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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

PACIFIC LIFE INSURANCE COMPANY

NAIC Group Code 0709 (Current) 0709 (Prior) NAIC Company Code 67466 Employer's ID Number 95-1079000

Organized under the Laws of NEBRASKA, State of Domicile or Port of Entry NEBRASKA

Country of Domicile UNITED STATES OF AMERICA

Licensed as business type: LIFE, ACCIDENT & HEALTH

Incorporated/Organized 01/02/1868 Commenced Business 05/01/1868

Statutory Home Office 6750 MERCY ROAD (Street and Number), OMAHA, NE, US 68106 (City or Town, State, Country and Zip Code)

Main Administrative Office 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH, CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Mail Address 700 NEWPORT CENTER DRIVE (Street and Number or P.O. Box), NEWPORT BEACH, CA, US 92660 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 NEWPORT CENTER DRIVE (Street and Number)

NEWPORT BEACH, CA, US 92660 (City or Town, State, Country and Zip Code), 949-219-3011 (Area Code) (Telephone Number)

Internet Website Address WWW.PACIFICLIFE.COM

Statutory Statement Contact GREGORY OLEN ARMITAGE (Name), 949-219-1631 (Area Code) (Telephone Number)

GREG.ARMITAGE@PACIFICLIFE.COM (E-mail Address), (FAX Number)

OFFICERS

Chairman, President & Chief Executive Officer	DARRYL DOUGLAS BUTTON	Executive Vice President & Chief Financial Officer	VIBHU RANJAN SHARMA
Senior Vice President & Chief Accounting Officer	CAROL JOY KROSKY		

OTHER

STARLA CHIN YAMAUCHI Vice President & Secretary	CRAIG WILSON LESLIE Senior Vice President & Treasurer	

DIRECTORS OR TRUSTEES

DARRYL DOUGLAS BUTTON	VIBHU RANJAN SHARMA	DAWN ROADCAP BEHNKE #
JAY ORLANDI	BRIAN TODD WOOLFOLK	

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.

Darryl Douglas Button Chairman, President & Chief Executive Officer	Vibhu Ranjan Sharma Executive Vice President & Chief Financial Officer	Carol Joy Krosky Senior Vice President & Chief Accounting Officer

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 .....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document

State of California SS:

County of Orange

Subscribed and sworn to (or affirmed) before me this _____ day of November, 2025 by Darryl Douglas Button, Vibhu Ranjan Sharma and Carol Joy Krosky,

proved to me on the basis of satisfactory evidence to be the persons who appeared before me.

_____

Signature of Notary Public

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	91,343,759,169		91,343,759,169	82,251,205,812
2.	Stocks:				
	2.1 Preferred stocks	7,995,625		7,995,625	1,312,609
	2.2 Common stocks	1,069,202,824	341,269,952	727,932,872	754,901,171
3.	Mortgage loans on real estate:				
	3.1 First liens	21,196,747,228		21,196,747,228	19,596,144,363
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	64,414,069		64,414,069	69,412,409
	4.2 Properties held for the production of income (less $ encumbrances)	251,533		251,533	264,344
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 1,852,934,290), cash equivalents ($ 1,024,760,145) and short-term investments ($ 307,901,179)	3,185,595,614		3,185,595,614	2,864,148,216
6.	Contract loans (including $ premium notes)	8,764,906,456	2,037,462	8,762,868,994	8,526,916,980
7.	Derivatives	3,922,401,349		3,922,401,349	3,208,516,495
8.	Other invested assets	15,891,561,134	55,944,328	15,835,616,806	12,595,576,968
9.	Receivables for securities	219,513,272		219,513,272	181,378,381
10.	Securities lending reinvested collateral assets	4,108,220,634		4,108,220,634	1,792,873,021
11.	Aggregate write-ins for invested assets	674,102,673		674,102,673	785,879,059
12.	Subtotals, cash and invested assets (Lines 1 to 11)	150,448,671,581	399,251,743	150,049,419,838	132,628,529,828
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,040,828,091	561,674	1,040,266,416	945,128,398
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,988,295,465)		(1,988,295,465)	(24,607,711)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	158,523,995		158,523,995	129,728,174
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	249,377,547		249,377,547	304,555,374
	16.2 Funds held by or deposited with reinsured companies	169,764,480		169,764,480	157,860,316
	16.3 Other amounts receivable under reinsurance contracts	2,151,842,648	1,757,824	2,150,084,824	152,253,494
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	69,943,964		69,943,964	461,576,854
18.2	Net deferred tax asset	1,150,747,989	159,966,682	990,781,307	1,008,773,590
19.	Guaranty funds receivable or on deposit	33,559,696		33,559,696	35,667,256
20.	Electronic data processing equipment and software	168,868,384	165,159,081	3,709,303	6,423,201
21.	Furniture and equipment, including health care delivery assets ($)	12,904,890	12,904,890		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	101,961,394		101,961,394	338,184,124
24.	Health care ($) and other amounts receivable	240,470,137	27,390,823	213,079,315	156,532,317
25.	Aggregate write-ins for other than invested assets	1,026,312,862	32,624,121	993,688,741	797,775,033
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	155,035,482,194	799,616,839	154,235,865,355	137,098,380,247
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	80,656,725,179		80,656,725,179	72,114,452,238
28.	Total (Lines 26 and 27)	235,692,207,372	799,616,839	234,892,590,534	209,212,832,485
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	674,102,673		674,102,673	785,879,059
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)	674,102,673		674,102,673	785,879,059
2501.	Cash value of life insurance policies	484,872,401		484,872,401	253,540,151
2502.	Net deferred losses from variable annuity hedge	276,904,040		276,904,040	395,538,793
2503.	Admitted disallowed IMR	191,791,588		191,791,588	95,308,482
2598.	Summary of remaining write-ins for Line 25 from overflow page	72,744,833	32,624,121	40,120,712	53,387,607
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,026,312,862	32,624,121	993,688,741	797,775,033

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 74,919,455,726 less $ included in Line 6.3 (including $ 5,898,022,329 Modco Reserve)	74,919,455,726	73,014,570,409
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	18,039,050	21,170,745
3.	Liability for deposit-type contracts (including $ Modco Reserve)	36,328,876,523	28,797,273,494
4.	Contract claims:		
	4.1 Life	649,975,545	718,566,192
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		56,294
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)	7,112,849	7,326,768
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		446,661
	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	5,905,825	3,615,870
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 $ 18,296,410 assumed and $ 164,674,713 ceded	182,971,123	333,909,708
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 833,364 , accident and health $ and deposit-type contract funds $ 2,593,792	3,427,157	18,455,746
11.	Commissions and expense allowances payable on reinsurance assumed	7,203,686	7,972,267
12.	General expenses due or accrued	356,895,599	403,937,877
13.	Transfers to Separate Accounts due or accrued (net) (including $ (997,989,580) accrued for expense allowances recognized in reserves, net of reinsured allowances)	24,440,011	(467,086,152)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	27,700,340	18,740,503
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	170,462,513	192,712,610
17.	Amounts withheld or retained by reporting entity as agent or trustee	472,199,347	435,381,072
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	135,927,077	90,114,854
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	267,847,771	260,821,043
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,689,156,478	2,049,595,320
	24.02 Reinsurance in unauthorized and certified ($) companies	780,267	1,028,736
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	3,000,000	3,000,000
	24.04 Payable to parent, subsidiaries and affiliates	5,276,770	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	16,228,511,374	13,258,658,799
	24.08 Derivatives	946,570,657	1,035,967,235
	24.09 Payable for securities	1,271,154,358	486,778,774
	24.10 Payable for securities lending	4,108,220,634	1,792,873,021
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,409,243,444	2,463,195,392
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	141,240,354,122	124,949,083,237
27.	From Separate Accounts Statement	80,656,725,179	72,114,452,238
28.	Total liabilities (Lines 26 and 27)	221,897,079,301	197,063,535,475
29.	Common capital stock	30,000,000	30,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	76,979,443	79,553,776
32.	Surplus notes	2,205,377,416	1,455,245,621
33.	Gross paid in and contributed surplus	2,535,788,610	2,535,788,610
34.	Aggregate write-ins for special surplus funds	468,695,628	490,847,275
35.	Unassigned funds (surplus)	7,678,670,136	7,557,861,729
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	12,965,511,233	12,119,297,010
38.	Totals of Lines 29, 30 and 37	12,995,511,233	12,149,297,010
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	234,892,590,534	209,212,832,485
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral payable and income accruals	2,224,094,615	2,344,615,496
2502.	Disbursements payable	119,957,112	48,787,102
2503.	Unclaimed accounts and uncashed checks	39,008,120	37,146,350
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,183,597	32,646,442
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,409,243,444	2,463,195,392
3101.	Other surplus adjustments - derivatives	76,979,443	79,553,776
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)	76,979,443	79,553,776
3401.	Variable annuity hedge	276,904,040	395,538,793
3402.	Admitted disallowed IMR	191,791,588	95,308,482
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	468,695,628	490,847,275

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	11,907,048,405	10,430,603,236	13,677,658,709
2.	Considerations for supplementary contracts with life contingencies		315,434	315,434
3.	Net investment income	3,188,854,141	2,916,585,632	3,960,284,346
4.	Amortization of Interest Maintenance Reserve (IMR)	(20,142,065)	(5,807,105)	(13,920,262)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(87,439,033)	(107,127,147)	(119,764,140)
6.	Commissions and expense allowances on reinsurance ceded	269,479,507	204,761,295	270,178,715
7.	Reserve adjustments on reinsurance ceded	1,271,067,637	(814,266,663)	(1,023,046,365)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,094,729,275	1,044,599,685	1,406,009,236
	8.2 Charges and fees for deposit-type contracts	49,998,840	60,243,831	84,531,191
	8.3 Aggregate write-ins for miscellaneous income	127,598,480	122,171,200	158,574,752
9.	Totals (Lines 1 to 8.3)	17,801,195,186	13,852,079,400	18,400,821,616
10.	Death benefits	1,223,957,396	1,090,882,329	1,473,334,834
11.	Matured endowments (excluding guaranteed annual pure endowments)	240,429	3,435,530	6,324,808
12.	Annuity benefits	1,401,730,377	1,282,223,099	1,708,200,023
13.	Disability benefits and benefits under accident and health contracts	8,197,248	8,191,155	13,117,079
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	9,862,322,569	9,015,278,491	11,880,505,131
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,116,972,130	834,315,179	1,138,534,037
18.	Payments on supplementary contracts with life contingencies	465,699	306,070	440,792
19.	Increase in aggregate reserves for life and accident and health contracts	1,746,865,088	762,232,467	690,599,396
20.	Totals (Lines 10 to 19)	15,360,750,936	12,996,864,320	16,911,056,100
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,139,904,982	941,836,058	1,330,266,138
22.	Commissions and expense allowances on reinsurance assumed	6,796,440	228,850,893	233,078,033
23.	General insurance expenses and fraternal expenses	889,831,720	815,487,420	1,161,766,116
24.	Insurance taxes, licenses and fees, excluding federal income taxes	134,377,329	111,475,796	139,788,445
25.	Increase in loading on deferred and uncollected premiums	(942,807)	8,980,815	9,126,979
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,576,383,222	(169,150,127)	(303,942,537)
27.	Aggregate write-ins for deductions	441,158,773	330,166,334	484,717,125
28.	Totals (Lines 20 to 27)	19,548,260,596	15,264,511,510	19,965,856,398
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(1,747,065,409)	(1,412,432,110)	(1,565,034,782)
30.	Dividends to policyholders and refunds to members	5,029,528	6,097,396	7,600,799
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,752,094,937)	(1,418,529,506)	(1,572,635,581)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	98,510,850	141,423,058	79,222,490
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)	(1,850,605,787)	(1,559,952,564)	(1,651,858,071)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,659,450 (excluding taxes of $ (9,177,289) transferred to the IMR)	1,781,927,651	1,461,244,724	1,829,558,965
35.	Net income (Line 33 plus Line 34)	(68,678,137)	(98,707,840)	177,700,894
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	12,149,297,010	11,792,068,994	11,792,068,994
37.	Net income (Line 35)	(68,678,137)	(98,707,840)	177,700,894
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 56,135,443	383,043,203	495,917,242	520,365,666
39.	Change in net unrealized foreign exchange capital gain (loss)	36,302,821	6,160,980	(50,734,400)
40.	Change in net deferred income tax	84,691,265	104,285,843	58,391,461
41.	Change in nonadmitted assets	(44,671,458)	21,325,523	147,551,827
42.	Change in liability for reinsurance in unauthorized and certified companies	248,469	(207,267)	168,937
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(639,561,158)	(549,258,662)	(627,005,584)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(79,145,164)	(107,127,147)	(119,764,140)
47.	Other changes in surplus in Separate Accounts Statement	87,439,033	107,127,147	119,764,140
48.	Change in surplus notes	750,131,795	125,812	169,127
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			
	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	336,413,555	131,129,398	130,620,089
54.	Net change in capital and surplus for the year (Lines 37 through 53)	846,214,223	110,771,030	357,228,016
55.	Capital and surplus, as of statement date (Lines 36 + 54)	12,995,511,233	11,902,840,024	12,149,297,010
	DETAILS OF WRITE-INS			
08.301.	Fee income	110,694,131	104,457,702	137,778,927
08.302.	Miscellaneous income	16,904,349	17,713,498	20,795,825
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	127,598,480	122,171,200	158,574,752
2701.	Net periodic benefit cost	5,763,557	8,825,438	4,710,495
2702.	Reinsurance disbursements	462,684,476	346,890,622	491,725,601
2703.	Miscellaneous disbursements	(28,869,922)	(27,102,793)	(21,510,162)
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,580,663	1,553,067	9,791,191
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	441,158,773	330,166,334	484,717,125
5301.	Reinsurance gain deferral	338,929,387	133,718,887	133,718,887
5302.	Adjustment to retirement plans	58,500	(144,750)	308,267
5303.	Other surplus adjustments - derivatives	(2,574,332)	(2,415,477)	(3,246,620)
5398.	Summary of remaining write-ins for Line 53 from overflow page		(29,262)	(160,445)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	336,413,555	131,129,398	130,620,089

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	16,372,141,163	11,078,722,240	14,884,406,626
2.	Net investment income	4,031,744,644	3,346,142,178	4,649,227,920
3.	Miscellaneous income	1,063,703,378	569,584,798	877,515,910
4.	Total (Lines 1 to 3)	21,467,589,185	14,994,449,215	20,411,150,455
5.	Benefit and loss related payments	13,505,602,920	11,935,951,777	15,931,991,601
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,164,002,224	(547,397,033)	(631,912,130)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,842,729,933	2,555,930,548	3,397,359,975
8.	Dividends paid to policyholders	5,746,402	6,277,556	7,912,484
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(387,213,331)	(21,571,734)	(25,893,286)
10.	Total (Lines 5 through 9)	17,130,868,148	13,929,191,114	18,679,458,645
11.	Net cash from operations (Line 4 minus Line 10)	4,336,721,038	1,065,258,101	1,731,691,811
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	12,879,966,902	6,813,842,570	12,063,841,959
	12.2 Stocks	82,703,239	26,653,060	63,533,461
	12.3 Mortgage loans	1,188,750,724	701,400,535	1,047,593,296
	12.4 Real estate		43,368,588	43,368,588
	12.5 Other invested assets	2,460,805,478	4,689,223,443	6,350,613,465
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,252	(2,308,911)	(1,145,155)
	12.7 Miscellaneous proceeds	2,709,670,999	5,209,848,568	4,008,013,346
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,321,901,594	17,482,027,853	23,575,818,961
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	21,701,433,373	11,871,752,598	18,125,849,832
	13.2 Stocks	36,158,445	48,137,007	71,707,620
	13.3 Mortgage loans	2,778,770,017	1,318,027,655	2,344,027,059
	13.4 Real estate	95,886	520,158	520,158
	13.5 Other invested assets	5,116,441,279	5,967,828,632	8,136,600,913
	13.6 Miscellaneous applications	4,444,639,570	1,777,998,402	2,207,333,149
	13.7 Total investments acquired (Lines 13.1 to 13.6)	34,077,538,570	20,984,264,452	30,886,038,730
14.	Net increase/(decrease) in contract loans and premium notes	236,623,126	211,497,722	339,448,467
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(14,992,260,102)	(3,713,734,321)	(7,649,668,237)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	750,000,000		
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		(10,826)	(10,826)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	6,992,444,566	4,891,494,117	6,556,636,397
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,234,541,896	(2,489,471,952)	(792,765,804)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	10,976,986,462	2,402,011,339	5,763,859,766
	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)	321,447,398	(246,464,881)	(154,116,660)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,864,148,216	3,018,264,875	3,018,264,875
	19.2 End of period (Line 18 plus Line 19.1)	3,185,595,614	2,771,799,994	2,864,148,216

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

20.0001.	Reinsurance transaction	4,046,801,001	1,040,993,107	1,040,993,107
20.0002.	Bonds disposed and acquired and system conversion	664,840,865	574,429,330	828,047,665
20.0003.	Other invested assets transfer to affiliated funds	202,901,338	95,037,513	95,037,513
20.0004.	Low income housing tax credit	168,920,769		50,000,000
20.0005.	Reclassification Long term bond transfer to short term bond	65,217,513	107,714,965	107,714,965
20.0006.	Bond interest in-kind received	24,001,324	37,051,823	37,518,943
20.0007.	Asset transfer due to novation of a reinsurance treaty	36,604,090		563,563,594
20.0008.	Reclassification Short term bond transfer to long term bond	27,795,286		
20.0009.	Assets transfer due to Principles-based Bond Project	14,019,757		
20.0010.	Premium tax credits received	13,940,358	5,344,196	6,858,208

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

20.0011.	Mortgage loan transfer to other invested assets	3,183,961		245,300,000
20.0012.	Mortgage loans disposed and acquired	1,691,564		1,490,969
20.0013.	Premiums received as assets in-kind and interest purchased		431,192,094	422,860,635
20.0014.	Premiums received as assets in-kind and interest purchased transferred to separate accounts		431,192,094	422,860,635
20.0015.	Federal tax credits received		173,238,877	173,238,877
20.0016.	Dividend received from Pacific Alliance Reinsurance of Vermont			49,239,054

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	5,315,865,294	3,590,043,759	5,206,201,920
2.	Group life			
3.	Individual annuities	10,284,445,192	7,173,210,827	9,288,926,341
4.	Group annuities	2,132,307,260	1,957,801,971	2,459,920,849
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	17,732,617,745	12,721,056,557	16,955,049,110
9.	Deposit-type contracts	13,339,723,627	2,079,915,880	15,886,052,192
10.	Total (Lines 8 and 9)	31,072,341,372	14,800,972,437	32,841,101,302

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

Pacific Life Insurance Company (the Company or Pacific Life) prepares its financial statements based on accounting practices prescribed or permitted by the Nebraska Department of Insurance (NE DOI). The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the NE DOI. Prescribed statutory accounting practices include state laws and regulations. Additionally, the Director of the NE DOI has the right to permit other specific practices, which deviate from prescribed practices.

During 2024, the Company applied Nebraska Revised Statute 44-2222 for the registered index-linked annuities (RILA) products to align with how the Company manages and measures the overall general account portfolio. The state prescribed practice allows for assets, other than derivatives, to be transferred between the general account and non-insulated Separate Account at book value instead of fair value in accordance with NAIC Statement of Statutory Accounting Principle (SSAP) No. 56, *Separate Accounts.*

The NE DOI approved a permitted accounting practice, effective January 1, 2022, allowing the Company to calculate the policy reserves for funding agreements based on a methodology that differs from the NAIC SAP. Policy reserves for funding agreements are calculated based on SSAP No. 52, *Deposit-Type Contracts*, and the reserving methodologies in Appendices A-820 and A-822 which utilizes a reference rate in the valuation interest rate calculation based on an average of a historical twelve-month period ending on June 30 of the calendar year of issue or purchase. In the permitted practice, the Company utilizes a reference rate in the valuation interest rate calculation based on the day of the funding agreement issuance which results in a policy reserve less than or equal to the NAIC SAP policy reserve.

The NAIC's Life Actuarial Task Force has adopted APF 2024-05 for the 2025 Valuation Manual, which allows a monthly determination of the statutory maximum valuation rate for the Company's funding agreements, with domiciliary Commissioner approval. The Company received Commissioner approval to determine statutory maximum valuation rates as described in Valuation Manual (VM) Section II Subsection 3(C) for contracts issued on or after January 1, 2017 (the operative date of the VM), effective January 1, 2025. The Company shall continue to determine statutory maximum valuation rates using the same methodology for future valuations. The Company's permitted practice was no longer used subsequent to December 31, 2024.

The following table reconciles the Company's net income for the nine months ended September 30, 2025 and the year ended December 31, 2024 and statutory surplus as of September 30, 2025 and December 31, 2024, between NAIC SAP and practices prescribed and permitted by the NE DOI:

	SSAP #	F/S Page	F/S Line	September 30, 2025	December 31, 2024
NET INCOME					
1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	($68,678,137)	$177,700,894
2. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	4	17	0	(8,295,924)
4. Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	($68,678,137)	$185,996,818
SURPLUS					
5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$12,995,511,233	$12,149,297,010
6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:					
RILA - Book Value vs. Fair Value	56	4	47	20,940,134	0
7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:					
Change in Policy Reserves	52	3	3	0	28,857,405
8. Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$12,974,571,099	$12,120,439,605

B. No significant change

C. Accounting Policies:

1. No significant change

2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including asset-backed securities (ABS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual bonds that do not possess or no longer possess an effective call option shall be reported at fair value regardless of NAIC designation, otherwise reported at amortized cost. Securities that do not meet the definition of a bond are carried at the lower of cost or market and reported as other invested assets.

3-5. No significant change

6. ABS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For ABS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other ABS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

7-13. No significant change

D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 2025, the Company adopted revisions to SSAP No. 21, *Other Admitted Assets*, SSAP No. 26 *Bonds*, SSAP No. 41 *Surplus Notes,* and SSAP No. 43, *Asset-Backed Securities,* as part of the Principles Based Bond Definition Project. (See Note 21.C for detail of changes in measurement for securities reclassified under the bond definition)

In January 2024, the NAIC adopted Interpretation 23-04, *Scottish Re Life Reinsurance Liquidation Questions* (INT 23-04), which addresses accounting and reporting for reinsurance receivables from Scottish Re's estate including impairment analysis and admissibility of reinsurance recoverables. This interpretation is to be applied generically.

3. BUSINESS COMBINATIONS AND GOODWILL

No significant change

4. DISCONTINUED OPERATIONS

No significant change

5. INVESTMENTS

A. Mortgage Loans, Including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new mortgage loans during 2025 were:

		Maximum	Minimum
a.	Farm	6.95%	6.05%
b.	Construction and Land Development	8.03%	7.32%
c.	Multi-family Residential	16.38%	8.75%
d.	Commercial	7.03%	5.61%

NOTES TO FINANCIAL STATEMENTS

2-3. No significant change

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$961,319,231	$0	$1,124,711,945	$0	$18,872,203,733	$0	$20,958,234,909
(b) 30-59 Days Past Due		0	103,683,254	0		0	103,683,254
(c) 60-89 Days Past Due	7,163,178	0	27,337,004	0		0	34,500,182
(d) 90-179 Days Past Due	34,023,629	0	20,110,990	0		0	54,134,619
(e) 180+ Days Past Due	7,287,116	0	6,631,051	0	32,276,097	0	46,194,264
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$34,023,629	$0	$20,110,990	$0	$0	$0	$54,134,619
(b) Interest Accrued	987,671	0	735,347	0	0	0	1,723,018
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$7,287,116	$0	$6,631,051	$0		$0	$13,918,167
(b) Interest Accrued	520,674	0	542,044	0	0	0	1,062,718
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$18,067,870	$0	$0	$0	$1,312,385,765	$0	$1,330,453,635
b. Prior Year							
1. Recorded Investment							
(a) Current	$928,749,674	$0	$811,410,056	$0	$17,659,095,922	$106,988,199	$19,506,243,851
(b) 30-59 Days Past Due	10,461,579	0	32,592,710	0	0	0	43,054,289
(c) 60-89 Days Past Due	0	0	4,712,957	0	0	0	4,712,957
(d) 90-179 Days Past Due	2,326,270	0	2,475,246	0	0	0	4,801,516
(e) 180+ Days Past Due	3,555,653	0	0	0	33,776,097	0	37,331,750
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$2,326,270	$0	$2,475,246	$0	$0	$0	$4,801,516
(b) Interest Accrued	95,971	0	24,089	0	0	0	120,060
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$3,555,653	$0	$0	$0	$0	$0	$3,555,653
(b) Interest Accrued	24,093	0	0	0	0	0	24,093
4. Interest Reduced							
(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment (1)	$18,602,292	$0	$0	$0	$1,096,751,850	$106,988,199	$1,222,342,341

(1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its wholly-owned subsidiary, Pacific Life & Annuity Company (PL&A). The total amounts were $3.6 billion and $3.0 billion at September 30, 2025 and December 31, 2024, respectively.

5-7. No significant change

8. Mortgage loans derecognized as a result of foreclosure:	September 30, 2025	December 31, 2024
a. Aggregate amount of mortgage loans derecognized as a result of foreclosure	$3,183,961	$245,300,000
b. Real estate collateral recognized	3,387,683	$245,300,000
c. Other collateral recognized	0	0
d. Receivable recognized from a government guarantee of the foreclosed mortgage loan	0	0

9. No significant change

B-C. No significant change

NOTES TO FINANCIAL STATEMENTS

D. Asset-backed Securities:

1. Prepayment assumptions for ABS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.

2. No other than temporary impairments (OTTIs) were recognized on ABS due to intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

3. The following table presents all ABS with an OTTI recognized in 2025, whereby the present value of cash flows expected to be collected is less than the amortized cost basis of the securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at time of OTTI	Date of Financial Statement When Reported
G1001#AB2	$25,000,000	$6,250,000	$18,750,000	$6,250,000	$6,250,000	3/31/2025
62878HAB7	15,526,326	13,141,335	2,384,990	13,141,335	13,144,497	3/31/2025
62883*AA0	17,477,844	14,793,082	2,684,762	14,793,082	14,787,559	3/31/2025
62883*AD4	10,091,394	8,541,260	1,550,134	8,541,260	8,543,923	3/31/2025
62883*AC6	9,706,546	8,215,529	1,491,017	8,215,529	8,215,311	3/31/2025
62883*AB8	3,883,633	3,287,071	596,563	3,287,071	3,286,124	3/31/2025
62883*AF9	7,763,416	6,570,882	1,192,534	6,570,882	6,572,249	3/31/2025
44509PAA6	8,502,515	6,402,515	2,100,000	6,402,515	6,400,000	3/31/2025
Total	XXX	XXX	$30,750,000	XXX	XXX	XXX

4. The unrealized losses of ABS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of September 30, 2025 are as follows:

		September 30, 2025
a. The Aggregate Amount of Unrealized Losses:		
	1. Less than 12 Months	$31,412,033
	2. 12 Months or Longer	500,244,737
b. The Aggregate Related Fair Value of Securities with Unrealized Losses:	1. Less than 12 Months	$2,666,611,451
	2. 12 Months or Longer	5,514,422,545

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

   In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to, the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. No significant change

2. For securities lending transactions, the carrying value of securities classified as bonds and on loan at September 30, 2025 was $4.1 billion. The Company recorded cash collateral received of $4.1 billion and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 - Liabilities, Surplus and Other Funds. The Company may occasionally utilize amounts from the cash collateral for short-term liquidity for general corporate purposes and, as such, does not include these amounts in Schedule DL. As of September 30, 2025, $0 was utilized for general corporate purposes.

3. Collateral Received

   a. Aggregate Amount of Collateral Received

		Fair Value
1. Securities Lending		
(a)	Open	$4,108,220,634
(b)	30 Days or Less	0
(c)	31 to 60 Days	0
(d)	61 to 90 Days	0
(e)	Greater Than 90 Days	0
(f)	Sub-total	4,108,220,634
(g)	Securities Received	0
(h)	Total Collateral Received	$4,108,220,634

NOTES TO FINANCIAL STATEMENTS

2. No significant change

b. The Company has not sold or repledged collateral received from securities lending agreements.

c. No significant change

4. No significant change

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

		Amortized Cost	Fair Value
1. Securities Lending			
(a)	Open	$0	$0
(b)	30 Days or Less	933,220,634	933,220,634
(c)	31 to 60 Days	250,000,000	250,000,000
(d)	61 to 90 Days	1,750,000,000	1,750,000,000
(e)	91 to 120 Days	1,175,000,000	1,175,000,000
(f)	121 to 180 Days	0	0
(g)	181 to 365 Days	0	0
(h)	1 to 2 Years	0	0
(i)	2 to 3 Years	0	0
(j)	Greater than 3 Years	0	0
(k)	Sub-total	4,108,220,634	4,108,220,634
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$4,108,220,634	$4,108,220,634

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. To manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company reinvests in assets with a maturity date of 95 days or less.

6-7. No significant change

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

1. The Company entered into repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company receives sales financing secured by securities as collateral in an amount equal to at least 102% of the estimated fair value of the bonds sold at the inception of the transaction, with a simultaneous agreement to repurchase such bonds at a future date or on demand in an amount equal to the cash initially received plus interest. The Company monitors the ratio of the cash-held to the estimated fair value of the bonds sold throughout the duration of the transaction and additional cash or securities are obtained as necessary. Bonds sold under such transactions may be sold or re-pledged by the transferee. Income and expense associated with repurchase agreements are recorded in the accompanying Statutory Summary of Operations as net investment income. There are no amounts outstanding under these agreements as of September 30, 2025.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter
(a) Bilateral (Yes/No)	Yes	Yes	Yes
(b) Tri-party (Yes/No)	Yes	Yes	Yes

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - No Maturity	$0	$0	$0
2. Overnight	0	0	0
3. 2 Days to 1 Week	0	0	0
4. > 1 Week to 1 Month	0	0	0
5. > 1 Month to 3 Months	0	0	0
6. > 3 Months to 1 Year	0	0	0
7. > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Open - No maturity	$0	$0	$0
2. Overnight	0	0	0
3. 2 Days to 1 Week	0	0	0
4. > 1 Week to 1 Month	0	0	0
5. > 1 Month to 3 Months	0	0	0
6. > 3 Months to 1 Year	0	0	0
7. > 1 Year	0	0	0

4. The Company has not sold or acquired any securities that resulted in default.

NOTES TO FINANCIAL STATEMENTS

5. Securities Sold Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount			
1. BACV	$0	$0	$0
2. Nonadmitted - Subset of BACV	0	0	0
3. Fair Value	0	0	0
(b) Ending Balance			
1. BACV	0	0	0
2. Nonadmitted - Subset of BACV	0	0	0
3. Fair Value	0	0	0

6. The Company has no amounts outstanding under these agreements as of September 30, 2025.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$0	$0	$0
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$0	$0	$0
2. Securities - FV	0	0	0

8-10. The Company has no amounts outstanding for repurchase agreements as of September 30, 2025.

11. Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	$0	$0	$0
2. Securities Collateral - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash (Collateral - All)	$0	$0	$0
2. Securities Collateral - FV	0	0	0

G. Reverse Repurchase Agreements Transactions Accounted for as a Secured Borrowing:

1. The Company invests cash collateral received into reverse repurchase agreements as part of its securities lending program. The Company requires that all reverse repurchase agreements must be collateralized by United States (U.S.) Treasury Securities, U.S. Agency Securities, U.S. Corporate bonds and/or U.S. Equities with a minimum margin of 102%. For the securities lending program, reverse repurchase agreements had a maximum maturity of 95 days and are indemnified by the Company's securities lending agent against counterparty default. The Company mitigates from counterparty default and price movements of the collateral received by mandating short maturities, applying proper haircuts and monitoring fair values daily.

   The Company entered into a reverse repurchase transaction commitment of $250 million with an unaffiliated financial institution. Under this agreement, the Company purchases U.S. Treasury Securities and loans cash, with a simultaneous agreement to resell such securities at a future date or on demand in an amount equal to the cash initially loaned plus interest. There were no amounts outstanding under this agreement as of September 30, 2025.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter
(a) Bilateral (Yes/No)	Yes	Yes	Yes
(b) Tri-party (Yes/No)	Yes	Yes	Yes

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	700,000,000	950,000,000	925,000,000
(c) 2 Days to 1 Week	75,000,000	0	0
(d) > 1 Week to 1 Month	75,000,000	0	0
(e) > 1 Month to 3 Months	550,000,000	1,400,000,000	2,000,000,000
(f) > 3 Months to 1 Year	1,825,000,000	2,425,000,000	2,925,000,000
(g) > 1 Year	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
(a) Open - No Maturity	$0	$0	$0
(b) Overnight	450,000,000	725,000,000	850,000,000
(c) 2 Days to 1 Week	0	0	0
(d) > 1 Week to 1 Month	0	0	0
(e) > 1 Month to 3 Months	150,000,000	150,000,000	2,000,000,000
(f) > 3 Months to 1 Year	1,825,000,000	2,425,000,000	1,175,000,000
(g) > 1 Year	0	0	0

4. The Company has not sold or acquired any securities that resulted in default.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
(a) Maximum Amount	$2,788,685,383	$3,622,122,719	$4,317,379,669
(b) Ending Balance	2,535,823,898	3,471,084,130	4,249,205,126

6. Fair Value of Securities Acquired Under Repo-Secured Borrowings by NAIC Designation

	None	NAIC 1	NAIC 2	NAIC 3
ENDING BALANCE				
(a) ICO - FV	$0	$353,271,732	$819,678,464	$0
(b) ABS - FV	0	2,855,879,545	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	220,375,386	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$220,375,386	$3,209,151,277	$819,678,464	$0

	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
ENDING BALANCE				
(a) ICO - FV	$0	$0	$0	$0
(b) ABS - FV	0	0	0	0
(c) Preferred Stock - FV	0	0	0	0
(d) Common Stock - FV	0	0	0	0
(e) Mortgage Loans - FV	0	0	0	0
(f) Real Estate - FV	0	0	0	0
(g) Derivatives - FV	0	0	0	0
(h) Other Invested Assets - FV	0	0	0	0
(i) Total Assets - FV	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$2,675,000,000	$3,450,000,000	$4,100,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$2,425,000,000	$3,300,000,000	$4,025,000,000
2. Securities - FV	0	0	0
3. Securities - BACV	0	0	0
4. Nonadmitted Subset - BACV	0	0	0

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
(a) Overnight and Continuous	$850,000,000	$850,000,000
(b) 30 Days or Less	0	0
(c) 31- 90 Days	2,000,000,000	2,000,000,000
(d) > 90 Days	1,175,000,000	1,175,000,000

9. Recognized Receivable for Return of Collateral - Secured Borrowings

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$2,675,000,000	$3,450,000,000	$4,100,000,000
2. Securities - FV	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Cash	$2,425,000,000	$3,300,000,000	$4,025,000,000
2. Securities - FV	0	0	0

10. Recognized Liability to Return Collateral-Secured Borrowings (Total)

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Repo Securities Sold/Acquired with Cash Collateral	$2,675,000,000	$3,450,000,000	$4,100,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

	First Quarter	Second Quarter	Third Quarter
b. Ending Balance			
1. Repo Securities Sold/Acquired with Cash Collateral	$2,425,000,000	$3,300,000,000	$4,025,000,000
2. Repo Securities Sold/Acquired with Cash Collateral (FV)	0	0	0

NOTES TO FINANCIAL STATEMENTS

H. The Company did not have any repurchase agreements transactions accounted for as a sale.

I. The Company did not have any reverse repurchase agreements transactions accounted for as a sale.

J. No significant change

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

1. The Company participates in various projects to obtain tax credits and other advantages, such as those related to Low Income Housing, Solar Energy, New Market, and Rural Development. The recognition and measurement of investments in projects that generate tax credits and other benefits effect the financial position through an increase in Other Invested Assets and a decrease to Taxes Payable. The results of operations are effected through a decrease to income tax expense and an increase to investment income (when returns from the project exceed basis).

2. As of September 30, 2025, the Company recognized the following tax credits and other tax benefits:

Low Income Housing	$8,852,869
Solar Energy	(2,097,977)
New Markets	1,063,171
Rural Development	937,500
Total	$8,755,563

3. The Company had a balance of $342 million of investments in tax credits in the statement of assets as of September 30, 2025.

4. The Company recognized $6 million and $0 of investment amortization and non-income tax related activity, respectively, as of September 30, 2025.

5. As of September 30, 2025, the schedule of tax credits to be generated each year are as follow:

Year Ending December 31,	
2025	$10,636,826
2026	22,470,170
2027	30,390,223
2028	30,430,406
2029	30,290,039
2030 and thereafter	171,042,791
Total	$295,260,455

6. As of September 30, 2025, the Company had the following commitments or contingent commitments related to tax credit investments:

Year Expected to be Paid	
2025	$13,444,938
2026	74,004,765
2027	69,509,337
2028	35,611,053
2029	5,681,702
2030 and thereafter	11,926,816
Total	$210,178,611

7. The Company's investments in tax credits are not currently subject to any regulatory reviews.

8. The Company did not record impairments on its investments in tax credits during 2025.

9. The Company allocated $7 million of tax credits from the tax credit investments and had a balance of $252 million unused as of September 30, 2025.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted									Percentage	
		Current Year										
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to Contractual Obligation for Which Liability is Not Shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral Held Under Security Lending Agreements	4,108,220,634	0	0	0	4,108,220,634	1,792,873,021	2,315,347,614	0	4,108,220,634	1.743%	1.749%
c.	Subject to Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
d.	Subject to Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
e.	Subject to Dollar Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
f.	Subject to Dollar Reverse Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
g.	Placed Under Option Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
h.	Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock	19,112,138	0	0	0	19,112,138	17,922,591	1,189,547	0	19,112,138	0.008%	0.008%
i.	FHLB Capital Stock	82,626,600	0	0	0	82,626,600	78,200,000	4,426,600	0	82,626,600	0.035%	0.035%
j.	On Deposit With States	6,052,678	0	0	0	6,052,678	6,037,084	15,594	0	6,052,678	0.003%	0.003%
k.	On Deposit With Other Regulatory Bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
l.	Pledged Collateral to FHLB (Including Assets Backing Funding Agreements)	13,315,742,852	0	0	0	13,315,742,852	11,609,356,465	1,706,386,387	0	13,315,742,852	5.650%	5.669%
m.	Pledged as Collateral Not Captured in Other Categories	2,256,112,807	0	32,301,335	0	2,288,414,142	1,348,829,806	939,584,336	0	2,288,414,142	0.971%	0.974%
n.	Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o.	Total Restricted Assets	$19,787,867,710	$0	$32,301,335	$0	$19,820,169,045	$14,853,218,967	$4,966,950,078	$0	$19,820,169,045	8.409%	8.438%

(a) Subset of Column 1

(b) Subset of Column 3

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

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

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance 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
Pledged as Collateral for Derivative Contracts	$1,379,148,948	$0	$32,301,335	$0	$1,411,450,283	$1,348,829,806	$62,620,477.3399	$1,411,450,283	0.599%	0.601%
Farmer Mac Funding Agreements	$876,963,859	$0	$0	$0	$876,963,859	$0	$876,963,859	$876,963,859	0.372%	0.373%
Total (c)	$2,256,112,807	$0	$32,301,335	$0	$2,288,414,142	$1,348,829,806	$939,584,336	$2,288,414,142	0.971%	0.974%

(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. No significant change

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted & Nonadmitted) (*)	4 % of BACV to Total Admitted Assets (**)
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$2,388,314,000	$2,388,314,000	1.540%	1.548%
b. Schedule D, Part 1, Section 1	0	0	0.000%	0.000%
c. Schedule D, Part 1, Section 2	0	0	0.000%	0.000%
d. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
e. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
f. Schedule B	0	0	0.000%	0.000%
g. Schedule A	0	0	0.000%	0.000%
h. Schedule BA, Part 1	0	0	0.000%	0.000%
i. Schedule DL, Part 1	$4,108,220,634	$4,108,220,634	2.650%	2.664%
j. Other	0	0	0.000%	0.000%
k. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$6,496,534,634	$6,496,534,634	4.190%	4.212%
Separate Account:				
l. Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
m. Schedule D, Part 1, Section 1	0	0	0.000%	0.000%
n. Schedule D, Part 1, Section 2	0	0	0.000%	0.000%
o. Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
p. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
q. Schedule B	0	0	0.000%	0.000%
r. Schedule A	0	0	0.000%	0.000%
s. Schedule BA, Part 1	0	0	0.000%	0.000%
t. Schedule DL, Part 1	0	0	0.000%	0.000%
u. Other	0	0	0.000%	0.000%
v. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$0	$0	0.000%	0.000%

(*) j = Column 1 divided by Asset Page, Line 26, Column 1
t = Column 1 divided by Asset Page, Line 27, Column 1
(**) j = Column 1 divided by Asset Page, Line 26, Column 3
t = Column 1 divided by Asset Page, Line 27, Column 3

	1 Amount	2 % of Liability to Total Liabilities (*)
w. Recognized Obligations to Return Collateral Asset (General Account)	$6,496,534,634	4.600%
x. Recognized Obligations to Return Collateral Asset (Separate Account)	$0	0.000%

(*) u = Column 1 divided by Liability Page, Line 26, Column 1
v = Column 1 divided by Liability Page, Line 27, Column 1

M. Working Capital Finance Investments (WCFI):

1. Aggregate WCFI Book/Adjusted Carrying Value by NAIC Designation

	Gross Asset September 30, 2025	Nonadmitted Asset September 30, 2025	Net Admitted Asset September 30, 2025
a. WCFI Designation 1	$214,220,129	$0	$214,220,129
b. WCFI Designation 2	437,680,274	0	437,680,274
c. WCFI Designation 3	0	0	0
d. WCFI Designation 4	0	0	0
e. WCFI Designation 5	0	0	0
f. WCFI Designation 6	0	0	0
g. Total	$651,900,403	$0	$651,900,403

2. Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs (WCFP)

	Book/Adjusted Carrying Value
a. Up to 180 Days	$478,413,359
b. 181 to 365 Days	173,487,044
c. Total	$651,900,403

3. The Company did not have any events of default on WCFI.

NOTES TO FINANCIAL STATEMENTS

N. The Company does not have any offsetting and netting of assets and liabilities.

O-Q. No significant change

R. The Company did not participate in cash pooling.

S. No significant change

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change

7. INVESTMENT INCOME

No significant change

8. DERIVATIVE INSTRUMENTS

A. Derivatives Under SSAP No. 86, *Derivatives*

1-7. No significant change

8. For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2025	$9,859,533
2026	49,049,992
2027	122,630,949
2028	25,309,698
Thereafter	0
Total Undiscounted Future Settled Premium Commitments	$206,850,172

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2024	$247,484,875	$648,632,944	$648,632,944
Current Year - 2025	$206,850,172	$607,562,543	$607,562,543

9. The Company does not have any excluded components.

B. Derivatives Under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*

1. No significant change

2. Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

Amortization Year		Deferred Assets	Deferred Liabilities
1.	2025	$9,988,349	$0
2.	2026	39,953,398	0
3.	2027	39,953,398	0
4.	2028	39,953,398	0
5.	2029	39,953,398	0
6.	2030	39,953,398	0
7.	2031	39,953,398	0
8.	2032	20,811,266	0
9.	2033	2,161,322	0
10.	2034	4,222,717	0
	Total	$276,904,040	$0

b. Total Deferred Balance * $276,904,040

**Should agree to Column 19 of Schedule DB, Part E*

NOTES TO FINANCIAL STATEMENTS

c. Reconciliation of Amortization

1.	Prior Year Total Deferred Balance	$395,538,792
2.	Current Year Amortization	31,793,271
3.	Current Year Deferred Recognition	86,841,481
4.	Ending Deferred Balance [1-(2+3)]	$276,904,040

d-e. No significant change

3-4. No significant change

9. INCOME TAXES

No significant change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

The Company's structured settlement transactions are typically designed such that an affiliated assignment company assumes settlement obligations from external parties in exchange for consideration. The affiliated assignment company then funds the assumed settlement obligations by purchasing annuity contracts from the Company. Consequently, substantially all of the Company's structured settlement annuities are sold to an affiliated assignment company. Included in the liability for aggregate reserves are insurance contracts with the affiliated assignment company with contract values of $3.7 billion and $3.5 billion as of September 30, 2025 and December 31, 2024, respectively. Related to these contracts, the Company received $328 million and $78 million of premiums and annuity considerations and paid $170 million and $219 million of current and future policy benefits for the nine months ended September 30, 2025 and the year ended December 31, 2024, respectively.

The Company has an agreement with PL&A to lend up to $100 million at a variable interest rate. There was no amount outstanding as of September 30, 2025. The Company also has an intercompany uncommitted revolving credit facility with affiliates to lend or borrow funds. Under the agreement, the Company can lend or borrow up to 3% of the Company's admitted assets to certain affiliates as of the preceding December 31. The aggregate total borrowing of all outstanding loans is limited to $1.0 billion including any outstanding loans under other affiliate lending agreements. As of September 30, 2025, no amount was borrowed from the Company under the facility.

As of September 30, 2025 and December 31, 2024, the Company reported $101 million and $338 million,respectively, due from other affiliated companies.

There are no other significant changes to this disclosure.

11. DEBT

A. The Company maintains a commercial paper program with $1.0 billion of capacity as of September 30, 2025 and December 31, 2024. There was no commercial paper debt outstanding as of September 30, 2025. In May 2025, the Company entered into a new senior revolving credit facility with a total borrowing capacity of $1.5 billion, replacing its existing $1.0 billion facility. The new facility includes Pacific Life Re International Limited (RIBM) as an additional borrower and has a maturity date of May 2030. Under the terms of the agreement, the Company and Pacific LifeCorp may borrow up to the full commitment amount, while RIBM may borrow up to $500 million. This facility serves as a back-up line of credit to the commercial paper program. Borrowings under the facility bear interest at variable rates. There were no amounts outstanding as of September 30, 2025. The revolving credit facility has certain debt covenants and the Company was in compliance with those debt covenants as of September 30, 2025. The Company maintains a reverse repurchase line of credit with an unaffiliated financial institution. There was no debt outstanding in connection with this line of credit as of September 30, 2025.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the FHLB of Topeka. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a source of contingency liquidity as well as for spread margin business. The Company has determined the estimated maximum borrowing capacity (after taking into account required collateralization levels) was $9.4 billion and $7.8 billion as of September 30, 2025 and December 31, 2024, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. The Company calculated this amount in accordance with FHLB requirements, debt covenant restrictions and insurance laws and regulations.

   The Company receives advances under short-term debt arrangements to provide for additional liquidity which were accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. In addition, the Company has issued funding agreements to the FHLB in exchange for cash advances. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts.

NOTES TO FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	80,049,000	80,049,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	2,077,600	2,077,600	0
(e)	Aggregate Total (a+b+c+d)	$82,626,600	$82,626,600	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$9,437,000,000	XXX	XXX

2. Prior Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	$500,000	$500,000	$0
(b)	Membership Stock - Class B *	75,549,000	75,549,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	2,151,000	2,151,000	0
(e)	Aggregate Total (a+b+c+d)	$78,200,000	$78,200,000	$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$7,765,000,000	XXX	XXX

* Required stock

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
1. Class A	$500,000	$500,000	$0	$0	$0	$0
2. Class B	80,049,000	80,049,000	0	0	0	0

3. Collateral Pledged to FHLB [1]

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)	$12,983,531,195	$13,315,742,852	$1,789,976,000
2. Current Year General Account Total Collateral Pledged	12,983,531,195	13,315,742,852	1,789,976,000
3. Current Year Separate Account Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	10,930,052,559	11,609,356,465	1,689,976,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3)	$12,983,531,195	$13,315,742,852	$1,789,976,000
2. Current Year General Account Maximum Collateral Pledged	12,983,531,195	13,315,742,852	1,789,976,000
3. Current Year Separate Account Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	10,930,052,559	11,609,356,465	1,689,976,000

[1] The Company has a Subsidiary Collateral and Security Agreement with Pacific Asset Holdings LLC, a wholly owned subsidiary of the Company, to pledge certain affiliate collateral to the FHLB on behalf of the Company.

