	FHLMC SERIES 5505A CLASS CZ 5.500% 02/	09/01/2026	Interest Capitalization		29,860	29,860		1.A
3137HJ-6U-6	FHLMC SERIES 550A CLASS DZ 5.500% 02/2	09/01/2026	Interest Capitalization		29,860	29,860		1.A
3137HK-Y6-5	FHLMC 6.000% 05/25/55	09/01/2026	Interest Capitalization		76,786	76,786		1.A
3137HL-GQ-9	FHLMC MBS-POOL-5534G CL-TZ 6.500% 05/2	09/01/2026	Interest Capitalization		3,016	3,016		1.A
3137HR-XK-0	FHLMC 5.500% 01/25/56	09/01/2026	Interest Capitalization		17,346	17,346		1.A
3137HR-YG-8	FHLMC 5.500% 06/25/56	09/01/2026	Interest Capitalization		65,913	65,913		1.A
BGHBDK-1T-9	FNMA 6.000% 06/01/56	09/24/2026	STONEX FINANCIAL INC		1,983,513	2,140,000	10,343	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)					2,852,981	3,009,468	10,343	XXX
16162M-AQ-4	CHASE HOME LENDING MORTGAGE TR 5.500%	07/08/2026	J.P. MORGAN SECURITIES LLC		20,215,625	21,000,000	96,250	1.A FE
16162M-BR-1	CHASE HOME LENDING MORTGAGE TR CHASE_26-	07/08/2026	J.P. MORGAN SECURITIES LLC		19,162,620	19,442,100	89,110	1.A FE
161923-BS-5	CHASE MORTGAGE FINANCE CORPORA SERIES-20	03/05/2026	J.P. MORGAN SECURITIES LLC		(3,053)			1.B FE
46661L-BQ-8	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	07/16/2026	J.P. MORGAN SECURITIES LLC		11,131,120	11,309,600	51,836	1.A FE
46661L-DM-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_26-	07/16/2026	J.P. MORGAN SECURITIES LLC		8,676,672	9,000,000	41,250	1.A FE
69384M-AL-6	PMT LOAN TRUST SERIES-2026-J4 CL-A11 144	06/25/2026	BANK OF AMERICA				(91,667)	1.A FE
69384M-BE-1	PMT LOAN TRUST SERIES-2026-J4 CL-A29 144	06/25/2026	BANK OF AMERICA		(60,486)	(60,486)	(137,500)	1.B 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 Administrative Symbol
73015N-AU-3	PMT LOAN TRUST SERIES-2026-J3 CLASS-A19	05/22/2026	MORGAN STANLEY & CO		277,213	281,167	118,535	1.B FE
81690A-AW-2	SEQUOIA MORTGAGE TRUST SEMT_26 5.500%	07/10/2026	BANK OF AMERICA		14,345,973	14,576,000	51,218	1.A FE
46661L-BQ-8	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	07/16/2026	J.P. MORGAN SECURITIES LLC		9,842,188	10,000,000	45,833	1.A FE
04538Q-AG-0	ASPIRE MORTGAGE TRUST SPIRE_26 5.856%	08/14/2026	BARCLAYS CAPITAL		858,855	858,864	2,794	1.F FE
12677U-AL-4	COLT MORTGAGE LOAN TRUST SERIES 2026-6 C	07/29/2026	GOLDMAN SACHS & CO. LLC		1,298,598	1,298,630	7,219	2.B FE
227935-AH-6	CROSS MORTGAGE TRUST SERIES-2026-NQM11 C	09/25/2026	GOLDMAN SACHS & CO. LLC		2,999,930	3,000,000	16,791	2.A FE
64832V-AG-6	NEW RESIDENTIAL MORTGAGE LOAN SERIES-202	07/30/2026	NOMURA SECURITIES INTERNATIONA		1,286,429	1,286,432	7,350	1.F FE
10570H-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS SERIES-20	08/21/2026	J.P. MORGAN SECURITIES LLC		346,988	346,991	112	1.C FE
10570J-AJ-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES-20	09/23/2026	BARCLAYS BANK PLC		749,995	750,000	4,735	1.C FE
246395-5K-9	DELAWARE ST HSG AUTH 4.850% 07/01/56	07/14/2026	J.P. MORGAN SECURITIES LLC		750,000	750,000		1.B FE
34074M-6A-4	FLORIDA HSG FIN CORP 5.928% 07/01/49	07/21/2026	CROSS		249,775	250,000	1,112	1.A FE
362988-AF-4	GS MORTGAGE BACKED SECURITIES 5.992% 1	07/29/2026	GOLDMAN SACHS & CO. LLC		399,996	400,000	1,997	1.C FE
437940-AG-4	HOMES TRUST HOMES_26-NQM5 6.350% 07/25	08/20/2026	MORGAN STANLEY & CO		349,995	350,000	1,512	1.F FE
62958D-AF-0	NEW YORK MORTGAGE TRUST NYMT_2 5.828%	07/23/2026	NOMURA SECURITIES INTERNATIONA		249,996	250,000	1,174	1.C FE
64720A-HD-7	NEW MEXICO ST MTGE FIN AUTH 5.906% 09/	07/28/2026	RAYMOND JAMES & ASSOCIATES		249,585	250,000		1.B FE
67124D-AK-7	ONSLOW BAY FINANCIAL LLC SERIES-2026-NQM	09/16/2026	BNP PARIBAS		44,603	45,117	114	1.E FE
67125C-AN-2	ONSLOW BAY FINANCIAL LLC OBX_2 5.500%	07/20/2026	BOFA SECURITIES INC		3,345,731	3,500,000	16,042	1.A FE
67125E-AH-1	ONSLOW BAY FINANCIAL LLC OBX_2 5.833%	07/30/2026	J.P. MORGAN SECURITIES LLC		147,618	147,619	263	1.C FE
69385C-AG-8	PMT LOAN TRUST SERIES-2026-INV9 CLASS-A7	09/23/2026	BOFA SECURITIES INC		1,981,213	2,000,000	10,333	1.A FE
78398T-AG-7	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	09/16/2026	WELLS FARGO SECURITIES, LLC		999,995	1,000,000	3,835	1.C FE
78398T-AH-5	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	09/17/2026	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	966	1.F FE
78438Q-AG-5	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	07/16/2026	GOLDMAN SACHS & CO. LLC		299,998	300,000	1,284	1.C FE
78438Q-AH-3	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	07/16/2026	GOLDMAN SACHS & CO. LLC		149,998	150,000	648	1.F FE
81690A-AG-7	SEQUOIA MORTGAGE TRUST SEMT_26 5.500%	07/10/2026	BOFA SECURITIES INC		2,874,378	3,000,000	10,542	1.A FE
924915-AK-7	VERUS SECURITIZATION TRUST VER SERIES-20	09/24/2026	Various		447,632	450,000	1,503	1.C FE
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	08/01/2026	Interest Capitalization		861	861		1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					103,920,041	106,182,895	355,191	XXX
05942D-AE-1	BAMLL 7.895% 09/15/41	08/21/2026	BANK OF AMERICA		17,400,000	17,400,000		1.G FE
74984J-AE-3	RWC 2026-1 6.279% 07/25/41	07/06/2026	NOMURA SECURITIES INTERNATIONA		99,656	100,000	262	1.C FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					17,499,656	17,500,000	262	XXX
03331G-CA-4	ANCHORAGE CAPITAL CLO LTD 6.753% 07/15	08/14/2026	DEUTSCHE BANK AG		3,000,000	3,000,000		2.C FE
03666G-AG-8	ANTARES CLO SERIES-2026-4A CLASS-D1 144A	09/03/2026	SCOTIA CAPITAL (USA) INC.		5,000,000	5,000,000		2.C FE
055401-AW-3	BCC MIDDLE MARKET CLO SERIES-2023-1A CLA	09/30/2026	SMBC NIKKO SECURITIES AMERICA		4,992,500	5,000,000	60,623	1.F FE
05555Y-AG-8	BCC MIDDLE MARKET CLO LLC 6.250% 07/17	07/02/2026	SMBC NIKKO SECURITIES AMERICA		3,006,750	3,000,000	41,203	1.F FE
05555Y-AJ-2	BCC MIDDLE MARKET CLO LLC SERIES 2025-1A	08/05/2026	SMBC NIKKO SECURITIES AMERICA		1,726,375	1,750,000	7,048	2.B FE
06763K-AW-9	BARINGS MIDDLE MARKET CLO LTD 7.160% 1	08/14/2026	NATIXIS SECURITIES AMERICAS LL		8,700,000	8,700,000		1.F FE
092913-AN-2	BLACKROCK ELBERT CLO V LLC SERIES 2022-5	09/15/2026	Interest Capitalization		312,403	312,403		4.C FE
20588G-AC-6	COMVEST CREDIT CLO SERIES-2026-1A CLASS-	09/03/2026	BANK OF AMERICA		11,523,000	11,500,000	166,255	1.C FE
244608-BN-4	DEERPATH CAPITAL CLO LTD DPATH DPATH_18-	08/05/2026	SMBC NIKKO SECURITIES AMERICA		1,503,000	1,500,000	7,428	2.C FE
24460A-AW-0	DEERPATH CAPITAL CLO LTD DPATH DPATH_23-	08/05/2026	SMBC NIKKO SECURITIES AMERICA		2,980,500	3,000,000	13,755	2.C FE
284737-AJ-2	ELDRIDGE MMPC CLO LTD SERIES-2026-3AR CL	09/11/2026	GREENSLEDGE CAPITAL MARKETS		8,550,000	8,550,000		1.F FE
349947-AJ-0	FORTRESS CREDIT OPPORTUNITIES SERIES-202	09/11/2026	SCOTIA CAPITAL (USA) INC.		10,000,000	10,000,000		2.B Z
349947-AL-5	FORTRESS CREDIT OPPORTUNITIES SERIES-202	09/11/2026	SCOTIA CAPITAL (USA) INC.		5,000,000	5,000,000		2.B Z
38180W-AJ-0	GOLUB CAPITAL PARTNERS CLO LTD 6.857%	09/09/2026	BANK OF AMERICA		8,355,500	8,500,000	50,190	2.C FE
38181L-AG-9	GOLUB CAPITAL PARTNERS CLO LTD SERIES-20	09/30/2026	SMBC NIKKO SECURITIES AMERICA		5,000,000	5,000,000	48,360	1.F FE
38190L-AL-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES-20	09/09/2026	MIZUHO SECURITIES		8,070,000	8,000,000	185,824	2.C FE
39056M-AY-8	GREAT LAKES CLO LTD SERIES-2024-7AR CLAS	09/25/2026	CITIBANK		3,000,000	3,000,000		2.B Z
39056M-BA-9	GREAT LAKES CLO LTD SERIES-2024-7AR CLAS	09/25/2026	CITIBANK		4,000,000	4,000,000		2.B Z
471932-AN-3	JCP DIRECT LENDING CLO LLC JCP 6.665%	08/24/2026	WELLS FARGO SECURITIES LLC		7,400,000	7,400,000		1.F FE
552870-AJ-9	MCF CLO LLC SERIES-2026-2A CLASS-D1 144A	09/10/2026	SCOTIA CAPITAL (USA) INC.		7,000,000	7,000,000		2.B FE
579922-AL-9	MCF CLO LLC SERIES-2026-1A CLASS-D1 144A	09/15/2026	SMBC NIKKO SECURITIES AMERICA		2,951,250	3,000,000	33,491	2.B FE
74984F-AJ-0	RIN XV LLC SERIES-2026-2A CLASS-D 144A	09/15/2026	MIZUHO SECURITIES		1,002,500	1,000,000	12,639	2.C FE
74984M-BE-5	RIN LTD SERIES-2024-2AR CLASS-DR 144A	09/18/2026	BNP PARIBAS		6,400,000	6,400,000		2.B Z
76113@-AG-7	RESERVOIR FINANCIAL LLC SERIES 2023-1 CL	09/10/2026	DIRECT FUNDING		8,874,000	8,874,000		1.D FE
76113@-AH-5	RESERVOIR FINANCIAL LLC SERIES 2023-1 CL	09/10/2026	DIRECT FUNDING		913,500	913,500		1.G FE
76113@-AJ-1	RESERVOIR FINANCIAL LLC SERIES 2023-1 CL	09/10/2026	DIRECT FUNDING		652,500	652,500		2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76113@-AJ-1	RESERVOIR FINANCIAL LLC SERIES 2023-1 CL	07/18/2026	Interest Capitalization					2.B FE
03331C-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES-2021	08/26/2026	MIZUHO SECURITIES		2,871,375	2,850,000	21,238	2.C FE
40447M-AJ-7	HPS PRIVATE CREDIT CLO SERIES-2026-4A CL	09/25/2026	BNP PARIBAS		3,000,000	3,000,000		2.B Z
74990K-AL-6	RIN LTD 6.603% 04/15/39	09/15/2026	MIZUHO SECURITIES		2,005,000	2,000,000	23,110	2.C FE
03665Y-BG-9	ANTARES CLO ANTR_19-2A ANTR_19-2R2-20380	07/02/2026	SMBC NIKKO SECURITIES AMERICA		829,091	829,091		2.C FE
03666G-AG-8	ANTARES CLO SERIES-2026-4A CLASS-D1 144A	09/03/2026	SCOTIA CAPITAL (USA) INC.		1,320,000	1,320,000		2.C FE
30192C-AE-8	FCR ISSUER LLC FCRIT_26-FL1 5.891% 08/	08/12/2026	GOLDMAN SACHS & CO. LLC		500,000	500,000		1.D FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					140,439,244	140,551,494	671,164	XXX
36831V-AE-0	GCM CLO LTD GCM_26-2A GCM_26-2A 5.329%	07/02/2026	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000		1.C FE
69328@-AE-8	PDIF GCF CLO ISSUER LLC SERIES 2022-1 CL	08/24/2026	Interest Capitalization		92,019	92,019		2.C PL
69328@-AF-5	PDIF GCF CLO ISSUER LLC SERIES 2022-1 CL	08/24/2026	Interest Capitalization		1,202,416	1,202,416		3.C PL
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					6,294,435	6,294,435		XXX
054982-AA-1	BACKCAST SPECTRA ARTICOM 8.003% 11/03/	07/22/2026	DIRECT FUNDING		1,468,743	1,468,743		1.D PL
12665X-AA-6	TREVILLE RATED FEEDER A 4.000% 10/04/5	09/09/2026	DIRECT FUNDING		4,890,681	4,890,681		1.G FE
12665X-AA-6	TREVILLE RATED FEEDER A 4.000% 10/04/5	07/10/2026	Interest Capitalization		102,619	102,619		1.G FE
12665X-AB-4	TREVILLE RATED FEEDER B 6.000% 10/04/5	09/09/2026	DIRECT FUNDING		1,630,227	1,630,227		4.A FE
12665X-AB-4	TREVILLE RATED FEEDER B 6.000% 10/04/5	07/10/2026	Interest Capitalization		78,413	78,413		4.A FE
24821#-AA-1	DENALI BORROWER LLC WISETACK-CLASS-A-REF	09/30/2026	DIRECT FUNDING		40,429,171	40,535,685		1.F FE
24821#-AB-9	DENALI BORROWER LLC WISETACK-CLASS-B-REF	09/30/2026	DIRECT FUNDING		1,858,555	1,863,710		2.C FE
24821#-AC-7	DENALI BORROWER LLC WISETACK-CLASS-C-REF	09/30/2026	DIRECT FUNDING		1,393,069	1,397,782		3.B FE
24821#-AD-5	DENALI BORROWER LLC WISETACK-CLASS-D-REF	09/30/2026	DIRECT FUNDING		693,622	698,891		4.B FE
315969-AC-9	FF ASSET SECURITIZATION II LLC FORWARD F	09/14/2026	DIRECT FUNDING		37,124,463	37,124,463		2.C PL
56518*-AA-5	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	09/23/2026	DIRECT FUNDING		27,387,568	27,387,568		2.C PL
69458@-AA-8	PAYZEN INC SERIES 2025- CLASS-O 9.186%	07/31/2026	DIRECT FUNDING		3,930,000	3,930,000		2.B Z
76100B-AE-4	RESEARCH-DRIVEN PAGAYA MOTOR A 6.626%	07/09/2026	DEUTSCHE BANK AG		6,750,000	6,750,000		1.D FE
76100B-AF-1	RESEARCH-DRIVEN PAGAYA MOTOR A 7.259%	07/09/2026	DEUTSCHE BANK AG		4,500,000	4,500,000		1.G FE
80306*-AA-1	SAPPHIRE BORROWER LLC 5.230% 02/28/36	07/08/2026	DIRECT FUNDING		12,039,417	12,069,591		1.A FE
80306*-AB-9	SAPPHIRE BORROWER LLC BEST EGG - CLASS B	07/08/2026	DIRECT FUNDING		4,665,755	4,685,433		1.D FE
80306*-AC-7	SAPPHIRE BORROWER LLC BEST EGG - CLASS C	07/08/2026	DIRECT FUNDING		2,638,261	2,656,057		1.G FE
80306*-AD-5	SAPPHIRE BORROWER LLC BEST EGG - CLASS D	07/08/2026	DIRECT FUNDING		2,387,583	2,408,051		2.C FE
80306*-AE-3	SAPPHIRE BORROWER LLC BEST EGG - CLASS E	07/08/2026	DIRECT FUNDING		2,127,320	2,741,392		3.C FE
80306*-AF-0	SAPPHIRE BORROWER LLC BEST EGG - CLASS F	07/08/2026	DIRECT FUNDING		975,746	1,493,337		4.C FE
91870*-AA-4	VELOCITY RATED NOTE SERIES 2025- CLASS-A	08/17/2026	DIRECT FUNDING		914,500	914,500		1.F PL
91870*-AB-2	VELOCITY RATED NOTE SERIES 2025- CLASS-B	08/17/2026	DIRECT FUNDING		2,585,500	2,585,500		2.B PL
97122*-AA-7	WILLOW TREE FUND III (UNLEVERE WILLOW TR	07/14/2026	DIRECT FUNDING		2,083,333	2,083,333		1.G FE
97122*-AB-5	WILLOW TREE FUND III (UNLEVERE WILLOW TR	07/14/2026	DIRECT FUNDING		1,041,667	1,041,667		2.C FE
97122@-AA-5	WILLOW TREE EVERGREEN RATED NO 8.723%	07/16/2026	DIRECT FUNDING		11,074,848	11,074,848		2.C PL
BES5D7-0J-7	FLEX RECEIVABLE PURCHASER SPV 10.378% 0	09/01/2026	DIRECT FUNDING		27,210,340	27,210,340		5.B GI
BES5HL-U1-8	SAVANNA FUNDING TRUST SOFI CLASS B1 4.	09/04/2026	DIRECT FUNDING		26,400,000	26,400,000		2.C Z
BES5WH-T4-6	SOUND POINT DISCOVERY SPECIALT SOUND POI	09/17/2026	DIRECT FUNDING		14,024,540	14,024,540		1.G FE
BES5WH-U2-8	SOUND POINT DISCOVERY SPECIALT SOUND POI	09/17/2026	DIRECT FUNDING		14,024,540	14,024,540		2.C FE
BES5WH-U3-6	SOUND POINT DISCOVERY SPECIALT SOUND POI	09/17/2026	DIRECT FUNDING		5,843,558	5,843,558		3.C FE
L8043#-AF-2	SLF VI-L HOLDINGS D SERIES-2026-1 CLASS-	08/20/2026	DIRECT FUNDING		2,000,000	2,000,000		1.G PL
L8043#-AK-1	SLIF VI-L HOLDINGS D LP SERIES-2026-1 CL	08/20/2026	DIRECT FUNDING		3,000,000	3,000,000		2.B FE
24381Q-AD-3	DEEPHAVEN RESIDENTIAL MORTGAGE 6.127%	07/24/2026	BARCLAYS BANK PLC		249,993	250,000	1,234	1.C FE
30192D-AE-6	FIGRE TRUST FIGRE_26-FL3 6.280% 08/25/	08/12/2026	BARCLAYS BANK PLC		249,997	250,000	700	1.F FE
31685A-AA-2	FIGRE TRUST 5.605% 06/25/56	07/23/2026	BARCLAYS BANK PLC		187,694	188,919	677	1.A FE
31685C-AB-6	FIGRE TRUST SERIES-2026-EXP2 CLASS-B 144	08/25/2026	DEUTSCHEBANK SECURITIES		249,994	250,000	1,246	1.D FE
316939-AA-5	FIGRE TRUST SERIES-2026-EXP-1 CL-A 144A	07/01/2026	DEUTSCHEBANK SECURITIES		976,789	976,813	1,279	1.A FE
316939-AB-3	FIGRE TRUST SERIES-2026-EXP1 CL-B 144A	08/11/2026	Various		389,138	389,216	557	1.D FE
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	07/27/2026	Interest Capitalization		128,892	128,892		5.C FM
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					269,706,536	271,049,309	5,693	XXX
40168Y-AA-7	GCFRF SERIES-2025-2A CLASS-A 144A 6.42	09/28/2026	DIRECT FUNDING		500,000	500,000		1.G PL
40168Y-AG-4	GCFRF SERIES 2025-2A CLASS-B 144A 7.92	09/28/2026	DIRECT FUNDING		188,889	188,889		2.C FE
40168Y-AN-9	GCFRF SERIES-2025-2A CLASS-C 144A 11.07	09/28/2026	DIRECT FUNDING		111,111	111,111		3.C PL
40190A-AA-1	GUGGENHEIM INVESTMENTS PRIVATE SERIES 20	08/03/2026	DIRECT FUNDING		505,086	505,086		1.G PL