NOTES TO FINANCIAL STATEMENTS

4. Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,789,976,000	1,789,976,000	0	$1,796,061,257
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,789,976,000	$1,789,976,000	$0	$1,796,061,257
2. Prior Year-end				
(a) Debt	$0	$0	$0	XXX
(b) Funding Agreements	1,689,976,000	1,689,976,000	0	$1,696,053,506
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$1,689,976,000	$1,689,976,000	$0	$1,696,053,506

b. Maximum Amount During Reporting Period

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$0	$0	$0
2. Funding Agreements	1,989,976,000	1,989,976,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$1,989,976,000	$1,989,976,000	$0

c. FHLB - Prepayment Obligations

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

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan:

1-3. No significant change

4. Components of Net Periodic Benefits	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	September 30, 2025	December 31, 2024	September 30, 2025	December 31, 2024	September 30, 2025	December 31, 2024
a. Service Cost	$2,174,787	$3,238,729	$0	$0	$0	$0
b. Interest Cost	2,867,523	4,272,743	135,000	174,000	0	0
c. Expected Return on Plan Assets	0	0	0	0	0	0
d. Transition Asset or Obligation	0	0	0	0	0	0
e. Gains and Losses	663,816	789,213	(76,500)	(312,000)	0	0
f. Prior Service Cost or Credit	77,924	112,456	0	0	0	0
g. Gain or Loss Recognized Due to a Settlement or Curtailment	0	0	0	0	0	0
h. Total Net Periodic Benefit Cost	$5,784,050	$8,413,141	$58,500	($138,000)	$0	$0

5-18. No significant change

B-I. No significant change

NOTES TO FINANCIAL STATEMENTS

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

A-I. No significant change

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of September 30, 2025:

1. Cumulative Unrealized Gains and (Losses): $1.6 billion
2. Nonadmitted Assets: $800 million
3. Separate Account Business: $0
4. Asset Valuation Reserve (AVR): $2.7 billion
5. Provision for Reinsurance: $0

K. The Company Issued the Following Surplus Debentures or Similar Obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Notes Current Year*	Unapproved Interest And/ Or Principal
00002	06/15/2009	9.250%	1,000,000,000	N	300,000,000	300,000,000	0
00003	01/22/2013	5.125%	500,000,000	Y	405,787,899	405,908,954	0
00004	10/24/2017	4.300%	750,000,000	N	749,457,722	749,468,462	14,064,583
00005	9/15/2025	5.950%	750,000,000	N	0	750,000,000	0
Total	XXX	XXX	$3,000,000,000	XXX	$1,455,245,621	$2,205,377,416	$14,064,583

*Total should agree with Page 3, Line 32

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentages (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
00002	13,875,000	1,091,748,688	0	0	700,000,000	06/15/2039
00003	12,042,370	274,781,935	0	0	89,510,000	01/25/2043
00004	16,135,740	241,885,554	0	0	0	10/24/2067
00005	112,500	112,500	0	0	0	9/15/2055
Total	$42,165,610	$1,608,528,677	XXX	$0	$789,510,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Are Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
00002	N	N	N	N/A	N/A
00003	N	N	N	N/A	N/A
00004	N	N	N	N/A	N/A
00005	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
00002	N/A	N/A	N
00003	N/A	N/A	N
00004	N/A	N/A	N
00005	N/A	N/A	N
Total	N/A	N/A	XXX

In September 2025, with the approval of the Director of the NE DOI, the Company issued $750 million surplus notes at a fixed interest rate of 5.95%, maturing on September 15, 2055 (2025 Surplus Notes). Interest is payable semiannually on March 15 and September 15. The 2025 Surplus Notes were issued pursuant to Rule 144A under the Securities Act of 1933. The Company may redeem all or a portion of the 2025 Surplus Notes at its option, subject to the prior approval of the Director of the NE DOI for such optional redemption. Each payment of interest on and the repayment of principal of the 2025 Surplus Notes may be made only out of the Company's surplus and with the prior approval of the Director of the NE DOI. The 2025 Surplus Notes are unsecured and subordinated to all present and future senior indebtedness and policy claims of the Company.

There are no other significant changes to this disclosure.

L-M. No significant change

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

1. The Company had $7.8 billion of commitments to fund investments in SCA entities, joint ventures, partnerships or limited liability companies listed on Schedule BA.

There are no other significant changes to this disclosure.

15. LEASES

No significant change

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

1. The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	September 30, 2025	December 31, 2024	September 30, 2025	December 31, 2024
a. Swaps	$28,382,520,302	$19,959,551,588	$0	$0
b. Futures	2,808,093,004	2,135,188,063	0	0
c. Options	74,610,463,286	69,335,027,576	0	0
d. Total	$105,801,076,592	$91,429,767,227	$0	$0

2-4. No significant change

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. No significant change

B. Transfer and Servicing of Financial Assets

1. No significant change

2. The Company did not enter into agreements to service assets or liabilities.

3. No significant change

4. The Company did not have securitizations, asset-backed financing arrangements or similar transfers accounted for as sales.

5-7. No significant change

C. Wash Sales:

1. In the course of the Company's asset management activities, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

2. There were no securities with NAIC designation of 3 or below or unrated sold and reacquired within 30 days of the sale date.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premiums Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	$1,444,033,373
Total	XXX	XXX	XXX	XXX	$1,444,033,373

*P - Premium Collection

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.

Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.

Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of September 30, 2025:

Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value					
Bonds					
Issuer Credit Obligations	$0	$0	$64,700,252	$0	$64,700,252
Asset-backed Securities	0	4,707,894	32,688,994	0	37,396,888
Total Bonds	0	4,707,894	97,389,246	0	102,097,140
Preferred Stocks					
Industrial and Miscellaneous	0	3,652,309	4,343,633	0	7,995,942
Total Preferred Stock	0	3,652,309	4,343,633	0	7,995,942
Common Stocks					
Industrial and Miscellaneous	5,348,254	0	83,226,999	0	88,575,253
Affiliates	27,234,119 (a)	0	0	0	27,234,119
Total Common Stocks	32,582,373	0	83,226,999	0	115,809,372
Derivatives					
Foreign Currency and Interest Rate Swaps	0	361,945,219	0	0	361,945,219
Equity Derivatives	73,977,521	0	3,301,495,048	0	3,375,472,569
Total Derivatives	73,977,521	361,945,219	3,301,495,048	0	3,737,417,788
Other Invested Assets	0	0	4,774,991	0	4,774,991
Separate Account Assets (b)	66,727,157,965	0	0	2,944,588,997	69,671,746,962
Total Assets at Fair Value/NAV	$66,833,717,859	$370,305,422	$3,491,229,917	$2,944,588,997	$73,639,842,195
b. Liabilities at Fair Value					
Derivatives					
Foreign Currency and Interest Rate Swaps	$0	$907,380,482	$0	$0	$907,380,482
Equity Derivatives	0	0	21,369,444	0	21,369,444
Total Derivatives	0	907,380,482	21,369,444	0	928,749,926
Total Liabilities at Fair Value	$0	$907,380,482	$21,369,444	$0	$928,749,926

(a) Consists of mutual funds managed by affiliated entities.
(b) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

Description	Beginning Balance at July 1, 2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Beginning Balance at September 30, 2025
Bonds										
Issuer Credit Obligations	$72,031,000	$9,762,997 (a)	($6,765,528) (a)	($9,043,104)	($1,285,113)	$0	$0	$0	$0	$64,700,252
Asset-backed Securities	32,688,994	0	0	0	0	0	0	0	0	32,688,994
Preferred Stock										
Industrial and Miscellaneous	3,558,344	0	0	0	785,289	0	0	0	0	4,343,633
Common Stocks										
Industrial and Miscellaneous	87,188,433	0	0	1,927,600	(263,334)	5,625,700	0	(11,251,400)	0	83,226,999
Derivatives, net	2,871,059,695	0	0	535,493,328	90,578,886	430,788,811	0	0	(647,795,116)	3,280,125,604
Other Invested Assets	6,861,606	0	(2,290,071) (a)	2,335	(223,370)	424,491	0	0	0	4,774,991
Total	$3,073,388,072	$9,762,997	($9,055,599)	$528,380,159	$89,592,358	$436,839,002	$0	($11,251,400)	($647,795,116)	$3,469,860,473

(a) Transferred into/out of Level 3 due to carrying value adjustments down to fair value.

NOTES TO FINANCIAL STATEMENTS

3. Transfers in and/or out are recognized at the end of each quarter.

4. The fair values of bonds, residual tranches (reported in Other Invested Assets), preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

   The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

   For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally-developed valuations of fair value did not produce material differences in the fair value of the portfolio. In the absence of such market observable activity, management’s best estimate is used.

   Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company’s portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company’s own assumptions about the inputs market participants would use.

   Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

   The Company applies controls over the valuation process. Prices are reviewed and approved by the Company’s professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company’s investment accountants, portfolio managers and analysts and risk managers meet to communicate on any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

   Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency swaps, interest rate swaps, equity options and equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. The Company values certain derivatives that are designated as cash flow hedges in the same manner as the hedged item, which are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

   Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

   Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels and, to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

   The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of investments in mutual funds and hedge funds.

   Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

NOTES TO FINANCIAL STATEMENTS

B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of September 30, 2025:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash, Cash Equivalents and Short-Term Investments (including Securities Lending Reinvested Collateral Assets): For cash and cash equivalents with maturities of three months or less from date of purchase, their fair values approximate their book/adjusted carrying values due to their short maturities. For short-term investments with maturities of one year or less from date of purchase, excluding cash equivalents and money market mutual funds, their fair values are determined using similar valuation techniques as described above for bonds. Cash equivalents that are money market mutual funds have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. Securities lending reinvested collateral assets that are primarily reverse purchase agreements have fair values that approximate their book/adjusted carrying values due to their short maturities.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

Other Invested Assets: Other invested assets consist primarily of surplus note investments held from other insurance providers and WCFIs that are NAIC rated 1 or 2. The fair values of the surplus note investments are priced by an independent pricing service as described for bonds above. The WCFIs are held at accreted book value which approximates fair value due to the short-term nature of the investment.

Separate Account Assets: The fair value of assets in the Separate Accounts in Level 2 consist of bonds based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the Separate Accounts in Level 3 consist of bonds based on valuation methods described in Note 20 A.4. above and mortgage loans based on the valuation method described above.

Liability for Deposit-Type Contracts: The primary methods used to determine the fair value of liability for deposit-type contracts are: discounted cash flow methodologies using significant unobservable inputs, discounted cash flow methodologies using current market risk-free interest rates and adding a spread to reflect nonperformance risk and the use of observable inputs, such as quoted prices for identical or similar instruments from third party pricing services. The fair value of deposit-type contracts issued at floating rates or that are short-term in nature approximate their carrying value.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

Borrowed Money: The fair value of debt issued at floating rates or that is short-term in nature approximates its carrying value.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value by Financial Instrument Type:

September 30, 2025

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$61,385,856,898	$64,421,461,709	$0	$55,907,248,161	$5,478,608,737	$0	$0
Asset-backed Securities	26,624,993,741	26,922,297,460	0	20,728,009,645	5,896,984,096	0	0
Preferred Stocks	7,995,942	7,995,625	0	3,652,309	4,343,633	0	0
Common Stocks (2)	115,809,372	115,809,372	32,582,373	0	83,226,999	0	0
Mortgage Loans	20,581,513,408	21,196,747,228	0	18,594,157,872	1,987,355,536	0	0
Cash, Cash Equivalents and Short-Term Investments	3,185,270,673	3,185,595,614	2,877,698,200	296,174,623	11,397,850	0	0
Contract Loans	8,762,868,994	8,762,868,994	0	0	8,762,868,994	0	0
Derivatives, net	2,287,727,347	2,975,830,693	73,977,521	(1,066,375,778)	3,280,125,604	0	0
Securities Lending Reinvested Collateral Assets	4,108,220,634	4,108,220,634	0	4,108,220,634	0	0	0
Other Invested Assets (2)	906,926,201	948,026,003	0	874,520,910	32,405,291	0	0
Separate Account Assets	80,051,756,163	80,247,615,330	67,025,978,226	8,926,841,616	1,154,347,324	2,944,588,997	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	36,919,740,105	36,225,743,044	0	28,885,629,008	8,034,111,097	0	0
Separate Account Liability for Deposit-Type Contracts	6,538,027	6,538,027	0	0	6,538,027	0	0

December 31, 2024

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$76,800,324,827	$82,251,205,812	$0	$68,079,014,443	$8,721,310,384	$0	$0
Preferred Stocks	1,312,609	1,312,609	0	311,610	1,000,999	0	0
Common Stocks (2)	154,533,080	154,533,082	75,188,278	83,136	79,261,666	0	0
Mortgage Loans	18,332,123,542	19,596,144,363	0	16,874,852,317	1,457,271,225	0	0
Cash, Cash Equivalents and Short-Term Investments	2,864,077,035	2,864,148,217	2,844,253,057	19,489,363	334,615	0	0
Contract Loans	8,526,916,980	8,526,916,980	0	0	8,526,916,980	0	0
Derivatives, net	1,389,924,373	2,172,549,260	8,691,750	(1,407,346,991)	2,788,579,613	0	0
Securities Lending Reinvested Collateral Assets	1,792,873,021	1,792,873,021	0	1,792,873,021	0	0	0
Other Invested Assets (2)	1,026,849,311	1,076,496,663	0	802,075,356	224,773,955	0	0
Separate Account Assets	71,598,410,190	72,114,452,238	62,698,092,416	6,849,181,061	406,329,119	1,644,807,594	0
Liabilities:							
Liability for Deposit-Type Contracts (3)	28,405,032,320	28,686,784,427	0	21,482,283,697	6,922,748,623	0	0
Separate Account Liability for Deposit-Type Contracts	7,676,641	7,676,641	0	0	7,676,641	0	0

(1) The tables above exclude the following financial instruments: investment income due and accrued, derivatives collateral receivable and payable and payable for securities lending. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short–term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit

(2) Excludes investments accounted for under the equity method

(3) Excludes deposit liabilities with no defined or contractual maturities

NOTES TO FINANCIAL STATEMENTS

D. The Company had no investments where it was not practicable to estimate fair value.

E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the NAV obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, precious metals, real estate, derivatives, privately held companies and private partnerships. The redemption frequency can be daily, monthly, quarterly, semi-annually and annually. The remaining lockup period ranges from zero to 26 months as of September 30, 2025. There are no unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2025.

21. OTHER ITEMS

A-B. No significant change

C. Other Disclosures

In March 2025, the Company entered into an agreement with the Federal Agricultural Mortgage Corporation (Farmer Mac), under which the Company can issue up to $900 million of funding agreements to a subsidiary of Farmer Mac. As of September 30, 2025, the Company has $100 million of fixed rate funding agreements with Farmer Mac.

With changes to the bond definition, effective January 2025, changes in measurement for securities reclassified under the bond definition are reported as changes in unrealized capital gains (losses). Securities with a change in measurement basis had a BACV of $13 million and resulted in an aggregate surplus impact of $0.4 million. The following securities were moved from investment schedule D-1:

Description	12/31/24 BACV
No longer meet the definition of a bond (Schedule BA)	$5,000,000
Moved to preferred stock (Schedule D-2, Section 1)	7,474,895
Moved to Capital Contingent Notes (Schedule BA)	655,003
	$13,129,898

In July 2025, the One Big Beautiful Bill Act (OBBB) was enacted into law. The legislation includes a broad range of tax reform provisions affecting businesses, including extensions and modifications to certain provisions of the Tax Cuts & Jobs Act, as well as expansions and accelerations of provisions under the Inflation Reduction Act. While most provisions are effective January 1, 2026, certain provisions are retroactive to an earlier date in 2025. The Company has evaluated the impact of OBBB and concluded that it does not have a material impact on the financial statements for the nine months ended September 30, 2025.

As of September 30, 2025, the Company had $2.7 billion and $96 million of outstanding contractual obligations to acquire private placement securities for the General Account and Separate Account, respectively.

There are no other significant changes to this disclosure.

D-H. No significant change

I. The Amount That Could be Realized on Life Insurance Where the Company is Owner and Beneficiary or Otherwise Obtained Rights to Control the Policy:

(1).	Amount of Admitted Balance That Could be Realized From an Investment Vehicle	$484,863,901
(2).	Percentage Bonds	0%
(3).	Percentage Stocks	57%
(4).	Percentage Mortgage Loans	0%
(5).	Percentage Real Estate	0%
(6).	Percentage Cash and Short-Term Investments	1%
(7).	Percentage Derivatives	0%
(8).	Percentage Other Invested Assets *	43%

* Investments in private funds/hedge shall be reported as other invested assets

NOTES TO FINANCIAL STATEMENTS

J. Reporting Net Negative (Disallowed) IMR

1. Net Negative (disallowed IMR)

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$199,918,410	$191,791,588	$8,126,821	$0

*Line 1 General Account should equal Interest Maintenance Reserve exhibit Line 6

** Line 1 Insulated and Non-Insulated Separate Accounts should equal the total reported in Interest Maintenance Reserve Exhibit Line 6 for each type of separate account

2. Negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$199,918,410	$191,791,588	$8,126,821	$0

*Line 2 General Account should equal Assets Page write-in for Line 25 for Admitted Disallowed IMR.

**Line 2 Insulated and Non-Insulated Separate Accounts should equal the total reported in Interest Maintenance Reserve exhibit Line 6 for each type of separate account (insulated /non-insulated)

3. Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$12,044,067,200
b. Net Positive Goodwill (admitted)	0
c. EDP Equipment & Operating System Software (admitted)	(4,227,389)
d. Net DTAs (admitted)	(1,005,492,888)
e. Net Negative (disallowed) IMR admitted	(174,968,449)
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$10,859,378,474

4. Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital surplus	1.84 %

5. Allocated gains/losses to IMR from derivatives

a. General Account	Gains	Losses
1 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$0	$0
2 Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	0	0
3 Fair Value Derivative Gains & Losses Amortized Over Current Period	0	0
4 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5a4=5a1+5a2-5a3)	0	0

b. Separate Account - Insulated	Gains	Losses
1 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$0	$0
2 Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	0	0
3 Fair Value Derivative Gains & Losses Amortized Over Current Period	0	0
4 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5b4=5b1+5b2-5b3)	0	0

c. Separate Account - Non-Insulated	Gains	Losses
1 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$0	$0
2 Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	0	0
3 Fair Value Derivative Gains & Losses Amortized Over Current Period	0	0
4 Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5c4=5c1+5c2-5c3)	0	0

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to September 30, 2025 and through November 14, 2025, the date this Quarterly Statement was filed and has concluded that no events have occurred that required adjustment to this Quarterly Statement. The Company has not evaluated subsequent events after the filing date.

23. REINSURANCE

In April 2025, the Company executed a novation agreement transferring term life business reinsured from other direct writers to Hannover Life Reassurance Company of America (HLRUS). Under the terms of the novation, HLRUS assumed all of the Company's rights and obligations thereunder and became the direct reinsurer with the ceding companies. The Company derecognized assumed and ceded reserves netting to $22 million, offset by a cash transfer of $15 million, driving a $6 million gain, net of tax.

Effective September 2025, the Company entered into a modified coinsurance agreement to cede certain Group Annuities to Pacific Life Re Global Limited (RGBM). As part of this new agreement, the Company recognized a gain in surplus (line 53) of $139 million. The Company will recognize these gains in the income statement with corresponding reductions in surplus during future periods as earnings emerge from the business reinsured in accordance with NAIC SAP Appendix A-791.

Effective September 2025, the Company also amended and restated its existing coinsurance with funds withheld agreement with RGBM, originally effective September 2024, to cede an additional block of certain Group Annuities. As part of this new agreement, the Company recognized reserve credit of $2.5 billion and a gain in restricted surplus (line 53) of $200 million. The Company will recognize these gains in the income statement with corresponding reductions in surplus during future periods as earnings emerge from the business reinsured in accordance with NAIC SAP Appendix A-791.

There are no other significant changes to this disclosure.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A-D. No significant change

E. The Company did not write any accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

A. As of September 30, 2025 and December 31, 2024, there were $18 million and $21 million, respectively, in aggregate reserves for accident and health contracts.

B. There were no significant changes in methodology or assumptions of the reserves.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change

27. STRUCTURED SETTLEMENTS

No significant change

28. HEALTH CARE RECEIVABLES

No significant change

29. PARTICIPATING POLICIES

No significant change

30. PREMIUM DEFICIENCY RESERVES

No significant change

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

1-5. No significant change

6. The Components for Other Reserve Changes:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves, Change in CRVM Expense Allowances, and Changes in Additional Actuarial Reserves for AGXXXVIII	($116,180,083)	$0	($76,419,263)	($4,465,575)	$0	$0	$392,893	($35,688,138)
3106999 Total	($116,180,083)	$0	($76,419,263)	($4,465,575)	$0	$0	$392,893	($35,688,138)

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$16,448,165,263	$0	$0	$16,448,165,263	18%
	b. At Book Value Less Current Surrender Charge of 5% or More *	7,565,667,544	0	0	7,565,667,544	8%
	c. At Fair Value	0	0	52,833,545,412	52,833,545,412	57%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	24,013,832,807	0	52,833,545,412	76,847,378,219	83%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	9,409,973,373	0	0	9,409,973,373	10%
(2).	Not Subject to Discretionary Withdrawal	7,157,308,572	0	2,435,561	7,159,744,133	7%
(3).	Total (Gross: Direct + Assumed)	40,581,114,752	0	52,835,980,973	93,417,095,725	100%
(4).	Reinsurance Ceded	1,160,115,324	0	0	1,160,115,324	
(5).	Total (Net) (3) - (4)	$39,420,999,428	$0	$52,835,980,973	$92,256,980,401	
(6).	Amount Included in A(1)b Above that will Move to A(1)e for the First Time Within the Year After the Statement Date:	$2,062,987,185	$0	$0	$2,062,987,185	

B. GROUP ANNUITIES

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$0	$0	$0	$0	0%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	19,888,132	19,888,132	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	0	0	19,888,132	19,888,132	0%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	7,351,921,343	10,077,199,128	0	17,429,120,471	100%
(3).	Total (Gross: Direct + Assumed)	7,351,921,343	10,077,199,128	19,888,132	17,449,008,603	100%
(4).	Reinsurance Ceded	3,496,450,063	0	0	3,496,450,063	
(5).	Total (Net) (3) - (4)	$3,855,471,280	$10,077,199,128	$19,888,132	$13,952,558,540	
(6).	Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

C. DEPOSIT-TYPE CONTRACTS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	$204,564,586	$0	$0	$204,564,586	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	6,538,027	6,538,027	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	204,564,586	0	6,538,027	211,102,613	1%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	4,472,253,989	0	0	4,472,253,989	12%
(2).	Not Subject to Discretionary Withdrawal	31,652,057,948	0	0	31,652,057,948	87%
(3).	Total (Gross: Direct + Assumed)	36,328,876,523	0	6,538,027	36,335,414,550	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	$36,328,876,523	$0	$6,538,027	$36,335,414,550	
(6).	Amount Included in C(1)b Above that will Move to C(1)e for the First Time Within the Year After the Statement Date:	$0	$0	$0	$0	

* Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	
(1).	Exhibit 5, Annuities Section, Total (net)	$43,271,238,199
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	5,232,509
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	36,328,876,523
(4).	Subtotal	79,605,347,231
	Separate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	62,933,068,233
(6).	Exhibit 3, Line 0399999, Column 2	0
(7).	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	6,538,027
(11).	Subtotal	62,939,606,260
(12).	Combined Total	$142,544,953,490

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		Account Value	Cash Value	Reserve
A. General Account				
(1).	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a.	Term Policies with Cash Value	$0	$0	$0
b.	Universal Life	2,514,285,211	2,962,121,148	3,017,130,167
c.	Universal Life with Secondary Guarantees	5,436,031,526	5,377,685,756	8,691,267,448
d.	Indexed Universal Life	209,848,523	162,548,053	178,346,963
e.	Indexed Universal Life with Secondary Guarantees	20,696,079,218	18,319,509,551	20,395,000,879
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	8,891,908,179	9,687,038,550	10,022,979,361
h.	Variable Life	0	0	0
i.	Variable Universal Life	3,675,956,054	3,631,642,161	3,817,236,264
j.	Miscellaneous Reserves	196,383	196,383	1,015,631
(2).	Not Subject to Discretionary Withdrawal or No Cash Values:			
a.	Term Policies without Cash Value	XXX	XXX	1,684,054,155
b.	Accidental Death Benefits	XXX	XXX	16,852
c.	Disability - Active Lives *	XXX	XXX	37,497,384
d.	Disability - Disabled Lives	XXX	XXX	22,504,464
e.	Miscellaneous Reserves	XXX	XXX	973,085,392
(3).	Total (Gross: Direct + Assumed)	$41,424,305,094	$40,140,741,602	$48,840,134,961
(4).	Reinsurance Ceded	0	0	17,197,149,941
(5).	Total (net) (3) - (4)	$41,424,305,094	$40,140,741,602	$31,642,985,020

* Certain disability - active lives were reported in section (1) instead of section (2)c. since they are subject to discretionary withdrawal.

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	$0	$0	$0
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	$0	$0	$0

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
a. Term Policies with Cash Value	$0	$0	$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	17,385,937,242	17,142,500,853	17,116,775,725
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	$17,385,937,242	$17,142,500,853	$17,116,775,725
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	$17,385,937,242	$17,142,500,853	$17,116,775,725

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

(1).	Exhibit 5, Life Insurance Section, Total (net)	$30,481,980,724
(2).	Exhibit 5, Accidental Death Benefits Section, Total (net)	13,978
(3).	Exhibit 5, Disability - Active Lives Section, Total (net)	640,188,003
(4).	Exhibit 5, Disability - Disabled Lives Section, Total (net)	14,418,452
(5).	Exhibit 5, Miscellaneous Reserves Section, Total (net)	506,383,861
(6).	Subtotal (1+2+3+4+5)	31,642,985,018
	Separate Accounts Annual Statement:	
(7).	Exhibit 3, Line 0199999, Column 2	17,116,775,725
(8).	Exhibit 3, Line 0499999, Column 2	0
(9).	Exhibit 3, Line 0599999, Column 2	0
(10).	Subtotal (7+8+9)	17,116,775,725
(11).	Combined Total (6+10)	$48,759,760,743

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of September 30, 2025:

		September 30, 2025	
		Gross	Net of Loading
1.	Industrial	$0	$0
2.	Ordinary New Business	(437,322,099)	(470,805,793)
3.	Ordinary Renewal	(1,418,680,282)	(1,425,788,000)
4.	Credit Life	0	0
5.	Group Life	0	0
6.	Group Annuity	66,822,323	66,822,323
7.	Totals	($1,789,180,058)	($1,829,771,470)

35. SEPARATE ACCOUNTS

A. Separate Account Activity

1. No significant change

2. In accordance with the products recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the General Account.

   As of September 30, 2025 and December 31, 2024, the Company's Separate Account statement included legally insulated assets of $79.1 billion and $72.1 billion, respectively. The assets legally insulated and not legally insulated from the General Account as of September 30, 2025 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$52,211,815,428	$0
Variable Universal Life	17,391,176,166	0
Group Annuities	9,451,876,305	0
Registered Index-Linked Annuities	0	1,601,857,280
Total	$79,054,867,899	$1,601,857,280

3-4. No significant change

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

The Company has Separate Accounts with guarantees comprised of the group annuities business where the General Account guarantees annuity payments if the Separate Accounts is unable to do so. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses, with assets carried at fair value, and RILA, with assets carried at fair value and amortized cost.

Information regarding the Separate Accounts of the Company is as follows:

	Separate Accounts with Guarantees			Without Guarantees	
	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee 4% or Less	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1). Premiums, Considerations or Deposits for the Period Ended September 30, 2025	$0	$2,272,906	$1,624,915,021	$6,575,077,181	$8,202,265,108
(2). Reserves at September 30, 2025 For Accounts With Assets At:					
a. Fair Value	$0	$0	$0	$68,462,852,998	$68,462,852,998
b. Amortized Cost	0	2,907,307,727	7,169,891,401	1,516,329,859	11,593,528,987
c. Total Reserves *	$0	$2,907,307,727	$7,169,891,401	$69,979,182,857	$80,056,381,985
(3). By Withdrawal Characteristics:					
a. Subject to Discretionary Withdrawal					
1. With Market Value Adjustment	$0	$0	$0	$0	$0
2. At Book Value Without Market Value Adjustment and With Current Surrender Charge of 5% or More	0	0	0	0	0
3. At Fair Value	0	0	0	69,976,747,296	69,976,747,296
4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5%	0	0	0	0	0
5. Subtotal	0	0	0	69,976,747,296	69,976,747,296
b. Not Subject to Discretionary Withdrawal	0	2,907,307,727	7,169,891,401	2,435,561	10,079,634,689
c. Total	$0	$2,907,307,727	$7,169,891,401	$69,979,182,857	$80,056,381,985

* Line 2(c) Should Equal Line 3(c).

C. Reconciliation of Net Transfers To or (From) Separate Accounts:

(1). Transfers as Reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$8,201,813,826
b. Transfers from Separate Accounts (Page 4, Line 10)	6,622,974,731
c. Net Transfers to or (from) Separate Accounts (a) - (b)	1,578,839,095
(2). Reconciling Adjustments:	
a. Net Lag Gain/(Loss) for Annuities in General Account Only	(2,455,873)
(3). Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$1,576,383,222

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [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. 12/31/2020

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. 12/31/2020

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). 05/03/2022

6.4 By what department or departments?
NEBRASKA 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 [ ] No [X]

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

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
THE CODE OF CONDUCT AND RELATED PRACTICES WERE UPDATED IN 2025 TO ALIGN MESSAGING WITH OUR CORE VALUES AND BEHAVIORS. THESE CHANGES ARE APPLICABLE FOR ALL EMPLOYEES, REGARDLESS OF LEVEL. .....

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: ..... $ 1,256,138

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:
Letter Stock or Securities Restricted as to Sale excluding FHLB Capital Stock - $19,112,138
FHLB Capital Stock - $82,626,600
On Deposit with States - $6,052,678
Pledged Collateral to FHLB - $13,315,742,852
Pledged as Collateral not captured in other categories - $2,288,414,142 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 8,092,029,281

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 905,455,602	$ 980,627,572
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 604,014,732	$ 547,839,406
14.26	All Other	$ 8,576,727,180	$ 11,148,062,535
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 10,086,197,514	$ 12,676,529,513
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 4,108,220,634

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 4,108,220,634

16.3 Total payable for securities lending reported on the liability page. ..... $ 4,108,220,634

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON TRUST COMPANY, N.A.	PITTSBURGH, PA
FHLB TOPEKA	TOPEKA, KS
THE NORTHERN TRUST COMPANY	CHICAGO, IL

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

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

1 Name of Firm or Individual	2 Affiliation
ABERDEEN ASSET MANAGERS LIMITED	U
APOLLO CAPITAL MANAGEMENT L.P.	U
ARES ALTERNATIVE CREDIT MANAGEMENT LLC	U
ARISTOTLE PACIFIC CAPITAL LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BLACKSTONE ASSET BASED FINANCE ADVISORS LP	U
BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	U
BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	U
CARLYLE GLOBAL CREDIT INVESTMENT MANAGEMENT LLC	U
CHURCHILL ASSET MANAGEMENT LLC	U
ELLINGTON GLOBAL ASSET MANAGEMENT LLC	U
EQUITABLE AGRIFINANCE, LLC - AUTHORIZED TO MAKE INVESTMENT DECISIONS FOR REAL ESTATE SECURED LOANS, WHICH ARE NOT CONSIDERED SECURITIES PER THE U.S. SECURITIES & EXCHANGE COMMISSION	U
HPS INVESTMENT PARNTERS LLC	U
INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY	I
NUVEEN ALTERNATIVES ADVISORS LLC	U
PACIFIC LIFE FUND ADVISORS LLC	A
PACIFIC PRIVATE FUND ADVISORS LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
162309	ABERDEEN ASSET MANAGERS LIMITED	549300EI2QZD0KF0UR93	U.S. SECURITIES & EXCHANGE COMMISSION	NO
143161	APOLLO CAPITAL MANAGEMENT L.P.	5493007BCXEDR17QKB54	U.S. SECURITIES & EXCHANGE COMMISSION	NO
130074	ARES ALTERNATIVE CREDIT MANAGEMENT LLC	549300JA9GMPFTSVQQ05	U.S. SECURITIES & EXCHANGE COMMISSION	NO
298050	ARISTOTLE PACIFIC CAPITAL LLC	549300UCSPN8ID3OFU28	U.S. SECURITIES & EXCHANGE COMMISSION	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	N/A	NO
120934	BLACKSTONE ASSET BASED FINANCE ADVISORS LP	4RKFI8AI73OFWB43LQ12	U.S. SECURITIES & EXCHANGE COMMISSION	NO
327208	BLACKSTONE PRIVATE CREDIT STRATEGIES LLC	254900IUI6WR7KUVIZ13	U.S. SECURITIES & EXCHANGE COMMISSION	NO
151605	BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P.	NONE	U.S. SECURITIES & EXCHANGE COMMISSION	NO
162053	CARLYLE GLOBAL CREDIT INVESTMENT MANAGEMENT LLC	213800DNM22N1N8U6D82	U.S. SECURITIES & EXCHANGE COMMISSION	NO
175092	CHURCHILL ASSET MANAGEMENT LLC	549300TE7GGVUFYI9X77	U.S. SECURITIES & EXCHANGE COMMISSION	NO
141772	ELLINGTON GLOBAL ASSET MANAGEMENT LLC	549300JEQZ8UWFFYP055	U.S. SECURITIES & EXCHANGE COMMISSION	NO
	EQUITABLE AGRIFINANCE, LLC	5493003SYWQCN68VWG95	U.S. SECURITIES & EXCHANGE COMMISSION	NO
282125	HPS INVESTMENT PARNTERS LLC	549300IW7540H8HM8F38	U.S. SECURITIES & EXCHANGE COMMISSION	NO
160255	NUVEEN ALTERNATIVES ADVISORS LLC	549300MFBTJNNQKKJX98	U.S. SECURITIES & EXCHANGE COMMISSION	NO
105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00WOYIMFFC542	U.S. SECURITIES & EXCHANGE COMMISSION	DS

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCKOW1F1YN98	U.S. SECURITIES & EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:

BATH COUNTY, 05/03/2033, $35,000,000 BV
DISTRICT OF COLUMBIA, 01/15/2045, $45,000,000 BV
ALTERA INFRASTR, 05/21/2040 $10,000,000 BV .....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$ 968,482,409
1.12	Residential Mortgages	$ 1,256,657,750
1.13	Commercial Mortgages	$ 18,872,203,733
1.14	Total Mortgages in Good Standing	$ 21,097,343,892
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	$ 41,310,744
1.32	Residential Mortgages	$ 2,963,872
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 44,274,616
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 22,852,623
1.43	Commercial Mortgages	$ 32,276,097
1.44	Total Mortgages in Process of Foreclosure	$ 55,128,720
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 21,196,747,228
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	(71.829)%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	(49.892)%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
	AA-3191473	09/30/2025	Pacific Life Re Global Limited	BMU	MCO/G	OA	Reciprocal Jurisdiction		
66346	58-0828824	08/15/2025	Munich American Reassurance Company	GA	YRT/I	XXXLO	Authorized		
97071	13-3126819	08/15/2025	Scor Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	Authorized		
88099	75-1608507	08/15/2025	Optimum Re Insurance Company	TX	YRT/I	XXXLO	Authorized		
86258	13-2572994	08/15/2025	General Re Life Corporation	CT	YRT/I	XXXLO	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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	23,002,061	130,172,850			153,174,910	714,059
2. Alaska AK	L	29,129,121	5,797,195			34,926,316	
3. Arizona AZ	L	91,443,191	362,360,873			453,804,064	406,933
4. Arkansas AR	L	15,685,098	154,266,383			169,951,481	44,056
5. California CA	L	530,416,472	1,785,691,857			2,316,108,329	93,405,848
6. Colorado CO	L	74,002,196	210,551,060			284,553,256	537,362
7. Connecticut CT	L	58,070,045	194,794,538			252,864,582	2,229,952
8. Delaware DE	L	1,006,066,359	46,281,100			1,052,347,459	10,746,809,441
9. District of Columbia DC	L	8,666,990	12,700,786			21,367,776	100,333,820
10. Florida FL	L	406,461,430	1,059,318,745			1,465,780,175	3,510,738
11. Georgia GA	L	113,875,640	334,206,364			448,082,004	592,355
12. Hawaii HI	L	26,129,829	98,169,835			124,299,665	49,394
13. Idaho ID	L	31,572,048	37,224,960			68,797,009	1,030,227
14. Illinois IL	L	249,016,154	545,791,623			794,807,777	1,539,757
15. Indiana IN	L	52,698,732	271,661,871			324,360,603	339,696
16. Iowa IA	L	22,548,172	73,489,894			96,038,066	1,968,400
17. Kansas KS	L	27,682,039	46,619,873			74,301,911	475,215
18. Kentucky KY	L	20,771,820	110,715,252			131,487,072	1,131,082
19. Louisiana LA	L	53,300,009	157,704,866			211,004,874	649,601
20. Maine ME	L	5,524,980	27,217,570			32,742,551	50,921
21. Maryland MD	L	42,457,060	143,634,799			186,091,860	200,000
22. Massachusetts MA	L	52,454,638	196,564,378			249,019,016	266,689,524
23. Michigan MI	L	104,306,521	428,662,817			532,969,338	786,835
24. Minnesota MN	L	156,501,350	185,393,001			341,894,351	21,351,544
25. Mississippi MS	L	21,944,686	57,472,757			79,417,444	
26. Missouri MO	L	60,120,706	583,811,095			643,931,801	943,136,554
27. Montana MT	L	6,142,962	29,755,074			35,898,036	71,050
28. Nebraska NE	L	38,048,465	53,770,540			91,819,005	369,418,270
29. Nevada NV	L	70,348,101	112,464,917			182,813,018	1,095,117
30. New Hampshire NH	L	13,512,147	53,252,024			66,764,172	200,000
31. New Jersey NJ	L	225,233,475	551,315,627			776,549,102	1,544,087
32. New Mexico NM	L	9,148,531	41,616,990			50,765,521	524,865
33. New York NY	N	113,142,482	24,925,390			138,067,872	
34. North Carolina NC	L	104,978,720	302,236,010			407,214,730	1,248,360
35. North Dakota ND	L	12,333,724	35,672,456			48,006,180	
36. Ohio OH	L	96,457,194	526,206,308			622,663,502	915,613
37. Oklahoma OK	L	24,868,039	58,644,076			83,512,114	
38. Oregon OR	L	27,827,940	115,998,304			143,826,244	6,749,700
39. Pennsylvania PA	L	130,819,604	517,176,776			647,996,380	2,597,442
40. Rhode Island RI	L	7,687,430	36,276,707			43,964,137	
41. South Carolina SC	L	53,265,919	144,642,956			197,908,875	2,864,759
42. South Dakota SD	L	251,532,054	18,913,064			270,445,118	3,215,900
43. Tennessee TN	L	60,835,290	274,728,615			335,563,905	1,298,356
44. Texas TX	L	391,600,957	1,020,422,612			1,412,023,570	7,251,952
45. Utah UT	L	67,433,994	77,214,365			144,648,359	746,800,326
46. Vermont VT	L	2,843,984	17,823,988			20,667,973	
47. Virginia VA	L	64,257,346	470,308,742			534,566,089	1,715,095
48. Washington WA	L	76,962,651	190,072,773			267,035,424	128,526
49. West Virginia WV	L	8,759,295	115,272,452			124,031,747	150,000
50. Wisconsin WI	L	47,566,025	318,017,887			365,583,912	3,916,161
51. Wyoming WY	L	99,922,125	10,999,153			110,921,278	34,734
52. American Samoa AS	N						
53. Guam GU	N	1,578	1,893			3,471	
54. Puerto Rico PR	N	433,535	19,913,264			20,346,800	
55. U.S. Virgin Islands VI	N	22,198	1,826,442			1,848,639	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	1,241	2,776,623			2,777,863	
58. Aggregate Other Aliens OT	XXX	3,248,605	5,958,428			9,207,032	
59. Subtotal	XXX	5,293,082,959	12,408,480,797			17,701,563,756	13,339,723,627
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,853,446	69			4,853,515	
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	631,387				631,387	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	5,298,567,792	12,408,480,866			17,707,048,659	13,339,723,627
96. Plus Reinsurance Assumed	XXX	263,766,598	60,953,894	1,832,282		326,552,774	
97 Totals (All Business)	XXX	5,562,334,390	12,469,434,760	1,832,282		18,033,601,432	13,339,723,627
98. Less Reinsurance Ceded	XXX	1,651,540,072	2,536,900,081			4,188,440,152	
99. Totals (All Business) less Reinsurance Ceded	XXX	3,910,794,319	9,932,534,680	1,832,282		13,845,161,280	13,339,723,627
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	3,248,605	5,958,428			9,207,032	
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	3,248,605	5,958,428			9,207,032	
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..... 50
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 7

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

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
91-2025652		MO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006		GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE	Pacific Asset Holding LLC
95-1079000		DE	700 Main Street LLC
95-1079000		DE	Gallery Limited Member, LLC
99-2816397		DE	Gallery Place MRP-GFI Venture, LLC
86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 283 Commerce Member, LLC
99-2238623		DE	283 Commerce Hub Venture, LLC
95-1079000		DE	PL 315 Elden Member, LLC
88-2268475		DE	315 Elden Multifamily JV Investors LLC
88-2391808		DE	315 Elden Street Multifamily Partners LLC
88-2220236		DE	315 Elden Street Owner LLC
95-1079000		DE	PL 400k Member, LLC
32-0479229		DE	400 K Street, LLC
95-1079000		DE	PL 440k Member, LLC
45-3122382		DE	440 K Street, LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Allston Yard Member, LLC
87-2245095		DE	Allston Yards Apartments, LLC
95-1079000		DE	PL Alta Vista Newcastle MF Member, LLC
92-0583810		DE	Alta Vista Newcastle Multifamily JV Investor LLC
88-3228031		DE	Alta Vista Newcastle Multifamily Partners LLC
88-3153970		DE	Lost Spurs Owner LLC
88-3178533		DE	Village at Bellaire Owner LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Venture LLC
82-1235929		DE	Andante Owner LLC
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Aptakisic Member, LLC
33-3276883		DE	Aptakisic Road Venture, LLC
95-1079000		DE	PL Arkins Member, LLC
87-1535356		DE	2950 Arkins Owner, LLC
87-3824344		DE	2950 Arkins Commercial, LLC
87-3757470		DE	2950 Arkins Residential, LLC
95-1079000		DE	PL Ascend Member, LLC
33-3469801		DE	PEP II Ascend Club Investor, LLC
33-3472856		DE	9405 Ascend Falls Holdings, LLC
33-3472856		DE	9405 Ascend Falls Owner, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Bala Cynwyd Member, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
99-4600475		DE	Bala Cynwyd Holdings LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE	Village at Beardslee Phase I, LLC
82-1558241		DE	Village at Beardslee Phase II, LLC
95-1079000		DE	PL Blackstone Trust Owner, LLC
95-1079000		DE	PL Brightleaf Member, LLC
88-4392028		DE	Brightleaf Venture LLC
92-1360678		DE	Brightleaf Owner LLC
95-1079000		DE	PL Bromwell Member, LLC
87-3781513		DE	Bromwell Investors LLC
87-4017034		DE	Bromwell Owner LLC
95-1079000		DE	PL Canyon Park Member, LLC
88-3397042		DE	Canyon Park JV LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	Cedarwest JV LLC
84-1780378		DE	Cedarwest Bend LLC
95-1079000		DE	PL Chapter Michigan Member, LLC
33 4882051		DE	Chapter at Ann Arbor JV, LLC
33 4881773		DE	Chapter at Ann Arbor, LLC
95-1079000		DE	PL CorAm LLC
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Dean Member, LLC
99-4716124		DE	Dean Investor, LLC
20-3217632		CA	PREG San Antonio Apartments, LP
47-3166099		CA	San Antonio Apartments, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Del Sol Member, LLC
92-0432605		DE	Bradbury/Felix Investors, LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL DTC Member, LLC
88-1164622		DE	Legacy/PL DTC JV LLC
88-1192551		DE	Legacy DTC Owner LLC
95-1079000		DE	PL ELL REO, LLC
95-1079000		DE	PL Evo Union Member, LLC
88-4043620		DE	Evo Union Park Venture, LLC
88-3999235		DE	Evo Union Park Property Owner, LLC
95-1079000		DE	PL Fairfax Gateway Member, LLC
83-2205761		DE	Fairfield Fairfax Gateway LLC
95-1079000		DE	PL Fountain Springs Member, LLC
86-3682155		DE	Fountain Springs JV LLC
86-3652580		CO	Fountain Springs LLC
95-1079000		DE	PL Four Westlake Owner, LLC
95-1079000		DE	PL Fusion Member, LLC
88-3630811		DE	Fusion MF Venture LLC
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
88-3236761		DE	GS AA Avenu Natick HoldCo, LLC
88-3236904		DE	GS AA Avenu Natick Owner, LLC
88-3219075		DE	GS AA Draper HoldCo, LLC
88-3222470		DE	GS AA Draper Owner, LLC
87-3753100		DE	GS AA Kierland HoldCo LLC
87-3753334		DE	GS AA Kierland Owner LLC
92-1659428		DE	GS AA Naperville HoldCo, LLC
92-1659175		DE	GS AA Naperville Owner, LLC
84-4833452		DE	GS AA Riverwalk HoldCo, LLC

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
88-3176143		DE	GS AA Village5 HoldCo, LLC
88-3211782		DE	GS AA Village5 Owner, LLC
84-4963817		DE	GS AA Vistas HoldCo LLC
84-4944902		DE	GS AA Vistas Owner LLC
95-1079000		DE	PL Gateway Member, LLC
39-2625666		DE	Gateway Commerce Center One Venture, LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hadley Member, LLC
99-4744166		DE	Hadley Investor, LLC
81-3815385		CA	525 East Evelyn, LP
84-3092323		CA	Hadley Apartments, LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000		DE	PL Hawkins Press Member, LLC
87-2075960		DE	Hawkins Press Investors JV, LLC
95-1079000		DE	PL Heather Estates Member, LLC
88-3415673		DE	Heather Estates JV LLC
95-1079000		DE	PL Highgate Member, LLC
92-1962907		DE	Amherst Investors JV LLC
92-2014477		DE	KPL Amherst Owner LLC
95-1079000		DE	PL Highridge Member, LLC
33-3264428		DE	Peacock Ridge Apartments Partners LLC
33-3141421		DE	Peacock Ridge Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	Little Italy Apartments LLC
95-1079000		DE	PL Loso Member, LLC
87-3318882		DE	South & Hollis Investors JV LLC
86-2243446		DE	KA Loso Investors LLC
86-2243446		DE	KA LOSO Holdings LLC
95-1079000		DE	PL Marina Shores Member, LLC
33-4376451		DE	6700 PCH Owner, LLC
95-1079000		DE	PL Metropolitan Member, LLC
99-4735595		DE	Metropolitan Investor, LLC
94-3206415		CA	San Mateo West, a California Limited Partnership
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL MIM REO, LLC
95-1079000		DE	PL Mockingbird Member, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Monte Vista Member, LLC
88-1939284		DE	Monte Vista JV LLC
88-1966680		CA	Monte Vista Preservation LP
95-1079000		DE	PL Moreland Member, LLC
99-4704529		DE	Moreland Investor, LLC
94-3375288		CA	Fourth Avenue, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC

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PART 1 - ORGANIZATIONAL CHART

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
87-3671804		DE	Park Row Apartment Partners, LLC
87-3601538		DE	Park Row Apartments, LLC
95-1079000		DE	PL Peoria Member, LLC
95-1079000		DE	205 Peoria Street Owner, LLC
95-1079000		DE	PL Pretium Trust Owner, LLC
95-1079000		DE	PL Radian Member, LLC
88-3459110		DE	Radian Partners Group LLC
88-3448107		DE	Radian Partners Property Owner LLC
95-1079000		DE	PL Reed Row Member, LLC
46-4501749		DE	KJ Florida Avenue JV LLC
46-4349991		DE	KJ Florida Avenue Property LLC
95-1079000		DE	PL Reno Member, LLC
82-1578285		DE	NPLC BV Manager LLC
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
92-2052091		DE	SFR JV-HD TL Equity A LLC
92-1993486		DE	SFR JV-HD TL Borrower A LLC
92-2093705		DE	SFR JV-HD TL Equity B LLC
92-2026498		DE	SFR JV-HD TL Borrower B LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-4695320		DE	SFR JV-2 2022-1 Depositor LLC
87-4669683		DE	SFR JV-2 2022-1 Equity Owner LLC
87-4641530		DE	SFR JV-2 2022-1 Borrower LLC
88-2120480		DE	SFR JV-2 2022-2 Depositor LLC
88-2156967		DE	SFR JV-2 2022-2 Equity Owner LLC
88-2098112		DE	SFR JV-2 2022-2 Borrower LLC
92-3636534		DE	SFR JV-2 2023-1 Depositor LLC
92-3610481		DE	SFR JV-2 2023-1 Equity Owner LLC
92-3597614		DE	SFR JV-2 2023-1 Borrower LLC
88-3084042		DE	SFR JV-2 DDTL Equity LLC
88-3074418		DE	SFR JV-2 DDTL Borrower LLC
88-4116985		DE	SFR JV-2 NTL Equity LLC
88-4092535		DE	SFR JV-2 NTL Borrower LLC
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Sky Member, LLC
99-3531814		DE	Sky JV LLC
99-3272509		DE	Sky Owner LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080		DE	Tessera Owner LLC
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
87-3832863		DE	Preston Ridge Holdings JV LLC
95-1079000		DE	PL Town Center Member, LLC
92-2439030		DE	Town Center MF Venture LLC
81-4517667		DE	WW 1300 Keller Parkway LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
87-3715279		DE	Tranquility Lake Apartment Partners, LLC
87-3630624		DE	Tranquility Lake Apartments, LLC

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Trimble Member, LLC
33-2513027		DE	Trimble Building A Holdings LLC
95-1079000		DE	PL Troy Tower Owner, LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	1035 Van Buren, L.L.C.
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE	PL Wilder Member, LLC
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	RPL Wilder, LLC
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	Wilshire Apartment Investors, LLC
84-1953073		DE	1111 Wilshire Owner, LLC
95-1079000		DE	SNB HoldCo, LLC
95-1079000		DE	SNB 116 Owner, LLC
95-1079000		DE	SNB 120 Owner, LLC
95-1079000		DE	SNB 124/125 Owner, LLC
95-1079000		DE	SNB 540 Hotel Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE	CAA-PPFA Equity Opportunities I GP LLC
86-3846394		DE	CAA-PPFA Equity Opportunities Fund L.P.
95-1079000		DE	CAA-PPFA Opportunities II GP LLC
92-0846003		DE	CAA-PPFA Opportunities Fund II L.P.
83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
99-3596773		DE	Pacific Private Credit Opportunities II GP LLC

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
99-3578576		DE	Pacific Private Credit Opportunities Fund II L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-3964560		DE	Pacific Private Equity II-A GP LLC
93-3941028		DE	Pacific Private Equity Fund II-A L.P.
93-2217732		DE	Pacific Private Equity II GP LLC
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348		DE	Pacific Private Equity Opportunities V GP LLC
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
93-4089687		DE	Pacific Private Equity Opportunities VI GP LLC
93-4075957		DE	Pacific Private Equity Opportunities Fund VI L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
95-1079000		DE	Pacific Private Feeder III GP, LLC
83-3991753		DE	Pacific Private Feeder Fund III L.P.
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
39-4718258		DE	Pacific Private PLC I GP LLC
39-4572086		DE	Pacific Private PLC Fund I L.P.
39-4682920		DE	Pacific Private PLC I-A GP LLC
39-4607225		DE	Pacific Private PLC Fund I-A L.P.
39-4748254		DE	Pacific Private PRT SA I GP LLC
39-4633563		DE	Pacific Private PRT SA Fund I L.P.
39-4705134		DE	Pacific Private PRT SA I-A GP LLC
39-4656869		DE	Pacific Private PRT SA Fund I-A L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120		DE	Pacific Life Investment Grade Trade Receivable Fund L.P.
95-1079000		DE	Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
86-1843877		DE	Pacific Private Credit Fund V L.P.
99-3578576		DE	Pacific Private Credit Opportunities Fund II L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
93-3941028		DE	Pacific Private Equity Fund II-A L.P.
93-2228353		DE	Pacific Private Equity Fund II L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
92-0559885		DE	Pacific Private Equity Opportunities Fund II-B LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1896517		DE	Pacific Private Equity Opportunities Fund V L.P.
93-4075957		DE	Pacific Private Equity Opportunities Fund VI L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.

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Federal ID Number	NAIC Company Code	Domiciliary Location	Company
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR	Pacific Life Re Services Limited
		SGP	Pacific Life Re Services Singapore Pte. Limited
		CHN	Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd
		BMU	Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
87-4269708		DE	UnderwriteMe North America Corp.
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
		BMU	Pacific Life Re International Limited
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
Pacific Life Insurance Company - entities under significant influence or beneficial interest			
		DE	*IF 2010-355 N Rock Island LLC*
95-3433806		CA	*Pacific Life Foundation*
		CYM	*Pacific Life Funding, LLC*
		CYM	*Pacific Life Global Funding*
		DE	*Pacific Life Global Funding II*
93-6392580		DE	*Pacific Life Group Trust*
95-1079000			*Pacific Life Insurance Company Retirement Incentive Savings Plan*
95-1079000		DE	*Pacific Life Short Term Funding, LLC*
		CYM	*Pacific Pilot Funding*
		CYM	*Pacific Pilot Funding III*
Various		MA	*Pacific Select Fund*

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 *
			33-0769202				Pacific Mutual Holding Company	NE	UIP					NO	
			33-0769203				Pacific LifeCorp	DE	UDP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			91-2025652				Pacific Life & Annuity Services, Inc.	MO	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	RE	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
			58-1516006				Confederation Life Insurance and Annuity Company	GA	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	13069	26-1220784				Pacific Alliance Reinsurance Company of Vermont	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Gallery Limited Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-2816397				Gallery Place MRP-GFI Venture, LLC	DE	DS	Gallery Limited Member, LLC	Ownership	10.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				Grayhawk Golf Club L.L.C.	AZ	DS	Grayhawk Golf Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	DS	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 283 Commerce Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-2238623				283 Commerce Hub Venture, LLC	DE	DS	PL 283 Commerce Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 315 Elden Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2268475				315 Elden Multifamily JV Investors LLC	DE	DS	PL 315 Elden Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-2391808				315 Elden Street Multifamily Partners LLC	DE	DS	315 Elden Multifamily JV Investors LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			88-2220236				315 Elden Street Owner LLC	DE	DS	315 Elden Street Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3891231				Nashville Gulch Venture LLC	DE	DS	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	DS	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 400k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			32-0479229				400 K Street, LLC	DE	DS	PL 400k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 440k Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			45-3122382				440 K Street, LLC	DE	DS	PL 440k Member, LLC	Ownership	49.900	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3380647				Redwood PL Adley LLC	DE	DS	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-0891843				DD 6075 Roswell LLC	GA	DS	Redwood PL Adley LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Allston Yard Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2245095				Allston Yards Apartments, LLC	DE	DS	PL Allston Yard Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Alta Vista Newcastle MF Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0583810				Alta Vista Newcastle Multifamily JV Investor LLC	DE	DS	PL Alta Vista Newcastle MF Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3228031				Alta Vista Newcastle Multifamily Partners LLC	DE	DS	Alta Vista Newcastle Multifamily JV Investor LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-3153970				Lost Spurs Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3178533				Village at Bellaire Owner LLC	DE	DS	Alta Vista Newcastle Multifamily Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Andante Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	DS	PL Andante Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1235929				Andante Owner LLC	DE	DS	Andante Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Anthology Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology Venture LLC	DE	DS	PL Anthology Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

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			84-3298163				Anthology Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	DS	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aptakisic Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-3276883				Aptakisic Road Venture, LLC	DE	DS	PL Aptakisic Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1535356				2950 Arkins Owner, LLC	DE	DS	PL Arkins Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3824344				2950 Arkins Commercial, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3757470				2950 Arkins Residential, LLC	DE	DS	2950 Arkins Owner, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Ascend Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-3469801				PEP II Ascend Club Investor, LLC	DE	DS	PL Ascend Member, LLC	Ownership	50.000	Pacific Mutual Holding Company	NO	
			33-3472856				9405 Ascend Falls Holdings, LLC	DE	DS	PEP II Ascend Club Investor, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-3472856				9405 Ascend Falls Owner, LLC	DE	DS	9405 Ascend Falls Holdings, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1985886				Alston Manor Investors JV LLC	DE	DS	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bala Cynwyd Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-4600475				Bala Cynwyd Holdings LLC	DE	DS	PL Bala Cynwyd Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1550435				Village at Beardslee Investor, LLC	DE	DS	PL Beardslee Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			82-1550515				Village at Beardslee Phase I, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1558241				Village at Beardslee Phase II, LLC	DE	DS	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Blackstone Trust Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Brightleaf Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4392028				Brightleaf Venture LLC	DE	DS	PL Brightleaf Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			92-1360678				Brightleaf Owner LLC	DE	DS	Brightleaf Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Bromwell Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3781513				Bromwell Investors LLC	DE	DS	PL Bromwell Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-4017034				Bromwell Owner LLC	DE	DS	Bromwell Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Canyon Park Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3397042				Canyon Park JV LLC	DE	DS	PL Canyon Park Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Cedarwest Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	DS	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	DS	Cedarwest JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Chapter Michigan Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-4882051				Chapter at Ann Arbor JV, LLC	DE	DS	PL Chapter Michigan Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-4881773				Chapter at Ann Arbor, LLC	DE	DS	Chapter at Ann Arbor JV, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL CorAm LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dean Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-4716124				Dean Investor, LLC	DE	DS	PL Dean Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-3217632				PREG San Antonio Apartments, LP	CA	DS	Dean Investor, LLC	Ownership	22.750	Pacific Mutual Holding Company	NO	
			47-3166099				San Antonio Apartments, LLC	CA	DS	PREG San Antonio Apartments, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1232815				Deer Run JV LLC	DE	DS	PL Deer Run Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-0768213				Deer Run Spokane LLC	WA	DS	Deer Run JV LLC	Ownership	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Del Sol Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0432605				Bradbury/Felix Investors, LLC	DE	DS	PL Del Sol Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Denver Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5579220				1776 Curtis, LLC	DE	DS	PL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			95-1079000				PL Dairies Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL DTC Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	

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			88-1164622				Legacy/PL DTC JV LLC	DE	DS	PL DTC Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			88-1192551				Legacy DTC Owner LLC	DE	DS	Legacy/PL DTC JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL ELL REO, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Evo Union Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4043620				Evo Union Park Venture, LLC	DE	DS	PL Evo Union Member, LLC	Ownership	87.500	Pacific Mutual Holding Company	NO	
			88-3999235				Evo Union Park Property Owner, LLC	DE	DS	Evo Union Park Venture, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	DS	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	DS	PL Fountain Springs Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	DS	Fountain Springs JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Four Westlake Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fusion Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3630811				Fusion MF Venture LLC	DE	DS	PL Fusion Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE	DS	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			88-3236761				GS AA Avenu Natick HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3236904				GS AA Avenu Natick Owner, LLC	DE	DS	GS AA Avenu Natick HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3219075				GS AA Draper HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3222470				GS AA Draper Owner, LLC	DE	DS	GS AA Draper HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753100				GS AA Kierland HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3753334				GS AA Kierland Owner LLC	DE	DS	GS AA Kierland HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659428				GS AA Naperville HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1659175				GS AA Naperville Owner, LLC	DE	DS	GS AA Naperville HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	DS	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	DS	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5002983				GS AA Stapleton Owner, LLC	DE	DS	GS AA Stapleton HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3176143				GS AA Village5 HoldCo, LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3211782				GS AA Village5 Owner, LLC	DE	DS	GS AA Village5 Holdco, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4963817				GS AA Vistas HoldCo LLC	DE	DS	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4944902				GS AA Vistas Owner LLC	DE	DS	GS AA Vistas HoldCo LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gateway Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			39-2625666				Gateway Commerce Center One Venture, LLC	DE	DS	PL Gateway Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Gramax Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-0814463				ASI Gramax LLC	DE	DS	PL Gramax Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hadley Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-4744166				Hadley Investor, LLC	DE	DS	PL Hadley Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3815385				525 East Evelyn, LP	CA	DS	Hadley Investor, LLC	Ownership	19.000	Pacific Mutual Holding Company	NO	
			84-3092323				Hadley Apartments, LLC	CA	DS	525 East Evelyn, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hana Place Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	DS	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	DS	Hana Place JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	DS	PL Hawkins Press Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Heather Estates Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3415673				Heather Estates JV LLC	DE	DS	PL Heather Estates Member, LLC	Ownership	80.000	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Highgate Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1962907				Amherst Investors JV LLC	DE	DS	PL Highgate Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			92-2014477				KPL Amherst Owner LLC	DE	DS	Amherst Investors JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Highridge Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-3264428				Peacock Ridge Apartments Partners LLC	DE	DS	PL Highridge Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-3141421				Peacock Ridge Apartments, LLC	DE	DS	Peacock Ridge Apartments Partners LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Lakemont Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2465746				Overlook at Lakemont Venture LLC	DE	DS	PL Lakemont Member, LLC	Ownership	88.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL LasCo Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Little Italy Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	DS	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3318882				South & Hollis Investors JV LLC	DE	DS	PL Loso Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			86-2243446				KA Loso Investors LLC	DE	DS	South & Hollis Investors JV LLC	Ownership	73.743	Pacific Mutual Holding Company	NO	
			86-2243446				KA LOSO Holdings LLC	DE	DS	KA Loso Investors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Marina Shores Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-4376451				6700 PCH Owner, LLC	DE	DS	PL Marina Shores Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Metropolitan Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-4735595				Metropolitan Investor, LLC	DE	DS	PL Metropolitan Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			94-3206415				San Mateo West, a California Limited Partnership	CA	DS	Metropolitan Investor, LLC	Ownership	39.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL MIM REO, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mockingbird Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	DS	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monte Vista Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-1939284				Monte Vista JV LLC	DE	DS	PL Monte Vista Member, LLC	Ownership	79.984	Pacific Mutual Holding Company	NO	
			88-1966680				Monte Vista Preservation LP	CA	DS	Monte Vista JV LLC	Ownership	99.980	Pacific Mutual Holding Company	NO	
			95-1079000				PL Moreland Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-4704529				Moreland Investor, LLC	DE	DS	PL Moreland Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			94-3375288				Fourth Avenue, LLC	CA	DS	Moreland Investor, LLC	Ownership	36.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL One Jefferson Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344				One Jefferson Venture LLC	DE	DS	PL One Jefferson Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Park Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3671804				Park Row Apartment Partners, LLC	DE	DS	PL Park Row Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3601538				Park Row Apartments, LLC	DE	DS	Park Row Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Peoria Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				205 Peoria Street Owner, LLC	DE	DS	PL Peoria Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Pretium Trust Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Radian Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3459110				Radian Partners Group LLC	DE	DS	PL Radian Member, LLC	Ownership	66.500	Pacific Mutual Holding Company	NO	
			88-3448107				Radian Partners Property Owner LLC	DE	DS	Radian Partners Group LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reed Row Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4501749				KJ Florida Avenue JV LLC	DE	DS	PL Reed Row Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			46-4349991				KJ Florida Avenue Property LLC	DE	DS	KJ Florida Avenue JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	DS	PL Reno Member, LLC	Ownership	82.353	Pacific Mutual Holding Company	NO	

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			82-1595140				NPLC BV Investment Company LLC	DE	DS	NPLC BV Manager LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR HD Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	DS	PL SFR HD Member, LLC	Ownership	33.333	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2052091				SFR JV-HD TL Equity A LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-1993486				SFR JV-HD TL Borrower A LLC	DE	DS	SFR JV-HD TL Equity A LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2093705				SFR JV-HD TL Equity B LLC	DE	DS	SFR JV-HD LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2026498				SFR JV-HD TL Borrower B LLC	DE	DS	SFR JV-HD TL Equity B LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	DS	SFR JV-HD Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	DS	PL SFR MLS Member, LLC	Ownership	16.129	Pacific Mutual Holding Company	NO	
			87-4695320				SFR JV-2 2022-1 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4669683				SFR JV-2 2022-1 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4641530				SFR JV-2 2022-1 Borrower LLC	DE	DS	SFR JV-2 2022-1 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2120480				SFR JV-2 2022-2 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2156967				SFR JV-2 2022-2 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-2098112				SFR JV-2 2022-2 Borrower LLC	DE	DS	SFR JV-2 2022-2 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3636534				SFR JV-2 2023-1 Depositor LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3610481				SFR JV-2 2023-1 Equity Owner LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-3597614				SFR JV-2 2023-1 Borrower LLC	DE	DS	SFR JV-2 2023-1 Equity Owner LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3084042				SFR JV-2 DDTL Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-3074418				SFR JV-2 DDTL Borrower LLC	DE	DS	SFR JV-2 DDTL Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4116985				SFR JV-2 NTL Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			88-4092535				SFR JV-2 NTL Borrower LLC	DE	DS	SFR JV-2 NTL Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1318011				SFR JV-2 Equity LLC	DE	DS	SFR JV-2 LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	DS	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Sky Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-3531814				Sky JV LLC	DE	DS	PL Sky Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			99-3272509				Sky Owner LLC	DE	DS	Sky JV LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	DS	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	DS	PL Tessera Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			83-1613080				Tessera Owner LLC	DE	DS	Tessera Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Timberlake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-5512147				80 South Gibson Road Apartment Investors, LLC	DE	DS	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL TOR Member LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	DS	PL TOR Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3832863				Preston Ridge Holdings JV LLC	DE	DS	PL Towerview Member, LLC	Ownership	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Town Center Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-2439030				Town Center MF Venture LLC	DE	DS	PL Town Center Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-4517667				WW 1300 Keller Parkway LLC	DE	DS	Town Center MF Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-3715279				Tranquility Lake Apartment Partners, LLC	DE	DS	PL Tranquility Lake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-3630624				Tranquility Lake Apartments, LLC	DE	DS	Tranquility Lake Apartment Partners, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	DS	PL Trelago Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	

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			95-1079000				PL Trimble Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-2513027				Trimble Building A Holdings LLC	DE	DS	PL Trimble Member, LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Troy Tower Owner, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	DS	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-2492971				Tupelo Alley Owner, LLC	DE	DS	Tupelo Alley Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-1841112				1035 Van Buren Holdings, L.L.C.	DE	DS	PL Van Buren Member, LLC	Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	DS	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	DS	PL Vantage Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	DS	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	DS	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	DS	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	DS	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1953073				Wilshire Apartment Investors, LLC	DE	DS	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-1953073				1111 Wilshire Owner, LLC	DE	DS	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB HoldCo, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 116 Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 120 Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 124/125 Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				SNB 540 Hotel Owner, LLC	DE	DS	SNB HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	DS	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			26-2387139				Epoch-Wildflower, LLC	FL	DS	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0831471				Pacific Global Asset Management LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	DS	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P.	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			92-0846003				CAA-PPFA Opportunities Fund II L.P.	DE	NIA	CAA-PPFA Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	83.790	Pacific Mutual Holding Company	NO	

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			81-2502241				Pacific Private Credit II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Credit II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Credit III GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	
			83-1866611				Pacific Private Credit IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			99-3596773				Pacific Private Credit Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			99-3578576				Pacific Private Credit Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.980	Pacific Mutual Holding Company	NO	
			99-3578576				Pacific Private Credit Opportunities Fund II L.P.	DE	NIA	Pacific Private Credit Opportunities II GP LLC	Ownership	0.020	Pacific Mutual Holding Company		
			86-1871009				Pacific Private Credit V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1843877				Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.940	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.530	Pacific Mutual Holding Company	NO	
			93-2217732				Pacific Private Equity II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-3964560				Pacific Private Equity II-A GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-3941028				Pacific Private Equity Fund II-A L.P.	DE	NIA	Pacific Private Equity II-A GP LLC	Ownership	0.026	Pacific Mutual Holding Company	NO	
			93-3941028				Pacific Private Equity Fund II-A L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.974	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity II GP LLC	Ownership	0.026	Pacific Mutual Holding Company	NO	
			93-2228353				Pacific Private Equity Fund II L.P.	DE	NIA	Pacific Private Equity Fund II-A L.P.	Ownership	99.974	Pacific Mutual Holding Company	NO	
			81-2508604				Pacific Private Equity Opportunities II GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	
			81-2546748				Pacific Private Equity Opportunities Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			92-0559885				Pacific Private Equity Opportunities Fund II-B LLC	DE	DS	Pacific Private Equity Opportunities Fund II L.P.	Ownership	99.900	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Private Equity Opportunities II GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			82-4117401				Pacific Private Feeder Fund II LP	DE	NIA	Pacific Life Insurance Company	Ownership	35.710	Pacific Mutual Holding Company	NO	
			82-3293185				Pacific Private Equity Opportunities III GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Private Equity Opportunities III GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			82-3258645				Pacific Private Equity Opportunities Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				Pacific Private Equity Opportunities IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Equity Opportunities IV GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	

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			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	79.160	Pacific Mutual Holding Company	NO	
			86-1953348				Pacific Private Equity Opportunities V GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Private Equity Opportunities V GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			86-1896517				Pacific Private Equity Opportunities Fund V L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	88.790	Pacific Mutual Holding Company	NO	
			93-4089687				Pacific Private Equity Opportunities VI GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			93-4075957				Pacific Private Equity Opportunities Fund VI L.P.	DE	NIA	Pacific Private Equity Opportunities VI GP LLC	Ownership	0.040	Pacific Mutual Holding Company	NO	
			93-4075957				Pacific Private Equity Opportunities Fund VI L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.960	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder III GP, LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership	0.020	Pacific Mutual Holding Company	NO	
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	15.220	Pacific Mutual Holding Company	NO	
			83-1828750				Pacific Private Equity Opportunities Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Ownership	9.080	Pacific Mutual Holding Company	NO	
			39-4718258				Pacific Private PLC I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			39-4572086				Pacific Private PLC Fund I L.P.	DE	NIA	Pacific Private PLC Fund I-A L.P.	Ownership	99.500	Pacific Mutual Holding Company	NO	
			39-4572086				Pacific Private PLC Fund I L.P.	DE	NIA	Pacific Private PLC I GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			39-4682920				Pacific Private PLC I-A GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			39-4607225				Pacific Private PLC Fund I-A L.P.	DE	NIA	Pacific LifeCorp	Ownership	99.500	Pacific Mutual Holding Company	NO	
			39-4607225				Pacific Private PLC Fund I-A L.P.	DE	NIA	Pacific Private PLC I-A GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			39-4748254				Pacific Private PRT SA I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			39-4633563				Pacific Private PRT SA Fund I L.P.	DE	NIA	Pacific Private PRT SA Fund I-A L.P.	Ownership	99.500	Pacific Mutual Holding Company	NO	
			39-4633563				Pacific Private PRT SA Fund I L.P.	DE	NIA	Pacific Private PRT SA I GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			39-4705134				Pacific Private PRT SA I-A GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			39-4656869				Pacific Private PRT SA Fund I-A L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.500	Pacific Mutual Holding Company	NO	
			39-4656869				Pacific Private PRT SA Fund I-A L.P.	DE	NIA	Pacific Private PRT SA I-A GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			85-1055644				PPFA Credit Opportunities I GP LLC	DE	DS	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.270	Pacific Mutual Holding Company	NO	
			85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	9.660	Pacific Mutual Holding Company	NO	
			85-1004202				CAA PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS	Pacific Life Insurance Company	Ownership	99.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Trade Receivable GP LLC	DE	DS	Pacific Life Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-0796120				Pacific Life Investment Grade Trade Receivable Fund L.P.	DE	NIA	Pacific Life Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Life Purchasing LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4076972				Pacific Private Equity Incentive Allocation LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-2594489				Pacific Select Distributors, LLC	DE	DS	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re Services Singapore Pte. Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Shanghai) Information Consulting Services Co., Ltd	CHN	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1012719				Pacific Life Re Global Limited	BMU	IA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-0520835				Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-0391994				Pacific Life Re Limited	GBR	IA	Pacific Life Re Holdings Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			98-1018533				Pacific Services Canada Limited	CAN	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-4269708				UnderwriteMe North America Corp.	DE	NIA	UnderwriteMe Technology Solutions Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							UnderwriteMe Australia Pty Limited	AUS	NIA	UnderwriteMe Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
							IF 2010-355 N Rock Island LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-3433806				Pacific Life Foundation	CA	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Funding, LLC	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Life Global Funding II	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			93-6392580				Pacific Life Group Trust	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Insurance Company Retirement Incentive Savings Plan		OTH	Pacific Life Insurance Company	Influence			NO	0001
			95-1079000				Pacific Life Short Term Funding, LLC	DE	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH	Pacific Life Insurance Company	Influence			NO	0001
							Pacific Select Fund	DE	OTH	Pacific Life Insurance Company	Influence			YES	0001

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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]

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.	Accounts and notes receivable	23,474,113		23,474,113	40,271,282
2505.	Other assets	16,646,599		16,646,599	13,116,325
2506.	Prepaid expenses	19,321,625	19,321,625		
2507.	Ceded reserves	9,284,140	9,284,140		
2508.	Leasehold improvements	4,018,355	4,018,355		
2597.	Summary of remaining write-ins for Line 25 from overflow page	72,744,833	32,624,121	40,120,712	53,387,607

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liability	26,183,597	32,646,442
2597.	Summary of remaining write-ins for Line 25 from overflow page	26,183,597	32,646,442

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.	Miscellaneous claims expense			9,791,191
2705.	Contingency expense	1,580,663	1,553,067	
2797.	Summary of remaining write-ins for Line 27 from overflow page	1,580,663	1,553,067	9,791,191

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Other surplus adjustments - miscellaneous		(29,262)	(160,445)
5397.	Summary of remaining write-ins for Line 53 from overflow page		(29,262)	(160,445)

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	69,676,753	119,501,422
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	95,886	520,158
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		464,615
5.	Deduct amounts received on disposals		43,368,588
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	5,107,037	7,440,853
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	64,665,602	69,676,753
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	64,665,602	69,676,753

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	19,596,144,363	18,647,618,920
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,438,456,464	1,745,308,520
	2.2 Additional investment made after acquisition	1,342,005,116	600,209,506
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	513,271	(88,986,320)
7.	Deduct amounts received on disposals	1,193,626,248	1,294,384,264
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(8,324,102)	(7,051,332)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	4,930,159	(12,238,330)
10.	Deduct current year's other than temporary impairment recognized		8,435,000
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	21,196,747,228	19,596,144,363
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	21,196,747,228	19,596,144,363
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	21,196,747,228	19,596,144,363

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	12,626,624,782	10,290,260,941
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	621,817,735	3,217,489,282
	2.2 Additional investment made after acquisition	4,875,939,359	5,309,449,154
3.	Capitalized deferred interest and other	140,854,561	148,363,377
4.	Accrual of discount	23,103,110	67,883,547
5.	Unrealized valuation increase/(decrease)	253,825,910	237,375,797
6.	Total gain (loss) on disposals	4,699,518	
7.	Deduct amounts received on disposals	2,675,378,381	6,624,550,250
8.	Deduct amortization of premium, depreciation and proportional amortization	6,625,150	37,381
9.	Total foreign exchange change in book/adjusted carrying value	31,216,980	(16,967,851)
10.	Deduct current year's other than temporary impairment recognized	4,517,289	2,641,835
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,891,561,134	12,626,624,782
12.	Deduct total nonadmitted amounts	55,944,328	31,047,814
13.	Statement value at end of current period (Line 11 minus Line 12)	15,835,616,806	12,595,576,968

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	83,285,164,559	77,930,758,725
2.	Cost of bonds and stocks acquired	22,492,865,820	19,528,111,781
3.	Accrual of discount	58,346,720	91,342,301
4.	Unrealized valuation increase/(decrease)	75,007,305	63,356,733
5.	Total gain (loss) on disposals	(51,062,355)	(132,098,730)
6.	Deduct consideration for bonds and stocks disposed of	13,667,049,492	13,989,991,098
7.	Deduct amortization of premium	24,690,058	22,136,190
8.	Total foreign exchange change in book/adjusted carrying value	324,354,090	(131,389,333)
9.	Deduct current year's other than temporary impairment recognized	76,656,600	56,763,691
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,677,628	3,974,061
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	92,420,957,618	83,285,164,559
12.	Deduct total nonadmitted amounts	341,269,952	277,744,967
13.	Statement value at end of current period (Line 11 minus Line 12)	92,079,687,666	83,007,419,592

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)	20,188,665,701	1,692,383,198	1,234,717,860	178,611,830	19,711,076,002	20,188,665,701	20,824,942,869	19,879,043,226
2.	NAIC 2 (a)	39,184,926,164	1,943,141,979	1,399,342,701	(86,874,892)	38,783,172,399	39,184,926,164	39,641,850,549	37,469,313,972
3.	NAIC 3 (a)	3,373,483,079	216,144,926	165,234,486	36,843,536	3,359,710,291	3,373,483,079	3,461,237,056	3,208,049,659
4.	NAIC 4 (a)	755,507,101	42,023,586	154,630,590	38,904,823	701,076,662	755,507,101	681,804,920	718,846,680
5.	NAIC 5 (a)	86,670,481	3,340,916	40,329,588	(1,620,096)	99,101,107	86,670,481	48,061,713	97,133,926
6.	NAIC 6 (a)	72,530,936		500,000	(565,156)	53,608,122	72,530,936	71,465,780	54,606,846
7.	Total ICO	63,661,783,462	3,897,034,605	2,994,755,225	165,300,045	62,707,744,583	63,661,783,462	64,729,362,887	61,426,994,309
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	22,588,583,590	3,557,992,401	1,894,740,941	(192,322,429)	19,491,562,185	22,588,583,590	24,059,512,621	18,325,650,247
9.	NAIC 2	2,173,833,401	297,316,471	118,724,236	11,618,674	2,279,828,190	2,173,833,401	2,364,044,310	2,093,576,576
10.	NAIC 3	347,123,032	22,167,764	4,681,493	117,259	330,790,296	347,123,032	364,726,562	320,570,755
11.	NAIC 4	76,143,240		2,971,429	(30,522,198)	51,242,054	76,143,240	42,649,613	46,956,772
12.	NAIC 5	40,539,279		18,015,887	2,013,139	40,718,381	40,539,279	24,536,531	41,140,978
13.	NAIC 6	70,047,552		26,665	(3,193,063)	11,276,714	70,047,552	66,827,824	22,102,422
14.	Total ABS	25,296,270,094	3,877,476,636	2,039,160,651	(212,288,618)	22,205,417,819	25,296,270,094	26,922,297,461	20,849,997,750
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	3,451,611			(4,742)	300,000	3,451,611	3,446,869	296,600
17.	NAIC 3	85,000				85,000	85,000	85,000	
18.	NAIC 4	112,496			7,627	197,847	112,496	120,123	15,010
19.	NAIC 5								
20.	NAIC 6	3,558,344			785,288	3,558,344	3,558,344	4,343,633	1,000,999
21.	Total Preferred Stock	7,207,452			788,173	4,141,191	7,207,452	7,995,625	1,312,609
22.	Total ICO, ABS & Preferred Stock	88,965,261,008	7,774,511,241	5,033,915,876	(46,200,400)	84,917,303,593	88,965,261,008	91,659,655,973	82,278,304,668

(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 $ 268,043,944 ; NAIC 2 $ 27,821,542 ; NAIC 3 $ 9,515,122 NAIC 4 $ 2,520,571 ; 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	307,901,179	XXX	303,106,564	367,613	190,692

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	19,804,968	77,313,421
2.	Cost of short-term investments acquired	360,428,531	277,920,454
3.	Accrual of discount	5,304,381	1,176,967
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	4,252	
6.	Deduct consideration received on disposals	77,639,582	335,412,923
7.	Deduct amortization of premium	1,372	4,149
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		1,188,803
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	307,901,179	19,804,968
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	307,901,179	19,804,968

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)	2,163,857,510
2.	Cost Paid/(Consideration Received) on additions	1,262,351,607
3.	Unrealized Valuation increase/(decrease)	671,092,810
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,749,504,333
6.	Considerations received/(paid) on terminations	1,749,504,087
7.	Amortization	(1,192,414,785)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,034,218)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,901,853,172
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,901,853,172

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				8,691,750
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				65,285,771
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	(31,647,580)			
	3.14 Section 1, Column 18, prior year	67,061,595	(98,709,175)	(98,709,175)	
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	(31,647,580)			
	3.24 Section 1, Column 19, prior year plus	67,061,595			
	3.25 SSAP No. 108 adjustments		(98,709,175)	(98,709,175)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(319,178,882)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(319,178,882)			
	4.23 SSAP No. 108 adjustments		(319,178,882)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				73,977,521
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				73,977,521

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,901,853,172	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	73,977,521	
3.	Total (Line 1 plus Line 2)		2,975,830,693
4.	Part D, Section 1, Column 6	3,922,401,349	
5.	Part D, Section 1, Column 7	(946,570,656)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,213,749,835	
8.	Part B, Section 1, Column 13	(9,024,508)	
9.	Total (Line 7 plus Line 8)		2,204,725,327
10.	Part D, Section 1, Column 9	3,835,825,144	
11.	Part D, Section 1, Column 10	(1,631,099,817)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	494,586,535	
14.	Part B, Section 1, Column 20	149,475,645	
15.	Part D, Section 1, Column 12	644,062,180	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,499,535,965	1,688,364,809
2.	Cost of cash equivalents acquired	22,595,481,867	20,645,731,291
3.	Accrual of discount	14,955	83,365
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	23,070,272,642	20,834,643,499
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)	1,024,760,145	1,499,535,965
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,024,760,145	1,499,535,965

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
#0775 HOME OFFICE	NEWPORT BEACH	CA	09/30/2025	PERMANENT IMPROVEMENT				70,899
0199999. Acquired by Purchase								70,899
0399999 - Totals								70,899

SCHEDULE A - PART 3

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

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

NONE

E01

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
356625190	STOCKPORT	IA		07/28/2025	6.300	552,750		970,695
356625196	CROSWELL	MI		07/14/2025	6.900	4,623,000		7,768,000
356625200	SHULLSBURG	WI		07/16/2025	6.350	1,281,375		2,998,488
356625202	GUTHRIE	TX		07/15/2025	6.350	1,256,250		2,720,126
356625203	PLENTYWOOD	MT		07/24/2025	6.500	2,303,042		5,791,301
356625205	GOLDEN GATE	IL		09/19/2025	6.600	3,618,000		7,060,000
356625209	COLLEGE CORNER	IN		08/04/2025	6.450	552,750		1,576,961
356625212	WARM SPRINGS	AR		07/11/2025	6.300	1,809,000		3,271,297
356625213	HARMON	IL		09/15/2025	6.500	2,351,700		3,900,000
356625216	WILLIAMS	CA		08/13/2025	6.600	4,773,750		10,020,000
356625230	JUDITH GAP	MT		09/18/2025	6.200	3,216,000		9,906,040
356625241	FAITH	SD		08/28/2025	6.150	844,200		1,866,337
356625242	KENNEWICK	WA		09/17/2025	6.050	703,500		1,100,000
0199999. Mortgages in good standing - Farm Mortgages						27,885,317		58,949,244
RTL_E1791211	LEHIGH ACRES	FL		05/02/2024	12.490		93,405	50,000
RTL_E1791217	LARGO	FL		05/02/2024	11.870		50,740	105,000
RTL_E1791219	LARGO	FL		05/02/2024	11.870		50,005	105,000
RTL_E1792745	MIAMI	FL		05/08/2024	10.990		9,597	385,000
RTL_E1796170	WASHINGTON	DC		05/13/2024	12.990		32,050	295,000
RTL_E1796172	SAN ANTONIO	TX		05/13/2024	11.990		1,000	109,166
RTL_E1796175	CAPE CORAL	FL		05/13/2024	11.990		186,190	92,000
RTL_E1796733	ATLANTA	GA		05/14/2024	10.900		9,552	203,431
RTL_E1796839	MIAMI	FL		05/16/2024	10.250		381,019	775,134
RTL_E1797766	MERRIMACK	MA		05/17/2024	10.900		32,500	331,153
RTL_E1797786	LONG BEACH	CA		05/17/2024	10.900		33,400	1,104,174
RTL_E1797815	SPRING	TX		05/20/2024	11.990		18,300	92,934
RTL_E1797817	SPARTANBURG	SC		05/20/2024	11.490		18,830	98,600
RTL_E1797818	SAN DIEGO	CA		05/20/2024	11.240		63,390	559,621
RTL_E1797819	LEHIGH ACRES	FL		05/20/2024	11.000		22,866	13,933
RTL_E1798457	SAN JUAN CAPISTRANO	CA		05/21/2024	11.240		5,675	2,925,000
RTL_E1798459	LOS ANGELES	CA		05/21/2024	11.130		148,879	993,321
RTL_E1804643	WINTER HAVEN	FL		05/30/2024	10.900		22,750	76,900
RTL_E1806344	PORT CHARLOTTE	FL		06/06/2024	10.500		169,405	108,894
RTL_E1807822	ROCHESTER	NY		06/07/2024	11.990		4,150	71,419
RTL_E1807826	ST LOUIS	MO		06/07/2024	12.990		500	115,000
RTL_E1807831	NEW ORLEANS	LA		06/07/2024	11.990		19,700	160,000
RTL_E1807833	GYPSUM	CO		06/07/2024	12.990		18,690	550,551
RTL_E1812556	LAND O LAKES	FL		06/17/2024	12.490		79,925	85,353
RTL_E1812559	LOS ANGELES	CA		06/17/2024	11.740		36,500	520,000
RTL_E1812569	LEHIGH ACRES	FL		06/17/2024	10.500		16,916	86,606
RTL_E1812572	TOTOWA	NJ		06/17/2024	11.250		146,700	271,319
RTL_E1812574	CORAL GABLES	FL		06/17/2024	10.750		261,165	688,416
RTL_E1812577	BOKEELIA	FL		06/17/2024	10.990		102,562	113,763
RTL_E1815232	ORANGE AREA	CA		06/26/2024	10.990		64,838	1,825,000
RTL_E1815262	LEHIGH ACRES	FL		06/26/2024	10.500		46,167	47,381
RTL_E1819483	ROTONDA WEST	FL		06/28/2024	11.990		16,070	22,000
RTL_E1819502	PHILADELPHIA	PA		06/28/2024	11.000		26,300	76,845
RTL_E1819527	DALLAS	TX		06/28/2024	12.000		247,698	694,858
RTL_E1821084	PACOIMA	CA		07/05/2024	11.240		50,730	455,088
RTL_E1821086	SUNNYVALE	CA		07/05/2024	10.990		16,845	2,255,000
RTL_E1821790	LEHIGH ACRES	FL		07/11/2024	10.500		170,000	30,796
RTL_E1821793	ST. PETERSBURG	FL		07/11/2024	10.750		40,000	969,135
RTL_E1825636	SURFSIDE	FL		07/12/2024	10.500		119,272	1,041,577
RTL_E1825637	GASTONIA	NC		07/12/2024	10.750		10,050	108,245
RTL_E1827612	DELRAY BEACH	FL		07/22/2024	12.240		271,010	331,010

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
RTL_E1827656	TALLAHASSEE	FL		07/23/2024	10.900		95,800	139,209
RTL_E1829488	PLACIDA	FL		07/24/2024	10.750		32,512	16,196
RTL_E1829491	ATLANTA	GA		07/24/2024	10.750		30,950	24,960
RTL_E1830896	INGLEWOOD	CA		07/26/2024	11.200		263,958	2,088,176
RTL_E1830897	INGLEWOOD	CA		07/26/2024	11.200		258,882	2,076,350
RTL_E1830898	PLACIDA	FL		07/26/2024	10.750		54,436	18,208
RTL_E1831788	TULSA	OK		07/31/2024	10.990		74,750	300,000
RTL_E1831792	DAYTONA BEACH	FL		07/31/2024	10.990		300	240,000
RTL_E1831793	LAKE HELEN	FL		07/31/2024	10.990		15,850	101,706
RTL_E1833414	SACRAMENTO	CA		08/05/2024	10.750		9,800	325,000
RTL_E1833442	ST. PETERSBURG	FL		08/05/2024	11.000		130	1,392,308
RTL_E1834325	MIAMI	FL		08/07/2024	10.750		45,000	1,350,000
RTL_E1834335	PORT CHARLOTTE	FL		08/07/2024	10.750		98,100	64,860
RTL_E1834337	LEHIGH ACRES	FL		08/07/2024	10.750		57,121	53,778
RTL_E1834423	SAN DIEGO	CA		08/08/2024	10.990		85,700	623,514
RTL_E1841157	LAKE WORTH	FL		08/16/2024	10.900		13,515	178,565
RTL_E1853382	HUNTINGTON BEACH	CA		08/29/2024	10.990		302,717	1,015,000
RTL_E1853385	SAN DIEGO	CA		08/29/2024	10.490		73,043	550,086
RTL_E1853386	DESERT HOT SPRINGS	CA		08/29/2024	11.490		151,580	40,002
RTL_E1853387	DESERT HOT SPRINGS	CA		08/29/2024	11.490		78,336	40,066
RTL_E1853396	MARIETTA	GA		08/29/2024	10.900		(7,480)	235,000
RTL_E1853399	BROOKFIELD	WI		08/29/2024	10.900		64,673	296,910
RTL_E1853413	JACKSONVILLE	FL		08/30/2024	10.500		211	65,000
RTL_E1853416	MIAMI	FL		08/30/2024	10.750		5,500	580,000
RTL_E1853417	CAPE CORAL	FL		08/30/2024	10.990		10,208	57,962
RTL_E1858741	LAFAYETTE HILL	PA		09/10/2024	9.900		13,558	401,300
RTL_E1858745	ATLANTA	GA		09/10/2024	10.900		19,044	86,008
RTL_E1860212	CLEARWATER	FL		09/16/2024	9.900		65,321	266,593
RTL_E1860218	BOYNTON BEACH	FL		09/16/2024	10.900		44,132	370,000
RTL_E1860219	MORROW	GA		09/16/2024	10.900		5,529	108,068
RTL_E1863659	COMMERCE	GA		09/18/2024	10.900		20,145	125,000
RTL_E1863731	MILLS RIVER	NC		09/19/2024	10.750		2,200	474,210
RTL_E1863733	LEHIGH ACRES	FL		09/19/2024	10.500		88,115	195,000
RTL_E1863739	ATLANTA	GA		09/19/2024	12.990		114,968	90,589
RTL_E1863741	MEMPHIS	TN		09/19/2024	12.990		110,075	42,033
RTL_E1863749	ALBEMARLE	NC		09/19/2024	12.990		101,910	24,337
RTL_E1863750	NORTH FORT MYERS	FL		09/19/2024	12.990		72,310	225,000
RTL_E1863751	MONTGOMERY	AL		09/19/2024	11.990		47,950	284,077
RTL_E1863752	CLEVELAND	OH		09/19/2024	11.250		47,600	105,000
RTL_E1866075	HOOD RIVER	OR		09/25/2024	11.620		9,127	358,485
RTL_E1866083	CAPE CORAL	FL		09/25/2024	10.750		113,551	4,435
RTL_E1866088	BALTIMORE	MD		09/25/2024	10.500		29,775	75,972
RTL_E1868718	NORTH CHARLESTON	SC		09/27/2024	12.000		101,091	209,959
RTL_E1868721	TAMPA	FL		09/27/2024	11.000		90,763	286,999
RTL_E1869887	CORDELE	GA		09/30/2024	11.990		1,100	64,585
RTL_E1869888	BLACKFOOT	ID		09/30/2024	11.990		64,198	54,644
RTL_E1870683	LEHIGH ACRES	FL		10/02/2024	10.500		17,260	63,690
RTL_E1870686	LEHIGH ACRES	FL		10/02/2024	10.250		34,775	96,000
RTL_E1870690	CAPE CORAL	FL		10/02/2024	10.750		223,877	324,973
RTL_E1870694	LEHIGH ACRES	FL		10/02/2024	10.250		54,826	50,540
RTL_E1870695	PORT CHARLOTTE	FL		10/02/2024	10.500		24,580	37,524
RTL_E1870706	PORT CHARLOTTE	FL		10/02/2024	10.500		41,900	16,323
RTL_E1870707	PORT CHARLOTTE	FL		10/02/2024	10.500		44,900	34,384
RTL_E1872701	PORT RICHEY	FL		10/04/2024	10.900		(110,500)	140,000
RTL_E1872706	LOS ANGELES	CA		10/04/2024	10.750		4,269	727,000

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
RTL_E1873500	OCALA	FL		10/04/2024	12.500		2,804	35,000
RTL_E1873503	CINCINNATI	OH		10/04/2024	11.990		61,855	82,246
RTL_E1873591	CHESAPEAKE	VA		10/09/2024	10.900		29,495	154,500
RTL_E1873660	HONOLULU	HI		10/10/2024	10.990		41,854	1,367,447
RTL_E1873662	LONG BEACH	CA		10/10/2024	11.250		92,361	1,193,284
RTL_E1873667	TRUCKEE	CA		10/10/2024	11.240		247,725	1,523,658
RTL_E1873678	DALLAS	TX		10/10/2024	10.500		7,930	485,000
RTL_E1873708	SANTA BARBARA	CA		10/11/2024	10.900		196,000	5,943,635
RTL_E1873729	MELISSA	TX		10/11/2024	10.990		79,547	87,811
RTL_E1873730	MELISSA	TX		10/11/2024	10.990		84,183	73,903
RTL_E1873731	MELISSA	TX		10/11/2024	10.990		34,367	55,402
RTL_E1873733	MELISSA	TX		10/11/2024	10.990		130,809	55,975
RTL_E1873734	MELISSA	TX		10/11/2024	10.990		57,785	80,847
RTL_E1873735	MELISSA	TX		10/11/2024	10.990		22,987	55,279
RTL_E1873736	MELISSA	TX		10/11/2024	10.990		78,346	80,106
RTL_E1873737	MELISSA	TX		10/11/2024	10.990		101,136	96,809
RTL_E1873738	MELISSA	TX		10/11/2024	10.990		57,055	80,365
RTL_E1873741	MELISSA	TX		10/11/2024	10.990		113,192	92,640
RTL_E1876865	CAPE CORAL	FL		10/16/2024	10.500		89,470	143,769
RTL_E1876869	PORT CHARLOTTE	FL		10/16/2024	10.750		9,039	87,146
RTL_E1876881	CHICAGO	IL		10/16/2024	11.130		101,000	650,000
RTL_E1877184	AUSTELL	GA		10/18/2024	10.900		29,709	238,305
RTL_E1878697	POCATELLO	ID		10/21/2024	11.990		64,462	37,394
RTL_E1878699	POCATELLO	ID		10/21/2024	11.990		94,343	43,518
RTL_E1878700	PUYALLUP	WA		10/21/2024	10.990		78,700	491,536
RTL_E1878704	AKRON	OH		10/21/2024	11.990		23,777	102,000
RTL_E1878708	IRVING	TX		10/21/2024	12.990		101,930	285,000
RTL_E1878710	BEVERLY HILLS	FL		10/21/2024	11.990		200	200,000
RTL_E1880014	DELRAY BEACH	FL		10/22/2024	10.900		2,204	230,000
RTL_E1880475	LEHIGH ACRES	FL		10/23/2024	10.500		40,988	12,538
RTL_E1880476	LEHIGH ACRES	FL		10/23/2024	10.250		30,650	103,188
RTL_E1880479	LEHIGH ACRES	FL		10/23/2024	10.500		20,190	22,000
RTL_E1880481	OCALA	FL		10/23/2024	10.990		18,339	39,610
RTL_E1880483	OCALA	FL		10/23/2024	10.990		18,386	44,828
RTL_E1880484	PORT CHARLOTTE	FL		10/23/2024	10.500		9,972	157,127
RTL_E1880485	MIAMI	FL		10/23/2024	10.990		456,758	1,017,069
RTL_E1880487	BISCAYNE PARK	FL		10/23/2024	10.990		473,650	585,893
RTL_E1883536	TAMPA	FL		10/25/2024	10.900		24,310	200,000
RTL_E1883542	ATLANTA	GA		10/25/2024	12.990		95,465	8,279
RTL_E1883554	SAINT LOUIS	MO		10/25/2024	11.990		8,680	256,999
RTL_E1883556	CALIFORNIA CITY	CA		10/25/2024	12.000		17,624	41,500
RTL_E1884839	OKLAHOMA CITY	OK		10/29/2024	10.900		6,852	109,409
RTL_E1889473	NAPLES	FL		10/31/2024	11.130		299,485	691,753
RTL_E1889505	OCALA	FL		11/01/2024	10.500		18,400	54,340
RTL_E1889507	OCALA	FL		11/01/2024	10.500		31,914	56,245
RTL_E1889510	OCALA	FL		11/01/2024	10.500		23,710	69,068
RTL_E1889511	OCALA	FL		11/01/2024	10.500		30,095	58,576
RTL_E1889513	OCALA	FL		11/01/2024	10.500		10,000	72,250
RTL_E1889522	KISSIMMEE	FL		11/01/2024	10.990		64,525	300,000
RTL_E1889527	HOUSTON	TX		11/01/2024	11.990		100,652	54,710
RTL_E1889531	STUART	FL		11/01/2024	10.990		2,000	340,000
RTL_E1889535	SARASOTA	FL		11/01/2024	10.500		26,250	240,453
RTL_E1889538	CHARLOTTE	NC		11/01/2024	11.000		219,650	582,486
RTL_E1889540	CHARLOTTE	NC		11/01/2024	11.500		157,890	251,044
RTL_E1892008	OKLAHOMA CITY	OK		11/07/2024	11.990		71,088	88,840