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
40190A-AK-9	GUGGENHEIM INVESTMENTS PRIVATE SERIES 20	08/03/2026	DIRECT FUNDING		97,573	97,573		2.C PL
40168Y-AG-4	GCFRF SERIES 2025-2A CLASS-B 144A 7.92	07/09/2026	DIRECT FUNDING		2,222,222	2,222,222		2.C FE
40168Y-AN-9	GCFRF SERIES-2025-2A CLASS-C 144A 11.07	07/09/2026	DIRECT FUNDING		694,444	694,444		3.C PL
40168Y-AU-3	GCFRF SERIES-2025-2A CLASS-D 144A 11.57	07/09/2026	DIRECT FUNDING		1,400,000	1,400,000		4.C PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					5,719,325	5,719,325		XXX
G2272#-AA-4	COLLER PRIVATE EQUITY BACK NOT SERIES 20	09/25/2026	DIRECT FUNDING		958,500	958,500		1.G PL
G2272#-AC-0	COLLER PRIVATE EQUITY BACK NOT SERIES 20	09/25/2026	DIRECT FUNDING		177,500	177,500		2.B FE
G2277#-AA-9	COLLER PBN III ISSUER LP COLLER PBN III	09/22/2026	DIRECT FUNDING		5,000,000	5,000,000		1.G FE
G2277#-AB-7	COLLER PBN III ISSUER LP COLLER PBN III	09/22/2026	DIRECT FUNDING		3,750,000	3,750,000		2.C FE
26113*-AA-7	DYAL CAPITAL PARTNERS IV SENIOR SECURED	12/19/2025	No Broker		1,596,510	1,662,500	1,517	1.F PL
26113@-AA-5	DYAL CAPITAL PARTNERS IV SENIOR SECURED	12/19/2025	No Broker		2,964,948	3,087,500	2,817	1.F PL
26746*-AA-2	DYAL CAPITAL PARTNERS III LP SENIOR SECU	03/30/2023	No Broker		1,333,404	1,368,494	12,712	1.F PL
26746@-AA-0	DYAL CAPITAL PARTNERS III LP SENIOR SECU	03/30/2023	No Broker		2,320,441	2,381,506	22,122	1.F PL
269918-AA-6	EAGLE POINT CREDIT MANAGEMENT 6.750% 0	09/25/2026	DIRECT FUNDING		1,729,217	1,729,217		1.F PL
52668#-AA-8	PROJECT LEOPARD 6.530% 05/06/41	07/24/2026	CROSS		99,130	100,000		1.G PL
69443@-AA-6	PMH SPV - C LLC PROJECT ONYX II RECAP	07/17/2026	NOMURA SECURITIES INTERNATIONA		500,000	500,000		2.B Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					20,429,650	20,715,217	39,168	XXX
BES61U-WT-0	ASRT ONSHORE LLC SERIES-2026-2.1 CLASS-B	09/24/2026	DIRECT FUNDING		2,520,000	2,520,000		2.C FE
BES61U-X9-3	ASRT ONSHORE LLC SERIES-2026-2.2 CLASS-B	09/24/2026	DIRECT FUNDING		4,968,000	4,968,000		2.C FE
BES61U-XB-8	ASRT ONSHORE LLC SERIES-2026-2.3 CLASS-B	09/24/2026	DIRECT FUNDING		7,776,000	7,776,000		2.C FE
BES61U-XM-4	ASRT ONSHORE LLC SERIES-2026-2.4 CLASS-B	09/24/2026	DIRECT FUNDING		2,160,000	2,160,000		2.C FE
BES61U-XN-2	ASRT ONSHORE LLC SERIES-2026-2.6 CLASS-B	09/24/2026	DIRECT FUNDING		2,592,000	2,592,000		2.C FE
BES61U-Z8-3	ASRT ONSHORE LLC SERIES-2026-2.7 CLASS-B	09/24/2026	DIRECT FUNDING		2,592,000	2,592,000		2.C FE
BES61U-Z9-1	ASRT ONSHORE LLC SERIES-2026-2.8 CLASS-B	09/24/2026	DIRECT FUNDING		4,392,000	4,392,000		2.C FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					27,000,000	27,000,000		XXX
92874D-AD-3	VOLOFIN FINANCE DAC SERIES-2026-1A CLASS	07/30/2026	BNP PARIBAS		16,539,993	16,540,000		2.C FE
92874D-AE-1	VOLOFIN FINANCE DAC SERIES 2026-1A CLASS	07/30/2026	BNP PARIBAS		13,459,589	13,460,000		3.C FE
BES533-2G-1	NORTHERN LEAF DASH TRUST 12.000% 10/30/	08/05/2026	DIRECT FUNDING		9,230,795	9,230,795		2.B Z
BES5MR-CH-4	SKY FIN DE LLC VOLOFIN 400CM 6.901% 12	08/20/2026	Interest Capitalization		1,047,102	1,047,102		2.B Z
BES61R-PZ-1	WELLINGTON LEASING NO 102 LIMI 7.022%	09/23/2026	DIRECT FUNDING		28,581,949	28,581,949		2.B Z
BES4ZW-9Q-6	LXA AVIATION LEASING 4 DAC 7.840% 12/3	06/30/2026	DIRECT FUNDING		30,000,000	30,000,000		2.B Z
BES5CQ-NM-4	PAG LEASING NO 7 DAC 7.530% 12/31/32	08/04/2026	DIRECT FUNDING		40,854,604	40,854,604		2.B Z
BES5SF-LN-1	LXA AVIATION LEASING 4 DAC 8.350% 12/3	06/30/2026	DIRECT FUNDING		(30,000,000)	(30,000,000)		2.B
BES5VF-0V-2	PAS AIRCRAFT LEASING MSN 40290 ROYAL AER	07/28/2026	DIRECT FUNDING		21,564,428	21,564,428		2.B Z
G2960*-AA-5	ACS SL V LIMITED 6.940% 12/31/26	09/20/2026	Interest Capitalization		130,711	130,711		3.C Z
G7005*-AA-1	PEREGRINE LEASING CAPITAL DAC SENIOR SEC	09/23/2026	DIRECT FUNDING		14,836,405	14,836,405		2.B Z
00042H-AA-0	CARLYLE AVIATION MANAGEMENT LT SERIES-20	07/15/2026	GOLDMAN SACHS & CO. LLC		2,749,988	2,750,000		1.F FE
05377R-MG-6	AVIS BUDGET RENTAL CAR FUNDING SERIES-20	09/14/2026	TRUIST SECURITIES INC		999,614	1,000,000		1.F FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021-1 CL	07/29/2026	PIPER SANDLER & CO		42,617	49,115	56	1.E FE
20469C-AA-3	COMPASS DATACENTERS ISSUER II SERIES-202	08/31/2026	STONEX FINANCIAL INC		98,813	100,000	89	1.A FE
55287T-AA-2	MCAV_26-1A 5.824% 07/15/51	07/01/2026	DEUTSCHEBANK SECURITIES		8,499,686	8,500,000		1.F FE
BGHAWU-JT-9	COREWEAVE COMPUTE ACQUISITION 5.900% 0	09/02/2026	MUFG SECURITIES AMERICAS INC.		1,032,892	1,032,892		1.G Z
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					159,669,186	159,678,001	145	XXX
BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE A 7.17	09/14/2026	DIRECT FUNDING		6,049,050	6,090,000		2.B Z
BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE A 7.17	06/02/2026	No Broker		4,550,000	4,550,000	914	2.B Z
21881P-AC-8	COREWEAVE COMPUTE ACQUISITION 5.864% 0	09/22/2026	Tax Free Exchange		1,758,396	1,758,395		1.G FE
62934#-AY-3	APC NF HLDGS I LLC 5.961% 04/07/31	07/22/2026	DIRECT FUNDING		3,750,000	3,750,000		1.F Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					16,107,446	16,148,395	914	XXX
1889999999. Total - asset-backed securities (unaffiliated)					766,256,495	770,575,249	956,342	XXX
1899999999. Total - asset-backed securities (affiliated)					12,013,760	12,013,760		XXX
1909999997. Total - asset-backed securities - Part 3					778,270,255	782,589,009	956,342	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					778,270,255	782,589,009	956,342	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,635,929,876	1,655,186,027	2,731,034	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 Administrative Symbol
BES5TA-K7-7	PICP IP1 LLC PICP IP1 - PREF	07/08/2026	DIRECT FUNDING	72,585,223.450	72,585,223			2.B Z
BES5XX-7P-7	VOLOFIN CAPITAL MGMT GROUP PREFERRED SHA	08/19/2026	DIRECT FUNDING	15,621,075.520	15,621,076			5.C FE
025816-EV-7	AMERICAN EXPRESS COMPANY CAPITAL SECURIT	08/05/2026	BARCLAYS CAPITAL	1,250,000.000	1,250,000			2.C FE
59156R-BT-4	METLIFE INC SERIES D 5.875% Perpet.	01/01/2025	Various	0.000			4,700	2.B FE
95002Y-AG-8	WELLS FARGO & CO 0.000% Perpet.	08/12/2026	WELLS FARGO SECURITIES, LLC	2,750,000.000	2,750,000			2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					92,206,299	XXX	4,700	XXX
BES2GU-Y5-3	CLARUS CAPITAL LLC TRANCHE B PREFERRED	09/30/2026	DIRECT FUNDING	7,971,289.890	7,971,290			1.A FE
BES2GU-Y5-3	CLARUS CAPITAL LLC TRANCHE B PREFERRED	08/28/2026	No Broker	114,247,952.360	114,247,952			1.A FE
75684*-AB-1	RED OAK INVENTORY FINANCE LLC TRANCHE B	03/16/2026	No Broker	115,958,758.390	115,958,758			3.A FE
BES5LG-HZ-4	TRIA CAPITAL PARTNERS II LLC TRANCHE B P	05/12/2026	DIRECT FUNDING	343,822.990	343,823			2.B Z
BES4S5-42-1	ARCHWAY INTERMEDIATE LLC TRANCHE B PREFE	09/28/2026	DIRECT FUNDING	1,869,318.000	1,869,318			2.B Z
BES4S5-42-1	ARCHWAY INTERMEDIATE LLC TRANCHE B PREFE	06/08/2026	No Broker	22,345,563.000	22,345,562			2.B Z
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					262,736,703	XXX		XXX
4509999997. Total - preferred stocks - Part 3					354,943,002	XXX	4,700	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					354,943,002	XXX	4,700	XXX
5989999997. Total - common stocks - Part 3						XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX		XXX
5999999999. Total - preferred and common stocks					354,943,002	XXX	4,700	XXX
6009999999 - Totals					1,990,872,878	XXX	2,735,734	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
..912828-2A-7	US TREASURY N B 1.500% 08/15/26	08/15/2026	Maturity		2,000,000	2,000,000	1,906,203	1,965,384		34,616		34,616		2,000,000				30,000	08/15/2026	1.A
..911759-MM-7	HOUSING URBAN DEVELOPMENT 3.500% 08/01	08/01/2026	Call 100.0000		20,000	20,000	19,610	19,827		20		20		19,848		152	152	700	08/01/2030	1.A
..911759-MN-5	HOUSING URBAN DEVELOPMENT 3.550% 08/01	08/01/2026	Call 100.0000		21,000	21,000	20,139	20,569		41		41		20,610		391	391	746	08/01/2031	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					2,041,000	2,041,000	1,945,952	2,005,780		34,677		34,677		2,040,458		543	543	31,446	XXX	XXX
..02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	08/14/2026	Various		250,020	250,020	243,535	245,103		380		380		245,483		4,537	4,537	5,532	05/14/2031	1.C PL
..06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	09/15/2026	Redemption 100.0000		536,891	536,891	415,293	484,434		10,369		10,369		494,802		42,089	42,089	15,395	01/15/2029	4.A
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					786,911	786,911	658,828	729,537		10,749		10,749		740,285		46,626	46,626	20,927	XXX	XXX
..57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%	08/01/2026	Redemption 100.0000		25,000	25,000	28,348	26,961		(258)		(258)		26,703		(1,703)	(1,703)	1,298	08/01/2040	1.A FE
..759136-VN-1	REGL TRANSPRTN DIST CO SALES T SERIES A	08/14/2026	Call 79.7980		199,495	250,000	250,000	250,000						250,000				45,632	11/01/2037	1.B FE
..79768H-AJ-7	SAN FRANSISCO CITY & CNTY PUBL 5.600%	08/13/2026	Call 100.9970		403,988	400,000	491,712	444,801		(5,503)		(5,503)		439,298		(39,298)	(39,298)	23,401	10/01/2030	1.C FE
..03843T-CJ-8	AQUARION WATER AUTHORITY CT 0.000% 08/	07/17/2026	BOFA SECURITIES INC		194,565	750,000	190,800							190,800		3,765	3,765		08/01/2052	2.
..40480*-AA-3	HS WILDCAT LLC 3.830% 12/31/50	09/03/2026	Call 100.0000		486,689	486,689	358,415	358,472		1,572		1,572		360,043		126,645	126,645	15,948	12/31/2050	1.G PL
..40480*-AA-3	HS WILDCAT LLC 3.830% 12/31/50	07/25/2026	Redemption 100.0000		1,522	1,522	1,121	1,121		4		4		1,125		397	397	29	12/31/2050	1.G PL
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,311,259	1,913,211	1,320,396	1,081,355		(4,185)		(4,185)		1,267,969		89,806	89,806	(4,956)	XXX	XXX
..00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54	07/15/2026	Various		28	28	27	27						27		1	1	2	07/15/2054	1.C FE
..346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01	07/15/2026	Redemption 100.0000		1,947	1,947	2,588	2,493		(9)		(9)		2,485		(538)	(538)	119	01/15/2051	1.E FE
..36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	07/10/2026	Paydown		1,849	1,849	1,816	1,827		23		23		1,849				67	10/10/2041	1.F Z
..36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2026	Paydown		3,730	3,730	3,663	3,684		46		46		3,730				165	10/10/2041	1.F
..409322-AD-6	HAMPTON ROADS PPV LLC 6.621% 06/15/53	09/30/2026	Call 100.0000		225,000	225,000	182,462	182,620		314		314		182,934		42,066	42,066	38,031	06/15/2053	3.B FE
..90983V-AA-1	UNITED COMMUNITIES LLC SERIES - CLASS-O	09/15/2026	Redemption 100.0000		6,375	6,375	6,771	6,693		(7)		(7)		6,686		(311)	(311)	358	09/15/2051	2.C FE
..000328-AA-8	AA FAMILY HOUSING HOLDINGS LLC SERIES 20	07/01/2026	Redemption 100.0000		21,228	21,228	21,228	21,228						21,228				1,016	07/01/2056	1.E PL
..000328-AD-2	AA FAMILY HOUSING HOLDINGS LLC SENIOR SE	07/01/2026	Redemption 100.0000		26,516	26,516	26,516	26,516						26,516				1,375	07/01/2056	1.E PL
..000328-AE-0	AA FAMILY HOUSING HOLDINGS LLC 8.288%	07/01/2026	Redemption 100.0000		21,203	21,203	21,203	21,203						21,203				1,782	07/01/2056	1.E PL
..000328-AF-7	AA FAMILY HOUSING HOLDINGS LLC SERIES 20	07/01/2026	Redemption 100.0000		31,830	31,830	31,830	31,830						31,830				2,318	07/01/2056	1.E PL
..000328-AG-5	AA FAMILY HOUSING HOLDINGS LLC SENIOR SE	07/01/2026	Redemption 100.0000		90,151	90,151	90,151							90,151				1,960	07/01/2056	1.E PL
..00164T-AA-6	AMC EAST COMM LLC SENIOR SECURED 5.740	07/15/2026	Redemption 100.0000		11,745	11,745	11,701	11,724		6		6		11,729		16	16	674	01/15/2028	1.F FE
..05178T-AA-9	AURORA MILITARY HOUS III SERIES 144A 5	07/15/2026	Redemption 100.0000		33,035	33,035	34,435	31,185		(47)		(47)		33,636		(600)	(600)	1,851	07/15/2034	1.F FE
..140694-AA-8	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2026	Paydown		3,615	3,615	3,102	3,113		502		502		3,615				146	10/10/2052	1.G
..14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2026	Paydown		17,555	17,555	17,596	17,589		(1)		(1)		17,589		(33)	(33)	673	02/10/2052	2.C
..14070A-AA-1	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2026	Paydown		5,643	5,643	5,488	4,698		142		142		5,643				224	10/10/2052	1.G
..14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2026	Paydown		16,262	16,262	19,820	18,136		(46)		(46)		19,231		(2,969)	(2,969)	741	07/10/2055	1.D FE
..36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2026	Paydown		1,408	1,408	1,810	1,705		(297)		(297)		1,408				67	04/10/2037	1.D FE
..38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/01/2026	Paydown		2,338	2,338	2,945	2,785		(448)		(448)		2,338				107	05/10/2037	1.G
..38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2026	Paydown		13,061	13,061	13,566	13,426		(364)		(364)		13,061				476	05/10/2050	2.C FE
..409322-AE-4	HAMPTON ROADS PPV LLC SERIES - CLASS-CLA	09/30/2026	Call 131.2700		656,350	500,000	515,603			(42)		(42)		515,561		(15,561)	(15,561)	189,683	06/15/2053	4.A FE
..44329H-AN-4	HP COMMUNITIES LLC SENIOR SECURED 144A	09/15/2026	Redemption 100.0000		28,875	28,875	31,085	29,970		(410)		(410)		29,561		(686)	(686)	1,623	09/15/2032	1.C FE
..50207*-AA-0	LMH SPE AM LLC SENIOR SECURED 5.900% 0	07/01/2026	Redemption 100.0000		(7)	(7)	(7)	(7)						(7)				4,294	06/21/2048	2.B PL
..59524E-AB-8	MID-ATLANTIC FAMILY MILITARY SERIES 144A	08/01/2026	Redemption 100.0000		8,665	8,665	10,239	9,932		(28)		(28)		9,904		(1,239)	(1,239)	454	08/01/2050	1.E FE
..598329-AE-0	MIDWEST FAMILY HOUSING CORP BN SERIES 14	07/01/2026	Redemption 100.0000		705	705	837	819		(2)		(2)		817		(112)	(112)	47	01/01/2051	2.A FE
..155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82	08/01/2026	Redemption 100.0000		15,456	15,456	15,813	15,651		(2)		(2)		15,649		(193)	(193)	186	02/01/2038	1.D FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,244,563	1,088,213	1,072,288	458,847		(670)		(670)		1,068,374		19,841	19,841	248,439	XXX	XXX
..18271#-AA-8	CLARUS CAPITAL LLC TRANCHE A-1 6.551%	09/21/2026	Redemption 100.0000		19,151,035	19,151,035	19,151,035	5,277,807						19,151,035				274,233	09/30/2031	2.B Z
..18271#-AB-6	CLARUS CAPITAL LLC TRANCHE A-2 6.551%	09/21/2026	Redemption 100.0000		6,383,678	6,383,678	6,383,678	1,759,269						6,383,678				91,357	09/30/2031	2.C Z
..18271#-AC-4	CLARUS CAPITAL LLC TRANCHE B 10.000% 09	08/20/2026	Redemption 100.0000		8,663,809	8,663,809	8,663,809	7,207,460						8,663,809					09/30/2031	1.A Z
..18271#-AC-4	CLARUS CAPITAL LLC TRANCHE B 10.000% 09	09/01/2026	Security Withdraw		114,247,952	114,247,952	114,247,952	85,893,619						114,247,952					09/30/2031	1.A Z
..75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.257%	07/29/2026	Redemption 100.0000		29,000,000	29,000,000	29,000,000	25,027,052						29,000,000				1,253,798	02/16/2034	2.C FE
..75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	09/01/2026	Security Withdraw		115,958,758	115,958,758	115,958,758	80,963,073						115,958,758				63,540	02/16/2034	3.A FE
..78310B-AA-7	RUSTIN CAPITAL LLC 6.900% 04/30/28	07/16/2026	Redemption 100.0000		2,276,364	2,276,364	2,276,364	2,276,364						2,276,364				190,228	04/30/2028	2.A FE
..89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25	06/12/2026	Redemption 100.0000		4,369,078	4,369,078	4,353,099	4,357,406		922		922		4,358,328		10,749	10,749	138,295	08/25/2030	1.G PL
..BES2NK-E5-9	INFOGAIN CORP REV TL 9.599% 07/17/28	09/14/2026	Redemption 100.0000		71,429	71,429	71,429							71,429				1,690	07/17/2028	5.B GI
..BES3UC-KN-1	INVERIS INT FO 9.225% 03/19/28	07/14/2026	Redemption 100.0000		41,952,592	41,952,592	41,952,592	40,569,636						41,952,592				2,306,131	03/19/2028	2.B Z
..BES3UC-KT-8	INVERIS INT REV 8.996% 03/19/28	07/15/2026	Redemption 100.0000		28,981,928	28,981,928	28,981,928	13,481,928						28,981,928				603,465	03/19/2028	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
..BES43A-QD-9	KOMLINE SANDERSON GROUP INC 9.594% 09/	09/28/2026 .	Redemption 100.0000		515,542	515,542	515,542	131,148						515,542				17,821	09/06/2029 .	5.B GI ....
..BES4A2-EG-5	EDGECO BUYER INC 8.535% 06/01/28	08/03/2026 .	Redemption 100.0000		2,282,789	2,282,789	2,282,789							2,282,789				44,889	06/01/2028 .	5.B GI ....
..BES4CJ-W7-6	ROTOLO CONSULTANTS INC DDTL 8.424% 01	09/30/2026 .	Redemption 100.0000		9,645	9,645	9,645	9,645						9,645				666	01/15/2029 .	3.A FE ....
..BES4JB-CL-7	TCGL FINANCE LIMITED 9.757% 03/22/30	08/31/2026 .	Redemption 100.0000		2,316,816	2,316,816	2,316,816	2,025,470						2,316,816				1,312,680	03/22/2030 .	2.C FE ....
..BES4S5-2P-2	ARCHWAY INTERMEDIATE LLC Tranche A 7.3	08/20/2026 .	Redemption 100.0000		5,250,000	5,250,000	5,250,000	504,673						5,250,000				134,101	07/18/2035 .	2.B Z ....
..BES4S5-42-1	ARCHWAY INTERMEDIATE LLC Tranche B 10.0	09/01/2026 .	Security Withdraw		22,345,563	22,345,563	22,345,563	2,157,670						22,345,563					07/18/2035 .	2.B Z ....
..BES52Y-5H-9	AMBIENT ENTERPRISES 9.285% 12/23/30	09/30/2026 .	Redemption 100.0000		4,367	4,367	4,367							4,367				99	12/23/2030 .	4.C FE ....
..G5356#-AA-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	08/19/2026 .	NEW ISSUE		9,512,916	9,512,916	9,512,916	9,512,916						9,512,916				373,985	09/03/2029 .	2.C FE ....
..G5356#-AA-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	07/21/2026 .	Redemption 100.0000		441,639	441,639	441,639	441,639						441,639				26,661	09/03/2029 .	2.C FE ....
..G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 7.040% 09/	09/30/2026 .	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				110,261	09/23/2028 .	2.C FE ....
..00287Y-EQ-8	ABBVIE INC 5.300% 09/15/36	08/04/2026 .	CSLAC GA - G1001 - IGCORP		2,496	2,500	2,496							2,496					09/15/2036 .	2. .....
..023135-EE-2	AMAZON COM INC 5.300% 07/09/36	07/07/2026 .	Various		4,984	5,000	4,984							4,984					07/09/2036 .	2. .....
..03349M-AD-7	ANDEAVOR LLC 5.125% 12/15/26	09/15/2026 .	Call 100.0000		5,000	5,000	5,311	5,014		(14)		(14)		5,000				192	12/15/2026 .	2.B FE ....
..036940-AE-4	AON CORP SENIOR UNSECURED 6.100% 09/17	09/14/2026 .	CSLAC GA - G1001 - IGCORP		2,500	2,500	2,497							2,497		2	2		09/17/2038 .	2. .....
..039482-AG-9	ARCHER DANIELS MIDLAND CO 5.269% 09/01	08/05/2026 .	Various		5,000	5,000	5,000							5,000					09/01/2036 .	2. .....
..039483-BL-5	ARCHER DANIELS MIDLAND CO 2.500% 08/11	08/11/2026 .	Maturity		2,000	2,000	1,843	1,995		5		5		2,000				25	08/11/2026 .	1.F FE ....
..06051G-JS-9	BANK OF AMERICA CORP 1.734% 07/22/27	07/22/2026 .	Call 100.0000		1,600,000	1,600,000	1,515,072	1,565,251		4,617		4,617		1,569,868		30,132	30,132	13,872	07/22/2027 .	1.G FE ....
..06406F-AE-3	BANK OF NY MELLON CORP SERIES MTN 2.45	08/17/2026 .	Maturity		1,000	1,000	918	997		3		3		1,000				12	08/17/2026 .	1.F FE ....
..081437-AS-4	BEMIS COMPANY INC 3.100% 09/15/26	09/15/2026 .	Maturity		5,000	5,000	4,653	4,981		19		19		5,000				78	09/15/2026 .	2.B FE ....
..224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26	09/15/2026 .	Maturity		4,888,000	4,888,000	4,766,277	4,869,212		18,788		18,788		4,888,000				81,874	09/15/2026 .	2.C FE ....
..23355L-AL-0	DXC TECHNOLOGY CO 1.800% 09/15/26	09/15/2026 .	Maturity		56,000	56,000	53,534	55,475		525		525		56,000				504	09/15/2026 .	2.C FE ....
..24422E-VF-3	JOHN DEERE CAPITAL CORP SERIES MTN 1.7	07/10/2026 .	DEUTSCHE BANK AG		3,445,295	3,500,000	3,294,089	3,428,290		11,705		11,705		3,439,995		5,300	5,300	21,097	03/09/2027 .	1.E FE ....
..254063-AU-4	DILLARD DEPT STORES INC. 7.750% 07/15/	07/15/2026 .	Maturity		5,000	5,000	5,590	5,013		(13)		(13)		5,000				194	07/15/2026 .	2.C FE ....
..26138E-AU-3	DR PEPPER SNAPPLE GROUP 2.550% 09/15/2	09/15/2026 .	Maturity		2,000	2,000	1,769	1,990		10		10		2,000				26	09/15/2026 .	2.C FE ....
..26441C-AS-4	DUKE ENERGY CORP 2.650% 09/01/26	09/01/2026 .	Maturity		1,600,000	1,600,000	1,541,952	1,592,104		7,896		7,896		1,600,000				21,200	09/01/2026 .	2.B FE ....
..337738-AT-5	FISERV INC 3.200% 07/01/26	07/01/2026 .	Maturity		8,438,000	8,438,000	8,261,238	8,427,985		10,015		10,015		8,438,000				135,008	07/01/2026 .	2.B FE ....
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.	09/30/2026 .	Redemption 100.0000		2,310	2,310	1,932	2,021		6		6		2,027		283	283	48	03/31/2038 .	2.B FE ....
..46647P-CP-9	JP MORGAN CHASE & CO SERIES FXD 4.665%	09/22/2026 .	Call 100.0000		250,000	250,000	235,429	246,768		3,016		3,016		249,783		217	217	1,838	09/22/2027 .	1.E FE ....
..49456B-BE-0	KINDER MORGAN INC/DELWA 5.550% 08/01/3	07/28/2026 .	GLIC GA - G1001 - IGCORP		2,498	2,500	2,498							2,498					08/01/2036 .	2. .....
..55336V-AK-6	MPLX LP 4.125% 03/01/27	09/23/2026 .	Call 100.0000		2,000	2,000	1,971	1,997		1		1		1,998		2	2	46	03/01/2027 .	2.B FE ....
..56585A-BC-5	MARATHON PETROLEUM CORP 5.125% 12/15/2	09/15/2026 .	Call 100.0000		100,000	100,000	100,629	100,142		(142)		(142)		100,000				3,844	12/15/2026 .	2.B FE ....
..589400-AB-6	MERCURY GENERAL CORP 4.400% 03/15/27	07/13/2026 .	Call 100.0000		5,000	5,000	4,872	4,986		2		2		4,988		12	12	72	03/15/2027 .	2.C FE ....
..61761J-3R-8	MORGAN STANLEY SERIES MTN 3.125% 07/27	07/27/2026 .	Maturity		726,000	726,000	707,078	724,016		1,984		1,984		726,000				11,344	07/27/2026 .	1.G FE ....
..61945C-AG-8	MOSAIC CO 4.050% 11/15/27	09/28/2026 .	Call 100.0000		2,000	2,000	1,938	1,988		3		3		1,991		9	9	30	11/15/2027 .	2.B FE ....
..67103H-AR-8	O REILLY AUTOMOTIVE INC 5.050% 08/14/3	08/10/2026 .	Various		4,999	5,000	4,999							4,999					08/14/2031 .	2. .....
..74153W-CP-2	PRICOA GLOBAL FUNDING 1 SERIES 144A 1.	09/01/2026 .	Maturity		250,000	250,000	235,325	247,723		2,277		2,277		250,000				1,500	09/01/2026 .	1.D FE ....
..74256L-EP-0	PRINCIPAL LFE GLB FND II SERIES 144A 1	08/16/2026 .	Maturity		500,000	500,000	471,230	496,114		3,886		3,886		500,000				3,125	08/16/2026 .	1.E FE ....
..822905-AX-3	SHELL FINANCE US INC SENIOR UNSECURED 14	07/08/2026 .	Tax Free Exchange		205,469	216,000	205,195	205,412		58		58		205,469				2,706	10/15/2041 .	1.D FE ....
..872540-AQ-2	TJX COS INC 2.250% 09/15/26	09/15/2026 .	Maturity		2,000	2,000	1,815	1,992		8		8		2,000				23	09/15/2026 .	1.F FE ....
..91159H-HN-3	US BANCORP SERIES V 2.375% 07/22/26	07/22/2026 .	Maturity		1,000	1,000	914	998		2		2		1,000				12	07/22/2026 .	1.G FE ....
..913903-AZ-3	UNIVERSAL HEALTH SVCS SERIES WI 1.650%	09/01/2026 .	Maturity		250,000	250,000	235,515	247,747		2,253		2,253		250,000				2,063	09/01/2026 .	2.C FE ....
..23636A-BB-6	DANSKE BANK A S SERIES 144A 1.549% 09/	09/10/2026 .	Call 100.0000		500,000	500,000	471,015	486,240		3,033		3,033		489,273		10,727	10,727	3,873	09/10/2027 .	1.E FE ....
..822582-BX-9	SHELL INTERNATIONAL FIN 2.500% 09/12/2	09/12/2026 .	Maturity		1,000	1,000	931	997		3		3		1,000				13	09/12/2026 .	1.D FE ....
..83051G-AT-5	SKANDINAVISKA ENSKILDA SERIES 144A 1.2	09/09/2026 .	Maturity		250,000	250,000	235,390	247,578		2,422		2,422		250,000				1,500	09/09/2026 .	1.D FE ....
..902613-AH-1	UBS GROUP AG SERIES 144A 4.910% 08/10/	08/10/2026 .	Call 100.0000		500,000	500,000	470,575	495,138		4,172		4,172		499,310		690	690	3,735	08/10/2027 .	1.F FE ....
..26614N-AC-6	DUPONT DE NEMOURS INC SENIOR UNSECURED 1	09/10/2026 .	Tax Free Exchange		1,684,172	1,672,000	1,684,172			(2,003)		(2,003)		1,682,170		2,003	2,003	65,616	11/15/2028 .	2.A FE ....
..047649-AA-6	ATKORE INC SERIES 144A 4.250% 06/01/31	07/13/2026 .	TRADEWEB DIRECT LLC		619,210	650,000	578,875	590,942		4,977		4,977		595,918		23,291	23,291	17,112	06/01/2031 .	3.A FE ....
..12598F-AC-3	CPI CG INC SERIES 144A 10.000% 07/15/29	07/15/2026 .	Call 103.0000		105,060	102,000	103,914	103,591		(212)		(212)		103,379		1,379	1,379	13,260	07/15/2029 .	4.C FE ....
..23166M-AA-1	CUSHMAN WAKEFIELD US BORROWER SERIES 144	08/04/2026 .	Call 100.0000		78,000	78,000	77,267	77,427		134		134		77,562		438	438	3,788	05/15/2028 .	3.C FE ....
..37269#-AB-0	PROJECT H2OYA 3.500% 07/15/46	07/15/2026 .	Redemption 100.0000		7,301	7,301	7,301	7,301						7,301				256	07/15/2046 .	1.G PL ....
..47077W-AC-2	JANE STREET GRP JSG FIN 7.125% 04/30/3	08/26/2026 .	Call 105.1993		894,194	850,000	850,000	850,000						850,000				93,990	04/30/2031 .	3.A FE ....
..48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECU	09/18/2026 .	Call 100.0000		120,278	120,278	120,278	120,278						120,278				5,231	08/12/2031 .	2.A PL ....
..89103*-AA-7	TOREADOR HOLDINGS LLC SENIOR SECURED 5	09/30/2026 .	Redemption 100.0000		15,340	15,340	15,340	15,340						15,340				678	10/31/2043 .	1.G PL ....
..928388-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	09/30/2026 .	Redemption 100.0000		17,272	17,272	17,272	17,272						17,272				333	10/14/2049 .	1.F 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
..26746@-AA-0	DYAL CAPITAL PARTNERS III LP ISSUER A	09/01/2026	Security Withdraw		2,320,441	2,381,506	2,311,321	2,318,528		1,913		1,913		2,320,441				74,515	06/15/2040	1.F PL
..26746*-AA-2	DYAL CAPITAL PARTNERS III LP ISSUER B	09/01/2026	Security Withdraw		1,333,404	1,368,494	1,328,163	1,332,305		1,099		1,099		1,333,404				42,819	06/15/2040	1.F PL
..26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER B 3.65	09/01/2026	Security Withdraw		1,596,510	1,662,500	1,591,786			4,724		4,724		1,596,510				145,236	02/22/2041	2.
..26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER A 3.65	01/01/2024	Security Withdraw		1,103,264	1,137,500	1,102,355	1,105,840		(2,576)		(2,576)		1,103,264				14,762	02/22/2041	1. PL
..26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUER A 3.65	09/01/2026	Security Withdraw		3,453,470	3,087,500	2,954,486	2,961,042		3,906		3,906		2,964,948				26,665	02/22/2041	1.F PL
..267486-AA-6	DYE DURHAM LIMITED 8.625% 04/15/29	07/22/2026	JEFFERIES COMPANY		402,135	646,000	656,238	653,338		(1,113)		(1,113)		652,225		(250,090)	(250,090)	43,179	04/15/2029	5.A FE
..11135F-AN-1	BROADCOM INC SERIES WI 3.459% 09/15/26	09/15/2026	Maturity		141,000	141,000	138,261	140,656		344		344		141,000				2,439	09/15/2026	1.G FE
..161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/	08/12/2026	Call 100.0000		760,000	760,000	754,680	755,032		10		10		755,042		4,958	4,958	76,417	04/01/2053	2.C FE
..161175-CK-8	CHARTER COMM OPT LLC CAP 5.250% 04/01/	08/12/2026	Tax Free Exchange		2,253,244	3,240,000	3,217,320	3,218,821		43		43		3,218,864		(965,620)	(965,620)		04/01/2053	2.C FE
..20030N-ES-6	COMCAST CORP SENIOR UNSECURED 144A 5.1	09/08/2026	Tax Free Exchange		218,796	228,000	218,218	218,671		125		125		218,796				5,892	01/15/2037	1.G FE
..361448-BF-9	GATX CORP 4.000% 06/30/30	07/13/2026	RAYMOND JAMES & ASSOCIATES		1,691,043	1,750,000	1,789,120	1,766,463		(160)		(160)		1,766,303		(75,260)	(75,260)	2,722	06/30/2030	2.A FE
..46647P-EH-5	JP MORGAN CHASE & CO 5.766% 04/22/35	07/15/2026	WELLS FARGO SECURITIES, LLC		5,155,600	5,000,000	5,048,800	5,042,606		(193)		(193)		5,042,413		113,187	113,187	67,270	04/22/2035	1.F FE
..472319-AE-2	JEFFERIES GROUP LLC BASIC 6.450% 06/08	09/17/2026	GOLDMAN SACHS & CO. LLC JANE STREET EXECUTION SERVICES		1,010,800	1,000,000	1,087,330	1,011,139		(2,555)		(2,555)		1,008,584		2,216	2,216	17,917	06/08/2027	2.B FE
..48123U-AB-0	JPMORGAN CHASE & CO SERIES W 5.002% 05	07/15/2026			226,713	250,000	215,353	215,523		5		5		215,528		11,185	11,185	2,115	05/15/2077	2.A FE
..571903-BG-7	MARRIOTT INTERNATIONAL SERIES HH 2.850	09/17/2026	RBC CAPITAL MARKETS LLC		448,420	500,000	418,350	450,201		2,007		2,007		452,208		(3,788)	(3,788)	6,056	04/15/2031	2.B FE
..680223-AK-0	OLD REPUBLIC INTL CORP 3.875% 08/26/26	08/26/2026	Maturity		850,000	850,000	818,990	849,259		741		741		850,000				16,469	08/26/2026	2.B FE
..68389X-BM-6	ORACLE CORP 2.650% 07/15/26	07/15/2026	Maturity		460,000	460,000	423,450	459,767		233		233		460,000				6,095	07/15/2026	2.B FE
..744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/	09/28/2026	BARCLAYS BANK PLC		4,947,500	5,000,000	4,951,244	4,956,773		241		241		4,957,014		(9,514)	(9,514)	153,583	09/15/2048	2.B FE
..79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A 4.	09/17/2026	TD SECURITIES USA LLC		4,581,688	4,603,000	4,397,490	4,577,233		6,368		6,368		4,583,601		(1,913)	(1,913)	71,692	05/12/2027	2.A FE
..822905-AT-2	SHELL FINANCE US INC SENIOR UNSECURED 14	07/08/2026	Tax Free Exchange		4,930	4,000	4,964	4,932		(2)		(2)		4,930					12/15/2038	1.D FE
..822905-AV-7	SHELL FINANCE US INC SENIOR UNSECURED 14	07/08/2026	Tax Free Exchange		690,969	550,000	695,805	691,259		(290)		(290)		690,969					03/25/2040	1.D FE
..88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42	08/12/2026	Call 100.0000		44,835	44,835	44,128	44,195		3		3		44,198		637	637	2,701	09/15/2042	2.C FE
..88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42	08/12/2026	Tax Free Exchange		65,333	102,165	100,553	100,707		7		7		100,714		(35,381)	(35,381)		09/15/2042	2.C FE
..36321P-AE-0	GALAXY PIPELINE ASSETS SENIOR SECURED 14	09/30/2026	Redemption 100.0000		15,780	15,780	15,780							15,780					09/30/2040	1.C FE
..606822-CR-3	MITSUBISHI UFJ FIN GRP 5.472% 09/13/33	09/08/2026	DAIWA CAPITAL MARKETS AMERICA		499,370	500,000	500,000	500,000						500,000		(630)	(630)	13,376	09/13/2033	1.G FE
..961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	07/15/2026	MORGAN STANLEY & CO		3,016,350	3,000,000	3,000,000	3,000,000						3,000,000		16,350	16,350	70,265	08/10/2033	1.G FE
..59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	09/30/2026	Various		49,986	49,986	49,986	49,986											01/29/2030	2.B
..594918-CG-7	MICROSOFT CORP	09/30/2026	Various		2,495	2,495	2,495	2,495											09/15/2026	2.B
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					480,487,354	481,514,662	480,117,480	345,525,861		95,238		95,238		481,010,282		(1,111,187)	(1,111,187)	8,316,203	XXX	XXX
..02376W-AA-9	AMERICAN AIRLINES PTT SERIES 2016-1 CLAS	07/15/2026	Redemption 100.0000		593	593	588	591						592		1	1	24	07/15/2029	2.C FE
..02378A-AA-5	AMERICAN AIRLINES PTT SERIES 2017-1 CLAS	08/15/2026	Redemption 100.0000		119	119	118	118						118				5	08/15/2030	2.B FE
..11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 2021-1 CLA	09/15/2026	Redemption 100.0000		173,693	173,693	148,528	156,497		1,986		1,986		158,483		15,210	15,210	5,081	03/15/2033	1.E FE
..45082D-AA-5	IBERIA PASS THROUGH TRUST SERIES 2022-1A	07/15/2026	Redemption 100.0000		110,525	110,525	110,525	110,525						110,525				3,971	10/15/2037	1.F Z
..909318-AA-5	UNITED AIRLINES PTT SERIES 2018-1 CLASS-	09/01/2026	Redemption 100.0000		30	30	29	29						29				1	03/01/2030	1.E FE
..90931M-AA-4	UNITED AIRLINES PTT SERIES 2016-1 CLASS-	07/07/2026	Redemption 100.0000		26	26	25	26						26				1	01/07/2030	2.A FE
..90931V-AA-4	UNITED AIRLINES PTT SERIES 2018-1A CLASS	09/01/2026	Redemption 100.0000		30	30	29	29						29				1	09/01/2031	1.G FE
..90932Q-AA-4	UNITED AIRLINES PTT SERIES 2014-2 CLASS-	09/03/2026	Redemption 100.0000		83,719	83,719	82,344	83,543		175		175		83,719				3,139	09/03/2026	1.F FE
..009090-AA-9	AIR CANADA SERIES 2015-1 CLASS-O 144A	09/15/2026	Redemption 100.0000		303,077	303,077	280,346	294,771		4,766		4,766		299,537		3,539	3,539	10,911	03/15/2027	1.F FE
..90931G-AA-7	UNITED AIRLINES PTT SERIES 2020-1 CLASS-	07/15/2026	Redemption 100.0000		28,904	28,904	28,974	28,933		(7)		(7)		28,925		(21)	(21)	849	10/15/2027	1.E FE
..02376U-AA-3	AMERICAN AIRLINES PTT SERIES 2016-1 CLAS	07/15/2026	Redemption 100.0000		2,373	2,373	2,391	2,379		(2)		(2)		2,378		(4)	(4)	85	01/15/2028	1.F FE
..11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 2021-1 CLA	09/15/2026	Various		18,573	18,573	17,752	17,898		58		58		17,956		617	617	404	03/15/2035	1.E FE
..11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 2018-1 CL	09/20/2026	Various		2,259	2,259	2,039	2,141		19		19		2,160		99	99	64	03/20/2033	1.C FE
..90932Q-AA-4	UNITED AIRLINES PTT SERIES 2014-2 CLASS-	09/03/2026	Redemption 100.0000																09/03/2026	1.F FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR SECU	09/30/2026	Redemption 100.0000		(7,347)	(7,347)	(6,993)	(6,972)		71		71		(6,901)		(446)	(446)	10,215	09/30/2045	1.D PL
..00138C-AU-2	COREBRIDGE GLOB FUNDING SERIES 144A 5.	07/02/2026	Maturity		4,250,000	4,250,000	4,245,750	4,249,992		8		8		4,250,000				122,188	07/02/2026	1.F FE
..62829D-2A-7	MUTUAL OF OMAHA GLOBAL SERIES 144A 5.8	07/13/2026	SMBC NIKKO SECURITIES AMERICA		5,603,248	5,600,000	5,601,936	5,600,119		(62)		(62)		5,600,057		3,191	3,191	150,671	07/27/2026	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					10,569,822	10,566,574	10,514,381	10,540,619		7,012		7,012		10,547,633		22,186	22,186	307,610	XXX	XXX
..03770D-B@-1	APOLLO DEBT SOLUTIONS BDC SENIOR UNSECUR	07/09/2026	Redemption 100.0000		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				1,452,986	09/28/2026	2.C FE
..486618-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	09/14/2026	Redemption 100.0000		32,010,000	32,010,000	32,010,000	15,017,763						32,010,000				912,275	02/05/2029	1.F PL
..75019*-AA-9	RUNWAY TERM LOAN 8.493% 02/25/30	09/30/2026	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				6,403	02/25/2030	2.C FE
..22966R-AD-8	CUBESMART LP 3.125% 09/01/26	09/01/2026	Redemption 100.0000		200,000	200,000	185,064	199,648		352		352		200,000				3,125	09/01/2026	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
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					49,810,000	49,810,000	49,795,064	32,817,411		352		352		49,810,000				2,374,789	XXX	XXX
..03945E-AB-7	ARCHER ACQUISITION LLC 9.083% 10/06/29	09/30/2026	Redemption 100.0000		8,964	8,964	8,908	6,007		7		7		8,917		47	47	467	10/06/2029	3.A Z
..48825C-AE-5	KELSO INDUSTRIES LLC 9.825% 12/30/29	07/07/2026	Tax Free Exchange		1,547,442	1,557,143	1,547,411			32		32		1,547,442					12/30/2029	5.B GI
..60760*-AA-2	MODERA WEALTH MANAGEMENT LLC TERM LOAN	09/30/2026	Redemption 100.0000		180,738	180,738	180,738	180,738						180,738				10,987	03/27/2032	2.C PL
..BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 9.000% 10	09/04/2026	Redemption 100.0000		117,365	117,365	117,365	40,672						117,365				5,478	10/03/2028	5.B GI
..BES34C-ZC-8	CHOREO BUYER LLC 10.104% 03/20/27	09/30/2026	Redemption 100.0000		6,809	6,809	6,809	299						6,809				361	03/20/2027	5.B GI
..BES38G-FT-0	CHOREO BUYER LLC 6.350% 02/18/28	07/22/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000							2,000,000				12,888	02/18/2028	4.C FE
..BES4A7-UE-1	ENVIROTECH SERVICES LLC 9.825% 01/18/2	07/09/2026	Redemption 100.0000		177,778	177,778	177,778							177,778					01/18/2029	5.B GI
..BES4EL-AL-2	RUNWAY 8.493% 02/25/30	09/30/2026	Redemption 100.0000		30,000	30,000	29,775			32		32		29,807		193	193	1,903	02/25/2030	2.C Z
..BES4GY-Q9-2	MODERA WEALTH MANAGEMENT LLC 8.324% 03	09/30/2026	Redemption 100.0000		28,750	28,750	28,606			9		9		28,615		135	135	1,194	03/27/2032	2.C FE
..BES4NG-EY-1	IMPACT CLIMATE TECHNOLOGIES LL SENIOR UN	07/31/2026	Redemption 100.0000		19,087	19,087	19,087	2,279						19,087				505	04/04/2030	5.B GI
..BES4NG-F4-6	IMPACT CLIMATE TECHNOLOGIES LL 7.825%	08/19/2026	Redemption 100.0000		1,500,000	1,500,000	1,500,000							1,500,000				10,606	04/04/2030	5.B GI
..BES4RP-A4-7	AMBIENT ENTERPRISES BANK LOAN - DDTL B	09/30/2026	Redemption 100.0000		5,503	5,503	5,503	281						5,503				292	06/30/2030	4.C FE
..BES4TG-JC-8	CARDIOVASCULAR ASSOCIATES OF A 8.933%	09/30/2026	Redemption 100.0000		5,233	5,233	5,154	5,165		45		45		5,211		22	22	364	02/01/2027	5.B GI
..BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE A 7.17	07/01/2026	Security Withdraw		4,550,000	4,550,000	4,550,000							4,550,000				45,145	08/15/2035	2.B Z
..BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE B 8.00	09/01/2026	Security Withdraw		4,290,000	4,290,000	4,290,000							4,290,000				48,820	08/15/2035	2.B Z
..BES4ZG-GB-6	ARCHER ACQUISITION LLC 8.825% 10/06/29	09/30/2026	Redemption 100.0000		1,865	1,865	1,856			1		1		1,857		8	8	16,373	10/06/2029	2.B Z
..BES53F-JN-1	NORTHRIM PEST CONTROL POLARIS PEST CONTR	08/20/2026	WFGAIMWFXP -Whitney funding LL		2,550,000	2,550,000	2,550,000							2,550,000				39,055	10/31/2031	5.B GI
..BES56D-5P-3	END01 PARTNERS LLC 8.075% 05/23/30	09/30/2026	Redemption 100.0000		1,957	1,957	1,942			1		1		1,943		14	14	54	05/23/2030	5.B GI
..BES56F-7D-3	ALPHA AESTHETICS PARTNERS OPCO 8.575%	09/30/2026	Redemption 100.0000		5,149	5,149	5,149							5,149				423	11/01/2031	5.B GI
..BES57H-AD-4	CERITY PARTNERS EQUITY HOLDING 8.338%	07/29/2026	Redemption 100.0000		769,855	769,855	769,855							769,855					07/28/2031	2.B Z
..BES57J-M9-6	CERITY PARTNERS EQUITY HOLDING BANK LOAN	09/30/2026	Redemption 100.0000		21,264	21,264	21,264	1,592						21,264				959	07/28/2031	5.B GI
..BES5GC-6Z-1	PREMIER GLOBAL PRODUCTION COMP 8.573%	08/20/2026	Various		39,792,769	40,398,750	39,792,769			33,085		33,085		39,825,854		(33,085)	(33,085)	891,517	04/20/2031	2.B Z
..BES5GC-6Z-1	PREMIER GLOBAL PRODUCTION COMP 8.573%	07/31/2026	Redemption 100.0000		101,250	101,250	99,731			70		70		99,802		1,449	1,449	2,234	04/20/2031	2.B Z
..BES5P6-L5-3	PATHSTONE FAMILY OFFICE LLC 8.575% 05/	09/30/2026	Redemption 100.0000		4,282	4,282	4,239			4		4		4,244		39	39	119	05/15/2029	2.B Z
..BES5P6-LV-6	PATHSTONE FAMILY OFFICE LLC 8.575% 05/	09/30/2026	Redemption 100.0000		193	193	192							192		1	1	2	05/15/2029	2.B Z
..BES5Q5-MJ-8	ARCHER ACQUISITION LLC 8.825% 10/06/29	09/30/2026	Redemption 100.0000		10,158	10,158	10,107			4		4		10,111		46	46	271	10/06/2029	2.B Z
..BES5SE-HK-5	KUSTOM US INC 9.075% 06/26/32	08/27/2026	Various		21,285,000	21,500,000	21,285,000			5,075		5,075		21,290,075		(5,075)	(5,075)		06/26/2032	2.B Z
..BES5TT-QT-2	TROPICAL BIDCO TROPICAL - TL - 12/09/202	09/30/2026	Redemption 100.0000		1,136	1,136	1,119			1		1		1,120		16	16	8,738	12/09/2030	4.B FE
..BES5WD-01-2	NEWEDGE CAPITAL GROUP LLC 9.075% 08/07	08/20/2026	RESERVOIRP RESERVOIR PORTFOL		4,455,000	4,500,000	4,455,000			299		299		4,455,299		(299)	(299)		08/07/2033	2.
..BES5WD-0J-3	NEWEDGE CAPITAL GROUP LLC 9.075% 08/07	09/10/2026	Redemption 100.0000		282,143	282,143	282,143							282,143					08/07/2033	2.B Z
..04649V-BE-9	ASURION LLC 7.981% 09/19/30	09/30/2026	Redemption 100.0000		2,506	2,506	2,492			2		2		2,494		12	12	96	09/19/2030	3.C FE
..00076V-BL-3	ABG INTERMEDIATE HLDS 2 LLC TERM LOAN TL	09/25/2026	Redemption 100.0000		71,641	71,641	71,641	71,641						71,641				3,159	12/21/2028	3.C FE
..00217B-AB-0	ASP DREAM ACQUISITION CO LLC TERM LOAN 1	07/31/2026	Redemption 100.0000		1,875	1,875	1,856	1,866		2		2		1,867		8	8	88	12/15/2028	4.C FE
..03834X-AP-8	APRO LLC 7.518% 07/09/31	09/30/2026	Redemption 100.0000		2,500	2,500	2,494	2,495		1		1		2,495		5	5	176	07/09/2031	4.B FE
..03852J-BC-4	ARAMARK SERVICES INC BANK LOAN - TL B10	09/17/2026	J.P. MORGAN SECURITIES LLC		926,360	925,203	925,203	925,203						925,203		1,156	1,156	38,200	06/22/2030	3.A FE
..04649V-BD-1	ASURION LLC 8.151% 09/19/30	09/30/2026	Redemption 100.0000		252	252	246	247		1		1		247		5	5	12	09/19/2030	3.C FE
..05988H-AQ-0	BOXER PARENT CO INC TERM LOAN 1L TLB CL	09/30/2026	Redemption 100.0000		2,500	2,500	2,495	2,495		1		1		2,496		4	4	128	07/30/2031	4.B FE
..07337F-AB-1	BEACH ACQUISITION BIDCO LLC 7.149% 09/	09/30/2026	Redemption 100.0000		1,496	1,496	1,493	1,493						1,493		3	3	76	09/12/2032	3.C FE
..24228H-AR-9	DEALER TIRE LLC TER LOAN TLB4 1L CL REFI	09/30/2026	Redemption 100.0000		810	810	807	807						808		3	3	41	07/02/2031	4.C FE
..30015F-AJ-5	EVERGREEN ACQCO 1 LP 6.837% 09/13/32	07/01/2026	CITIGROUP GLOBAL MARKETS INC		(155)	(155)	(154)	(154)						(154)		(1)	(1)	2,081	09/13/2032	4.A FE
..30015F-AJ-5	EVERGREEN ACQCO 1 LP 6.837% 09/13/32	07/01/2026	Redemption 0.0000				(1)	154						(1)		1	1	5	09/13/2032	4.A FE
..30259H-AG-2	FRANKLIN SQUARE HOLDINGS LP 6.151% 04/	09/30/2026	Redemption 100.0000		750	750	748	749						749		1	1	34	04/25/2031	3.C FE
..30323K-AC-6	FR REFUEL LLC 8.765% 11/08/28	09/22/2026	Redemption 100.0000		714,058	714,058	707,870	717,253		(789)		(789)		716,463		(2,405)	(2,405)	44,875	11/08/2028	4.C FE
..33903R-BA-6	CORPAY TECHNOLOGIES OPERATING 5.433% 1	09/30/2026	Redemption 100.0000		811	811	807	807						807		4	4	33	11/05/2032	3.A FE
..38017B-AW-6	GO DADDY OPERATING COMPANY LLC 5.651%	09/30/2026	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	51	05/30/2031	3.B FE
..38821U-AD-2	GRANT THORNTON ADVISORS LLC TERM LOAN 1L	09/30/2026	Redemption 100.0000		2,486	2,486	2,475	2,476		1		1		2,477		9	9	121	06/02/2031	4.B FE
..47077D-AM-2	JANE STREET GROUP LLC 6.075% 12/15/31	08/13/2026	Redemption 100.0000		544,384	544,384	539,920	540,071		377		377		540,449		3,936	3,936	20,908	12/15/2031	3.A FE
..59406M-AF-4	MICHAEL BAKER INTERNATIONAL LL 7.823%	09/30/2026	Redemption 100.0000		2,432	2,432	2,410	2,415		4		4		2,419		13	13	143	12/01/2028	4.C FE
..60753D-AC-8	MODENA BUYER LLC TL 8.250% 07/01/31	07/31/2026	Redemption 100.0000		2,626	2,626	2,573	2,582		4		4		2,586		40	40	159	07/01/2031	4.B FE
..71429T-AF-7	PERRIGO INVESTMENTS LLC BANK LOAN 1L TLB	09/30/2026	Redemption 100.0000		490	490	490	490						490				21	04/20/2029	3.A FE
..72811H-AJ-9	RECESS HOLDINGS INC 7.513% 02/20/30	09/30/2026	Redemption 100.0000		1,688	1,688	1,687	1,560						1,687				90	02/20/2030	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
..76009W-AX-8	UPBOUND GROUP INC BANK LOAN 1L TLB CL RE	09/30/2026 .	Redemption 100.0000		1,188	1,188	1,182	1,182		1		1		1,183		5	5	59	08/13/2032 .	3.C FE ....
..78350U-AJ-4	RYAN SPECIALTY LLC 6.151% 09/15/31	09/30/2026 .	Redemption 100.0000		250	250	249	249						250				11	09/15/2031 .	3.C FE ....
..78424S-AB-8	SCENIC CRUISES (SGH2) TERM LOAN B 1L CL	09/30/2026 .	Redemption 100.0000		2,500	2,500	2,463	2,465		3		3		2,468		32	32	155	08/18/2032 .	4.C FE ....
..78466D-BJ-2	SS C TECHNOLOGIES HOLDINGS INC 5.901%	09/30/2026 .	Redemption 100.0000		9,076	9,076	9,076	9,076						9,076				352	05/09/2031 .	3.A FE ....
..81368N-AN-5	SECRETARIAT ADVISORS LLC 8.075% 02/28/	09/22/2026 .	Various		593,253	615,896	612,816	613,215		243		243		613,458		(20,205)	(20,205)	34,840	02/28/2032 .	4.C FE ....
..81368N-AN-5	SECRETARIAT ADVISORS LLC 8.075% 02/28/	09/30/2026 .	Redemption 100.0000		1,027	1,027	1,021	1,022						1,022		4	4	68	02/28/2032 .	4.C FE ....
..83541W-AC-5	SONARSOURCE FINANCING LLC BANK LOAN - 1L	09/30/2026 .	Redemption 100.0000		18,750	18,750	18,469	18,470		35		35		18,504		246	246	898	12/19/2030 .	4.B FE ....
..85350E-AB-2	STANDARD INDUSTRIES INC BANK LOAN 1L TLB	09/22/2026 .	Redemption 100.0000		858	858	858	858						858				35	09/22/2028 .	2.C FE ....
..88632N-BK-5	CLOUD SOFTWARE GROUP INC 7.014% 03/21/	08/31/2026 .	Redemption 100.0000		776	776	772	773						773		3	3	27	03/21/2031 .	4.A FE ....
..89334G-BF-0	TRANS UNION LLC 5.651% 06/24/31	09/17/2026 .	DEUTSCHEBANK SECURITIES		978,775	980,000	977,550	978,004		229		229		978,234		541	541	35,865	06/24/2031 .	3.B FE ....
..89364M-CD-4	TRANSDIGM INC 6.583% 01/19/32	09/30/2026 .	Redemption 100.0000		2,875	2,875	2,868	2,869						2,869		6	6	112	01/19/2032 .	3.C FE ....
..89378X-AH-7	TRANSNETWORK LLC BANK LOAN TL 1L CL 8.	09/30/2026 .	Redemption 100.0000		252	252	252	252						252				16	12/30/2030 .	4.B FE ....
..89677N-AE-4	TRIPADVISOR INC 6.651% 07/08/31	09/30/2026 .	Redemption 100.0000		2,535	2,535	2,504	1,644		8		8		2,508		27	27	122	07/08/2031 .	3.C FE ....
..90276D-AE-9	UGI ENERGY SVCS LLC 1L TL 6.401% 02/22	07/01/2026 .	Redemption 100.0000		(633)	(633)	(633)							(633)					02/22/2030 .	3.C FE ....
..90356E-AG-5	US FERTILITY ENTERPRISES LLC BANK LOAN -	07/01/2026 .	KEYBANK NATIONAL ASSOCIATION ..		21,540	21,508	21,518	(411,176)		134		134		21,653		(113)	(113)	12,708	12/10/2032 .	4.C FE ....
..90356E-AG-5	US FERTILITY ENTERPRISES LLC BANK LOAN -	07/31/2026 .	Redemption 100.0000		3,439	3,439	3,430			1		1		3,430		9	9	59	12/10/2032 .	4.C FE ....
..92842E-AB-4	VISTA MANAGEMENT HOLDING INC 7.475% 04	09/30/2026 .	Redemption 100.0000		9,976	9,976	9,891	9,899		9		9		9,908		68	68	572	04/01/2031 .	3.C FE ....
..98310C-AF-9	WYNDHAM HOTELS RESORTS INC 5.651% 05/2	07/01/2026 .	WELLS FARGO SECURITIES, LLC ...		(1,250)	(1,250)	(1,248)	(1,249)						(1,249)		(1)	(1)	13,344	05/24/2030 .	2.C FE ....
..98310C-AF-9	WYNDHAM HOTELS RESORTS INC 5.651% 05/2	07/01/2026 .	Redemption 0.0000				(2)	1,249						(1)		1	1	34	05/24/2030 .	2.C FE ....
..BGH9Q0-0W-8	IMAGEFIRST HOLDINGS LLC 7.110% 03/12/3	09/30/2026 .	Redemption 100.0000		750	750	748	745		4		4		748		2	2	38	03/12/2032 .	4.B FE ....
..BGH9Q4-58-8	MANNINGTON MILLS 8.651% 03/25/32	09/30/2026 .	Redemption 100.0000		54,779	54,779	54,310	54,344		40		40		54,385		394	394	3,493	03/25/2032 .	4.C FE ....
..BGH9ZJ-JQ-0	IMPRIVATA INC 6.757% 12/01/27	07/02/2026 .	DIRECT FUNDING		198,748	199,496	198,746							198,746		2	2		12/01/2027 .	2. .....
..BGHAOS-D2-4	BEP INTERMEDIATE HOLDCO LLC 6.507% 04/	09/30/2026 .	Redemption 100.0000		503	503	496			1		1		497		6	6	19	04/25/2031 .	4.B FE ....
..BGHA97-N3-8	PROJECT AURORA US FINCO INC BANK LOAN 1L	09/30/2026 .	Redemption 100.0000		500	500	499	499						499		1	1	26	12/06/2032 .	4.B FE ....
..BGHAD1-9V-0	PING IDENTITY CORP 6.645% 11/15/32	09/30/2026 .	Redemption 100.0000		2,506	2,506	2,494							2,494		12	12		11/15/2032 .	4.B FE ....
..BGHAG7-ZQ-6	DXP ENTERPRISES 7.651% 10/11/30	09/30/2026 .	Redemption 100.0000		2,297	2,297	2,285	2,285		1		1		2,286		11	11	121	10/11/2030 .	4.B FE ....
..BGHAGC-D3-0	US FERTILITY ENTERPRISES LLC 7.575% 12	06/05/2026 .	Redemption 100.0000		37,421	37,421	37,421							37,421					12/30/2032 .	4.C Z ....
..BGHAL6-93-2	SALAS OBRIEN INC 6.542% 01/31/33	09/30/2026 .	Redemption 100.0000		232	232	231							231		1	1	10	01/31/2033 .	4.B FE ....
..BGHAM5-3F-2	BLACKHAWK NETWORK HOLDINGS INC 7.231%	09/30/2026 .	Redemption 100.0000		2,500	2,500	2,500							2,500				112	03/12/2029 .	4.B FE ....
..BGHAMG-0R-5	SWEETWATER BORROWER LLC 7.817% 02/03/3	07/31/2026 .	Redemption 100.0000		2,486	2,486	2,473			1		1		2,474		12	12	85	02/03/2033 .	4.B FE ....
..BGHAMG-0R-5	SWEETWATER BORROWER LLC 7.817% 02/03/3	08/18/2026 .	Tax Free Exchange		209,036	210,029	208,979			57		57		209,036				7,996	02/03/2033 .	4.B FE ....
..BGHAMG-KS-1	MAHSEER HOLDINGS LLC 7.244% 03/16/33	09/29/2026 .	Redemption 100.0000		431,034	431,034	428,879			127		127		429,006		2,028	2,028	8,207	03/16/2033 .	4.B FE ....
..BGHAN7-PL-0	TRANSDIGM INC 6.401% 02/13/33	09/30/2026 .	Redemption 100.0000		1,250	1,250	1,248							1,248		2	2	47	02/13/2033 .	3.C FE ....
..BGHANJ-HR-0	ASURION LLC BANK LOAN TL B 14 7.542% 0	09/30/2026 .	Redemption 100.0000		2,250	2,250	2,239			1		1		2,240		11	11	69	02/23/2033 .	3.C FE ....
..BGHAP3-MJ-5	PROAMPAC PG BORROWER LLC 7.891% 03/07/	09/30/2026 .	Redemption 100.0000		2,363	2,363	2,322			2		2		2,324		38	38	61	03/07/2033 .	4.C FE ....
..BGHAPM-WM-5	OEP GLASS PURCHASER LLC 7.901% 03/07/3	09/30/2026 .	Redemption 100.0000		11,875	11,875	11,638			14		14		11,652		223	223	521	03/07/2033 .	4.B FE ....
..BGHAQ8-CU-9	LSF12 PHOENIX HOLDCO LLC BANK LOAN 1L TL	09/02/2026 .	Redemption 100.0000		18,994	18,994	18,653			14		14		18,667		328	328	598	03/25/2033 .	4.B FE ....
..BGHARR-UR-3	PRIMO BRANDS CORP 6.637% 03/31/31	09/30/2026 .	Redemption 100.0000		563	563	560							560		3	3	18	03/31/2031 .	3.C FE ....
..BGHASW-A4-4	VENTURE GLOBAL CALCASIEU PASS 6.933% 0	09/30/2026 .	Redemption 100.0000		688	688	677			1		1		678		10	10	22	04/11/2033 .	3.C FE ....
..BGHAZ0-DL-5	CCRR PARENT INC 9.149% 05/22/32	07/29/2026 .	BARCLAYS BANK PLC		71,771	102,164	81,007			604		604		81,611		(10,096)	(10,096)	2,327	05/22/2032 .	6. FE ....
..BGHBOE-TT-7	CITADEL SECURITIES LP 5.744% 10/31/33	09/30/2026 .	Redemption 100.0000		6,375	6,375	6,367							6,367		8	8	85	10/31/2033 .	2.C FE ....
..BGHBOP-6G-5	EAST WEST MANUFACTURING LLC 8.744% 07/	09/30/2026 .	Redemption 100.0000		2,500	2,500	2,450			1		1		2,451		49	49	44	07/01/2032 .	4.C FE ....
..BGHB2V-XG-0	UGI ENERGY SVCS LLC 1L TL 3.899% 02/22	06/30/2026 .	HSBC SECURITIES		244,721	244,937	245,549			(9)		(9)		245,540		(819)	(819)		02/22/2030 .	2. .....
..BGHB5A-B7-7	SWEETWATER BORROWER LLC 7.401% 02/17/3	09/30/2026 .	Redemption 100.0000		7,722	7,722	7,705							7,705		17	17	62	02/17/2033 .	4.B FE ....
..G0541T-AC-9	AS MILEAGE PLAN IP LTD 5.573% 10/15/31	07/20/2026 .	Redemption 100.0000		2,506	2,506	2,485	2,486		2		2		2,488		19	19	104	10/15/2031 .	2.B FE ....
..N8137F-AE-0	HUNTER DOUGLAS INC 01/17/32	09/30/2026 .	Redemption 100.0000		2,375	2,375	2,363	2,365		1		1		2,366		9	9	120	01/17/2032 .	4.B FE ....
..09947P-AB-7	BOOTS GROUP BIDCO LTD 7.264% 08/30/32	09/30/2026 .	Redemption 100.0000		2,000	2,000	1,995	1,995		1		1		1,996		4	4	106	08/30/2032 .	4.A FE ....
..44967N-AB-4	IMC FINANCING LLC BANK LOAN 1L TLB 7.3	07/07/2026 .	Tax Free Exchange		591,392	594,000	591,030	591,216		176		176		591,392				21,790	06/21/2032 .	3.B FE ....
..BGHA34-K3-4	ENTAIN HOLDINGS (GIBRALTAR) LT 6.325%	09/17/2026 .	TD SECURITIES USA LLC		687,803	687,803	686,612	686,695		214		214		686,909		894	894	31,044	10/31/2029 .	3.C FE ....
..BGHA34-K3-4	ENTAIN HOLDINGS (GIBRALTAR) LT 6.325%	09/30/2026 .	Redemption 100.0000		1,733	1,733	1,733							1,733					10/31/2029 .	3.C FE ....
..BGHAK8-L8-4	BELRON FINANCE LLC 5.756% 10/16/31	09/30/2026 .	Redemption 100.0000		2,407	2,407	2,402							2,403		4	4	68	10/16/2031 .	3.C FE ....
..BGHALT-BL-9	INSPIRED FINCO HOLDINGS LTD 6.810% 02/	08/28/2026 .	Redemption 100.0000		1,000	1,000	998							998		2	2	24	02/28/2031 .	4.B FE ....
..BGHB1B-CP-8	IMC FINANCING LLC 6.637% 06/18/32	09/30/2026 .	Redemption 100.0000		1,485	1,485	1,478							1,479		6	6	21	06/18/2032 .	3.B FE ....
..N6872N-AN-6	PEER HOLDING III CLASS TL-B5B 6.575% 0	09/30/2026 .	Redemption 100.0000		2,500	2,500	2,500	2,500						2,500				118	07/01/2031 .	3.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
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					90,284,702	91,218,021	90,293,408	5,086,864		40,185		40,185		90,344,338		(59,890)	(59,890)	1,385,885	XXX	XXX
38305#-AE-8	GORILLA INVESTOR LLC 9.075% 09/30/31	09/10/2026	Redemption 100.0000		639,658	639,658	639,947	461,263		(34)		(34)		639,913		(255)	(255)	20,679	09/30/2031	1.G FE
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.825% 12/3	08/27/2026	TPR FUNDING 2022-1		2,450,120	2,465,530	2,436,322			1,903		1,903		2,438,226		11,895	11,895	45,358	12/31/2029	4.C FE
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.825% 12/3	06/30/2026	Redemption 100.0000		5,899	5,899	5,772			4		4		5,775		123	123	53	12/31/2029	4.C FE
BES4CY-WW-8	TA WEG HOLDINGS LLC BANK LOAN - DDTL 12/	07/01/2026	Redemption 100.0000		14,015	14,015	14,015	6,645						14,015				470	10/02/2028	5.B GI
BES4LX-L9-3	SPECIALTY1 PARTNERS REVOLVER 1ST LIEN	07/01/2026	Redemption 0.0000															13,588	05/23/2030	5.B GI
38305#-AE-8	GORILLA INVESTOR LLC 9.075% 09/30/31	09/10/2026	Redemption 100.0000		23,821	23,821	23,821	23,821						23,821				570	09/30/2031	1.G FE
03765V-AP-5	ANCHOR PACKAGING LLC 10/13/30	09/30/2026	Redemption 100.0000		1,373	1,373	1,368	1,369		1		1		1,370		3	3	60	10/13/2030	3.C FE
04686R-AB-9	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	07/01/2026	J.P. MORGAN SECURITIES LLC		(291,793)	(291,793)	(290,330)	(290,508)		(194)		(194)		(290,702)		(1,091)	(1,091)	21,286	02/15/2029	4.C FE
04686R-AB-9	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	07/01/2026	Redemption 0.0000				(1,463)	290,508		150		150		(1,135)		1,135	1,135	7,657	02/15/2029	4.C FE
21870F-BA-6	CORELOGIC INC TERM LOAN TL 1L 7.401% 0	07/27/2026	Redemption 100.0000		987,047	987,047	981,186	982,326		1,032		1,032		983,358		3,688	3,688	41,506	06/02/2028	4.C FE
23344U-AF-7	DS ADMIRAL BIDCO LLC 8.094% 06/26/31	09/30/2026	Redemption 100.0000		2,841	2,841	2,782	2,787		6		6		2,793		48	48	171	06/26/2031	4.B FE
37513#-AC-2	GIES LLC 5.250% 02/07/32	08/05/2026	Redemption 100.0000		201,250	201,250	215,979			(14,729)		(14,729)		201,250				26,414	02/07/2032	3.C PL
45236F-AF-4	ILPEA PARENT INC TERM LOAN 1L TLB 7.90	07/31/2026	Redemption 100.0000		143	143	143	143						143				6	06/22/2028	4.A FE
55336C-AK-8	MI WINDOWS AND DOORS LLC 6.651% 03/28/	09/30/2026	DIRECT FUNDING		637	637	634	436						634		3	3	21	03/28/2031	4.A FE
55336C-AK-8	MI WINDOWS AND DOORS LLC 6.651% 03/28/	09/30/2026	Redemption 100.0000		1,399	1,399	1,391	958						1,392		7	7	47	03/28/2031	4.A FE
59565T-AM-1	MIDCONTINENT COMMUNICATIONS BANK LOAN 1L	09/30/2026	Redemption 100.0000		2,500	2,500	2,475	2,479		2		2		2,481		19	19	120	08/18/2031	3.B FE
66877A-AG-3	GEN DIGITAL INC TERM LOAN 1L TLB CL 5.	09/30/2026	Redemption 100.0000		2,501	2,501	2,470	2,472		3		3		2,475		26	26	103	04/16/2032	3.A FE
67115H-AG-8	OEG BORROWER LLC 7.575% 06/30/31	09/30/2026	Redemption 100.0000		188	188	188	187		1		1		188		1	1	10	06/30/2031	4.B FE
68631K-AB-5	ORION US FINCO 7.391% 05/20/32	08/13/2026	Tax Free Exchange		99,300	99,750	99,251	99,263		38		38		99,300				5,884	05/20/2032	4.B FE
70455D-AG-9	PCI GAMING AUTHORITY TERM LOAN 1L TLB CL	07/13/2026	CITIZENS CAPITAL MARKETS INC		979,388	980,000	978,408	978,701		110		110		978,811		576	576	27,923	07/18/2031	3.A FE
74839X-AK-5	QUIKRETE HOLDINGS INC BANK LOAN 1L TLB C	09/30/2026	Redemption 100.0000		1,496	1,496	1,496	1,496						1,496				67	03/19/2029	3.C FE
80875C-AE-7	SCIENTIFIC GAMES HOLDINGS LP 6.737% 04	09/30/2026	Redemption 100.0000		2,522	2,522	2,514	2,129		7		7		2,516		6	6	206	04/04/2029	4.B FE
85769E-BB-6	STATION CASINOS LLC BANK LOAN 1L TL CL	09/30/2026	Redemption 100.0000		250	250	249	249						249		1	1	11	03/14/2031	3.A FE
92243E-AB-9	VECTOR WP HOLDCO INC BANK LOAN CL 1L TLB	07/02/2026	Redemption 100.0000		238,750	238,750	235,169	237,050		276		276		237,325		1,425	1,425	10,657	10/12/2028	4.B FE
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC BANK LOAN	07/31/2026	Redemption 100.0000		1,813	1,813	1,803	1,805		1		1		1,806		6	6	74	10/19/2029	4.C FE
BGH9LP-QL-9	ALLWYN ENTERTAINMENT FINANCING TERM LOAN	09/30/2026	Redemption 100.0000		2,469	2,469	2,441	2,443		3		3		2,446		23	23	107	06/02/2031	3.B FE
BGHA8S-BJ-1	INTERNATIONAL ENTERTAINMENT JJ 6.901%	09/30/2026	Redemption 100.0000		495	495	490	490						491		4	4	25	04/29/2032	4.B FE
BGHAL5-PZ-5	SALAS OBRIEN INC 6.542% 01/21/33	06/30/2026	Redemption 100.0000		4,286	4,286	4,286							4,286					01/21/2033	4.B FE
BGHARS-SW-3	ARCWOOD ENVIRONMENTAL INC BANK LOAN 1L T	09/30/2026	Redemption 100.0000		500	500	498							498		2	2	11	04/01/2033	4.B FE
09776M-AT-1	BOMBARDIER RECREATIONAL PRODUC 1L TLB4 C	07/31/2026	Redemption 100.0000		2,799	2,799	2,775	2,777		2		2		2,779		20	20	98	01/22/2031	3.A FE
C6901L-AM-9	1011778 BC UNLIMITED LIABILITY 5.651%	09/17/2026	J.P. MORGAN SECURITIES LLC		937,895	937,895	935,550	936,050		254		254		936,304		1,591	1,591	34,324	09/20/2030	2.C FE
N3313E-AG-5	FLUTTER FINANCING BV 5.502% 11/30/30	09/30/2026	Redemption 100.0000		1,139	1,139	1,119	1,121		2		2		1,124		15	15	47	11/30/2030	2.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					6,314,701	6,331,173	6,302,749	3,748,460		(11,162)		(11,162)		6,295,428		19,271	19,271	257,553	XXX	XXX
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0	09/15/2026	Various		21,173	21,173	21,173	21,173						21,173				552	07/15/2033	1.B PL
74352#-AA-5	AMAZON CORPORATE LLC PROJECT DIXIE CTL	09/10/2026	Various		98,389	98,389	98,389	98,389						98,389				1,955	10/10/2041	1.D
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					119,562	119,562	119,562	119,562						119,562				2,507	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					642,969,874	645,389,327	642,140,108	402,114,296		172,196		172,196		643,244,329		(972,804)	(972,804)	12,940,403	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					642,969,874	645,389,327	642,140,108	402,114,296		172,196		172,196		643,244,329		(972,804)	(972,804)	12,940,403	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					642,969,874	645,389,327	642,140,108	402,114,296		172,196		172,196		643,244,329		(972,804)	(972,804)	12,940,403	XXX	XXX
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32	09/01/2026	Paydown		1,487	1,487	1,541	1,509		(22)		(22)		1,487				59	01/15/2032	1.A
36201F-TK-3	GNMA POOL 582054 7.000% 03/15/32	09/01/2026	Paydown		507	507	507	507						507				24	03/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32	09/01/2026	Paydown		304	304	341	324		(21)		(21)		304				13	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36	09/01/2026	Paydown		768	768	769	768		1		1		768				28	06/15/2036	1.A
36202V-6L-0	GNMA POOL 611175 6.000% 01/15/34	09/01/2026	Paydown		2,373	2,373	2,487	2,476		(103)		(103)		2,373				95	01/15/2034	1.A
36208M-ZD-0	GNMA POOL 455340 7.000% 11/15/27	09/01/2026	Paydown		69	69	70	70		(1)		(1)		69				3	11/15/2027	1.A
36208U-C8-8	GNMA POOL 460995 7.000% 11/15/27	09/01/2026	Paydown		102	102	103	102						102				5	11/15/2027	1.A
36209H-E5-0	GNMA POOL 471856 6.500% 04/15/28	09/01/2026	Paydown		210	210	210	210						210				9	04/15/2028	1.A
36209H-EU-5	GNMA POOL 471847 6.500% 04/15/28	09/01/2026	Paydown		171	171	171	171						171				7	04/15/2028	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
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29	09/01/2026	Paydown		435	435	482	464		(28)		(28)		435				17	03/15/2029	1.A
36209X-7H-7	GNMA POOL 485196 7.000% 03/15/29	09/01/2026	Paydown		33	33	33	33						33				1	03/15/2029	1.A
36210D-C7-4	GNMA POOL 488894 7.000% 09/15/28	09/01/2026	Paydown		12	12	13	13						12				1	09/15/2028	1.A
36212G-X2-3	GNMA POOL 533597 7.000% 01/15/31	09/01/2026	Paydown		144	144	142	142		1		1		144				7	01/15/2031	1.A
36212N-A5-6	GNMA POOL 538328 7.000% 03/15/32	09/01/2026	Paydown		219	219	229	228		(9)		(9)		219				10	03/15/2032	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	09/01/2026	Paydown		1,878	1,878	1,956	1,946		(68)		(68)		1,878				75	02/15/2033	1.A
36213S-Z6-5	GNMA POOL 563365 7.000% 10/15/31	09/01/2026	Paydown		18	18	19	19		(1)		(1)		18				1	10/15/2031	1.A
36213X-ZF-4	GNMA POOL 567842 6.500% 09/15/32	09/01/2026	Paydown		952	952	953	952		(1)		(1)		952				41	09/15/2032	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27	09/01/2026	Paydown		29	29	32	30		(1)		(1)		29				1	10/15/2027	1.A
38381N-Y2-8	GNMA SERIES 2025-113 CLASS-GA 5.000% 0	09/01/2026	Paydown		4,106,125	4,106,125	4,108,050	4,107,558		(1,433)		(1,433)		4,106,125				134,378	05/20/2053	1.A
38381Q-FH-9	GNMA SERIES 2025-135A CLASS-CD 5.000%	09/01/2026	Paydown		1,543,143	1,543,143	1,549,412	1,549,048		(5,904)		(5,904)		1,543,143				50,464	04/20/2052	1.A
38381U-DV-1	GNMA 5.000% 10/20/51	09/01/2026	Paydown		1,136,878	1,136,878	1,144,872	1,144,853		(7,975)		(7,975)		1,136,878				37,261	10/20/2051	1.A
38381U-QT-2	GNMA SERIES 2025-149 CLASS-A 5.000% 11	09/01/2026	Paydown		796,318	796,318	799,802	799,596		(3,277)		(3,277)		796,318				27,666	11/20/2051	1.A
38381U-QZ-8	GNMA SERIES 2025-149B CLASS-BA 5.000%	09/01/2026	Paydown		3,225,941	3,225,941	3,243,079	3,242,997		(17,056)		(17,056)		3,225,941				109,269	09/20/2053	1.A
38383L-D5-6	GNMA SERIES 2022-213A CLASS-PA 5.000%	09/01/2026	Paydown		534,361	534,361	525,740	526,895		7,466		7,466		534,361				17,585	01/20/2052	1.A
38383W-LA-2	GNMA SERIES 2023-38H CLASS-ND 5.500% 1	09/01/2026	Paydown		214,479	214,479	214,479	214,479						214,479				7,844	12/20/2050	1.A
38383W-MJ-7	GNMA SERIES 2023-38 CLASS-LD 5.000% 12	09/01/2026	Paydown		274,909	274,909	275,811	275,511		(602)		(602)		274,909				9,140	12/20/2050	1.A
38383W-N2-8	GNMA SERIES 2023-47M CLASS-HA 5.500% 1	09/01/2026	Paydown		515,905	515,905	515,744	515,023		882		882		515,905				18,869	10/20/2047	1.A
38383W-VX-1	GNMA SERIES 2023-48 CLASS-D 5.000% 07/	09/01/2026	Paydown		261,824	261,824	261,497	261,459		365		365		261,824				8,705	07/20/2051	1.A
38383X-5F-7	GNMA SERIES 2023-76E CLASS-DA 5.500% 0	09/01/2026	Paydown		443,056	443,056	445,133	444,325		(1,269)		(1,269)		443,056				16,017	02/20/2052	1.A
38383X-5L-4	GNMA SERIES 2023-76F CLASS-A 5.500% 01	09/01/2026	Paydown		217,860	217,860	217,587	217,537		323		323		217,860				7,833	01/20/2049	1.A
38383X-RV-8	GNMA SERIES 2023-60D CLASS-A 5.000% 06	09/01/2026	Paydown		286,096	286,096	282,564	283,271		2,825		2,825		286,096				9,402	06/20/2052	1.A
38383X-WF-7	GNMA SERIES 2023-59A CLASS-B 5.000% 09	09/01/2026	Paydown		268,298	268,298	264,483	265,452		2,846		2,846		268,298				8,847	09/20/2052	1.A
38384A-JV-6	GNMA SERIES 2023-68G CLASS-JA 5.000% 0	09/01/2026	Paydown		589,686	589,686	582,315	583,709		5,977		5,977		589,686				19,637	04/20/2050	1.A
38384A-P2-3	GNMA SERIES 2023-82B CLASS-MB 5.000% 0	09/01/2026	Paydown		348,902	348,902	344,214	344,952		3,950		3,950		348,902				11,455	05/20/2047	1.A
38384A-X9-9	GNMA SERIES 2023-79D CLASS-PA 5.500% 1	09/01/2026	Paydown		499,980	499,980	498,886	498,826		1,154		1,154		499,980				18,075	11/20/2050	1.A
38384B-L7-4	GNMA SERIES 2023-107F CLASS-ND 6.000%	09/01/2026	Paydown		436,187	436,187	438,368	437,413		(1,226)		(1,226)		436,187				17,121	06/20/2049	1.A
38384C-XT-1	GNMA SERIES 2023-113B CLASS-LQ 5.500%	09/01/2026	Paydown		485,286	485,286	474,519	476,308		8,979		8,979		485,286				17,209	08/20/2051	1.A
38384D-3Y-1	GNMA SERIES 2023-164B CLASS-AE 6.000%	09/01/2026	Paydown		831,190	831,190	839,502	831,190						831,190				33,227	05/20/2051	1.A
38384D-8V-2	GNMA SERIES 2023-168A CLASS-CA 6.000%	09/01/2026	Paydown		795,504	795,504	798,611	795,504						795,504				31,648	02/20/2052	1.A
38384D-B2-2	GNMA SERIES 2023-152J CLASS-MC 6.000%	09/01/2026	Paydown		520,114	520,114	518,977	518,589		1,525		1,525		520,114				20,674	01/20/2052	1.A
38384D-X7-7	GNMA SERIES 2023-170 CLASS-CH 6.000% 0	09/01/2026	Paydown		754,464	754,464	756,114	754,464						754,464				30,160	06/20/2052	1.A
38384E-JU-0	GNMA SERIES 2023-134B CLASS-BA 6.000%	09/01/2026	Paydown		36,725	36,725	36,725	36,718		8		8		36,725				1,457	09/20/2045	1.A
38384E-MM-4	GNMA SERIES 2023-133D CLASS-EA 6.000%	09/01/2026	Paydown		266,951	266,951	265,199	266,951						266,951				10,401	05/20/2049	1.A
38384E-YF-6	GNMA SERIES 2023-131J CLASS-J 6.000% 0	09/01/2026	Paydown		638,847	638,847	630,562	631,298		7,549		7,549		638,847				25,252	03/20/2051	1.A
38384G-GD-6	GNMA SERIES 2023-173D CLASS-AP 6.000%	09/01/2026	Paydown		797,842	797,842	802,953	797,842						797,842				31,894	05/20/2051	1.A
38384G-JE-1	GNMA SERIES 2023-173F CLASS-ED 5.500%	09/01/2026	Paydown		916,655	916,655	916,511	916,655						916,655				33,483	02/20/2052	1.A
38384Y-J2-8	GNMA SERIES 2024-167 CLASS-C 4.500% 10	09/01/2026	Paydown		1,507,966	1,507,966	1,497,127	1,497,189		10,776		10,776		1,507,966				44,778	10/20/2052	1.A
38385D-T3-0	GNMA SERIES 2025-51 CLASS-A 5.000% 03/	09/01/2026	Paydown		1,159,176	1,159,176	1,158,633	1,158,394		783		783		1,159,176				38,492	03/20/2051	1.A
38385D-V3-7	GNMA SERIES 2025-51 CLASS-KA 4.500% 02	09/01/2026	Paydown		1,495,109	1,495,109	1,478,465	1,478,607		16,502		16,502		1,495,109				44,867	02/20/2051	1.A
38385E-FV-1	GNMA SERIES 2025-45 CLASS-L 5.000% 03/	09/01/2026	Paydown		1,450,925	1,450,925	1,440,270	1,440,332		10,593		10,593		1,450,925				47,738	03/20/2055	1.A
38385E-PS-7	GNMA SERIES 2025-41 CLASS-QA 4.500% 12	09/01/2026	Paydown		979,992	979,992	966,058	966,768		13,224		13,224		979,992				28,510	12/20/2051	1.A
38385G-D0-9	GNMA SERIES 2025-80A CLASS-BA 5.000% 0	09/01/2026	Paydown		711,078	711,078	708,106	708,180		2,899		2,899		711,078				23,346	02/20/2053	1.A
38385H-2C-0	GNMA SERIES 2025-168 CLASS-DA 4.500% 0	09/01/2026	Paydown		3,091,006	3,091,006	3,076,880	3,076,900		14,106		14,106		3,091,006				95,558	07/20/2055	1.A
38385H-4J-3	GNMA SERIES 2025-168 CLASS-NA 4.500% 0	09/01/2026	Paydown		787,705	787,705	780,813	780,828		6,877		6,877		787,705				23,728	08/20/2055	1.A
38385H-4W-4	GNMA SERIES-2025-203C CLASS-Z 5.500% 1	08/01/2026	Paydown		19,027	19,027	18,597			431		431		19,027				180	11/20/2055	1.A
3142J6-EU-3	FNMA POOL #RQ0146 5.500% 08/01/56	09/01/2026	Paydown		37,734	37,734	37,354			380		380		37,734				173	08/01/2056	1.B Z
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	09/01/2026	Paydown		10,330	10,330	10,637	10,414		(84)		(84)		10,330				413	02/15/2033	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS-BZ 3.500% 1	09/01/2026	Paydown		61,146	61,146	61,015	61,020		125		125		61,146				1,439	11/20/2047	1.A
38384E-JU-0	GNMA SERIES 2023-134B CLASS-BA 6.000%	09/01/2026	Paydown		219,617	219,617	219,375	219,304		313		313		219,617				8,712	09/20/2045	1.A
38385H-4W-4	GNMA SERIES-2025-203C CLASS-Z 5.500% 1	08/01/2026	Paydown		57,082	57,082	55,790	55,792		1,290		1,290		57,082				540	11/20/2055	1.A
38385H-8C-4	GNMA SERIES 2025-189 CLASS-ZG 6.000% 1	09/01/2026	Paydown		1,378,174	1,378,174	1,373,032	1,378,174						1,378,174				45,802	11/20/2055	1.A
38385H-8G-5	GNMA SERIES 2025-189 CLASS-CZ 6.000% 1	09/01/2026	Paydown		997,497	997,497	992,544	992,549		4,948		4,948		997,497				29,843	11/20/2055	1.A
38385H-RQ-2	GNMA SERIES 2025-169E CLASS-Z 6.000% 1	09/01/2026	Paydown		955,730	955,730	950,830	950,828		4,902		4,902		955,730				32,577	10/20/2055	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
..38385H-VN-4	GNMA 6.000% 10/20/55	09/01/2026	Paydown		1,770,988	1,770,988	1,765,917	1,765,867		5,121		5,121		1,770,988				38,228	10/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					38,443,519	38,443,519	38,353,210	38,289,533		98,040		98,040		38,443,519				1,270,294	XXX	XXX
..BES3UC-K1-9	SMALL BUSINESS ADMINISTRATION COOF - 148	09/30/2026	Paydown				494,470	494,470		(494,470)		(494,470)						135,336	12/07/2033	1.A
..BES3X9-RK-4	SMALL BUSINESS ADMINISTRATION COOF - 149	09/30/2026	Paydown				321,898	321,898		(321,898)		(321,898)						65,265	12/11/2048	1.A
..BES3XS-XW-9	SMALL BUSINESS ADMINISTRATION COOF - 150	09/30/2026	Paydown				383,905	383,905		(383,905)		(383,905)						102,562	03/07/2034	1.A
..BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION COOF - 151	09/30/2026	Paydown				381,462	381,462		(381,462)		(381,462)						95,670	04/15/2034	1.A
..BES40C-PL-1	SMALL BUSINESS ADMINISTRATION COOF - 153	09/30/2026	Paydown				302,324	302,324		(302,324)		(302,324)						76,903	05/31/2034	1.A
..BES40C-R3-9	SMALL BUSINESS ADMINISTRATION COOF - 152	09/30/2026	Paydown				502,586	502,586		(502,586)		(502,586)						91,464	03/28/2049	1.A
..BES44B-8A-2	SMALL BUSINESS ADMINISTRATION COOF - 156	09/30/2026	Paydown				491,107	490,849		(490,849)		(490,849)						120,905	06/15/2034	1.A
..BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION COOF - 157	09/30/2026	Paydown				121,730	121,682		(121,682)		(121,682)						23,791	04/29/2049	1.A
..BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF - 159	09/30/2026	Paydown				195,080	194,974		(194,974)		(194,974)						45,982	08/12/2034	1.A
..BES485-KN-9	SMALL BUSINESS ADMINISTRATION COOF - 160	09/30/2026	Paydown				147,423	147,457		(147,457)		(147,457)						33,898	09/08/2034	1.A
..BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	09/30/2026	Paydown				132,821	132,746		(132,746)		(132,746)						28,996	10/03/2034	1.A
..BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	09/30/2026	Paydown				42,472	42,472		(42,472)		(42,472)						7,812	09/02/2049	1.A
..BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	09/30/2026	Paydown				112,741	112,767		(112,767)		(112,767)						27,669	09/20/2034	1.A
..BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	09/30/2026	Paydown				120,399	120,351		(120,351)		(120,351)						21,007	01/10/2049	1.A
..BES4D9-ZX-7	SMALL BUSINESS ADMINISTRATION COOF - 165	09/30/2026	Paydown				231,081	230,967		(230,967)		(230,967)						55,775	11/25/2034	1.A
..BES4DA-01-2	SMALL BUSINESS ADMINISTRATION COOF - 166	09/30/2026	Paydown				82,190	82,160		(82,160)		(82,160)						14,570	12/09/2049	1.A
..BES4HK-LJ-4	SMALL BUSINESS ADMINISTRATION COOF - 170	09/30/2026	Paydown				14,042	14,036		(14,036)		(14,036)						2,434	01/05/2050	1.A
..BES4HK-M5-3	SMALL BUSINESS ADMINISTRATION COOF - 171	09/30/2026	Paydown				101,224	101,166		(101,166)		(101,166)						26,219	11/27/2034	1.A
..BES4LN-QK-5	SMALL BUSINESS ADMINISTRATION COOF - 172	09/30/2026	Paydown				31,056	31,060		(31,060)		(31,060)						5,270	02/15/2050	1.A
..BES4RV-UB-6	SMALL BUSINESS ADMINISTRATION COOF - 176	09/30/2026	Paydown				189,466	189,466		(189,466)		(189,466)						44,592	05/07/2035	1.A
..BES4RV-US-9	SMALL BUSINESS ADMINISTRATION COOF - 177	09/30/2026	Paydown				140,912	140,912		(140,912)		(140,912)						21,593	04/26/2050	1.A
..BES4VC-M8-9	SMALL BUSINESS ADMINISTRATION COOF - 179	09/30/2026	Paydown				136,698	136,341		(136,341)		(136,341)						33,542	05/19/2035	1.A
..BES53N-NW-9	SMALL BUSINESS ADMINISTRATION COOF - 182	09/30/2026	Paydown				153,111	152,908		(152,908)		(152,908)						31,588	07/12/2050	1.A
..BES565-SW-0	SMALL BUSINESS ADMINISTRATION COOF - 183	09/30/2026	Paydown				118,038	118,038		(118,038)		(118,038)						26,480	09/11/2035	1.A
..BES579-YM-6	SMALL BUSINESS ADMINISTRATION COOF - 184	09/30/2026	Paydown				86,446			(86,446)		(86,446)						17,323	08/20/2035	1.A
..BES579-YP-9	SMALL BUSINESS ADMINISTRATION COOF - 185	09/30/2026	Paydown				16,247			(16,247)		(16,247)						2,574	08/09/2050	1.A
..BES5BQ-FB-8	SMALL BUSINESS ADMINISTRATION COOF - 187	09/30/2026	Paydown				132,824			(132,824)		(132,824)						22,884	10/18/2035	1.A
..BES5EJ-19-1	SMALL BUSINESS ADMINISTRATION COOF - 189	09/30/2026	Paydown				333,947			(333,947)		(333,947)						40,460	11/15/2035	1.A
..BES5FG-YC-3	SMALL BUSINESS ADMINISTRATION COOF - 190	09/30/2026	Paydown				29,732			(29,732)		(29,732)						1,961	07/26/2050	1.A
..BES5RP-3R-1	SMALL BUSINESS ADMINISTRATION COOF - 193	09/30/2026	Paydown				42,772			(42,772)		(42,772)						2,013	01/29/2036	1.A
..592114-AC-6	MET GOVT NASHVILLE & DAVIDSON SERIES A	09/01/2026	Redemption 100.0000		1,311	1,311	1,311	1,311						1,311				20	07/01/2045	1.B FE
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,311	1,311	5,591,515	4,948,308		(5,588,965)		(5,588,965)		1,311				1,226,558	XXX	XXX
..20753G-AA-9	FNMA SERIES 2024-R04 CLASS-1A1 144A 4.	09/25/2026	Paydown		98,803	98,803	98,803	98,803						98,803				1,071	05/25/2044	1.A
..31288B-GE-7	FHLMC GOLD POOL #C72897 6.500% 11/01/3	09/01/2026	Paydown		429	429	441	440		(11)		(11)		429				19	11/01/2032	1.A
..3128LC-RS-7	FHLMC GOLD POOL #A78597 5.500% 06/01/3	09/01/2026	Paydown		1,236	1,236	1,374	1,342		(106)		(106)		1,236				45	06/01/2038	1.A
..3128LX-BE-9	FHLMC GOLD POOL G01837 5.000% 07/01/35	09/01/2026	Paydown		2,055	2,055	2,093	2,082		(26)		(26)		2,055				68	07/01/2035	1.A
..3128LX-BH-2	FHLMC GOLD Pool G01840 5.000% 07/01/35	09/01/2026	Paydown		16,975	16,975	18,900	18,351		(1,376)		(1,376)		16,975				561	07/01/2035	1.A
..3128M6-AP-3	FHLMC GOLD POOL G04214 5.500% 05/01/38	09/01/2026	Paydown		3,900	3,900	4,338	4,227		(326)		(326)		3,900				144	05/01/2038	1.A
..3128M9-NX-6	FHLMC GOLD POOL G07306 3.000% 02/01/43	09/01/2026	Paydown		2,054	2,054	1,931	1,939		115		115		2,054				41	02/01/2043	1.A
..3128MJ-2W-9	FHLMC GOLD POOL G08788 3.500% 11/01/47	09/01/2026	Paydown		8,780	8,780	9,315	9,249		(469)		(469)		8,780				203	11/01/2047	1.A
..3128MJ-6T-2	FHLMC GOLD POOL G08881 3.500% 06/01/49	09/01/2026	Paydown		4,935	4,935	5,039	5,021		(86)		(86)		4,935				116	06/01/2049	1.A
..3128MJ-A5-9	FHLMC GOLD POOL G08027 5.500% 12/01/34	09/01/2026	Paydown		2,762	2,762	2,798	2,778		(16)		(16)		2,762				101	12/01/2034	1.A
..3128MJ-FH-8	FHLMC GOLD POOL G08167 5.500% 12/01/36	09/01/2026	Paydown		1,756	1,756	1,805	1,791		(36)		(36)		1,756				66	12/01/2036	1.A
..3128MJ-G3-8	FHLMC GOLD POOL G08217 6.000% 08/01/37	09/01/2026	Paydown		225	225	255	248		(23)		(23)		225				9	08/01/2037	1.A
..3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32	09/01/2026	Paydown		17,652	17,652	18,429	18,135		(484)		(484)		17,652				295	12/01/2032	1.A
..31292G-5U-6	FHLMC GOLD POOL C00859 6.500% 09/01/29	09/01/2026	Paydown		201	201	206	205		(4)		(4)		201				9	09/01/2029	1.A
..31292G-Y4-2	FHLMC GOLD Pool C00731 6.500% 03/01/29	09/01/2026	Paydown		35	35	39	39		(4)		(4)		35				1	03/01/2029	1.A
..31292J-BR-0	FHLMC GOLD POOL C01848 6.000% 06/01/34	09/01/2026	Paydown		1,663	1,663	1,717	1,688		(25)		(25)		1,663				67	06/01/2034	1.A
..31297E-QJ-8	FHLMC GOLD POOL A26757 6.500% 09/01/34	09/01/2026	Paydown		32	32	36	35		(3)		(3)		32				1	09/01/2034	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
31298G-AS-9	FHLMC GOLD Pool C47217 7.000% 02/01/31	09/01/2026	Paydown		30	30	34	33		(3)		(3)		30				1	02/01/2031	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49	09/01/2026	Paydown		52,130	52,130	52,158	52,145		(15)		(15)		52,130				861	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50	09/01/2026	Paydown		10,808	10,808	11,242	11,186		(378)		(378)		10,808				181	02/01/2050	1.A
3132GJ-WQ-8	FHLMC GOLD Pool Q03655 4.000% 10/01/41	09/01/2026	Paydown		1,991	1,991	2,087	2,068		(77)		(77)		1,991				53	10/01/2041	1.A
3132H3-HW-6	FHLMC GOLD POOL U90245 3.500% 10/01/42	09/01/2026	Paydown		4,910	4,910	5,238	5,180		(270)		(270)		4,910				114	10/01/2042	1.A
3132L5-L5-0	FHLMC GOLD POOL V80348 3.000% 08/01/43	09/01/2026	Paydown		7,596	7,596	8,101	8,015		(419)		(419)		7,596				151	08/01/2043	1.A
3132XT-TT-5	FHLMC GOLD POOL Q51461 3.500% 10/01/47	09/01/2026	Paydown		12,345	12,345	13,065	12,975		(630)		(630)		12,345				289	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48	09/01/2026	Paydown		14,119	14,119	15,187	15,065		(947)		(947)		14,119				336	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	09/01/2026	Paydown		30,297	30,297	30,210	30,211		86		86		30,297				1,066	07/01/2053	1.A
31349S-A4-5	FHARM ARM POOL 780927 6.280% 10/01/33	09/01/2026	Paydown		1,088	1,088	1,129	1,116		(27)		(27)		1,088				46	10/01/2033	1.A
31368H-LB-7	FNMA POOL #190322 6.000% 04/01/32	09/01/2026	Paydown		196	196	221	212		(16)		(16)		196				8	04/01/2032	1.A
3136A7-AL-6	FNMA SERIES 2012-68 CLASS-GY 3.000% 07	09/01/2026	Paydown		39,648	39,648	44,485	41,365		(1,717)		(1,717)		39,648				792	07/25/2032	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS-DC 2.000% 03	09/01/2026	Paydown		5,786	5,786	5,721	5,716		70		70		5,786				77	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS-PK 3.000% 05	09/01/2026	Paydown		45,842	45,842	45,027	45,395		447		447		45,842				916	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS-PD 3.000% 04	09/01/2026	Paydown		34,193	34,193	34,859	34,672		(479)		(479)		34,193				689	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS-EG 3.000% 02	09/01/2026	Paydown		33,179	33,179	33,778	33,575		(396)		(396)		33,179				667	02/25/2043	1.A
3136AG-4T-6	FNMA SERIES 2013-116F CLASS-YG 2.750%	09/01/2026	Paydown		5,983	5,983	5,689	5,682		301		301		5,983				110	10/25/2043	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS-GZ 3.000% 1	09/01/2026	Paydown		34,535	34,535	33,675	33,883		652		652		34,535				692	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019-35D CLASS-FE 4.147% 0	09/25/2026	Paydown		168,883	168,883	168,725	168,754		129		129		168,883				4,635	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019-35 CLASS-FH 4.147% 07	09/25/2026	Paydown		186,428	186,428	186,370	186,383		45		45		186,428				5,146	07/25/2049	1.A
3136BQ-4N-6	FNMA SERIES 2024-5 CLASS-BD 5.000% 04	09/01/2026	Paydown		1,670,686	1,670,686	1,639,883	1,644,828		25,858		25,858		1,670,686				53,772	04/25/2051	1.A
3136BQ-DN-6	FNMA SERIES 2023-36 CLASS-A 5.500% 04	09/01/2026	Paydown		350,244	350,244	347,453	347,987		2,258		2,258		350,244				12,817	04/25/2049	1.A
3136BQ-GL-7	FNMA SERIES 2023-40C CLASS-CA 6.000% 0	09/01/2026	Paydown		514,181	514,181	508,959	509,398		4,783		4,783		514,181				20,295	08/25/2045	1.A
3136BQ-RA-9	FNMA SERIES 2023-54B CLASS-GA 6.500% 0	09/01/2026	Paydown		769,468	769,468	773,401	770,836		(1,368)		(1,368)		769,468				33,163	04/25/2049	1.A
3136BQ-RT-8	FNMA SERIES 2023-55 CLASS-A 6.500% 06	09/01/2026	Paydown		710,119	710,119	710,119	710,119						710,119				29,057	06/25/2049	1.A
3136BQ-U8-0	FNMA SERIES 2024-8A CLASS-A 5.500% 05	09/01/2026	Paydown		1,088,230	1,088,230	1,081,259	1,081,948		6,282		6,282		1,088,230				38,537	05/25/2050	1.A
3136BR-P9-2	FNMA SERIES 2024-22 CLASS-E 5.500% 08	09/01/2026	Paydown		704,881	704,881	693,316	695,904		8,976		8,976		704,881				25,475	08/25/2052	1.A
3136BR-QN-0	FNMA SERIES 2024-16D CLASS-DA 5.500% 0	09/01/2026	Paydown		2,564,087	2,564,087	2,556,702	2,556,189		7,898		7,898		2,564,087				93,079	05/25/2049	1.A
3136BV-YS-1	FNMA SERIES 2025-31 CLASS-A 5.000% 06	09/01/2026	Paydown		1,276,508	1,276,508	1,267,533	1,267,780		8,729		8,729		1,276,508				41,708	06/25/2052	1.A
3136BW-PR-1	FNMA SERIES 2025-57 CLASS-CA 4.500% 08	09/01/2026	Paydown		725,876	725,876	712,210	712,636		13,240		13,240		725,876				22,645	08/25/2048	1.A
3136BW-ZX-7	FNMA SERIES 2025-66 CLASS-LA 5.000% 12	09/01/2026	Paydown		1,453,472	1,453,472	1,453,983	1,453,750		278		278		1,453,472				48,368	12/25/2051	1.A
3136BX-DK-7	FNMA SERIES 2025-77 CLASS-ML 5.000% 03	09/01/2026	Paydown		1,816,700	1,816,700	1,828,338	1,827,720		(11,020)		(11,020)		1,816,700				60,302	03/25/2052	1.A
3136BY-Z2-1	FEDERAL NATIONAL MORTGAGE ASSO SERIES-20	09/01/2026	Paydown		923,910	923,910	906,010			17,901		17,901		923,910				12,411	02/25/2053	1.B FE
3136G5-EA-4	FEDERAL NATIONAL MORTGAGE ASSO SERIES-20	09/01/2026	Paydown		405,203	405,203	393,174			12,029		12,029		405,203				4,967	02/25/2052	1.B FE
31371M-7J-0	FNMA POOL 256597 5.500% 02/01/37	09/01/2026	Paydown		2,185	2,185	2,275	2,251		(65)		(65)		2,185				75	02/01/2037	1.A
31371M-KB-2	FNMA Pool 255990 5.000% 11/01/35	09/01/2026	Paydown		433	433	464	459		(26)		(26)		433				14	11/01/2035	1.A
31376K-JB-3	FNMA POOL 357658 6.000% 09/01/34	09/01/2026	Paydown		90	90	94	94		(4)		(4)		90				4	09/01/2034	1.A
31376K-JV-9	FNMA POOL 357676 6.000% 11/01/34	09/01/2026	Paydown		822	822	846	845		(23)		(23)		822				33	11/01/2034	1.A
3137A8-NL-8	FHLMC SERIES 3830 CLASS FD 4.123% 03/1	09/15/2026	Paydown		271,020	271,020	271,359	271,301		(281)		(281)		271,020				7,559	03/15/2041	1.A
3137AL-MX-4	FHLMC SERIES 3995 CLASS LA 2.500% 02/1	09/01/2026	Paydown		28,302	28,302	26,593	26,834		1,468		1,468		28,302				443	02/15/2032	1.A
3137B1-EW-8	FHLMC SERIES 4191 CLASS GE 2.500% 04/1	09/01/2026	Paydown		15,110	15,110	15,871	15,644		(534)		(534)		15,110				240	04/15/2033	1.A
3137FB-XS-0	FHLMC SERIES 4734 CLASS JA 3.000% 03/1	09/01/2026	Paydown		17,746	17,746	18,931	18,650		(904)		(904)		17,746				355	03/15/2047	1.A
3137H9-WZ-8	FHLMC SERIES 5303 CLASS B 5.500% 06/25	09/01/2026	Paydown		57,833	57,833	57,752	57,729		104		104		57,833				2,093	06/25/2045	1.A
3137HA-R6-5	FHLMC SERIES 5348 CLASS HA 6.000% 04/2	09/01/2026	Paydown		732,713	732,713	730,424	730,212		2,501		2,501		732,713				28,958	04/25/2043	1.A
3137HB-3M-4	FHLMC SERIES 5366 CLASS MA 6.000% 10/2	09/01/2026	Paydown		268,357	268,357	268,189	267,858		499		499		268,357				10,668	10/25/2049	1.A
3137HB-7E-8	FHLMC SERIES 5362 CLASS JD 6.000% 03/2	09/01/2026	Paydown		290,377	290,377	292,328	291,481		(1,104)		(1,104)		290,377				11,235	03/25/2050	1.A
3137HB-CY-8	FHLMC SERIES 5369 CLASS AH 5.500% 12/2	09/01/2026	Paydown		1,047,956	1,047,956	1,046,810	1,046,034		1,922		1,922		1,047,956				39,712	12/25/2049	1.A
3137HB-G2-4	FHLMC SERIES 5379 CLASS A 5.500% 12/25	09/01/2026	Paydown		1,108,407	1,108,407	1,107,022	1,106,278		2,129		2,129		1,108,407				40,030	12/25/2049	1.A
3137HB-KG-8	FHLMC SERIES 5378 CLASS H 5.500% 05/25	09/01/2026	Paydown		1,174,049	1,174,049	1,175,883	1,174,444		(396)		(396)		1,174,049				42,431	05/25/2049	1.A
3137HB-T9-5	FHLMC SERIES 5387 CLASS QA 5.500% 03/2	09/01/2026	Paydown		825,157	825,157	820,902	821,203		3,954		3,954		825,157				29,887	03/25/2050	1.A
3137HC-JG-8	FHLMC SERIES 5397 CLASS KP 5.000% 05/2	09/01/2026	Paydown		710,968	710,968	697,860	699,705		11,263		11,263		710,968				23,295	05/25/2051	1.A
3137HC-LA-8	FHLMC SERIES 5407 CLASS AM 6.000% 05/2	09/01/2026	Paydown		737,316	737,316	742,270	740,819		(3,503)		(3,503)		737,316				29,465	05/25/2050	1.A
3137HC-QM-7	FHLMC SERIES 5410 CLASS KC 6.000% 04/2	09/01/2026	Paydown		920,225	920,225	918,787	918,457		1,768		1,768		920,225				36,346	04/25/2051	1.A
3137HC-QW-5	FHLMC SERIES 5414 CLASS CD 5.500% 01/2	09/01/2026	Paydown		706,913	706,913	701,169	706,913						706,913				25,328	01/25/2051	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
3137HF-X8-3	FHLMC 4.000% 09/25/52	09/01/2026	Paydown		740,480	740,480	701,373	703,135		37,345		37,345		740,480				19,827	09/25/2052	1.A
3137HL-UH-3	FHLMC CMO-POOL-5553 CL-BA 4.500% 10/25	09/01/2026	Paydown		696,589	696,589	685,052	685,691		10,898		10,898		696,589				20,703	10/25/2051	1.A
3137HM-LW-8	FHLMC REMICS 5.000% 04/25/52	09/01/2026	Paydown		1,134,903	1,134,903	1,137,386	1,137,363		(2,460)		(2,460)		1,134,903				37,468	04/25/2052	1.A
3137HM-PJ-3	FHLMC REMICS 5.000% 04/25/52	09/01/2026	Paydown		797,845	797,845	801,398	801,158		(3,313)		(3,313)		797,845				26,895	04/25/2052	1.B FE
3137HM-QQ-6	FHLMC REMICS 5.000% 06/25/52	09/01/2026	Paydown		1,628,562	1,628,562	1,639,504	1,638,953		(10,391)		(10,391)		1,628,562				54,011	06/25/2052	1.A
3137HN-C8-9	FHLMC 4.500% 01/25/53	09/01/2026	Paydown		843,124	843,124	836,537	836,666		6,458		6,458		843,124				23,968	01/25/2053	1.B FE
3137HN-GN-2	FHLMC 4.750% 09/25/52	09/01/2026	Paydown		926,412	926,412	925,833	925,752		660		660		926,412				29,171	09/25/2052	1.B FE
3137HN-P5-1	FHLMC 4.500% 11/25/53	09/01/2026	Paydown		1,413,912	1,413,912	1,400,988	1,401,015		12,897		12,897		1,413,912				42,393	11/25/2053	1.B FE
3137HP-A3-7	FHLMC 4.000% 12/25/53	09/01/2026	Paydown		545,546	545,546	531,396	531,412		14,134		14,134		545,546				13,888	12/25/2053	1.A
3137HR-BE-8	FEDERAL HOME LOAN MORTGAGE COR 5.000%	09/01/2026	Paydown		1,465,631	1,465,631	1,461,508			4,122		4,122		1,465,631				24,920	03/25/2056	1.B FE
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33	09/01/2026	Paydown		15,622	15,622	17,277	16,718		(1,095)		(1,095)		15,622				566	05/01/2033	1.A
31386L-4Z-2	FNMA POOL 567040 8.500% 12/01/30	09/01/2026	Paydown		876	876	889	887		(11)		(11)		876				50	12/01/2030	1.A
31387D-JY-6	FNMA POOL 580879 6.500% 05/01/31	09/01/2026	Paydown		54	54	61	58		(4)		(4)		54				2	05/01/2031	1.A
31389T-RM-6	FNMA POOL 635092 6.500% 07/01/32	09/01/2026	Paydown		40	40	41	41		(1)		(1)		40				2	07/01/2032	1.A
3138AX-KK-6	FNMA Pool AJ5697 3.500% 12/01/41	09/01/2026	Paydown		4,553	4,553	4,716	4,675		(121)		(121)		4,553				106	12/01/2041	1.A
3138EG-CF-9	FNMA Pool AL0069 5.000% 11/01/40	09/01/2026	Paydown		3,482	3,482	3,788	3,731		(249)		(249)		3,482				118	11/01/2040	1.A
3138MB-MB-9	FNMA Pool AP7553 3.000% 09/01/42	09/01/2026	Paydown		12,192	12,192	12,474	12,371		(179)		(179)		12,192				237	09/01/2042	1.A
3138W5-KW-7	FNMA POOL AR7508 3.500% 03/01/43	09/01/2026	Paydown		8,015	8,015	8,551	8,443		(428)		(428)		8,015				187	03/01/2043	1.A
31393D-RM-5	FNMA SERIES 2003-63 CLASS-YB 5.000% 07	09/01/2026	Paydown		463	463	424	451		12		12		463				16	07/25/2033	1.A
31398N-K9-4	FNMA SERIES 2010-110F CLASS-FB 4.297%	09/25/2026	Paydown		114,238	114,238	114,702	114,622		(384)		(384)		114,238				3,195	10/25/2040	1.A
31398S-MB-6	FNMA SERIES 2010-134C CLASS-FV 4.277%	09/25/2026	Paydown		64,278	64,278	64,519	64,475		(197)		(197)		64,278				1,811	12/25/2040	1.A
31398S-NS-8	FNMA SERIES 2010-134C CLASS-FM 4.247%	09/25/2026	Paydown		64,278	64,278	64,479	64,442		(164)		(164)		64,278				1,798	12/25/2040	1.A
31398T-7F-2	FNMA SERIES 2010-134C CLASS-FQ 4.247%	09/25/2026	Paydown		64,278	64,278	64,479	64,442		(164)		(164)		64,278				1,798	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34	09/01/2026	Paydown		3,211	3,211	3,253	3,221		(10)		(10)		3,211				111	04/01/2034	1.A
31405K-LK-5	FNMA POOL 791530 6.000% 07/01/34	09/01/2026	Paydown		179	179	186	186		(7)		(7)		179				7	07/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35	09/01/2026	Paydown		1,402	1,402	1,505	1,470		(68)		(68)		1,402				51	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35	09/01/2026	Paydown		537	537	577	563		(26)		(26)		537				18	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35	09/01/2026	Paydown		2,583	2,583	2,871	2,780		(197)		(197)		2,583				104	11/01/2035	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47	09/01/2026	Paydown		9,668	9,668	10,340	10,263		(594)		(594)		9,668				260	09/01/2047	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48	09/01/2026	Paydown		16,006	16,006	17,215	17,074		(1,068)		(1,068)		16,006				437	10/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	09/01/2026	Paydown		10,968	10,968	11,031	11,030		(62)		(62)		10,968				408	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36	09/01/2026	Paydown		601	601	619	615		(14)		(14)		601				22	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36	09/01/2026	Paydown		575	575	649	632		(57)		(57)		575				23	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37	09/01/2026	Paydown		2,143	2,143	2,380	2,308		(165)		(165)		2,143				79	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37	09/01/2026	Paydown		357	357	360	358		(1)		(1)		357				14	02/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37	09/01/2026	Paydown		317	317	346	338		(22)		(22)		317				12	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37	09/01/2026	Paydown		48	48	53	52		(3)		(3)		48				2	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39	09/01/2026	Paydown		307	307	341	331		(24)		(24)		307				11	02/01/2039	1.A
31412S-4M-4	FNMA Pool 933828 4.500% 04/01/38	09/01/2026	Paydown		1,717	1,717	1,835	1,797		(80)		(80)		1,717				52	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38	09/01/2026	Paydown		565	565	602	596		(32)		(32)		565				21	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37	09/01/2026	Paydown		654	654	727	710		(56)		(56)		654				24	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37	09/01/2026	Paydown		198	198	210	206		(8)		(8)		198				8	11/01/2037	1.A
31414E-GE-8	FNMA Pool 963797 6.000% 06/01/38	09/01/2026	Paydown		1,556	1,556	1,714	1,671		(115)		(115)		1,556				62	06/01/2038	1.A
31415A-U8-2	FNMA Pool 981307 6.000% 06/01/38	09/01/2026	Paydown		526	526	575	561		(35)		(35)		526				21	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38	09/01/2026	Paydown		263	263	274	269		(5)		(5)		263				11	11/01/2038	1.A
31417C-DR-3	FNMA Pool AB5511 3.500% 07/01/42	09/01/2026	Paydown		7,198	7,198	7,461	7,394		(196)		(196)		7,198				174	07/01/2042	1.A
31417D-AX-1	FNMA Pool AB6321 3.500% 09/01/42	09/01/2026	Paydown		15,205	15,205	16,302	16,082		(877)		(877)		15,205				336	09/01/2042	1.A
31417F-3H-9	FNMA POOL AB8899 3.000% 04/01/43	09/01/2026	Paydown		10,350	10,350	11,006	10,891		(541)		(541)		10,350				206	04/01/2043	1.A
31418A-JV-1	FNMA Pool MA1175 3.000% 09/01/42	09/01/2026	Paydown		9,190	9,190	9,402	9,331		(141)		(141)		9,190				182	09/01/2042	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49	09/01/2026	Paydown		6,224	6,224	6,346	6,322		(97)		(97)		6,224				145	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49	09/01/2026	Paydown		49,932	49,932	49,964	49,951		(19)		(19)		49,932				836	09/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49	09/01/2026	Paydown		4,448	4,448	4,627	4,604		(156)		(156)		4,448				75	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50	09/01/2026	Paydown		6,262	6,262	6,214	6,195		67		67		6,262				103	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 04/01/50	09/01/2026	Paydown		8,753	8,753	9,087	9,045		(292)		(292)		8,753				144	04/01/2050	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
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52	09/01/2026	Paydown		39,526	39,526	38,486	38,541		985		985		39,526				917	04/01/2052	1.A
35563P-DT-3	FHLMC SERIES 2018-1 CLASS-HT 3.000% 05	09/01/2026	Paydown		3,524	3,524	3,375	3,380		144		144		3,524				71	05/25/2057	1.A
35563P-DY-2	FHLMC SERIES 2018-1 CLASS-MT 3.000% 05	09/01/2026	Paydown		2,991	2,991	2,884	2,887		103		103		2,991				58	05/25/2057	1.A
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54	09/01/2026	Paydown		66,331	66,331	66,010	66,012		319		319		66,331				2,333	05/01/2054	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 09/01/49	09/01/2026	Paydown		53,139	53,139	52,906	52,924		215		215		53,139				878	09/01/2049	1.A
3132XC-R4-9	FHLMC GOLD POOL G67707 3.500% 01/01/48	09/01/2026	Paydown		37,973	37,973	38,291	38,245		(272)		(272)		37,973				883	01/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	09/01/2026	Paydown		181,783	181,783	181,783	181,783						181,783				6,393	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 05/01/50	09/01/2026	Paydown		20,200	20,200	20,172	20,171		29		29		20,200				334	05/01/2050	1.A
3136A1-4S-1	FNMA SERIES 2011-117 CLASS-MB 4.000% 1	09/01/2026	Paydown		284,194	284,194	311,903	294,160		(9,966)		(9,966)		284,194				7,449	11/25/2041	1.A
3136AC-5J-6	FNMA SERIES 2013-28 CLASS-MY 2.750% 04	09/01/2026	Paydown		74,865	74,865	63,869	69,625		5,240		5,240		74,865				1,373	04/25/2043	1.A
3136AF-CU-6	FNMA SERIES 2013-72 CLASS-NB 2.500% 07	09/01/2026	Paydown		236,915	236,915	192,304	218,352		18,564		18,564		236,915				4,040	07/25/2043	1.A
3136AG-G4-8	FNMA SERIES 2013-106C CLASS-PY 3.000%	09/01/2026	Paydown		435,099	435,099	393,085	422,416		12,683		12,683		435,099				8,729	10/25/2033	1.A
3136BT-U6-8	FNMA SERIES 2024-95K CLASS-ZU 6.000% 1	07/01/2026	Paydown		3,165	3,165	3,151	3,151		14		14		3,165				111	12/25/2054	1.A
3136BV-L3-0	FNMA SERIES 2025-35 CLASS-UZ 6.500% 05	09/01/2026	Paydown		345,904	345,904	345,191	345,073		831		831		345,904				15,008	05/25/2055	1.A
3136BX-2H-6	FNMA SERIES 2025-98B CLASS-UZ 6.000% 0	09/01/2026	Paydown		195,625	195,625	194,769	194,803		822		822		195,625				7,320	08/25/2054	1.A
3137AF-DA-7	FHLMC CMO SER 3926 CLASS PW 4.000% 09/	09/01/2026	Paydown		490,182	490,182	542,110	499,121		(8,939)		(8,939)		490,182				13,047	09/15/2031	1.A
3137B3-JF-6	FHLMC SERIES 4231 CLASS PY 3.500% 07/1	09/01/2026	Paydown		13,685	13,685	12,639	13,249		437		437		13,685				320	07/15/2043	1.A
3137HL-GQ-9	FHLMC MBS-POOL-5534G CL-TZ 6.500% 05/2	08/01/2026	Paydown		11,918	11,918	11,859	11,795		59		59		11,918				514	05/25/2055	1.A
3137HM-PC-8	FHLMC CMO-POOL-5565G CL-WZ 6.000% 08/2	09/01/2026	Paydown		131,234	131,234	130,578	130,578		656		656		131,234				4,828	08/25/2055	1.A
3137HQ-KD-2	FHLMC POOL 5631C 5.500% 03/25/56	09/01/2026	Paydown		31,931	31,931	31,771			160		160		31,931				668	03/25/2056	1.A
31393D-RM-5	FNMA SERIES 2003-63 CLASS-YB 5.000% 07	09/01/2026	Paydown		10,385	10,385	9,742	10,212		173		173		10,385				346	07/25/2033	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56	09/01/2026	Paydown		5,499	5,499	5,378	5,386		112		112		5,499				127	08/01/2056	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48	09/01/2026	Paydown		5,922	5,922	6,132	6,105		(182)		(182)		5,922				159	06/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48	09/01/2026	Paydown		13,237	13,237	13,526	13,482		(245)		(245)		13,237				315	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	09/01/2026	Paydown		32,904	32,904	32,890	32,887		17		17		32,904				1,226	05/01/2053	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48	09/01/2026	Paydown		717	717	714	714		3		3		717				19	10/01/2048	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49	09/01/2026	Paydown		48,737	48,737	48,524	48,541		196		196		48,737				815	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49	09/01/2026	Paydown		27,984	27,984	27,861	27,871		113		113		27,984				458	11/01/2049	1.A
31418F-ED-5	FNMA 5.500% 11/01/54	09/01/2026	Paydown		70,838	70,838	70,240	70,250		588		588		70,838				2,613	11/01/2054	1.A
31418F-F4-4	FNMA POOL #MA5586 5.500% 01/01/55	09/01/2026	Paydown		87,386	87,386	85,925	85,949		1,437		1,437		87,386				3,154	01/01/2055	1.A
35563P-CM-9	FHLMC SERIES 2017-4 CLASS-MT 3.500% 06	09/01/2026	Paydown		21,654	21,654	22,163	22,030		(376)		(376)		21,654				501	06/25/2057	1.A
35563P-DD-8	FHLMC SERIES 2017-4 CLASS-HT 3.250% 06	09/01/2026	Paydown		24,091	24,091	24,029	24,032						24,032		59	59	521	06/25/2057	1.A
35563P-DT-3	FHLMC SERIES 2018-1 CLASS-HT 3.000% 05	09/01/2026	Paydown		7,268	7,268	6,722	6,812		457		457		7,268				146	05/25/2057	1.A
35563P-DY-2	FHLMC SERIES 2018-1 CLASS-MT 3.000% 05	09/01/2026	Paydown		6,168	6,168	5,923	5,962		206		206		6,168				120	05/25/2057	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)					38,483,314	38,483,314	38,285,041	35,496,156		194,579		194,579		38,483,255		59	59	1,237,297	XXX	XXX
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28	09/01/2026	Paydown		27,693	27,693	30,222	28,456		(763)		(763)		27,693				599	10/01/2028	1.A
3137FM-CW-0	FHLMC SERIES KF63 CLASS A 4.200% 05/25	09/25/2026	Paydown		34,027	34,027	34,027	34,027						34,027				974	05/25/2029	1.A
3137FN-BD-1	FHLMC SERIES M058 CLASS A 3.020% 10/15	09/15/2026	Call 100.0000		65,000	65,000	71,101	67,748		(451)		(451)		67,297		(2,297)	(2,297)	1,345	10/15/2029	1.B FE
3138L9-L6-7	FNMA POOL #AM8448 3.450% 05/01/45	09/01/2026	Paydown		29,209	29,209	27,962	28,131		1,078		1,078		29,209				665	05/01/2045	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37	09/01/2026	Paydown		176,747	176,747	205,765	197,122		(20,375)		(20,375)		176,747				3,823	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29	09/01/2026	Paydown		1,215	1,215	1,307	1,245		(30)		(30)		1,215				24	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28	08/01/2026	Paydown		3,047,657	3,047,657	3,002,390	3,024,139		23,518		23,518		3,047,657				72,913	04/01/2028	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49	09/01/2026	Paydown		8,843	8,843	9,738	9,579		(736)		(736)		8,843				241	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29	09/01/2026	Paydown		2,578	2,578	2,867	2,679		(101)		(101)		2,578				62	02/01/2029	1.A
3140HT-Y9-4	FNMA POOL BL2535 3.420% 05/01/31	09/01/2026	Paydown		47,090	47,090	55,101	51,189		(4,099)		(4,099)		47,090				1,084	05/01/2031	1.A
3140HV-2B-9	FNMA POOL BL4369 2.470% 10/01/34	09/01/2026	Paydown		1,125	1,125	1,149	1,130		(5)		(5)		1,125				19	10/01/2034	1.A
3140HV-C9-3	FNMA POOL BL3695 3.460% 08/01/49	09/01/2026	Paydown		1,278	1,278	1,329	1,314		(36)		(36)		1,278				30	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39	09/01/2026	Paydown		833	833	867	851		(18)		(18)		833				15	10/01/2039	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30	09/01/2026	Paydown		51,998	51,998	57,128	54,319		(2,321)		(2,321)		51,998				834	03/01/2030	1.A
3140HX-VX-5	FNMA POOL BL6029 2.320% 04/01/35	09/01/2026	Paydown		3,615	3,615	3,783	3,718		(104)		(104)		3,615				56	04/01/2035	1.A
3140LD-CP-2	FNMA POOL BS2777 1.710% 08/01/31	09/01/2026	Paydown		347	347	286	294		53		53		347				5	08/01/2031	1.A
3140LD-EF-2	FNMA POOL BS2833 2.570% 08/01/51	09/01/2026	Paydown		499	499	366	370		129		129		499				9	08/01/2051	1.A
35563C-AA-6	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown		10,481	10,481	12,129	11,892		(27)		(27)		11,864		(1,383)	(1,383)	299	11/25/2055	1.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
..35563C-AS-7	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown		10,350	10,350	12,145	11,880		(33)		(33)		11,847		(1,497)	(1,497)	319	11/25/2052	1.B
..35563C-AT-5	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	07/25/2026	Paydown				385	305		(9)		(9)		296		(296)	(296)	24	11/25/2052	1.A
..35563C-AT-5	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown				633	501		(16)		(16)		485		(485)	(485)	47	11/25/2052	1.B FE
..35690A-AU-2	FREMF MORTGAGE TRUST SERIES 2016-K58 CLA	09/01/2026	Paydown		7,626,000	7,626,000	6,890,806	7,512,339		113,661		113,661		7,626,000				217,975	09/25/2049	1.A
..30768W-AA-6	FEDERAL AGRICULTURAL MORTGAGE SERIES 202	09/01/2026	Paydown		8,754	8,754	8,750	8,749		5		5		8,754				125	01/25/2051	1.A
..3132WR-RN-5	FHLMC POOL WA0503 3.830% 03/01/44	09/01/2026	Paydown		2,147	2,147	2,047	2,059		88		88		2,147				55	03/01/2044	1.A
..3136AC-GN-5	FNMA SERIES 2013-M3 CLASS-AL 3.493% 01	09/01/2026	Paydown		661	661	611	634		2		2		636		25	25	15	01/25/2033	1.A
..3138L3-NN-1	FNMA POOL AM3096 3.790% 05/01/43	09/01/2026	Paydown		6,393	6,393	6,163	6,217		176		176		6,393				163	05/01/2043	1.A
..3138L6-CG-1	FNMA POOL AM5470 4.010% 03/01/29	09/01/2026	Paydown		1,072	1,072	1,061	1,065		7		7		1,072				29	03/01/2029	1.A
..3138L6-LE-6	FNMA POOL AM5724 3.910% 04/01/34	09/01/2026	Paydown		15,152	15,152	15,860	15,444		(291)		(291)		15,152				400	04/01/2034	1.A
..3138L6-LM-8	FNMA POOL AM5731 3.990% 06/01/44	09/01/2026	Paydown		23,396	23,396	23,769	23,620		(223)		(223)		23,396				623	06/01/2044	1.A
..3138L6-PW-2	FNMA POOL AM5736 4.050% 04/01/32	09/01/2026	Paydown		4,197	4,197	4,150	4,161		37		37		4,197				115	04/01/2032	1.A
..3138L6-WT-1	FNMA POOL AM6057 3.440% 08/01/26	08/01/2026	Maturity		3,500,000	3,500,000	3,519,142	3,493,632		6,368		6,368		3,500,000				81,270	08/01/2026	1.A
..3138L9-4A-7	FNMA POOL AM8916 3.160% 06/01/35	09/01/2026	Paydown		5,241	5,241	4,678	4,797		444		444		5,241				111	06/01/2035	1.A
..3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28	09/01/2026	Paydown		9,162	9,162	9,202	9,156		5		5		9,162				187	01/01/2028	1.A
..3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28	09/01/2026	Paydown		10,686	10,686	10,753	10,686						10,686				219	03/01/2028	1.A
..3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48	09/01/2026	Paydown		2,373	2,373	2,355	2,357		16		16		2,373				68	08/01/2048	1.A
..3140HS-5E-7	FNMA 3.940% 06/01/35	09/01/2026	Paydown		727	727	727	727						727				19	06/01/2035	1.A
..3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29	09/01/2026	Paydown		4,395	4,395	4,398	4,388		7		7		4,395				118	01/01/2029	1.A
..3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49	09/01/2026	Paydown		3,271	3,271	3,338	3,324		(54)		(54)		3,271				87	06/01/2049	1.A
..3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49	09/01/2026	Paydown		2,555	2,555	2,620	2,607		(52)		(52)		2,555				69	06/01/2049	1.A
..3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31	09/01/2026	Paydown		1,252	1,252	1,267	1,258		(7)		(7)		1,252				21	11/01/2031	1.A
..3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48	09/01/2026	Paydown		582	582	585	584		(2)		(2)		582				10	02/01/2048	1.A
..3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50	09/01/2026	Paydown		824	824	841	838		(14)		(14)		824				14	04/01/2050	1.A
..3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50	09/01/2026	Paydown		503	503	516	514		(11)		(11)		503				8	11/01/2050	1.A
..3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50	09/01/2026	Paydown		513	513	526	524		(11)		(11)		513				8	12/01/2050	1.A
..3140J3-BP-8	FNMA POOL BL9945 2.150% 12/01/50	09/01/2026	Paydown		1,176	1,176	1,188	1,188		(12)		(12)		1,176				17	12/01/2050	1.A
..3140LA-Q9-9	FNMA POOL BS0479 2.280% 01/01/51	09/01/2026	Paydown		1,374	1,374	1,402	1,398		(24)		(24)		1,374				21	01/01/2051	1.A
..3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51	09/01/2026	Paydown		2,437	2,437	2,444	2,443		(6)		(6)		2,437				36	03/01/2051	1.A
..3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46	09/01/2026	Paydown		1,803	1,803	1,840	1,834		(31)		(31)		1,803				30	10/01/2046	1.A
..3140LF-Q9-8	FNMA 3.150% 03/01/40	09/01/2026	Paydown		1,451	1,451	1,453	1,453		(2)		(2)		1,451				31	03/01/2040	1.A
..3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48	09/01/2026	Paydown		2,297	2,297	2,344	2,341		(44)		(44)		2,297				100	12/01/2048	1.A
..3140NY-2D-2	FNMA MBS-POOL-BZ4371 6.370% 07/01/52	09/01/2026	Paydown		117	117	121	121		(4)		(4)		117				5	07/01/2052	1.A
..35563C-AJ-7	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown		5,862	5,862	6,117	6,077		(4)		(4)		6,072		(211)	(211)	208	10/25/2052	1.B
..35563C-AK-4	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown				1,052	1,046		(13)		(13)		1,034		(1,034)	(1,034)	81	10/25/2052	1.B FE
..35563C-AN-8	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown				231	230		(3)		(3)		227		(227)	(227)	18	10/25/2052	1.B FE
..35563C-AT-5	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	07/25/2026	Paydown				1,156	915		(26)		(26)		888		(888)	(888)	73	11/25/2052	1.A
..35563C-AT-5	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown				1,899	1,502		(48)		(48)		1,454		(1,454)	(1,454)	141	11/25/2052	1.B FE
..35563C-AW-8	FHLMC BONDS RESEC TRUST SERIES 2015-R1 C	09/25/2026	Paydown				996	881		(14)		(14)		866		(866)	(866)	87	11/25/2052	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)					14,766,958	14,766,958	14,067,088	14,661,998		115,574		115,574		14,777,570		(10,613)	(10,613)	385,944	XXX	XXX
..03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C	09/01/2026	Paydown		119,442	119,442	114,449	115,234		68		68		115,302		4,140	4,140	3,702	10/25/2067	1.A FE
..03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C	09/01/2026	Paydown		18,859	18,859	18,042	18,154		11		11		18,165		695	695	438	10/25/2067	1.A FE
..03465H-AC-8	ANGEL OAK MORTGAGE TRUST SERIES 2021-5 C	09/01/2026	Paydown		9,735	9,735	8,243	8,333		1,402		1,402		9,735				84	07/25/2066	1.A
..03465J-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2021-6 C	09/01/2026	Paydown		6,459	6,459	5,302	5,345		1,113		1,113		6,459				72	09/25/2066	1.A
..034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-2 C	09/01/2026	Paydown		50,656	50,656	50,655	50,612		44		44		50,656				1,613	01/25/2069	1.A FE
..034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	09/01/2026	Paydown		131,066	131,066	131,524	131,448		(382)		(382)		131,066				5,012	01/25/2069	1.A
..034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	09/01/2026	Paydown		26,282	26,282	26,390	26,483		(201)		(201)		26,282				561	01/25/2069	1.C
..10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		52,169	52,169	52,297	52,338		(168)		(168)		52,169				1,629	10/25/2063	1.A
..10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20	09/01/2026	Paydown		49,367	49,367	48,977	49,013		354		354		49,367				1,587	01/25/2063	1.B
..10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		125,518	125,518	125,516	125,306		212		212		125,518				5,643	09/25/2063	1.A
..10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		89,687	89,687	89,685	89,620		66		66		89,687				2,676	03/25/2064	1.A
..10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		86,785	86,785	86,783	86,684		101		101		86,785				3,663	05/25/2063	1.A
..10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		34,446	34,446	34,505	34,455		(10)		(10)		34,446				1,059	12/01/2063	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
10570Q-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		213,423	213,423	213,419	213,354		70		70		213,423				7,500	02/25/2065	1.B
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS-A4 144A	09/01/2026	Paydown		784	784	779	780		4		4		784				21	08/25/2048	1.A
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	09/01/2026	Paydown		1,484	1,484	1,325	1,351		4		4		1,355		130	130	23	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	09/01/2026	Paydown		1,484	1,484	1,331	1,347		137		137		1,484				27	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014	09/01/2026	Paydown		398	398	385	386		11		11		398				9	07/25/2044	1.A
12665L-AA-2	COLT FUNDING LLC SERIES 2024-2 CLASS-A1	09/01/2026	Paydown		92,613	92,613	92,613	92,570		43		43		92,613				2,672	04/25/2069	1.A
16159J-BR-3	CHASE HOME LENDING MORTGAGE TR SERIES-20	09/01/2026	Paydown		209,044	209,044	206,039			3,005		3,005		209,044				3,038	06/25/2054	1.A FE
16160F-BS-6	CHASE HOME LENDING MORTGAGE TR 5.000%	09/01/2026	Paydown		135,309	135,309	131,292			4,017		4,017		135,309				1,076	02/25/2057	1.B FE
16160F-DP-0	CHASE HOME LENDING MORTGAGE TR 5.680%	09/01/2026	Paydown		28,051	28,051	27,501			549		549		28,051				267	02/25/2057	1.D FE
16160Q-AA-2	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		67,852	67,852	67,247	67,270		581		581		67,852				2,605	09/25/2055	1.A
16160Q-AV-6	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		74,818	74,818	73,777	73,827		990		990		74,818				2,873	09/25/2055	1.A
16160U-AV-7	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		1,090,583	1,090,583	1,098,422	1,098,265		(7,682)		(7,682)		1,090,583				44,703	06/25/2056	1.A
16161Y-BQ-8	CHASE HOME LENDING MORTGAGE TR SERIES-20	09/01/2026	Paydown		643,340	643,340	645,250			(1,910)		(1,910)		643,340				20,293	11/25/2056	1.A FE
16162M-BR-1	CHASE HOME LENDING MORTGAGE TR CHASE_26-	09/01/2026	Paydown		379,369	379,369	373,915			5,453		5,453		379,369				2,284	05/25/2057	1.A FE
16162Q-AU-6	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		313,519	313,519	314,482	314,523		(1,004)		(1,004)		313,519				12,100	02/25/2056	1.A
16162U-AV-5	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		406,574	406,574	406,383	406,364		210		210		406,574				17,137	06/25/2056	1.A
16190A-BR-3	CHASE HOME LENDING MORTGAGE TR SERIES-20	09/01/2026	Paydown		854,213	854,213	847,806			6,407		6,407		854,213				16,334	02/25/2057	1.A FE
161923-BS-5	CHASE MORTGAGE FINANCE CORPORA SERIES-20	07/01/2026	Paydown				(34)			34		34						1,990	01/25/2057	1.A FE
161923-BS-5	CHASE MORTGAGE FINANCE CORPORA SERIES-20	09/01/2026	Paydown		607,823	607,823	601,599			6,224		6,224		607,823				16,339	01/25/2057	1.B FE
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		89,246	89,246	89,102	89,038		208		208		89,246				3,813	02/25/2055	1.A
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024	09/01/2026	Paydown		226,677	226,677	225,261	225,319		1,359		1,359		226,677				8,720	05/25/2055	1.A
161935-AA-9	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		147,444	147,444	147,513	147,501		(57)		(57)		147,444				6,069	04/25/2056	1.A
161935-AE-1	CHASE HOME LENDING MORTGAGE TR SERIES-20	09/01/2026	Paydown		1,263,803	1,263,803	1,267,752			(3,949)		(3,949)		1,263,803				24,514	04/25/2056	1.A
161935-AV-3	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/01/2026	Paydown		145,337	145,337	144,860	144,858		479		479		145,337				5,982	04/25/2056	1.A
161938-BS-3	CHASE HOME LENDING MORTGAGE TR SERIES-20	09/01/2026	Paydown		567,272	567,272	560,093			7,180		7,180		567,272				10,993	01/25/2057	1.A FE
161940-BR-1	CHASE HOME LENDING MORTGAGE TR 5.500%	09/01/2026	Paydown		955,565	955,565	942,426			13,139		13,139		955,565				7,897	04/25/2057	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022-2 CLASS-A2	09/01/2026	Paydown		115,973	115,973	115,973	115,925		49		49		115,973				2,534	02/25/2067	1.A
22541Q-HV-7	CSFB MORTGAGE SEC CORP SERIES 2003-17 CL	09/01/2026	Paydown		626	626	607			1		1		608		18	18	20	06/25/2033	1.A FM
22757C-AE-2	CROSS MORTGAGE TRUST SERIES 2024-H7 CLAS	09/01/2026	Paydown		50,729	50,729	50,875	50,855		(126)		(126)		50,729				1,709	11/25/2069	1.A
22757H-AC-5	CROSS MORTGAGE TRUST SERIES 2024-H5 CLAS	09/01/2026	Paydown		3,555	3,555	3,542	3,542		13		13		3,555				146	08/26/2069	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20	09/01/2026	Paydown		586,418	586,418	579,983	580,694		84		84		580,778		5,640	5,640	20,410	08/25/2067	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV	09/01/2026	Paydown		11,639	11,639	11,746	11,703		(64)		(64)		11,639				261	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV	09/01/2026	Paydown		8,252	8,252	8,331	8,301		(49)		(49)		8,252				185	10/25/2049	1.A
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6	07/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				138	07/01/2049	1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6	07/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				139	07/01/2054	1.A FE
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	07/01/2026	Call 100.0000		20,000	20,000	20,000	20,000						20,000				583	07/01/2055	1.A FE