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
RTL_E1892023	LEHIGH ACRES	FL		11/07/2024	10.500		39,756	25,539
RTL_E1892033	PORT CHARLOTTE	FL		11/07/2024	10.500		61,760	171,647
RTL_E1892036	ALTON	TX		11/07/2024	10.500		278,232	110,051
RTL_E1892038	LEHIGH ACRES	FL		11/07/2024	10.250		28,325	88,500
RTL_E1892056	PORT CHARLOTTE	FL		11/08/2024	10.500		41,925	90,371
RTL_E1892058	PORT CHARLOTTE	FL		11/08/2024	10.500		49,425	93,398
RTL_E1892063	LOS ANGELES	CA		11/08/2024	11.250		205,444	989,639
RTL_E1892066	DURHAM	NC		11/08/2024	11.490		61,265	35,000
RTL_E1892191	BIRMINGHAM	MI		11/08/2024	11.630		74,418	136,779
RTL_E1895975	MIAMI	FL		11/13/2024	10.500		95,590	318,720
RTL_E1895976	LEHIGH ACRES	FL		11/13/2024	9.990		4,700	92,900
RTL_E1895981	HOUSTON	TX		11/13/2024	10.500		35,505	35,570
RTL_E1895982	MIAMI	FL		11/13/2024	10.750		161,383	230,000
RTL_E1895984	OCALA	FL		11/13/2024	10.250		92,503	49,000
RTL_E1895985	OCALA	FL		11/13/2024	10.250		74,328	49,000
RTL_E1895991	RICHMOND HEIGHTS	OH		11/13/2024	10.500		13,900	176,000
RTL_E1895994	LEHIGH ACRES	FL		11/13/2024	10.250		6,100	118,800
RTL_E1895995	LEHIGH ACRES	FL		11/13/2024	10.250		7,950	107,000
RTL_E1896028	PORT CHARLOTTE	FL		11/13/2024	12.000		60,025	48,488
RTL_E1896034	DURHAM	NC		11/13/2024	11.250		164,047	82,018
RTL_E1896035	DURHAM	NC		11/13/2024	11.250		196,079	81,396
RTL_E1896036	DURHAM	NC		11/13/2024	11.250		187,529	81,199
RTL_E1896037	DURHAM	NC		11/13/2024	11.250		160,887	84,679
RTL_E1896038	DURHAM	NC		11/13/2024	11.250		175,061	76,417
RTL_E1896039	DURHAM	NC		11/13/2024	11.250		149,717	82,137
RTL_E1896040	DURHAM	NC		11/13/2024	11.250		175,061	76,417
RTL_E1896041	DURHAM	NC		11/13/2024	11.250		161,300	84,773
RTL_E1896271	CORPUS CHRISTI	TX		11/15/2024	11.990		11,700	267,021
RTL_E1896277	NEW RIVER	AZ		11/15/2024	10.990		82,586	32,401
RTL_E1896279	WEST HARTFORD	CT		11/15/2024	11.990		126,500	251,909
RTL_E1896281	OCALA	FL		11/15/2024	10.990		130,157	236,813
RTL_E1896283	RICHMOND	VA		11/15/2024	11.990		21,400	315,000
RTL_E1898361	PHILADELPHIA	PA		11/15/2024	10.750		24,700	66,836
RTL_E1898363	KANSAS CITY	MO		11/15/2024	10.500		305,118	269,462
RTL_E1898366	LEHIGH ACRES	FL		11/15/2024	10.750		73,097	30,644
RTL_E1898367	LEHIGH ACRES	FL		11/15/2024	10.750		58,434	29,767
RTL_E1898368	MIAMI	FL		11/15/2024	10.250		35,450	718,713
RTL_E1898369	HOUSTON	TX		11/15/2024	10.750		12,663	138,309
RTL_E1898374	RALEIGH	NC		11/15/2024	12.410		933,865	1,560,923
RTL_E1898375	RALEIGH	NC		11/15/2024	11.990		223,742	4,137,116
RTL_E1898376	BEND	OR		11/15/2024	10.340		469	425,000
RTL_E1898385	BIRMINGHAM	AL		11/15/2024	10.500		19,500	76,320
RTL_E1900133	LOS ANGELES	CA		11/15/2024	10.750		29,895	2,154,333
RTL_E1900136	LOS ANGELES	CA		11/15/2024	10.490		560,000	1,399,009
RTL_E1900139	COLTON	CA		11/15/2024	10.990		22,325	357,157
RTL_E1900143	COLTON	CA		11/15/2024	11.490		140,726	126,700
RTL_E1900146	BAKERSFIELD	CA		11/15/2024	11.490		24,220	832,767
RTL_E1900149	LOS ANGELES	CA		11/15/2024	10.990		338,179	762,548
RTL_E1900153	STUDIO CITY	CA		11/15/2024	10.740		170,970	3,294,623
RTL_E1900157	MONTGOMERY	TX		11/15/2024	11.490		75,423	150,000
RTL_E1900160	PALM SPRINGS	CA		11/15/2024	11.500		123,088	310,690
RTL_E1900161	SAN DIEGO	CA		11/15/2024	10.240		152,805	2,100,000
RTL_E1900162	PALM SPRINGS	CA		11/15/2024	11.500		11,097	292,412
RTL_E1901177	BURLESON	TX		11/19/2024	10.900		520	170,000
RTL_E1901215	HOUSTON	TX		11/20/2024	10.750		395,054	477,845

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
RTL_E1901216	SAINT PETERSBURG	FL		11/20/2024	10.250		88,935	772,861
RTL_E1901223	LEHIGH ACRES	FL		11/20/2024	10.750		37,798	104,372
RTL_E1901225	LEESBURGH	FL		11/20/2024	10.750		32,060	110,000
RTL_E1901284	ALBUQUERQUE	NM		11/20/2024	11.630		9,950	250,000
RTL_E1901289	GRANTSVILLE	UT		11/20/2024	12.630		13,515	385,000
RTL_E1901297	BRISTOL	VA		11/20/2024	10.250		8,050	240,000
RTL_E1901300	SAN DIEGO	CA		11/20/2024	10.750		26,875	564,299
RTL_E1901384	TWIN FALLS	ID		11/21/2024	11.990		59,012	58,320
RTL_E1901385	CAPE CORAL	FL		11/21/2024	12.490		141,300	102,389
RTL_E1901546	HOUSTON	TX		11/22/2024	10.750		230,496	92,532
RTL_E1901547	PUNTA GORDA	FL		11/22/2024	10.500		56,750	321,305
RTL_E1901548	MIAMI	FL		11/22/2024	10.370		623,448	734,670
RTL_E1901551	EATON	OH		11/22/2024	10.990		6,704	59,828
RTL_E1901554	NORTH PORT	FL		11/22/2024	10.750		2,500	13,369
RTL_E1901555	NORTH PORT	FL		11/22/2024	10.750		16,900	14,868
RTL_E1901556	NORTH PORT	FL		11/22/2024	10.750		38,500	11,392
RTL_E1901783	DALLAS	TX		11/22/2024	10.500		233,109	443,464
RTL_E1901788	PHILADELPHIA	PA		11/22/2024	10.250		98,100	121,912
RTL_E1906103	CHICAGO	IL		11/26/2024	12.500		47,000	120,202
RTL_E1906104	MOAB	UT		11/26/2024	12.500		214,954	196,313
RTL_E1906105	PRINCETON	TX		11/26/2024	11.750		169,365	300,000
RTL_E1906106	FORT LAUDERDALE	FL		11/26/2024	12.500		205,606	875,325
RTL_E1906110	PALOS HILLS	IL		11/26/2024	12.370		110,250	70,201
RTL_E1906112	HOLLYWOOD	FL		11/26/2024	10.370		52,600	622,063
RTL_E1909895	DARIEN	CT		11/27/2024	10.250		150,041	2,500,700
RTL_E1909896	DALLAS	TX		11/27/2024	10.500		80,524	3,500,000
RTL_E1909906	DALLAS	TX		11/27/2024	9.990		72,052	545,809
RTL_E1909910	TOLEDO	OH		11/27/2024	11.990		5,000	56,145
RTL_E1909911	HOUSTON	TX		11/27/2024	12.490		56,180	68,938
RTL_E1913935	NORTH MIAMI BEACH	FL		12/04/2024	10.750		15,500	401,953
RTL_E1913940	LEHIGH ACRES	FL		12/04/2024	10.750		35,700	37,661
RTL_E1913943	MIAMI	FL		12/04/2024	10.370		396,577	960,559
RTL_E1913948	LITTLE EGG HARBOR	NJ		12/04/2024	10.750		52,061	200,055
RTL_E1913978	ATLANTA	GA		12/05/2024	12.370		86,891	16,607
RTL_E1913979	NEW ORLEANS	LA		12/05/2024	12.500		40,735	7,004
RTL_E1913980	CLEVELAND	OH		12/05/2024	11.750		7,452	85,801
RTL_E1913983	BURLINGTON	NJ		12/05/2024	11.870		10,000	58,634
RTL_E1913992	MILWAUKEE	WI		12/05/2024	10.620		1,743	170,677
RTL_E1914105	PHILADELPHIA	PA		12/06/2024	11.000		122,737	274,845
RTL_E1914106	SAVANNAH	GA		12/06/2024	11.500		600	200,000
RTL_E1914108	GREENVILLE	SC		12/06/2024	10.750		105,850	113,665
RTL_E1914120	HOUSTON	TX		12/06/2024	12.000		33,054	46,162
RTL_E1914125	RIVERSIDE	MO		12/06/2024	11.990		5,100	163,000
RTL_E1914131	SANTA ROSA BEACH	FL		12/06/2024	11.990		65,420	206,651
RTL_E1914132	SEWICKLEY	PA		12/06/2024	11.490		2,800	136,629
RTL_E1915999	NORTH PORT	FL		12/06/2024	10.750		46,420	75,407
RTL_E1916003	KISSIMMEE	FL		12/06/2024	9.990		122,000	1,445,063
RTL_E1916006	GREENSBORO	GA		12/06/2024	10.500		824,298	258,006
RTL_E1916014	MIAMI GARDENS	FL		12/06/2024	10.750		7,500	398,136
RTL_E1916016	LEHIGH ACRES	FL		12/06/2024	10.250		66,675	92,578
RTL_E1916017	LEHIGH ACRES	FL		12/06/2024	9.990		52,900	74,638
RTL_E1916019	SPRING	TX		12/06/2024	10.250		19,446	14,638
RTL_E1923704	PUNTA GORDA	FL		12/11/2024	10.750		35,369	339,681
RTL_E1923706	DUNNELLON	FL		12/11/2024	10.500		71,800	190,890
RTL_E1923728	LOS ANGELES	CA		12/11/2024	10.750		78,000	590,116

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
RTL_E1923732	JACKSONVILLE	FL		12/11/2024	10.900		100,675	284,987
RTL_E1923783	ST. PETERSBURG	FL		12/12/2024	12.250		29,355	300,000
RTL_E1923784	SEVIERVILLE	TN		12/12/2024	11.750		53,900	38,581
RTL_E1923792	DENISON	TX		12/12/2024	10.370		8,400	68,000
RTL_E1923793	PHOENIX	AZ		12/12/2024	10.130		36,254	250,000
RTL_E1923807	CORRALES	NM		12/13/2024	10.750		94,500	159,122
RTL_E1923809	PHILADELPHIA	PA		12/13/2024	10.750		11,500	13,864
RTL_E1923810	PHILADELPHIA	PA		12/13/2024	10.750		4,500	81,846
RTL_E1923812	WINTER HAVEN	FL		12/13/2024	10.500		9,300	175,795
RTL_E1923813	LEHIGH ACRES	FL		12/13/2024	10.500		39,990	20,962
RTL_E1923815	MIAMI	FL		12/13/2024	9.990		68,027	417,704
RTL_E1923817	LAWRENCEVILLE	GA		12/13/2024	10.750		35,250	22,508
RTL_E1925290	MEMPHIS	TN		12/13/2024	12.990		79,507	21,499
RTL_E1925295	SAN ANTONIO	TX		12/13/2024	12.990		2,198	186,848
RTL_E1925298	EAST POINT	GA		12/13/2024	11.990		1,300	170,000
RTL_E1925300	RICHMOND	VA		12/13/2024	10.990		81,652	328,632
RTL_E1925306	SANTA FE	NM		12/13/2024	11.990		297,749	55,748
RTL_E1925308	BAY VILLAGE	OH		12/13/2024	10.990		60,000	128,000
RTL_E1925355	MOBILE	AL		12/16/2024	12.000		42,470	801,134
RTL_E1925360	CAPE CORAL	FL		12/16/2024	10.880		12,745	48,341
RTL_E1925362	DAYTON	OH		12/16/2024	11.000		4,325	53,486
RTL_E1925363	HICKORY	NC		12/16/2024	10.990		200	128,000
RTL_E1925366	CHARLOTTE	NC		12/16/2024	11.250		409,007	400,686
RTL_E1928519	PORTLAND	OR		12/17/2024	10.710		201,538	578,688
RTL_E1928539	HOUSTON	TX		12/18/2024	10.250		121,236	124,778
RTL_E1928540	OCALA	FL		12/18/2024	10.500		27,894	35,153
RTL_E1928548	NEW ORLEANS	LA		12/18/2024	12.120		32,400	168,734
RTL_E1928550	CENTERVILLE	MA		12/18/2024	10.500		55,464	1,425,000
RTL_E1928552	CICERO	IL		12/18/2024	10.750		40,524	234,043
RTL_E1928563	NEW ORLEANS	LA		12/19/2024	11.630		14,200	101,902
RTL_E1928565	FORT PIERCE	FL		12/19/2024	12.000		260,504	121,107
RTL_E1928567	EL MONTE	CA		12/19/2024	10.620		19,085	720,000
RTL_E1928569	JERSEY CITY	NJ		12/19/2024	12.750		38,449	224,603
RTL_E1928572	CALUMET CITY	IL		12/19/2024	9.750		20,018	118,082
RTL_E1928575	HENRICO	VA		12/19/2024	10.250		41,423	237,909
RTL_E1928578	IDAHO FALLS	ID		12/19/2024	11.990		56,814	46,236
RTL_E1928581	SEMINOLE	OK		12/19/2024	10.990		10,953	35,000
RTL_E1928582	SEMINOLE	OK		12/19/2024	10.990		29,264	31,989
RTL_E1928583	SEMINOLE	OK		12/19/2024	10.990		28,423	31,807
RTL_E1928584	SEMINOLE	OK		12/19/2024	10.990		40,493	35,000
RTL_E1928585	SEMINOLE	OK		12/19/2024	10.990		41,022	35,000
RTL_E1928588	SOUTH LAKE TAHOE	CA		12/19/2024	11.990		128,245	126,049
RTL_E1928589	BUFORD	GA		12/19/2024	10.990		24,970	947,301
RTL_E1928624	ENGLEWOOD	FL		12/19/2024	11.900		40,808	124,288
RTL_E1928756	NORTH PORT	FL		12/20/2024	10.750		56,481	66,085
RTL_E1935284	AUBURN	NY		12/23/2024	10.500		200	485,670
RTL_E1937310	HOWELL	MI		12/27/2024	10.900		78,160	160,000
RTL_E1939434	GROTON	MA		12/30/2024	12.250		99,225	291,473
RTL_E1939436	BELVEDERE TIBURON	CA		12/30/2024	10.750		126,200	1,307,690
RTL_E1939483	RICHMOND	VA		12/30/2024	10.250		81,878	317,000
RTL_E1939855	WELLINGTON	FL		01/03/2025	10.250		17,200	706,345
RTL_E1939861	ATLANTA	GA		01/03/2025	9.900		10,892	130,000
RTL_E1939869	GASTONIA	NC		01/03/2025	10.900		9,064	179,000
RTL_E1939877	GRANBURY	TX		01/03/2025	11.900		17,950	18,000
RTL_E1939884	ASHLAND CITY	TN		01/03/2025	10.900		2,500	165,000

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
RTL_E1939886	AUSTIN	TX		01/03/2025	9.900		12,145	597,572
RTL_E1939887	IRVING	TX		01/03/2025	10.900		31,578	195,500
RTL_E1944846	MIAMI	FL		01/08/2025	10.500		106,743	662,505
RTL_E1944853	MIDDLETOWN	NY		01/08/2025	10.375		23,997	104,540
RTL_E1945008	DALLAS	TX		01/10/2025	11.990		30,000	50,000
RTL_E1945012	LAKELAND	FL		01/10/2025	11.490		3,000	215,000
RTL_E1945014	CORDELE	GA		01/10/2025	11.990		5,100	79,900
RTL_E1945015	DURHAM	NC		01/10/2025	10.990		98,395	61,780
RTL_E1945017	HUDSON	FL		01/10/2025	10.900		41,427	200,989
RTL_E1947918	WILKES BARRE	PA		01/10/2025	11.500		15,250	101,025
RTL_E1948066	LAKEWOOD	CA		01/13/2025	10.990		161,505	557,404
RTL_E1948068	ATLANTA	GA		01/13/2025	10.990		39,120	175,523
RTL_E1948665	WYNCOTE	PA		01/14/2025	11.000		4,500	317,271
RTL_E1948667	INDIANAPOLIS	IN		01/14/2025	10.990		12,550	75,000
RTL_E1948671	PHILADELPHIA	PA		01/14/2025	11.000		18,092	95,000
RTL_E1948672	PHILADELPHIA	PA		01/14/2025	11.500		179,750	69,646
RTL_E1948673	PHILADELPHIA	PA		01/14/2025	11.250		9,851	86,000
RTL_E1951574	HONDO	TX		01/15/2025	10.500		55,900	85,000
RTL_E1951591	CHATTANOOGA	TN		01/15/2025	11.900		24,675	149,832
RTL_E1952232	HAMMOND	IN		01/16/2025	10.750		23,607	112,000
RTL_E1952310	HOUSTON	TX		01/17/2025	10.990		7,570	45,864
RTL_E1952311	ORLANDO	FL		01/17/2025	11.490		60,000	171,000
RTL_E1952312	NEW BERN	NC		01/17/2025	12.990		27,610	171,708
RTL_E1952314	WICHITA	KS		01/17/2025	10.990		23,700	260,000
RTL_E1952315	INDIANAPOLIS	IN		01/17/2025	10.990		50,000	115,000
RTL_E1952316	JERSEY CITY	NJ		01/17/2025	12.990		165,000	215,424
RTL_E1952321	OCALA	FL		01/17/2025	12.000		40,017	45,185
RTL_E1952322	DUNCANVILLE	TX		01/17/2025	10.990		40,095	160,500
RTL_E1952324	DEERFIELD	IL		01/17/2025	11.990		24,290	689,083
RTL_E1952327	AVON PARK	FL		01/17/2025	10.250		25,225	30,660
RTL_E1953788	MIAMI	FL		01/22/2025	9.500		12,100	370,000
RTL_E1955373	HOLMES BEACH	FL		01/23/2025	10.900		12,642	500,000
RTL_E1955381	MINNEAPOLIS	MN		01/23/2025	12.250		8,700	237,221
RTL_E1955515	CLEARWATER	FL		01/24/2025	10.500		78,190	447,936
RTL_E1955518	SAINT PETERSBURG	FL		01/24/2025	10.500		78,065	448,036
RTL_E1955522	CANYON LAKE	TX		01/24/2025	11.990		27,500	165,000
RTL_E1955525	JACKSONVILLE	FL		01/24/2025	11.990		55,274	80,000
RTL_E1955529	FORTVILLE	IN		01/24/2025	10.750		21,325	165,425
RTL_E1955531	WILLIS	TX		01/24/2025	11.490		92,716	87,155
RTL_E1955532	LOS ANGELES	CA		01/24/2025	10.990		186,590	691,248
RTL_E1955533	EAST FALMOUTH	MA		01/24/2025	12.240		234,300	400,000
RTL_E1955534	SAN DIEGO	CA		01/24/2025	11.240		29,517	1,998,154
RTL_E1955535	LOS ANGELES	CA		01/24/2025	10.740		128,230	645,463
RTL_E1955536	LOS ANGELES	CA		01/24/2025	11.500		439,314	588,846
RTL_E1955539	EAST HAMPTON	NY		01/24/2025	10.990		115,346	846,557
RTL_E1956834	WILTON MANORS	FL		01/27/2025	11.625		311,593	645,169
RTL_E1956835	PHILADELPHIA	PA		01/27/2025	10.000		75,000	3,380,440
RTL_E1956836	PHILADELPHIA	PA		01/27/2025	10.990		319,090	2,483,466
RTL_E1956848	ST. PETERSBURG	FL		01/27/2025	10.000		38,800	688,072
RTL_E1956849	VILLANOVA	PA		01/27/2025	10.500		92,200	950,000
RTL_E1959594	BALTIMORE	MD		01/29/2025	10.750		22,258	88,546
RTL_E1959596	BALTIMORE	MD		01/29/2025	10.500		48,225	4,063
RTL_E1959597	READING	PA		01/29/2025	10.750		300	102,371
RTL_E1959598	BRADENTON	FL		01/29/2025	10.750		394,758	281,844
RTL_E1959600	BALTIMORE	MD		01/29/2025	9.750		53,060	63,657

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
RTL_E1960823	BRAINTREE	MA		01/30/2025	11.499		16,326	505,000
RTL_E1961794	OCALA	FL		01/31/2025	12.000		30,660	30,943
RTL_E1961795	OCALA	FL		01/31/2025	12.000		50,124	35,280
RTL_E1961797	AUSTIN	TX		01/31/2025	10.990		41,000	579,240
RTL_E1961801	WAUKEE	IA		01/31/2025	11.990		175,483	169,000
RTL_E1961802	WAUKEE	IA		01/31/2025	11.990		171,525	158,419
RTL_E1961803	WAUKEE	IA		01/31/2025	11.990		224,825	157,937
RTL_E1961804	AUBURN	WA		01/31/2025	10.990		33,720	682,652
RTL_E1961806	TAMPA	FL		01/31/2025	11.490		23,000	287,752
RTL_E1961807	TAMPA	FL		01/31/2025	12.990		51,115	16,798
RTL_E1961815	PORT CHARLOTTE	FL		01/31/2025	9.900		7,840	402,032
RTL_E1961817	ARLINGTON	TX		01/31/2025	9.900		9,920	205,888
RTL_E1961821	CAMDEN	NJ		01/31/2025	10.900		11,750	60,706
RTL_E1963059	HOUSTON	TX		01/31/2025	10.750		713,293	282,937
RTL_E1963060	MILLS RIVER	NC		01/31/2025	10.750		103,124	442,396
RTL_E1963061	LEHIGH ACRES	FL		01/31/2025	10.750		20,700	45,283
RTL_E1963062	SAINT PETERSBURG	FL		01/31/2025	10.500		80,000	781,954
RTL_E1963063	PALMETTO BAY	FL		01/31/2025	10.750		139,250	1,240,382
RTL_E1963064	PORT CHARLOTTE	FL		01/31/2025	10.500		90,245	209,116
RTL_E1963065	PORT CHARLOTTE	FL		01/31/2025	10.500		68,143	203,222
RTL_E1963067	PORT CHARLOTTE	FL		01/31/2025	10.990		56,354	4,990
RTL_E1963068	LEHIGH ACRES	FL		01/31/2025	10.250		86,900	79,000
RTL_E1963069	PORT CHARLOTTE	FL		01/31/2025	10.990		48,392	14,086
RTL_E1964311	DOUGLASVILLE	GA		02/05/2025	10.500		229	72,000
RTL_E1964314	ALBUQUERQUE	NM		02/05/2025	9.875		16,000	552,000
RTL_E1964316	ALBUQUERQUE	NM		02/05/2025	10.375		10,050	217,029
RTL_E1964319	MIAMI	FL		02/05/2025	9.990		315,000	967,587
RTL_E1964320	PLACIDA	FL		02/05/2025	10.750		118,457	9,000
RTL_E1964324	CAPE CORAL	FL		02/05/2025	10.750		232,239	298,243
RTL_E1964325	LEHIGH ACRES	FL		02/05/2025	10.250		22,300	61,397
RTL_E1964326	CAPE CORAL	FL		02/05/2025	10.250		85,813	120,773
RTL_E1964327	CAPE CORAL	FL		02/05/2025	10.990		125,478	46,155
RTL_E1964328	FORT WORTH	TX		02/05/2025	10.500		19,219	40,000
RTL_E1964329	SEBASTIAN	FL		02/05/2025	10.500		30,873	157,095
RTL_E1964330	POMPANO BEACH	FL		02/05/2025	10.990		122,200	664,166
RTL_E1964331	POMPANO BEACH	FL		02/05/2025	10.990		122,200	662,367
RTL_E1964332	POMPANO BEACH	FL		02/05/2025	10.990		102,200	624,941
RTL_E1964333	POMPANO BEACH	FL		02/05/2025	10.990		101,200	628,563
RTL_E1964334	POMPANO BEACH	FL		02/05/2025	10.990		101,200	628,563
RTL_E1964335	POMPANO BEACH	FL		02/05/2025	10.990		108,240	765,576
RTL_E1966324	SALISBURY	NC		02/06/2025	9.900		21,675	168,391
RTL_E1966356	PHILADELPHIA	PA		02/07/2025	10.000		144,000	2,885,000
RTL_E1966357	SALISBURY	NC		02/07/2025	11.000		5,230	43,038
RTL_E1966358	SALISBURY	NC		02/07/2025	11.000		3,910	43,038
RTL_E1966359	SALISBURY	NC		02/07/2025	11.000		10,210	45,000
RTL_E1966360	SALISBURY	NC		02/07/2025	11.000		10,210	45,000
RTL_E1966361	SALISBURY	NC		02/07/2025	11.000		10,110	44,969
RTL_E1966363	CHARLOTTE	NC		02/07/2025	11.000		198,556	408,172
RTL_E1966366	GASTONIA	NC		02/07/2025	11.000		12,300	134,349
RTL_E1966367	TEGA CAY	SC		02/07/2025	11.000		40,815	539,905
RTL_E1966372	MIAMI	FL		02/07/2025	9.990		442,862	445,964
RTL_E1966373	NEW PORT RICHEY	FL		02/07/2025	10.500		16,300	272,227
RTL_E1966374	LEHIGH ACRES	FL		02/07/2025	10.250		52,072	93,900
RTL_E1966375	PORT CHARLOTTE	FL		02/07/2025	10.250		56,175	139,630
RTL_E1966385	ROSELLE	NJ		02/07/2025	10.990		108,325	191,648

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
RTL_E1966386	CORDELE	GA		02/07/2025	10.990		5,200	120,854
RTL_E1967929	DALLAS	TX		02/07/2025	14.250		11,000	129,715
RTL_E1969177	LOS ANGELES	CA		02/12/2025	10.990		500,536	2,132,416
RTL_E1969178	LOS ANGELES	CA		02/12/2025	10.990		471,426	2,173,010
RTL_E1969179	LOS ANGELES	CA		02/12/2025	10.990		48,100	2,000,000
RTL_E1969180	DECATUR	GA		02/12/2025	10.990		197,963	206,347
RTL_E1969181	MEDINA	OH		02/12/2025	11.850		17,840	272,000
RTL_E1969182	LOS ANGELES	CA		02/12/2025	10.740		121,750	716,908
RTL_E1969188	MIAMI BEACH	FL		02/12/2025	10.750		199,549	1,693,820
RTL_E1969189	MOUNT PLEASANT	SC		02/12/2025	10.750		33,570	324,606
RTL_E1969190	MCALLEN	TX		02/12/2025	10.500		39,245	53,039
RTL_E1969192	MCALLEN	TX		02/12/2025	10.750		35,625	50,158
RTL_E1969193	LEHIGH ACRES	FL		02/12/2025	10.500		10,000	96,893
RTL_E1969199	LEHIGH ACRES	FL		02/12/2025	10.250		41,500	87,969
RTL_E1969200	LEHIGH ACRES	FL		02/12/2025	10.250		103,760	127,294
RTL_E1969203	PORT CHARLOTTE	FL		02/12/2025	10.250		42,260	71,429
RTL_E1969205	FORT LAUDERDALE	FL		02/12/2025	10.250		48,500	325,000
RTL_E1969211	BOISE	ID		02/12/2025	10.990		458,271	429,470
RTL_E1969213	RESEDA	CA		02/12/2025	10.914		312,543	556,952
RTL_E1969214	ELKO	NV		02/12/2025	10.390		71,968	50,000
RTL_E1969215	ELKO	NV		02/12/2025	10.390		85,680	50,000
RTL_E1969217	ELKO	NV		02/12/2025	10.390		36,080	50,000
RTL_E1969262	MILFORD	MA		02/13/2025	11.250		40,320	606,954
RTL_E1969264	DOWNERS GROVE	IL		02/13/2025	10.500		17,370	342,000
RTL_E1971715	DALLAS	TX		02/13/2025	14.250		11,000	102,544
RTL_E1971819	PUNTA GORDA	FL		02/14/2025	11.990		1,000	454,355
RTL_E1971821	EVANSTON	IL		02/14/2025	10.990		31,000	365,000
RTL_E1971824	PARMA	OH		02/14/2025	11.990		20,350	139,158
RTL_E1971826	FORT WORTH	TX		02/14/2025	10.990		77,102	155,321
RTL_E1971829	ATLANTA	GA		02/14/2025	10.750		188,419	85,827
RTL_E1971830	LEHIGH ACRES	FL		02/14/2025	10.750		71,135	88,424
RTL_E1973867	CAPE CORAL	FL		02/19/2025	11.250		57,947	39,068
RTL_E1973868	CAPE CORAL	FL		02/19/2025	11.250		101,845	48,000
RTL_E1973878	PHILADELPHIA	PA		02/19/2025	10.750		19,000	34,210
RTL_E1973919	CHICAGO	IL		02/20/2025	11.250		16,700	150,562
RTL_E1974027	COSTA MESA	CA		02/21/2025	9.990		87,508	1,143,666
RTL_E1974029	YUCAIPA	CA		02/21/2025	9.990		19,114	347,049
RTL_E1974031	CAPITOL HEIGHTS	MD		02/21/2025	9.900		10,464	217,546
RTL_E1974032	COLTEWAH	TN		02/21/2025	9.900		34,600	335,148
RTL_E1974033	MIAMI	FL		02/21/2025	10.500		78,598	709,788
RTL_E1974037	JERSEY CITY	NJ		02/21/2025	10.990		285,400	441,310
RTL_E1974038	ROTONDA WEST	FL		02/21/2025	10.750		40,850	367,363
RTL_E1974039	MIAMI SPRINGS	FL		02/21/2025	10.750		199,700	363,017
RTL_E1975382	DURHAM	NC		02/21/2025	10.990		122,194	93,251
RTL_E1975383	DURHAM	NC		02/21/2025	10.990		63,476	89,420
RTL_E1975386	MODESTO	CA		02/21/2025	12.990		52,300	265,180
RTL_E1975387	NEW ORLEANS	LA		02/21/2025	10.990		12,578	12,804
RTL_E1975390	PALM BAY	FL		02/21/2025	12.990		55,481	22,376
RTL_E1975392	INVERNESS	FL		02/21/2025	10.990		22,000	405,000
RTL_E1975393	TEANECK	NJ		02/21/2025	11.990		258,580	460,092
RTL_E1979021	MENIFEE	CA		02/26/2025	9.900		4,611	189,861
RTL_E1979024	CHATTANOOGA	TN		02/26/2025	10.750		22,500	94,771
RTL_E1979027	CHICAGO	IL		02/26/2025	10.500		17,700	140,000
RTL_E1979029	HOUSTON	TX		02/26/2025	11.000		9,860	609,041
RTL_E1979059	BERMUDA DUNES	CA		02/26/2025	11.990		284,919	235,569

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
RTL_E1979061	LOS ANGELES	CA		02/26/2025	10.990		48,100	2,000,000
RTL_E1979062	LOS ANGELES	CA		02/26/2025	10.490		(9,050)	1,025,340
RTL_E1979063	LOS ANGELES	CA		02/26/2025	10.375		38,241	2,050,000
RTL_E1979064	COMPTON	CA		02/26/2025	10.740		80,613	479,787
RTL_E1979065	MIAMI SHORES	FL		02/26/2025	10.999		71,654	654,955
RTL_E1979069	COLUMBUS	OH		02/26/2025	11.999		54,952	151,001
RTL_E1980308	NEW ORLEANS	LA		02/27/2025	10.750		15,150	164,667
RTL_E1980310	DAUPHIN	PA		02/27/2025	10.750		39,250	154,048
RTL_E1982692	GULF BREEZE	FL		02/28/2025	11.990		109,027	98,456
RTL_E1982693	GULF BREEZE	FL		02/28/2025	11.990		108,652	98,412
RTL_E1982694	DOWNERS GROVE	IL		02/28/2025	10.990		79,550	372,644
RTL_E1982699	NORTHAMPTON	PA		02/28/2025	11.990		65,850	170,000
RTL_E1984980	EDINBURG	TX		03/05/2025	10.250		30,900	147,772
RTL_E1984981	MIAMI	FL		03/05/2025	11.000		122,350	1,570,178
RTL_E1984991	COLUMBUS	OH		03/06/2025	11.125		29,000	89,697
RTL_E1984992	MEMPHIS	TN		03/06/2025	10.500		37,950	126,000
RTL_E1984993	RACINE	WI		03/06/2025	10.625		32,207	95,000
RTL_E1985011	MALVERN	PA		03/06/2025	11.500		45,050	606,671
RTL_E1985024	THOMASVILLE	NC		03/06/2025	13.625		32,400	150,000
RTL_E1985026	DERBY	CT		03/06/2025	10.750		12,950	385,000
RTL_E1985091	WILDWOOD	NJ		03/07/2025	11.990		97,590	324,420
RTL_E1985092	ACWORTH	GA		03/07/2025	11.990		87,415	122,888
RTL_E1985093	DAWSONVILLE	GA		03/07/2025	10.990		209,750	72,030
RTL_E1985095	KINGSPORT	TN		03/07/2025	10.990		9,100	163,749
RTL_E1985097	BRISTOL	CT		03/07/2025	12.990		4,365	215,000
RTL_E1985098	CALIFORNIA CITY	CA		03/07/2025	12.000		38,266	30,000
RTL_E1985099	HOUSTON	TX		03/07/2025	11.490		73,070	57,600
RTL_E1985100	CHICAGO	IL		03/07/2025	10.990		23,350	124,086
RTL_E1985101	CORPUS CHRISTI	TX		03/07/2025	11.990		5,646	325,000
RTL_E1985102	LANCASTER	TX		03/07/2025	11.990		3,315	149,752
RTL_E1985103	BOCA RATON	FL		03/07/2025	10.990		221,300	1,879,596
RTL_E1988044	ST. PETERSBURG	FL		03/13/2025	10.375		21,000	270,000
RTL_E1988046	CHICAGO	IL		03/13/2025	10.625		6,700	130,000
RTL_E1988047	MAYWOOD	IL		03/13/2025	10.875		41,900	130,757
RTL_E1988060	BALTIMORE	MD		03/13/2025	10.000		26,540	835,000
RTL_E1988063	RUIDOSO	NM		03/13/2025	12.500		129,600	76,999
RTL_E1988079	FORT WORTH	TX		03/13/2025	11.990		35,000	186,000
RTL_E1988080	HERNANDO	FL		03/13/2025	10.990		32,185	265,000
RTL_E1988081	ST PETERSBURG	FL		03/13/2025	11.490		33,560	391,653
RTL_E1988086	BIRMINGHAM	MI		03/13/2025	10.750		109,480	181,062
RTL_E1988087	BELTON	TX		03/13/2025	10.999		5,000	225,000
RTL_E1988088	STROUDSBURG	PA		03/13/2025	10.999		12,492	255,000
RTL_E1989473	LILBURN	GA		03/17/2025	10.625		36,995	399,321
RTL_E1989477	BRIDGEPORT	WV		03/17/2025	10.249		15,746	75,000
RTL_E1990200	SAN DIEGO	CA		03/19/2025	11.990		161,400	620,137
RTL_E1990944	LONG BEACH	CA		03/21/2025	10.250		210,000	698,462
RTL_E1992464	SAN DIEGO	CA		03/25/2025	11.999		78,788	1,100,000
RTL_E1992465	LOS ANGELES	CA		03/25/2025	11.990		44,375	1,074,406
RTL_E1993228	PITTSBURGH	PA		03/26/2025	10.625		19,790	142,850
RTL_E1993229	ALBUQUERQUE	NM		03/26/2025	10.250		5,297	61,186
RTL_E1993230	DARIEN	IL		03/26/2025	10.375		7,020	330,000
RTL_E1993231	ASBURY PARK	NJ		03/26/2025	10.500		103,120	483,053
RTL_E1993241	MIAMI	FL		03/26/2025	10.000		10,800	432,357
RTL_E1993819	CHARLOTTE	NC		03/27/2025	10.750		363,300	251,503
RTL_E1995029	DETROIT	MI		03/28/2025	10.990		75,870	36,303

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
RTL_E1995032	WASHINGTON	DC		03/28/2025	10.990		1,750	300,000
RTL_E1995033	FREELAND	WA		03/28/2025	10.990		38,620	1,076,686
RTL_E1996169	LOS ANGELES	CA		03/31/2025	10.240		123,333	1,560,000
RTL_E1996171	MONTEREY PARK	CA		03/31/2025	10.740		119,430	814,977
RTL_E1996172	MARIETTA	GA		03/31/2025	10.999		61,727	305,000
RTL_E1996173	COACHELLA	CA		03/31/2025	10.990		63,940	290,000
RTL_E1996174	RESEDA	CA		03/31/2025	10.375		99,000	539,210
RTL_E1996175	LOS ANGELES	CA		03/31/2025	10.240		158,877	1,900,000
RTL_E1996886	ENGELWOOD	CO		04/02/2025	10.875		36,185	1,220,965
RTL_E1996887	JOLIET	IL		04/02/2025	11.625		8,050	239,000
RTL_E1996890	ST. PETERSBURG	FL		04/02/2025	10.875		31,200	128,916
RTL_E1996992	MIAMI GARDENS	FL		04/04/2025	10.250		113,405	187,274
RTL_E1996993	DARIEN	CT		04/04/2025	10.250		140,041	1,259,276
RTL_E1996994	MIAMI	FL		04/04/2025	10.500		344,451	313,279
RTL_E1996995	PHILADELPHIA	PA		04/04/2025	10.750		26,250	115,000
RTL_E1996996	LEHIGH ACRES	FL		04/04/2025	12.000		79,587	79,357
RTL_E1996997	LEHIGH ACRES	FL		04/04/2025	12.000		44,453	84,530
RTL_E1996999	ORION TOWNSHIP	MI		04/04/2025	10.990		117,700	113,601
RTL_E1997000	ORION TOWNSHIP	MI		04/04/2025	10.990		123,500	117,456
RTL_E1997001	ORION TOWNSHIP	MI		04/04/2025	10.990		61,750	69,569
RTL_E1997002	ORION TOWNSHIP	MI		04/04/2025	10.990		63,250	63,866
RTL_E1997003	ORION TOWNSHIP	MI		04/04/2025	10.990		129,250	87,951
RTL_E1997004	ORION TOWNSHIP	MI		04/04/2025	10.990		105,571	118,834
RTL_E1997005	ORION TOWNSHIP	MI		04/04/2025	10.990		114,400	115,600
RTL_E1997006	ORION TOWNSHIP	MI		04/04/2025	10.990		204,400	108,858
RTL_E1997007	ORION TOWNSHIP	MI		04/04/2025	10.990		182,621	118,346
RTL_E1997008	ORION TOWNSHIP	MI		04/04/2025	10.990		128,750	93,166
RTL_E1997009	BIRMINGHAM	AL		04/04/2025	11.990		2,297	12,885
RTL_E1997011	PLANT CITY	FL		04/04/2025	12.990		16,400	200,000
RTL_E1997012	LEHIGH ACRES	FL		04/04/2025	10.990		83,700	128,681
RTL_E1997013	VISTA	CA		04/04/2025	10.990		87,925	647,398
RTL_E1997014	WILLIS	MI		04/04/2025	10.990		29,000	235,000
RTL_E1998453	MURRAY	UT		04/08/2025	10.665		187,679	890,851
RTL_E1998454	MURRAY	UT		04/08/2025	10.540		65,720	548,642
RTL_E1998455	MURRAY	UT		04/08/2025	10.670		156,090	688,267
RTL_E1998456	MURRAY	UT		04/08/2025	10.665		45,500	527,575
RTL_E1998457	TUCSON	AZ		04/08/2025	10.690		290,997	104,235
RTL_E1998458	TUCSON	AZ		04/08/2025	10.690		82,252	241,446
RTL_E1999148	JAMAICA	NY		04/09/2025	10.250		455,876	740,000
RTL_E1999151	BLUE ISLAND	IL		04/09/2025	11.625		19,595	76,159
RTL_E1999153	MIAMI	FL		04/09/2025	10.625		6,000	815,500
RTL_E1999158	SARASOTA	FL		04/09/2025	11.375		2,820	282,500
RTL_E1999159	JACKSONVILLE	FL		04/09/2025	9.750		36,510	68,138
RTL_E1999205	NEWPORT BEACH	CA		04/10/2025	10.490		150,000	2,740,163
RTL_E1999206	AUSTIN	TX		04/11/2025	10.990		337,420	187,095
RTL_E1999207	NEWARK	NJ		04/11/2025	11.990		19,500	256,366
RTL_E1999208	AUSTIN	TX		04/11/2025	11.990		66,201	83,659
RTL_E1999209	WILMINGTON	NC		04/11/2025	10.990		33,060	1,280,000
RTL_E1999211	DALLAS	TX		04/11/2025	11.990		37,305	9,590
RTL_E1999212	PITTSBURGH	PA		04/11/2025	11.990		8,183	78,665
RTL_E1999214	AUSTIN	TX		04/11/2025	10.990		298,463	415,932
RTL_E1999215	JACKSONVILLE	FL		04/11/2025	10.990		63,700	129,669
RTL_E1999219	HOMOSASSA	FL		04/11/2025	10.990		44,863	420,000
RTL_E1999220	WALNUT CREEK	CA		04/11/2025	9.990		105,950	1,100,000
RTL_E1999221	NAPLES	FL		04/11/2025	10.990		76,395	692,909

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
RTL_E1999225	LABELLE	FL		04/11/2025	10.990		130,221	17,748
RTL_E1999226	LABELLE	FL		04/11/2025	10.990		151,719	19,729
RTL_E1999227	LABELLE	FL		04/11/2025	10.990		147,299	19,315
RTL_E1999243	BLACK MOUNTAIN	NC		04/11/2025	10.750		319,600	126,602
RTL_E1999245	MIAMI	FL		04/11/2025	10.250		381,468	315,521
RTL_E1999246	HOUSTON	TX		04/11/2025	11.250		372,437	72,147
RTL_E1999247	MIAMI	FL		04/11/2025	9.990		139,940	215,624
RTL_E1999248	OCALA	FL		04/11/2025	10.250		118,395	43,043
RTL_E1999249	KANSAS CITY	MO		04/11/2025	10.500		23,104	75,000
RTL_E1999250	OCALA	FL		04/11/2025	10.500		70,632	51,213
RTL_E1999251	KILLEEN	TX		04/11/2025	9.750		9,875	160,000
RTL_E1999252	LEHIGH ACRES	FL		04/11/2025	10.250		32,800	47,075
RTL_E1999253	NORTH PORT	FL		04/11/2025	10.250		92,110	81,670
RTL_E1999255	OCALA	FL		04/11/2025	10.500		41,979	26,377
RTL_E2001350	DOVER	DE		04/16/2025	12.999		73,876	285,000
RTL_E2001352	ALBUQUERQUE	NM		04/16/2025	10.250		3,377	76,584
RTL_E2001353	NASHVILLE	TN		04/16/2025	12.125		161,772	148,675
RTL_E2001368	GLENDALE	CA		04/16/2025	10.990		148,463	2,000,000
RTL_E2001371	WATERFORD	WI		04/16/2025	10.990		48,615	339,129
RTL_E2001373	LANTANA	FL		04/16/2025	10.740		287,000	586,277
RTL_E2001375	KENNESAW	GA		04/16/2025	10.875		6,750	239,920
RTL_E2001377	SACRAMENTO	CA		04/16/2025	10.490		88,668	131,627
RTL_E2001379	PARADISE	CA		04/16/2025	11.490		118,000	89,171
RTL_E2001380	LOS ANGELES	CA		04/16/2025	10.990		89,500	993,054
RTL_E2001383	FORT WORTH	TX		04/16/2025	14.250		109,953	20,788
RTL_E2001385	ALBANY	NY		04/16/2025	11.250		6,313	42,339
RTL_E2001388	EGG HARBOR TOWNSHIP	NJ		04/16/2025	11.250		6,500	119,492
RTL_E2002016	CITRUS SPRINGS	FL		04/17/2025	10.250		130,423	24,956
RTL_E2002017	JERSEY CITY	NJ		04/17/2025	10.750		450,000	334,546
RTL_E2002019	LEHIGH ACRES	FL		04/17/2025	9.990		68,850	74,278
RTL_E2002021	LEHIGH ACRES	FL		04/17/2025	9.990		54,508	36,233
RTL_E2002022	LAKELAND	FL		04/17/2025	10.250		19,900	276,207
RTL_E2002023	LEHIGH ACRES	FL		04/17/2025	10.500		48,400	55,268
RTL_E2002025	SAN ANTONIO	TX		04/17/2025	11.990		127,819	981,165
RTL_E2002026	LABELLE	FL		04/17/2025	10.990		47,744	20,000
RTL_E2002027	ATLANTA	GA		04/17/2025	11.990		26,319	10,775
RTL_E2002028	OLDTOWN	ID		04/17/2025	11.990		262,800	303,400
RTL_E2002029	LEHIGH ACRES	FL		04/17/2025	11.990		43,424	12,765
RTL_E2002030	PARADISE	CA		04/17/2025	11.990		10,000	17,686
RTL_E2002031	MCALLEN	TX		04/17/2025	11.990		118,900	93,706
RTL_E2002032	TROPHY CLUB	TX		04/17/2025	10.990		1,500	414,492
RTL_E2002035	TEMPLE	TX		04/17/2025	10.990		2,880	160,000
RTL_E2003887	PHILADELPHIA	PA		04/22/2025	10.500		117,929	91,537
RTL_E2005287	PORT CHARLOTTE	FL		04/23/2025	10.990		47,200	75,475
RTL_E2005290	MIAMI	FL		04/23/2025	10.250		24,200	697,605
RTL_E2005291	HOUSTON	TX		04/23/2025	9.990		74,300	630,000
RTL_E2005292	CAPE CORAL	FL		04/23/2025	10.750		108,265	203,673
RTL_E2005294	HOUSTON	TX		04/23/2025	10.750		98,440	24,973
RTL_E2005295	CLERMONT	FL		04/23/2025	10.500		23,207	231,804
RTL_E2005297	LEHIGH ACRES	FL		04/23/2025	10.500		84,467	231,048
RTL_E2005298	NORTH LAUDERDALE	FL		04/23/2025	9.380		15,066	345,000
RTL_E2005462	ATLANTA	GA		04/25/2025	10.990		79,410	122,145
RTL_E2005463	CORSICANA	TX		04/25/2025	11.990		165,690	93,756
RTL_E2005464	LOS ANGELES	CA		04/25/2025	10.990		106,000	78,387
RTL_E2005465	CLEVELAND	OH		04/25/2025	10.990		21,865	95,917

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
RTL_E2005466	CORRALES	NM		04/25/2025	10.500		30,000	18,473
RTL_E2005467	ST PETERSBURG	FL		04/25/2025	10.500		429,472	328,797
RTL_E2005468	RIVER FOREST	IL		04/25/2025	10.750		40,000	900,000
RTL_E2005469	MIAMI GARDENS	FL		04/25/2025	10.500		78,563	126,621
RTL_E2005470	ST PETERSBURG	FL		04/25/2025	10.500		727,484	467,491
RTL_E2005471	HEATH	TX		04/25/2025	10.250		235,050	664,389
RTL_E2005473	NEW PORT RICHEY	FL		04/25/2025	9.750		30,050	78,500
RTL_E2005474	CITRUS SPRINGS	FL		04/25/2025	10.250		94,326	21,380
RTL_E2005475	CITRUS SPRINGS	FL		04/25/2025	10.250		42,298	17,114
RTL_E2008730	PORTLAND	OR		04/29/2025	10.375		33,900	529,129
RTL_E2008731	BROADVIEW	IL		04/29/2025	10.875		87,425	144,765
RTL_E2008734	EAST WINDSOR	NJ		04/29/2025	12.125		45,000	311,000
RTL_E2008735	MONROE	GA		04/29/2025	11.625		28,225	103,012
RTL_E2008738	HOUSTON	TX		04/29/2025	10.375		71,457	37,094
RTL_E2008740	WINSTON SALEM	NC		04/29/2025	10.875		9,600	166,493
RTL_E2009749	OXFORD	NC		04/30/2025	11.000		4,391	103,530
RTL_E2009750	SHELBY	NC		04/30/2025	11.000		1,250	26,000
RTL_E2009751	MIAMISBURG	OH		04/30/2025	10.750		18,190	155,000
RTL_E2009752	COLUMBIA	SC		04/30/2025	11.250		224,048	116,000
RTL_E2009754	PHILADELPHIA	PA		04/30/2025	10.500		29,150	92,000
RTL_E2009755	COLUMBIA	SC		04/30/2025	10.500		97,200	145,047
RTL_E2009756	INLET BEACH	FL		04/30/2025	11.000		287,300	288,189
RTL_E2009757	PHILADELPHIA	PA		04/30/2025	10.500		100,000	93,000
RTL_E2009759	DURHAM	NC		04/30/2025	10.990		156,860	47,287
RTL_E2009760	DURHAM	NC		04/30/2025	10.990		156,860	47,287
RTL_E2009762	LIVINGSTON	NJ		04/30/2025	10.750		246,400	935,506
RTL_E2009768	SEMINOLE	TX		04/30/2025	10.750		83,943	19,733
RTL_E2009769	PALMETTO BAY	FL		04/30/2025	10.500		146,450	1,078,272
RTL_E2009770	PORT CHARLOTTE	FL		04/30/2025	10.250		64,000	53,051
RTL_E2009771	ST PETE BEACH	FL		04/30/2025	10.500		107,863	630,913
RTL_E2009772	TOBYHANNA	PA		04/30/2025	10.250		40,000	185,000
RTL_E2009775	LORAIN	OH		04/30/2025	10.500		42,000	81,986
RTL_E2009776	EUSTIS	FL		04/30/2025	9.750		70,460	186,000
RTL_E2009777	MARIETTA	GA		04/30/2025	11.450		96,135	368,446
RTL_E2009778	NASHVILLE	TN		04/30/2025	10.990		113,590	173,527
RTL_E2009780	CAPE CORAL	FL		04/30/2025	11.990		77,985	180,496
RTL_E2009781	MURRIETA	CA		04/30/2025	10.990		73,944	640,000
RTL_E2009782	NEW HAVEN	CT		04/30/2025	10.990		28,800	426,126
RTL_E2009784	PORT CHARLOTTE	FL		04/30/2025	11.990		26,546	4,517
RTL_E2009786	INDIANAPOLIS	IN		04/30/2025	11.990		58,150	170,000
RTL_E2009787	SUNRISE	FL		04/30/2025	10.490		30,000	338,000
RTL_E2009788	BUFORD	GA		04/30/2025	10.990		51,000	618,900
RTL_E2009791	GOLDSBORO	NC		04/30/2025	10.990		11,692	175,000
RTL_E2009792	SUNRISE	FL		04/30/2025	9.990		30,000	366,000
RTL_E2009793	PANAMA CITY BEACH	FL		04/30/2025	10.990		30,002	395,467
RTL_E2009824	LOS ANGELES	CA		04/30/2025	10.740		180,600	745,000
RTL_E2009825	STUDIO CITY	CA		04/30/2025	10.000		222,135	2,222,098
RTL_E2009827	CATAWBA	NC		04/30/2025	10.990		87,094	7,539
RTL_E2009829	MARION	NC		04/30/2025	11.500		33,820	51,398
RTL_E2009830	RICHMOND	VA		04/30/2025	10.490		36,970	270,000
RTL_E2009938	PALMETTO BAY	FL		05/02/2025	10.490		149,250	785,476
RTL_E2009939	EASTHAM	MA		05/02/2025	10.990		41,701	762,069
RTL_E2009940	LEHIGH ACRES	FL		05/02/2025	11.990		79,120	156,992
RTL_E2009943	OCKLAWAHA	FL		05/02/2025	10.750		57,693	6,107
RTL_E2009944	CANDLER	NC		05/02/2025	10.250		402,247	433,619

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
RTL_E2009945	CANDLER	NC		05/02/2025	10.250		457,849	185,941
RTL_E2011785	FERNANDINA BEACH	FL		05/06/2025	11.999		126,519	379,992
RTL_E2011789	OXFORD	MA		05/06/2025	10.125		56,000	379,093
RTL_E2011790	CHICAGO	IL		05/06/2025	10.875		65,937	354,301
RTL_E2011792	HOUSTON	TX		05/06/2025	10.375		74,024	37,029
RTL_E2011793	HOUSTON	TX		05/06/2025	10.375		74,024	37,029
RTL_E2011794	HOUSTON	TX		05/06/2025	10.375		67,613	37,029
RTL_E2011795	CHICAGO	IL		05/06/2025	10.750		20,793	84,253
RTL_E2011798	MONROE	GA		05/06/2025	10.000		2,995	115,000
RTL_E2011800	MONROE	GA		05/06/2025	10.375		32,945	105,000
RTL_E2011802	CHICAGO	IL		05/06/2025	10.875		36,056	179,999
RTL_E2011803	ATLANTA	GA		05/06/2025	10.375		9,560	79,210
RTL_E2011805	DALLAS	TX		05/06/2025	14.250		87,666	53,361
RTL_E2011808	MILWAUKEE	WI		05/06/2025	14.250		13,850	159,838
RTL_E2011809	FORT WORTH	TX		05/06/2025	14.250		125,483	33,709
RTL_E2011810	SAINT PETERSBURG	FL		05/06/2025	10.750		45,123	241,891
RTL_E2012802	FORT WORTH	TX		05/07/2025	10.250		262,344	110,558
RTL_E2012803	FORT WORTH	TX		05/07/2025	10.250		317,386	104,503
RTL_E2012804	FORT WORTH	TX		05/07/2025	10.250		204,900	68,580
RTL_E2012805	FORT LAUDERDALE	FL		05/07/2025	10.250		69,459	383,647
RTL_E2012806	DALLAS	TX		05/07/2025	9.990		164,067	125,308
RTL_E2012808	PORT CHARLOTTE	FL		05/07/2025	10.750		76,847	29,648
RTL_E2012809	OCALA	FL		05/07/2025	10.250		39,757	24,051
RTL_E2012810	CITRUS SPRINGS	FL		05/07/2025	10.250		39,602	4,421
RTL_E2012811	CITRUS SPRINGS	FL		05/07/2025	10.250		43,397	5,769
RTL_E2013454	BELLFLOWER	CA		05/07/2025	10.490		24,590	511,154
RTL_E2013455	SAN CLEMENTE	CA		05/07/2025	10.240		112,558	1,768,304
RTL_E2013511	TEMPLE	TX		05/08/2025	10.990		7,500	38,000
RTL_E2013512	JASPER	GA		05/08/2025	11.000		103,385	242,103
RTL_E2013513	JASPER	GA		05/08/2025	11.000		136,731	227,412
RTL_E2013515	DOYLESTOWN	PA		05/08/2025	10.990		175,502	345,051
RTL_E2013516	HOUSTON	TX		05/08/2025	10.500		266,436	331,091
RTL_E2013517	LOXAHATCHEE	FL		05/08/2025	10.750		188,199	234,000
RTL_E2013632	SANTA BARBARA	CA		05/08/2025	10.250		275,000	3,562,533
RTL_E2013635	PHILADELPHIA	PA		05/08/2025	10.900		5,070	112,000
RTL_E2013754	KINGSLAND	TX		05/09/2025	10.990		137,969	254,178
RTL_E2013758	FAIRFAX	CA		05/09/2025	10.490		212,441	34,394
RTL_E2013759	BLUFF DALE	TX		05/09/2025	11.990		220,535	41,157
RTL_E2013760	SAN ANTONIO	TX		05/09/2025	11.990		163,200	40,025
RTL_E2013761	MILTON	MA		05/09/2025	10.990		67,200	363,985
RTL_E2013763	TULSA	OK		05/09/2025	10.990		22,000	204,559
RTL_E2013811	PORT CHARLOTTE	FL		05/09/2025	10.500		67,641	31,638
RTL_E2013812	OCALA	FL		05/09/2025	10.500		67,195	161,928
RTL_E2013813	OCALA	FL		05/09/2025	10.500		100,590	84,084
RTL_E2013815	LEHIGH ACRES	FL		05/09/2025	10.250		109,070	83,695
RTL_E2013817	SANFORD	FL		05/09/2025	10.500		125,840	25,282
RTL_E2013818	LEHIGH ACRES	FL		05/09/2025	10.750		87,676	72,808
RTL_E2013822	LEHIGH ACRES	FL		05/09/2025	10.250		59,019	19,577
RTL_E2013823	LEHIGH ACRES	FL		05/09/2025	9.500		226,884	63,380
RTL_E2015581	CHATTANOOGA	TN		05/13/2025	10.250		300,300	40,000
RTL_E2015585	CORSICANA	TX		05/13/2025	13.000		25,500	185,000
RTL_E2015586	CHESTER	VA		05/13/2025	13.625		12,210	213,000
RTL_E2015587	DALLAS	TX		05/13/2025	14.250		144,007	47,816
RTL_E2015588	WAYNESBURG	OH		05/13/2025	10.625		6,200	65,215
RTL_E2015590	SPRING	TX		05/13/2025	13.250		26,750	200,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RTL_E2016389	CAPE CORAL	FL		05/14/2025	9.990		423,529	222,833
RTL_E2016392	CITRUS SPRINGS	FL		05/14/2025	10.250		110,276	18,582
RTL_E2016394	OCALA	FL		05/14/2025	10.750		13,772	33,102
RTL_E2016395	HOUSTON	TX		05/14/2025	10.250		274,158	212,857
RTL_E2016396	EDINBURG	TX		05/14/2025	10.250		67,966	26,361
RTL_E2016397	MAPLE HEIGHTS	OH		05/14/2025	10.750		10,000	27,857
RTL_E2016595	SAVANNAH	GA		05/15/2025	9.900		34,560	140,159
RTL_E2016604	EASTON	PA		05/15/2025	9.900		31,946	216,039
RTL_E2016605	GAINESVILLE	TX		05/15/2025	10.250		112,600	23,235
RTL_E2016666	JACKSONVILLE	FL		05/15/2025	11.500		47,283	46,451
RTL_E2016667	FRANKLINTON	NC		05/15/2025	10.750		163,750	134,661
RTL_E2016669	DURHAM	NC		05/15/2025	10.500		327,593	108,475
RTL_E2016671	GLENSIDE	PA		05/15/2025	11.000		24,000	158,205
RTL_E2016672	ATCO	NJ		05/15/2025	11.500		108,200	108,065
RTL_E2016673	CAPE CORAL	FL		05/15/2025	11.500		42,900	149,579
RTL_E2016674	GREENVILLE	SC		05/15/2025	12.000		120,800	69,182
RTL_E2016675	PHILADELPHIA	PA		05/15/2025	10.500		120,000	110,000
RTL_E2016676	GREENVILLE	SC		05/15/2025	11.500		66,391	18,321
RTL_E2016678	OCEAN CITY	NJ		05/15/2025	10.500		346,558	616,223
RTL_E2016680	SOCORRO	TX		05/15/2025	12.000		62,000	70,000
RTL_E2016683	INDIANAPOLIS	IN		05/15/2025	10.990		36,750	13,393
RTL_E2016790	ALAMO	TX		05/16/2025	11.990		18,070	95,965
RTL_E2016791	AUSTIN	TX		05/16/2025	10.990		94,200	440,000
RTL_E2016794	ATLANTA	GA		05/16/2025	11.990		18,690	225,000
RTL_E2016795	SOUR LAKE	TX		05/16/2025	10.990		44,150	235,031
RTL_E2016796	ATLANTA	GA		05/16/2025	10.490		64,410	916,072
RTL_E2016798	LIBERTY HILL	TX		05/16/2025	10.990		42,325	460,000
RTL_E2016799	HOUSTON	TX		05/16/2025	12.000		56,150	107,060
RTL_E2016800	SHREVEPORT	LA		05/16/2025	10.990		30,000	182,000
RTL_E2016802	JUPITER	FL		05/16/2025	10.990		144,211	948,667
RTL_E2016803	GENEVA	OH		05/16/2025	10.990		6,264	215,000
RTL_E2016805	LOS ANGELES	CA		05/16/2025	9.990		56,000	410,000
RTL_E2016807	SUMMERVILLE	SC		05/16/2025	10.990		11,208	119,759
RTL_E2016808	BANDERA	TX		05/16/2025	11.990		127,291	29,466
RTL_E2016809	TABERNASH	CO		05/16/2025	10.990		65,101	23,009
RTL_E2016810	HOUSTON	TX		05/16/2025	11.990		36,100	135,856
RTL_E2016811	NEWPORT NEWS	VA		05/16/2025	10.990		29,300	110,721
RTL_E2016813	SAINT JOSEPH	LA		05/16/2025	10.500		97,475	414,139
RTL_E2016817	PORT CHARLOTTE	FL		05/16/2025	9.500		16,600	96,827
RTL_E2016818	OCALA	FL		05/16/2025	10.500		55,250	51,758
RTL_E2018690	BANDERA	TX		05/20/2025	11.250		188,546	83,256
RTL_E2018691	BOERNE	TX		05/20/2025	11.375		222,150	49,650
RTL_E2018692	PETERSBURG	VA		05/20/2025	11.500		162,754	15,000
RTL_E2018697	TAMPA	FL		05/20/2025	10.375		33,731	280,000
RTL_E2018698	ST PETERSBURG	FL		05/20/2025	10.500		3,626	454,380
RTL_E2018699	CHICAGO	IL		05/20/2025	11.500		37,334	95,000
RTL_E2019816	ORLANDO	FL		05/21/2025	10.500		13,650	74,667
RTL_E2019817	ST PETERSBURG	FL		05/21/2025	10.500		424,560	347,300
RTL_E2019818	CITRUS SPRINGS	FL		05/21/2025	10.250		100,920	13,209
RTL_E2019819	OCALA	FL		05/21/2025	10.250		127,654	29,840
RTL_E2019820	LEHIGH ACRES	FL		05/21/2025	10.000		136,914	17,964
RTL_E2019821	HOUSTON	TX		05/21/2025	9.990		106,657	58,289
RTL_E2019822	STOCKTON	CA		05/21/2025	10.500		(650)	293,252
RTL_E2019823	WEEKI WACHEE	FL		05/21/2025	10.500		126,583	110,037
RTL_E2019824	OAKLAND PARK	FL		05/21/2025	9.750		31,750	171,601

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
RTL_E2019825	BROOKSVILLE	FL		05/21/2025	10.500		115,300	31,149
RTL_E2019826	HUDSON	FL		05/21/2025	10.750		65,000	297,926
RTL_E2019841	LEESBURG	FL		05/20/2025	10.900		11,436	252,000
RTL_E2019844	ATLANTA	GA		05/20/2025	9.900		44,000	165,000
RTL_E2019845	CHARLOTTE	NC		05/20/2025	9.900		45,000	315,000
RTL_E2019847	COLUMBUS	OH		05/20/2025	9.900		20,847	149,900
RTL_E2019849	LANCASTER	PA		05/20/2025	10.900		37,148	142,000
RTL_E2019850	ROUND ROCK	TX		05/20/2025	9.900		54,400	401,697
RTL_E2019851	TRUSSVILLE	AL		05/20/2025	9.900		15,850	58,116
RTL_E2019852	SARASOTA	FL		05/20/2025	9.900		11,176	224,371
RTL_E2019854	CITRUS SPRINGS	FL		05/20/2025	10.250		91,638	22,987
RTL_E2020130	PORT CHARLOTTE	FL		05/22/2025	11.000		22,100	9,616
RTL_E2020131	CLAREMONT	NC		05/22/2025	11.250		68,793	26,307
RTL_E2020132	PFAFFTOWN	NC		05/22/2025	11.000		193,800	110,859
RTL_E2020134	MILLERSPORT	OH		05/22/2025	11.000		57,900	280,000
RTL_E2020135	CHARLESTON	SC		05/22/2025	12.000		18,500	540,000
RTL_E2020140	DALLAS	TX		05/22/2025	10.000		30,250	85,000
RTL_E2020142	MILFORD	CT		05/22/2025	10.500		50,000	456,000
RTL_E2020143	ROCKWALL	TX		05/22/2025	10.250		47,000	31,000
RTL_E2020144	FRANKLIN	NJ		05/22/2025	11.500		226,250	148,607
RTL_E2020145	DREXEL HILL	PA		05/22/2025	10.500		22,050	167,684
RTL_E2020146	DREXEL HILL	PA		05/22/2025	10.500		25,100	205,708
RTL_E2020148	PORT ISABEL	TX		05/22/2025	11.000		224,250	199,083
RTL_E2020149	PORT ISABEL	TX		05/22/2025	11.000		230,000	214,488
RTL_E2020150	PAULSBORO	NJ		05/22/2025	10.250		33,288	173,166
RTL_E2020230	BARTOW	FL		05/23/2025	13.000		38,880	12,007
RTL_E2020231	PHILADELPHIA	PA		05/23/2025	11.625		42,750	277,647
RTL_E2020232	DALLAS	TX		05/23/2025	11.500		33,000	177,643
RTL_E2020235	CARMEL	NY		05/23/2025	16.375		47,050	368,163
RTL_E2020236	ATLANTA	GA		05/23/2025	13.875		84,005	81,893
RTL_E2020237	CAPE CORAL	FL		05/23/2025	12.875		25,850	230,490
RTL_E2020239	TIMBERLAKE	NC		05/23/2025	11.500		93,075	227,059
RTL_E2020245	OCEAN SHORES	WA		05/23/2025	12.250		245,500	33,106
RTL_E2020246	RICHMOND	VA		05/23/2025	13.125		40,000	15,525
RTL_E2020247	PALM COAST	FL		05/23/2025	13.125		201,500	381,013
RTL_E2020248	SPARTA	NJ		05/23/2025	12.875		69,225	304,271
RTL_E2020250	GATLINBURG	TN		05/23/2025	12.875		42,000	7,979
RTL_E2020253	PHILADELPHIA	PA		05/23/2025	11.625		76,400	393,077
RTL_E2020255	PHILADELPHIA	PA		05/23/2025	11.625		65,900	380,000
RTL_E2020256	PENSACOLA	FL		05/23/2025	11.625		73,600	122,280
RTL_E2020257	HOUSTON	TX		05/23/2025	11.250		233,400	72,474
RTL_E2020258	FARMERS BRANCH	TX		05/23/2025	11.750		46,240	170,024
RTL_E2020259	PIGEON FORGE	TN		05/23/2025	14.375		257,197	100,311
RTL_E2020261	KNOXVILLE	TN		05/23/2025	12.375		248,511	34,776
RTL_E2020262	ORLANDO	FL		05/23/2025	11.750		348,803	85,225
RTL_E2020264	HOUSTON	TX		05/23/2025	10.990		223,288	100,367
RTL_E2020265	SAN BENITO	TX		05/23/2025	11.990		65,968	14,136
RTL_E2020266	CARPENTERSVILLE	IL		05/23/2025	10.990		32,500	220,000
RTL_E2020267	CLANTON	AL		05/23/2025	11.990		216,178	37,408
RTL_E2020268	SUWANEE	GA		05/23/2025	10.990		35,000	368,000
RTL_E2020269	BAKERSFIELD	CA		05/23/2025	9.990		24,550	165,000
RTL_E2020272	OCALA	FL		05/23/2025	11.990		74,552	16,388
RTL_E2020273	OCALA	FL		05/23/2025	11.990		108,675	17,239
RTL_E2022013	ST. PETERSBURG	FL		05/27/2025	9.900		28,395	409,963
RTL_E2022018	EDMOND	OK		05/27/2025	9.900		20,118	212,390

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
RTL_E2022019	NASHVILLE	TN		05/27/2025	8.900		31,500	235,000
RTL_E2022020	GALLATIN	TN		05/27/2025	9.900		21,882	241,191
RTL_E2022027	SARASOTA	FL		05/27/2025	9.900		8,364	168,591
RTL_E2022028	COLUMBUS	MS		05/27/2025	9.900		35,250	117,500
RTL_E2022029	ALTADENA AREA	CA		05/27/2025	9.900		93,000	1,327,492
RTL_E2022030	CARSON	CA		05/27/2025	9.900		45,000	700,000
RTL_E2022032	JACKSONVILLE	FL		05/27/2025	9.900		37,500	149,529
RTL_E2022033	TITUSVILLE	FL		05/27/2025	10.900		16,538	190,000
RTL_E2022069	BRENTWOOD	TN		05/27/2025	10.990		1,300,464	667,059
RTL_E2022071	FORT LAUDERDALE	FL		05/27/2025	10.500		118,680	562,481
RTL_E2022072	COLLEGE GROVE	TN		05/27/2025	10.990		271,736	219,200
RTL_E2022073	CHICAGO	IL		05/27/2025	10.990		12,995	165,230
RTL_E2022074	PHOENIX	AZ		05/27/2025	10.990		12,900	370,374
RTL_E2022075	AUBURN	GA		05/27/2025	10.990		36,350	60,910
RTL_E2022076	PHOENIX	AZ		05/27/2025	10.990		10,000	391,370
RTL_E2022080	ROANOKE	TX		05/27/2025	10.990		34,953	26,564
RTL_E2022081	ROANOKE	TX		05/27/2025	10.990		63,604	36,685
RTL_E2022082	ROANOKE	TX		05/27/2025	10.990		48,967	32,083
RTL_E2022083	HEATH	OH		05/27/2025	10.750		92,075	18,570
RTL_E2022084	CHICAGO	IL		05/27/2025	11.500		91,155	101,483
RTL_E2022085	MONTICELLO	IN		05/27/2025	10.990		81,250	31,761
RTL_E2022086	MONTICELLO	IN		05/27/2025	10.990		78,030	31,394
RTL_E2022537	BENTON	AR		05/28/2025	11.375		82,695	6,797
RTL_E2022539	NORTH PORT	FL		05/28/2025	10.750		119,958	399,020
RTL_E2022540	SALISBURY	NC		05/28/2025	11.000		142,500	37,226
RTL_E2022541	STONEVILLE	NC		05/28/2025	11.750		138,535	13,709
RTL_E2022542	MIAMI	FL		05/28/2025	10.875		23,905	860,000
RTL_E2022543	BLACKSTONE	VA		05/28/2025	10.750		30,420	92,279
RTL_E2022546	HAMMOND	IN		05/28/2025	10.750		22,923	95,497
RTL_E2022551	FORT PIERCE	FL		05/28/2025	9.750		76,871	8,897
RTL_E2022553	LEHIGH ACRES	FL		05/28/2025	10.250		43,554	25,730
RTL_E2022554	LIBERTY	TX		05/28/2025	9.750		99,104	85,622
RTL_E2022555	LIBERTY	TX		05/28/2025	9.750		100,427	67,449
RTL_E2022556	CITRUS SPRINGS	FL		05/28/2025	10.250		61,487	76,972
RTL_E2022557	LEHIGH ACRES	FL		05/28/2025	10.500		649	83
RTL_E2022577	PHILADELPHIA	PA		05/28/2025	10.500		71,737	33,741
RTL_E2022578	PHILADELPHIA	PA		05/28/2025	10.500		68,527	34,176
RTL_E2022597	LAUDERHILL	FL		05/29/2025	9.900		9,440	281,285
RTL_E2022598	TAMPA	FL		05/29/2025	9.900		10,030	359,932
RTL_E2022601	LOS ANGELES	CA		05/29/2025	10.370		13,000	731,743
RTL_E2022602	SAN JOSE	CA		05/29/2025	10.120		42,215	1,188,676
RTL_E2022603	COLUMBUS	GA		05/29/2025	9.900		36,000	129,000
RTL_E2022604	AUSTIN	TX		05/29/2025	9.500		125,483	209,797
RTL_E2022606	YAKIMA	WA		05/29/2025	9.900		30,880	241,469
RTL_E2022641	BERWYN	PA		05/29/2025	10.500		280,000	1,110,736
RTL_E2022642	SAN ANTONIO	TX		05/29/2025	10.750		116,239	43,486
RTL_E2022643	DEVON	PA		05/29/2025	10.500		92,500	1,107,118
RTL_E2022644	HOUSTON	TX		05/29/2025	11.000		78,450	127,417
RTL_E2022645	HOUSTON	TX		05/29/2025	11.000		65,325	126,995
RTL_E2022646	HOUSTON	TX		05/29/2025	11.000		62,515	130,561
RTL_E2022647	HOUSTON	TX		05/29/2025	11.000		61,429	129,725
RTL_E2022648	FORT MILL	SC		05/29/2025	10.750		15,357	238,877
RTL_E2022649	TROPHY CLUB	TX		05/29/2025	11.250		68,527	72,955
RTL_E2022650	TROPHY CLUB	TX		05/29/2025	11.250		64,915	74,245
RTL_E2022674	FERNANDINA BEACH	FL		05/29/2025	10.750		205,630	218,780

SCHEDULE B - PART 2

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

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	2	3					Additional	
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RTL_E2022675	SEATTLE	WA		05/29/2025	11.315		133,992	179,529
RTL_E2022676	PRESCOTT	AZ		05/29/2025	10.690		32,901	127,320
RTL_E2022677	PRESCOTT	AZ		05/29/2025	10.690		132,611	120,177
RTL_E2026624	MOUNT PLEASANT	PA		06/04/2025	9.750		18,000	21,300
RTL_E2026626	HOUSTON	TX		06/04/2025	9.250		306,180	108,760
RTL_E2026627	OCALA	FL		06/04/2025	9.750		64,620	118,712
RTL_E2026628	CORAL SPRINGS	FL		06/04/2025	10.000		22,350	621,902
RTL_E2026629	SPARTANBURG	SC		06/04/2025	9.990		89,899	21,373
RTL_E2026630	SPARTANBURG	SC		06/04/2025	9.990		106,399	23,456
RTL_E2026631	PORT CHARLOTTE	FL		06/04/2025	9.990		57,982	7,940
RTL_E2026634	ENGLEWOOD	FL		06/04/2025	10.250		88,000	50,166
RTL_E2026635	CANTON	GA		06/04/2025	10.750		192,797	382,692
RTL_E2026636	SEBRING	FL		06/04/2025	9.750		90,652	29,894
RTL_E2026646	VALLEY STREAM	NY		06/04/2025	10.500		90,230	341,553
RTL_E2026649	SUFFOLK	VA		06/04/2025	10.375		63,670	46,000
RTL_E2026651	CUMMING	GA		06/04/2025	12.125		12,075	285,000
RTL_E2026652	CHICAGO	IL		06/04/2025	10.875		34,300	118,402
RTL_E2026653	DOWNERS GROVE	IL		06/04/2025	10.500		37,689	243,958
RTL_E2026654	DEL MAR	CA		06/04/2025	10.990		130,477	496,010
RTL_E2026655	FORT LAUDERDALE	FL		06/04/2025	10.500		47,630	538,881
RTL_E2026657	ORLANDO	FL		06/04/2025	10.990		161,655	120,000
RTL_E2026658	NEW ORLEANS	LA		06/04/2025	11.990		6,875	142,619
RTL_E2027212	VALRICO	FL		06/05/2025	8.900		12,142	367,852
RTL_E2027213	CLEARWATER	FL		06/05/2025	9.900		11,937	135,655
RTL_E2027215	FORT WORTH	TX		06/05/2025	8.900		20,430	557,801
RTL_E2027217	INDIANAPOLIS	IN		06/05/2025	9.900		21,548	111,200
RTL_E2027219	PHILADELPHIA	PA		06/05/2025	9.900		7,520	79,938
RTL_E2027220	CONCORD	NC		06/05/2025	9.900		14,960	120,429
RTL_E2027226	PALMDALE	CA		06/05/2025	9.900		3,358	285,000
RTL_E2027232	CHICAGO	IL		06/05/2025	11.999		93,515	1,128,338
RTL_E2027233	HESPERIA	CA		06/05/2025	11.999		144,270	133,366
RTL_E2027235	KNOXVILLE	TN		06/05/2025	11.999		204,865	625,863
RTL_E2027236	KNOXVILLE	TN		06/05/2025	11.990		130,663	588,725
RTL_E2027310	LEHIGH ACRES	FL		06/05/2025	10.990		54,600	4,388
RTL_E2027311	MALVERN	PA		06/05/2025	10.500		195,732	552,420
RTL_E2027312	PHILADELPHIA	PA		06/05/2025	10.990		5,850	2,090,000
RTL_E2027314	LAGO VISTA	TX		06/06/2025	10.990		111,400	168,034
RTL_E2027315	DELRAY BEACH	FL		06/06/2025	11.990		50,625	86,914
RTL_E2027317	NOVATO	CA		06/06/2025	9.990		35,000	525,000
RTL_E2027318	AUSTIN	TX		06/06/2025	10.990		80,150	296,133
RTL_E2027319	APOLLO BEACH	FL		06/06/2025	10.990		59,441	418,045
RTL_E2027320	CULVER CITY	CA		06/06/2025	9.990		30,350	832,492
RTL_E2027321	LAKEWOOD	CA		06/06/2025	9.990		44,000	800,000
RTL_E2027322	LEHIGH ACRES	FL		06/06/2025	11.990		261,950	75,038
RTL_E2027323	PENSACOLA	FL		06/06/2025	10.990		49,200	107,937
RTL_E2027325	FORT LAUDERDALE	FL		06/06/2025	9.880		82,430	957,879
RTL_E2027327	SEBRING	FL		06/06/2025	9.250		80,005	19,520
RTL_E2027328	ROTONDA WEST	FL		06/06/2025	10.000		67,831	82,671
RTL_E2027330	ALVA	FL		06/06/2025	9.750		102,536	15,946
RTL_E2027331	OCALA	FL		06/06/2025	10.500		154,092	46,416
RTL_E2027332	PORT CHARLOTTE	FL		06/06/2025	10.000		41,605	120,471
RTL_E2027333	MERCEDES	TX		06/06/2025	9.750		184,750	51,438
RTL_E2027334	KISSIMMEE	FL		06/06/2025	9.750		204,127	73,790
RTL_E2027335	WEST MIFFLIN	PA		06/06/2025	9.880		58,400	92,302
RTL_E2027336	PITTSBURGH	PA		06/06/2025	10.250		12,800	52,005

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RTL_E2027343	STOCKTON	CA		06/06/2025	10.740		128,606	1,382,521
RTL_E2029660	GATLINBURG	TN		06/10/2025	10.815		116,167	63,061
RTL_E2029661	SEVIERVILLE	TN		06/10/2025	10.690		199,950	53,354
RTL_E2029662	BOISE	ID		06/10/2025	11.115		61,702	274,034
RTL_E2029663	MOUNTAIN GREEN	UT		06/10/2025	10.590		1,154,910	963,075
RTL_E2029664	MOUNTAIN GREEN	UT		06/10/2025	10.590		1,190,370	996,000
RTL_E2029665	HADDON TOWNSHIP	NJ		06/10/2025	10.625		110,000	180,071
RTL_E2029666	PIGEON FORGE	TN		06/10/2025	10.375		227,017	44,941
RTL_E2029667	PIGEON FORGE	TN		06/10/2025	10.375		243,158	46,781
RTL_E2029668	PIGEON FORGE	TN		06/10/2025	10.375		221,061	42,128
RTL_E2029669	PIGEON FORGE	TN		06/10/2025	10.375		280,451	45,296
RTL_E2029671	MONTCLAIR	NJ		06/10/2025	10.375		52,607	655,535
RTL_E2029672	HOUSTON	TX		06/10/2025	11.500		35,650	50,753
RTL_E2029673	PHILADELPHIA	PA		06/10/2025	11.375		59,202	145,000
RTL_E2029675	VICTORVILLE	CA		06/10/2025	10.750		37,500	320,000
RTL_E2029676	NEWFIELD	NJ		06/10/2025	10.750		18,000	124,599
RTL_E2029679	SAN ANTONIO	TX		06/10/2025	10.750		29,565	200,000
RTL_E2031205	NORTH PORT	FL		06/11/2025	9.500		66,950	146,383
RTL_E2031206	NORTH PORT	FL		06/11/2025	10.000		133,295	11,688
RTL_E2031207	PITTSBURGH	PA		06/11/2025	9.630		45,400	90,935
RTL_E2031208	MESQUITE	TX		06/11/2025	10.000		9,500	175,566
RTL_E2031210	NORTH PORT	FL		06/11/2025	10.000		51,995	3,515
RTL_E2031212	NORTH PORT	FL		06/11/2025	10.000		14,347	1,403
RTL_E2031213	NORTH PORT	FL		06/11/2025	10.000		14,347	1,403
RTL_E2031230	WOODSTOCK	GA		06/11/2025	10.250		167,698	525,623
RTL_E2031231	FLOWERY BRANCH	GA		06/11/2025	10.375		56,100	22,133
RTL_E2031319	HOUSTON	TX		06/12/2025	10.740		39,436	46,895
RTL_E2031320	LAKE FOREST	CA		06/12/2025	9.990		120,875	1,244,111
RTL_E2031321	FORT LAUDERDALE	FL		06/12/2025	10.490		111,195	600,401
RTL_E2031323	HENDERSONVILLE	TN		06/12/2025	10.240		30,000	305,000
RTL_E2031372	BUENA VISTA	CO		06/13/2025	10.990		193,377	94,613
RTL_E2031373	TULSA	OK		06/13/2025	9.990		58,050	469,806
RTL_E2031375	FAYETTEVILLE	NC		06/13/2025	11.990		75,452	12,297
RTL_E2031376	BURLINGTON	NC		06/13/2025	10.990		600,375	117,782
RTL_E2031377	APPLE VALLEY	MN		06/13/2025	10.990		90,898	120,147
RTL_E2031378	CORDELE	GA		06/13/2025	10.990		1,500	70,715
RTL_E2031380	WINSTON SALEM	NC		06/13/2025	10.990		5,500	100,672
RTL_E2031381	SAINT PETERSBURG	FL		06/13/2025	10.250		23,300	209,656
RTL_E2031382	JOLIET	IL		06/13/2025	10.990		19,570	159,447
RTL_E2031389	OCALA	FL		06/13/2025	10.750		80,514	25,112
RTL_E2031391	PORT CHARLOTTE	FL		06/13/2025	10.500		67,176	58,487
RTL_E2031392	LEHIGH ACRES	FL		06/13/2025	10.500		128,808	92,257
RTL_E2031393	AMBRIDGE	PA		06/13/2025	9.630		49,250	146,360
RTL_E2031395	SARASOTA	FL		06/13/2025	9.750		50,000	450,000
RTL_E2031396	CLERMONT	FL		06/13/2025	10.500		382,220	1,310,628
RTL_E2031398	ORLANDO	FL		06/13/2025	9.900		14,320	151,652
RTL_E2031399	DECATUR	GA		06/13/2025	9.900		28,200	110,560
RTL_E2031400	CHARLOTTE	NC		06/13/2025	9.900		56,666	310,612
RTL_E2031401	IRVING	TX		06/13/2025	9.900		21,250	218,000
RTL_E2031403	GAINESVILLE	GA		06/13/2025	11.900		53,070	5,946
RTL_E2031409	ORLANDO	FL		06/13/2025	9.900		11,159	285,118
RTL_E2031411	SOUTH EUCLID	OH		06/13/2025	9.900		27,750	80,438
RTL_E2031420	NEWARK	NJ		06/13/2025	10.990		46,890	575,014
RTL_E2031422	ROANOKE	TX		06/13/2025	10.990		53,807	31,667
RTL_E2031423	EL PASO	TX		06/13/2025	11.990		30,481	145,000

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
RTL_E2033644	OAKLAND	CA		06/16/2025	11.990		20,000	697,803
RTL_E2033646	COLUMBIA	SC		06/16/2025	13.750		96,000	10,737
RTL_E2033652	NORTH MYRTLE BEACH	SC		06/17/2025	11.250		135,318	110,141
RTL_E2033653	STOCKBRIDGE	GA		06/17/2025	11.125		153,553	21,262
RTL_E2033658	COEUR D ALENE	ID		06/17/2025	12.125		2,243	219,097
RTL_E2033659	BERKELEY HEIGHTS	NJ		06/17/2025	11.000		114,150	787,863
RTL_E2033661	PORTLAND	OR		06/17/2025	10.375		82,390	310,000
RTL_E2033662	CHICAGO	IL		06/17/2025	10.625		40,687	187,320
RTL_E2033663	CHICAGO	IL		06/17/2025	10.750		32,900	147,785
RTL_E2033664	BELLEAIR BLUFFS	FL		06/17/2025	10.625		4,101	356,299
RTL_E2033678	GRANADA HILLS	CA		06/17/2025	10.375		617,950	625,447
RTL_E2033679	FRESNO	CA		06/17/2025	10.240		45,700	110,771
RTL_E2034711	WEST PALM BEACH	FL		06/18/2025	9.500		40,000	510,000
RTL_E2034714	LEHIGH ACRES	FL		06/18/2025	10.250		104,725	39,096
RTL_E2034715	LEHIGH ACRES	FL		06/18/2025	10.250		119,399	43,717
RTL_E2034717	LEHIGH ACRES	FL		06/18/2025	10.000		60,110	5,465
RTL_E2034720	OCALA	FL		06/18/2025	10.250		38,177	10,132
RTL_E2034721	PORT LAVACA	TX		06/18/2025	10.000		54,333	104,711
RTL_E2036202	MARGATE	FL		06/20/2025	9.900		17,874	345,835
RTL_E2036203	COSTA MESA	CA		06/20/2025	10.900		27,000	1,453,547
RTL_E2036204	PITTSBURGH	PA		06/20/2025	8.900		36,933	96,000
RTL_E2036206	BAKERSFIELD	CA		06/20/2025	9.900		32,074	261,859
RTL_E2036209	CHARLOTTE	NC		06/20/2025	9.900		24,087	467,736
RTL_E2036210	NASHVILLE	TN		06/20/2025	9.900		30,479	273,915
RTL_E2036211	GRAND PRAIRIE	TX		06/20/2025	10.900		53,541	131,049
RTL_E2036214	LAWRENCEVILLE	GA		06/20/2025	9.900		53,362	258,901
RTL_E2036216	ENFIELD	CT		06/20/2025	9.900		33,377	262,000
RTL_E2036217	MAGNOLIA	DE		06/20/2025	9.900		38,764	209,479
RTL_E2036218	SAINT PETERSBURG	FL		06/20/2025	9.900		40,576	204,000
RTL_E2036220	MARIETTA	GA		06/20/2025	9.900		42,750	152,000
RTL_E2036222	NEWPORT NEWS	VA		06/20/2025	10.250		153,200	115,000
RTL_E2036223	HOUSTON	TX		06/20/2025	10.250		229,490	111,854
RTL_E2036224	ATLANTA	GA		06/20/2025	9.900		52,000	175,000
RTL_E2036225	LEWISVILLE	NC		06/20/2025	9.900		26,574	169,806
RTL_E2036226	COLUMBUS	OH		06/20/2025	9.900		38,250	151,000
RTL_E2036227	PITTSBURGH	PA		06/20/2025	10.900		68,310	121,018
RTL_E2036228	ALLENTOWN	PA		06/20/2025	9.900		22,100	120,000
RTL_E2036229	PETERSBURG	VA		06/20/2025	9.900		45,802	164,176
RTL_E2037695	AUSTIN	TX		06/23/2025	10.990		355,050	844,765
RTL_E2037701	LAKE ELSINORE	CA		06/23/2025	12.000		50,000	22,919
RTL_E2037703	DUNNELLON	FL		06/23/2025	12.000		110,392	14,111
RTL_E2037704	DUNEDIN	FL		06/23/2025	10.000		74,100	828,891
RTL_E2037705	ST. PETERSBURG	FL		06/23/2025	10.990		31,100	153,088
RTL_E2037706	WOODSTOCK	GA		06/23/2025	9.990		46,000	280,000
RTL_E2037708	GREENVILLE	SC		06/23/2025	10.490		77,559	121,586
RTL_E2037709	AUSTIN	TX		06/23/2025	8.990		42,300	357,014
RTL_E2037772	AUBURN	NY		06/24/2025	9.875		67,100	173,807
RTL_E2037774	HILO	HI		06/24/2025	11.750		85,010	172,079
RTL_E2037775	MIAMI	FL		06/24/2025	10.250		68,600	774,755
RTL_E2037781	PITTSBURGH	PA		06/24/2025	10.250		89,385	59,593
RTL_E2037785	DALLAS	TX		06/24/2025	14.000		52,390	16,731
RTL_E2037786	ORLANDO	FL		06/24/2025	13.625		11,000	258,505
RTL_E2037787	ORLANDO	FL		06/24/2025	13.625		11,000	258,505
RTL_E2037788	FORT WORTH	TX		06/24/2025	14.250		92,703	34,018
RTL_E2037792	DALLAS	TX		06/24/2025	14.250		41,810	90,403

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
RTL_E2037793	LEOMINSTER	MA		06/24/2025	13.625		44,000	273,885
RTL_E2037794	MC KEES ROCKS	PA		06/24/2025	13.750		5,700	63,744
RTL_E2038885	LAKE BALBOA	CA		06/24/2025	10.999		63,200	745,419
RTL_E2038887	TAYLORSVILLE	UT		06/24/2025	11.999		67,617	519,145
RTL_E2038890	DALLAS	TX		06/24/2025	11.999		12,950	192,671
RTL_E2038900	BUSHKILL	PA		06/25/2025	10.250		20,855	67,043
RTL_E2038901	MIAMI	FL		06/25/2025	9.990		80,000	450,000
RTL_E2038902	PORT CHARLOTTE	FL		06/25/2025	10.250		301,500	212,827
RTL_E2038903	PORT CHARLOTTE	FL		06/25/2025	10.250		234,000	227,434
RTL_E2038904	LEHIGH ACRES	FL		06/25/2025	10.250		130,710	13,659
RTL_E2038905	LEHIGH ACRES	FL		06/25/2025	10.250		132,451	13,831
RTL_E2038908	LUTZ	FL		06/25/2025	10.000		31,000	187,443
RTL_E2038958	MIAMI	FL		06/27/2025	9.990		22,270	591,380
RTL_E2038959	MCALLEN	TX		06/27/2025	9.750		98,834	31,376
RTL_E2038960	PUNTA GORDA	FL		06/27/2025	10.500		212,500	123,772
RTL_E2038961	WILTON MANORS	FL		06/27/2025	9.630		13,150	575,115
RTL_E2038967	FORT WORTH	TX		06/27/2025	10.000		111,256	42,897
RTL_E2038968	SALEM	NJ		06/27/2025	10.500		24,510	11,446
RTL_E2038969	PORT CHARLOTTE	FL		06/27/2025	10.500		86,240	105,201
RTL_E2038970	NORTH PORT	FL		06/27/2025	10.000		63,801	5,199
RTL_E2038972	MIAMI	FL		06/27/2025	9.750		19,000	395,646
RTL_E2038975	ATLANTA	GA		06/27/2025	10.990		17,000	74,228
RTL_E2038979	AUSTIN	TX		06/27/2025	8.990		94,400	287,393
RTL_E2038982	CUMMING	GA		06/27/2025	10.990		374,000	186,021
RTL_E2038983	FLORAL CITY	FL		06/27/2025	11.990		8,110	32,304
RTL_E2038985	DECATUR	GA		06/27/2025	9.990		61,000	200,000
RTL_E2038987	AUSTIN	TX		06/27/2025	9.990		211,205	1,224,695
RTL_E2038988	ROWLETT	TX		06/27/2025	11.990		45,000	268,000
RTL_E2039047	ACWORTH	GA		06/27/2025	9.900		40,375	187,855
RTL_E2039048	RIVERDALE	GA		06/27/2025	9.500		60,739	167,431
RTL_E2039049	UPPER CHICHESTER	PA		06/27/2025	9.900		24,608	129,126
RTL_E2039050	CHANDLER	AZ		06/27/2025	9.900		27,704	313,416
RTL_E2039051	SARASOTA	FL		06/27/2025	9.490		53,100	175,000
RTL_E2039053	VALRICO	FL		06/27/2025	9.500		20,475	276,643
RTL_E2039054	HOMESTEAD	FL		06/27/2025	9.900		12,750	307,000
RTL_E2039057	SMYRNA	GA		06/27/2025	9.900		46,757	248,965
RTL_E2039058	REX	GA		06/27/2025	9.900		27,000	171,500
RTL_E2039059	ROCKY MOUNT	NC		06/27/2025	9.900		21,250	110,000
RTL_E2039061	GARLAND	TX		06/27/2025	10.250		128,050	144,724
RTL_E2039063	DALLAS	TX		06/27/2025	9.500		29,385	160,000
RTL_E2039064	FORT WORTH	TX		06/27/2025	9.900		63,750	229,000
RTL_E2039065	DALLAS	TX		06/27/2025	9.900		58,500	112,500
RTL_E2039066	LAKE ELSINORE	CA		06/27/2025	9.500		16,000	427,000
RTL_E2039070	PHOENIX	AZ		06/27/2025	9.500		45,561	323,803
RTL_E2039071	HAWTHORNE	CA		06/27/2025	9.900		5,594	580,201
RTL_E2039073	DECATUR	GA		06/27/2025	9.900		8,549	108,238
RTL_E2039074	DECATUR	GA		06/27/2025	9.900		39,313	127,600
RTL_E2039075	NASHVILLE	TN		06/27/2025	10.250		40,050	202,746
RTL_E2039076	FAIRFAX	VA		06/27/2025	9.900		24,000	420,000
RTL_E2040867	RALEIGH	NC		06/30/2025	11.000		651,149	550,728
RTL_E2040868	MOBILE	AL		06/30/2025	10.500		55,510	67,000
RTL_E2040869	MOBILE	AL		06/30/2025	10.500		38,234	61,850
RTL_E2040870	MOBILE	AL		06/30/2025	10.500		9,200	41,142
RTL_E2040871	MOBILE	AL		06/30/2025	10.500		27,954	28,210
RTL_E2040872	KANNAPOLIS	NC		06/30/2025	11.000		25,004	150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	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
RTL_E2040873	FAYETTEVILLE	NC		06/30/2025	9.000		28,150	167,867
RTL_E2040875	NEWTON	NC		06/30/2025	11.000		151,090	56,504
RTL_E2040879	MOBILE	AL		06/30/2025	10.500		25,000	75,000
RTL_E2040880	APPLE VALLEY	CA		06/30/2025	11.490		95,100	57,813
RTL_E2040883	LOS ANGELES	CA		06/30/2025	10.490		81,347	1,940,452
RTL_E2040885	LOS ANGELES	CA		06/30/2025	11.240		943,876	1,299,876
RTL_E2040888	FORT LAUDERDALE	FL		06/30/2025	10.990		186,500	265,103
RTL_E2040901	LARCHMONT	NY		06/30/2025	10.499		178,519	245,186
RTL_E2040902	LAWRENCE TOWNSHIP	NJ		06/30/2025	12.250		78,750	315,000
RTL_E2041477	SUMTER	SC		06/30/2025	13.250		43,000	11,500
RTL_E2041956	RED BANK	NJ		07/01/2025	10.250	557,218		310,338
RTL_E2041957	HOUSTON	TX		07/01/2025	11.500	55,255	40,650	53,544
RTL_E2041958	TUCSON	AZ		07/01/2025	10.250	416,969	83,500	433,740
RTL_E2041959	CHICAGO	IL		07/01/2025	10.375	90,500	21,705	85,416
RTL_E2041960	SCOTTSDALE	AZ		07/01/2025	9.875	1,147,500		1,089,219
RTL_E2041961	MONROE	GA		07/01/2025	10.375	77,933	29,950	97,299
RTL_E2043070	MOUNTAIN GREEN	UT		07/02/2025	10.590	938,222	828,139	530,457
RTL_E2043071	HURRICANE	UT		07/02/2025	10.290	122,754	228,016	112,673
RTL_E2043072	ORO VALLEY	AZ		07/02/2025	9.990	2,400,000		3,850,000
RTL_E2043073	PRESCOTT	AZ		07/02/2025	10.490	140,581		57,885
RTL_E2043074	PRESCOTT	AZ		07/02/2025	10.490	140,581		57,885
RTL_E2043075	ROTONDA WEST	FL		07/02/2025	10.250	369,600		528,000
RTL_E2043087	BALTIMORE	MD		07/02/2025	9.750	0	65,890	26,953
RTL_E2043088	LEHIGH ACRES	FL		07/02/2025	9.750	37,850	50,000	41,339
RTL_E2043089	LEHIGH ACRES	FL		07/02/2025	9.750	37,150	50,000	41,148
RTL_E2043090	NORTH PORT	FL		07/02/2025	10.000	0	52,601	3,556
RTL_E2043091	PORT CHARLOTTE	FL		07/02/2025	9.750	202,000	44,500	266,063
RTL_E2043092	JUSTICE	IL		07/02/2025	9.380	206,900	50,000	265,000
RTL_E2043212	PORTSMOUTH	VA		07/03/2025	9.900	65,000		41,786
RTL_E2043213	PLANT CITY	FL		07/03/2025	9.900	170,000	59,500	200,000
RTL_E2043214	WALLINGFORD	PA		07/03/2025	9.900	296,000		304,222
RTL_E2043215	DALLAS	TX		07/03/2025	9.900	227,800	50,000	267,039
RTL_E2043216	LINDSAY	CA		07/03/2025	9.900	0	38,246	40,119
RTL_E2043217	THOUSAND OAKS	CA		07/03/2025	10.250	556,000		648,356
RTL_E2043218	WHITTIER	CA		07/03/2025	9.900	609,600		762,000
RTL_E2043219	BRISTOL	VA		07/03/2025	9.900	178,750		275,000
RTL_E2043220	HOQUIAM	WA		07/03/2025	11.990	51,826	19,000	10,631
RTL_E2043221	BELLFLOWER	CA		07/03/2025	10.490	683,750		673,681
RTL_E2043222	WHEATON	IL		07/03/2025	10.990	0		
RTL_E2043223	TAMPA	FL		07/03/2025	10.990	650,000		990,000
RTL_E2043224	HAWTHORNE	NJ		07/03/2025	10.990	395,150	36,000	559,246
RTL_E2043225	CUMMING	GA		07/03/2025	10.990	13,250	266,263	101,641
RTL_E2043226	YOUNGSTOWN	OH		07/03/2025	10.990	99,925	21,000	117,308
RTL_E2043227	TUCKER	GA		07/03/2025	10.990	261,250	49,494	309,496
RTL_E2043228	MIDDLETOWN	NY		07/03/2025	10.990	140,000		124,091
RTL_E2043229	SANFORD	NC		07/03/2025	12.000	57,254	46,800	15,695
RTL_E2043230	ROUND LAKE PARK	IL		07/03/2025	10.490	79,837	23,371	84,381
RTL_E2043231	HARTSVILLE	SC		07/03/2025	9.990	80,928		60,430
RTL_E2044890	ABINGTON	PA		07/09/2025	10.750	200,606		156,494
RTL_E2044891	SAN DIEGO	CA		07/09/2025	11.125	573,979	244,826	474,896
RTL_E2044892	EAST WINDSOR	NJ		07/09/2025	12.250	216,500	45,000	299,840
RTL_E2044893	KUTZTOWN	PA		07/09/2025	10.375	104,370	46,025	131,858
RTL_E2044894	BRADENTON	FL		07/09/2025	9.375	196,200	24,095	194,100
RTL_E2044895	ST. PETERSBURG	FL		07/09/2025	10.375	190,664	13,850	228,453
RTL_E2044896	TOBYHANNA	PA		07/09/2025	9.875	121,000	33,900	140,818