36169D-AA-0	GCAT SERIES 2023-NQM2 CLASS-A1 144A 5.	09/01/2026	Paydown		132,722	132,722	131,354	131,495		1,226		1,226		132,722				5,028	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023-NQM3 CLASS-A3 144A 7.	09/01/2026	Paydown		89,197	89,197	89,302	89,143		54		54		89,197				4,297	08/25/2068	1.F
36171F-AC-7	GCAT SERIES 2023-NQM4 CLASS-A3 144A 4.	09/01/2026	Paydown		22,499	22,499	19,833	20,076		2,423		2,423		22,499				516	05/25/2067	1.F
36171G-AC-5	GCAT TRUST SERIES 2025-NQM1 CLASS-A3 144	09/01/2026	Paydown		168,273	168,273	168,270	168,868		(595)		(595)		168,273				5,514	11/25/2069	1.B
36171M-AE-8	GCAT TRUST SERIES 2025-NQM3 CLASS-A3 144	09/01/2026	Paydown		29,782	29,782	29,835	29,829		(48)		(48)		29,782				870	05/25/2070	1.B
36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		424,651	424,651	422,328	422,430		2,221		2,221		424,651				16,057	10/25/2054	1.A
36270W-BP-0	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		152,313	152,313	149,481	149,699		2,615		2,615		152,313				5,498	02/25/2055	1.A
36270W-BS-4	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		23,456	23,456	23,870	23,826		(370)		(370)		23,456				974	02/25/2055	1.A
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		161,894	161,894	161,691	161,702		192		192		161,894				6,127	06/25/2055	1.A
36271W-AA-3	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		157,586	157,586	157,857	157,828		(242)		(242)		157,586				6,715	09/25/2055	1.A
36271W-AU-9	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		206,532	206,532	205,854	205,849		682		682		206,532				8,801	09/25/2055	1.A
36271W-CD-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		13,277	13,277	13,529	13,520		(243)		(243)		13,277				570	09/25/2055	1.A
36272D-AU-0	GSMBS SERIES 2025-PJ5 CLASS-A19 144A 6	09/01/2026	Paydown		379,116	379,116	377,931	377,925		1,191		1,191		379,116				15,111	10/25/2055	1.A
36272K-AU-4	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		213,344	213,344	212,877	212,870		474		474		213,344				8,766	11/25/2055	1.A
36272L-AD-0	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		98,394	98,394	98,209	98,185		208		208		98,394				3,352	02/25/2055	1.A
36272L-BP-2	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		34,192	34,192	34,170	34,154		38		38		34,192				1,281	02/25/2055	1.A
36272L-CH-9	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		38,887	38,887	41,757	41,337		(2,450)		(2,450)		38,887				1,757	02/25/2055	1.A
36272M-AU-0	GS MORTGAGEBACKED SECURITIES T SERIES 20	09/01/2026	Paydown		477,783	477,783	476,887	476,949		834		834		477,783				18,922	12/25/2055	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
36272X-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		676,679	676,679	684,397	684,313		(7,634)		(7,634)		676,679				27,260	02/25/2056	1.A
36272X-CJ-9	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		26,743	26,743	27,895	27,885		(1,142)		(1,142)		26,743				1,174	02/25/2056	1.D
36273F-AB-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		281,129	281,129	282,974	283,000		(1,871)		(1,871)		281,129				10,127	03/25/2056	1.A
36273F-AU-4	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		425,345	425,345	429,931	429,966		(4,621)		(4,621)		425,345				16,715	03/25/2056	1.A
36273F-CJ-7	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		14,861	14,861	15,594	15,592		(732)		(732)		14,861				639	03/25/2056	1.D
36273M-CW-3	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		848,207	848,207	855,761	855,737		(7,530)		(7,530)		848,207				31,938	04/25/2056	1.A
36273R-AU-8	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		275,489	275,489	275,274	275,316		173		173		275,489				9,683	05/25/2056	1.A
36273W-AA-1	GS MBS SECURITIES TRUST SERIES 2025-PJ3	09/01/2026	Paydown		143,332	143,332	143,556	143,559		(227)		(227)		143,332				5,577	07/25/2055	1.A
36273W-AU-7	GS MBS SECURITIES TRUST SERIES 2025-PJ3	09/01/2026	Paydown		286,664	286,664	285,858	285,896		768		768		286,664				11,154	07/25/2055	1.A
36275G-AU-0	GS MORTGAGE-BACKED SECURITIES 5.500% 1	09/01/2026	Paydown		546,185	546,185	542,003			4,182		4,182		546,185				4,202	11/25/2056	1.A FE
36275T-AU-2	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		254,106	254,106	254,821			(715)		(715)		254,106				7,866	06/25/2056	1.A FE
362938-AG-7	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2026	Paydown		305,658	305,658	302,458	302,482		3,176		3,176		305,658				11,434	05/25/2053	1.A
362957-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2026	Paydown		192,668	192,668	192,247	192,174		494		494		192,668				7,314	07/25/2055	1.A
362969-AU-1	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		831,878	831,878	823,299			8,579		8,579		831,878				19,989	09/25/2056	1.A FE
362973-AV-1	GS MORTGAGE-BACKED SECURITIES 5.000% 0	09/01/2026	Paydown		602,615	602,615	598,378			4,237		4,237		602,615				14,199	08/25/2056	1.A FE
362976-AV-4	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		764,885	764,885	750,305			14,581		14,581		764,885				15,096	08/25/2056	1.A FE
362977-AU-4	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		1,269,220	1,269,220	1,260,890			8,329		8,329		1,269,220				28,514	09/25/2056	1.A FE
362979-AU-0	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		144,575	144,575	143,830			745		745		144,575				2,971	09/25/2056	1.A FE
362982-AU-4	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		538,452	538,452	532,899			5,553		5,553		538,452				8,127	10/25/2056	1.A FE
36831C-AC-6	GCAT SERIES 2024-NQM2 CLASS-A3 144A 6.	09/01/2026	Paydown		2,635	2,635	2,649	2,642		(7)		(7)		2,635				109	06/25/2059	1.A
45130B-DK-6	IDAHO HOUSING AND FINANCE ASSO 6.008%	08/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				175	07/01/2045	1.B FE
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D	07/01/2026	Call 100.0000		40,000	40,000	40,757			(32)		(32)		40,726		(726)	(726)	1,830	10/01/2049	1.A FE
45276K-AA-5	IMPERIAL FUND LLC SERIES-2022-NQM3 CLASS	09/01/2026	Paydown		238,757	238,757	238,754	238,575		182		182		238,757				10,095	05/25/2067	1.A
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022-NQM5 CLASS	07/01/2026	Paydown		11,727,681	11,727,681	11,727,538	11,718,118		9,563		9,563		11,727,681				369,018	08/25/2067	1.A
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022-NQM6 CLASS	09/01/2026	Paydown		5,117,183	5,117,183	5,117,181	5,112,694		4,489		4,489		5,117,183				259,136	10/25/2067	1.A
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS	09/01/2026	Paydown		50,894	50,894	50,893	50,819		75		75		50,894				488	02/25/2068	1.B
46593D-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2024-9 C	09/01/2026	Paydown		192,780	192,780	193,413	193,327		(547)		(547)		192,780				6,975	02/25/2055	1.A
46593D-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2024-9 C	09/01/2026	Paydown		210,306	210,306	209,944	209,918		388		388		210,306				7,609	02/25/2055	1.A
46593N-AE-5	JP MORGAN MORTGAGE TRUST JPMMT SERIES-20	09/01/2026	Paydown		954,192	954,192	960,603			(6,411)		(6,411)		954,192				18,703	07/25/2055	1.A
46593N-AW-5	JP MORGAN MORTGAGE TRUST SERIES 2025-2 C	09/01/2026	Paydown		415,341	415,341	415,925	415,735		(395)		(395)		415,341				16,448	07/25/2055	1.A
46593R-AF-3	JP MORGAN MORTGAGE TRUST SERIES 2025-3 C	09/01/2026	Paydown		622,253	622,253	622,242	622,179		74		74		622,253				23,069	09/25/2055	1.A
46593U-AU-3	JP MORGAN MORTGAGE TRUST SERIES 2025-4 C	09/01/2026	Paydown		496,446	496,446	492,257	492,299		4,147		4,147		496,446				18,822	11/25/2055	1.A
46593V-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2025-MPR	09/01/2026	Paydown		213,639	213,639	213,633	213,617		22		22		213,639				9,319	11/25/2055	1.A
46593V-AD-9	JP MORGAN MORTGAGE TRUST 5.500% 11/25/	09/01/2026	Paydown		514,514	514,514	517,086	517,077		(2,564)		(2,564)		514,514				19,512	11/25/2055	1.A
46593V-AG-2	JP MORGAN MORTGAGE TRUST SERIES 2025-MPR	09/01/2026	Paydown		705,307	705,307	705,290	705,235		72		72		705,307				29,208	11/25/2055	1.A
46593Y-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2025-CCM	09/01/2026	Paydown		1,112,157	1,112,157	1,110,419	1,110,370		1,786		1,786		1,112,157				43,630	11/25/2055	1.A
46594C-AF-5	JP MORGAN MORTGAGE TRUST SERIES 2025-7MP	09/01/2026	Paydown		614,493	614,493	614,491	614,474		20		20		614,493				23,135	02/25/2056	1.B
46594C-AG-3	JP MORGAN MORTGAGE TRUST SERIES 2025-7MP	09/01/2026	Paydown		1,017,851	1,017,851	1,017,851	1,017,823		29		29		1,017,851				39,364	02/25/2056	1.C
46594J-BW-2	JP MORGAN MORTGAGE TRUST SERIES 2025-10	09/01/2026	Paydown		700,140	700,140	697,187	697,187		2,953		2,953		700,140				24,263	05/25/2056	1.B
46594P-BR-9	JP MORGAN MORTGAGE TRUST 5.500% 07/25/	09/01/2026	Paydown		772,306	772,306	774,720			(2,413)		(2,413)		772,306				22,162	07/25/2056	1.A FE
465986-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2023-10	09/01/2026	Paydown		1,015,215	1,015,215	1,020,450	1,020,269		(5,054)		(5,054)		1,015,215				38,315	05/25/2054	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2026	Paydown		6,549	6,549	6,068	6,084		8		8		6,092		457	457	152	12/25/2048	1.A
46657C-AA-0	JP MORGAN MORTGAGE TRUST SERIES 2023-8 C	08/01/2026	Paydown		590,947	590,947	592,886	592,818		(1,872)		(1,872)		590,947				21,486	02/25/2054	1.A FE
46657C-AA-0	JP MORGAN MORTGAGE TRUST SERIES 2023-8 C	09/01/2026	Paydown		373,831	373,831	375,058	375,015		(1,184)		(1,184)		373,831				16,822	02/25/2054	1.A
46657D-AA-8	JP MORGAN MORTGAGE TRUST SERIES 2023-7 C	08/01/2026	Paydown		1,158,265	1,158,265	1,162,428	1,162,275		(4,010)		(4,010)		1,158,265				42,300	02/25/2054	1.A FE
46657D-AA-8	JP MORGAN MORTGAGE TRUST SERIES 2023-7 C	09/01/2026	Paydown		204,475	204,475	205,210	205,183		(708)		(708)		204,475				9,201	02/25/2054	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024-1 C	09/01/2026	Paydown		10,677	10,677	10,618	10,622		55		55		10,677				426	06/25/2054	1.A
46658P-AD-4	JP MORGAN MORTGAGE TRUST SERIES-2024-INV	09/01/2026	Paydown		2,149,299	2,149,299	2,167,433			(18,135)		(18,135)		2,149,299				45,690	04/25/2055	1.A
46658R-AG-3	JP MORGAN MORTGAGE TRUST SERIES 2024-5 C	09/01/2026	Paydown		619,340	619,340	622,147	621,928		(2,588)		(2,588)		619,340				25,695	11/25/2054	1.A
46658T-AA-2	JP MORGAN MORTGAGE TRUST SERIES 2024-12	09/01/2026	Paydown		47,198	47,198	47,213	47,205		(7)		(7)		47,198				1,806	06/25/2055	1.A
46658T-AV-6	JP MORGAN MORTGAGE TRUST SERIES 2024-12	09/01/2026	Paydown		58,998	58,998	58,758	58,758		240		240		58,998				2,257	06/25/2055	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	09/01/2026	Paydown		101,980	101,980	102,410	102,404		(425)		(425)		101,980				3,925	06/25/2055	1.A
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	09/01/2026	Paydown		234,553	234,553	235,590	235,578		(1,025)		(1,025)		234,553				9,253	06/25/2055	1.A
46659E-AV-8	JP MORGAN MORTGAGE TRUST SERIES 2025-CCM	09/01/2026	Paydown		533,940	533,940	530,270	530,301		3,640		3,640		533,940				20,684	09/25/2055	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
46660A-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-8 C	09/01/2026	Paydown		1,615,961	1,615,961	1,625,556	1,625,469		(9,508)		(9,508)		1,615,961				57,611	02/25/2056	1.A
46660L-AE-7	JP MORGAN MORTGAGE TRUST 5.302% 06/25/	09/01/2026	Paydown		172,120	172,120	172,118	172,118		3		3		172,120				5,961	06/25/2056	1.B
46660L-AG-2	JP MORGAN MORTGAGE TRUST 5.453% 06/25/	09/01/2026	Paydown		493,574	493,574	493,567	493,567		7		7		493,574				17,579	06/25/2056	1.D
46661B-BR-8	JP MORGAN MORTGAGE TRUST SERIES-2026-3 C	09/01/2026	Paydown		366,130	366,130	358,693			7,437		7,437		366,130				4,795	10/25/2056	1.A FE
46661G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	09/01/2026	Paydown		405,954	405,954	400,880			5,074		5,074		405,954				3,203	12/25/2056	1.A FE
46661G-DP-9	JP MORGAN MORTGAGE TRUST JPMMT 6.108%	07/01/2026	Paydown		11,176	11,176	11,228			(53)		(53)		11,176				57	12/25/2056	1.D Z
46661G-DP-9	JP MORGAN MORTGAGE TRUST JPMMT 6.108%	09/01/2026	Paydown		23,242	23,242	23,352			(109)		(109)		23,242				297	12/25/2056	1.D FE
46661L-BQ-8	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	09/01/2026	Paydown		566,694	566,694	557,750			8,943		8,943		566,694				4,330	12/25/2056	1.A
46662Q-BW-3	JP MORGAN MORTGAGE TRUST 5.500% 05/25/	09/01/2026	Paydown		219,973	219,973	219,629	219,629		344		344		219,973				8,228	05/25/2056	1.A FE
57419U-DH-8	MARYLAND DEPARTMENT OF HOUSING SERIES B	08/31/2026	Various		370,000	370,000	371,446	296,000		(101)		(101)		371,345		(1,345)	(1,345)	13,411	09/01/2049	1.B FE
57419U-LJ-5	MARYLAND DEPT HSG COMM DEV 5.847% 09/0	08/31/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				146	09/01/2049	1.B FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	08/31/2026	Call 100.0000		60,000	60,000	60,000	60,000						60,000				1,763	03/01/2051	1.B FE
60637G-KM-0	MISSOURI ST HSG DEV COMMN 5.100% 11/01	08/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				191	11/01/2050	1.B FE
617944-AV-5	MORGAN STANLEY RES MTG TRUST SERIES 2025	09/01/2026	Paydown		224,948	224,948	223,753	223,760		1,188		1,188		224,948				9,198	03/25/2055	1.A
617956-AG-2	MORGAN STANLEY RESIDENTIAL MOR SERIES-20	09/01/2026	Paydown		454,798	454,798	451,103			3,695		3,695		454,798				10,249	04/25/2056	1.B FE
64720A-BG-6	NEW MEXICO MORTGAGE FINANCE AU 4.800%	09/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				124	09/01/2056	1.B FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Various					533,562										66,347	01/25/2063	1.A
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	08/12/2026	Call 100.0000		415,711	415,711	416,209	415,881		(105)		(105)		415,776		(65)	(65)	14,380	07/25/2063	1.A
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Paydown		12,602	12,602	12,617	12,607		(5)		(5)		12,602				342	07/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	08/12/2026	Call 100.0000		1,456,094	1,456,094	1,462,260	1,459,670		(508)		(508)		1,459,163		(3,069)	(3,069)	69,786	07/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Paydown		44,140	44,140	44,327	44,248		(108)		(108)		44,140				1,770	07/25/2063	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		150,922	150,922	151,181	151,021		(98)		(98)		150,922				5,943	12/25/2063	1.A
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		25,215	25,215	25,205	25,194		21		21		25,215				572	01/25/2064	1.B
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		82,293	82,293	82,292	82,187		106		106		82,293				3,583	02/25/2064	1.A
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		16,459	16,459	16,498	16,480		(21)		(21)		16,459				561	02/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		170,931	170,931	171,203	171,028		(97)		(97)		170,931				5,857	05/25/2064	1.B
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		103,148	103,148	103,682	103,604		(456)		(456)		103,148				3,930	05/25/2064	1.B
67120G-AE-8	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		43,505	43,505	43,628	43,610		(105)		(105)		43,505				1,262	10/25/2064	1.B
67122E-AW-1	OBX TRUST SERIES 2025-J2 CLASS-A19 144A	09/01/2026	Paydown		1,186,660	1,186,660	1,188,329	1,188,275		(1,615)		(1,615)		1,186,660				43,200	09/25/2055	1.B
67124P-AW-4	ONSLOW BAY FINANCIAL LLC 5.500% 06/25/	09/01/2026	Paydown		780,857	780,857	773,414			7,443		7,443		780,857				8,114	06/25/2056	1.B FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	08/12/2026	Call 100.0000		1,430,351	1,430,351	1,432,317	1,431,250		(321)		(321)		1,430,930		(579)	(579)	64,769	06/25/2063	1.A
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Paydown		15,371	15,371	15,392	15,380		(10)		(10)		15,371				578	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	08/12/2026	Call 100.0000		2,086,457	2,086,457	2,092,051	2,089,144		(519)		(519)		2,088,625		(2,168)	(2,168)	95,532	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Paydown		22,421	22,421	22,481	22,450		(29)		(29)		22,421				859	06/25/2063	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	07/01/2026	Various					439,847										54,354	03/25/2063	1.A
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		204,765	204,765	204,764	204,593		172		172		204,765				8,036	01/25/2064	1.A
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		33,507	33,507	33,571	33,530		(23)		(23)		33,507				679	01/25/2064	1.A
67448Y-AE-4	OBX TRUST SERIES 2025-NQM3 CLASS-A3 144A	09/01/2026	Paydown		60,116	60,116	60,115	60,097		19		19		60,116				2,053	12/01/2064	1.D
677560-5Q-6	OHIO ST HSG FIN AGY 6.087% 09/01/53	09/01/2026	Call 100.0000		30,000	30,000	30,000	30,000						30,000				1,826	09/01/2053	1.B FE
677560-8A-8	OHIO HOUSING FINANCE AGENCY 4.700% 09/	09/01/2026	Call 100.0000		5,000	5,000	4,661	4,666		2		2		4,668		332	332	117	09/01/2054	1.B FE
69383N-BE-0	PMT LOAN TRUST 5.500% 01/25/57	09/01/2026	Paydown		316,044	316,044	316,587			(543)		(543)		316,044				8,623	01/25/2057	1.B FE
69384G-AU-9	PMT LOAN TRUST 5.500% 06/25/57	09/01/2026	Paydown		682,678	682,678	677,451			5,227		5,227		682,678				5,672	06/25/2057	1.B FE
69384M-BE-1	PMT LOAN TRUST SERIES-2026-J4 CL-A29 144	09/01/2026	Paydown		569,433	569,433	565,243			4,190		4,190		569,433				4,350	07/25/2057	1.B FE
69392T-AC-1	PMT LOAN TRUST SERIES 2025-J2 CLASS-A3 1	09/01/2026	Paydown		564,271	564,271	564,271	564,271						564,271				20,268	08/25/2056	1.A
69392X-BE-7	PMT LOAN TRUST SERIES 2025-J3 CLASS-A29	09/01/2026	Paydown		927,292	927,292	922,656	922,654		4,638		4,638		927,292				34,247	11/27/2056	1.B
69393M-BE-0	PMT LOAN TRUST SERIES-2026-INV5 CLASS-A2	09/01/2026	Paydown		285,543	285,543	284,562			982		982		285,543				4,259	05/25/2057	1.B FE
729906-BD-8	PMT LOAN TRUST SERIES 2025-CNF1 CLASS-A2	09/01/2026	Paydown		669,458	669,458	668,830	668,823		635		635		669,458				23,938	10/25/2056	1.B
729907-AJ-4	PMT LOAN TRUST SERIES 2025-INV5 CLASS-A9	09/01/2026	Paydown		2,283,790	2,283,790	2,306,628	2,306,547		(22,757)		(22,757)		2,283,790				81,000	05/25/2056	1.A
729912-AU-9	PMT LOAN TRUST SERIES-2026-CNF4 CLASS-A1	09/01/2026	Paydown		232,404	232,404	232,004			399		399		232,404				4,118	05/25/2057	1.B FE
729916-BE-5	PMT LOAN TRUST SERIES 2025-INV11 CLASS-A	09/01/2026	Paydown		442,917	442,917	443,055	443,047		(131)		(131)		442,917				15,930	11/25/2056	1.B
73015C-AA-1	PMT LOAN TRUST SERIES 2024-INV2 CLASS-A1	09/01/2026	Paydown		51,960	51,960	52,228	52,211		(251)		(251)		51,960				1,542	12/25/2059	1.A
73015C-BD-4	PMT LOAN TRUST SERIES 2024-INV2 CLASS-A2	09/01/2026	Paydown		51,960	51,960	52,033	52,023		(64)		(64)		51,960				1,801	12/25/2059	1.A
73015N-AU-3	PMT LOAN TRUST SERIES-2026-J3 CLASS-A19	06/05/2026	Paydown		281,167	281,167	277,213			3,954		3,954		281,167					06/25/2057	1.A FE
73015N-AU-3	PMT LOAN TRUST SERIES-2026-J3 CLASS-A19	09/01/2026	Paydown		654,792	654,792	645,584			9,208		9,208		654,792				9,302	06/25/2057	1.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
74388K-AN-2	PROVIDENT FUNDING MORTGAGE TRU 5.500%	09/01/2026	Paydown		22,062	22,062	21,848		213			213		22,062				168	07/25/2056	1.B FE
74388R-AP-2	PROVIDENT FUNDING MORTGAGE TRU SERIES 20	09/01/2026	Paydown		459,297	459,297	457,718	457,714		1,583		1,583		459,297				16,619	11/25/2055	1.B
749421-AA-1	ROCKT MORTGAGE TRUST SERIES 2024-CES8 CLA	09/01/2026	Paydown		394,523	394,523	394,523	394,387		136		136		394,523				14,498	11/25/2044	1.A
74942B-AA-9	WOODWARD CAPITAL MANAGEMENT RC SERIES 20	09/01/2026	Paydown		167,866	167,866	167,865	167,826		40		40		167,866				6,227	02/25/2055	1.A
749431-AW-2	ROCKT MORTGAGE TRUST SERIES 2025-1 CLASS-	09/01/2026	Paydown		316,811	316,811	315,227	315,234		1,577		1,577		316,811				12,311	03/25/2055	1.A
749971-BM-8	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		454,646	454,646	443,635	443,792		10,854		10,854		454,646				16,719	07/25/2055	1.A
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		106,505	106,505	105,191	105,277		1,228		1,228		106,505				3,764	03/25/2055	1.A
75023W-BF-0	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		189,417	189,417	186,662	186,840		2,577		2,577		189,417				6,945	03/25/2055	1.A
75023W-BM-5	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		106,505	106,505	105,058	105,161		1,344		1,344		106,505				3,764	03/25/2055	1.A
75023X-BM-3	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		198,474	198,474	197,450	197,454		1,020		1,020		198,474				7,685	11/25/2055	1.A
75024R-AF-1	RADIAN MORTGAGE CAPITAL TRUST 6.000% 1	09/01/2026	Paydown		591,458	591,458	600,515	600,496		(9,037)		(9,037)		591,458				23,058	12/25/2055	1.A
75024R-BM-5	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2026	Paydown		508,055	508,055	507,738	507,710		346		346		508,055				19,807	12/25/2055	1.A
75408V-BB-6	RATE MORTGAGE TRUST SERIES-2026-J1 CLASS	09/01/2026	Paydown		196,783	196,783	195,399			1,384		1,384		196,783				4,905	04/25/2056	1.A FE
75410E-BB-0	RATE MORTGAGE TRUST SERIES 2025-J3 CLASS	09/01/2026	Paydown		680,848	680,848	686,593	686,561		(5,713)		(5,713)		680,848				28,450	11/25/2055	1.A
75410W-BB-0	RATE MORTGAGE TRUST 5.500% 07/25/56	09/01/2026	Paydown		438,464	438,464	432,367			6,097		6,097		438,464				4,660	07/25/2056	1.A FE
75410W-CM-5	RATE MORTGAGE TRUST SERIES-2026-J2 CL-B1	07/01/2026	Paydown		6,624	6,624	6,510			114		114		6,624				32	07/25/2056	1.C Z
75410W-CM-5	RATE MORTGAGE TRUST SERIES-2026-J2 CL-B1	08/01/2026	Paydown		6,636	6,636	6,522			114		114		6,636				64	07/25/2056	1.C FE
75410W-CM-5	RATE MORTGAGE TRUST SERIES-2026-J2 CL-B1	09/01/2026	Paydown		6,714	6,714	6,599			115		115		6,714				97	07/25/2056	1.D FE
81690A-AW-2	SEQUOIA MORTGAGE TRUST SEMT_26 5.500%	09/01/2026	Paydown		314,312	314,312	309,352			4,960		4,960		314,312				2,525	08/25/2056	1.A FE
816935-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	09/01/2026	Paydown		277,631	277,631	278,932	278,853		(1,222)		(1,222)		277,631				11,107	03/25/2055	1.A
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	09/01/2026	Paydown		493,566	493,566	493,411	493,349		217		217		493,566				19,746	03/25/2055	1.A
816948-AW-3	SEQUOIA MORTGAGE TRUST 5.000% 03/25/56	09/01/2026	Paydown		214,673	214,673	212,794			1,878		1,878		214,673				4,916	03/25/2056	1.A FE
816950-BD-0	SEQUOIA MORTGAGE TRUST SERIES 2025-11 CL	09/01/2026	Paydown		887,436	887,436	894,508	894,473		(7,037)		(7,037)		887,436				35,295	11/25/2055	1.A
817370-AU-3	SEQUOIA MORTGAGE TRUST SERIES 2025-3 CLA	09/01/2026	Paydown		422,092	422,092	422,685	422,624		(532)		(532)		422,092				17,183	04/25/2055	1.A
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024-5 CLA	09/01/2026	Paydown		2,667	2,667	2,633	2,638		29		29		2,667				108	06/25/2054	1.A
81743D-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2024-6 CLA	09/01/2026	Paydown		157,793	157,793	156,980	157,013		780		780		157,793				6,097	07/27/2054	1.A
81743D-AV-5	SEQUOIA MORTGAGE TRUST SERIES 2024-6 CLA	09/01/2026	Paydown		315,587	315,587	311,395	311,644		3,942		3,942		315,587				12,193	07/27/2054	1.A
81743G-AB-2	SEQUOIA MORTGAGE TRUST SERIES 2025-5 CLA	09/01/2026	Paydown		113,707	113,707	112,001	112,024		1,683		1,683		113,707				4,350	06/25/2055	1.A
81743G-AU-0	SEQUOIA MORTGAGE TRUST SERIES 2025-5 CLA	09/01/2026	Paydown		204,673	204,673	203,393	203,400		1,273		1,273		204,673				8,541	06/25/2055	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA	09/01/2026	Paydown		1,170	1,170	1,135	1,146		1		1		1,146		24	24	22	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	09/01/2026	Paydown		2,266	2,266	2,298	2,286		(21)		(21)		2,266				55	07/25/2043	1.A
81749G-AA-8	SEQUOIA MORTGAGE TRUST SERIES-2024-1 CLA	09/01/2026	Paydown		702,081	702,081	700,546			1,536		1,536		702,081				12,429	01/25/2054	1.A
81749M-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2025-4 CLA	09/01/2026	Paydown		867,904	867,904	867,090	867,029		874		874		867,904				35,655	04/25/2055	1.A
81749Y-AA-5	SEQUOIA MORTGAGE TRUST SERIES-2025-7 CLA	09/01/2026	Paydown		966,137	966,137	978,214			(12,077)		(12,077)		966,137				19,548	08/25/2055	1.A
81749W-CU-7	SEQUOIA MORTGAGE TRUST SERIES 2025-8 CLA	09/01/2026	Paydown		619,403	619,403	623,467	623,390		(3,987)		(3,987)		619,403				25,277	09/25/2055	1.A
81749X-AU-7	SEQUOIA MORTGAGE TRUST SERIES 2025-12 CL	09/01/2026	Paydown		772,807	772,807	770,029	770,027		2,780		2,780		772,807				27,976	12/25/2055	1.A
81750B-BD-8	SEQUOIA MORTGAGE TRUST SERIES 2025-9 CLA	09/01/2026	Paydown		1,350,146	1,350,146	1,367,445	1,367,311		(17,165)		(17,165)		1,350,146				53,512	10/25/2055	1.A
81750C-BD-6	SEQUOIA MORTGAGE TRUST SERIES 2025-10 CL	09/01/2026	Paydown		2,030,040	2,030,040	2,047,485	2,047,341		(17,302)		(17,302)		2,030,040				82,820	11/25/2055	1.A
81750F-AW-8	SEQUOIA MORTGAGE TRUST 5.500% 03/25/56	09/01/2026	Paydown		1,150,676	1,150,676	1,151,036			(360)		(360)		1,150,676				32,221	03/25/2056	1.A FE
81750K-AU-1	SEQUOIA MORTGAGE TRUST SERIES-2026-1 CLA	09/01/2026	Paydown		196,935	196,935	196,935							196,935				6,243	02/25/2056	1.A FE
81750T-AW-8	SEQUOIA MORTGAGE TRUST SERIES-2026-5 CLA	09/01/2026	Paydown		310,938	310,938	308,849			2,089		2,089		310,938				5,600	05/25/2056	1.A FE
81750U-AW-5	SEQUOIA MORTGAGE TRUST 5.500% 06/25/56	08/01/2026	Paydown		1,768,991	1,768,991	1,751,301			17,690		17,690		1,768,991				12,392	06/25/2056	1.A
81750U-AW-5	SEQUOIA MORTGAGE TRUST 5.500% 06/25/56	09/01/2026	Paydown		375,068	375,068	371,317			3,751		3,751		375,068				5,157	06/25/2056	1.A FE
81751B-AW-6	SEQUOIA MORTGAGE TRUST 5.500% 06/26/56	08/01/2026	Paydown		592,664	592,664	587,108			5,556		5,556		592,664				4,235	06/26/2056	1.A
81751B-AW-6	SEQUOIA MORTGAGE TRUST 5.500% 06/26/56	09/01/2026	Paydown		122,751	122,751	121,600			1,151		1,151		122,751				1,688	06/26/2056	1.A FE
882750-K8-4	TEXAS ST DEPT HSG & CMNTY 6.047% 07/01	07/01/2026	Call 100.0000		5,000	5,000	5,000	5,000						5,000				151	07/01/2045	1.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	09/01/2026	Paydown		178	178	174	174		4		4		178				5	11/25/2048	1.A
89183G-AB-2	TOWD POINT MORTGAGE TRUST SERIES 2024-4	09/01/2026	Paydown		16,470	16,470	16,041	16,066		404		404		16,470				380	10/27/2064	1.C
92540H-AC-0	VERUS SECURITIZATION TRUST SERIES 2024-5	09/01/2026	Paydown		53,167	53,167	53,166	53,119		47		47		53,167				2,046	06/25/2069	1.B
92540R-AE-4	VERUS SECURITIZATION TRUST SERIES 2024-9	09/01/2026	Paydown		24,956	24,956	24,956	24,937		19		19		24,956				451	11/25/2069	1.B
93934F-DF-6	WASHINGTON MUTUAL SERIES 2005-8 CLASS-3C	09/01/2026	Paydown		4,884	11,991	8,906	9,125		88		88		9,214		(4,330)	(4,330)	447	10/25/2035	5.C FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019-	09/01/2026	Paydown		98	98	99	98						98		(1)	(1)	2	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-A	09/01/2026	Paydown		1,143	1,143	1,099	1,109		34		34		1,143				25	07/25/2047	1.A
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2026	Paydown		520	520	504	504		1		1		505		15	15	12	06/20/2044	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
976520-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2026	Paydown		1,596	1,596	1,528	1,537		59		59		1,596				37	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2026	Paydown		528	528	502	503		25		25		528				12	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015	09/01/2026	Paydown		1,715	1,715	1,624	1,626		89		89		1,715				40	01/20/2045	1.A
362979-AU-0	GS MORTGAGE-BACKED SECURITIES SERIES-202	09/01/2026	Paydown		144,479	144,479	143,734			745		745		144,479				2,969	09/25/2056	1.A FE
46661L-BQ-8	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	09/01/2026	Paydown		501,073	501,073	493,165			7,908		7,908		501,073				3,828	12/25/2056	1.A
81750T-AW-8	SEQUOIA MORTGAGE TRUST SERIES-2026-5 CLA	09/01/2026	Paydown		155,469	155,469	154,425			1,045		1,045		155,469				2,800	05/25/2056	1.A FE
045380-AG-0	ASPIRE MORTGAGE TRUST SPIRE_26 5.856%	09/01/2026	Paydown		4,634	4,634	4,634							4,634				23	08/25/2066	1.F FE
04539C-AG-0	ASPIRE MORTGAGE TRUST 5.661% 05/25/66	09/01/2026	Paydown		36,413	36,413	36,412							36,413				303	05/25/2066	1.F FE
64832V-AG-6	NEW RESIDENTIAL MORTGAGE LOAN SERIES-202	09/01/2026	Paydown		14,020	14,020	14,020							14,020				137	08/25/2066	1.F FE
64832V-AG-6	NEW RESIDENTIAL MORTGAGE LOAN SERIES-202	08/25/2026	Paydown		6,603	6,603	6,603							6,603				32	08/25/2066	1.G
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2026	Paydown		28,798	28,798	28,798	28,786		12		12		28,798				988	06/25/2064	1.A
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU SERIES 20	08/25/2026	Paydown		177,265	177,265	166,651	173,638		4,393		4,393	(6,702)	177,265	5,936		5,936	5,512	11/25/2060	1.G FE
G3R89P-AA-4	EUROPEAN RESIDENTIAL LOAN SECU ABS-SER-2	07/24/2026	Call 100.0000		201,672	201,672	195,067	207,547		(13)		(13)	(12,836)	201,674	6,975	(2)	6,973	6,053	08/24/2056	1.F FE
Z94FME-RX-1	MEDALLION TRUST SERIES 2019-1 CLASS-D	09/21/2026	Paydown		41,720	41,720	43,356	39,777		(594)		(594)	3,503	41,720	(966)		(966)	1,999	01/21/2052	1.F FE
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL SERIES 2022-1 CLA	09/24/2026	Paydown		49,142	49,142	44,014	48,114		1,673		1,673	(4,010)	49,142	3,365		3,365	2,473	12/24/2056	1.E FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES SERIES 202	08/24/2026	Paydown		26,199	26,199	23,302	24,272		229		229	(964)	26,199	2,662		2,662	1,184	07/23/2063	1.E FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL SERIES 202	09/24/2026	Paydown		7,628	7,628	6,933	7,098		125		125	(162)	7,628	567		567	317	09/24/2063	1.C FE
Z9656W-XB-0	LA TROBE FINANCIAL CAPITAL MAR SERIES 20	09/14/2026	Paydown		47,438	47,438	44,420	45,782		(670)		(670)	(1,391)	47,438	3,717		3,717	2,363	10/14/2054	1.B FE
Z96SUR-LH-4	ELSTREE FUNDING NO 5 PLC SERIES 2025 CLA	09/21/2026	Paydown		190,041	190,041	186,244							190,041	3,797		3,797	3,451	08/21/2061	1.A FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021-6 C	09/01/2026	Paydown		12,917	12,917	10,204	10,447		2,470		2,470		12,917				136	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024-A3	09/01/2026	Paydown		2,377	2,377	2,270	2,276		101		101		2,377				72	11/26/2068	1.C FE
034932-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024-12	09/01/2026	Paydown		11,994	11,994	12,034	7,991		(35)		(35)		11,994				444	10/25/2069	1.B
034942-AC-6	ANGLE OAK MORTGAGE TRUST SERIES 2024-2 C	09/01/2026	Paydown		11,012	11,012	11,107			(95)		(95)		11,012				412	01/25/2069	1.C FE
04538H-AD-7	ASPIRE MORTGAGE TRUST SERIES-2026-2 CLAS	07/01/2026	Paydown		11,308	11,308	11,308							11,308				106	04/26/2066	1.C Z
04538H-AD-7	ASPIRE MORTGAGE TRUST SERIES-2026-2 CLAS	09/01/2026	Paydown		11,168	11,168	11,168							11,168				197	04/26/2066	1.C FE
04538H-AE-5	ASPIRE MORTGAGE TRUST SERIES-2026-2 CLAS	07/01/2026	Paydown		7,916	7,916	7,916							7,916				76	04/26/2066	1.F Z
04538H-AE-5	ASPIRE MORTGAGE TRUST SERIES-2026-2 CLAS	09/01/2026	Paydown		7,818	7,818	7,818							7,818				141	04/26/2066	1.F FE
04539C-AG-0	ASPIRE MORTGAGE TRUST 5.661% 05/25/66	09/01/2026	Paydown		14,636	14,636	14,636							14,636				122	05/25/2066	1.F FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		4,158	4,158	4,158	4,151		8		8		4,158				194	10/25/2063	1.C
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		26,914	26,914	27,006	17,921		(70)		(70)		26,914				1,085	03/25/2064	1.B
10569U-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		30,655	30,655	30,810			69		69		30,878		(223)	(223)	1,131	06/25/2063	1.A
10569U-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		30,608	30,608	30,704	30,672		(64)		(64)		30,608				1,365	06/25/2063	1.A
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		18,597	18,597	18,645	12,419		(9)		(9)		18,628		(31)	(31)	770	05/25/2063	1.A
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		8,328	8,328	8,328	8,321		7		7		8,328				358	12/01/2063	1.B
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		15,189	15,189	15,335			(146)		(146)		15,189				539	06/25/2064	1.B
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS-A4 144A	09/01/2026	Paydown		9,168	9,168	9,113	9,120		47		47		9,168				250	08/25/2048	1.A
12665L-AB-0	COLT FUNDING LLC SERIES 2024-2 CLASS-A2	09/01/2026	Paydown		23,193	23,193	23,193	23,225		(31)		(31)		23,193				936	04/25/2069	1.B
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	07/01/2026	Call 100.0000		5,000	5,000	5,117	5,104		(7)		(7)		5,097		(97)	(97)	194	05/01/2041	1.A FE
19648G-GU-0	COLORADO HOUSING AND FINANCE A SERIES A	09/01/2026	Call 100.0000		40,000	40,000	40,000	40,000						40,000				1,677	11/01/2044	1.A FE
19648G-GV-8	COLORADO HOUSING AND FINANCE A SENIOR UN	09/01/2026	Call 100.0000		10,000	10,000	10,000	10,000						10,000				441	05/01/2048	1.A FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024-1 CLASS-A3	07/01/2026	Paydown		4,490	4,490	4,499	3,200		(2)		(2)		4,490				154	02/25/2069	1.C
22540A-BE-7	INDYMAC MANUFACTURED HOUSING SERIES 1997	09/01/2026	Paydown		47	47	46	47						47				2	02/25/2028	4.A FE
31684D-AC-3	FIGURE LENDING FIGRE SERIES 2024-HE6 CLA	09/01/2026	Paydown		22,350	22,350	22,418	14,888		(63)		(63)		22,350				852	12/25/2054	1.G FE
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV	09/01/2026	Paydown		1,137	1,137	1,148	1,145		(8)		(8)		1,137				25	10/25/2049	1.A
36171H-AC-3	GCAT TRUST SERIES 2025-NQM2 CLASS-A3 144	09/01/2026	Paydown		15,808	15,808	15,859	11,856		(51)		(51)		15,808				599	04/25/2070	2.A
36228F-AK-2	GSAMP TRUST SERIES 1998-3 CLASS-A 144A	09/01/2026	Paydown		501	501	494	494						494		7	7	26	09/19/2027	1.A FM
362988-AF-4	GS MORTGAGE BACKED SECURITIES 5.992% 1	09/01/2026	Paydown		11,312	11,312	11,312							11,312				85	11/25/2066	1.C
393505-NC-2	CONSECO FINANCIAL CORP SERIES 1995-5 CLA	08/15/2026	Paydown		476	476										476	476	24	07/15/2027	4.A FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	09/21/2026	Paydown		18,479	18,479	16,874	17,327		60		60		17,387		1,092	1,092	425	01/19/2038	1.A FM
43761Y-AE-4	HOMES TRUST SERIES 2025-AFC2 CLASS-A3 14	09/01/2026	Paydown		6,291	6,291	6,291	6,290		1		1		6,291				252	06/25/2060	1.F FE
437920-AE-1	HOMES TRUSTS SERIES 2024-AFC2 CLASS-A3 1	09/01/2026	Paydown		15,735	15,735	15,773	11,797		(33)		(33)		15,735				588	10/25/2059	1.E FE
437940-AG-4	HOMES TRUST HOMES_26-NQM5 6.350% 07/25	09/01/2026	Paydown		6,124	6,124	6,124							6,124				30	07/25/2071	1.F FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	09/01/2026	Call 100.0000		15,000	15,000	14,886	14,890		2		2		14,893		107	107	980	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	09/01/2026	Call 100.0000		125,000	125,000	125,000	125,000						125,000				8,444	01/01/2054	1.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
45129Y-6T-8	IDAHO HSNG AND FINANCE ASSOC 5.945% 07	09/01/2026	Call 100.0000		65,000	65,000	65,000	65,000						65,000				4,261	07/01/2055	1.B FE
45130B-BA-0	IDAHO HSNG AND FINANCE ASSOC 5.951% 07	09/01/2026	Call 100.0000		80,000	80,000	80,000	80,000						80,000				5,328	07/01/2040	1.B FE
45203M-XE-6	IL HOUSING DEV AUTH 2024B SERIES B 5.8	07/01/2026	Call 100.0000		90,000	90,000	90,000	90,000						90,000				3,972	10/01/2049	1.A FE
465976-AB-4	JP MORGAN MORTGAGE TRUST SERIES 2022-LTV	09/01/2026	Paydown		11,628	11,628	11,386	11,418		211		211		11,628				271	07/25/2052	1.A
465983-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2024-NQM	09/01/2026	Paydown		21,704	21,704	21,740	17,355		(28)		(28)		21,704				810	02/25/2064	1.B
46641C-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2014-1 C	09/01/2026	Paydown		1,388	1,388	1,292	1,298		4		4		1,303		86	86	32	01/25/2044	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2026	Paydown		14,735	14,735	14,893	14,828		(3)		(3)		14,825		(90)	(90)	343	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2026	Paydown		5,874	5,874	5,897	5,888		(14)		(14)		5,874				137	01/25/2048	1.A
46654M-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022-1 C	09/01/2026	Paydown		38,454	38,454	36,952	37,135		1,318		1,318		38,454				640	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022-8 C	09/01/2026	Paydown		19,241	19,241	18,526	18,609		632		632		19,241				572	01/25/2053	1.B
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2024-1 C	09/01/2026	Paydown		42,708	42,708	42,561	42,554		154		154		42,708				1,705	06/25/2054	1.A
46659A-AA-2	JP MORGAN MORTGAGE TRUST SERIES 2024-11	09/01/2026	Paydown		36,255	36,255	36,210	36,206		49		49		36,255				1,398	04/25/2055	1.A
46659A-AT-1	JP MORGAN MORTGAGE TRUST SERIES 2024-11	09/01/2026	Paydown		22,659	22,659	22,636	22,633		26		26		22,659				907	04/25/2055	1.A
46659A-AU-8	JP MORGAN MORTGAGE TRUST SERIES 2024-11	09/01/2026	Paydown		22,659	22,659	22,532	22,533		126		126		22,659				874	04/25/2055	1.A
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE SERIES 20	09/01/2026	Paydown		542	542	541	540						540		2	2	22	04/21/2034	1.A FM
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	09/01/2026	Paydown		277	277	275	277						277				10	05/25/2036	1.A FM
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST SERIES 202	09/01/2026	Paydown		9,438	9,438	8,566	8,640		797		797		9,438				174	08/01/2069	2.B FE
599920-AA-3	MILL CITY MORTGAGE TRUST SERIES 2024-RS1	09/01/2026	Paydown		8,566	8,566	7,923	7,981		585		585		8,566				172	11/01/2069	2.B FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202	09/01/2026	Paydown		246,041	246,041	242,183	243,434		2,607		2,607		246,041				10,089	08/25/2053	1.A
61778L-AE-5	MORGAN STANLY RESI MORTGAGE SERIES 2025-	09/01/2026	Paydown		8,388	8,388	8,387	8,386		1		1		8,388				310	05/25/2070	1.G FE
62957X-AG-5	NEW YORK MORTGAGE TRUST SERIES-2026-INV2	09/01/2026	Paydown		1,014	1,014	1,014							1,014				24	04/25/2061	1.F FE
62958D-AF-0	NEW YORK MORTGAGE TRUST NYMT_2 5.828%	08/25/2026	Paydown		1,159	1,159	1,159							1,159				6	08/25/2061	1.C
62958D-AF-0	NEW YORK MORTGAGE TRUST NYMT_2 5.828%	09/25/2026	Paydown		731	731	731							731				7	08/25/2061	1.C FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN SERIES 202	09/01/2026	Paydown		7,831	7,831	7,831	7,830		2		2		7,831				300	05/25/2065	1.C
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		12,577	12,577	12,577	12,572		5		5		12,577				523	12/25/2063	1.B
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		14,610	14,610	14,644	11,357		(27)		(27)		14,610				566	12/25/2063	1.B
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		20,138	20,138	20,138	20,131		8		8		20,138				846	01/25/2064	1.A
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		20,172	20,172	20,240	12,586		(47)		(47)		20,172				829	01/25/2064	1.B
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		20,573	20,573	20,634	16,436		(38)		(38)		20,573				929	02/25/2064	1.B
67119D-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		2,458	2,458	2,489			(31)		(31)		2,458				90	01/25/2064	1.B
67119E-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		8,715	8,715	8,804			(89)		(89)		8,715				302	06/25/2064	1.A
67119F-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		3,253	3,253	3,294			(40)		(40)		3,253				124	03/25/2064	1.A
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		8,134	8,134	8,173	4,874		(33)		(33)		8,134				344	03/25/2064	1.B
67119M-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NM1	09/01/2026	Paydown		27,003	27,003	27,289			(286)		(286)		27,003				992	05/25/2064	1.B
67124D-AK-7	ONSLOW BAY FINANCIAL LLC SERIES-2026-NQM	07/01/2026	Paydown		23,929	23,929	23,929							23,929				340	01/25/2066	1.E Z
67124D-AK-7	ONSLOW BAY FINANCIAL LLC SERIES-2026-NQM	09/01/2026	Paydown		38,501	38,501	38,501							38,501				817	01/25/2066	1.E FE
67125E-AH-1	ONSLOW BAY FINANCIAL LLC OBX_2 5.833%	09/01/2026	Paydown		2,856	2,856	2,856							2,856				14	07/25/2063	1.C FE
673911-AD-5	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2026	Paydown		14,399	14,399	14,452	10,279		(47)		(47)		14,399				537	11/25/2064	1.B
673911-AE-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2026	Paydown		26,741	26,741	26,800	20,559		(48)		(48)		26,741				1,031	11/25/2064	1.B
673913-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		19,421	19,421	19,421	19,420		1		1		19,421				761	10/25/2064	1.B
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		7,869	7,869	7,869	7,865		4		4		7,869				348	11/25/2063	1.C
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		33,507	33,507	33,560	27,885		(16)		(16)		33,507				1,374	01/25/2064	1.A
67448P-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2026	Paydown		3,533	3,533	3,567			(34)		(34)		3,533				117	07/25/2064	1.B
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2026	Paydown		26,212	26,212	26,352	26,275		(62)		(62)		26,212				1,186	10/25/2063	1.A
67449D-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2026	Paydown		11,989	11,989	11,989	11,983		5		5		11,989				442	10/25/2064	1.B
69377T-AB-2	PRKCM TRUST SERIES 2022-AFC2 CLASS-A2 14	09/01/2026	Paydown		14,913	14,913	14,913	14,900		13		13		14,913				586	08/25/2057	1.B
69377T-AC-0	PRKCM TRUST SERIES 2022-AFC2 CLASS-A3 14	09/01/2026	Paydown		2,983	2,983	2,973	2,973		9		9		2,983				120	08/25/2057	1.B
74388K-AN-2	PROVIDENT FUNDING MORTGAGE TRU 5.500%	07/01/2026	Paydown		19,822	19,822	19,630			192		192		19,822				91	07/25/2056	1.B FE
74389B-AA-9	PROVIDENT FUNDING MTG TRUST SERIES 2024-	09/01/2026	Paydown		94,676	94,676	92,635	92,692		1,984		1,984		94,676				3,388	12/25/2054	1.A
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023-	09/01/2026	Paydown		410,956	410,956	410,953	410,027		929		929		410,956				21,502	09/25/2043	1.A
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-	09/01/2026	Paydown		31,882	31,882	31,000	31,105		10		10		31,115		766	766	535	01/25/2052	1.A
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022-J1 CLASS	09/01/2026	Paydown		23,889	23,889	22,892	23,008		881		881		23,889				403	01/25/2052	1.A
78438Q-AG-5	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	08/01/2026	Paydown		1,663	1,663	1,663							1,663				8	08/25/2066	1.C
78438Q-AG-5	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	09/01/2026	Paydown		2,149	2,149	2,149							2,149				20	08/25/2066	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
784380-AH-3	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	08/01/2026	Paydown		831	831	831							831				4	08/25/2066	1.F
784380-AH-3	SG RESIDENTIAL MORTGAGE TRUST SERIES-202	09/01/2026	Paydown		1,075	1,075	1,075							1,075				10	08/25/2066	1.F FE
79589V-AP-9	SALLIDA GRADE ALTERNATIVE MORTG SERIES 20	09/25/2026	Paydown		9,998	9,998	9,998	9,998						9,998				376	06/25/2055	1.A FE
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	09/01/2026	Paydown		26,390	26,390	26,769	26,641		(251)		(251)		26,390				641	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA	09/01/2026	Paydown		3,534	3,534	3,563	3,554		(20)		(20)		3,534				82	02/25/2048	1.A
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	09/01/2026	Paydown		892	892	889	889		2		2		892				23	11/25/2048	1.A
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024-1	09/01/2026	Paydown		14,437	14,437	14,437	14,425		12		12		14,437				566	01/25/2069	1.A
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024-5	09/01/2026	Paydown		29,773	29,773	29,773	29,760		14		14		29,773				1,271	06/25/2069	1.A
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	09/01/2026	Paydown		3,099	3,099	2,246	1,297	959	20		979		2,276		824	824	30	10/25/2036	1.A FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS-A5	09/01/2026	Paydown		4,273	4,273	2,276	1,131	1,317	47		1,364		2,495		1,778	1,778	32	09/25/2036	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019-	09/01/2026	Paydown		1,366	1,366	1,379	1,375						1,375		(9)	(9)	32	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-A	09/01/2026	Paydown		5,714	5,714	5,495	5,543		171		171		5,714				123	07/25/2047	1.A
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 20	08/25/2026	Paydown		30,512	30,512	13,194	14,760		484		484		15,243		15,269	15,269	264	08/25/2036	2.C FM
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 20	09/25/2026	Paydown		7,578	7,578	3,277	3,666		137		137		3,803		3,776	3,776	75	08/25/2036	3.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006-	09/01/2026	Paydown		28,916	24,066	19,926	20,275		48		48		20,323		8,593	8,593	940	09/25/2046	1.A FM
073879-T2-4	BEAR STEARNS ASSET BACKED SERIES 2005-AC	08/25/2026	Paydown		653	653	393	298	131	11		142		439		213	213	17	10/25/2035	1.A FM
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	09/01/2026	Paydown		30,822	30,822	29,339	29,604		1,217		1,217		30,822				1,235	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	09/01/2026	Paydown		12,508	12,508	9,940	10,236		66		66		10,302		2,206	2,206	445	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	09/21/2026	Paydown		28,074	27,743	21,757	22,040		172		172		22,213		5,862	5,862	871	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	09/21/2026	Paydown		51,226	47,601	38,661	39,075		150		150		39,226		12,001	12,001	1,436	05/20/2046	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/01/2026	Paydown		29,535	29,535	27,971	28,262		48		48		28,310		1,225	1,225	1,182	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/01/2026	Paydown			(6,969)	(5,676)	(5,970)		(53)		(53)		(6,026)		6,026	6,026	278	11/25/2035	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/25/2026	Paydown			(11,524)	(9,586)	(10,100)		(59)		(59)		(10,160)		10,160	10,160	177	11/25/2036	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	09/01/2026	Paydown		11,936	13,411	6,864	7,370		330		330		7,700		4,237	4,237	524	03/25/2036	5.C FM
525221-HD-2	LEHMAN XS TRUST SERIES 2006-2N CLASS-2A1	09/01/2026	Paydown		39,567	39,527	28,954	30,462		334		334		30,796		8,770	8,770	636	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007-1 CLASS-WF1	09/01/2026	Paydown		53,143	53,143	44,693	45,834		363		363		46,197		6,946	6,946	1,573	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007-16N CLASS-2A	09/25/2026	Paydown		16,574	16,574	14,054	14,352		86		86		14,438		2,136	2,136	424	09/25/2047	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20	09/01/2026	Paydown		19,728	19,728	10,096	8,165	11,563			11,563		19,728				765	07/25/2035	1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004	09/01/2026	Paydown		60,983	60,983	52,857	53,962		345		345		54,307		6,677	6,677	2,148	07/25/2034	1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		15,499	19,050	15,124	15,626		116		116		15,742		(243)	(243)	749	06/25/2036	2.C FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		25,605	31,470	24,984	25,814		192		192		26,006		(401)	(401)	1,238	06/25/2036	2.C FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	08/01/2026	Paydown		4,019	10,141	7,522	7,768		67		67		7,835		(3,815)	(3,815)	384	01/25/2037	1.C FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		1,177	3,755	2,785	2,877		31		31		2,907		(1,730)	(1,730)	169	01/25/2037	1.D FM
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		12,548	16,713	13,101	13,517		103		103		13,620		(1,072)	(1,072)	690	09/25/2036	3.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	08/01/2026	Paydown		3,085	11,846	9,854	10,096		47		47		10,143		(7,058)	(7,058)	444	07/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		1,567	6,184	5,144	5,270		32		32		5,302		(3,735)	(3,735)	280	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20	09/25/2026	Paydown		70,432	68,239	55,393	57,321		515		515		57,836		12,597	12,597	1,865	11/25/2036	1.A FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	08/01/2026	Paydown		1,722	3,117	2,154	2,250		24		24		2,274		(552)	(552)	97	01/25/2036	2.B FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2026	Paydown		709	1,424	984	1,028		13		13		1,042		(333)	(333)	53	01/25/2036	2.C FM
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20	09/01/2026	Paydown			(55)	(27)	(28)						(28)		28	28	2	08/25/2036	5.C FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200	07/01/2026	Paydown		5,357	8,139	5,619	5,955		55		55		6,010		(653)	(653)	286	09/25/2037	4.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200	09/01/2026	Paydown		5,424	18,795	12,975	13,751		158		158		13,909		(8,485)	(8,485)	801	09/25/2037	4.B FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MTG SERIES 20	09/01/2026	Paydown		38,615	38,615	35,400	35,881		88		88		35,968		2,646	2,646	1,096	01/25/2035	1.A FM
92922F-XA-1	WASHINGTON MUTUAL SERIES 2004-AR10 CLASS	09/25/2026	Paydown		5,612	5,612	4,848	4,884		16		16		4,900		712	712	163	07/25/2044	5.C FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006-A	09/01/2026	Paydown		14,053	14,127	11,838	12,023		39		39		12,063		1,991	1,991	376	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007-O	09/01/2026	Paydown		25,666	30,391	25,845	26,022		73		73		26,095		(429)	(429)	766	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005	09/01/2026	Paydown		33,546	33,546	30,092	30,598		147		147		30,746		2,800	2,800	1,209	03/25/2035	4.C FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005-A	09/25/2026	Paydown		77,116	77,116	66,859	67,836		213		213		68,049		9,067	9,067	2,312	01/25/2045	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					100,550,284	100,588,000	100,303,247	72,446,633	13,970	116,657		130,627	(22,562)	100,451,005	26,053	99,286	125,339	3,383,528	XXX	XXX
06054A-BC-2	BANC OF AMERICA COMM MTG TR SERIES 2015-	08/01/2026	Paydown		19,980	19,980	20,472	19,980						19,980				574	09/15/2048	1.A
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS-C 144A	09/15/2026	Paydown		364,869	364,869	366,685	365,726		(857)		(857)		364,869				16,391	08/15/2041	1.A
125930-BH-2	COMM MORTGAGE TRUST SERIES 2015-CRE26 CL	09/01/2026	Paydown		2,159	2,159	2,226	2,159						2,159				72	10/10/2048	1.A
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA	09/01/2026	Redemption 0.0000																05/10/2051	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
17291C-BU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2026	Paydown		800,000	800,000	777,781	797,636		2,364		2,364		800,000				18,828	09/10/2049	1.A
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	09/01/2026	Paydown				2,710	700		(309)		(309)		392		(392)	(392)	320	06/10/2050	1.B FE
36274L-AC-0	GS MORTGAGE SECURITIES SERIES-2026-DAWN	09/01/2026	Redemption 100.0000		2,005	2,005	2,005							2,005				54	04/10/2043	1.D FE
55286P-AA-1	MCR MORTGAGE TRUST SERIES 2024-HTL CLASS	08/15/2026	Paydown		1,227,795	1,227,795	1,224,726	1,227,415		380		380		1,227,795				44,977	02/15/2037	1.A FE
55286P-AC-7	MCR MORTGAGE TRUST SERIES 2024-HTL CLASS	08/15/2026	Paydown		28,461	28,461	28,390	28,452		9		9		28,461				1,167	02/15/2037	1.D FE
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2026	Paydown		31,447	31,447	31,447	31,438		10		10		31,447				1,505	05/05/2029	1.A
87252L-AA-3	THARALDSON HOTEL PORTFOLIO TRU SERIES 20	09/01/2026	Paydown		218,660	218,660	218,113	218,213		447		447		218,660				11,773	12/10/2034	1.A FE
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS-C 144A	09/15/2026	Paydown		136,145	136,145	137,464	136,635		(489)		(489)		136,145				6,260	08/15/2041	1.A
BCC2N5-8N-1	TAURUS CMBS SERIES 2020-NL1A CLASS-D 144	08/20/2026	Paydown		46,107	46,107	44,151	46,225					(1,885)	46,107	1,767			1,767	02/20/2030	3.B FE
Z9400C-KE-1	PIETRA NERA UNO SRL SERIES 2018-1 CLASS-	07/21/2026	DEUTSCHE BANK AG		590,269	588,768	535,097	589,181		1,767		1,767	(49,932)	575,934	34,918	14,335	49,253	13,693	05/22/2030	1.G FE
Z97FX2-P2-2	EUROPEAN LOAN CONDUIT SERIES 2026-41A CL	04/21/2026	Paydown		3	3	3							3					01/23/2036	2.C FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	09/01/2026	Paydown				894	271		(271)		(271)						95	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	09/01/2026	Paydown				14,099	5,017		(5,017)		(5,017)						1,274	05/15/2052	1.A FE
06540X-BH-3	BANK SERIES 2019-BN22 CLASS-XA 0.579%	09/01/2026	Paydown				321	121		(121)		(121)						26	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017-BNK4 CLASS-XA 1.278%	09/01/2026	Paydown				7,913	1,402		(1,402)		(1,402)						925	05/15/2050	1.A FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2	09/01/2026	Paydown				2,524	537		(537)		(537)						253	02/15/2051	1.F FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6	09/01/2026	Paydown				1,297	325		(81)		(81)		244		(244)	(244)	129	10/10/2051	1.D FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7	09/01/2026	Paydown				593	174		(174)		(174)						52	11/15/2051	1.C FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019-9B-	09/01/2026	Paydown				4,448	1,787		(1,787)		(1,787)						420	12/15/2061	1.E FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	09/01/2026	Paydown				9,567	1,404		(612)		(612)		792		(792)	(792)	923	11/13/2050	1.A FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016	09/01/2026	Paydown				88,268	5,034		(4,796)		(4,796)		239		(239)	(239)	9,795	11/10/2049	1.B FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA	09/01/2026	Paydown				8,131	2,794		(722)		(722)		2,072		(2,072)	(2,072)	873	05/10/2051	1.C FE
17291C-BU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2026	Paydown		450,000	450,000	437,502	448,670		1,330		1,330		450,000				10,591	09/10/2049	1.A
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2026	Paydown				81											7	11/10/2048	2.C FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2026	Paydown				37,866	2,542		(2,542)		(2,542)						4,065	11/15/2049	1.B FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2026	Paydown				6,677	2,456		(2,456)		(2,456)						574	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201	09/01/2026	Paydown				394	77		(77)		(77)						32	11/10/2052	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019	09/01/2026	Paydown				572	196		(196)		(196)						53	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019	09/01/2026	Paydown				762	320		(320)		(320)						66	09/01/2052	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	09/01/2026	Paydown				720											78	02/15/2048	5.B FE
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2026	Paydown		8,537	8,537	8,451	8,537						8,537				232	05/15/2048	1.A
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2026	Paydown				29,210	7,661		(2,442)		(2,442)		5,219		(5,219)	(5,219)	3,788	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2026	Paydown				2,475	803		(160)		(160)		643		(643)	(643)	210	03/15/2052	1.A FE
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201	09/01/2026	Paydown				1,791	299		(163)		(163)		136		(136)	(136)	183	03/15/2050	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,926,437	3,924,936	4,055,826	3,954,187		(19,224)		(19,224)	(51,817)	3,921,839	36,685	4,598	41,283	151,985	XXX	XXX
03330E-AJ-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2016	07/28/2026	Paydown		551,995	551,995	481,036	509,223		42,772		42,772		551,995				11,886	01/28/2039	1.A FE
03330H-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	07/20/2026	Call 100.0000		7,454,265	7,454,265	7,464,062	7,457,196		(479)		(479)		7,456,718		(2,453)	(2,453)	208,128	10/25/2037	1.A FE
03330H-BN-6	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	07/20/2026	Call 100.0000		5,920,030	5,920,030	5,141,546	5,387,888		55,083		55,083		5,442,971		477,059	477,059	133,087	10/25/2037	1.A FE
03330H-BS-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	07/20/2026	Call 100.0000		1,925,000	1,925,000	1,639,138	1,723,493		18,269		18,269		1,741,762		183,238	183,238	50,361	10/25/2037	1.B FE
03330H-BW-6	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	07/20/2026	Call 100.0000		2,600,000	2,600,000	2,428,920	2,468,799		10,980		10,980		2,479,779		120,221	120,221	99,599	10/25/2037	1.D FE
03332A-AA-8	ANCHORAGE CREDIT FUNDING LTD SERIES 2020	07/25/2026	Paydown		289,172	289,172	290,147	289,502		(330)		(330)		289,172				7,849	04/25/2038	1.A FE
050931-AG-9	AUDAX SENIOR DEBT CLO LLC SERIES 2024-9A	08/06/2026	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				113,461	04/20/2036	1.F FE
050931-AJ-3	AUDAX SENIOR DEBT CLO LLC SERIES 2024-9A	08/06/2026	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				180,090	04/20/2036	2.C FE
05554U-AC-6	BCRED MML CLO SERIES 2022-2 CLASS-B1 144	08/13/2026	Call 100.0000		7,750,000	7,750,000	7,772,545	7,769,556		(868)		(868)		7,768,688		(18,688)	(18,688)	453,451	07/18/2034	1.A FE
12434L-AC-8	BXMT LTD SERIES 2020-FL2 CLASS-AS 144A	09/01/2026	Paydown		40,282	40,282	40,129			153		153		40,282				1,372	02/15/2038	1.A FE
14317B-AY-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	09/18/2026	Call 100.0000		5,075,000	5,075,000	5,075,000	5,075,000						5,075,000				385,218	07/25/2036	2.C FE
20369#-AA-7	COMMUNITY FUNDING 2018 LLC 5.250% 07/1	07/15/2026	Redemption 100.0000		1,500,000	1,500,000	1,479,185	1,490,078		1,955		1,955		1,492,033		7,967	7,967	58,901	07/15/2028	2.C PL
26251G-AE-5	DRYDEN SENIOR LOAN FUND SERIES 2018-61A	07/17/2026	Paydown		1,831,073	1,831,073	1,464,859	1,601,179		229,894		229,894		1,831,073				174,860	01/17/2032	5.B FE
26253M-AY-6	DRYDEN SENIOR LOAN FUND SERIES 2022-108A	07/20/2026	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				130,331	07/18/2037	2.C FE
28851Q-AL-7	ELLINGTON CLO I LTD SERIES 2017-1A CLASS	07/15/2026	Paydown		4,178,209	4,178,209	4,159,973	4,171,093		7,116		7,116		4,178,209				233,276	10/15/2029	1.C FE
28852E-AE-9	ELLINGTON CLO II LTD SERIES 2017-2A CLAS	08/17/2026	Paydown		270,605	270,605	271,204	270,757		(152)		(152)		270,605				14,120	02/15/2029	1.A FE
28852L-AJ-2	ELLINGTON CLO III LTD SERIES 2018-3 CLAS	07/20/2026	Call 100.0000		893,139	893,139	893,881	893,641		(147)		(147)		893,495		(356)	(356)	42,364	07/20/2030	1.A FE
38180W-AJ-0	GOLUB CAPITAL PARTNERS CLO LTD 6.857%	09/09/2026	MIZUHO SECURITIES		3,440,500	3,500,000	3,447,500			2,116		2,116		3,449,616		(9,116)	(9,116)	140,171	05/09/2039	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
..55817E-BG-0	MADISON PARK FUNDING LTD SERIES 2019-37A	09/24/2026	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				518,566	04/15/2037	2.C FE
..55821Y-AL-0	MADISON PARK FUNDING LTD SERIES 2024-67A	07/27/2026	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				690,000	04/25/2037	2.C FE
..70806F-AN-5	PENNANTPARK CLO SERIES 2023-7A CLASS-A1B	07/24/2026	Call 100.0000		13,000,000	13,000,000	13,128,900	13,083,575		(9,276)		(9,276)		13,074,299		(74,299)	(74,299)	647,987	07/20/2035	1.A FE
..74970V-AJ-1	RIN VIII LLC SERIES 2024-1A CLASS-E 144A	07/20/2026	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				118,792	07/20/2037	3.C FE
..74983D-BA-4	RACE POINT CLO LTD SERIES 2016-10A CLASS	07/27/2026	Paydown		1,316,442	1,316,442	1,314,765	1,325,180		(8,738)		(8,738)		1,316,442				56,333	07/25/2031	1.A FE
..758971-AG-0	REGATTA XXIX FUNDING LTD SERIES 2024-3A	09/29/2026	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				237,066	09/06/2037	2.C FE
..76113@-AH-5	RESERVOIR FINANCIAL LLC SERIES 2023-1 CL	07/18/2026	Paydown																01/18/2036	1.G FE
..82812L-AU-3	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	07/20/2026	Paydown		520,308	520,308	518,818	518,961		1,348		1,348		520,308				19,512	01/20/2035	2.C FE
..82812L-AW-9	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	07/20/2026	Paydown		553,929	553,929	550,939	551,165		2,764		2,764		553,929				20,772	01/20/2035	2.C FE
..89643B-AN-1	TRINITAS CLO LTD SERIES 2024-29A CLASS-D	08/11/2026	Call 100.0000		3,100,000	3,100,000	3,126,350	3,125,850		(1,429)		(1,429)		3,124,421		(24,421)	(24,421)	207,045	07/23/2037	2.C FE
..901397-AG-4	TWIN BROOK CLO SERIES 2024-1A CLASS-C 14	08/19/2026	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				506,907	07/20/2036	1.F FE
..96660#-AB-1	WHITNEY FUNDING LLC SERIES 2020-1 CLASS-	07/18/2026	Paydown																12/18/2034	1.G FE
..96660#-AD-7	WHITNEY FUNDING LLC SERIES 2020-1 CLASS-	07/18/2026	Paydown																12/18/2034	3.B FE
..03330J-AA-1	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	07/20/2026	Call 100.0000		11,608,000	11,608,000	11,175,832	11,341,123		21,738		21,738		11,362,861		245,139	245,139	409,787	10/25/2037	2.A FE
..26251G-AG-0	DRYDEN SENIOR LOAN FUND SERIES 2018-61A	07/24/2026	Call 100.0000		15,230,000	15,230,000	15,230,000	15,230,000						15,230,000				1,197,353	01/17/2032	4.A FE
..74042Q-AC-1	PREFERRED TERM SECURITIES XXVI SERIES 20	09/22/2026	Paydown		3,787	3,787	3,119	3,137		650		650		3,787				130	09/22/2037	1.F FE
..901397-AJ-8	TWIN BROOK CLO SERIES 2024-1A CLASS-D 14	08/19/2026	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				292,625	07/20/2036	2.B FE
..171512-AU-0	CHURCHILL MIDDLE MARKET CLO LT SERIES 20	07/23/2026	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				105,150	04/23/2036	1.F FE
..691200-AC-3	OWL ROCK CLO LTD SERIES 2020-4A CLASS-A1	08/20/2026	Paydown		13,138	13,138	13,138	13,138						13,138				557	08/20/2033	1.A FE
..BES1KH-GL-4	SOUND POINT EURO CLO FUNDING SERIES-2020	08/28/2026	Call 100.0000		965,619	965,619	915,092	971,837				(56,745)		965,619	50,528		50,528	37,528	04/15/2033	1.F FE
..BES1MC-J6-3	SOUND POINT EURO CLO FUNDING 4.731% 04	08/28/2026	Call 100.0000		1,630,720	1,630,720	1,544,922	1,635,704		566		566	(81,206)	1,625,831	70,767	4,889	75,656	63,376	04/15/2033	1.F FE
..BES46N-VX-8	HAYFIN EMERALD CLO SERIES 2024-5A CLASS-	08/28/2026	Call 100.0000		2,912,000	2,912,000	2,699,000	2,930,750				(231,750)		2,912,000	194,035		194,035	116,702	11/17/2037	1.F FE
..05613B-AA-1	BRIGHTSPIRE CAPITAL INC SERIES 2024-FL2	09/19/2026	Paydown		56,379	56,379	56,321	12,512		46		46		56,379				1,956	08/19/2037	1.A FE
..69291W-AE-2	PFP III SERIES 2024-11 CLASS-B 144A 6.	08/01/2026	Paydown		348,435	348,435	347,553	99,553		641		641		348,435				10,950	09/17/2039	1.D FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					137,978,027	138,037,527	135,673,874	132,949,890		374,672		374,672	(369,701)	137,068,847	315,330	909,180	1,224,510	7,697,619	XXX	XXX
..40170U-AS-2	GUGGENHEIM CORPORATE FUNDING SERIES-2021	07/21/2026	Paydown		1,464,417	1,464,417	1,464,417							1,464,417				19,220	04/21/2038	2.B Z
..693288-AA-6	PDIF GCF CLO ISSUER LLC SERIES 2022-1 CL	08/24/2026	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				83,173	02/22/2035	1.C PL
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					3,187,750	3,187,750	3,187,750	1,723,333						3,187,750				102,393	XXX	XXX
..08862G-AC-8	BANKERS HEALTHCARE GROUP SEC SERIES 2023	09/17/2026	Paydown		906,094	906,094	904,008	904,759		1,335		1,335		906,094				49,595	12/17/2036	1.G FE
..08862H-AC-6	BANKERS HEALTHCARE GROUP SEC SERIES 2024	09/17/2026	Paydown		725,202	725,202	725,200	725,137		66		66		725,202				32,248	04/17/2035	1.G FE
..10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		58,654	58,654	58,734	58,665		(10)		(10)		58,654				2,480	04/25/2054	1.A FE
..10570P-AA-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		619,750	619,750	619,748	620,956		(1,206)		(1,206)		619,750				22,781	09/25/2054	1.A
..14856#-BG-6	CASTLELAKE ASSET-BASED PRIVATE SENIOR RE	06/30/2026	Redemption 100.0000		126,317	126,317	126,317	126,317						126,317				8,983	08/06/2031	2.B FE
..161546-HU-3	CHASE FUNDING MORTGAGE SERIES 2004-1 CLA	09/01/2026	Paydown		11,443	11,443	11,138			48		48		11,186		256	256	339	11/25/2033	1.A FM
..24821#-AA-1	DENALI BORROWER LLC WISETACK-CLASS-A-REF	09/21/2026	Redemption 100.0000		19,424,197	19,424,197	18,433,493			26,626		26,626		18,460,120		964,078	964,078	251,870	09/30/2037	1.F FE
..30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES 202	07/30/2026	Redemption 100.0000		126,573	126,573	128,086	98,922		28,501		28,501		127,423		(849)	(849)	4,569	07/29/2028	1.E PL
..30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES 202	07/30/2026	Redemption 100.0000		867,997	867,997	867,997	867,997						867,997				62,809	07/29/2028	2.A PL
..30296#-AF-3	FP SOLAR FINANCE HOLDINGS LLC SERIES 202	07/30/2026	Redemption 100.0000		473,798	473,798	473,798	473,798						473,798				33,759	07/29/2028	2.A PL
..46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		2,010	2,010	2,237	2,192		(181)		(181)		2,010				55	02/16/2065	1.A FE
..529922-AF-3	LIBERTAS ASSET SECURITIZATION SERIES 202	09/01/2026	Paydown		(12,400)	(12,400)	(12,400)	(12,399)		(1)		(1)		(12,400)				26,222	01/15/2031	1.C PL
..53161A-AA-9	LIBRA SOLUTIONS LLC SERIES 2025-A CLASS-	07/15/2026	Redemption 100.0000		216,123	216,123	213,962	213,967		109		109		214,077		2,046	2,046	10,201	12/01/2037	1.G FE
..53161A-AA-9	LIBRA SOLUTIONS LLC SERIES 2025-A CLASS-	08/17/2026	Redemption 100.0000		214,069	214,069	211,928	211,934		121		121		212,055		2,014	2,014	11,579	12/01/2037	1.G Z
..53161A-AA-9	LIBRA SOLUTIONS LLC SERIES 2025-A CLASS-	09/15/2026	Redemption 100.0000		425,169	425,169	420,917	420,928		259		259		421,187		3,981	3,981	25,927	12/01/2037	1.G FE
..53166#-AA-3	LIBRA SOLUTIONS LLC SERIES 2024-A CLASS-	08/09/2026	Paydown		38,000,219	38,000,219	37,715,217	37,745,729		254,490		254,490		38,000,219				1,839,019	03/31/2036	1.G FE
..53166#-AB-1	LIBRA SOLUTIONS LLC SERIES 2024-A CLASS-	08/09/2026	Paydown		2,000,012	2,000,012	1,985,011	1,986,610		13,401		13,401		2,000,012				127,144	03/31/2036	2.C FE
..53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	09/20/2026	Paydown		122,161	122,161	121,565	121,700		462		462		122,161				3,080	06/20/2047	1.D FE
..56518*-AA-5	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	09/25/2026	Redemption 100.0000		3,019,072	3,019,072	3,019,072	1,801,309						3,019,072				76,482	02/08/2055	2.C PL
..59982X-AA-3	MILL CITY SOLAR LOAN LTD SERIES 2020-1 C	09/20/2026	Paydown		90,127	90,127	89,693	89,793		334		334		90,127				2,103	06/20/2047	1.D FE
..608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023-1A	09/20/2026	Paydown		291,997	291,997	291,975	291,979		18		18		291,997				13,508	03/20/2045	2.B FE
..67108S-AA-6	ONDECK ASSET SECURITIZATION TR SERIES 20	09/17/2026	Paydown		9,660,666	9,660,666	9,659,425	9,660,392		274		274		9,660,666				507,185	08/19/2030	1.A FE
..72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE SERIES 14	09/24/2026	Redemption 100.0000		461,865	461,865	461,865	461,865						461,865				8,591	12/31/2031	1.E 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
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024-	09/01/2026	Paydown		17,847	17,847	17,864	17,849		(2)		(2)		17,847				734	06/25/2044	1.A
75025@-AA-9	RADIANCE BORROWER LLC SERIES 2024-1 CLAS	09/21/2026	Redemption 100.0000		4,992,434	4,992,434	4,704,595	4,710,301		3,510		3,510		4,713,811		278,623	278,623	145,406	06/20/2054	1.E PL
80306*-AA-1	SAPPHIRE BORROWER LLC 5.230% 02/28/36	07/15/2026	Redemption 100.0000		8,202,700	8,202,700	6,642,079			13,490		13,490		6,655,569		1,547,131	1,547,131	25,553	02/28/2036	1.A Z
80306*-AA-1	SAPPHIRE BORROWER LLC 5.230% 02/28/36	09/15/2026	Redemption 100.0000		19,991,757	19,991,757	16,188,186			38,133		38,133		16,226,319		3,765,438	3,765,438	194,744	02/28/2036	1.A FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST SERIES 2023-CE	09/01/2026	Paydown		35,607	35,607	35,803	35,725		(118)		(118)		35,607				1,737	10/25/2063	1.A
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024-CE	09/01/2026	Paydown		326,887	326,887	326,882	326,594		293		293		326,887				13,607	05/25/2064	1.A
92764@-AA-9	LENDBUZZ AUTO SERIES 2023-1 CLASS-A 7.	09/14/2026	Redemption 100.0000		2,454,233	2,454,233	2,454,232	2,454,271		(5)		(5)		2,454,266		(34)	(34)	113,958	07/21/2028	1.C FE
92770@-AB-9	LENDBUZZ AUTO SERIES 2024-1 CLASS-A2 5	08/18/2026	Redemption 100.0000		3,977,387	3,977,387	3,977,154			44		44		3,977,198		189	189	139,156	07/16/2029	1.A PL
92770@-AB-9	LENDBUZZ AUTO SERIES 2024-1 CLASS-A2 5	09/14/2026	Redemption 100.0000		1,726,977	1,726,977	1,726,876			19		19		1,726,895		82	82	62,507	07/16/2029	1.A FE
92775@-AA-6	LENDBUZZ AUTO SERIES-2025-1 CLASS-A 4.	07/15/2026	Redemption 100.0000		7,049,859	7,049,859	7,049,859	7,049,849		5		5		7,049,854		5	5	197,075	10/15/2029	1.A PL
92775@-AA-6	LENDBUZZ AUTO SERIES-2025-1 CLASS-A 4.	09/15/2026	Redemption 100.0000		13,842,125	13,842,125	13,842,125	13,842,106		12		12		13,842,118		7	7	467,357	10/15/2029	1.A PLGI
97122*-AA-7	WILLOW TREE FUND III (UNLEVERE WILLOW TR	08/31/2026	Redemption 100.0000		170,025	170,025	170,025							170,025				10,038	05/14/2037	1.G PL
97122@-AA-5	WILLOW TREE EVERGREEN RATED NO 8.723%	08/31/2026	Redemption 100.0000		349,234	349,234	349,234							349,234				184,323	12/29/2036	2.C Z
BESSD7-0J-7	FLEX RECEIVABLE PURCHASER SPV 10.378% 0	09/22/2026	Redemption 100.0000		18,757,895	18,757,895	18,757,895							18,757,895				100,103	06/10/2027	5.B GI
BESSHL-U1-8	SAVANNA FUNDING TRUST SOFI CLASS B1 4.	07/20/2026	Redemption 100.0000		1,920,000	1,920,000	1,920,000							1,920,000				133,811	09/19/2028	2.C Z
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%	07/15/2026	Redemption 100.0000		1,073,343	1,073,343	1,073,343	1,073,343						1,073,343				32,200	07/28/2031	1.F PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%	07/15/2026	Redemption 100.0000		305,953	305,953	305,953	305,953						305,953				13,194	07/28/2031	2.A PL
647558-AA-3	NEW MOUNTAIN GUARDIAN IV RAT SERIES 2023	09/10/2026	Redemption 100.0000		20,000,000	20,000,000	19,935,400	19,928,229		2,507		2,507		19,930,736		69,264	69,264	1,554,750	08/22/2036	1.G FE
BESSDT-XQ-7	OCEANA AUSTRALIAN FIXED INCOME SERIES-20	09/01/2026	Maturity		35,770,000	35,770,000	35,285,000							35,770,000	485,000		485,000	1,673,595	09/01/2026	2.C Z
00111J-AD-6	ACHV ABS TRUST SERIES 2023-2PL CLASS-D 1	09/18/2026	Paydown		336,243	336,243	336,207	336,189		54		54		336,243				19,884	05/20/2030	2.C FE
03837G-AD-9	AQUA FINANCE TRUST SERIES 2025-B CLASS-D	09/17/2026	Paydown		90,631	90,631	90,606	90,606		25		25		90,631				3,710	05/17/2051	2.C FE
18504A-AA-8	CLEARLIGHT NEBO ISSUER LLC SERIES-2026-1	07/30/2026	Paydown		8,586	8,586	8,482			104		104		8,586				159	04/30/2053	1.G FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	08/20/2026	Paydown		48,311	48,311	47,956	47,961		350		350		48,311				2,008	02/20/2055	1.G FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	09/20/2026	Paydown		22,101	22,101	21,939	21,941		160		160		22,101				1,102	02/20/2055	3.C FE
349941-AD-6	FOUNDATION FINANCE TRUST SERIES 2024-1A	09/15/2026	Paydown		125,833	125,833	125,815	125,817		16		16		125,833				6,794	12/15/2049	2.C FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023-1 C	09/15/2026	Paydown		190,871	190,871	189,821	190,115		756		756		190,871				11,632	12/15/2043	2.B FE
44644N-AC-3	HUNTINGTON BANK AUTO CREDIT-LI SERIES 20	09/21/2026	Paydown		101,015	101,015	101,015	101,015						101,015				4,601	05/20/2032	3.B FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		58,654	58,654	58,654	58,596		59		59		58,654				2,480	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2026	Paydown		8,798	8,798	8,798	8,792		6		6		8,798				381	04/25/2054	1.A FE
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS-B 144A	09/01/2026	Paydown		25,298	25,298	25,400	16,848		(97)		(97)		25,298				972	01/25/2055	1.D FE
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS-C 144A	09/01/2026	Paydown		8,433	8,433	8,433	8,431		2		2		8,433				343	01/25/2055	1.G FE
30192D-AE-6	FIGRE TRUST FIGRE_26-FL3 6.280% 08/25/	09/01/2026	Paydown		6,347	6,347	6,347							6,347				31	08/25/2056	1.E FE
31684F-AA-2	FIGURE LENDING SERIES 2024-HE5 CLASS-A 1	09/25/2026	Paydown		7,531	7,531	7,465	7,468		63		63		7,531				271	10/25/2054	1.A FE
31684F-AC-8	FIGURE LENDING SERIES 2024-HE5 CLASS-C 1	09/25/2026	Paydown		12,551	12,551	12,534	12,534		17		17		12,551				473	10/25/2054	1.G FE
31684G-AB-8	FIGRE TRUST SERIES 2024-HE3 CLASS-B 144A	09/25/2026	Paydown		7,875	7,875	8,037			(162)		(162)		7,875				279	07/25/2054	1.D FE
31684H-AA-8	FIGRE TRUST SERIES 2024-HE1 CLASS-A 144A	09/25/2026	Paydown		166,505	166,505	167,103	142,716		(597)		(597)		166,505				6,777	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024-HE1 CLASS-B 144A	07/25/2026	Paydown		1,440	1,440	1,440	1,440						1,440				55	03/25/2054	1.D FE
31685A-AA-2	FIGRE TRUST 5.605% 06/25/56	09/01/2026	Paydown		7,232	7,232	7,185			47		47		7,232				50	06/25/2056	1.A FE
31685A-AC-8	FIGRE TRUST SERIES-2026-HE5 CLASS-C 144A	09/01/2026	Paydown		19,429	19,429	19,429							19,429				273	06/25/2056	1.F FE
31685C-AB-6	FIGRE TRUST SERIES-2026-EXP2 CLASS-B 144	09/01/2026	Paydown		3,601	3,601	3,601							3,601				18	08/25/2056	1.D FE
316922-AB-9	FIGRE TRUST SERIES 2025-PF1 CLASS-B 144A	09/01/2026	Paydown		5,115	5,115	5,115	5,114		1		1		5,115				204	06/25/2055	1.D FE
316922-AC-7	FIGRE TRUST SERIES 2025-PF1 CLASS-C 144A	09/01/2026	Paydown		12,787	12,787	12,866	7,673		(78)		(78)		12,787				500	06/25/2055	1.G FE
316927-AB-8	FIGRE TRUST SERIES 2024-HE2 CLASS-B 144A	09/25/2026	Paydown		6,578	6,578	6,578	6,578						6,578				292	05/25/2054	1.B FE
316928-AD-2	FIGRE TRUST 5.819% 06/25/56	09/01/2026	Paydown		19,797	19,797	19,805			(8)		(8)		19,797				188	06/25/2056	1.C FE
316928-AE-0	FIGRE TRUST 5.919% 06/25/56	09/01/2026	Paydown		4,857	4,857	4,857							4,857				72	06/25/2056	1.E FE
316928-AE-0	FIGRE TRUST 5.919% 06/25/56	08/01/2026	Paydown		9,284	9,284	9,284							9,284				65	06/25/2056	1.F FE
316939-AA-5	FIGRE TRUST SERIES-2026-EXP-1 CL-A 144A	08/01/2026	Paydown		30,184	30,184	30,183			1		1		30,184				145	06/25/2056	1.A Z
316939-AA-5	FIGRE TRUST SERIES-2026-EXP-1 CL-A 144A	09/01/2026	Paydown		23,286	23,286	23,285			1		1		23,286				223	06/25/2056	1.A FE
316939-AB-3	FIGRE TRUST SERIES-2026-EXP1 CL-B 144A	08/01/2026	Paydown		10,564	10,564	10,564							10,564				54	06/25/2056	1.D Z
316939-AB-3	FIGRE TRUST SERIES-2026-EXP1 CL-B 144A	09/01/2026	Paydown		9,314	9,314	9,312			2		2		9,314				90	06/25/2056	1.D FE
349941-AB-0	FOUNDATION FINANCE TRUST SERIES 2024-1A	09/15/2026	Paydown		8,924	8,924	9,044	4,382		(40)		(40)		8,924				353	12/15/2049	1.D FE
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS-A4A 6.483% 0	09/01/2026	Paydown		9,234	9,234	4,148	2,302	2,128	100		2,228		4,530		4,704	4,704	33	03/25/2037	1.A FM
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018-2 CLA	09/15/2026	Paydown		26,159	26,159	29,601	29,169		(3,010)		(3,010)		26,159				706	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018-2 CLA	09/15/2026	Paydown		2,588	2,588	2,960	2,899		(311)		(311)		2,588				83	10/15/2077	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
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		1,535	1,535	1,721	1,679		(144)		(144)		1,535				48	10/15/2056	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		9,913	9,913	9,208	9,243		24		24		9,267		646	646	265	01/17/2073	1.A FE
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		14,826	14,826	13,445	13,507		42		42		13,549		1,277	1,277	389	03/15/2063	1.A FE
46617T-AB-0	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		6,622	6,622	6,618	6,618						6,619		3	3	217	03/16/2065	2.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		66,329	66,329	60,676	60,837		5,492		5,492		66,329				1,084	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		11,333	11,333	11,331	11,331		2		2		11,333				329	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		20,729	20,729	22,400	22,128		(1,399)		(1,399)		20,729				461	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2026	Paydown		1,380	1,380	1,661	1,599		(219)		(219)		1,380				49	08/15/2062	2.B FE
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019-1 CL	09/15/2026	Paydown		1,802	1,802	1,581	1,596		206		206		1,802				54	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1 CLAS	09/15/2026	Paydown		11,410	11,410	13,078	12,805		(1,395)		(1,395)		11,410				281	10/17/2072	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202	09/15/2026	Paydown		11,309	11,309	11,309	11,309						11,309				247	01/01/2070	1.F FE
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024-	09/01/2026	Paydown		12,748	12,748	12,748	12,741		7		7		12,748				537	06/25/2044	1.A
76110W-D6-0	RESIDENTIAL ASSET SEC CORP SERIES 2004-K	08/25/2026	Paydown			973	690							690		(690)	(690)	25	09/25/2034	1.A FM
76110W-D6-0	RESIDENTIAL ASSET SEC CORP SERIES 2004-K	09/25/2026	Paydown			1,075	762							762		(762)	(762)	33	09/25/2034	2.C FM
78492*-AA-9	SP TOUCHDOWN HOLDINGS LP 6.575% 10/26/	07/09/2026	Redemption 100.0000		39,421	39,421	39,421							39,421				892	10/26/2029	1.G Z
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	09/01/2026	Paydown		13,072	13,072	13,072	13,068		4		4		13,072				632	11/25/2053	1.F FE
86324C-AA-9	STREAM INNOVATIONS ISSUER T SERIES 2024-	09/15/2026	Paydown		5,390	5,390	6,078	3,146		(553)		(553)		5,390				155	07/15/2044	1.F FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST SERIES 2023-CE	09/01/2026	Paydown		99,699	99,699	99,790	99,584		116		116		99,699				4,863	10/25/2063	1.A
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024-CE	09/01/2026	Paydown		42,260	42,260	42,259	42,216		44		44		42,260				1,682	01/25/2064	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	09/01/2026	Paydown		103,918	103,918	104,935	97,939		(587)		(587)		103,918				4,139	05/25/2054	1.A
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE SERIES 20	07/07/2026	Paydown		293,580	293,580	293,469	293,533		47		47		293,580				7,706	01/07/2030	1.G FE
040104-FW-6	ARGENT SECURITIES SERIES 2004-W3 CLASS-A	09/25/2026	Paydown		38,139	38,139	35,327	36,232		158		158		36,390		1,749	1,749	869	02/25/2034	1.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	09/25/2026	Paydown			(244,346)	(146,835)	(149,173)		(66)		(66)		(153,971)		153,971	153,971	7,152	05/25/2037	5.C FM
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004	09/25/2026	Paydown		2,719	2,719	2,579	2,642		17		17		2,659		60	60	96	11/25/2034	1.A FM
76112B-P9-5	RAAC SERIES SERIES 2005-RP3 CLASS-M2 144	09/25/2026	Paydown		5,936	5,936	5,714	5,792		28		28		5,820		116	116	253	05/25/2039	1.A FM
81375W-BV-7	SECURITIZED ASSET BACKED REC SERIES 2004	09/25/2026	Paydown		44,484	44,484	44,168	44,410		49		49		44,459		25	25	1,521	09/25/2034	1.A FM
75091#-AD-0	RAINFOREST BORROWER TRUST SERIES-2025-1	09/15/2026	Redemption 100.0000		127,512	127,512	127,509	127,509		1		1		127,510		2	2	5,419	08/16/2032	2.C PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					221,217,400	220,975,102	213,560,074	108,627,647	2,128	381,869		383,997		214,424,067	485,000	6,793,332	7,278,332	8,289,076	XXX	XXX
04019V-AA-0	APBN 21 1 SERIES 2021-1A CLASS-A 144A	07/15/2026	Paydown		344,400	344,400	344,400	344,400						344,400				10,978	10/15/2036	1.G
04019V-AB-8	APBN 21 1 SERIES 2021-1A CLASS-B 144A	07/15/2026	Paydown		287,000	287,000	287,000	287,000						287,000				12,915	10/15/2036	2.B
G2272#-AA-4	COLLER PRIVATE EQUITY BACK NOT SERIES 20	09/28/2026	CSGAIMCSXP - GLIC GA - G1001		958,500	958,500	958,500							958,500					04/30/2037	1.G PL
52668#-AA-8	PROJECT LEOPARD 6.530% 05/06/41	09/15/2026	Paydown		571,660	571,660	568,768			2,892		2,892		571,660				13,343	05/06/2041	1.G PL
72141F-AA-3	PILATUS 1 CFO SR NOTES SENIOR SECURED 14	09/30/2026	Redemption 100.0000		2,409	2,409	2,409							2,409				153	03/31/2040	1.F PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					2,163,969	2,163,969	2,161,077	631,400		2,892		2,892		2,163,969				37,389	XXX	XXX
01775#-AA-5	MEDIA COMMERCIAL FUNDING LP SERIES - CLA	09/25/2026	Redemption 100.0000		15,521,936	15,521,936	15,521,936	15,521,936						15,521,936				1,276,910	09/03/2027	2.B FE
G3122*-AB-6	ELEMENT COMMERCIAL FUNDING CA SERIES 202	08/18/2026	Redemption 100.0000		12,162,162	12,162,162	12,162,162	10,929,511						12,162,162				581,000	10/19/2026	1.E FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	07/09/2026	Paydown		69,022	69,022	68,741	68,824		198		198		69,022				2,164	04/07/2028	1.G FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					27,753,120	27,753,120	27,752,839	26,520,271		198		198		27,753,120				1,860,074	XXX	XXX
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	09/20/2026	Paydown		56,667	56,667	56,292			251		251		56,667				159	10/22/2046	1.F FE
00037U-AD-2	AASET 2018-3 NOTE ISSUER DAC SERIES 2018	07/15/2026	Paydown		201,557	201,557	195,832	201,557						201,557				5,244	12/15/2038	1.E FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	07/20/2026	Paydown		28,333	28,333	28,146	28,194		139		139		28,333				372	10/22/2046	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1 CLASS-A 14	09/18/2026	Paydown		18,804	18,804	15,945	16,718		2,086		2,086		18,804				206	02/18/2046	1.F FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20	09/15/2026	Paydown		1,392	1,392	1,390	1,392						1,392				34	06/15/2043	2.A FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019-1 CLASS	09/15/2026	Paydown		24,435	24,435	24,445	24,435						24,435				585	09/15/2039	1.F FE
46651N-AA-2	JOL AIR SERIES 2019-1 CLASS-A 144A 3.9	08/15/2026	Paydown		87,614	87,614	84,080	87,371		243		243		87,614				2,309	04/15/2044	1.F FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021-1	09/15/2026	Paydown		4,231	4,231	3,859	4,058		173		173		4,231				78	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LTD NAV SERIES 20	09/15/2026	Paydown		19,322	19,322	18,907	9,661		416		416		19,322				407	11/15/2046	2.B FE
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024-1A CL	09/20/2026	Paydown		42,431	42,431	42,772	28,286		(341)		(341)		42,431				1,731	11/20/2035	1.F 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
..94354K-AA-8	WAVE USA SERIES 2019-1 CLASS-A 144A 3.	09/15/2026	Paydown		14,669	14,669	14,176	14,539		130		130		14,669				352	09/15/2044	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					499,455	499,455	485,844	416,211		3,097		3,097		499,455				11,477	XXX	XXX
..0010M#-AA-9	ACS NB 2 7.500% 12/31/27	08/19/2026	NEW ISSUE		1,632,025	1,632,025	1,632,025	1,632,025						1,632,025				(3,913)	12/31/2027	2.B FE
..0010M#-AA-9	ACS NB 2 7.500% 12/31/27	08/17/2026	Redemption 100.0000		477,553	477,553	477,553	477,553						477,553				21,070	12/31/2027	2.B FE
..01627A-AA-6	ALIGNED DATA CENTERS ISSUER LL SERIES 20	07/27/2026	Various		4,700,000	4,700,000	4,146,669	4,431,849		(99,742)		(99,742)		4,678,935		21,065	21,065	53,003	08/15/2046	1.G FE
..01627A-AD-0	ALIGNED DATA CENTERS ISSUER LL SERIES 20	07/27/2026	Call 100.0000		1,000,000	1,000,000	984,978	991,021		1,631		1,631		992,652		7,348	7,348	30,000	08/17/2048	1.G FE
..06430#-AA-1	BANK OF UTAH 8.273% 09/17/31	08/19/2026	NEW ISSUE		3,007,455	3,007,455	3,007,455	3,007,455						3,007,455				82,043	09/17/2031	2.B Z
..06430#-AA-1	BANK OF UTAH 8.273% 09/17/31	08/17/2026	Redemption 100.0000		22,438	22,438	22,438	22,438						22,438				2,360	09/17/2031	2.B Z
..12510H-AM-2	CAPITAL AUTOMOTIVE REIT SERIES 2021-1 CL	08/17/2026	Paydown		245,677	245,677	230,015	239,653		(6,024)		(6,024)		245,677				3,171	08/15/2051	1.E FE
..12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A C	09/15/2026	Paydown		2,500	2,500	2,500	2,500						2,500				62	03/15/2052	1.E FE
..12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1 CL	09/15/2026	Paydown		2,500	2,500	2,417	2,453		(47)		(47)		2,500				109	09/15/2053	1.E FE
..12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1 CLASS-A	09/25/2026	Paydown		94,792	94,792	94,770			(6)		(6)		94,792				263	09/25/2045	1.F FE
..33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022-SFR1 CL	09/01/2026	Paydown		8,763	8,763	8,763	8,751		(12)		(12)		8,763				247	05/19/2039	1.A FE
..43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20	08/01/2026	Paydown		3,150	3,150	3,119	3,138		(13)		(13)		3,150				73	04/17/2039	1.C FE
..43730X-AB-0	HOME PARTNERS OF AMERICA TRUST SERIES 20	08/01/2026	Paydown		69	69	62	63		(5)		(5)		69				1	01/17/2041	1.B FE
..55238#-AA-2	BANK OF UTAH 8.840% 01/03/31	08/19/2026	NEW ISSUE		11,116,724	11,116,724	11,116,724	11,116,724						11,116,724				316,840	01/03/2031	2.B Z
..55238#-AA-2	BANK OF UTAH 8.840% 01/03/31	08/11/2026	Redemption 100.0000		502,970	502,970	502,970	502,970						502,970				27,992	01/03/2031	2.B Z
..55283Y-AA-5	MC LTD SERIES 2021-1 CLASS-A 144A 2.62	09/05/2026	Paydown		22,356	22,356	22,356			(1)		(1)		22,356				49	11/05/2035	1.G FE
..553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLA	09/15/2026	Paydown		356,647	356,647	356,646	356,637		(11)		(11)		356,647				19,652	05/15/2063	1.F FE
..86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023-1A	07/01/2026	Various					495,093										84,861	05/20/2053	1.C FE
..86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS-A	07/20/2026	Paydown		140,952	140,952	140,922	140,931		(21)		(21)		140,952				6,864	07/20/2048	1.F FE
..92874D-AD-3	VOLOFIN FINANCE DAC SERIES-2026-1A CLASS	09/15/2026	Paydown		715,147	715,147	715,147							715,147				3,607	12/15/2037	2.C FE
..92874D-AE-1	VOLOFIN FINANCE DAC SERIES 2026-1A CLASS	09/15/2026	Paydown		581,976	581,976	581,958			(18)		(18)		581,976				3,573	12/15/2037	3.C Z
..BES533-2G-1	NORTHERN LEAF DASH TRUST 12.000% 10/30/	08/19/2026	NEW ISSUE		20,616,636	20,616,636	20,616,636	20,616,636						20,616,636				786,003	10/30/2032	2.B Z
..BES533-2G-1	NORTHERN LEAF DASH TRUST 12.000% 10/30/	09/10/2026	Redemption 100.0000		508,206	508,206	508,206	439,415						508,206				34,110	10/30/2032	2.B Z
..BES5CF-Q3-7	AEI LEASING MSN 36530 LLC 6.370% 02/28	08/19/2026	NEW ISSUE		18,045,003	18,045,003	18,045,003							18,045,003				138,884	02/28/2032	2.B Z
..BES5CF-Q3-7	AEI LEASING MSN 36530 LLC 6.370% 02/28	09/28/2026	Redemption 100.0000		272,919	272,919	272,919							272,919				7,342	02/28/2032	2.B Z
..BES5Q0-MP-0	GRAPHITE AVIATION LLC 9.000% 03/08/29	09/01/2026	Redemption 100.0000		355,613	355,613	355,613							355,613				5,067	03/08/2029	2.B Z
..G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27	08/19/2026	NEW ISSUE		2,094,292	2,094,292	2,094,292	2,094,292						2,094,292				55,131	12/12/2027	2.A FE
..G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27	07/20/2026	Redemption 100.0000		66,661	66,661	66,661	66,661						66,661				3,271	12/12/2027	2.A FE
..G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 12/15/26	08/19/2026	NEW ISSUE		5,393,498	5,393,498	5,393,498	5,393,498						5,393,498				128,800	12/15/2026	2.B PL
..G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 12/15/26	08/17/2026	Redemption 100.0000		182,699	182,699	182,699	182,699						182,699				8,574	12/15/2026	2.B PL
..G8227*-AA-1	SKY VIEW IBERIA 7.900% 06/23/28	08/19/2026	NEW ISSUE		4,440,886	4,440,886	4,440,886	4,440,886						4,440,886				109,183	06/23/2028	2.C FE
..G8227*-AA-1	SKY VIEW IBERIA 7.900% 06/23/28	07/27/2026	Redemption 100.0000		29,514	29,514	29,514	29,514						29,514				1,298	06/23/2028	2.C FE
..BES4ZW-9Q-6	LXA AVIATION LEASING 4 DAC 7.840% 12/3	07/20/2026	Redemption 100.0000		916,667	916,667	916,667	916,667						916,667				61,127	12/31/2030	2.B Z
..BES50H-6E-4	EQUINOX AERO LEASING 1 DAC ROYAL AERO AI	08/19/2026	NEW ISSUE		63,377,943	63,377,943	63,377,943	63,377,943						63,377,943				1,386,243	12/31/2033	2.B Z
..BES50H-6E-4	EQUINOX AERO LEASING 1 DAC ROYAL AERO AI	09/10/2026	Redemption 73.8264		258,329	349,914	349,914	349,914						349,914		(91,585)	(91,585)	15,400	12/31/2033	2.B Z
..BES52Q-LH-8	FPG AMENTUM LIMITED 6.050% 12/31/32	08/19/2026	NEW ISSUE		62,922,257	62,922,257	62,922,257	62,922,257						62,922,257				1,449,974	12/31/2032	2.B Z
..BES52Q-LH-8	FPG AMENTUM LIMITED 6.050% 12/31/32	07/20/2026	Redemption 100.0000		153,125	153,125	153,125	153,125						153,125				5,971	12/31/2032	2.B Z
..BES54W-KG-6	WORLD STAR AVIATION BANK LOAN 265 6.78	08/19/2026	NEW ISSUE		15,640,451	15,640,451	15,640,451	15,586,616		53,835		53,835		15,640,451				250,845	03/31/2030	2.B Z
..BES54W-KG-6	WORLD STAR AVIATION BANK LOAN 265 6.78	09/28/2026	Redemption 100.0000		748,361	748,361	748,361	745,785		2,576		2,576		748,361				27,726	03/31/2030	2.B Z
..BES571-D5-3	AQUILA AIR CAPITAL LLC 8.305% 12/31/31	09/15/2026	Redemption 100.0000		2,219,740	2,219,740	2,219,740	501,020						2,219,740				54,005	12/31/2031	2.B Z
..BES571-D9-5	AERGO CAPITAL LTD BANK LOAN - TERM LOAN	08/19/2026	NEW ISSUE		31,633,887	31,633,887	31,633,887	8,149,976						31,633,887				119,147	12/16/2031	2.C Z
..BES571-D9-5	AERGO CAPITAL LTD BANK LOAN - TERM LOAN	07/15/2026	Redemption 100.0000		76,632	76,632	76,632	19,743						76,632				1,098	12/16/2031	2.C FE
..BES571-D9-5	AERGO CAPITAL LTD BANK LOAN - TERM LOAN	09/15/2026	Redemption 100.0000		122,384	122,384	122,384	31,530						122,384				2,720	12/16/2031	2.C Z
..BES5BA-KL-5	AIRHUB AVIATION ASSETS DAC 7.460% 02/0	08/19/2026	NEW ISSUE		28,665,005	28,665,005	28,665,005							28,665,005				482,410	02/03/2031	2.B Z
..BES5BA-KL-5	AIRHUB AVIATION ASSETS DAC 7.460% 02/0	07/25/2026	Redemption 100.0000		389,167	389,167	389,167							389,167				11,481	02/03/2031	2.B Z
..BES5C5-L9-1	FPG AMENTUM LIMITED 7.100% 05/31/33	08/19/2026	NEW ISSUE		30,948,233	30,948,233	30,948,233							30,948,233				249,502	05/31/2033	2.B Z
..BES5C5-L9-1	FPG AMENTUM LIMITED 7.100% 05/31/33	08/07/2026	Redemption 100.0000		394,882	394,882	394,882							394,882				11,460	05/31/2033	2.B Z
..BES5CQ-NM-4	PAG LEASING NO 7 DAC 7.530% 12/31/32	09/01/2026	Redemption 100.0000		638,718	638,718	638,718							638,718				20,375	12/31/2032	2.B Z
..BES5EZ-78-1	AQUILA AVIATION IRELAND 1 DAC 6.605% 0	08/19/2026	NEW ISSUE		35,118,880	35,118,880	35,118,880							35,118,880				286,840	01/31/2032	2.B Z
..BES5EZ-78-1	AQUILA AVIATION IRELAND 1 DAC 6.605% 0	07/28/2026	Redemption 100.0000		294,037	294,037	294,037							294,037				7,391	01/31/2032	2.B Z
..BES5GG-HN-7	GLOBAL AIRCRAFT LEASING NO 2 L 8.361%	09/01/2026	Redemption 100.0000		461,825	461,825	461,825							461,825				8,715	04/01/2032	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
..BES5L0-VR-1	EQUINOX AERO LEASING 1 DAC 6.505% 12/3	09/10/2026	Redemption 100.0000		324,074	324,074	324,074							324,074				5,634	12/31/2033	2.B Z
..BES5VF-0V-2	PAS AIRCRAFT LEASING MSN 40290 ROYAL AER	09/10/2026	Redemption 100.0000		175,020	175,020	175,020							175,020				753	01/31/2030	2.B Z
..D1005#-AA-3	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	08/19/2026	NEW ISSUE		8,925,714	8,925,714	8,925,714	8,925,714						8,925,714				251,457	11/27/2030	2.B FE
..D1005#-AA-3	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	07/30/2026	Redemption 100.0000		149,159	149,159	149,159	149,159						149,159				7,585	11/27/2030	2.B FE
..G2907#-AA-7	EARTH LEASING 1648 DESIGNATED 7.960% 1	09/24/2026	Redemption 100.0000		136,206	136,206	136,206	136,206						136,206				7,319	11/05/2029	2.C FE
..G2960*-AA-5	ACS SL V LIMITED 6.940% 12/31/26	07/20/2026	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,193,557						1,200,000				6,443	12/31/2026	3.C PL
..G4696*-AA-2	IOS AIRCRAFT LEASING DESIGNATE 7.500%	08/19/2026	NEW ISSUE		8,968,309	8,968,309	8,968,309	8,968,309						8,968,309				222,339	06/25/2027	2.B Z
..G5744@-AB-7	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	08/25/2026	Redemption 100.0000		5,892	5,892	5,892	5,892						5,892				362	05/30/2029	2.A Z
..G6521*-AA-8	NIDA LEASING 1 DESIGNATED HESTON - MSN 2	09/25/2026	Redemption 100.0000		14,719,643	14,719,643	14,719,643	14,719,643						14,719,643				768,241	05/15/2030	2.C FE
..G8666@-AA-7	TAI I AERO TEN LTD TITAN THY 6.782% 08	08/19/2026	NEW ISSUE		10,544,855	10,544,855	10,544,855	10,544,855						10,544,855				232,430	08/12/2031	2.C FE
..G8666@-AA-7	TAI I AERO TEN LTD TITAN THY 6.782% 08	08/14/2026	Redemption 100.0000		142,258	142,258	142,258	142,258						142,258				5,999	08/12/2031	2.C FE
..G9328#-AA-3	VAYU HOLDINGS I DAC 7.105% 12/31/34	08/19/2026	NEW ISSUE		37,516,742	37,516,742	37,516,742	37,516,742						37,516,742				879,225	12/31/2034	2.B Z
..G9328#-AA-3	VAYU HOLDINGS I DAC 7.105% 12/31/34	09/18/2026	Redemption 100.0000		837,621	837,621	837,621	837,621						837,621				38,726	12/31/2034	2.B Z
..G9401#-AA-3	AIR CANADA 5.293% 12/30/26	08/19/2026	NEW ISSUE		821,949	821,949	809,022	815,665		3,928		3,928		819,593		2,356	2,356	13,920	12/30/2026	3.A FE
..G9401#-AA-3	AIR CANADA 5.293% 12/30/26	08/17/2026	Redemption 100.0000		31,888	31,888	31,387	31,644		140		140		31,784		104	104	1,067	12/30/2026	3.A FE
..G9531@-AA-8	WELLINGTON LEASING NO.34 6.500% 03/31/	09/15/2026	Redemption 100.0000		639,019	639,019	639,019	639,019						639,019				28,525	03/31/2029	2.C PL
..G9700*-AA-5	EARTH LEASING 1648 DESIGNATED MSN 1666	09/24/2026	Redemption 100.0000		179,895	179,895	179,895	176,758		3,137		3,137		179,895				9,714	11/15/2029	2.B Z
..56564Q-AA-0	MAPS TRUST SERIES-2026-2A CLASS-A 144A	08/15/2026	Paydown		26,786	26,786	26,786							26,786				148	06/15/2051	1.F
..56564Q-AA-0	MAPS TRUST SERIES-2026-2A CLASS-A 144A	09/15/2026	Paydown		13,393	13,393	13,393							13,393				136	06/15/2051	1.F FE
..00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 20	09/16/2026	Paydown		9,442	9,442	9,441	9,441						9,442				375	02/16/2050	1.F FE
..88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020-	09/01/2026	Paydown		15,682	15,682	15,680	15,667		15		15		15,682				283	08/21/2045	1.F FE
..97064Q-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20	09/15/2026	Paydown		115,627	115,627	87,345	99,350		16,277		16,277		115,627				2,297	05/15/2046	1.F FE
..00039N-AC-8	AASET MASTER TRUST 1 SERIES 2025-3 CLASS	09/16/2026	Paydown		51,886	51,886	51,871	42,592		15		15		51,886				1,774	02/16/2050	1.F FE
..00042H-AA-0	CARLYLE AVIATION MANAGEMENT LT SERIES-20	08/16/2026	Paydown		14,935	14,935	14,935							14,935				40	07/16/2051	1.E Z
..00042H-AA-0	CARLYLE AVIATION MANAGEMENT LT SERIES-20	09/16/2026	Paydown		14,935	14,935	14,935							14,935				110	07/16/2051	1.F FE
..00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 20	07/15/2026	Paydown		101,586	101,586	99,131	50,791		2,455		2,455		101,586				1,947	01/15/2047	2.B FE
..01627A-AB-4	ALIGNED DATA CENTERS ISSUER LL SERIES 20	07/27/2026	Call 100.0000		1,600,000	1,600,000	1,446,422	1,016,969		34,667		34,667		1,592,460		7,540	7,540	23,462	08/15/2046	2.B FE
..01627A-AE-8	ALIGNED DATA CENTERS ISSUER LL SERIES 20	07/27/2026	Call 100.0000		255,000	255,000	251,341	252,195		538		538		252,733		2,267	2,267	11,879	11/16/2048	1.G FE
..12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021-1 CL	09/15/2026	Paydown		479	479	475	438		5		5		479				8	08/15/2051	1.E FE
..12510H-AX-8	CAPITAL AUTOMOTIVE REIT SERIES 2024-2 CL	09/15/2026	Paydown		313	313	312			1		1		313				10	05/15/2054	1.E FE
..12565K-AE-7	CLI FUNDING LLC SERIES 2022-1 CLASS-A 14	09/18/2026	Paydown		15,000	15,000	13,347	8,997		1,364		1,364		15,000				170	01/18/2047	1.F FE
..12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1 CLASS-A	07/25/2026	Paydown		47,396	47,396	47,385	47,392		4		4		47,396				614	09/25/2045	1.F FE
..148924-AA-1	CASTLELAKE AIRCRAFT SECURITIZA 5.073%	09/15/2026	Paydown		114,774	114,774	114,773			1		1		114,774				2,587	03/15/2051	1.F FE
..27888Y-AA-9	ECLIPSE AIRCRAFT LIMITED ECLIP SERIES-20	09/15/2026	Paydown		79,750	79,750	79,749			1		1		79,750				960	05/15/2051	1.F FE
..28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022	09/25/2026	Paydown		18,750	18,750	18,237	18,560		190		190		18,750				531	03/25/2052	2.B FE
..33767W-AG-8	FIRSTKEY HOMES TRUST SERIES 2021-SFR1 CL	08/01/2026	Paydown		500,000	500,000	443,203	485,365		14,635		14,635		500,000				7,297	08/17/2028	1.B FE
..43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20	08/01/2026	Paydown		515	515	515	515						515				9	01/17/2041	1.E FE
..55283Y-AA-5	MC LTD SERIES 2021-1 CLASS-A 144A 2.62	09/05/2026	Paydown		74,600	74,600	74,598	74,598		2		2		74,600				1,258	11/05/2035	1.G FE
..55287T-AA-2	MCAV_26-1A 5.824% 07/15/51	09/15/2026	Paydown		88,542	88,542	88,539			3		3		88,542				630	07/15/2051	1.F FE
..55293W-AA-7	MAPS SERIES-2026-1A CLASS-A 144A 5.201	09/15/2026	Paydown		109,097	109,097	109,096			1		1		109,097				3,058	01/15/2051	1.F FE
..57631A-AA-2	MAST USA LLC 5.134% 02/15/51	09/15/2026	Paydown		27,679	27,679	27,678			1		1		27,679				667	02/15/2051	1.F FE
..63943D-AA-7	NAVIGATOR AIRCRAFT ABS LTD NAV SERIES-20	09/15/2026	Paydown		8,929	8,929	8,872			57		57		8,929				201	08/15/2049	1.F FE
..71711G-AA-3	PHANTOM AVIATION SERIES-2026-1 CLASS-A 1	09/15/2026	Paydown		27,880	27,880	27,880			1		1		27,880				739	01/15/2051	1.F FE
..78449A-AA-0	SLAM LLC SERIES 2021-1 CLASS-A 144A 2.	09/15/2026	Paydown		26,700	26,700	22,929	25,023		1,677		1,677		26,700				433	06/15/2046	1.F FE
..78449A-AC-6	SLAM LLC SERIES 2021-1 CLASS-B 144A 3.	09/15/2026	Paydown		4,450	4,450	4,491	4,465		(15)		(15)		4,450				102	06/15/2046	2.B FE
..78475C-AA-3	SSI ABS-25-1 ISSUER LLC SERIES 2025-1 CL	07/30/2026	Paydown		1,362	1,362	1,366	908		(3)		(3)		1,362				63	07/25/2065	1.G FE
..78488J-AA-3	SVC ABS LLC SERIES-2026-1A CLASS-A 144A	09/20/2026	Paydown		167	167	167							167				5	03/20/2056	1.A FE
..78488J-AA-3	SVC ABS LLC SERIES-2026-1A CLASS-A 144A	08/20/2026	Redemption 100.0000		333	333	333							333				7	03/20/2056	1.A FE
..78488J-AC-9	SVC ABS LLC 5.795% 03/20/56	09/21/2026	Redemption 100.0000		250	250	250							250				7	03/20/2056	1.C FE
..831005-AA-1	SLAM LLC SERIES-2026-1A CLASS-A 144A 5	09/15/2026	Paydown		42,787	42,787	42,786			1		1		42,787				620	07/15/2051	1.E FE
..86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021-1 C	09/20/2026	Paydown		875	875	809	821		54		54		875				17	06/20/2051	1.A FE
..86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A	09/20/2026	Paydown		625	625	597	610		15		15		625				20	10/20/2048	1.C FE
..86212X-AN-0	STORE MASTER FUNDING LLC SERIES 2024-1 C	09/20/2026	Paydown		125	125	127			(2)		(2)		125				4	05/20/2054	1.C FE
..86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024-1 C	09/20/2026	Paydown		688	688	696	312		(8)		(8)		688				26	05/20/2054	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
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					442,412,345	442,503,930	441,643,429	296,632,647		252,470		252,470		442,463,250		(50,905)	(50,905)	8,934,950	XXX	XXX
00011#-AA-1	A&K FUNDING LLC SERIES 2004-B CLASS-A	09/10/2026	Paydown				376,379	376,379		(376,379)		(376,379)						80,543	04/10/2034	5.B GI
000112-AA-0	A&K FUNDING LLC SERIES 2005-A CLASS-A	09/10/2026	Paydown				85,565	85,565		(85,565)		(85,565)						17,103	04/10/2035	6. FE
000112-AB-8	A&K FUNDING LLC SERIES 2006-A CLASS-A 14	09/10/2026	Paydown				359,266	359,266		(359,266)		(359,266)						68,806	11/10/2036	6. FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1 CLAS	08/20/2026	Paydown		6,875	6,875	6,363	6,529		346		346		6,875				224	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLA	08/20/2026	Paydown		6,500	6,500	6,496	6,498		2		2		6,500				136	11/20/2051	2.B FE
23366*-AA-8	DCHSCU HOLDINGS LLC SENIOR UNSECURED 6	09/22/2026	Redemption 100.0000		16,848,370	16,848,370	16,832,586	16,182,592		6,119		6,119		16,841,444		6,926	6,926	785,283	06/10/2027	1.E PL
69433F-AA-6	PSP MASTER ISSUER LLC SERIES 2025-1A CLA	07/30/2026	Paydown		237,500	237,500	237,500	237,500						237,500				10,580	01/30/2056	2.C FE
BES4UN-MF-0	AMR MANAGECO LLC ILOC - TRANCHE A 7.17	07/01/2026	Redemption 100.0000		103,528	103,528	103,528							103,528					08/15/2035	2.B Z
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS	07/30/2026	Paydown		3,883	3,883	3,616	3,742		141		141		3,883				94	07/30/2051	2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1 CLASS-A2	07/30/2026	Paydown		12,530	12,530	12,152	12,390		140		140		12,530				304	07/30/2050	2.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1 CLASS-A2	09/11/2026	Various		4,711,280	4,711,280	4,568,982	4,658,658		19,827		19,827		4,678,485		32,795	32,795	131,747	07/30/2050	2.C FE
21881P-AC-8	COREWEAVE COMPUTE ACQUISITION 5.864% 0	09/30/2026	Redemption 100.0000		6,126	6,126	6,126							6,126					03/31/2032	1.G FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA	08/20/2026	Paydown		1,750	1,750	1,694	847		34		34		1,750				53	11/20/2047	2.B FE
476681-AG-6	JERSEY MIKES FUNDING LLC SERIES 2026-1A	08/16/2026	Paydown		580,623	580,623	580,623							580,623				32,190	02/15/2056	2.B FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A	07/25/2026	Paydown		1,750	1,750	1,685	1,724		26		26		1,750				31	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1	07/25/2026	Paydown		5,000	5,000	5,000	5,000						5,000				117	01/25/2052	2.C FE
817743-AL-1	SERVPRO MASTER ISSUER LLC SERIES 2025-1	07/25/2026	Paydown		9,375	9,375	9,375	9,375						9,375				361	10/25/2055	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1 CLASS-A2	08/14/2026	Paydown		1,130,000	1,130,000	1,061,893	779,581		24,097		24,097		1,130,000				27,183	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1 CLASS-A2	09/20/2026	Paydown		875	875	813	838		37		37		875				25	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021-1A CLASS-A	09/20/2026	Paydown		938	938	788	846		91		91		938				14	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS-A	09/20/2026	Paydown		11,500	11,500	10,519	10,249		819		819		11,500				201	08/20/2051	2.B FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS-	07/30/2026	Paydown		12,500	12,500	12,666	12,650		(150)		(150)		12,500				610	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024-3A CLASS-	07/30/2026	Paydown		8,125	8,125	8,125	8,125						8,125				360	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1 CLASS-A	09/15/2026	Paydown		1,751	1,751	1,635	1,437		90		90		1,751				36	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS-	09/15/2026	Paydown		12,371	12,371	12,331	11,970		35		35		12,371				421	03/15/2052	2.B FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					23,713,150	23,713,150	24,305,706	22,771,761		(769,556)		(769,556)		23,673,429		39,721	39,721	1,156,422	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,051,909,289	1,051,854,291	1,046,238,770	758,346,642	16,098	(4,837,697)		(4,821,599)	(444,080)	1,044,124,636	863,068	7,784,658	8,647,726	35,642,613	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					3,187,750	3,187,750	3,187,750	1,723,333						3,187,750				102,393	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,055,097,039	1,055,042,041	1,049,426,520	760,069,975	16,098	(4,837,697)		(4,821,599)	(444,080)	1,047,312,386	863,068	7,784,658	8,647,726	35,745,006	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					1,055,097,039	1,055,042,041	1,049,426,520	760,069,975	16,098	(4,837,697)		(4,821,599)	(444,080)	1,047,312,386	863,068	7,784,658	8,647,726	35,745,006	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,698,066,913	1,700,431,368	1,691,566,628	1,162,184,271	16,098	(4,665,501)		(4,649,403)	(444,080)	1,690,556,715	863,068	6,811,854	7,674,922	48,685,409	XXX	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY 7.200% Perpet	09/15/2026	Call 100.0000	2,250,000.000	2,250,000		2,250,000	2,250,000						2,250,000				20,413		2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,250,000	XXX	2,250,000	2,250,000						2,250,000				20,413	XXX	XXX
55393*-10-9	MCAF FUND LLC I 5.500% 12/31/26	08/14/2026	DIRECT FUNDING	41,504,325.600	41,504,326		41,504,326	41,524,104		(19,778)		(19,778)		41,504,326				7,972,537		1.F PL
55394#-10-4	MCAF FUND LLC II 5.500% 12/31/26	08/14/2026	DIRECT FUNDING	32,227,298.520	32,227,299		32,227,299	32,257,455		(30,156)		(30,156)		32,227,299				6,190,519		1.F PL
55394*-10-8	MCAF FUND LLC III 5.500% 12/31/26	08/14/2026	DIRECT FUNDING	47,916,803.190	47,916,803		47,916,803	47,922,742		(5,939)		(5,939)		47,916,803				9,204,305		1.F 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
..89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	06/12/2026	Redemption 100.0000	4,532,697.490	4,532,697		4,529,945	4,530,422		90		90		4,530,512		2,186	2,186			1.G PL
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					126,181,125	XXX	126,178,373	126,234,723		(55,783)		(55,783)		126,178,940		2,186	2,186	23,367,361	XXX	XXX
4509999997. Total - preferred stocks - Part 4					128,431,125	XXX	128,428,373	128,484,723		(55,783)		(55,783)		128,428,940		2,186	2,186	23,387,774	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					128,431,125	XXX	128,428,373	128,484,723		(55,783)		(55,783)		128,428,940		2,186	2,186	23,387,774	XXX	XXX
..BES16U-G2-3	LIGHTHOUSE TECHNOLOGIES HOLDIN	01/07/2026	DIRECT FUNDING	505,084.040	505,084		505,084	505,084						505,084				239,761		
..BES16U-G2-3	LIGHTHOUSE TECHNOLOGIES HOLDIN	09/01/2026	Security Withdraw	1,320,182.720	1,320,183		1,320,183	1,320,183						1,320,183				626,684		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,825,267	XXX	1,825,267	1,825,267						1,825,267				866,445	XXX	XXX
5989999997. Total - common stocks - Part 4					1,825,267	XXX	1,825,267	1,825,267						1,825,267				866,445	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					1,825,267	XXX	1,825,267	1,825,267						1,825,267				866,445	XXX	XXX
5999999999. Total - preferred and common stocks					130,256,392	XXX	130,253,640	130,309,990		(55,783)		(55,783)		130,254,207		2,186	2,186	24,254,219	XXX	XXX
6009999999 - Totals					1,828,323,305	XXX	1,821,820,268	1,292,494,261	16,098	(4,721,284)		(4,705,186)	(444,080)	1,820,810,922	863,068	6,814,040	7,677,108	72,939,628	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
European Long Call Hybrid Slider Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2026	12/31/2026	1	208,000,000	.S&P 500 105% & SOFR 20YR 4.725%		1,000,000		1,416,293		1,416,293	416,293						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/10/2026	12/31/2026	100	38,577,500	8200		320,000		271,250		271,250	(48,750)						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/10/2026	12/31/2026	100	38,577,500	8250		280,000		221,250		221,250	(58,750)						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/14/2026	12/31/2026	100	38,577,500	8200		305,000		271,250		271,250	(33,750)						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/14/2026	12/31/2026	100	38,577,500	8200		320,000		271,250		271,250	(48,750)						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/15/2026	12/31/2026	100	38,577,500	8200		270,000		271,250		271,250	1,250						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/16/2026	12/31/2026	100	38,577,500	8150		247,500		331,250		331,250	83,750						(b) 0110
IMM EOM M S&P FUTURES Long Call Index Option	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/16/2026	12/31/2026	100	38,577,500	8150		347,500		331,250		331,250	(16,250)						(b) 0110
1 YR PAY AUD Fixed/ REC USD Fixed Custom FX Swaption	Currency Hedge	Schedule D	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	09/01/2027	1	17,835,000	USD 8.0% / (AUD 9.0%)				5,656		5,656	5,656				85,530		(b) 0261
1 YR PAY AUD Fixed/ REC USD Fixed Custom FX Swaption	Currency Hedge	Schedule D	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	09/01/2027	1	17,835,000	USD 8.0% / (AUD 9.0%)				5,656		5,656	5,656				85,530		(b) 0261
1 YR PAY AUD Fixed/ REC USD Fixed Custom FX Swaption	Currency Hedge	Schedule D	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	09/01/2027	1	17,835,000	USD 8.0% / (AUD 9.0%)				5,656		5,656	5,656				85,530		(b) 0261
1 YR PAY AUD Fixed/ REC USD Fixed Custom FX Swaption	Currency Hedge	Schedule D	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2026	09/01/2027	1	17,835,000	USD 8.0% / (AUD 9.0%)				5,656		5,656	5,656				85,530		(b) 0261
0159999999. Subtotal - purchased options - hedging other - call options and warrants											3,090,000		3,407,668	XXX	3,407,668	317,668				342,119	XXX	XXX
0219999999. Subtotal - purchased options - hedging other											3,090,000		3,407,668	XXX	3,407,668	317,668				342,119	XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants											3,090,000		3,407,668	XXX	3,407,668	317,668				342,119	XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options											3,090,000		3,407,668	XXX	3,407,668	317,668				342,119	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX