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
RTL_E2044897	FRANKLINTON	NC		07/09/2025	10.750	628,700	34,200	315,000
RTL_E2044898	DUDLEY	NC		07/09/2025	11.000	34,217	23,435	20,590
RTL_E2044899	DUDLEY	NC		07/09/2025	11.000	103,945	32,430	61,989
RTL_E2044900	SELMA	NC		07/09/2025	11.000	139,991		80,495
RTL_E2044901	DALLAS	TX		07/09/2025	10.500	254,234	42,250	136,152
RTL_E2044902	LIVINGSTON	NJ		07/09/2025	10.750	741,825		541,499
RTL_E2044903	WESTFIELD	NJ		07/09/2025	10.750	593,750		475,000
RTL_E2044904	MARGATE CITY	NJ		07/09/2025	10.990	688,343	166,591	723,137
RTL_E2044905	ANNA MARIA	FL		07/09/2025	10.750	580,000	441,964	467,362
RTL_E2044906	WEST WILDWOOD	NJ		07/09/2025	10.750	188,250		74,177
RTL_E2044907	GREENVILLE	SC		07/09/2025	11.500	13,174	40,845	21,079
RTL_E2045034	OCALA	FL		07/09/2025	10.500	257,721	88,319	318,130
RTL_E2045035	VENICE	FL		07/09/2025	9.500	396,000		633,029
RTL_E2045036	LEHIGH ACRES	FL		07/09/2025	9.990	26,250	73,900	62,417
RTL_E2045037	LEHIGH ACRES	FL		07/09/2025	9.990	26,250	73,900	62,417
RTL_E2045038	SAINT PETERSBURG	FL		07/09/2025	9.750	123,084		124,799
RTL_E2045039	BALTIMORE	MD		07/09/2025	10.000	24,663	31,000	29,293
RTL_E2045040	NAPLES	FL		07/09/2025	10.000	9,661		3,261
RTL_E2045041	PORT CHARLOTTE	FL		07/09/2025	9.750	0		
RTL_E2045042	CLEVELAND	TX		07/09/2025	9.750	23,030	56,986	30,004
RTL_E2045043	CHICAGO	IL		07/09/2025	10.130	213,500		161,837
RTL_E2045044	ROTONDA WEST	FL		07/09/2025	10.250	78,182	59,724	143,855
RTL_E2045045	RICHMOND	TX		07/09/2025	10.000	39,547	21,498	34,949
RTL_E2045046	ANGLETON	TX		07/09/2025	9.990	0	23,543	2,493
RTL_E2045047	SAN BENITO	TX		07/09/2025	10.500	29,610	21,849	99,059
RTL_E2045183	CLEVELAND	TX		07/11/2025	10.250	13,885	94,470	39,871
RTL_E2045184	NAPLES	FL		07/11/2025	10.500	0	13,384	4,898
RTL_E2045185	VERONA	PA		07/11/2025	9.880	53,090		25,583
RTL_E2045186	MAYS LANDING	NJ		07/11/2025	9.750	0		
RTL_E2045187	WILLIS	TX		07/11/2025	10.250	63,538	78,965	87,168
RTL_E2045188	PORT CHARLOTTE	FL		07/11/2025	10.000	54,963		35,918
RTL_E2045189	PORT CHARLOTTE	FL		07/11/2025	10.000	54,963	92,913	94,800
RTL_E2045190	NORTH PORT	FL		07/11/2025	10.750	0		
RTL_E2045191	LEHIGH ACRES	FL		07/11/2025	9.990	35,100	60,000	51,473
RTL_E2045192	NEW HAVEN	CT		07/11/2025	11.990	0		
RTL_E2045193	NASHVILLE	TN		07/11/2025	10.990	207,682	31,363	231,334
RTL_E2045194	SPOKANE	WA		07/11/2025	11.990	16,440		5,085
RTL_E2045195	DULUTH	GA		07/11/2025	10.990	359,780		376,257
RTL_E2045196	LOS ANGELES	CA		07/11/2025	9.990	290,600		332,114
RTL_E2045197	AUSTIN	TX		07/11/2025	10.990	1,443,000		2,220,000
RTL_E2045198	HOUSTON	TX		07/11/2025	10.990	49,840	39,600	25,848
RTL_E2045199	HILLSIDE	IL		07/11/2025	10.990	172,258		167,132
RTL_E2047458	OAKMONT	PA		07/14/2025	11.750	100,001		72,447
RTL_E2047459	INDIANAPOLIS	IN		07/14/2025	11.499	123,450		64,536
RTL_E2047460	SNOHOMISH	WA		07/14/2025	11.499	342,389	45,691	356,699
RTL_E2047461	TIBURON	CA		07/14/2025	10.250	1,722,000	325,045	1,324,559
RTL_E2047462	HAGERSTOWN	MD		07/14/2025	11.999	192,000	39,000	272,911
RTL_E2047463	ORANGE	TX		07/14/2025	10.750	46,500		36,471
RTL_E2047464	ENGLEWOOD	FL		07/14/2025	13.999	75,500	22,000	100,000
RTL_E2047465	PORT CHARLOTTE	FL		07/14/2025	13.000	136,000	47,970	168,145
RTL_E2047466	NESHANIC STATION	NJ		07/14/2025	13.874	450,000		650,000
RTL_E2047467	DALLAS	TX		07/14/2025	14.250	55,208	108,822	51,988
RTL_E2047468	SAN ANTONIO	TX		07/14/2025	10.990	290,900		111,988
RTL_E2047469	NASHVILLE	TN		07/14/2025	9.500	653,999	467,665	512,102
RTL_E2047470	WESTON	FL		07/14/2025	9.990	962,200	35,000	975,000

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
RTL_E2047471	COLLEGE GROVE	TN		07/14/2025	10.990	242,100	160,800	135,429
RTL_E2047472	PHOENIX	AZ		07/14/2025	10.990	629,042	72,378	644,670
RTL_E2047473	NASHVILLE	TN		07/14/2025	10.990	189,229	320,348	164,504
RTL_E2047474	SAN ANTONIO	TX		07/14/2025	10.750	130,250	45,700	57,400
RTL_E2047475	ALBUQUERQUE	NM		07/14/2025	10.990	206,250	43,330	164,888
RTL_E2047476	TACOMA	WA		07/14/2025	10.990	464,150	33,831	436,710
RTL_E2048555	STOCKBRIDGE	GA		07/16/2025	11.125	0	57,145	9,470
RTL_E2048556	STOKESDALE	NC		07/16/2025	10.750	151,650	12,358	208,000
RTL_E2048565	CINCINNATI	OH		07/16/2025	10.250	153,598	15,157	238,360
RTL_E2048566	LEHIGH ACRES	FL		07/16/2025	9.990	21,050	62,500	36,523
RTL_E2048567	LEHIGH ACRES	FL		07/16/2025	10.250	18,702	113,337	37,410
RTL_E2048568	OCALA	FL		07/16/2025	10.250	0		
RTL_E2048569	OCALA	FL		07/16/2025	10.500	89,768	186,308	110,691
RTL_E2048570	LEHIGH ACRES	FL		07/16/2025	10.250	0		
RTL_E2048571	HOUSTON	TX		07/16/2025	9.990	14,800		4,335
RTL_E2048572	STATEN ISLAND	NY		07/16/2025	9.250	208,900	44,940	384,752
RTL_E2048627	OLDSMAR	FL		07/17/2025	9.900	225,250		265,000
RTL_E2048628	TAMPA	FL		07/17/2025	9.900	168,300		150,728
RTL_E2048629	COLUMBUS	OH		07/17/2025	9.900	117,300		113,000
RTL_E2048824	NEWNAN	GA		07/18/2025	11.990	0		
RTL_E2048825	LEHIGH ACRES	FL		07/18/2025	10.500	86,238	56,374	15,567
RTL_E2048826	ITHACA	NY		07/18/2025	10.990	150,000		273,000
RTL_E2048827	HOUSTON	TX		07/18/2025	12.000	70,347	15,343	18,391
RTL_E2048828	MIAMI	FL		07/18/2025	10.990	483,000		700,000
RTL_E2048829	LONG BEACH	CA		07/18/2025	9.990	462,550	4,200	607,514
RTL_E2048835	MIAMI	FL		07/18/2025	10.250	347,946		117,131
RTL_E2048836	MIAMI	FL		07/18/2025	9.750	134,400	9,500	158,132
RTL_E2048837	NORTH PORT	FL		07/18/2025	10.000	0		
RTL_E2048838	NORTH PORT	FL		07/18/2025	9.750	0		
RTL_E2048839	CITRUS SPRINGS	FL		07/18/2025	9.750	0	35,831	7,244
RTL_E2048840	CITRUS SPRINGS	FL		07/18/2025	9.750	0	32,080	6,929
RTL_E2048841	CAPE CORAL	FL		07/18/2025	10.000	45,236	59,633	44,234
RTL_E2048842	LIBERTY	TX		07/18/2025	9.750	27,970	61,461	29,701
RTL_E2048843	HOUSTON	TX		07/18/2025	9.990	8,606		1,982
RTL_E2050489	CALABASAS	CA		07/17/2025	10.990	269,796	17,000	138,506
RTL_E2050490	ATLANTIC BEACH	FL		07/17/2025	10.990	550,227	41,058	377,956
RTL_E2050491	GLENDALE	CA		07/17/2025	10.990	1,847,462	145,226	2,596,702
RTL_E2050492	LOS ANGELES	CA		07/17/2025	10.250	7,259	43,932	18,706
RTL_E2050493	LOS ANGELES	CA		07/17/2025	10.250	0	129,814	41,408
RTL_E2050494	BELLFLOWER	CA		07/17/2025	9.750	473,500		502,266
RTL_E2050495	SAN BERNARDINO	CA		07/17/2025	10.990	17,200		4,093
RTL_E2050496	NORTH PORT	FL		07/17/2025	10.990	150,000		305,500
RTL_E2050497	LAKESIDE	CA		07/17/2025	10.625	532,250		653,600
RTL_E2050531	JASPER	TN		07/21/2025	14.000	122,415	254,600	85,329
RTL_E2050532	CINCINNATI	OH		07/21/2025	10.750	63,443		7,251
RTL_E2050533	DALLAS	TX		07/21/2025	11.500	53,343	97,655	35,163
RTL_E2050534	GRANGER	IN		07/21/2025	10.625	156,000	46,470	168,725
RTL_E2050535	GODLEY	TX		07/21/2025	14.250	4,750		1,699
RTL_E2050536	DOWAGIAC	MI		07/21/2025	13.000	34,570	39,350	24,005
RTL_E2050537	CHICAGO	IL		07/21/2025	10.990	300,750		142,122
RTL_E2050538	SAINT LOUIS	MO		07/21/2025	13.750	97,375	20,780	85,205
RTL_E2050539	SAINT LOUIS	MO		07/21/2025	13.000	73,553	5,697	98,503
RTL_E2050540	WOODBOURNE	NY		07/21/2025	10.500	118,750		131,301
RTL_E2050557	ROYAL OAK	MI		07/22/2025	10.000	349,500	134,000	634,025
RTL_E2050558	SUN CITY CENTER	FL		07/22/2025	9.625	188,000	30,500	289,027

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
RTL_E2051345	CLEARWATER	FL		07/23/2025	9.990	63,092	204,837	72,816
RTL_E2051346	MIAMI	FL		07/23/2025	9.500	185,000	225,829	175,500
RTL_E2051475	OSSINING	NY		07/24/2025	11.499	828,838		862,852
RTL_E2051476	NAPA	CA		07/24/2025	10.499	393,160		134,921
RTL_E2051477	SPRING GROVE	IL		07/24/2025	10.999	87,707	14,983	37,674
RTL_E2051478	BRECKENRIDGE	CO		07/24/2025	10.375	225,688	282,048	106,477
RTL_E2051479	CINCINNATI	OH		07/24/2025	12.999	69,237		51,517
RTL_E2051576	GULFPORT	MS		07/25/2025	10.990	82,500	20,000	116,038
RTL_E2051577	NORTH PORT	FL		07/25/2025	10.990	29,460	111,521	14,183
RTL_E2051578	PORTLAND	OR		07/25/2025	11.990	17,170		4,578
RTL_E2051579	TAMPA	FL		07/25/2025	11.990	122,960	14,200	135,398
RTL_E2051580	SHREVEPORT	LA		07/25/2025	10.990	120,310	36,600	128,000
RTL_E2051581	UNIONDALE	NY		07/25/2025	10.990	409,200		682,000
RTL_E2051582	CAROLINA BEACH	NC		07/25/2025	10.250	475,000		502,941
RTL_E2051583	PORTLAND	OR		07/25/2025	9.990	301,000		312,148
RTL_E2051584	INDIO	CA		07/25/2025	9.990	172,954	7,100	149,815
RTL_E2051585	SAN ANTONIO	TX		07/25/2025	10.490	172,816		186,172
RTL_E2051586	PHILADELPHIA	PA		07/25/2025	10.990	58,800		40,597
RTL_E2051587	DES PLAINES	IL		07/25/2025	10.990	246,724		272,358
RTL_E2051588	REDLANDS	CA		07/25/2025	9.990	514,525		612,502
RTL_E2051589	ACWORTH	GA		07/25/2025	9.990	302,500		283,041
RTL_E2051590	PENSACOLA	FL		07/25/2025	10.990	66,000	10,520	46,376
RTL_E2051768	WINTER GARDEN	FL		07/25/2025	9.750	90,000		101,250
RTL_E2051769	PORT CHARLOTTE	FL		07/25/2025	9.750	0		
RTL_E2051770	GULF BREEZE	FL		07/25/2025	9.750	716,435	211,917	668,929
RTL_E2051771	SAINT HELENA	CA		07/25/2025	9.880	639,250		692,140
RTL_E2051773	CAPE CORAL	FL		07/25/2025	9.500	33,316		11,874
RTL_E2054531	CALIMESA	CA		07/30/2025	11.999	109,704	102,875	150,786
RTL_E2054532	NEW ORLEANS	LA		07/30/2025	11.999	92,129		67,705
RTL_E2054533	WADDELL	AZ		07/30/2025	9.900	1,875,000		4,035,000
RTL_E2054534	PUEBLO	CO		07/30/2025	10.340	32,126	168,966	58,171
RTL_E2054562	CHARLOTTE	NC		07/31/2025	9.750	140,000		49,778
RTL_E2054563	PIKEVILLE	NC		07/31/2025	11.000	26,759	58,910	34,267
RTL_E2054564	RALEIGH	NC		07/31/2025	10.250	299,044	402,961	525,000
RTL_E2054565	POTTSTOWN	PA		07/31/2025	12.000	232,138		305,594
RTL_E2054566	SULLIVANS ISLAND	SC		07/31/2025	10.000	1,700,000		2,172,222
RTL_E2054567	DELAND	FL		07/31/2025	10.500	41,800	111,425	24,617
RTL_E2054568	CHARLOTTE	NC		07/31/2025	10.125	237,405	304,325	175,660
RTL_E2054569	DURHAM	NC		07/31/2025	11.000	30,634	103,533	28,402
RTL_E2054570	PITMAN	NJ		07/31/2025	10.500	280,000		322,000
RTL_E2054571	PHILADELPHIA	PA		07/31/2025	11.250	40,683		24,679
RTL_E2054572	CHESTER	PA		07/31/2025	10.500	43,697	38,050	54,663
RTL_E2054573	PHILADELPHIA	PA		07/31/2025	10.250	40,025		47,245
RTL_E2054574	HIGHLANDS	NC		07/31/2025	11.500	255,683	219,893	289,680
RTL_E2054575	MOBILE	AL		07/31/2025	10.500	56,700	26,500	55,630
RTL_E2054576	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		4,951
RTL_E2054577	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		5,349
RTL_E2054578	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		4,896
RTL_E2054579	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		4,915
RTL_E2054580	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		4,704
RTL_E2054581	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		5,541
RTL_E2054582	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		5,821
RTL_E2054583	FOUNTAIN INN	SC		07/31/2025	10.375	24,063		4,896
RTL_E2054584	CYNTHIANA	KY		07/31/2025	11.500	45,190	10,644	19,941
RTL_E2054585	LAKE HIAWATHA	NJ		07/31/2025	13.625	144,000	3,950	183,751

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
RTL_E2054586	ROCKWALL	TX		07/31/2025	14.250	144,954		141,019
RTL_E2054587	CORAL SPRINGS	FL		07/31/2025	13.750	397,380		449,851
RTL_E2054588	NORTHPORT	AL		07/31/2025	10.500	179,385	49,265	224,000
RTL_E2054589	ROCKFORD	IL		07/31/2025	10.625	109,900		109,172
RTL_E2054590	TEXARKANA	TX		07/31/2025	13.750	64,500		45,867
RTL_E2054591	FORNEY	TX		07/31/2025	14.250	8,290	68,209	19,066
RTL_E2054592	UPPER ARLINGTON	OH		07/31/2025	10.500	375,281	28,000	307,154
RTL_E2054593	MENOMONEE FALLS	WI		07/31/2025	13.750	245,965		283,070
RTL_E2054596	MINNEAPOLIS	MN		07/31/2025	10.990	2,307,500		3,500,000
RTL_E2054597	EL DORADO HILLS	CA		07/31/2025	10.490	707,273	64,343	202,644
RTL_E2054598	WOODLAND HILLS	CA		07/31/2025	11.490	832,500	44,000	776,598
RTL_E2054599	CALIFORNIA CITY	CA		07/31/2025	11.990	0	139,800	10,279
RTL_E2054600	SARASOTA	FL		07/31/2025	10.490	524,000		240,655
RTL_E2054601	TAMPA	FL		07/31/2025	9.990	270,000	39,962	286,487
RTL_E2054602	SARASOTA	FL		07/31/2025	10.000	1,138,890	88,325	838,890
RTL_E2054603	DALLAS	TX		07/31/2025	10.990	165,840		42,086
RTL_E2054604	MELBOURNE	FL		07/31/2025	10.990	110,225		115,061
RTL_E2054605	EVANSTON	IL		07/31/2025	10.990	290,000		359,048
RTL_E2054606	PENSACOLA	FL		07/31/2025	10.990	32,224	49,965	15,887
RTL_E2054607	BOISE	ID		07/31/2025	10.990	630,000		1,323,913
RTL_E2054608	ROCKLEDGE	FL		07/31/2025	10.990	159,943	18,355	179,758
RTL_E2054609	NEW IBERIA	LA		07/31/2025	10.990	119,595		179,888
RTL_E2054610	CANTON	GA		07/31/2025	9.990	195,750	51,000	255,000
RTL_E2054611	COACHELLA	CA		07/31/2025	9.990	220,600	13,100	291,463
RTL_E2054612	WINTER PARK	FL		07/31/2025	10.990	132,000		76,154
RTL_E2054613	NACOGDOCHES	TX		07/31/2025	9.990	112,676		169,842
RTL_E2054614	FORKED RIVER	NJ		07/31/2025	10.990	323,930	19,420	347,979
RTL_E2054615	MORGANTON	NC		07/31/2025	10.490	18,750		17,089
RTL_E2054616	AUSTIN	TX		07/31/2025	10.990	341,550		257,805
RTL_E2054626	WINTER PARK	FL		07/31/2025	9.750	297,450	115,250	209,068
RTL_E2054627	MIAMI	FL		07/31/2025	10.750	127,109	100,000	185,467
RTL_E2054628	FORT WORTH	TX		07/31/2025	9.750	29,942		11,256
RTL_E2054629	OCALA	FL		07/31/2025	10.250	0	58,250	16,583
RTL_E2054630	ROTONDA WEST	FL		07/31/2025	10.500	63,973		46,631
RTL_E2054631	LEHIGH ACRES	FL		07/31/2025	10.000	0		
RTL_E2054632	HOUSTON	TX		07/31/2025	10.500	0		
RTL_E2054633	LEHIGH ACRES	FL		07/31/2025	10.750	0		
RTL_E2054634	MIAMI	FL		07/31/2025	10.500	407,000		740,000
RTL_E2054635	CAPE CORAL	FL		07/31/2025	10.250	70,519	109,250	76,793
RTL_E2054636	LEHIGH ACRES	FL		07/31/2025	9.750	112,716		86,501
RTL_E2054637	WILLIS	TX		07/31/2025	10.250	49,238		27,689
RTL_E2054638	MIAMI	FL		07/31/2025	10.000	1,766,904		2,800,000
RTL_E2054639	LEHIGH ACRES	FL		07/31/2025	9.990	0		
RTL_E2054640	RICHMOND	TX		07/31/2025	9.750	57,069		39,028
RTL_E2054641	PORT CHARLOTTE	FL		07/31/2025	10.500	0	40,118	10,455
RTL_E2054642	LLANO	TX		07/31/2025	10.500	61,600	15,814	46,848
RTL_E2054643	SUMMERLAND KEY	FL		07/31/2025	10.825	1,090,685	75,625	2,232,173
RTL_E2054644	SUMMERLAND KEY	FL		07/31/2025	10.625	1,429,321	122,500	1,359,840
RTL_E2054645	SUMMERLAND KEY	FL		07/31/2025	10.625	1,601,211	99,500	1,598,907
RTL_E2054646	SUMMERLAND KEY	FL		07/31/2025	10.625	2,114,809	245,400	2,430,161
RTL_E2054647	LOS ANGELES	CA		07/31/2025	10.740	1,116,000	179,250	1,258,243
RTL_E2054648	SANFORD	FL		07/31/2025	11.500	27,400		7,492
RTL_E2054649	ANAHEIM	CA		07/31/2025	10.490	768,025		556,743
RTL_E2054650	ALPHARETTA	GA		07/31/2025	9.990	360,000		453,533
RTL_E2054651	SAN BERNARDINO	CA		07/31/2025	10.125	383,525	49,125	500,000

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
RTL_E2054652	CYPRESS	CA		07/31/2025	9.990	720,000		780,000
RTL_E2054653	CAMERON PARK	CA		07/31/2025	10.490	409,670		469,056
RTL_E2054654	SOLVANG	CA		07/31/2025	10.500	1,088,750		1,675,000
RTL_E2057124	CORPUS CHRISTI	TX		08/06/2025	11.000	198,249	34,635	262,722
RTL_E2057125	LINCOLNTON	NC		08/06/2025	12.000	68,276		13,606
RTL_E2057126	TEMPLE	TX		08/06/2025	10.625	60,225	172,800	38,010
RTL_E2057127	PHILADELPHIA	PA		08/06/2025	11.500	165,295	116,565	225,865
RTL_E2057128	LINCOLNTON	NC		08/06/2025	11.250	136,900	30,300	143,307
RTL_E2057129	HIGH POINT	NC		08/06/2025	11.500	3,923	74,620	12,560
RTL_E2057130	LEHIGH ACRES	FL		08/06/2025	11.250	35,885	162,186	28,458
RTL_E2057131	CAPE CORAL	FL		08/06/2025	11.500	141,292	55,235	110,435
RTL_E2057132	NEW PORT RICHEY	FL		08/06/2025	10.500	141,700		171,113
RTL_E2057133	WOODBURY	NJ		08/06/2025	10.990	141,798	30,135	190,615
RTL_E2057134	COLUMBIA	SC		08/06/2025	10.750	91,500	44,000	58,071
RTL_E2057135	CHARLOTTE	NC		08/06/2025	10.750	41,372		18,052
RTL_E2057136	SALEM	NJ		08/06/2025	10.250	98,325	20,310	120,184
RTL_E2057137	CHARLOTTE	NC		08/06/2025	10.750	525,000	473,281	453,113
RTL_E2057138	CONCORD	NC		08/06/2025	10.750	126,788		90,563
RTL_E2057139	CHARLOTTE	NC		08/06/2025	10.750	525,000	120,946	267,118
RTL_E2057140	VENTNOR	NJ		08/06/2025	10.750	246,072		135,413
RTL_E2057141	FLORHAM PARK	NJ		08/06/2025	10.750	725,318		514,454
RTL_E2057142	MCHENRY	IL		08/06/2025	10.500	123,460		114,673
RTL_E2057143	DUNNELLON	FL		08/06/2025	9.750	35,827	96,868	42,178
RTL_E2057144	MIAMI	FL		08/06/2025	9.000	600,000		800,000
RTL_E2057145	NORTH PORT	FL		08/06/2025	9.750	31,823		9,029
RTL_E2057146	NORTH PORT	FL		08/06/2025	9.750	31,823		11,846
RTL_E2057147	NORTH PORT	FL		08/06/2025	9.750	39,536		14,767
RTL_E2057148	HOUSTON	TX		08/06/2025	10.500	0		
RTL_E2057149	HOUSTON	TX		08/06/2025	9.750	5,568		575
RTL_E2057150	SEBRING	FL		08/06/2025	10.500	14,675		7,349
RTL_E2057151	PORT CHARLOTTE	FL		08/06/2025	10.750	7,470		4,131
RTL_E2057152	SAN ANTONIO	TX		08/06/2025	9.990	0	85,558	28,714
RTL_E2057153	COCOA	FL		08/06/2025	10.000	61,167	52,325	60,989
RTL_E2057154	OCALA	FL		08/06/2025	10.250	56,110		28,803
RTL_E2057155	OCALA	FL		08/06/2025	10.250	60,310		27,785
RTL_E2057235	JOHNS ISLAND	SC		08/08/2025	10.990	1,790,000		3,450,000
RTL_E2057236	RUSKIN	FL		08/08/2025	10.990	258,440		258,488
RTL_E2057237	ALAMO	TX		08/08/2025	11.990	2,380	20,800	9,485
RTL_E2057238	PENSACOLA	FL		08/08/2025	12.000	1,845		378
RTL_E2057239	NEW PORT RICHEY	FL		08/08/2025	11.490	323,430		355,193
RTL_E2057240	SAN ANTONIO	TX		08/08/2025	10.990	39,000		9,468
RTL_E2057241	PALM BAY	FL		08/08/2025	10.490	96,391		34,132
RTL_E2057242	MARYSVILLE	WA		08/08/2025	10.990	283,000		235,833
RTL_E2057243	HOUSTON	TX		08/08/2025	9.990	263,500		209,706
RTL_E2057244	SCHAUMBURG	IL		08/08/2025	9.990	275,925		321,183
RTL_E2057254	LEHIGH ACRES	FL		08/08/2025	10.250	0		
RTL_E2057255	HOUSTON	TX		08/08/2025	10.000	26,000		7,349
RTL_E2057256	MIAMI	FL		08/08/2025	10.250	331,200		377,761
RTL_E2057257	ROBERTSDALE	AL		08/08/2025	10.000	645,595		341,605
RTL_E2057258	UPPER CHICHESTER	PA		08/08/2025	10.750	66,986	1,600	88,558
RTL_E2058469	FORNEY	TX		08/11/2025	14.250	25,286		6,762
RTL_E2058470	FORNEY	TX		08/11/2025	14.250	0		
RTL_E2058471	DALLAS	TX		08/11/2025	14.250	24,345		7,125
RTL_E2058472	FORNEY	TX		08/11/2025	14.250	0	86,152	23,198
RTL_E2058473	FORNEY	TX		08/11/2025	14.250	0		

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
RTL_E2058474	DALLAS	TX		08/11/2025	14.250	79,998		25,333
RTL_E2058475	FORNEY	TX		08/11/2025	14.250	8,627		2,525
RTL_E2058476	MILWAUKEE	WI		08/11/2025	13.750	127,270		142,915
RTL_E2058477	LOWELL	IN		08/11/2025	10.750	114,617		121,919
RTL_E2058478	FORT WORTH	TX		08/11/2025	14.250	43,583		14,499
RTL_E2058479	FORNEY	TX		08/11/2025	14.250	0		
RTL_E2058480	FORNEY	TX		08/11/2025	14.250	48,952		10,748
RTL_E2058556	PALM DESERT	CA		08/12/2025	11.499	260,477		346,690
RTL_E2058557	EASTHAMPTON	MA		08/12/2025	11.750	207,586		186,966
RTL_E2058558	MATTHEWS	NC		08/12/2025	11.250	315,513		57,489
RTL_E2058559	NEWBURGH	NY		08/12/2025	11.499	151,545	100,750	181,728
RTL_E2058560	CHICAGO	IL		08/12/2025	10.999	185,799	9,060	173,190
RTL_E2058561	SMYRNA	GA		08/12/2025	10.750	270,000	9,666	297,533
RTL_E2058562	CARROLLTON	TX		08/12/2025	11.499	131,400		135,232
RTL_E2058563	WASHINGTON	DC		08/12/2025	11.250	344,500		215,658
RTL_E2059449	LONG BRANCH	NJ		08/13/2025	10.950	828,750		1,105,000
RTL_E2059450	MIAMI	FL		08/13/2025	9.250	321,262		145,025
RTL_E2059451	HOUSTON	TX		08/13/2025	10.250	220,000		400,000
RTL_E2059452	DETROIT	MI		08/13/2025	10.250	112,500		225,000
RTL_E2059453	MIAMI	FL		08/13/2025	9.490	2,002,585		3,300,000
RTL_E2059454	CITRUS SPRINGS	FL		08/13/2025	10.000	29,079	83,330	15,403
RTL_E2059455	CLARKSVILLE	TN		08/13/2025	10.250	0	48,236	10,899
RTL_E2059456	NORTH PORT	FL		08/13/2025	10.000	0		
RTL_E2059457	PINECREST	FL		08/13/2025	9.750	1,202,500		1,850,000
RTL_E2059458	WEEKI WACHEE	FL		08/13/2025	10.250	0		
RTL_E2059459	BROOKSVILLE	FL		08/13/2025	10.250	0		
RTL_E2059460	WINDERMERE	FL		08/13/2025	9.750	1,214,778		973,858
RTL_E2059461	HOUSTON	TX		08/13/2025	10.500	16,115	10,000	5,573
RTL_E2059505	GARLAND	TX		08/14/2025	9.900	164,594	13,439	156,472
RTL_E2059506	THE COLONY	TX		08/14/2025	9.900	208,000		218,065
RTL_E2059507	PORTSMOUTH	VA		08/14/2025	9.500	199,800	45,000	222,000
RTL_E2059508	CORONA	CA		08/14/2025	9.900	494,999		562,148
RTL_E2059509	FULLERTON	CA		08/14/2025	9.900	829,125		1,005,000
RTL_E2059510	STANTON	CA		08/14/2025	9.900	337,499		449,999
RTL_E2059511	LITHONIA	GA		08/14/2025	9.900	191,250	15,750	195,000
RTL_E2059512	LANSING	MI		08/14/2025	9.900	85,610		79,735
RTL_E2059513	FARMERS BRANCH	TX		08/14/2025	8.900	190,000		290,000
RTL_E2059514	DENVER	CO		08/14/2025	11.900	357,000	68,000	420,000
RTL_E2059515	NEW PORT RICHEY	FL		08/14/2025	9.900	144,500	42,500	170,000
RTL_E2059516	BILOXI	MS		08/14/2025	9.900	131,700		97,906
RTL_E2059517	CHARLOTTE	NC		08/14/2025	11.900	442,940		356,644
RTL_E2059518	FAYETTEVILLE	NC		08/14/2025	9.900	74,489		71,867
RTL_E2059519	CORPUS CHRISTI	TX		08/14/2025	9.900	113,600		120,743
RTL_E2059520	SPRING	TX		08/14/2025	9.900	188,700	13,912	201,975
RTL_E2059521	DESOTO	TX		08/14/2025	9.900	195,415		191,569
RTL_E2059522	HOPEWELL	VA		08/14/2025	10.900	112,950		92,479
RTL_E2059523	HAYS	VA		08/14/2025	9.900	191,250		193,759
RTL_E2059524	RICHMOND	VA		08/14/2025	9.900	224,695	18,213	248,429
RTL_E2059525	DALLAS	TX		08/14/2025	9.500	242,337		191,384
RTL_E2059526	SOUTH PARK	PA		08/14/2025	10.900	78,818		29,743
RTL_E2059527	SAN ANTONIO	TX		08/14/2025	9.900	86,330	34,000	78,692
RTL_E2059528	INDIANAPOLIS	IA		08/14/2025	9.900	130,500		97,791
RTL_E2059597	PACIFIC PALISADES	CA		08/15/2025	10.990	678,000		425,567
RTL_E2059598	KAILUA KONA	HI		08/15/2025	10.990	736,833	36,215	892,756
RTL_E2059599	CITRUS SPRINGS	FL		08/15/2025	12.000	0		

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
RTL_E2059600	JUSTICE	IL		08/15/2025	10.990	217,700	8,803	241,541
RTL_E2059601	SANFORD	NC		08/15/2025	12.000	0		
RTL_E2059602	PLATTSBURGH	NY		08/15/2025	10.990	89,805		82,631
RTL_E2059603	CORPUS CHRISTI	TX		08/15/2025	9.990	30,420	3,900	29,342
RTL_E2059604	INDIANAPOLIS	IN		08/15/2025	10.490	80,600		56,604
RTL_E2059605	CITRUS SPRINGS	FL		08/15/2025	12.000	68,178		8,652
RTL_E2059606	FRESNO	CA		08/15/2025	9.990	218,800		215,370
RTL_E2059607	RICHMOND	VA		08/15/2025	10.990	234,250		271,070
RTL_E2059608	PARKLAND	FL		08/15/2025	10.990	71,000		35,091
RTL_E2059609	AUSTIN	TX		08/15/2025	10.990	1,626,300		2,502,000
RTL_E2059610	AUSTIN	TX		08/15/2025	10.990	1,355,250		2,085,000
RTL_E2059611	CITRUS SPRINGS	FL		08/15/2025	12.000	0	41,008	5,045
RTL_E2059612	CHICAGO	IL		08/15/2025	10.990	247,683		222,340
RTL_E2059613	FORT WALTON BEACH	FL		08/15/2025	10.990	217,800		235,459
RTL_E2059614	HERNANDO	FL		08/15/2025	11.990	137,950		31,101
RTL_E2059615	PENSACOLA	FL		08/15/2025	10.500	45,000		34,615
RTL_E2059616	BLYTHEWOOD	SC		08/15/2025	11.990	0		
RTL_E2059617	ALPHARETTA	GA		08/15/2025	9.990	895,875		912,576
RTL_E2059618	ST PETE BEACH	FL		08/15/2025	9.990	405,500		421,299
RTL_E2059619	SACRAMENTO	CA		08/15/2025	9.990	329,893		486,421
RTL_E2059620	TREASURE ISLAND	FL		08/15/2025	9.990	500,000		895,000
RTL_E2059621	PENSACOLA	FL		08/15/2025	10.990	50,300		27,261
RTL_E2059622	DUNNELLON	FL		08/15/2025	10.990	66,850	11,983	75,463
RTL_E2059623	WOODSTOCK	GA		08/15/2025	9.990	237,300		301,841
RTL_E2059641	LEHIGH ACRES	FL		08/15/2025	10.990	47,624		28,917
RTL_E2059642	JERSEY CITY	NJ		08/15/2025	10.000	565,500		870,000
RTL_E2059643	HOUSTON	TX		08/15/2025	9.630	421,800	12,215	460,576
RTL_E2059644	OCALA	FL		08/15/2025	10.000	0		
RTL_E2059645	MIAMI	FL		08/15/2025	9.990	293,993		303,576
RTL_E2061195	CAPE CORAL	FL		08/18/2025	11.375	0	70,556	18,393
RTL_E2061196	BOERNE	TX		08/18/2025	12.125	148,270		48,620
RTL_E2061197	AUSTELL	GA		08/18/2025	11.500	144,000	10,000	190,000
RTL_E2061198	SCOTTSDALE	AZ		08/18/2025	9.875	979,200		882,319
RTL_E2061199	NEWPORT NEWS	VA		08/18/2025	10.500	207,895	29,000	180,000
RTL_E2061200	ST. PETERSBURG	FL		08/18/2025	10.500	171,932		151,467
RTL_E2061201	CRESTWOOD	IL		08/18/2025	10.250	127,613		157,999
RTL_E2061230	DEMAREST	NJ		08/19/2025	10.490	918,050		410,263
RTL_E2061242	FLORENCE	TX		08/19/2025	11.999	109,972	12,531	83,166
RTL_E2061243	PUNTA GORDA	FL		08/19/2025	10.999	62,782		13,477
RTL_E2061244	BRIGHTON	MI		08/19/2025	11.249	405,274		362,044
RTL_E2061245	MOORE	SC		08/19/2025	10.499	116,930		22,820
RTL_E2062279	TUKWILA	WA		08/20/2025	10.500	100,700	63,902	70,544
RTL_E2062280	LOS ANGELES	CA		08/20/2025	9.500	850,000		894,694
RTL_E2062281	PALM SPRINGS	CA		08/20/2025	9.175	367,000		354,932
RTL_E2062282	SUMTER	SC		08/20/2025	10.500	48,296		23,714
RTL_E2062283	HEMET	CA		08/20/2025	10.490	332,000		439,747
RTL_E2062472	WINDERMERE	FL		08/21/2025	9.900	500,000		1,500,000
RTL_E2062473	SAINT PETERSBURG	FL		08/21/2025	9.500	198,000	38,750	211,728
RTL_E2062474	LAKELAND	FL		08/21/2025	9.900	154,426	23,874	136,423
RTL_E2062475	DUNEDIN	FL		08/21/2025	9.900	131,750	34,000	155,000
RTL_E2062476	NOKOMIS	FL		08/21/2025	9.900	476,000		533,787
RTL_E2062477	EUSTIS	FL		08/21/2025	9.900	112,200		118,531
RTL_E2062478	ATLANTA	GA		08/21/2025	9.900	274,500		245,968
RTL_E2062479	COLLEGE PARK	GA		08/21/2025	9.900	150,365	17,635	165,000
RTL_E2062480	KANNAPOLIS	NC		08/21/2025	9.900	170,425		145,917

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
RTL_E2062481	CREEDMOOR	NC		08/21/2025	10.900	248,255	17,745	279,799
RTL_E2062482	NASHVILLE	TN		08/21/2025	9.900	309,760		261,486
RTL_E2062483	NASHVILLE	TN		08/21/2025	9.900	201,600		173,619
RTL_E2062484	LOS ANGELES	CA		08/21/2025	9.900	724,320	23,680	798,744
RTL_E2062485	PALM DESERT	CA		08/21/2025	9.900	433,374	26,957	427,315
RTL_E2062486	RIVERSIDE	CA		08/21/2025	9.900	701,250		771,078
RTL_E2062487	WEST COLUMBIA	TX		08/21/2025	9.900	97,750		115,000
RTL_E2062488	BASTROP	TX		08/21/2025	10.250	60,750		10,482
RTL_E2062489	SCHERTZ	TX		08/21/2025	9.900	125,910		101,726
RTL_E2062490	FORT WORTH	TX		08/21/2025	9.900	162,583		143,038
RTL_E2062491	APACHE JUNCTION	AZ		08/21/2025	10.900	220,000		252,083
RTL_E2062492	BAKERSFIELD	CA		08/21/2025	10.900	192,000		177,231
RTL_E2062493	LAKELAND	FL		08/21/2025	9.900	80,640	7,645	96,269
RTL_E2062494	TAMPA	FL		08/21/2025	10.900	268,462		254,080
RTL_E2062495	HENRICO	VA		08/21/2025	11.900	144,925		126,118
RTL_E2062496	GREENVILLE	SC		08/21/2025	11.250	86,000	145,200	107,368
RTL_E2062497	NEW CASTLE	DE		08/21/2025	9.750	108,450	33,950	139,277
RTL_E2062498	TEMPLE	TX		08/21/2025	10.625	85,000	153,200	19,418
RTL_E2062499	DURHAM	NC		08/21/2025	11.000	49,342	56,899	19,527
RTL_E2062500	LA GRANGE	NC		08/21/2025	11.000	108,720	59,614	77,621
RTL_E2062501	PHILADELPHIA	PA		08/21/2025	10.500	309,800		238,714
RTL_E2062502	MOUNT HOLLY	NC		08/21/2025	10.500	180,000		218,606
RTL_E2062503	HOUSTON	TX		08/21/2025	10.000	87,990		18,444
RTL_E2062504	HALTOM CITY	TX		08/21/2025	11.250	140,000		156,784
RTL_E2062505	BOYERTOWN	PA		08/21/2025	10.000	43,100		39,361
RTL_E2062506	FORT WORTH	TX		08/21/2025	9.500	28,750	86,800	36,610
RTL_E2062507	FORT WORTH	TX		08/21/2025	9.500	28,525	86,800	36,575
RTL_E2062508	WESTVILLE	NJ		08/21/2025	10.250	118,125		136,179
RTL_E2062509	RALEIGH	NC		08/21/2025	10.500	449,720		259,632
RTL_E2062510	SAN ANTONIO	TX		08/21/2025	10.500	46,900		16,520
RTL_E2062511	SAN ANTONIO	TX		08/21/2025	10.500	46,900		16,520
RTL_E2062512	PHILADELPHIA	PA		08/21/2025	10.250	343,654		265,170
RTL_E2062513	DALLAS	TX		08/21/2025	11.000	52,230	102,296	79,733
RTL_E2062514	DALLAS	TX		08/21/2025	11.000	24,355	120,503	42,705
RTL_E2062515	PHILADELPHIA	PA		08/21/2025	11.500	97,710	50,705	53,418
RTL_E2062516	GASTONIA	NC		08/21/2025	10.500	15,595		4,107
RTL_E2062517	CORNELIUS	NC		08/21/2025	10.500	98,000	37,872	73,158
RTL_E2062518	RALEIGH	NC		08/21/2025	10.750	251,500		83,729
RTL_E2062519	DORCHESTER	NJ		08/21/2025	10.250	103,083	23,550	199,947
RTL_E2062566	KANSAS CITY	MO		08/22/2025	11.990	68,500		27,039
RTL_E2062567	BETHESDA	MD		08/22/2025	10.990	888,500		597,622
RTL_E2062568	NEW ORLEANS	LA		08/22/2025	10.990	261,900		319,502
RTL_E2062569	WARREN	OH		08/22/2025	10.990	180,000		157,898
RTL_E2062570	BOWIE	MD		08/22/2025	10.990	295,640		275,302
RTL_E2062571	CALDWELL	ID		08/22/2025	10.990	242,890	1,000	83,595
RTL_E2062572	ATLANTIC BEACH	FL		08/22/2025	10.490	223,650		383,181
RTL_E2062573	DALLAS	NC		08/22/2025	10.990	147,600		147,922
RTL_E2062574	SOUTH PARK	PA		08/22/2025	10.990	107,700		87,816
RTL_E2062575	SARASOTA	FL		08/22/2025	10.490	325,000		313,529
RTL_E2062576	ALPHARETTA	GA		08/22/2025	10.990	301,220		337,541
RTL_E2062577	SUFFOLK	VA		08/22/2025	10.990	149,950		154,271
RTL_E2062578	MIAMI	FL		08/22/2025	9.750	960,000		1,600,000
RTL_E2062579	CITRUS SPRINGS	FL		08/22/2025	10.250	0		
RTL_E2062580	CHICAGO	IL		08/22/2025	9.250	184,500		204,563
RTL_E2062581	ST PETESBURG	FL		08/22/2025	9.250	162,250		179,338