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)
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/12/2024	06/14/2034	1	50,000,000	SOFR-OIS Compound / (3.7307%)				2,319,398						693,916		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)				2,396,823						694,655		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)				2,437,414						694,779		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)				2,433,707						694,779		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)				2,491,626						694,779		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)				2,515,565						694,779		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/11/2024	07/16/2034	1	100,000,000	SOFR-OIS Compound / (3.6486%)				4,950,988						1,395,701		(b) 0410
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate														XXX	19,545,522					5,563,387	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX	19,545,522					5,563,387	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			22,078	(744,345)		(744,345)	(1,181,779)				248,569		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			66,932	(1,110,203)		(1,110,203)	(1,917,311)				359,221		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			23,233	(339,802)		(339,802)	(605,571)				111,754		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(24,676)	(1,516,147)		(1,516,147)	(1,678,571)				325,507		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(500,239)	(10,321,954)		(10,321,954)	(3,574,063)				804,462		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(752,473)	(8,619,124)		(8,619,124)	(3,816,549)				867,802		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(751,072)	(8,610,361)		(8,610,361)	(3,818,026)				867,802		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(446,541)	(9,749,887)		(9,749,887)	(3,646,949)				804,569		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(186,836)	(3,995,747)		(3,995,747)	(1,448,782)				322,125		(b) 0411

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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(418,492)	(13,159,426)		(13,159,426)	(4,174,474)				985,174		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(706,215)	(8,482,220)		(8,482,220)	(3,827,524)				860,066		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(1,218,087)	(1,374,860)		(1,374,860)	330,595				395,907		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(827,406)	(22,724,688)		(22,724,688)	(5,939,048)				1,482,963		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(1,272,224)	(32,822,154)		(32,822,154)	(7,639,940)				1,980,224		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(633,152)	(16,457,912)		(16,457,912)	(3,832,018)				994,337		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(837,853)	(23,981,826)		(23,981,826)	(6,446,006)				1,600,411		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(136,196)	(4,288,210)		(4,288,210)	(1,255,621)				304,863		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (SOFR-OIS Compound)			(1,526,726)	(45,857,108)		(45,857,108)	(16,872,704)				3,785,489		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(721,210)	(27,425,676)		(27,425,676)	(8,923,603)				2,125,913		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(245,880)	(9,512,930)		(9,512,930)	(3,138,182)				744,914		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(463,985)	(15,999,780)		(15,999,780)	(4,516,984)				1,123,658		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			311,708	5,683,380		5,683,380	2,220,319				486,015		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(254,589)	(2,015,564)		(2,015,564)	(765,624)				200,068		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(112,993)	(3,363,701)		(3,363,701)	(725,439)				197,758		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(133,015)	(1,040,818)		(1,040,818)	(299,020)				83,719		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)			(1,685)	(8,531,799)		(8,531,799)	(621,274)				1,116,656		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			424,054	8,431,906		8,431,906	2,809,681				638,787		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			288,512	10,112,278		10,112,278	2,622,759				677,400		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			315,828	10,923,510		10,923,510	2,781,335				722,560		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			184,454	6,964,919		6,964,919	1,979,263				497,493		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(481,142)	(5,933,622)		(5,933,622)	(2,315,070)				529,671		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2037	1	67,557,000	SOFR-OIS Compound / (2.545%)			724,946	15,465,392		15,465,392	4,877,407				1,127,983		(b) 0410