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
RTL_E2062582	ST. PETERSBURG,	FL		08/22/2025	9.250	189,110		157,806
RTL_E2062583	HOUSTON	TX		08/22/2025	9.990	110,446		37,807
RTL_E2062584	HOUSTON	TX		08/22/2025	9.990	106,816		36,165
RTL_E2062585	BALTIMORE	MD		08/22/2025	9.750	84,500		134,000
RTL_E2062587	HOHOKUS	NJ		08/22/2025	9.500	783,000		501,813
RTL_E2062588	HOHOKUS	NJ		08/22/2025	9.500	832,500		496,014
RTL_E2062589	PHILADELPHIA	PA		08/22/2025	10.000	1,139,800	42,300	1,398,733
RTL_E2062590	BLACKWOOD	NJ		08/22/2025	9.750	256,000		333,598
RTL_E2062591	FREEPORT	NY		08/22/2025	9.750	319,275		500,000
RTL_E2062592	BRONXVILLE	NY		08/22/2025	11.000	804,000		803,301
RTL_E2062593	MIAMI	FL		08/22/2025	10.750	778,300	32,900	725,765
RTL_E2062594	DAYTON	OH		08/22/2025	11.990	136,572	20,000	183,601
RTL_E2062595	HOUSTON	TX		08/22/2025	10.990	367,500		490,000
RTL_E2062596	FORT LAUDERDALE	FL		08/22/2025	10.500	1,820,282	82,181	1,601,677
RTL_E2062597	BEREA	KY		08/22/2025	10.990	235,927		328,500
RTL_E2062598	NASHVILLE	TN		08/22/2025	10.500	148,102		57,605
RTL_E2062599	CARTERSVILLE	GA		08/22/2025	11.500	110,340		87,003
RTL_E2062600	EUHARLEE	GA		08/22/2025	11.500	146,479		141,437
RTL_E2062601	BALTIMORE	MD		08/22/2025	10.990	35,600		18,939
RTL_E2064424	PORTLAND	OR		08/26/2025	11.999	115,000		405,313
RTL_E2064425	DENVER	CO		08/26/2025	10.999	903,986		504,937
RTL_E2064426	NEWARK	NJ		08/26/2025	11.500	530,316		662,888
RTL_E2064427	COLORADO SPRINGS	CO		08/26/2025	10.499	347,141		542,556
RTL_E2064428	BURRILLVILLE	RI		08/26/2025	10.750	265,595		293,635
RTL_E2065283	DOLTON	IL		08/27/2025	9.750	75,200		57,444
RTL_E2065284	JACKSONVILLE	FL		08/27/2025	8.990	68,053		48,243
RTL_E2065285	OCALA	FL		08/27/2025	10.500	0		
RTL_E2065286	HOUSTON	TX		08/27/2025	9.500	178,000		155,052
RTL_E2065287	CLERMONT	FL		08/27/2025	9.990	17,952		4,964
RTL_E2065288	READING	PA		08/27/2025	10.250	82,200		137,000
RTL_E2065289	LEHIGH ACRES	FL		08/27/2025	9.500	0		
RTL_E2065290	LEHIGH ACRES	FL		08/27/2025	9.500	0		
RTL_E2065291	HAZELWOOD	MO		08/27/2025	10.000	88,400		91,097
RTL_E2065309	CHATTANOOGA	TN		08/27/2025	13.750	0		
RTL_E2065310	FORT WORTH	TX		08/27/2025	14.250	9,447		3,149
RTL_E2065311	HOUSTON	TX		08/27/2025	13.750	13,323	25,600	9,541
RTL_E2065312	DALLAS	TX		08/27/2025	13.750	60,844		14,136
RTL_E2065313	NEWPORT NEWS	VA		08/27/2025	13.990	149,900		152,959
RTL_E2065419	NASHVILLE	TN		08/28/2025	9.625	999,214		444,562
RTL_E2065422	PARADISE	CA		08/28/2025	11.490	84,658		21,463
RTL_E2065423	MALABAR	FL		08/28/2025	10.625	477,750		642,831
RTL_E2065424	DESERT HOT SPRINGS	CA		08/28/2025	10.490	190,112		193,823
RTL_E2065708	AUSTIN	TX		08/29/2025	10.990	1,273,350		1,959,000
RTL_E2065709	DECATUR	TX		08/29/2025	10.990	381,000		374,615
RTL_E2065710	CLANTON	AL		08/29/2025	11.990	48,125		8,199
RTL_E2065711	HONOLULU	HI		08/29/2025	10.990	690,000		635,312
RTL_E2065712	NATIONAL CITY	CA		08/29/2025	10.490	187,896		181,079
RTL_E2065713	CUMMING	GA		08/29/2025	10.490	173,250		64,216
RTL_E2065714	CUMMING	GA		08/29/2025	10.490	80,000		25,515
RTL_E2065715	SAN ANTONIO	TX		08/29/2025	10.990	98,447		24,361
RTL_E2065716	FORT LAUDERDALE	FL		08/29/2025	9.750	468,225		535,609
RTL_E2065717	KANSAS CITY	KS		08/29/2025	9.990	58,586		50,565
RTL_E2065718	AUSTIN	TX		08/29/2025	10.990	254,292		314,682
RTL_E2065719	KISSIMMEE	FL		08/29/2025	10.990	152,912		167,327
RTL_E2065720	TRENTON	NJ		08/29/2025	11.990	211,250		430,000

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
RTL_E2065721	PENSACOLA	FL		08/29/2025	10.990	58,115		49,648
RTL_E2065722	GROVELAND	FL		08/29/2025	10.990	120,000		113,143
RTL_E2065723	NORFOLK	VA		08/29/2025	10.490	133,800		223,000
RTL_E2065724	FORT LAUDERDALE	FL		08/29/2025	8.990	711,500		661,206
RTL_E2065725	GREENWOOD VILLAGE	CO		08/29/2025	10.990	683,725		752,587
RTL_E2065726	SAN DIEGO	CA		08/29/2025	9.990	544,200		627,372
RTL_E2065727	CHICAGO	IL		08/29/2025	10.500	113,750		83,696
RTL_E2065728	CINCINNATI	OH		08/29/2025	10.500	15,488		14,532
RTL_E2065729	GRANBURY	TX		08/29/2025	10.000	0		
RTL_E2065730	PORT CHARLOTTE	FL		08/29/2025	10.000	0		
RTL_E2065731	CENTER POINT	AL		08/29/2025	10.750	51,700		45,874
RTL_E2065732	FORT LAUDERDALE	FL		08/29/2025	9.750	711,800		758,449
RTL_E2065733	LOUISBURG	NC		08/29/2025	10.500	0		
RTL_E2065734	BLUE ISLAND	IL		08/29/2025	9.750	81,000		68,493
RTL_E2065762	KENNESAW	GA		08/29/2025	9.900	319,483	63,267	352,925
RTL_E2065763	AUGUSTA	GA		08/29/2025	9.900	112,808	16,345	120,372
RTL_E2065764	OCALA	FL		08/29/2025	11.900	126,400		118,293
RTL_E2065765	SPRINGFIELD	MA		08/29/2025	9.900	132,600		95,548
RTL_E2065766	WHITEHALL	PA		08/29/2025	9.900	195,500		188,929
RTL_E2065767	KNOXVILLE	TN		08/29/2025	9.900	143,740	12,399	122,317
RTL_E2065768	PLANO	TX		08/29/2025	9.900	231,625		252,000
RTL_E2067774	ATLANTA	GA		09/03/2025	9.750	72,000		42,934
RTL_E2067775	WEST PALM BEACH	FL		09/03/2025	10.500	100,650		183,000
RTL_E2067776	OCALA	FL		09/03/2025	10.250	0		
RTL_E2067777	OCALA	FL		09/03/2025	10.250	0		
RTL_E2067778	FORNEY	TX		09/03/2025	14.250	16,198		5,049
RTL_E2067779	FORNEY	TX		09/03/2025	11.250	22,783		5,946
RTL_E2067780	PITTSBURGH	PA		09/03/2025	13.750	118,750		87,111
RTL_E2067781	BRANDON	FL		09/03/2025	10.750	221,000		236,786
RTL_E2067782	INDIANAPOLIS	IN		09/03/2025	13.625	185,062		182,136
RTL_E2067783	GLENN HEIGHTS	TX		09/03/2025	14.250	17,908	59,281	17,271
RTL_E2067784	DALLAS	TX		09/03/2025	13.750	33,251		9,708
RTL_E2067785	ROCHESTER	NY		09/03/2025	10.750	99,405		90,894
RTL_E2067786	SARASOTA	FL		09/03/2025	11.250	210,000		242,308
RTL_E2067787	DALLAS	TX		09/03/2025	14.250	65,229		18,552
RTL_E2067894	ESCONDIDO	CA		09/04/2025	10.490	517,250		550,917
RTL_E2067895	IRVINE	CA		09/04/2025	9.990	650,000		775,185
RTL_E2067896	SILVERTHORNE	CO		09/04/2025	10.375	2,744,310		4,073,000
RTL_E2067897	LEHIGH ACRES	FL		09/04/2025	10.490	0		
RTL_E2068677	LAKE WALES	FL		09/05/2025	10.990	0		
RTL_E2068678	WAXHAW	NC		09/05/2025	10.990	221,625		271,143
RTL_E2068679	POMONA	CA		09/05/2025	9.990	323,200		318,424
RTL_E2068680	PHILADELPHIA	PA		09/05/2025	10.990	0		
RTL_E2068681	POMONA	CA		09/05/2025	9.990	329,080		331,635
RTL_E2068682	FORT WORTH	TX		09/05/2025	10.990	7,000		2,029
RTL_E2068683	BLANCO	TX		09/05/2025	11.990	0		
RTL_E2068684	CANTON	GA		09/05/2025	9.990	202,600		208,420
RTL_E2068685	SARASOTA	FL		09/05/2025	9.990	1,019,084		964,250
RTL_E2068686	SARASOTA	FL		09/05/2025	9.990	1,189,278		1,109,941
RTL_E2068687	HAMMOND	IN		09/05/2025	10.990	37,500		36,150
RTL_E2068688	HAVERTOWN	PA		09/05/2025	10.990	550,000		516,917
RTL_E2068689	KANNAPOLIS	NC		09/05/2025	9.750	118,665		98,883
RTL_E2068690	LEHIGH ACRES	FL		09/05/2025	10.250	13,989		3,721
RTL_E2068691	JACKSONVILLE	FL		09/05/2025	10.500	27,250		16,515
RTL_E2068692	PORT CHARLOTTE	FL		09/05/2025	10.250	0		

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
RTL_E2068693	LEHIGH ACRES	FL		09/05/2025	9.750	43,150		20,771
RTL_E2068694	DUNNELLON	FL		09/05/2025	10.500	0		
RTL_E2068695	PHILADELPHIA	PA		09/05/2025	11.250	41,400		36,964
RTL_E2068696	RIVER FOREST	IL		09/05/2025	10.990	95,000		117,619
RTL_E2068697	DALLAS	TX		09/05/2025	9.750	157,500		225,000
RTL_E2068698	DALLAS	TX		09/05/2025	9.750	157,500		225,000
RTL_E2068699	OCALA	FL		09/05/2025	10.250	0		
RTL_E2068700	MIAMI	FL		09/05/2025	10.250	175,000		348,000
RTL_E2068701	SAN ANTONIO	TX		09/05/2025	9.750	12,933		5,673
RTL_E2070730	AZUSA	CA		09/08/2025	9.990	541,850		580,260
RTL_E2070731	RANCHO CUCAMONGA	CA		09/08/2025	9.740	496,500		596,880
RTL_E2070732	KUNA	ID		09/08/2025	11.740	688,473		274,660
RTL_E2070733	KUNA	ID		09/08/2025	11.740	643,383		261,976
RTL_E2070734	KUNA	ID		09/08/2025	11.740	929,043		365,016
RTL_E2070735	CANNON BEACH	OR		09/08/2025	10.990	199,397		128,043
RTL_E2070736	CANNON BEACH	OR		09/08/2025	10.990	206,397		140,082
RTL_E2070737	CANNON BEACH	OR		09/08/2025	10.990	173,062		106,435
RTL_E2070790	ANDERSON	SC		09/09/2025	10.500	129,330	39,370	25,000
RTL_E2070791	BALTIMORE	MD		09/09/2025	10.000	443,737	128,409	609,000
RTL_E2070792	RALEIGH	NC		09/09/2025	9.000	403,000		189,135
RTL_E2070793	ST. PETERSBURG	FL		09/09/2025	10.990	49,444	91,814	38,099
RTL_E2070847	DALLAS	TX		09/09/2025	11.250	328,219		131,681
RTL_E2070848	DALLAS	TX		09/09/2025	10.750	261,400		101,631
RTL_E2070849	DALLAS	TX		09/09/2025	14.250	65,104		17,552
RTL_E2070850	DURHAM	NC		09/09/2025	10.625	362,000		341,152
RTL_E2070851	DALLAS	TX		09/09/2025	14.250	288,889		111,343
RTL_E2070852	DALLAS	TX		09/09/2025	14.250	150,053		50,924
RTL_E2070853	CLINTON	MD		09/09/2025	11.250	271,500		286,652
RTL_E2070854	AKRON	OH		09/09/2025	14.250	36,000		27,692
RTL_E2070855	ANNA	TX		09/09/2025	14.250	26,338		5,961
RTL_E2070856	JACKSONVILLE	TX		09/09/2025	14.250	110,425		97,191
RTL_E2070857	GATLINBURG	TN		09/09/2025	10.500	408,708		422,438
RTL_E2070858	WAXAHACHIE	TX		09/09/2025	14.250	0		
RTL_E2070859	ROCHESTER	NY		09/09/2025	13.625	184,200		198,320
RTL_E2070860	PITTSBURGH	PA		09/09/2025	13.625	215,000		201,349
RTL_E2070897	LEHIGH ACRES	FL		09/10/2025	10.250	9,238		2,529
RTL_E2070898	LIGHTHOUSE POINT	FL		09/10/2025	10.250	840,058		445,532
RTL_E2070899	ROTONDA WEST	FL		09/10/2025	10.500	0		
RTL_E2070900	BREWSTER	NY		09/10/2025	10.250	302,420		281,701
RTL_E2070901	LEHIGH ACRES	FL		09/10/2025	9.750	42,150		22,160
RTL_E2070902	PORT CHARLOTT	FL		09/10/2025	10.000	16,555		6,757
RTL_E2070903	LEHIGH ACRES	FL		09/10/2025	10.500	126,632		149,315
RTL_E2070904	SUMMERVILLE	SC		09/10/2025	9.000	229,080		263,402
RTL_E2070905	LACONIA	NH		09/10/2025	10.000	78,208		28,453
RTL_E2070906	BRENHAM	TX		09/10/2025	10.000	1,910		357
RTL_E2070907	NORTH PORT	FL		09/10/2025	9.750	86,445		48,332
RTL_E2071820	SAN FRANCISCO	CA		09/11/2025	9.750	1,260,000		2,364,155
RTL_E2071821	NAPLES	FL		09/11/2025	10.875	380,208		228,125
RTL_E2071822	KAILUA	HI		09/11/2025	10.990	1,071,425		1,050,000
RTL_E2071823	PLAYA DEL REY	CA		09/11/2025	10.990	1,028,000		1,204,100
RTL_E2071824	PLANT CITY	FL		09/11/2025	11.500	10,940		3,529
RTL_E2071825	LAGUNA BEACH	CA		09/11/2025	9.740	2,887,449		4,150,000
RTL_E2071826	PLACENTIA	CA		09/11/2025	10.240	747,000		725,702
RTL_E2071827	DALY CITY	CA		09/11/2025	9.990	912,500		923,765
RTL_E2071828	UNION CITY	NJ		09/11/2025	10.250	405,000		187,975

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
RTL_E2071829	UNION CITY	NJ		09/11/2025	10.250	405,000		187,975
RTL_E2071830	UNION CITY	NJ		09/11/2025	10.250	405,000		187,975
RTL_E2071831	UNION CITY	NJ		09/11/2025	10.250	405,000		187,975
RTL_E2071832	JERSEY CITY	NJ		09/11/2025	9.990	1,120,000		786,777
RTL_E2071833	EAST ORANGE	NJ		09/11/2025	10.250	268,200		69,965
RTL_E2071834	EAST ORANGE	NJ		09/11/2025	10.250	253,300		66,078
RTL_E2071835	PALM BAY	FL		09/11/2025	12.125	0		
RTL_E2071836	PALM BAY	FL		09/11/2025	12.125	0		
RTL_E2071837	OCEAN SHORES	WA		09/11/2025	12.250	295,750		34,757
RTL_E2071838	OCEAN SHORES	WA		09/11/2025	12.250	110,250		19,304
RTL_E2071839	GAFFNEY	SC		09/11/2025	12.375	106,800		20,151
RTL_E2071840	NASHVILLE	TN		09/11/2025	9.990	483,346		172,009
RTL_E2071841	NASHVILLE	TN		09/11/2025	9.990	480,346		171,552
RTL_E2071842	NASHVILLE	TN		09/11/2025	9.990	540,222		191,342
RTL_E2071843	NASHVILLE	TN		09/11/2025	9.990	586,098		209,321
RTL_E2071844	NASHVILLE	TN		09/11/2025	9.990	589,098		209,644
RTL_E2071845	GAFFNEY	SC		09/11/2025	12.375	107,700		21,222
RTL_E2071846	ORLANDO	FL		09/11/2025	14.375	262,701		77,084
RTL_E2071847	OCALA	FL		09/11/2025	14.375	21,000		2,134
RTL_E2071848	ORANGE	NJ		09/11/2025	11.750	113,000		49,498
RTL_E2071849	NASHVILLE	TN		09/11/2025	10.250	1,120,420		574,574
RTL_E2071850	PARAMUS	NJ		09/11/2025	9.990	685,000		360,086
RTL_E2071851	JERSEY CITY	NJ		09/11/2025	9.500	662,500		380,315
RTL_E2071852	ROCKAWAY PARK	NY		09/11/2025	9.500	701,000		608,603
RTL_E2071853	EAST ORANGE	NJ		09/11/2025	11.625	519,000		531,925
RTL_E2071854	PHILADELPHIA	PA		09/11/2025	11.625	313,550		157,089
RTL_E2071855	PHILADELPHIA	PA		09/11/2025	11.625	240,000		99,379
RTL_E2071856	DEMAREST	NJ		09/11/2025	11.365	1,417,600		1,369,872
RTL_E2071857	INDIANAPOLIS	IN		09/11/2025	10.750	73,500		60,919
RTL_E2071858	OKEECHOBEE	FL		09/11/2025	12.375	489,700		103,843
RTL_E2071859	MAPLEWOOD	NJ		09/11/2025	11.625	424,200		323,649
RTL_E2071860	MORRISVILLE	PA		09/11/2025	11.625	687,000		651,078
RTL_E2071861	CLIFTON	NJ		09/11/2025	11.625	383,000		274,838
RTL_E2071862	WOODBRIDGE TOWNSHIP	NJ		09/11/2025	14.115	315,900		298,934
RTL_E2071863	ALBUQUERQUE	NM		09/11/2025	11.625	246,500		246,500
RTL_E2071864	ORANGE	NJ		09/11/2025	11.500	451,000		465,258
RTL_E2071865	MANCHESTER	NH		09/11/2025	11.625	299,500		395,650
RTL_E2071866	EAST NORTHPORT	NY		09/11/2025	10.500	613,000		655,520
RTL_E2071867	MIDDLE ISLAND	NY		09/11/2025	12.375	341,600		364,364
RTL_E2071868	RIO RANCHO	NM		09/11/2025	9.500	188,900		177,335
RTL_E2071869	ALBUQUERQUE	NM		09/11/2025	11.625	221,250		287,027
RTL_E2071924	PALM SPRINGS	CA		09/12/2025	9.490	85,263		15,428
RTL_E2071925	HOLLY RIDGE	NC		09/12/2025	10.990	36,000		9,122
RTL_E2071926	LEHIGH ACRES	FL		09/12/2025	12.000	0		
RTL_E2071927	HOMOSASSA	FL		09/12/2025	11.500	0		
RTL_E2071928	MISSION	TX		09/12/2025	11.990	65,500		22,174
RTL_E2071929	MIAMI	FL		09/12/2025	11.490	0		
RTL_E2071930	TEHACHAPI	CA		09/12/2025	10.500	0		
RTL_E2071931	LA HABRA HEIGHTS	CA		09/12/2025	9.990	918,750		988,596
RTL_E2071932	MIAMI	FL		09/12/2025	10.990	455,000		1,125,000
RTL_E2071933	GARY	IN		09/12/2025	10.990	0		
RTL_E2071934	LEHIGH ACRES	FL		09/12/2025	11.750	132,276		64,658
RTL_E2071935	LEHIGH ACRES	FL		09/12/2025	11.750	114,307		90,043
RTL_E2071936	LEHIGH ACRES	FL		09/12/2025	11.750	156,997		165,704
RTL_E2071937	LEHIGH ACRES	FL		09/12/2025	12.000	38,797		22,567

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
RTL_E2071938	BROOKLYN	NY		09/12/2025	10.000	1,925,000		3,500,000
RTL_E2071939	MIAMI	FL		09/12/2025	9.750	1,086,623		1,084,591
RTL_E2071940	IRVINGTON TOWNSHIP	NJ		09/12/2025	9.250	271,700		301,689
RTL_E2073414	NASHVILLE	TN		09/16/2025	9.500	24,800		5,124
RTL_E2073415	KNOXVILLE	TN		09/16/2025	9.750	0		
RTL_E2074082	PHILADELPHIA	PA		09/17/2025	10.500	135,500		135,114
RTL_E2074083	LEHIGH ACRES	FL		09/17/2025	9.990	0		
RTL_E2074084	CAPE CORAL	FL		09/17/2025	9.990	154,209		77,147
RTL_E2074085	CAPE CORAL	FL		09/17/2025	10.000	0		
RTL_E2074086	LEHIGH ACRES	FL		09/17/2025	11.750	94,546		80,605
RTL_E2074190	INDIANAPOLIS	IN		09/18/2025	11.499	250,638		212,703
RTL_E2074191	MODESTO	CA		09/18/2025	10.500	199,906		229,789
RTL_E2074192	VANCOUVER	WA		09/18/2025	9.999	265,094		286,667
RTL_E2074193	ATLANTA	GA		09/18/2025	10.499	223,863		222,980
RTL_E2074194	DALLAS	TX		09/18/2025	10.499	2,688,939		3,332,300
RTL_E2074195	CHARLOTTE	NC		09/18/2025	10.750	22,095		6,764
RTL_E2074196	DALLAS	TX		09/18/2025	11.250	291,438		111,736
RTL_E2074197	WILDWOOD	FL		09/18/2025	13.999	70,100		84,458
RTL_E2074198	DALLAS	TX		09/18/2025	14.250	68,958		20,536
RTL_E2074199	MILWAUKEE	WI		09/18/2025	10.625	129,723		136,803
RTL_E2074200	DALLAS	TX		09/18/2025	13.750	0		
RTL_E2074201	DALLAS	TX		09/18/2025	14.250	71,953		20,134
RTL_E2074202	DALLAS	TX		09/18/2025	14.250	0		
RTL_E2074203	NORTH CHESTERFIELD	VA		09/18/2025	13.750	269,174		303,741
RTL_E2074204	DECATUR	TX		09/18/2025	14.250	6,124		2,256
RTL_E2074205	DALLAS	TX		09/18/2025	13.750	195,979		76,761
RTL_E2074206	DALLAS	TX		09/18/2025	13.750	195,936		76,776
RTL_E2074207	LEVITTOWN	PA		09/18/2025	13.625	218,000		256,471
RTL_E2074208	MONTGOMERY	TX		09/18/2025	10.750	0		
RTL_E2075222	LITTLE ELM	TX		09/19/2025	11.990	0		
RTL_E2075223	EDINBURG	TX		09/19/2025	10.490	57,729		20,017
RTL_E2075224	SOUTHWEST RANCHES	FL		09/19/2025	11.490	1,065,000		1,058,340
RTL_E2075225	TOPSAIL BEACH	NC		09/19/2025	10.500	176,000		78,109
RTL_E2075226	SCOTCH PLAINS	NJ		09/19/2025	10.990	332,424		217,549
RTL_E2075227	GAINESVILLE	FL		09/19/2025	10.990	161,695		119,678
RTL_E2075228	DAVIE	FL		09/19/2025	9.990	308,700		299,386
RTL_E2075229	PROVO	UT		09/19/2025	10.990	1,245,000		1,660,000
RTL_E2075230	PHILADELPHIA	PA		09/19/2025	9.990	198,367		182,627
RTL_E2075231	HOUSTON	TX		09/19/2025	10.990	138,500		138,847
RTL_E2075232	BRIARCLIFF	TX		09/19/2025	10.490	75,577		12,702
RTL_E2075233	MORRISVILLE	PA		09/19/2025	9.990	259,500		184,783
RTL_E2075234	INDIANAPOLIS	IN		09/19/2025	10.500	190,200		198,788
RTL_E2075237	WEST PALM BEACH	FL		09/19/2025	11.000	293,547		309,470
RTL_E2075238	FT MYERS BEACH	FL		09/19/2025	9.750	761,126		889,690
RTL_E2075239	COLLIERVILLE	TN		09/19/2025	10.000	270,000		450,000
RTL_E2075240	HALLANDALE BEACH	FL		09/19/2025	9.500	222,600		248,622
RTL_E2075241	CHICAGO	IL		09/19/2025	11.000	6,127		2,892
RTL_E2075242	BRIGHTON	AL		09/19/2025	10.250	57,880		57,234
RTL_E2075243	BESSEMBER	AL		09/19/2025	10.750	51,390		147,203
RTL_E2075244	DALLAS	TX		09/19/2025	10.250	1,404		361
RTL_E2075245	MAYO	SC		09/19/2025	9.750	56,140		37,305
RTL_E2075246	INVERNESS	FL		09/19/2025	9.750	108,473		44,976
RTL_E2076433	CROWNSVILLE	MD		09/22/2025	11.000	86,928	138,600	30,540
RTL_E2076434	CLAREMONT	NC		09/22/2025	10.750	110,128		8,680
RTL_E2076435	PIKEVILLE	NC		09/22/2025	11.000	48,018		24,009

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
RTL_E2076436	PIKEVILLE	NC		09/22/2025	11.000	161,746		68,620
RTL_E2076437	WINSTON-SALEM	NC		09/22/2025	10.750	22,475		1,729
RTL_E2076438	WINSTON-SALEM	NC		09/22/2025	10.750	22,475		1,729
RTL_E2076439	SHELBY	NC		09/22/2025	10.500	116,795		34,689
RTL_E2076440	WOOLWICH	NJ		09/22/2025	11.990	465,000		700,000
RTL_E2076441	DALLAS	TX		09/22/2025	11.000	52,877		9,235
RTL_E2076442	NEWTON	NC		09/22/2025	11.000	3,538		794
RTL_E2076443	DALLAS	TX		09/22/2025	10.750	7,982		1,661
RTL_E2076444	BESSEMER	AL		09/22/2025	11.000	125,700		122,198
RTL_E2076445	SALEM	NJ		09/22/2025	10.250	78,966		79,387
RTL_E2076446	SHELBY	NC		09/22/2025	10.500	43,250	28,825	22,809
RTL_E2076447	PHILADELPHIA	PA		09/22/2025	11.000	224,030		173,792
RTL_E2076448	EASLEY	SC		09/22/2025	11.000	3,826		593
RTL_E2076449	EASLEY	SC		09/22/2025	11.000	3,826		593
RTL_E2076450	EASLEY	SC		09/22/2025	11.000	914		122
RTL_E2076451	EASLEY	SC		09/22/2025	11.000	4,148		618
RTL_E2076452	EASLEY	SC		09/22/2025	11.000	914		122
RTL_E2076453	EASLEY	SC		09/22/2025	11.000	3,742		578
RTL_E2076454	NEWTOWN	PA		09/22/2025	10.250	378,900		432,775
RTL_E2076455	CHARLESTON	SC		09/22/2025	10.500	393,150		398,108
RTL_E2077383	SOUTH PLAINFIELD	NJ		09/26/2025	9.500	360,000		432,277
RTL_E2077384	BROOKLYN	NY		09/26/2025	9.500	1,050,000		933,333
RTL_E2077385	SODA SPRINGS	CA		09/26/2025	10.990	219,222		53,236
RTL_E2077386	PARADISE	CA		09/26/2025	10.990	0		
RTL_E2077387	WILMINGTON	NC		09/26/2025	11.990	46,583		59,023
RTL_E2077388	KAMAS	UT		09/26/2025	10.990	600,892		560,738
RTL_E2077389	KEAAU	HI		09/26/2025	10.990	134,539		46,038
RTL_E2077390	MIAMI	FL		09/26/2025	10.990	32,500		12,433
RTL_E2077391	DUNEDIN	FL		09/26/2025	10.990	96,000		57,241
RTL_E2077392	MCHENRY	IL		09/26/2025	10.990	150,090		173,959
RTL_E2077393	LEHIGH ACRES	FL		09/26/2025	11.990	24,563		4,952
RTL_E2077394	SUNRISE	FL		09/26/2025	9.490	351,000		418,122
RTL_E2077395	FORT WORTH	TX		09/26/2025	10.490	318,750		214,286
RTL_E2077396	CALDWELL	ID		09/26/2025	10.990	35,000		7,958
RTL_E2077397	POWAY	CA		09/26/2025	9.990	723,120		809,200
RTL_E2077398	HOLLY RIDGE	NC		09/26/2025	10.990	15,115		4,013
RTL_E2077409	SHARON HILL	PA		09/26/2025	10.750	76,000		65,769
RTL_E2077410	SPRINGFIELD	IL		09/26/2025	10.250	0		
RTL_E2077411	MIAMI	FL		09/26/2025	9.750	728,750		381,046
RTL_E2077412	CITRUS SPRINGS	FL		09/26/2025	10.500	0		
RTL_E2077413	CITRUS SPRINGS	FL		09/26/2025	10.500	15,730		6,048
RTL_E2077414	LEHIGH ACRES	FL		09/26/2025	9.750	25,150		13,402
RTL_E2077415	LEHIGH ACRES	FL		09/26/2025	9.750	25,150		13,402
RTL_E2077416	MOUNT PLEASANT	SC		09/26/2025	9.750	975,000		2,000,000
RTL_E2077417	LEHIGH ACRES	FL		09/26/2025	9.750	46,700		22,979
RTL_E2077418	LEHIGH ACRES	FL		09/26/2025	9.750	46,700		22,979
RTL_E2077419	WILTON MANORS	FL		09/26/2025	9.750	600,550		546,588
RTL_E2077420	SEBRING	FL		09/26/2025	9.750	0		
RTL_E2077421	LEHIGH ACRES	FL		09/26/2025	10.750	50,977		32,668
RTL_E2077422	LEHIGH ACRES	FL		09/26/2025	10.750	44,397		34,129
RTL_E2077423	CHICAGO	IL		09/26/2025	9.500	502,500		552,068
RTL_E2078626	PARADISE	CA		09/29/2025	12.625	1,048,130		198,665
RTL_E2078627	BUTLER	NJ		09/29/2025	10.500	352,000		240,811
RTL_E2078628	ATLANTA	GA		09/29/2025	14.115	233,535		156,639
RTL_E2078644	DECATUR	TX		09/29/2025	14.250	6,510		1,080

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
RTL_E2078645	ROCKFORD	IL		09/29/2025	10.625	130,110		156,394
RTL_E2078646	HOUSTON	TX		09/29/2025	14.000	199,750		250,000
RTL_E2078647	DALLAS	TX		09/29/2025	14.250	71,954		19,968
RTL_E2078648	DALLAS	TX		09/29/2025	14.250	71,978		19,985
RTL_E2078649	ABERDEEN	NC		09/29/2025	10.750	164,710		150,381
RTL_E2078650	MILWAUKEE	WI		09/29/2025	10.625	90,240		127,891
RTL_E2078651	GLENN HEIGHTS	TX		09/29/2025	14.250	39		10
RTL_E2078652	GLENN HEIGHTS	TX		09/29/2025	14.250	34		8
RTL_E2078653	ORLANDO	FL		09/29/2025	14.250	199,875		192,561
RTL_E2078654	BIRMINGHAM	AL		09/29/2025	10.750	65,712		28,699
RTL_E2078655	SAN ANTONIO	TX		09/29/2025	13.750	161,472		188,336
RTL_E2078656	CENTER POINT	AL		09/29/2025	13.750	71,300		64,397
RTL_E2078657	VENICE	FL		09/29/2025	10.500	131,500		129,152
RTL_E2078658	BIRMINGHAM	AL		09/29/2025	10.750	752,100		697,782
RTL_E2078659	DALLAS	TX		09/29/2025	14.250	0		
RTL_E2078660	ROCKFORD	IL		09/29/2025	10.625	197,400		223,051
RTL_E2078661	FORT VALLEY	GA		09/29/2025	13.625	105,930		121,297
RTL_E2078733	ATLANTA	GA		09/30/2025	9.250	114,012		69,999
RTL_E2078734	PORT CHARLOTTE	FL		09/30/2025	10.500	365,917		440,020
RTL_E2078735	CITRUS SPRINGS	FL		09/30/2025	10.250	0		
RTL_E2078736	LEHIGH ACRES	FL		09/30/2025	9.750	0		
RTL_E2078737	WINTER HAVEN	FL		09/30/2025	10.250	76,500		70,055
RTL_E2078738	STOCKBRIDGE	GA		09/30/2025	10.250	168,350		259,000
RTL_E2078739	BAY MINETTE	AL		09/30/2025	9.750	27,954		8,200
RTL_E2078740	WAXHAW	NC		09/30/2025	11.000	189,944		88,839
RTL_E2078741	FREMONT	NC		09/30/2025	11.000	74,170		26,489
RTL_E2078742	PHILADELPHIA	PA		09/30/2025	10.500	48,750		24,580
RTL_E2078743	BIRMINGHAM	AL		09/30/2025	10.500	72,000		62,010
RTL_E2079051	JACKSONVILLE	FL		09/30/2025	9.990	119,800		129,783
RTL_E2079052	PITTSBURGH	PA		09/30/2025	10.990	26,112		2,903
RTL_E2079053	KNOXVILLE	TN		09/30/2025	10.625	54,564		21,128
0399999. Mortgages in good standing - Residential mortgages-all other						222,759,552	120,607,498	595,013,226
216800301	ARLINGTON	VA		10/20/2016	4.850		(125)	228,900,000
222630101	CHAPEL HILL	NC		08/10/2022	5.367		296,689	40,825,920
223620301	BURLINGAME	CA		05/30/2023	7.803		11,200,278	227,250,628
223620602	SEATTLE	WA		08/29/2023	7.903		8,592,683	105,380,692
223620701	SPRINGFIELD	VA		12/06/2023	7.953		12,438,598	93,284,228
223620801	EVERETT	MA		01/23/2024	7.837		17,940,550	119,741,182
223630201	JERSEY CITY	NJ		08/08/2023	7.903		22,406,025	234,460,178
223630301	RALEIGH	NC		08/18/2023	7.603		16,464,375	148,920,730
223630401	NEW ROCHELLE	NY		08/09/2023	7.803		11,244,066	138,376,963
223630601	NASHVILLE	TN		04/15/2024	8.125		14,634,174	30,557,891
223630702	WASHINGTON	DC		03/20/2024	8.750		1,563,145	97,333,333
223630901	ASHBURN	VA		02/20/2024	8.153		19,695,404	117,703,368
223800101	AURORA	IL		06/28/2023	7.803		4,564,104	95,226,975
223800301	MADISON	WI		10/12/2023	7.775		14,869,660	159,378,204
223800401	TAMPA	FL		10/04/2023	7.803		13,239,670	128,308,438
223800501	RALEIGH	NC		11/22/2023	8.177		33,642,649	215,826,032
223800601	ATLANTA	GA		10/27/2023	8.077		12,600,625	198,698,284
223800701	CHICAGO	IL		12/22/2023	8.277		9,645,686	94,715,115
223900101	AUSTIN	TX		07/27/2023	7.803		6,496,491	84,256,022
223900201	UNINCORPORATED MONTGOMERY COUNTY	TX		07/07/2023	7.827		5,122,113	76,672,649
223900601	AUSTIN	TX		08/30/2023	7.803		11,587,922	86,567,257
223900801	ONTARIO	CA		04/01/2024	8.703		35,592,165	108,323,135
224620101	LYNNWOOD	WA		06/28/2024	7.953		17,607,031	51,799,360

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
224630101	RALEIGH	NC		07/18/2024	8.125		280,980	616,860
224800101	NASHVILLE	TN		04/12/2024	8.077		10,872,392	23,457,156
224800201	TEMPE	AZ		05/06/2024	8.027		20,862,105	79,016,589
224800501	TALLAHASSE	FL		08/22/2024	8.077		16,032,559	49,691,306
224900301	SHERMAN OAKS	CA		11/27/2024	8.103		9,544,727	74,635,370
224900401	SEATTLE	WA		03/31/2025	7.580		5,931,095	12,121,592
224970101	VARIOUS	US		07/05/2024	7.553		10,516,203	610,107,562
225800401	ST. LOUIS	MO		07/01/2025	7.242	(896,200)		
225800501	ROMULUS	MI		09/05/2025	5.912	19,950,000		30,000,000
225900301	SAN DIEGO	CA		07/09/2025	5.785	97,755,000		205,500,000
225970201	CHESTER	VA		08/14/2025	7.163	5,614,131	2,417,665	213,544,022
525972081	PORTLAND	OR		07/02/2025	6.450	16,200,000		21,177,000
525972091	SEATTLE	WA		08/18/2025	6.145	9,225,000		15,093,000
525972111	SEATTLE	WA		08/22/2025	6.686	11,362,500		6,408,000
0599999. Mortgages in good standing - Commercial mortgages-all other						159,210,431	377,901,701	4,223,875,039
0899999. Total Mortgages in good standing						409,855,300	498,509,199	4,877,837,509
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
RTL_E1928587	SMITHFIELD	NC		12/19/2024	11.990		22,327	314,431
2799999. Mortgages in process of foreclosure-Residential mortgages-all other							22,327	314,431
3299999. Total - Mortgages in the process of foreclosure							22,327	314,431
3399999 - Totals						409,855,300	498,531,526	4,878,151,940

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
224620201	BOTHELL	WA	S	08/28/2024	09/30/2025	54,312,227		112,439			112,439			54,500,000			
356620201	PETERSBURG	IL		06/08/2020	07/10/2025	923,742		(2,821)			(2,821)			920,820			
356620312	BLACKFOOT	ID		09/15/2020	09/25/2025	244,444		(489)			(489)			240,544			
356622233	MALTA	MT		07/27/2022	09/19/2025	789,206		(2,107)			(2,107)			780,321			
356623187	PLENTYWOOD	MT		10/10/2023	07/24/2025	1,724,475		(5,860)			(5,860)			1,691,564			
356624106	EUREKA	SD		01/29/2024	09/05/2025	351,637		(1,538)			(1,538)			345,932			
RTL_E1791211	LEHIGH ACRES	FL		05/02/2024	08/11/2025									298,425			
RTL_E1791216	LARGO	FL		05/02/2024	07/10/2025	568,750								568,750			
RTL_E1792742	SAN JOSE	CA		05/08/2024	07/10/2025	464,750								464,750			
RTL_E1792746	PALM SPRINGS	CA		05/08/2024	08/11/2025	282,931								574,102			
RTL_E1796170	WASHINGTON	DC		05/13/2024	09/10/2025	220,119								303,133			
RTL_E1796173	WEST PALM BEACH	FL		05/13/2024	09/10/2025	144,500								144,500			
RTL_E1796175	CAPE CORAL	FL		05/13/2024	09/10/2025	190,648								407,034			
RTL_E1796177	ATLANTA	GA		05/13/2024	09/10/2025	181,250								181,250			
RTL_E1796739	REDLANDS	CA		05/14/2024	07/10/2025	482,525								498,525			
RTL_E1796838	CAPE CORAL	FL		05/16/2024	08/11/2025	227,501								227,476			
RTL_E1796841	MIAMI	FL		05/16/2024	07/10/2025	1,050,000								1,050,000			

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					
RTL_E1796843	DELTONA	FL		05/16/2024	09/10/2025	376,106								376,106			
RTL_E1797768	CONCORD	CA		05/17/2024	09/10/2025	659,377								659,377			
RTL_E1797771	ATLANTA	GA		05/17/2024	09/10/2025	196,000								196,000			
RTL_E1798460	DALLAS	TX		05/21/2024	09/10/2025	1,372,357								1,389,991			
RTL_E1798461	COSTA MESA	CA		05/21/2024	08/11/2025	1,860,778								2,081,300			
RTL_E1801387	HOUSTON	TX		05/23/2024	07/10/2025	176,871								176,871			
RTL_E1801389	SAN MARCOS	TX		05/23/2024	08/11/2025	201,358								201,358			
RTL_E1801394	LOS ANGELES	CA		05/23/2024	08/11/2025	639,555								669,305			
RTL_E1801408	PHILADELPHIA	PA		05/23/2024	07/10/2025	201,600								201,600			
RTL_E1801412	COLTON	CA		05/23/2024	07/10/2025	280,449								455,618			
RTL_E1801420	LEHIGH ACRES	FL		05/23/2024	07/10/2025	235,604								290,814			
RTL_E1802530	ORMOND BEACH	FL		05/28/2024	08/11/2025	423,000								423,000			
RTL_E1804632	MONROE	NC		05/30/2024	07/10/2025	184,000								184,000			
RTL_E1804637	PORTSMOUTH	VA		05/30/2024	08/11/2025	206,200								231,200			
RTL_E1804648	NEWPORT NEWS	VA		05/30/2024	07/10/2025	148,000								148,000			
RTL_E1804658	HOUSTON	TX		05/30/2024	09/10/2025	142,833								268,545			
RTL_E1804659	HOUSTON	TX		05/30/2024	07/10/2025	141,397								270,610			
RTL_E1806316	INDIANAPOLIS	IN		06/06/2024	07/10/2025	144,000								144,000			
RTL_E1806342	PORT CHARLOTTE	FL		06/06/2024	08/11/2025	171,988								214,011			
RTL_E1806345	NORTH MIAMI	FL		06/06/2024	08/11/2025	665,508								665,504			
RTL_E1806346	BROWNSVILLE	TX		06/06/2024	08/11/2025	459,920								547,561			
RTL_E1806349	ROTONDA WEST	FL		06/06/2024	08/11/2025	430,288								430,263			
RTL_E1807826	ST LOUIS	MO		06/07/2024	08/11/2025	83,260								126,960			
RTL_E1808555	BRADENTON	FL		06/12/2024	07/10/2025	183,250								183,250			
RTL_E1808563	SEYMOUR	CT		06/12/2024	07/10/2025	151,874								154,000			
RTL_E1812537	PHILADELPHIA	PA		06/14/2024	07/10/2025	135,000								135,000			
RTL_E1812554	SAN DIEGO	CA		06/17/2024	09/10/2025	828,479								880,000			
RTL_E1812564	SAINT AUGUSTINE	FL		06/17/2024	07/10/2025	235,893								235,893			
RTL_E1813309	MELBOURNE	FL		06/20/2024	08/11/2025	120,000								120,000			
RTL_E1813314	EAST POINT	GA		06/20/2024	08/11/2025	202,763								220,500			
RTL_E1815232	ORANGE AREA	CA		06/26/2024	08/11/2025	1,396,400								1,534,220			
RTL_E1815236	FORT MYERS	FL		06/26/2024	07/10/2025	301,000								301,000			
RTL_E1815255	MIAMI	FL		06/26/2024	08/11/2025	284,000								284,000			
RTL_E1815256	LEHIGH ACRES	FL		06/26/2024	06/01/2025	240,595								240,595			
RTL_E1819473	PHILADELPHIA	PA		06/28/2024	08/11/2025	1,604,436								1,608,914			
RTL_E1819476	CHARLOTTE	NC		06/28/2024	09/10/2025	175,240								247,240			
RTL_E1819481	ANNAPOLIS	MD		06/28/2024	09/10/2025	201,247								315,567			
RTL_E1819486	LEHIGH ACRES	FL		06/28/2024	07/10/2025	147,430								222,850			
RTL_E1819489	PHILADELPHIA	PA		06/28/2024	08/11/2025	1,497,107								1,543,779			
RTL_E1819492	ANNAPOLIS	MD		06/28/2024	07/10/2025	298,878								396,240			
RTL_E1819494	ANNAPOLIS	MD		06/28/2024	07/10/2025	298,509								396,240			
RTL_E1819496	ANNAPOLIS	MD		06/28/2024	07/10/2025	304,597								396,465			
RTL_E1819515	PHILADELPHIA	PA		06/28/2024	08/11/2025	1,992,480								2,045,912			
RTL_E1819519	PHILADELPHIA	PA		06/28/2024	07/10/2025	199,835								199,835			
RTL_E1819524	ENGLEWOOD	FL		06/28/2024	09/10/2025	237,676								291,258			
RTL_E1820313	OCALA	FL		07/03/2024	09/10/2025	187,630								187,630			
RTL_E1820314	ORLANDO	FL		07/03/2024	08/11/2025	711,000								711,000			
RTL_E1820318	NORTH PORT	FL		07/03/2024	07/10/2025	209,544								236,899			
RTL_E1821083	DALLAS	TX		07/05/2024	07/10/2025	317,067								317,067			
RTL_E1821086	SUNNYVALE	CA		07/05/2024	08/11/2025	1,607,060								1,785,000			
RTL_E1821770	HOUSTON	TX		07/11/2024	09/10/2025	130,400								130,400			

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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					
RTL_E1821777	LOS ANGELES	CA		07/11/2024	08/11/2025	867,000								961,475			
RTL_E1821782	MATTHEWS	NC		07/11/2024	08/11/2025	209,590								209,590			
RTL_E1821787	PANAMA CITY BEACH	FL		07/11/2024	08/11/2025	340,000								340,000			
RTL_E1821791	ST PETERSBURG	FL		07/11/2024	07/10/2025	383,426								383,426			
RTL_E1866084	PORT CHARLOTTE	FL		09/25/2024	09/10/2025	73,578								271,444			
RTL_E1868769	PEMBROKE PINES	FL		09/27/2024	08/11/2025	94,400								94,400			
RTL_E1870682	BOYNTON BEACH	FL		10/02/2024	09/10/2025	331,417								365,637			
RTL_E1870686	LEHIGH ACRES	FL		10/02/2024	09/10/2025	129,050								213,675			
RTL_E1870696	MIAMI	FL		10/02/2024	08/11/2025	365,500								365,500			
RTL_E1870705	CITRUS SPRINGS	FL		10/02/2024	07/10/2025	63,747								63,747			
RTL_E1873586	PHILADELPHIA	PA		10/09/2024	09/10/2025	181,000								262,750			
RTL_E1873663	ANAHEIM	CA		10/10/2024	08/11/2025	666,795								733,136			
RTL_E1873712	MONROE	GA		10/11/2024	09/10/2025	147,947								147,947			
RTL_E1873740	BONITA	CA		10/11/2024	08/11/2025	998,800								1,080,400			
RTL_E1877185	OCALA	FL		10/18/2024	07/10/2025									79,019			
RTL_E1877198	NORWALK	CA		10/18/2024	08/11/2025	508,000								508,000			
RTL_E1883527	NEW PORT RICHEY	FL		10/25/2024	07/10/2025	179,960								179,960			
RTL_E1883544	RIVERSIDE	IL		10/25/2024	08/11/2025	342,570								433,720			
RTL_E1883555	INDIANAPOLIS	IN		10/25/2024	07/10/2025	120,287								120,287			
RTL_E1891531	SANTA BARBARA	CA		11/06/2024	08/11/2025	744,000								845,500			
RTL_E1891541	DECATUR	GA		11/06/2024	08/11/2025	127,920								167,920			
RTL_E1891561	SACRAMENTO	CA		11/06/2024	08/11/2025	425,050								441,000			
RTL_E1896283	RICHMOND	VA		11/15/2024	07/10/2025	232,275								267,585			
RTL_E1900147	LOS ALAMITOS	CA		11/15/2024	07/10/2025	1,445,228								1,445,228			
RTL_E1900151	PALM BAY	FL		11/15/2024	07/10/2025	22,312								255,730			
RTL_E1900155	ESCONDIDO	CA		11/15/2024	09/10/2025	25,000								280,405			
RTL_E1900164	GLENDALE	CA		11/15/2024	07/10/2025	800,000								1,377,462			
RTL_E1901175	HOUSTON	TX		11/19/2024	08/11/2025	114,800								142,400			
RTL_E1901184	SCOTTSDALE	AZ		11/19/2024	08/11/2025	935,000								935,000			
RTL_E1901379	RICHMOND	UT		11/21/2024	09/10/2025	154,570								329,570			
RTL_E1901380	MERAUX	LA		11/21/2024	08/11/2025	172,441								241,890			
RTL_E1906239	SHELBY	NC		11/26/2024	08/11/2025	80,000								128,000			
RTL_E1909887	HIALEAH	FL		11/27/2024	08/11/2025	232,500								232,500			
RTL_E1909890	LEHIGH ACRES	FL		11/27/2024	08/11/2025	40,174								174,374			
RTL_E1909892	OCALA	FL		11/27/2024	07/10/2025	16,141								178,822			
RTL_E1909909	LEHIGH ACRES	FL		11/27/2024	07/10/2025									100,539		0	0
RTL_E1914104	PHILADELPHIA	PA		12/06/2024	07/10/2025	154,635								191,250			
RTL_E1914110	FORT WORTH	TX		12/06/2024	07/10/2025	138,575								297,075			
RTL_E1923733	WESTON	FL		12/11/2024	07/10/2025	686,742								735,000			
RTL_E1923818	OCALA	FL		12/13/2024	08/11/2025									121,131			
RTL_E1925296	HILLSIDE	NJ		12/13/2024	08/11/2025	298,800								364,800			
RTL_E1925298	EAST POINT	GA		12/13/2024	07/10/2025	90,000								160,000			
RTL_E1925308	BAY VILLAGE	OH		12/13/2024	08/11/2025	93,746								153,746			
RTL_E1939866	ATLANTA	GA		01/03/2025	09/10/2025									196,000			
RTL_E1939884	ASHLAND CITY	TN		01/03/2025	09/10/2025									191,000			
RTL_E1944850	ST. PETERSBURG	FL		01/08/2025	09/10/2025									294,540			
RTL_E1945028	AUGUSTA	GA		01/10/2025	07/10/2025									128,000			
RTL_E1948667	INDIANAPOLIS	IN		01/14/2025	09/10/2025									107,763			
RTL_E1952233	SPRING HILL	FL		01/16/2025	07/10/2025									306,250			
RTL_E1952322	DUNCANVILLE	TX		01/17/2025	08/11/2025									195,500			
RTL_E1973866	SHELBY	NC		02/19/2025	08/11/2025									148,508			