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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (SOFR-OIS Compound)			(265,124)	(8,988,679)		(8,988,679)	(2,155,845)				574,104		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (SOFR-OIS Compound)			(145,918)	(4,924,396)		(4,924,396)	(1,172,529)				313,001		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/17/2018	01/19/2028	1	35,000,000	SOFR-OIS Compound / (2.609%)			358,859	1,009,767		1,009,767	330,486				199,777		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2048	1	10,000,000	SOFR-OIS Compound / (3.018%)			71,962	3,041,975		3,041,975	936,323				231,606		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (SOFR-OIS Compound)			(1,605,129)	(61,821,701)		(61,821,701)	(17,333,179)				4,406,126		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (SOFR-OIS Compound)			(1,162,328)	(28,838,278)		(28,838,278)	(10,700,580)				2,374,840		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (SOFR-OIS Compound)			(1,695,588)	(25,103,285)		(25,103,285)	(11,829,753)				2,551,590		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (SOFR-OIS Compound)			(580,923)	(2,547,448)		(2,547,448)	(1,465,269)				520,998		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (SOFR-OIS Compound)			(142,700)	(2,427,464)		(2,427,464)	(1,291,229)				269,443		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (SOFR-OIS Compound)			(104,304)	(4,445,405)		(4,445,405)	(1,380,723)				341,109		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (SOFR-OIS Compound)			(112,869)	(1,834,564)		(1,834,564)	(922,310)				194,799		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/25/2018	07/27/2038	1	20,000,000	SOFR-OIS Compound / (3.0845%)			134,002	3,848,166		3,848,166	1,586,597				343,832		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/15/2018	08/17/2033	1	15,000,000	.3% / (SOFR-OIS Compound)			(110,980)	(1,854,425)		(1,854,425)	(933,985)				196,726		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (SOFR-OIS Compound)			(13,182)	(237,518)		(237,518)	(127,186)				26,391		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (SOFR-OIS Compound)			(54,760)	(990,504)		(990,504)	(532,392)				110,404		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (SOFR-OIS Compound)			(103,590)	(2,175,230)		(2,175,230)	(1,311,680)				265,363		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (SOFR-OIS Compound)			(134,067)	(6,873,714)		(6,873,714)	(2,460,712)				587,268		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (SOFR-OIS Compound)			(109,937)	(2,250,725)		(2,250,725)	(1,308,157)				266,136		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(120,887)	(729,744)		(729,744)	(494,466)				144,343		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/03/2018	10/05/2028	1	5,000,000	SOFR-OIS Compound / (3.232%)			27,986	170,316		170,316	120,776				35,488		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (SOFR-OIS Compound)			(116,292)	(2,305,175)		(2,305,175)	(1,307,090)				267,265		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(62,464)	(2,756,315)		(2,756,315)	(870,960)				214,897		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(95,254)	(1,667,739)		(1,667,739)	(830,860)				174,354		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(102,292)	(4,346,705)		(4,346,705)	(1,323,239)				329,970		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(80,015)	(442,197)		(442,197)	(246,574)				74,505		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(89,652)	(1,556,777)		(1,556,777)	(766,140)				161,217		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(88,545)	(467,217)		(467,217)	(239,076)				74,597		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			22,918	(1,918,691)		(1,918,691)	(881,623)				188,265		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			14,053	(462,200)		(462,200)	(244,007)				74,734		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(118,756)	(4,822,890)		(4,822,890)	(1,398,601)				353,713		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(113,752)	(1,764,492)		(1,764,492)	(741,515)				161,797		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(83,456)	(418,496)		(418,496)	(184,094)				60,298		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			45,192	243,544		243,544	121,938				37,777		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			72,612	393,302		393,302	196,449				60,660		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (SOFR-OIS Compound)			(130,290)	(2,175,515)		(2,175,515)	(1,001,484)				213,686		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	SOFR-OIS Compound / (2.751%)			73,537	406,250		406,250	201,115				61,414		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			84,174	2,218,679		2,218,679	780,119				176,144		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			94,757	527,584		527,584	255,827				77,742		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2019	03/05/2029	1	10,000,000	SOFR-OIS Compound / (2.794%)			88,724	511,533		511,533	262,940				77,918		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2049	1	25,000,000	SOFR-OIS Compound / (2.8625%)			208,954	8,299,042		8,299,042	2,307,823				592,201		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2039	1	55,000,000	SOFR-OIS Compound / (2.8595%)			460,931	12,195,829		12,195,829	4,297,093				970,073		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/07/2019	03/11/2029	1	40,000,000	SOFR-OIS Compound / (2.6805%)			388,724	2,165,644		2,165,644	1,028,325				312,724		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (SOFR-OIS Compound)			(76,559)	(1,223,116)		(1,223,116)	(503,341)				110,016		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/22/2019	04/24/2039	1	6,370,000	SOFR-OIS Compound / (2.762%)			58,031	1,481,980		1,481,980	492,342				112,895		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2029	1	5,655,000	SOFR-OIS Compound / (2.563%)			59,926	341,712		341,712	151,097				45,600		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(78,381)	(1,244,071)		(1,244,071)	(502,602)				110,274		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			29,773	751,973		751,973	245,036				56,474		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(90,244)	(1,347,840)		(1,347,840)	(489,552)				110,473		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			68,479	1,615,348		1,615,348	475,415				112,751		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			183,752	4,200,844		4,200,844	1,168,292				281,661		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(242,040)	(3,522,060)		(3,522,060)	(1,207,834)				276,727		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(41,096)	(1,340,083)		(1,340,083)	(276,724)				78,575		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(100,666)	(1,424,258)		(1,424,258)	(455,559)				106,473		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			76,076	1,684,072		1,684,072	438,931				107,961		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (SOFR-OIS Compound)			(124,425)	(1,744,053)		(1,744,053)	(530,129)				125,679		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/17/2019	07/19/2039	1	7,091,000	SOFR-OIS Compound / (2.206%)			94,058	2,046,185		2,046,185	507,155				126,845		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (SOFR-OIS Compound)			(152,559)	(2,073,374)		(2,073,374)	(573,965)				140,060		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (SOFR-OIS Compound)			(174,434)	(2,357,003)		(2,357,003)	(642,556)				157,623		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (SOFR-OIS Compound)			(199,613)	(5,902,990)		(5,902,990)	(962,402)				300,596		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (SOFR-OIS Compound)			(371,501)	(4,890,543)		(4,890,543)	(1,239,030)				311,713		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (SOFR-OIS Compound)			(391,455)	(1,982,729)		(1,982,729)	(458,754)				177,519		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (SOFR-OIS Compound)			(279,708)	(8,066,120)		(8,066,120)	(1,223,693)				394,436		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (SOFR-OIS Compound)			(126,119)	(1,652,135)		(1,652,135)	(409,486)				103,757		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (SOFR-OIS Compound)			(138,575)	(4,011,590)		(4,011,590)	(614,650)				197,253		(b) 0411

SCHEDULE DB - PART A - SECTION 1

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

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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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (SOFR-OIS Compound)			(257,711)	(3,347,705)		(3,347,705)	(808,465)				206,828		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (SOFR-OIS Compound)			(266,275)	(3,420,028)		(3,420,028)	(794,532)				206,156		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (SOFR-OIS Compound)			(239,542)	(1,219,242)		(1,219,242)	(280,858)				108,471		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/22/2019	08/27/2039	1	17,000,000	SOFR-OIS Compound / (1.6895%)			291,084	5,772,624		5,772,624	1,119,605				305,365		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2029	1	21,240,000	SOFR-OIS Compound / (1.472%)			398,216	2,077,600		2,077,600	479,739				182,194		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			197,801	3,912,629		3,912,629	747,366				205,099		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			139,492	4,031,132		4,031,132	603,365				195,811		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			143,660	2,885,053		2,885,053	575,313				155,352		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			129,495	3,898,840		3,898,840	654,089				202,111		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			354,996	1,941,758		1,941,758	539,152				185,669		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(258,543)	(3,407,330)		(3,407,330)	(816,211)				208,987		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			134,574	3,981,015		3,981,015	633,603				200,336		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			187,497	3,828,032		3,828,032	782,689				209,447		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			255,878	5,543,923		5,543,923	1,252,463				323,618		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(374,631)	(5,193,113)		(5,193,113)	(1,275,363)				321,890		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			283,086	5,871,252		5,871,252	1,176,941				317,666		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(282,226)	(3,753,628)		(3,753,628)	(789,043)				210,809		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(286,810)	(3,794,751)		(3,794,751)	(780,886)				210,361		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(455,708)	(5,950,860)		(5,950,860)	(1,160,365)				319,220		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			594,367	11,180,781		11,180,781	1,547,759				487,582		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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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)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	SOFR-01S Compound / (0.979%)			595,476	11,201,068		11,201,068	1,550,234				488,410		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	SOFR-01S Compound / (1.0035%)			592,530	11,173,444		11,173,444	1,562,798				489,992		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	SOFR-01S Compound / (0.9755%)			330,137	8,812,930		8,812,930	912,223				357,499		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	SOFR-01S Compound / (1.0165%)			469,493	8,932,653		8,932,653	1,249,518				391,924		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	SOFR-01S Compound / (1.121%)			317,982	8,627,683		8,627,683	959,483				362,082		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/05/2020	06/09/2030	1	51,073,000	SOFR-01S Compound / (0.9055%)			1,173,729	7,141,041		7,141,041	1,301,270				490,582		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	SOFR-01S Compound / (0.7615%)			250,564	4,694,939		4,694,939	584,205				193,767		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/18/2020	08/20/2040	1	10,552,000	SOFR-01S Compound / (0.942%)			239,625	4,576,718		4,576,718	614,536				196,627		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2030	1	30,356,000	SOFR-01S Compound / (0.64%)			757,851	4,753,465		4,753,465	766,295				299,797		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-01S Compound)			(486,779)	(6,420,088)		(6,420,088)	(1,040,423)				307,560		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	SOFR-01S Compound / (1.0419%)			219,627	5,462,408		5,462,408	625,617				225,709		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-01S Compound)			(318,016)	(4,263,783)		(4,263,783)	(712,946)				207,729		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	SOFR-01S Compound / (1.0275%)			235,217	4,559,606		4,559,606	632,200				199,422		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	SOFR-01S Compound / (0.771%)			488,054	3,173,762		3,173,762	551,442				203,957		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	SOFR-01S Compound / (1.1945%)			224,359	4,438,337		4,438,337	660,677				201,848		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	SOFR-01S Compound / (1.2675%)			269,603	7,502,239		7,502,239	890,550				326,334		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	SOFR-01S Compound / (1.201%)			1,844,891	36,637,121		36,637,121	5,457,209				1,667,203		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	SOFR-01S Compound / (0.8595%)			2,379,314	15,857,887		15,857,887	2,892,938				1,032,186		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	SOFR-01S Compound / (1.5385%)			303,478	6,368,368		6,368,368	1,092,075				314,616		(b) 0410

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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)
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			694,094	19,940,705		19,940,705	3,621,056				1,060,832		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			344,187	9,921,859		9,921,859	1,816,286				530,416		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			558,816	4,377,783		4,377,783	1,183,754				337,794		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			496,330	11,537,106		11,537,106	2,523,721				663,867		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			325,838	9,697,758		9,697,758	1,906,604				541,702		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			541,110	4,335,131		4,335,131	1,196,911				336,114		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (SOFR-OIS Compound)			(335,325)	(5,404,523)		(5,404,523)	(1,386,577)				341,425		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.04952%)			692,808	20,092,816		20,092,816	3,730,415				1,083,403		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.07818%)			682,529	19,918,552		19,918,552	3,751,106				1,083,403		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2031	1	31,512,000	SOFR-OIS Compound / (1.6055%)			559,369	4,532,951		4,532,951	1,200,921				339,819		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (SOFR-OIS Compound)			(347,375)	(5,574,166)		(5,574,166)	(1,370,006)				342,100		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (SOFR-OIS Compound)			(380,601)	(5,936,752)		(5,936,752)	(1,317,146)				340,819		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2021	06/22/2041	1	17,077,000	SOFR-OIS Compound / (1.7465%)			285,140	6,309,773		6,309,773	1,171,685				327,670		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(984,579)	(3,014,081)		(3,014,081)	(229,617)				293,817		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			650,787	5,168,457		5,168,457	1,117,548				341,198		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(417,399)	(6,318,101)		(6,318,101)	(1,238,911)				335,803		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			310,871	6,632,626		6,632,626	1,089,680				320,280		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/07/2021	09/09/2041	1	16,966,000	SOFR-OIS Compound / (1.7105%)			287,850	6,398,635		6,398,635	1,159,762				327,922		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2031	1	31,641,000	SOFR-OIS Compound / (1.596%)			563,907	4,905,262		4,905,262	1,284,083				354,893		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (SOFR-OIS Compound)			(362,482)	(5,919,651)		(5,919,651)	(1,368,417)				348,667		(b) 0411

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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (SOFR-OIS Compound)			(418,421)	(6,031,582)		(6,031,582)	(1,202,394)				324,805		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/07/2021	01/11/2051	1	11,930,000	SOFR-OIS Compound / (1.593%)			212,884	6,215,353		6,215,353	865,614				293,936		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2021	03/01/2041	1	28,718,000	SOFR-OIS Compound / (1.9515%)			435,532	9,840,231		9,840,231	2,030,903				545,217		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2031	1	20,913,000	SOFR-OIS Compound / (1.398%)			403,633	3,388,579		3,388,579	808,530				233,157		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(260,865)	(4,108,286)		(4,108,286)	(867,754)				228,461		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			1,294,036	207,715		207,715	(1,134,785)				101,160		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(877,815)	(3,250,424)		(3,250,424)	(525,698)				321,292		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			566,305	4,999,546		4,999,546	1,308,579				359,842		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(376,206)	(6,107,234)		(6,107,234)	(1,356,379)				350,504		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			286,283	6,459,420		6,459,420	1,185,052				333,767		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (SOFR-OIS Compound)			(207,878)	(6,270,090)		(6,270,090)	(923,549)				308,169		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/16/2021	05/15/2047	1	46,500,000	SOFR-OIS Compound / (1.70773%)			789,916	21,618,392		21,618,392	3,382,241				1,055,803		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2031	1	21,252,000	SOFR-OIS Compound / (1.5915%)			379,450	3,421,494		3,421,494	890,203				243,373		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (SOFR-OIS Compound)			(137,334)	(4,174,418)		(4,174,418)	(625,075)				207,286		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/27/2021	12/30/2026	1	41,042,000	SOFR-OIS Compound / (1.353%)			804,389	302,583		302,583	(640,821)				102,429		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/29/2021	12/31/2026	1	82,083,000	SOFR-OIS Compound / (1.3795%)			1,592,465	609,865		609,865	(1,263,115)				205,979		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/30/2021	01/04/2032	1	31,929,000	SOFR-OIS Compound / (1.628%)			561,397	5,106,118		5,106,118	1,350,262				366,216		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			750,421	20,941,025		20,941,025	3,653,703				1,085,320		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			332,726	3,184,721		3,184,721	975,768				247,960		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(223,343)	(3,854,593)		(3,854,593)	(978,412)				240,228		(b) 0411

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)
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			1,032,561	18,761,808		18,761,808	5,081,155				1,222,227		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(454,020)	(2,070,066)		(2,070,066)	(617,497)				232,882		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			315,576	3,107,599		3,107,599	1,011,526				251,208		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			680,839	20,562,408		20,562,408	3,847,137				1,124,248		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(104,445)	(1,867,935)		(1,867,935)	(509,746)				122,262		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			81,014	1,996,551		1,996,551	448,302				116,870		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			756,098	21,212,932		21,212,932	3,723,274				1,105,863		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			756,658	21,238,020		21,238,020	3,731,938				1,107,919		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			760,520	21,303,526		21,303,526	3,723,982				1,107,919		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			757,062	21,244,883		21,244,883	3,731,105				1,107,919		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			746,091	21,145,414		21,145,414	3,808,251				1,119,341		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(585,920)	(18,992,119)		(18,992,119)	(4,538,246)				1,201,578		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(594,128)	(19,121,030)		(19,121,030)	(4,514,781)				1,200,208		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			790,918	17,368,514		17,368,514	5,659,624				1,289,913		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			890,666	18,406,104		18,406,104	5,435,138				1,274,228		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			797,271	17,465,033		17,465,033	5,670,101				1,293,624		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(571,512)	(18,833,799)		(18,833,799)	(4,622,539)				1,213,000		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			737,021	16,820,670		16,820,670	5,791,347				1,300,370		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(563,740)	(14,988,365)		(14,988,365)	(6,214,136)				1,332,416		(b) 0411

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)
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			461,578	17,358,960		17,358,960	5,048,911				1,256,403		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			256,556	3,510,044		3,510,044	1,906,373				404,945		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(178,040)	(4,365,272)		(4,365,272)	(1,865,054)				396,372		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			214,015	3,319,703		3,319,703	2,008,611				414,896		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(145,194)	(4,081,603)		(4,081,603)	(1,954,262)				405,508		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			184,616	2,518,542		2,518,542	1,296,375				276,776		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(123,760)	(3,012,903)		(3,012,903)	(1,248,145)				267,508		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(24,358)	(1,149,421)		(1,149,421)	(720,620)				142,433		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			109,568	10,767,362		10,767,362	7,564,174				1,471,040		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			241,725	14,857,695		14,857,695	6,061,267				1,383,549		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			167,247	11,368,383		11,368,383	7,425,952				1,460,489		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			41,696	1,659,983		1,659,983	1,545,122				293,840		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(33,886)	(1,085,058)		(1,085,058)	(1,345,707)				283,483		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			13,015	802,434		802,434	789,751				148,446		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(39,780)	(2,264,058)		(2,264,058)	(1,459,469)				286,986		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			48,651	1,769,662		1,769,662	1,553,329				296,563		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			48,630	1,776,197		1,776,197	1,554,710				296,859		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(39,888)	(2,271,476)		(2,271,476)	(1,459,250)				287,063		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			44,236	1,784,562		1,784,562	1,571,667				298,954		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(42,034)	(1,238,821)		(1,238,821)	(1,418,833)				294,424		(b) 0411

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)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			16,923	431,023		431,023	322,696				62,953		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(108,297)	(3,929,723)		(3,929,723)	(2,056,020)				419,509		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			89,134	4,318,504		4,318,504	1,848,525				404,391		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(159,392)	(7,866,420)		(7,866,420)	(2,855,771)				671,941		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			31,049	968,700		968,700	786,934				151,380		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(28,191)	(7,932,725)		(7,932,725)	(6,204,279)				1,186,272		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			59,340	9,424,153		9,424,153	5,600,269				1,150,871		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(112,987)	(4,026,054)		(4,026,054)	(2,076,744)				425,420		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			95,134	4,443,221		4,443,221	1,864,531				410,141		(b) 0410
1119999999. Subtotal - swaps - hedging other - interest rate												10,261,232	107,609,897	XXX	107,609,897	(29,537,253)				113,088,967	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)
Ì~E&ÌbŒ⁄₰^nÕç¤k6ûíaá⁄₴Õ pv¦vûgÉ¦ÊT>°¢e;À AÛ<ÛfÍ áÔÅàøá→	lçÊc9^,ºℰ⁄₵âýx₡⁄₰ó×µçN DÉLZ!¦,?·´ñŸ ç»Ã ±Ã .	¦,b/7'ö2sbÝ›⁄₴ Ëcu·áôpxx}°zÐ ¾²h³dÔó¹áÜ1o× ?ð,]ºXV8?S/ðÊ L9*Û!Ví³ò– ;¬Æv¤úõã'VÙ! Ví³òL¦pü¸¶ÃòÉ i_.ßÚ›ŷÃj 7n ib¤ÞT*ôÉ; . ³rÌãz?+gÎ+ºÕQ õcõ >Zr®S´4XÅ ÜgÚ®¨ÿÎ6?©÷s» sSÇþ¯ÌÈç4£vŸu ;ÉÕ5ŠJ,fÌ¦[t Ý7Ûæu¢dôi]»^F Ñþ¯ãÌñµÜ³ºðØ⁄₄ Ł⁄₄ÐÝº¥k7æœ'Éè 6Üe«³IFÍQGó2ú zšá«G¥æÑiy¿Çk ¶ÃßãŠ£– y´UF¤÷xútàhÉ! p,LÇÔÅ₩⁄₴ÌàÌØ⁄₄ É*Ш8Ç ü›8ZrŠÅ±4Cpãà ÐÁ1Rþ?{w'W]ÐU WUIbXE«Ø$(ðKÝ ¤CH ´$D²=±°/cfIBv ²ØÅŠñnãoxÅeÌØ xßealÎÇŒÃ°g!¬ ²'dcÛs_Y₩»ûV₩ tAHèã¨~_×÷½₴ ŸU Z–Ш×ßGò+ôÅ ÑŠàÃÇÔÅÉóu¶(p ÐgGKNcK#8'Î×c ÀÅ–9Nqp	CITIBANK NA E57ODZWZ7FF32TWEFA76	.04/28/2025	.05/17/2027	1	 32,090,000	..USD 10.025% / (AUD 9.75%)	.....	.....	..... (174,079)	.....(2,644,969)	.....	.....(2,644,969)	.....	.....(1,689,361)	.....	.....	127,046	.....	(b) 0261 .....
üŒùz*¿èÓñ¬%ø6ì_Kò{øP]ñ G qWÐŒÈ6Tç_U~àØÜâfy6×ú Uâ >8ZrSÅ±4sPr6]á @\/É 4hoÁìWeÀ	åÐx⁄₄é!W$ÉbvÊFr1o1Å/æn .æ±ù]²rÊÃÕcGYLü¨ÕnY8ãb Øb°z	ãäXÅ!8yp⁄₴âøÎŷ{Âè3£%šÀ1 ¥ç1S8è3£%šÅ1v¢NQà Ï'ÆB 8FpNo!8E>8Zr	Currency Hedge	Schedule D ..	Currency.....	SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	.06/18/2025	.07/02/2037	1	201,810,000	.....GBP-SONIA / (USD-SOFR)	.....	.....	.....(89,069)	.....(4,713,249)	.....	.....(4,713,249)	.....	.....(4,835,548)	.....	3,309,050	.....	(b) 0260 .....
ãäXÅ!8yp⁄₴âúâhÉ)pbciäãÅ yàúâhÉ)pbciäãÅÚ6S8è3£% šÅ1v¢š(pÐgGKNcK#8'Î'NQ à Ï'ÆB8FpÞ8,ñ_–çdÚ;±øX Ä,H&çññÓ* yâÚÕcg4¶lðR ÜîÎdøñÑ	Currency Hedge	Schedule D ..	Currency.....	SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	.06/18/2025	.07/02/2032	1	 19,775,910	.....GBP / (USD-SOFR-OIS COMP)	.....	.....	..... (160)	.....(1,278,136)	.....	.....(1,278,136)	.....	.....(1,324,970)	.....	.....	237,207	.....	(b) 0260 .....
X#=äš'øvÙù	Currency Hedge	Schedule D ..	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	.04/24/2026	.06/30/2030	1	 26,334,750	.....USD-SOFR-OIS/(GBP-SONIA-OIS)	.....	.....	61,869	..... (154,385)	.....	..... (154,385)	.....	..... (154,385)	.....	.....	254,921	.....	(b) 0261 .....
ÿë¿±¦~!¿±>\Zr	Currency Hedge	Schedule D ..	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	.05/19/2026	.03/01/2027	1	 35,445,000	... USD 8.875% / (AUD 9.75%)	.....	.....	375,506	604,471	.....	604,471	.....	604,471	.....	.....	114,328	.....	(b) 0261 .....
®ãpYá:xp}pÀùc¤ñè3£%šÀ1 ¥#¶ãyÐ⁄₴âúâhÉ)pbciäãÀù. S8è3£%šÅ1v¢¬NQà Ï'ÆB8F pNNQà Ï'ÆB8FpNŸ!8E>8Zr	Currency Hedge	Schedule D ..	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	.09/18/2026	.07/01/2027	1	 35,555,000	....USD 9.255% / (AUD 9.75%)	.....	.....	.....	 442	.....	 442	.....	 442	.....	.....	153,975	.....	(b) 0261 .....
1139999999. Subtotal - swaps - hedging other - foreign exchange												(3,614)	(10,832,218)	XXX	(10,832,217)		(9,113,488)			4,331,117	XXX	XXX

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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)
ôÀÑSàÃÇÒÁÉóÁ)	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.01/08/2026	.01/08/2027	 146,472	 15,000,000	.SGMDTTRU Index / (0.20% Fixed Fee)	.....	.....	.....(22,083)	..... (487,349)	.....	..... (487,349)	..... (487,349)	.....	.....	.....	 39,243	.....	(b) 0411 .....
ôÀÑSàÃÇÒÁÉócvøºöµpl:ÿ	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.02/13/2026	.02/16/2027	 277,408	 50,000,000	.SGIXPRUS Index / (0.20% Fixed Fee)	.....	.....	64,064	318,132	.....	318,132	318,132	.....	.....	.....	154,224	.....	(b) 0411 .....
}p´ä8¶ÆÁ±4Cpòà‡Ø8Á) ùàh É)pbcìàäÁùS8è3£%sÀ1¥ç' NÒà Ï'ÆB8FpN:Øâ»?Ã9?ÅÀ -9Nqp	å<8?Mpz>8Zr	Annual Exhibit 5 ...	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.06/25/2026	.06/25/2027	3,758	 5,000,000	.SGBVVR01 Index / (SOFR-OIS COMP)	.....	.....	.....(2,694)	61,713	.....	61,713	61,713	.....	.....	.....	21,415	.....	(b) 0410 .....
1149999999. Subtotal - swaps - hedging other - total return												39,287	(107,504)	XXX	(107,504)	(107,504)				214,882	XXX	XXX
1169999999. Subtotal - swaps - hedging other												10,296,904	96,670,175	XXX	96,670,176	(29,644,757)	(9,113,488)			117,634,966	XXX	XXX
{~8#¹±[psÕÌl3◦bæ6Ú^çðÕø ³·ÛsÙØs3qm¯Ô]²à«L¡ć×Ù· ë8wL<Î–£ã,hÉ1[ó±– /p[«ÿ=ÎÉ!9)s^3×T3ð7*]o Ýæ'þH8<ì◦«íË–Y,b– ÇÙz»F'ÿ°~Øàà¥·Ù,ŸÀRëã£ Ù,tÚÙãó«Ø/æcau·ć]>¯˜°Vш ù;äó	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.01/31/2007	.02/02/2027	1	 75,000,000	.....SOFR-OIS Compound / (5.4597%)	.....	.....	..... (808,349)	..... (516,189)	.....	..... (243,691)	1,127,356	.....	.....	.....	219,377	.....	(b) 0453 .....
»Ã ª÷9Ù96nUÙ}QÉ7NÈõ·Ê çV××³ðfÕnfxi×ÿF þk=so{#ñÃK4»²/cÐ¼äg£Ð ÇÙþázÙÕp℅^?ô^N¯×¶ÿÅší à	ÝÁ¹¶	bc;Ïoœ4Ð¯ ...	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.02/28/2017	.03/02/2047	1	 14,000,000	.....SOFR-OIS Compound / (2.625%)	.....	.....	145,645	1,360,648	.....	4,844,686	.....(49,807)	.....	.....	.....	316,311	.....	(b) 0453 .....
Ïç,rÕñ<òGßÍ·×Î s$hū ¯?i 1þ,niAÏ1maS+VÚÍ	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.03/03/2017	.03/07/2047	1	 22,000,000	.....SOFR-OIS Compound / (2.75436%)	.....	.....	 207,600	1,746,846	.....	7,253,401	.....(63,900)	.....	.....	.....	497,227	.....	(b) 0453 .....
ÃFsÃ˜øØKõ	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.03/22/2017	.03/24/2047	1	 44,000,000	.....SOFR-OIS Compound / (2.6549%)	.....	.....	 9,580	4,100,275	.....	15,079,371	..... (149,649)	.....	.....	.....	995,585	.....	(b) 0453 .....
ëõñ>~TgßßXÝí/ó~mÜÃ A{Ñ 1feh;Ogªàò‰çk«euõÊpãÊe ^Ø±zÑ±Ñìð)ß!'Ý°ª/ÒP!fÂ Ý';Ã E;ÃF³Ã}ã;\,_´Ãõ÷¤ ðúß⁄¤¡ïõçÇ¦¯öÅ«»ý±dÀïÜ Âüoà;SÉ¤6ÉÝpÝÐ⁄ê úA=ñ_¯Ðgà¥KNñc_KKò{ðP] õ¯BvÐ⁄ê9ª*dÅ*sÉ_U~à3E>8 Zr	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.04/29/2026	.05/01/2029	1	300,000,000	..... 3.6823% / (SOFR-OIS Compound)	.....	.....	86,712	.....	.....	.....(7,985,567)	.....	.....	.....	.....	2,411,472	.....	(b) 0453 .....
ãàXÁ9 ½ª^á Ø⁄¿ ..... _1hoÃãë2°!/ë¥Ãe&roÏþk1 X–/æ– Íí⁄ëù'ìÅüõã°zÑΩæ£9ª⁄££ Ú!¥Nx1ÍGÕb°ÑÃìÑª÷rËü« újÉ)chi°·egÚ®¯egÅª÷[s¯ ¥\è3£%šÀ1¥#Ø⁄¿¼Kó8Á) .	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.04/29/2026	.05/01/2029	1	350,000,000	..... 3.69293% / (SOFR-OIS Compound)	.....	.....	 116,873	.....	.....	.....(9,226,931)	.....	.....	.....	.....	2,813,383	.....	(b) 0453 .....
		Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	.04/29/2026	.05/01/2029	1	350,000,000	..... 3.7027% / (SOFR-OIS Compound)	.....	.....	131,311	.....	.....	.....(9,144,612)	.....	.....	.....	.....	2,813,383	.....	(b) 0453 .....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
ôÀÑSàÃÇÒÁÉóÛs(pÐgGKNcK#8'Î^S8è3¢%sÅ1¥çS8è3¢%sÅ1¥çv¥çÚÿòg=Õ³v3Ã0ºÔíðÝ]6LR«ëõ:D»X}	V7èuÝf¶¦Y»Vf7 Úu2»IgG7³5kñ¯7ëÚc8k®;^f·èÜëNÙ~²ÉVg⁄4 £:¢ÍÈìÉæ_© Y¯¹ïäfvJ3;µá®×_ÿ!^Ï66³M2{¿ÐùÎ/}p´ã8¥Ê±4CpäÑÙ ñò%+Ð³8Å1HpÐgGKNcK#8'Î>c¤Ih^Å¯pÐgGKNcK#8'ÎSs(pÐgGKNcK#8'Î3s(pÐgGKNcK#8'Î7ɛÀA-9Nqp	â<8¿Gp}p´ã8¥ÊÅ±4Cpòà,àúàhÉ)pbciäãÅúÁ) .	Interest Rate.....	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	. 05/13/2026	. 05/15/2029	1	350,000,000	.....3.82074% / (SOFR-OIS Compound)	.....	.....	284,182	.....	.....	....(8,273,550)	.....	.....	.....	.....	2,834,169	.....	(b) 0453 .....
ôÀÑSàÃÇÒÎ»<÷ë~knNÆ½ãÊ¯ÉbãïÆ¯?~¤ÇÒÎ-=vFc;ÁfòSÅŸïĽÝ9ÊC~ß6ÉüeôâÒSpÅÊÒ<Åß Î³8~‴ÏJè3¢%sÅ1v#¶ãx±úàhÉ)pbciäãÅú	S8è3¢%sÅ1¥g?Å)	Liability Hedge	Page 3 Liabilities	Interest Rate.....	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	. 05/14/2026	. 05/18/2029	1	350,000,000	.3.816% / (SOFR-OIS Compound)	.....	.....	271,490	.....	.....	....(8,338,586)	.....	.....	.....	.....	2,838,603	.....	(b) 0453 .....
1179999999. Subtotal - swaps - replication - interest rate												445,042	6,691,581	XXX	(16,035,478)	864,000				15,739,509	XXX	XXX
1229999999. Subtotal - swaps - replication												445,042	6,691,581	XXX	(16,035,478)	864,000				15,739,509	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												10,706,274	114,301,478	XXX	111,119,942	(28,673,253)				134,391,863	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange												(3,614)	(10,832,218)	XXX	(10,832,217)		(9,113,488)			4,331,117	XXX	XXX
1389999999. Total swaps - total return												39,287	(107,504)	XXX	(107,504)	(107,504)				214,882	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps												10,741,946	103,361,756	XXX	100,180,221	(28,780,757)	(9,113,488)			138,937,862	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Equity/Index	DLIH 2016-1 LLC	. 09/15/2026	. 12/18/2026	2,100	810,127,500	..7656.616 x 50	.....	.....	.....	.....(6,182,820)	.....	.....(6,182,820)	.....(6,182,820)	.....	.....	.....	48,944,700	.....	(b) 0111 .....
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5 ...	Equity/Index	DLIH 2016-1 LLC	. 09/15/2026	. 12/18/2026	 900	347,197,500	..7656.616 x 50	.....	.....	.....	.....(2,649,780)	.....	.....(2,649,780)	.....(2,649,780)	.....	.....	.....	20,976,300	.....	(b) 0111 .....
Fx GBP 1.00 PAY per USD $1.346237 REC	Liability Hedge	Page 3 Liabilities	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. 08/06/2026	. 10/14/2026	1	 12,773,097	... Fx USD $1.00 per (GBP 0.742811)	.....	.....	.....	187,496	.....	187,496	187,496	.....	.....	.....	 12,504	.....	(b) 0261 .....
Fx EUR 1.00 PAY per USD $1.156736 REC	Liability Hedge	Page 3 Liabilities	Currency.....	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	. 08/11/2026	. 10/16/2026	1	 14,145,725	... Fx USD $1.00 per (EUR 0.864501)	.....	.....	.....	279,670	.....	279,670	279,670	.....	.....	.....	 14,803	.....	(b) 0261 .....
Fx USD $1.00 PAY per GBP 0.732934 REC	Liability Hedge	Page 3 Liabilities	Currency.....	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	. 08/20/2026	. 10/14/2026	1	 132,345	Fx GBP 1.00 per (USD $1.364379)	.....	.....	.....	.....(3,674)	.....	.....(3,674)	.....(3,674)	.....	.....	.....	130	.....	(b) 0260 .....
Fx EUR 1.00 PAY per USD $1.169931 REC	Liability Hedge	Page 3 Liabilities	Currency.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 08/24/2026	. 10/29/2026	1	 14,807,813	... Fx USD $1.00 per (EUR 0.854751)	.....	.....	.....	443,047	.....	443,047	443,047	.....	.....	.....	20,862	.....	(b) 0261 .....
Fx EUR 1.00 PAY per USD $1.163464 REC	Liability Hedge	Page 3 Liabilities	Currency.....	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	. 09/04/2026	. 11/10/2026	1	9,884,790	... Fx USD $1.00 per (EUR 0.859502)	.....	.....	.....	240,758	.....	240,758	240,758	.....	.....	.....	 16,559	.....	(b) 0261 .....
Fx AUD 1.00 PAY per USD $0.711489 REC	Liability Hedge	Page 3 Liabilities	Currency.....	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	. 09/15/2026	. 11/18/2026	1	2,473,136	... Fx USD $1.00 per (AUD 1.405503)	.....	.....	.....	58,987	.....	58,987	58,987	.....	.....	.....	 4,529	.....	(b) 0261 .....
Fx EUR 1.00 PAY per USD $1.148724 REC	Liability Hedge	Page 3 Liabilities	Currency.....	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	. 09/22/2026	. 11/16/2026	1	 15,186,131	... Fx USD $1.00 per (EUR 0.870531)	.....	.....	.....	 176,917	.....	 176,917	 176,917	.....	.....	.....	 27,238	.....	(b) 0261 .....
1439999999. Subtotal - forwards - hedging other													(7,449,399)	XXX	(7,449,399)	(8,832,600)	1,383,201			70,017,625	XXX	XXX
1479999999. Subtotal - forwards													(7,449,399)	XXX	(7,449,399)	(8,832,600)	1,383,201			70,017,625	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX	19,545,522					5,563,387	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other											3,090,000	10,296,904	92,628,444	XXX	92,628,445	(38,159,689)	(7,730,287)			187,994,710	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)
1719999999. Subtotal - replication												445,042	6,691,581	XXX	(16,035,478)	864,000				15,739,509	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals											3,090,000	10,741,946	99,320,025	XXX	96,138,490	(37,295,689)	(7,730,287)			209,297,606	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
0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
0261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
0410	Hedges against rising interest rates that impact our Group Variable Annuity Business
0411	Hedges against declining interest rates that impact our Group Variable Annuity Business
0453	Hedges against rising interest rates that impact our Individual Fixed Annuity Business

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
WNZ6 Comdty	39	4,040,156	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/25/2026	110.3750	103.5938	(28,031)	(28,031)				(264,469)	(264,469)	200,850	(b) 0310	1,000
WNZ6 Comdty	1	103,594	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/25/2026	110.3828	103.5938	(719)	(719)				(6,789)	(6,789)	5,150	(b) 0310	1,000
WNZ6 Comdty	147	15,228,281	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/26/2026	111.3047	103.5938	(105,656)	(105,656)				(1,133,508)	(1,133,508)	757,050	(b) 0310	1,000
WNZ6 Comdty	300	31,078,125	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/26/2026	111.3125	103.5938	(215,625)	(215,625)				(2,315,625)	(2,315,625)	1,545,000	(b) 0310	1,000
WNZ6 Comdty	718	74,380,313	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/27/2026	111.1484	103.5938	(516,063)	(516,063)				(5,424,267)	(5,424,267)	3,697,700	(b) 0310	1,000
WNZ6 Comdty	376	38,951,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/27/2026	111.1563	103.5938	(270,250)	(270,250)				(2,843,500)	(2,843,500)	1,936,400	(b) 0310	1,000
WNZ6 Comdty	104	10,773,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/28/2026	110.8750	103.5938	(74,750)	(74,750)				(757,250)	(757,250)	535,600	(b) 0310	1,000
WNZ6 Comdty	116	12,016,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/28/2026	110.9375	103.5938	(83,375)	(83,375)				(851,875)	(851,875)	597,400	(b) 0310	1,000
USZ6 Comdty	760	78,018,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/25/2026	108.9844	102.6563	(451,250)	(451,250)				(4,809,379)	(4,809,379)	2,812,000	(b) 0310	1,000
USZ6 Comdty	300	30,796,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/26/2026	109.7344	102.6563	(178,125)	(178,125)				(2,123,439)	(2,123,439)	1,110,000	(b) 0310	1,000
USZ6 Comdty	342	35,108,438	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/27/2026	109.5156	102.6563	(203,063)	(203,063)				(2,345,908)	(2,345,908)	1,265,400	(b) 0310	1,000
USZ6 Comdty	2,107	216,296,719	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/27/2026	109.5313	102.6563	(1,251,031)	(1,251,031)				(14,485,625)	(14,485,625)	7,795,900	(b) 0310	1,000
FVZ6 Comdty	1,000	103,296,880	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/31/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/26/2026	106.3633	103.2969	(117,180)	(117,180)				(3,066,400)	(3,066,400)	1,250,000	(b) 0310	1,000
FVZ6 Comdty	925	95,549,614	US Treasury 5-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/31/2026	Chicago Brd of Trade 1UAUICTO4EQ4D06ZH473	08/27/2026	106.2383	103.2969	(108,392)	(108,392)				(2,720,795)	(2,720,795)	1,156,250	(b) 0310	1,000
NQZ6 Index	20	12,279,500	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	29,442.5500	30,698.7500	34,200	34,200				502,480	502,480	822,640	(b) 0110	20
NQZ6 Index	40	24,559,000	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	29,444.7500	30,698.7500	68,400	68,400				1,003,200	1,003,200	1,645,280	(b) 0110	20
NQZ6 Index	26	15,963,350	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2026	29,245.2000	30,698.7500	44,460	44,460				755,846	755,846	1,069,432	(b) 0110	20
NQZ6 Index	30	18,419,250	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2026	29,248.2000	30,698.7500	51,300	51,300				870,330	870,330	1,233,960	(b) 0110	20
NQZ6 Index	2	1,227,950	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,259.0000	30,698.7500	3,420	3,420				57,590	57,590	82,264	(b) 0110	20
NQZ6 Index	2	1,227,950	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,259.0500	30,698.7500	3,420	3,420				57,588	57,588	82,264	(b) 0110	20
NQZ6 Index	12	7,367,700	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,259.1000	30,698.7500	20,520	20,520				345,516	345,516	493,584	(b) 0110	20
NQZ6 Index	1	613,975	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,574.5000	30,698.7500	1,710	1,710				22,485	22,485	41,132	(b) 0110	20
NQZ6 Index	3	1,841,925	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,574.7500	30,698.7500	5,130	5,130				67,440	67,440	123,396	(b) 0110	20
NQZ6 Index	3	1,841,925	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,575.0000	30,698.7500	5,130	5,130				67,425	67,425	123,396	(b) 0110	20
NQZ6 Index	1	613,975	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,575.2500	30,698.7500	1,710	1,710				22,470	22,470	41,132	(b) 0110	20
NQZ6 Index	2	1,227,950	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2026	29,575.7500	30,698.7500	3,420	3,420				44,920	44,920	82,264	(b) 0110	20
NQZ6 Index	34	20,875,150	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	29,441.3500	30,698.7500	58,140	58,140				855,032	855,032	1,398,488	(b) 0110	20
NQZ6 Index	5	3,069,875	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	30,766.0000	30,698.7500	8,550	8,550				(6,725)	(6,725)	205,660	(b) 0110	20

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
NQZ6 Index	4	2,455,900	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	30,766.2500	30,698.7500	6,840	6,840				(5,400)	(5,400)	164,528	(b) 0110	20
NQZ6 Index	1	613,975	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	30,766.5000	30,698.7500	1,710	1,710				(1,355)	(1,355)	41,132	(b) 0110	20
ESZ6 Index	800	308,620,000	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	7,691.7500	7,715.5000	(660,000)	(660,000)				950,000	950,000	18,645,600	(b) 0110	50
ESZ6 Index	23	8,872,825	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2026	7,656.1000	7,715.5000	(18,975)	(18,975)				68,310	68,310	536,061	(b) 0110	50
ESZ6 Index	18	6,943,950	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	7,827.7500	7,715.5000	(14,850)	(14,850)				(101,025)	(101,025)	419,526	(b) 0110	50
ESZ6 Index	7	2,700,425	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	7,828.0000	7,715.5000	(5,775)	(5,775)				(39,375)	(39,375)	163,149	(b) 0110	50
ESZ6 Index	215	82,941,625	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	7,691.7000	7,715.5000	(177,375)	(177,375)				255,850	255,850	5,011,005	(b) 0110	50
ESZ6 Index	215	82,941,625	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	7,691.7500	7,715.5000	(177,375)	(177,375)				255,313	255,313	5,011,005	(b) 0110	50
ESZ6 Index	5	1,928,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/21/2026	7,790.2500	7,715.5000	(4,125)	(4,125)				(18,688)	(18,688)	116,535	(b) 0110	50
ESZ6 Index	10	3,857,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/22/2026	7,834.2500	7,715.5000	(8,250)	(8,250)				(59,375)	(59,375)	233,070	(b) 0110	50
1539999999. Subtotal - long futures - hedging other												(4,352,174)	(4,352,174)				(37,178,977)	(37,178,977)	62,451,203	XXX	XXX
1579999999. Subtotal - long futures												(4,352,174)	(4,352,174)				(37,178,977)	(37,178,977)	62,451,203	XXX	XXX
UXYZ6 Comdty	414	43,470,000	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2026	110.2266	105.0000	122,908	122,908				2,163,796	2,163,796	1,055,700	(b) 0311	1,000
TYZ6 Comdty	1,423	148,281,054	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2026	108.3984	104.2031	311,281	311,281				5,969,926	5,969,926	2,668,125	(b) 0311	1,000
TYZ6 Comdty	62	6,460,594	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/21/2026	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2026	108.4063	104.2031	13,563	13,563				260,593	260,593	116,250	(b) 0311	1,000
MFSZ6 Index	500	78,415,000	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/14/2026	3,199.4000	3,136.6000	412,500	412,500				1,570,000	1,570,000	2,497,580	(b) 0111	50
MFSZ6 Index	3	470,490	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,182.3000	3,136.6000	2,475	2,475				6,855	6,855	14,985	(b) 0111	50
MFSZ6 Index	5	784,150	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,182.4000	3,136.6000	4,125	4,125				11,450	11,450	24,976	(b) 0111	50
MFSZ6 Index	252	39,521,160	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,182.5000	3,136.6000	207,900	207,900				578,340	578,340	1,258,780	(b) 0111	50
MFSZ6 Index	21	3,293,430	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,182.6000	3,136.6000	17,325	17,325				48,300	48,300	104,898	(b) 0111	50
MFSZ6 Index	1	156,830	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,182.7000	3,136.6000	825	825				2,305	2,305	4,995	(b) 0111	50
MFSZ6 Index	281	44,069,230	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,183.1000	3,136.6000	231,825	231,825				653,325	653,325	1,403,640	(b) 0111	50
MFSZ6 Index	1	156,830	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/15/2026	3,183.2000	3,136.6000	825	825				2,330	2,330	4,995	(b) 0111	50
MFSZ6 Index	150	23,524,500	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/14/2026	3,199.1000	3,136.6000	123,750	123,750				468,750	468,750	749,274	(b) 0111	50
MFSZ6 Index	144	22,583,520	MSCI EAFE MFSA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/21/2026	NY Stock Exchnge/ICE	09/14/2026	3,199.5000	3,136.6000	118,800	118,800				452,880	452,880	719,303	(b) 0111	50
RTYZ6 Index	250	35,218,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/14/2026	2,926.3000	2,817.5000	146,250	146,250				1,360,000	1,360,000	2,565,500	(b) 0111	50
RTYZ6 Index	310	43,671,250	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/15/2026	2,915.3500	2,817.5000	181,350	181,350				1,516,675	1,516,675	3,181,220	(b) 0111	50

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
RTYZ6 Index	188	26,484,500	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/18/2026	Chicago Mercant Exch SNZ20JLFK8MNNCL00F39	09/14/2026	2,926.3000	2,817.5000	109,980	109,980				1,022,720	1,022,720	1,929,256	(b) 0111	50
1609999999. Subtotal - short futures - hedging other												2,005,682	2,005,682				16,088,245	16,088,245	18,299,478	XXX	XXX
1649999999. Subtotal - short futures												2,005,682	2,005,682				16,088,245	16,088,245	18,299,478	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												(2,346,492)	(2,346,492)				(21,090,732)	(21,090,732)	80,750,681	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(2,346,492)	(2,346,492)				(21,090,732)	(21,090,732)	80,750,681	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	7,180,681	11,563,559	18,744,240
Total Net Cash Deposits	7,180,681	11,563,559	18,744,240

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0130	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0131	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
0311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

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		856,850,751	(742,927,015)	856,850,751	896,365,964	(785,623,762)	896,365,964	215,142,544	215,142,544
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	(30,000)		187,496	(3,674)	213,822	187,496	(3,674)	213,822	12,633	12,633
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,346,000		443,047			443,047			20,862	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	1,240,000		1,416,293		176,293	1,416,293		176,293		
CDN IMP BNK OF COMRC	21GI19DL77OXOHC3ZE78	Y	Y	250,000									
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	(4,610,000)		627,538	(5,445,746)		627,538	(5,445,746)		1,126,979	918,772
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	640,000									
DLIH 2016-1 LLC		Y	N				(8,832,600)			(8,832,600)		69,921,000	61,088,400
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Y	Y	3,240,000		756,332			756,332			63,129	
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Y	Y	1,395,370									
SMBC CAP MARKETS INC	TVJ8SHLIZLORGWGDTNO3	Y	Y	(6,710,000)			(5,991,385)	718,615		(5,991,385)	718,615	3,546,257	3,546,257
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	1,120,000		379,845	(487,349)		379,845	(487,349)		214,882	
0299999999. Total NAIC 1 Designation				(1,118,630)		3,810,551	(20,760,754)	1,108,730	3,810,551	(20,760,754)	1,108,730	74,905,743	65,566,062
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)													
0999999999 - Gross totals				(1,118,630)		860,661,302	(763,687,768)	857,959,480	900,176,514	(806,384,516)	897,474,693	290,048,288	280,708,606
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						860,661,302	(763,687,768)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Cash		USD CASH	30,000	30,000	30,000		I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		USD CASH	4,610,000	4,610,000	4,610,000		I
SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	Cash		USD CASH	6,710,000	6,710,000	6,710,000		I
MULT EXCHANGES BoAML	Treasury	912803-EH-2	US GOVERNMENT TREASURY STRIP NOTE 0%	1,313,703	3,568,000	2,032,572	05/15/2044	I
MULT EXCHANGES BoAML	Treasury	912803-FD-0	US GOVERNMENT TREASURY STRIP NOTE 0%	423,914	1,457,000	1,093,439	05/15/2048	I
MULT EXCHANGES BoAML	Treasury	912803-FJ-7	US GOVERNMENT TREASURY NOTE 2.875%	837,498	3,049,000	2,259,863	05/15/2049	I
MULT EXCHANGES BoAML	Treasury	912828-6B-1	US GOVERNMENT TREASURY NOTE 2.625%	7,115,327	7,500,000	7,861,194	02/15/2029	I
MULT EXCHANGES BoAML	Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	1,692,346	2,000,000	1,737,989	08/15/2030	I
MULT EXCHANGES BoAML	Treasury	91282C-LC-3	US GOVERNMENT TREASURY NOTE 4%	9,743,414	10,000,000	10,069,325	07/31/2029	I
MULT EXCHANGES BoAML	Cash		USD CASH	104,759,198	104,759,198	104,759,198		I
EXCHNG GOLDMAN SACHS W22LROWP2IHZNBB6K528	Cash		USD CASH	25,684	25,684	25,684		I
0199999999 - Total				137,261,083	143,708,882	141,189,265	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)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		USD CASH	2,346,000	2,346,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		USD CASH	1,240,000	1,240,000	XXX		V
CDN IMP BNK OF COMRC 2IGI19DL770XOHC3ZE78	Cash		USD CASH	250,000	250,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		USD CASH	640,000	640,000	XXX		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		USD CASH	3,240,000	3,240,000	XXX		V
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Cash		USD CASH	1,395,370	1,395,370	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		USD CASH	1,120,000	1,120,000	XXX		V
0299999999 - Total				10,231,370	10,231,370	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 - Reinvested Collateral Assets Owned

N O N E

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 America ..... Charlotte, North Carolina					2,211,890	477,222	1,015,439	XXX.
Computershare ..... St Paul, Minnesota					1,434,100	34,760,724	3,180,712	XXX.
Federal Home Loan Bank of Indianapolis ..... Indianapolis, Indiana		3.700	160,647		23,537,430	17,096,130	4,098,945	XXX.
JPMorgan Chase ..... New York, New York		3.770	3,104,362		147,676,129	219,195,138	165,636,668	XXX.
JPMorgan Chase ..... New York, New York	C				161,243,000	161,243,000	161,243,000	XXX.
State Street ..... Boston, Massachusetts					464,460	399,763	369,161	XXX.
UMB Bank ..... Kansas City, Missouri		3.900	147,703		(80,497,481)	(82,563,588)	(99,411,770)	XXX.
0199998. Deposits in ... 69 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	214,872		27,388,410	27,467,213	16,902,286	XXX
0199999. Totals - open depositories	XXX	XXX	3,627,584		283,457,938	378,075,602	253,034,441	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	3,627,584		283,457,938	378,075,602	253,034,441	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	3,627,584		283,457,938	378,075,602	253,034,441	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
	AES CORP		09/29/2026	0.000	11/13/2026	49,733,639		
	ALLIANT ENERGY CORP		09/30/2026	0.000	10/02/2026	49,994,403		
	AMCOR FLEXIBLES NORTH AMERICA		09/21/2026	0.000	10/29/2026	24,918,043		29,140
	AMCOR FLEXIBLES NORTH AMERICA		09/29/2026	0.000	11/16/2026	24,865,802		5,802
	AMERICAN TRANSMISSION CO LLC		09/30/2026	0.000	10/01/2026	11,393,000		1,291
	AMERICAN WATER CAPITAL CORP		09/28/2026	0.000	10/01/2026	10,000,000		3,333
	AMERICAN WATER CAPITAL CORP		09/22/2026	0.000	10/06/2026	4,997,185		5,060
	AMERICAN WATER CAPITAL CORP		09/29/2026	0.000	10/13/2026	9,986,430		2,258
	AUTOZONE INC		09/25/2026	0.000	10/02/2026	4,999,443		3,341
	CABOT CORPORATION		08/25/2026	0.000	10/29/2026	49,848,540		188,040
	BECTON DICKINSON AND COMPANY		09/29/2026	0.000	10/02/2026	29,996,658		6,683
	BLACK HILLS CORP		09/30/2026	0.000	10/01/2026	5,500,000		616
	BOSTON SCIENTIFIC CORP		09/29/2026	0.000	10/19/2026	17,763,947		3,997
	CAMPBELLS CO		09/29/2026	0.000	10/15/2026	249,596		58
	CAMPBELLS CO		09/28/2026	0.000	10/30/2026	21,128,598		4,907
	CLOROX COMPANY		09/28/2026	0.000	10/26/2026	249,284		86
	CLOROX COMPANY		09/24/2026	0.000	10/28/2026	14,704,170		10,146
	CONSTELLATION BRANDS INC		09/28/2026	0.000	10/09/2026	15,985,239		5,528
	CONSTELLATION BRANDS INC		09/29/2026	0.000	10/13/2026	8,987,697		2,047
	CONSTELLATION BRANDS INC		09/29/2026	0.000	10/19/2026	5,788,107		1,318
	DOMINION ENERGY SOUTH CAROLINA		09/29/2026	0.000	11/03/2026	24,903,040		5,852
	DOMINION ENERGY INC		09/29/2026	0.000	11/02/2026	14,943,193		1,768
	DUKE ENERGY CORPORATION		09/30/2026	0.000	10/01/2026	8,000,000		884
	DUKE ENERGY CORPORATION		09/23/2026	0.000	10/02/2026	19,997,759		15,670
	ENBRIDGE US INC		09/29/2026	0.000	10/06/2026	46,973,295		10,673
	EVERGY KANSAS CENTRAL INC		09/30/2026	0.000	10/01/2026	21,200,000		2,373
	EVERGY KANSAS CENTRAL INC		09/30/2026	0.000	10/02/2026	14,798,343		
	EVERGY INC		09/30/2026	0.000	10/01/2026	19,920,000		2,230
	EVERGY MISSOURI WEST INC		09/30/2026	0.000	10/01/2026	7,400,000		865
	FIDELITY NATIONAL INFORMATION		09/23/2026	0.000	10/16/2026	2,096,365		1,933
	FIDELITY NATIONAL INFORMATION		09/23/2026	0.000	10/20/2026	11,973,566		11,096
	FISERV INC		09/30/2026	0.000	10/01/2026	20,000,000		2,233
	GENERAL MOTORS FINANCIAL COMPA		09/24/2026	0.000	10/07/2026	9,993,195		6,795
	GENUINE PARTS CO		09/29/2026	0.000	10/23/2026	27,649,594		3,418
	GLENCORE FUNDING LLC		09/28/2026	0.000	11/12/2026	29,854,016		6,916
	GLOBAL PAYMENTS INC.		09/28/2026	0.000	10/02/2026	28,996,535		6,927
	GLOBE LIFE INC		09/29/2026	0.000	10/09/2026	19,981,996		4,496
	HCA INC		09/28/2026	0.000	10/08/2026	9,992,007		2,282
	HCA INC		09/23/2026	0.000	10/21/2026	19,953,846		18,402
	HCA INC		09/21/2026	0.000	10/27/2026	1,196,356		1,396
	INTL PAPER CO		09/21/2026	0.000	10/05/2026	21,839,962		25,055
	JM SMUCKER CO		09/30/2026	0.000	10/01/2026	32,000,000		3,556
	KENTUCKY UTILITIES COMPANY		09/28/2026	0.000	10/19/2026	39,917,372		13,738
	KENTUCKY UTILITIES COMPANY		09/23/2026	0.000	10/20/2026	3,024,323		2,803
	KENTUCKY UTILITIES COMPANY		09/21/2026	0.000	10/26/2026	199,423		230
	KEURIG DR PEPPER INC		09/24/2026	0.000	10/29/2026	946,806		893
	WESTERN UNION CO/THE		09/22/2026	0.000	10/21/2026	29,930,762		31,053
	WESTERN UNION CO/THE		09/25/2026	0.000	10/23/2026	14,962,299		10,249
	LOUISVILLE GAS & ELEC CO		09/28/2026	0.000	10/19/2026	19,958,686		6,869
	LOUISVILLE GAS & ELEC CO		09/22/2026	0.000	10/20/2026	9,977,969		10,402
	MARSH MC LENNAN		09/22/2026	0.000	10/02/2026	3,621,588		3,703
	MARSH MC LENNAN		09/23/2026	0.000	10/08/2026	24,730,446		19,523
	MARSH MC LENNAN		08/27/2026	0.000	10/19/2026	3,408,315		12,923
	NATIONAL FUEL GAS CO		09/22/2026	0.000	10/07/2026	9,493,027		9,282
	NATIONAL FUEL GAS CO		09/29/2026	0.000	10/21/2026	39,902,877		4,844

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	NEXTERA ENERGY CAPITAL HOLDING		09/30/2026	0.000	10/01/2026	20,000,000		2,250
	NISOURCE INC.		09/24/2026	0.000	10/07/2026	24,983,112		19,674
	NISOURCE INC.		09/25/2026	0.000	10/09/2026	9,990,927		6,794
	OGLETHORPE POWER CORP		09/29/2026	0.000	10/08/2026	999,212		225
	ORACLE CORPORATION		09/30/2026	0.000	10/02/2026	2,398,727		467
	PEOPLES GAS LIGHT AND COKE COM		09/30/2026	0.000	10/01/2026	50,000,000		5,597
	PEOPLES GAS LIGHT AND COKE COM		09/29/2026	0.000	10/05/2026	54,975,244		12,369
	PUBLIC SERVICE ENTERPRISE GROU		09/28/2026	0.000	10/06/2026	24,985,830		5,663
	REPUBLIC SERVICES INC		09/29/2026	0.000	10/08/2026	39,968,571		8,971
	SAN DIEGO GAS & ELECTRIC CO		09/29/2026	0.000	10/02/2026	19,997,761		4,477
	SEMPRA		09/29/2026	0.000	10/22/2026	14,963,504		3,467
	SOUTHERN COMPANY		09/25/2026	0.000	10/02/2026	44,994,934		30,372
	SOUTHERN COMPANY		09/25/2026	0.000	10/05/2026	9,995,475		6,780
	SOUTHWEST GAS CORP		09/29/2026	0.000	10/01/2026	41,828,000		9,365
	SPIRE INC		09/29/2026	0.000	10/23/2026	12,767,609		2,937
	SPIRE INC		09/28/2026	0.000	11/09/2026	18,018,607		4,154
	TARGA RESOURCES CORP		09/29/2026	0.000	10/01/2026	5,100,000		1,153
	UNION ELECTRIC CO		09/30/2026	0.000	10/01/2026	50,000,000		5,583
	VULCAN MATERIALS COMPANY		09/30/2026	0.000	10/01/2026	21,000,000		2,333
	WEC ENERGY GROUP INC		09/28/2026	0.000	10/05/2026	479,779		166
	WISCONSIN POWER AND LIGHT COMP		09/30/2026	0.000	10/01/2026	8,000,000		896
	BROOKFIELD INFRASTRUCTURE HOLD		09/29/2026	0.000	10/06/2026	799,543		410
	BROOKFIELD INFRASTRUCTURE HOLD		08/25/2026	0.000	10/29/2026	49,892,896		194,998
	CANADIAN NTL RAIL CO		09/25/2026	0.000	10/05/2026	7,961,431		5,347
	ELEMENT FLEET MANAGEMENT CORP		09/25/2026	0.000	10/06/2026	14,991,390		10,319
	ELEMENT FLEET MANAGEMENT CORP		09/24/2026	0.000	10/07/2026	24,982,569		20,305
	ENBRIDGE INC		09/21/2026	0.000	10/26/2026	39,883,197		46,530
	TRANSCANADA PIPELINES LTD		09/21/2026	0.000	10/26/2026	9,970,799		11,633
	TRANSCANADA PIPELINES LTD		09/29/2026	0.000	11/09/2026	14,931,417		1,750
	TRANSCANADA PIPELINES LTD		09/24/2026	0.000	11/23/2026	14,906,511		12,261
	MORNINGSKY POWER LLC MORNINGSKY		07/31/2026	10.000	10/31/2026	43,083,907	318,703	413,133
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						1,671,677,694	318,703	1,385,362
0489999999. Total - issuer credit obligations (unaffiliated)						1,671,677,694	318,703	1,385,362
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						1,671,677,694	318,703	1,385,362
261908-10-7	DREYFUS TREASU OBL CSH MNG INS		09/30/2026	3.750		54,339,668	244,323	1,198,502
4812C2-23-9	JP MORGAN TREASURY PLUS MONEY		09/30/2026	3.850		123,260,177	272,964	
85749T-57-4	STATE ST INST TR PL MM CABR		09/30/2026	3.800		18,246,546	116,477	
857492-86-2	STATE ST INST TR PL Premier		09/30/2026	3.800		2,453,853	7,967	
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						198,300,244	641,731	1,198,502
	RBC REPO CSH COLLATERAL		07/24/2026	3.640	01/01/9999	490,000		(11,766)
	APSEC REPO CSH COLLATERAL		09/29/2026	3.640	01/01/9999	882,250		(3,598)
8499999999. Subtotal - other cash equivalents (unaffiliated)						1,372,250		(15,364)
8589999999. Total cash equivalents (unaffiliated)						1,871,350,188	960,434	2,568,500
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						1,871,350,188	960,434	2,568,500