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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					
RTL_E1825634	MIAMI	FL		07/12/2024	09/10/2025	502,000								511,400			
RTL_E1826242	SANTA BARBARA	CA		07/17/2024	08/11/2025	2,692,529								2,692,529			
RTL_E1826254	SMYRNA	GA		07/17/2024	07/10/2025	199,963								199,963			
RTL_E1826257	NASHVILLE	TN		07/17/2024	09/10/2025	269,875								272,000			
RTL_E1826258	FRANKLIN	TN		07/17/2024	08/11/2025	542,455								542,455			
RTL_E1826286	NORTH PORT	FL		07/17/2024	07/10/2025	231,000								231,000			
RTL_E1826288	LEHIGH ACRES	FL		07/17/2024	08/11/2025	125,050								162,125			
RTL_E1826555	GRANADA HILLS	CA		07/19/2024	08/11/2025	682,659								764,765			
RTL_E1826556	NASHVILLE	TN		07/19/2024	07/10/2025	170,000								221,850			
RTL_E1826560	JURUPA VALLEY	CA		07/19/2024	06/01/2025	257,650								348,400			
RTL_E1827651	ST. PETERSBURG	FL		07/23/2024	09/10/2025	195,075								195,075			
RTL_E1827652	SAN ANTONIO	TX		07/23/2024	08/11/2025	123,250								141,100			
RTL_E1827669	HEPHZIBAH	GA		07/23/2024	09/10/2025	132,175								132,175			
RTL_E1829492	OCALA	FL		07/24/2024	08/11/2025	124,937								161,191			
RTL_E1830895	MABANK	TX		07/26/2024	09/10/2025	165,750								165,750			
RTL_E1830900	ORLANDO	FL		07/26/2024	07/10/2025	144,230								144,230			
RTL_E1830904	TAMPA	FL		07/26/2024	08/11/2025	335,250								395,225			
RTL_E1831726	SAN DIEGO	CA		07/30/2024	08/11/2025	175,000								175,000			
RTL_E1831788	TULSA	OK		07/31/2024	08/11/2025	183,558								258,308			
RTL_E1831792	DAYTONA BEACH	FL		07/31/2024	07/10/2025	206,250								206,550			
RTL_E1831795	KIAWAH ISLAND	SC		07/31/2024	07/10/2025	1,750,000								1,750,000			
RTL_E1833412	HAMPTON	VA		08/05/2024	08/11/2025	130,000								130,000			
RTL_E1833414	SACRAMENTO	CA		08/05/2024	09/10/2025	272,000								316,000			
RTL_E1833442	ST. PETERSBURG	FL		08/05/2024	07/10/2025	2,393,056								2,856,538			
RTL_E1834329	CITRUS SPRINGS	FL		08/07/2024	08/11/2025	143,972								173,190			
RTL_E1834330	ORLANDO	FL		08/07/2024	09/10/2025	117,000								127,500			
RTL_E1834397	LEESBURG	FL		08/08/2024	09/10/2025	153,000								193,375			
RTL_E1834409	EL MONTE	CA		08/08/2024	07/10/2025	510,666								510,666			
RTL_E1834426	PARAMOUNT	CA		08/08/2024	07/10/2025	617,451								617,451			
RTL_E1834428	HUNTINGTON BEACH	CA		08/08/2024	07/10/2025	998,768								1,056,988			
RTL_E1839672	CLEARWATER	FL		08/13/2024	07/10/2025	246,500								246,500			
RTL_E1839676	COWAN	TN		08/13/2024	09/10/2025	150,311								162,311			
RTL_E1839677	BOCA RATON	FL		08/13/2024	09/10/2025	391,000								425,000			
RTL_E1839679	COMMERCE	CA		08/13/2024	07/10/2025	446,250								487,050			
RTL_E1839704	LEHIGH ACRES	FL		08/14/2024	09/10/2025	163,628								218,303			
RTL_E1841144	ABILENE	TX		08/16/2024	07/10/2025	57,748								63,243			
RTL_E1841152	HONOLULU	HI		08/16/2024	08/11/2025	1,776,000								1,776,000			
RTL_E1841156	GREENSBORO	NC		08/16/2024	09/10/2025	133,698								133,698			
RTL_E1845932	CLARKSTON	GA		08/22/2024	07/10/2025	233,750								233,750			
RTL_E1853382	HUNTINGTON BEACH	CA		08/29/2024	09/10/2025	399,533								841,622			
RTL_E1853396	MARIETTA	GA		08/29/2024	09/10/2025	225,215								251,813			
RTL_E1853400	MENIFEE	CA		08/29/2024	07/10/2025	532,100								532,100			
RTL_E1853414	LEHIGH ACRES	FL		08/30/2024	07/10/2025	162,655								248,500			
RTL_E1853420	MIAMI	FL		08/30/2024	09/10/2025	62,000								28,000			
RTL_E1853926	WINSTON SALEM	NC		09/05/2024	07/10/2025	182,844								192,100			
RTL_E1853927	NEW PORT RICHEY	FL		09/05/2024	07/10/2025	157,250								185,555			
RTL_E1853938	AUGUSTA	GA		09/05/2024	08/11/2025	74,838								123,538			
RTL_E1858722	BAKERSFIELD	CA		09/10/2024	08/11/2025	256,872								262,040			
RTL_E1858728	BRANDON	FL		09/10/2024	08/11/2025	283,865								297,415			
RTL_E1858733	CENTER POINT	AL		09/10/2024	07/10/2025	83,200								110,300			
RTL_E1858734	NORTHRIDGE	CA		09/10/2024	09/10/2025	479,200								514,200			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1858737	STONE MOUNTAIN	GA		09/10/2024	09/10/2025	205,275								205,275			
RTL_E1858738	ATLANTA	GA		09/10/2024	07/10/2025	104,270								104,270			
RTL_E1858739	LAKELAND	FL		09/10/2024	09/10/2025	133,650								133,650			
RTL_E1858740	SAN DIEGO	CA		09/10/2024	08/11/2025	840,800								960,800			
RTL_E1858744	SAN DIEGO	CA		09/10/2024	07/10/2025	855,000								480,000			
RTL_E1858747	HUDSON	FL		09/10/2024	08/11/2025	143,650								174,675			
RTL_E1858755	DELAND	FL		09/10/2024	09/10/2025	94,875								94,875			
RTL_E1858756	KENNESAW	GA		09/10/2024	07/10/2025	218,875								248,200			
RTL_E1860213	HOUSTON	TX		09/16/2024	09/10/2025	262,808								688,900			
RTL_E1860215	HOLIDAY	FL		09/16/2024	07/10/2025	114,750								140,335			
RTL_E1860216	ST. PETERSBURG	FL		09/16/2024	07/10/2025	214,500								214,500			
RTL_E1860218	BOYNTON BEACH	FL		09/16/2024	09/10/2025	314,500								358,320			
RTL_E1863652	DENVER	CO		09/18/2024	07/10/2025	274,612								280,000			
RTL_E1863653	SAINT PETERSBURG	FL		09/18/2024	08/11/2025	165,325								194,409			
RTL_E1863729	MIAMI	FL		09/19/2024	07/10/2025	649,000								649,000			
RTL_E1863730	MIAMI	FL		09/19/2024	07/10/2025	436,000								436,000			
RTL_E1863732	NORTH PORT	FL		09/19/2024	09/10/2025	215,896								215,821			
RTL_E1863733	LEHIGH ACRES	FL		09/19/2024	08/11/2025	186,744								359,765			
RTL_E1863740	AUSTIN	TX		09/19/2024	08/11/2025	2,079,000								1,254,264			
RTL_E1863744	AUSTIN	TX		09/19/2024	07/10/2025	36,220								72,828			
RTL_E1863750	NORTH FORT MYERS	FL		09/19/2024	08/11/2025	78,834								190,607			
RTL_E1863752	CLEVELAND	OH		09/19/2024	09/10/2025	78,288								125,888			
RTL_E1866072	ATLANTA	GA		09/25/2024	08/11/2025	2,470,171								2,785,000			
RTL_E1866080	LONG BEACH	CA		09/25/2024	07/10/2025	474,810								571,294			
RTL_E1866086	RIVERDALE	GA		09/25/2024	08/11/2025	169,040								189,040			
RTL_E1868723	DELAND	FL		09/27/2024	08/11/2025	83,138								83,138			
RTL_E1868764	BETHLEHEM	PA		09/27/2024	08/11/2025	346,333								394,414			
RTL_E1869889	ALBANY	GA		09/30/2024	07/10/2025	91,479								91,479			
RTL_E1870690	CAPE CORAL	FL		10/02/2024	09/10/2025	357,743								581,620			
RTL_E1870693	MIAMI	FL		10/02/2024	08/11/2025	969,000								960,323			
RTL_E1872688	STATESBORO	GA		10/04/2024	07/10/2025	145,600								145,600			
RTL_E1872693	WASHINGTON	DC		10/04/2024	08/11/2025	209,920								213,899			
RTL_E1872698	SAN DIEGO	CA		10/04/2024	07/10/2025	535,150								535,150			
RTL_E1873497	COLUMBIA	SC		10/04/2024	09/10/2025									192,500			
RTL_E1873576	COLUMBIA	TN		10/09/2024	09/10/2025	126,000								126,000			
RTL_E1873578	ORANGE	TX		10/09/2024	08/11/2025	112,000								112,000			
RTL_E1873582	LOS ANGELES	CA		10/09/2024	09/10/2025	528,000								528,000			
RTL_E1873677	CARNEGIE	PA		10/10/2024	09/10/2025	104,600								104,600			
RTL_E1873678	DALLAS	TX		10/10/2024	09/10/2025	425,130								462,500			
RTL_E1873688	DELAND	FL		10/10/2024	09/10/2025	63,578								188,018			
RTL_E1873691	MOUNT HOLLY	NC		10/10/2024	07/10/2025	137,650								192,075			
RTL_E1873727	HOUSTON	TX		10/11/2024	09/10/2025	73,234								226,350			
RTL_E1876861	OCALA	FL		10/16/2024	07/10/2025	117,668								117,668			
RTL_E1876873	SAN ANTONIO	TX		10/16/2024	07/10/2025	159,935								187,100			
RTL_E1876880	HAMPTON	VA		10/16/2024	07/10/2025	116,876								187,690			
RTL_E1877182	EDEN	UT		10/18/2024	07/10/2025	116,006								554,838			
RTL_E1877186	DALLAS	TX		10/18/2024	09/10/2025	282,900								347,900			
RTL_E1877196	SEATTLE	WA		10/18/2024	07/10/2025	645,788								663,255			
RTL_E1877199	TEMPLE	TX		10/18/2024	08/11/2025	84,650								124,950			
RTL_E1878702	AUBREY	TX		10/21/2024	07/10/2025	475,850								589,750			
RTL_E1878706	GARDEN VALLEY	ID		10/21/2024	09/10/2025	324,500								324,500			

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					
RTL_E1878710	BEVERLY HILLS	FL		10/21/2024	08/11/2025	170,000								175,000			
RTL_E1878723	MARGATE CITY	NJ		10/21/2024	07/10/2025	692,773								1,010,773			
RTL_E1878726	ENGLEWOOD	FL		10/21/2024	08/11/2025	197,238								197,238			
RTL_E1878728	TAMPA	FL		10/21/2024	08/11/2025	197,060								223,466			
RTL_E1880482	OCALA	FL		10/23/2024	09/10/2025	13,484								77,543			
RTL_E1880488	HOUSTON	TX		10/23/2024	08/11/2025	193,779								454,545			
RTL_E1880489	PORT CHARLOTTE	FL		10/23/2024	08/11/2025	76,299								274,444			
RTL_E1880490	LEHIGH ACRES	FL		10/23/2024	08/11/2025	109,350								215,600			
RTL_E1883525	NEW PORT RICHEY	FL		10/25/2024	07/10/2025	106,250								136,697			
RTL_E1883528	MELBOURNE	FL		10/25/2024	08/11/2025	154,700								197,200			
RTL_E1883533	WESLEY CHAPEL	FL		10/25/2024	08/11/2025	351,450								365,400			
RTL_E1883536	TAMPA	FL		10/25/2024	09/10/2025	177,650								238,000			
RTL_E1883537	BRADENTON	FL		10/25/2024	08/11/2025	159,751								159,751			
RTL_E1883540	JACKSONVILLE	FL		10/25/2024	08/11/2025	149,265								149,265			
RTL_E1884834	PHILADELPHIA	PA		10/29/2024	07/10/2025	95,000								122,400			
RTL_E1884850	FAYETTEVILLE	NC		10/29/2024	08/11/2025	140,675								148,393			
RTL_E1884841	FAIRVIEW	TN		10/29/2024	09/10/2025	249,135								299,285			
RTL_E1889470	ORANGE	CA		10/31/2024	09/10/2025	668,750								768,750			
RTL_E1889522	KISSIMMEE	FL		11/01/2024	09/10/2025	150,000								214,525			
RTL_E1889528	LEHIGH ACRES	FL		11/01/2024	09/10/2025									249,697			
RTL_E1889536	OCALA	FL		11/01/2024	09/10/2025	45,200								137,800			
RTL_E1889539	HICKORY	NC		11/01/2024	08/11/2025	110,200								187,170			
RTL_E1889544	SALISBURY	NC		11/01/2024	07/10/2025	158,340								226,405			
RTL_E1889547	CHARLESTON	SC		11/01/2024	08/11/2025	79,607								336,908			
RTL_E1889548	HICKORY	NC		11/01/2024	08/11/2025	105,441								195,266			
RTL_E1889549	HICKORY	NC		11/01/2024	08/11/2025	112,900								187,170			
RTL_E1889550	TAMPA	FL		11/01/2024	09/10/2025	947,599								1,352,548			
RTL_E1889553	ATLANTA	GA		11/01/2024	07/10/2025	115,500								115,500			
RTL_E1889554	WEST MIFFLIN	PA		11/01/2024	08/11/2025	134,938								158,100			
RTL_E1889561	CHARLOTTE	NC		11/01/2024	07/10/2025	189,550								217,218			
RTL_E1891538	CHARLOTTE	NC		11/06/2024	09/10/2025	221,000								272,000			
RTL_E1891557	FORT WAYNE	IN		11/06/2024	09/10/2025	113,416								113,416			
RTL_E1891563	MELBOURNE	FL		11/06/2024	08/11/2025	200,253								224,148			
RTL_E1892010	HOUSTON	TX		11/07/2024	07/10/2025	126,700								179,590			
RTL_E1892015	LAFAYETTE	GA		11/07/2024	07/10/2025	58,480								105,680			
RTL_E1892016	HARTFORD	CT		11/07/2024	09/10/2025	151,000								217,000			
RTL_E1892017	WEST PARK	FL		11/07/2024	07/10/2025	366,450								394,921			
RTL_E1892024	OCALA	FL		11/07/2024	09/10/2025	8,192								159,317			
RTL_E1892030	PLACIDA	FL		11/07/2024	07/10/2025	163,299								200,309			
RTL_E1892032	PLACIDA	FL		11/07/2024	07/10/2025	151,793								207,453			
RTL_E1892049	PINECREST	FL		11/08/2024	09/10/2025	1,760,000								2,158,879			
RTL_E1892051	HOUSTON	TX		11/08/2024	09/10/2025	147,556								147,556			
RTL_E1892057	OCALA	FL		11/08/2024	07/10/2025	17,864								215,284			
RTL_E1892062	LOS ANGELES	CA		11/08/2024	08/11/2025	1,460,000								1,460,000			
RTL_E1892189	CLEVELAND	TN		11/08/2024	08/11/2025	113,640								137,640			
RTL_E1892192	MARCUS HOOK	PA		11/08/2024	07/10/2025	94,950								124,950			
RTL_E1895978	SAINT CLOUD	FL		11/13/2024	09/10/2025	253,700								253,700			
RTL_E1895990	LEHIGH ACRES	FL		11/13/2024	09/10/2025	43,102								103,579			
RTL_E1896030	OCALA	FL		11/13/2024	09/10/2025	55,900								145,600			
RTL_E1896223	CULVER CITY	CA		11/14/2024	08/11/2025	1,157,088								1,471,088			
RTL_E1896233	LOMITA	CA		11/14/2024	09/10/2025	586,500								639,370			

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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1896241	LA VERGNE	TN		11/14/2024	09/10/2025	275,563								275,563			
RTL_E1898376	BEND	OR		11/15/2024	08/11/2025	376,021								235		(235)	(235)
RTL_E1898388	WATERBURY	CT		11/15/2024	09/10/2025	105,216								148,016			
RTL_E1900135	SAN DIEGO	CA		11/15/2024	07/10/2025	661,000								801,000			
RTL_E1900161	SAN DIEGO	CA		11/15/2024	09/10/2025	1,275,905								1,428,710			
RTL_E1901221	CAPE CORAL	FL		11/20/2024	08/11/2025	86,230								396,320			
RTL_E1901224	NORTH MIAMI	FL		11/20/2024	08/11/2025	290,000								290,000			
RTL_E1901226	JACKSONVILLE	FL		11/20/2024	07/10/2025	98,925								118,975			
RTL_E1901228	ANDERSON	SC		11/20/2024	08/11/2025	29,646								79,645			
RTL_E1901295	CHICAGO	IL		11/20/2024	07/10/2025	99,596								99,170			
RTL_E1901301	SPARTANBURG	SC		11/20/2024	07/10/2025	105,480								128,100			
RTL_E1901545	DELAND	FL		11/22/2024	08/11/2025	246,550								363,800			
RTL_E1901549	LEHIGH ACRES	FL		11/22/2024	08/11/2025									273,641			
RTL_E1901775	CAMDEN	NJ		11/22/2024	07/10/2025	101,820								121,900			
RTL_E1901777	PHILADELPHIA	PA		11/22/2024	07/10/2025	98,375								222,875			
RTL_E1901785	KANNAPOLIS	NC		11/22/2024	07/10/2025	62,930								180,430			
RTL_E1901789	SEBRING	FL		11/22/2024	07/10/2025	155,900								179,400			
RTL_E1906109	STOCKBRIDGE	GA		11/26/2024	08/11/2025	75,335								249,464			
RTL_E1906229	TAMPA	FL		11/26/2024	07/10/2025	124,800								156,800			
RTL_E1906234	MANTECA	CA		11/26/2024	07/10/2025	351,050								351,050			
RTL_E1906236	GRANBURY	TX		11/26/2024	07/10/2025	21,350								150,690			
RTL_E1909882	OCALA	FL		11/27/2024	09/10/2025	14,466								112,431			
RTL_E1909889	HOMESTEAD	FL		11/27/2024	09/10/2025	314,145								344,845			
RTL_E1909896	DALLAS	TX		11/27/2024	09/10/2025	1,939,505								2,298,972			
RTL_E1909912	ROCKY MOUNT	NC		11/27/2024	09/10/2025									148,472			
RTL_E1913942	LEHIGH ACRES	FL		12/04/2024	07/10/2025	20,530								190,370			
RTL_E1913944	INDIANAPOLIS	IN		12/04/2024	09/10/2025	180,000								240,000			
RTL_E1913952	APEX	NC		12/04/2024	07/10/2025	223,508								262,758			
RTL_E1913961	LOS ANGELES	CA		12/04/2024	09/10/2025	792,000								902,032			
RTL_E1913963	UPLAND	CA		12/04/2024	07/10/2025	552,500								552,500			
RTL_E1913982	HAGERSTOWN	MD		12/05/2024	07/10/2025	173,320								190,800			
RTL_E1913988	MCKENNEY	VA		12/05/2024	08/11/2025	96,809								102,509			
RTL_E1913989	CHICAGO	IL		12/05/2024	07/10/2025	318,915								392,600			
RTL_E1914102	WILDWOOD	NJ		12/06/2024	09/10/2025	229,613								229,613			
RTL_E1914103	WILDWOOD	NJ		12/06/2024	09/10/2025	229,613								229,613			
RTL_E1914106	SAVANNAH	GA		12/06/2024	07/10/2025	203,695								256,500			
RTL_E1914107	PHILADELPHIA	PA		12/06/2024	07/10/2025	42,260								170,960			
RTL_E1914109	PHILADELPHIA	PA		12/06/2024	07/10/2025	64,648								114,321			
RTL_E1914115	ORLANDO	FL		12/06/2024	08/11/2025	33,750								160,438			
RTL_E1914122	LEHIGH ACRES	FL		12/06/2024	08/11/2025									124,986			
RTL_E1914125	RIVERSIDE	MO		12/06/2024	07/10/2025	136,000								176,000			
RTL_E1914136	RUPERT	ID		12/06/2024	09/10/2025	114,000								114,000			
RTL_E1916011	LEHIGH ACRES	FL		12/06/2024	08/11/2025	119,341								234,447			
RTL_E1916601	NOTTINGHAM	MD		12/09/2024	07/10/2025	233,500								268,600			
RTL_E1923723	JACKSONVILLE	FL		12/11/2024	09/10/2025	78,832								108,500			
RTL_E1923724	JACKSONVILLE	FL		12/11/2024	09/10/2025	75,300								100,300			
RTL_E1923788	HIGHLAND PARK	IL		12/12/2024	07/10/2025	292,500								415,909			
RTL_E1923789	ELKHORN	WI		12/12/2024	09/10/2025	149,849								173,224			
RTL_E1925359	CHARLESTON	SC		12/16/2024	08/11/2025	54,692								381,500			
RTL_E1928537	MEMPHIS	TN		12/18/2024	07/10/2025	82,550								82,550			
RTL_E1928542	CAPE CORAL	FL		12/18/2024	07/10/2025	74,433								617,500			

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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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1928544	ZION	IL		12/18/2024	07/10/2025	148,415								192,765			
RTL_E1928551	KENDALL PARK	NJ		12/18/2024	09/10/2025	441,839								549,191			
RTL_E1928553	GULFPORT	MS		12/18/2024	07/10/2025	136,000								150,913			
RTL_E1928567	EL MONTE	CA		12/19/2024	09/10/2025	661,128								750,437			
RTL_E1928570	PHILADELPHIA	PA		12/19/2024	08/11/2025	158,927								212,174			
RTL_E1928590	CLE ELUM	WA		12/19/2024	07/10/2025	1,820,000								1,820,000			
RTL_E1928609	SANTA BARBARA	CA		12/19/2024	08/11/2025	1,220,000								1,220,000			
RTL_E1928758	MIAMI	FL		12/20/2024	07/10/2025	410,000								500,000			
RTL_E1928760	MISSOURI CITY	TX		12/20/2024	08/11/2025	204,500								204,500			
RTL_E1936226	SCRANTON	PA		12/27/2024	07/10/2025	77,079								134,902			
RTL_E1936229	JAMESTOWN	NC		12/27/2024	08/11/2025	109,000								109,000			
RTL_E1937301	NEW PORT RICHEY	FL		12/27/2024	07/10/2025	191,249								191,249			
RTL_E1937311	SAVANNAH	GA		12/27/2024	08/11/2025	191,250								217,995			
RTL_E1939440	ROCK HILL	SC		12/30/2024	09/10/2025	141,125								141,125			
RTL_E1939441	ROCK HILL	SC		12/30/2024	09/10/2025	141,125								141,125			
RTL_E1939485	LA JOLLA	CA		12/30/2024	09/10/2025	1,166,900								1,341,900			
RTL_E1939486	LOS ANGELES	CA		12/30/2024	09/10/2025	868,500								948,500			
RTL_E1939593	BRANDON	FL		12/31/2024	08/11/2025	258,395								349,045			
RTL_E1939862	AUSTIN	TX		01/03/2025	09/10/2025									204,425			
RTL_E1939868	CHARLOTTE	NC		01/03/2025	09/10/2025									192,100			
RTL_E1939881	YUMA	AZ		01/03/2025	07/10/2025									158,400			
RTL_E1939889	ORLANDO	FL		01/03/2025	08/11/2025									261,548			
RTL_E1944847	ATLANTA	GA		01/08/2025	07/10/2025									273,000			
RTL_E1944849	CAPE CORAL	FL		01/08/2025	07/10/2025									325,526			
RTL_E1944852	TROY	NY		01/08/2025	08/11/2025									132,100			
RTL_E1944980	RACINE	WI		01/09/2025	07/10/2025									115,175			
RTL_E1945012	LAKELAND	FL		01/10/2025	07/10/2025									172,250			
RTL_E1945013	COLUMBUS	OH		01/10/2025	07/10/2025									123,600			
RTL_E1945016	OAKLAND	CA		01/10/2025	08/11/2025									357,050			
RTL_E1945020	BRIDGEPORT	TX		01/10/2025	08/11/2025									208,000			
RTL_E1945024	FORT WORTH	TX		01/10/2025	07/10/2025									184,150			
RTL_E1945025	HOUSTON	TX		01/10/2025	08/11/2025									146,438			
RTL_E1945027	MAULDIN	SC		01/10/2025	08/11/2025									191,250			
RTL_E1945031	DUNCANVILLE	TX		01/10/2025	07/10/2025									169,353			
RTL_E1948669	ST. PETERSBURG	FL		01/14/2025	08/11/2025									168,000			
RTL_E1948671	PHILADELPHIA	PA		01/14/2025	09/10/2025									123,238			
RTL_E1951580	ANDERSON	SC		01/15/2025	09/10/2025									100,045			
RTL_E1951581	PALATKA	FL		01/15/2025	09/10/2025									110,000			
RTL_E1951585	MELBOURNE	FL		01/15/2025	09/10/2025									140,250			
RTL_E1951586	HICKORY	NC		01/15/2025	07/10/2025									165,974			
RTL_E1951590	LA MESA	CA		01/15/2025	08/11/2025									453,300			
RTL_E1951592	WAIANAE	HI		01/15/2025	08/11/2025									396,014			
RTL_E1952231	CHARLOTTE	NC		01/16/2025	08/11/2025									573,936			
RTL_E1952311	ORLANDO	FL		01/17/2025	09/10/2025									129,700			
RTL_E1952314	WICHITA	KS		01/17/2025	08/11/2025									214,795			
RTL_E1952320	WOODINVILLE	WA		01/17/2025	07/10/2025									2,060,000			
RTL_E1955366	LOS ANGELES	CA		01/23/2025	09/10/2025									556,310			
RTL_E1955367	RANCHO MIRAGE	CA		01/23/2025	08/11/2025									492,750			
RTL_E1955368	NEWPORT NEWS	VA		01/23/2025	09/10/2025									101,600			
RTL_E1955373	HOLMES BEACH	FL		01/23/2025	08/11/2025									457,988			
RTL_E1955521	MARYSVILLE	CA		01/24/2025	08/11/2025									136,500			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1955528	BAKERSFIELD	CA		01/24/2025	07/10/2025									153,970			
RTL_E1956839	SEBRING	FL		01/27/2025	08/11/2025									131,200			
RTL_E1956840	TEMPLE	TX		01/27/2025	08/11/2025									241,088			
RTL_E1956841	TEMPLE	TX		01/27/2025	08/11/2025									241,088			
RTL_E1956842	TEMPLE	TX		01/27/2025	08/11/2025									241,088			
RTL_E1956843	TEMPLE	TX		01/27/2025	08/11/2025									241,088			
RTL_E1956844	TEMPLE	TX		01/27/2025	07/10/2025									241,088			
RTL_E1956845	TEMPLE	TX		01/27/2025	07/10/2025									241,088			
RTL_E1956849	VILLANOVA	PA		01/27/2025	09/10/2025									922,500			
RTL_E1959549	THOMASVILLE	NC		01/28/2025	08/11/2025									124,740			
RTL_E1959593	LEXINGTON	NC		01/29/2025	08/11/2025									131,070			
RTL_E1960819	MAPLE SHADE	NJ		01/30/2025	09/10/2025									269,280			
RTL_E1960824	BREMERTON	WA		01/30/2025	07/10/2025									266,554			
RTL_E1961800	KILLEEN	TX		01/31/2025	07/10/2025									101,900			
RTL_E1961808	CORPUS CHRISTI	TX		01/31/2025	08/11/2025									114,930			
RTL_E1961810	TAMPA	FL		01/31/2025	09/10/2025									273,150			
RTL_E1961813	WOODS CROSS	UT		01/31/2025	08/11/2025									306,000			
RTL_E1961814	SANTA BARBARA	CA		01/31/2025	09/10/2025									3,006,250			
RTL_E1961826	ATLANTA	GA		01/31/2025	08/11/2025									175,950			
RTL_E1963070	HOLLYWOOD	FL		01/31/2025	09/10/2025									376,000			
RTL_E1964317	GLEN ELLYN	IL		02/05/2025	07/10/2025									357,430			
RTL_E1964323	CAPE CORAL	FL		02/05/2025	09/10/2025									608,680			
RTL_E1964324	CAPE CORAL	FL		02/05/2025	09/10/2025									594,041			
RTL_E1964328	FORT WORTH	TX		02/05/2025	09/10/2025									187,849			
RTL_E1966300	LAS CRUCES	NM		02/05/2025	08/11/2025									135,000			
RTL_E1966303	MARIETTA	GA		02/05/2025	08/11/2025									284,130			
RTL_E1966364	GREENWICH	NJ		02/07/2025	08/11/2025									177,560			
RTL_E1966378	LEICESTER	MA		02/07/2025	07/10/2025									363,000			
RTL_E1966381	WINTER GARDEN	FL		02/07/2025	07/10/2025									809,172			
RTL_E1966391	HOUSTON	TX		02/07/2025	07/10/2025									327,370			
RTL_E1967928	GLENDALE	AZ		02/07/2025	07/10/2025									314,300			
RTL_E1967930	AVONDALE	AZ		02/07/2025	07/10/2025									272,175			
RTL_E1969198	EDINBURG	TX		02/12/2025	07/10/2025									80,300			
RTL_E1969206	LEHIGH ACRES	FL		02/12/2025	08/11/2025									234,000			
RTL_E1969263	FAIRLAWN	OH		02/13/2025	08/11/2025									321,075			
RTL_E1969264	DOWNERS GROVE	IL		02/13/2025	08/11/2025									343,763			
RTL_E1971817	CALUMET CITY	IL		02/14/2025	07/10/2025									149,550			
RTL_E1971820	ALLEN PARK	MI		02/14/2025	07/10/2025									128,000			
RTL_E1971828	CITRUS SPRINGS	FL		02/14/2025	09/10/2025									169,855			
RTL_E1973879	LEHIGH ACRES	FL		02/19/2025	09/10/2025									202,645			
RTL_E1974030	ARVADA	CO		02/21/2025	08/11/2025									323,000			
RTL_E1975381	AUSTIN	TX		02/21/2025	08/11/2025									660,000			
RTL_E1975388	LITHONIA	GA		02/21/2025	09/10/2025									322,400			
RTL_E1979022	NEWARK	NJ		02/26/2025	07/10/2025									237,250			
RTL_E1979025	TAMPA	FL		02/26/2025	08/11/2025									208,000			
RTL_E1979027	CHICAGO	IL		02/26/2025	08/11/2025									173,758			
RTL_E1979067	KENOSHA	WI		02/26/2025	09/10/2025									151,843			
RTL_E1979137	PHILADELPHIA	PA		02/27/2025	07/10/2025									293,175			
RTL_E1979138	PHILADELPHIA	PA		02/27/2025	08/11/2025									89,950			
RTL_E1979140	OCEAN CITY	NJ		02/27/2025	09/10/2025									668,000			
RTL_E1980309	YOUNGSTOWN	OH		02/27/2025	09/10/2025									128,440			

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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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1982700	AUSTIN	TX		02/28/2025	07/10/2025									405,000			
RTL_E1984990	LAKE HAVASU CITY	AZ		03/06/2025	08/11/2025									253,424			
RTL_E1984993	RACINE	WI		03/06/2025	09/10/2025									157,695			
RTL_E1985013	CREEDMOOR	NC		03/06/2025	09/10/2025									234,070			
RTL_E1985027	STEGER	IL		03/06/2025	08/11/2025									89,250			
RTL_E1985106	LOS ANGELES	CA		03/07/2025	09/10/2025									828,410			
RTL_E1988041	SEDONA	AZ		03/13/2025	07/10/2025									1,125,000			
RTL_E1988062	GRAPEVINE	TX		03/13/2025	07/10/2025									271,910			
RTL_E1989471	HIGH POINT	NC		03/17/2025	07/10/2025									184,500			
RTL_E1989472	PEMBERTON	NJ		03/17/2025	08/11/2025									241,500			
RTL_E1989474	MILWAUKEE	WI		03/17/2025	09/10/2025									157,500			
RTL_E1992436	GOODYEAR	AZ		03/24/2025	07/10/2025									254,812			
RTL_E1992438	PHOENIX	AZ		03/24/2025	08/11/2025									263,523			
RTL_E1992439	ORLANDO	FL		03/24/2025	09/10/2025									224,000			
RTL_E1992440	MATTESON	IL		03/24/2025	07/10/2025									151,812			
RTL_E1992463	ST AUGUSTINE	FL		03/25/2025	09/10/2025									1,858,369			
RTL_E1992464	SAN DIEGO	CA		03/25/2025	09/10/2025									1,036,336			
RTL_E1993230	DARIEN	IL		03/26/2025	07/10/2025									309,110			
RTL_E1993233	SOUTH CHESTERFIELD	VA		03/26/2025	08/11/2025									153,000			
RTL_E1993236	ROCKVILLE	MD		03/26/2025	07/10/2025									358,646			
RTL_E1993818	PHILADELPHIA	PA		03/27/2025	07/10/2025									197,625			
RTL_E1995028	WEST PALM BEACH	FL		03/28/2025	09/10/2025									213,570			
RTL_E1995032	WASHINGTON	DC		03/28/2025	09/10/2025									274,500			
RTL_E1996169	LOS ANGELES	CA		03/31/2025	08/15/2025									1,664,666			
RTL_E1997014	WILLIS	MI		04/04/2025	09/10/2025									134,130			
RTL_E1999152	EAST WINDSOR	NJ		04/09/2025	09/10/2025									173,650			
RTL_E1999157	BOCA RATON	FL		04/09/2025	08/11/2025									440,807			
RTL_E1999202	VISALIA	CA		04/10/2025	09/10/2025											(676)	(676)
RTL_E1999249	KANSAS CITY	MO		04/11/2025	09/10/2025									77,104			
RTL_E1999251	KILLEEN	TX		04/11/2025	09/10/2025									138,339			
RTL_E2001349	COEUR DALENE	ID		04/16/2025	09/10/2025									380,000			
RTL_E2001368	GLENDALE	CA		04/16/2025	09/10/2025									1,184,060			
RTL_E2001376	PARADISE	CA		04/16/2025	08/11/2025									220,100			
RTL_E2001379	PARADISE	CA		04/16/2025	08/11/2025									263,386			
RTL_E2001389	ORLANDO	FL		04/16/2025	09/10/2025									196,330			
RTL_E2002028	OLDTOWN	ID		04/17/2025	08/11/2025									501,745			
RTL_E2008734	EAST WINDSOR	NJ		04/29/2025	09/10/2025									283,900			
RTL_E2008739	LAKE ZURICH	IL		04/29/2025	08/11/2025									303,800			
RTL_E2009750	SHELBY	NC		04/30/2025	09/10/2025									161,968			
RTL_E2009752	COLUMBIA	SC		04/30/2025	09/10/2025									531,420			
RTL_E2009754	PHILADELPHIA	PA		04/30/2025	09/10/2025									140,250			
RTL_E2009763	FREMONT	NC		04/30/2025	08/11/2025									140,000			
RTL_E2009764	FREMONT	NC		04/30/2025	07/10/2025									140,000			
RTL_E2009765	FREEMONT	NC		04/30/2025	08/11/2025									140,000			
RTL_E2009789	CANTON	GA		04/30/2025	08/11/2025									247,918			
RTL_E2009790	NEWBERG	OR		04/30/2025	07/22/2025									433,671			
RTL_E2009791	GOLDSBORO	NC		04/30/2025	09/10/2025									134,682			
RTL_E2009830	RICHMOND	VA		04/30/2025	08/11/2025									186,095			
RTL_E2009941	ATLANTA	GA		05/02/2025	08/11/2025									172,250			
RTL_E2009944	CANDLER	NC		05/02/2025	08/11/2025									682,791			
RTL_E2011804	CHESTERFIELD	VA		05/06/2025	07/10/2025									305,801			

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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					
RTL_E2011806	DALLAS	TX		05/06/2025	07/10/2025									35,280			
RTL_E2011807	DALLAS	TX		05/06/2025	07/10/2025									32,780			
RTL_E2013633	ROUND ROCK	TX		05/08/2025	09/10/2025									199,750			
RTL_E2013636	INVERNESS	FL		05/08/2025	09/10/2025									138,000			
RTL_E2013819	ALAMO	TX		05/09/2025	07/10/2025									84,500			
RTL_E2015586	CHESTER	VA		05/13/2025	08/11/2025									202,689			
RTL_E2016391	WELLINGTON	FL		05/14/2025	08/11/2025									600,000			
RTL_E2016404	INDEPENDENCE	MO		05/14/2025	08/11/2025									193,500			
RTL_E2016594	JACKSONVILLE	FL		05/15/2025	09/10/2025									144,713			
RTL_E2016597	PENN VALLEY	PA		05/15/2025	09/10/2025									191,200			
RTL_E2016602	SHARPSBURG	GA		05/15/2025	07/10/2025									212,500			
RTL_E2016670	RISING SUN	MD		05/15/2025	08/11/2025									215,527			
RTL_E2016681	MOUNT EPHRAIM	NJ		05/15/2025	09/10/2025									187,000			
RTL_E2016791	AUSTIN	TX		05/16/2025	09/10/2025									522,925			
RTL_E2018697	TAMPA	FL		05/20/2025	09/10/2025									253,071			
RTL_E2020135	CHARLESTON	SC		05/22/2025	09/10/2025									467,595			
RTL_E2020237	CAPE CORAL	FL		05/23/2025	08/11/2025									223,625			
RTL_E2020249	NASHUA	NH		05/23/2025	09/10/2025									374,000			
RTL_E2020252	RAHWAY	NJ		05/23/2025	09/10/2025									412,500			
RTL_E2020255	PHILADELPHIA	PA		05/23/2025	09/10/2025									459,750			
RTL_E2020260	CRANFORD	NJ		05/23/2025	08/11/2025									701,500			
RTL_E2022015	HOLIDAY	FL		05/27/2025	08/11/2025									157,014			
RTL_E2022022	BALDWIN PARK	CA		05/27/2025	08/11/2025									488,400			
RTL_E2022079	OAKWOOD	GA		05/27/2025	09/10/2025									375,000			
RTL_E2022544	ROLLING MEADOWS	IL		05/28/2025	09/10/2025									364,950			
RTL_E2022548	ALBUQUERQUE	NM		05/28/2025	07/10/2025									200,600			
RTL_E2022549	ALBUQUERQUE	NM		05/28/2025	08/11/2025									164,925			
RTL_E2022599	PORT RICHEY	FL		05/29/2025	08/11/2025									151,861			
RTL_E2022653	DALLAS	TX		05/29/2025	09/10/2025									178,157			
RTL_E2027210	SANTA BARBARA	CA		06/05/2025	09/10/2025									3,575,347			
RTL_E2027221	VICTORVILLE	CA		06/05/2025	08/11/2025									293,250			
RTL_E2027226	PALMDALE	CA		06/05/2025	09/10/2025									301,750			
RTL_E2027230	RANCHO CORDOVA	CA		06/05/2025	09/10/2025									316,800			
RTL_E2027236	KNOXVILLE	TN		06/05/2025	09/10/2025									231,899			
RTL_E2027324	EVERGREEN	CO		06/06/2025	09/10/2025									566,250			
RTL_E2029679	SAN ANTONIO	TX		06/10/2025	09/10/2025									179,311			
RTL_E2031404	AMARILLO	TX		06/13/2025	09/10/2025									81,000			
RTL_E2031405	AMARILLO	TX		06/13/2025	09/10/2025									75,000			
RTL_E2036205	MENIFEE	CA		06/20/2025	08/11/2025									212,500			
RTL_E2037776	PORTLAND	OR		06/24/2025	09/10/2025									342,444			
RTL_E2037789	CHESTER	VA		06/24/2025	09/10/2025									254,270			
RTL_E2039069	NOLANVILLE	TX		06/27/2025	08/11/2025									91,800			
RTL_E2040876	MONROE	NC		06/30/2025	09/10/2025									133,250			
RTL_E2043213	PLANT CITY	FL		07/03/2025	09/10/2025									229,500			
RTL_E2043219	BRISTOL	VA		07/03/2025	08/11/2025									178,750			
RTL_E2047466	NESHANIC STATION	NJ		07/14/2025	09/10/2025									450,000			
RTL_E2048556	STOKESDALE	NC		07/16/2025	09/10/2025									164,008			
0199999. Mortgages closed by repayment						170,414,324		99,624			99,624			252,722,097		(910)	(910)
04461	VARIOUS	NC		05/18/2017		577,995								3,149			
206630401	MARKHAM	CAN		01/08/2007		2,097,685						21,288		301,654			
209800701	OAKVILLE	CAN		10/01/2009		6,511,218		1,639			1,639			291,032			

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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					
210620401	SAN JOSE	CA		07/28/2010		15,193,778		2,741			2,741			179,997			
210800501	ATLANTA	GA		12/16/2010		99,624,327		10,643			10,643			1,323,792			
210970201	PEBBLE BEACH	CA		10/01/2010		184,733,460								1,870,352			
211900301	HOUSTON	TX		09/13/2011		68,732,768		9,629			9,629			435,372			
211900302	HOUSTON	TX		09/13/2011		8,600,216								54,421			
212800101	BERLIN	MD		06/01/2012		2,005,539		558			558			99,950			
212800201	FT. MEADE	MD		12/14/2012		61,932,455		5,993			5,993			283,906			
212800601	VARIOUS	US		09/01/2013		191,782,335		8,750			8,750			411,836			
212900101	HOUSTON	TX		09/28/2012		60,183,699		16,973			16,973			376,227			
213800101	ATLANTA	GA		05/01/2013		95,795,803		11,060			11,060			686,420			
213900101	HOUSTON	TX		06/27/2013		88,188,331		4,321			4,321			577,370			
213900301	DALLAS	TX		07/22/2013		51,570,307		13,315			13,315			300,410			
213900501	HOUSTON	TX		12/13/2013		55,292,432								290,944			
213900601	BEVERLY HILLS	CA		05/08/2014		104,714,246								1,270,507			
213900701	FORT WORTH	TX		04/01/2014		40,802,586		7,358			7,358			207,356			
213900702	FORT WORTH	TX		05/16/2019		10,044,097								50,939			
214210101	NEW YORK	NY		11/17/2014		36,000,398		6,072			6,072			205,618			
214210102	NEW YORK	NY		11/17/2014		3,469,654		231			231			19,671			
214620601	SEATTLE	WA		05/15/2015		86,070,508		21,210			21,210			480,447			
214800701	WASHINGTON	DC		12/29/2014		66,406,966		23,952			23,952			325,816			
214900101	MCLEAN	VA		06/27/2014		98,363,743		26,724			26,724			540,343			
214900201	HOUSTON	TX		08/22/2014		127,689,916		15,830			15,830			640,176			
214900301	IRVING	TX		03/12/2015		33,618,205		9,724			9,724			315,542			
215210201	TEMPE	AZ		10/06/2015		169,518,830								980,634			
215620201	SANTA CLARA	CA		05/26/2015		18,778,631		507			507			177,933			
215800801	JERSEY CITY	NJ		12/09/2015		123,818,738		32,037			32,037			532,744			
215900101	COSTA MESA	CA		07/13/2015		38,918,119		634			634			323,389			
215900201	PINEHURST	NC		09/03/2015		182,778,640								1,183,979			
215900301	IRVINE	CA		11/06/2015		83,368,176								460,990			
215900401	VARIOUS	CA		11/20/2015		92,751,738		3,176			3,176			500,622			
215900501	HUNTINGTON BEACH	CA		02/09/2016		45,606,794		13,290			13,290			271,526			
215900502	HUNTINGTON BEACH	CA		02/09/2016		80,801,756		29,172			29,172			481,219			
215900601	ATLANTA	GA		04/29/2016		39,391,246		9,505			9,505			211,469			
216620301	SAN MATEO	CA		12/27/2016		126,848,068		17,996			17,996			730,723			
216620302	SAN MATEO	CA		12/27/2016		90,481,219		17,151			17,151			521,945			
216800101	DALLAS	TX		03/04/2016		72,102,702		28,867			28,867			363,071			
216800201	BETHESDA	MD		08/31/2016		58,367,547		9,634			9,634			249,074			
216800301	ARLINGTON	VA		10/20/2016		92,247,566		25,775			25,775			404,768			
216800302	ARLINGTON	VA		10/20/2016		103,452,924		32,080			32,080			557,388			
216800501	CHARLOTTE	NC		02/13/2017		44,334,301								180,844			
216900201	CARLSBAD	CA		12/15/2016		41,300,764		7,912			7,912			156,342			
216900202	CARLSBAD	CA		12/15/2016		42,221,686		11,023			11,023			160,065			
216900301	ROCKVILLE	MD		11/09/2016		50,874,550		15,560			15,560			264,538			
217620101	NIAGARA FALLS	CAN		07/21/2017		140,616,358							(3,226,839)	667,674			
217900301	TUSTIN	CA		08/11/2017		194,176,579								849,407			
217900401	NORTHBROOK	IL		09/29/2017		59,367,807		13,146			13,146			249,824			
218620101	OREM	UT		05/14/2018		77,026,863		1,393			1,393			342,269			
218620301	OVERLAND PARK	KS		10/18/2018		41,261,364		443			443			177,645			
218620401	LOS ANGELES	CA		05/30/2019		455,536,320								1,691,903			
218800701	TALLAHASSEE	FL		03/19/2019		43,537,539		199			199			174,714			
218900301	REDLANDS	CA		07/10/2018		54,999,239		5,820			5,820			60,430			

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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					
218900601	HOUSTON	TX	S	11/30/2018		119,249,505		37,182			37,182			435,183			
218900801	DALLAS	TX		12/21/2018		40,397,962		272			272			170,279			
219620201	OREM	UT		12/18/2019		96,856,075								564,882			
219800601	TALLAHASSEE	FL		12/23/2019		33,250,000								152,459			
219900401	DRAPER	UT		06/19/2019		43,721,347		20,903			20,903			101,160			
219900501	CHANDLER	AZ		12/19/2019		164,059,541		3,895			3,895			1,370,738			
220500101	VARIOUS	US		11/12/2020		35,179,697								445,300			
221620301	OREM	UT		09/29/2021		43,152,831		841			841			236,314			
221630701	CHARLOTTE	NC		12/17/2021		10,114,116		688			688			52,511			
221800301	MASON	OH		09/30/2021		38,989,348								213,690			
221800701	CLIFTON	NJ		08/13/2021		68,202,737		2,471			2,471			535,406			
221900201	RANCHO CUCAMONGA	CA		07/08/2021		44,995,679								75,581			
222620401	OREM	UT		05/24/2022		119,569,010		4,361			4,361			673,037			
356616344	OXNARD	CA		12/12/2016		746,364		(108)			(108)			16,653			
356617121	CONNELL	WA		01/25/2017		1,282,531		(202)			(202)			36,736			
356617126	PORTLAND	ND		03/01/2017		164,919		(20)			(20)			4,518			
356617128	QUINCY	WA		02/27/2017		2,263,817		(314)			(314)			41,552			
356617148	WHEATLAND	ND		03/23/2017		452,138		(30)			(30)			8,520			
356617175	GOOD THUNDER	MN		06/02/2017		1,629,941		(167)			(167)			17,939			
356617211	CHAFFEE	ND		06/01/2017		269,334		(26)			(26)			3,550			
356617226	GABBS	NV		06/27/2017		1,525,327		(268)			(268)			20,324			
356617228	ABERDEEN	ID		08/03/2017		557,293		(75)			(75)			8,002			
356617229	ABERDEEN	ID		08/03/2017		1,507,366		(176)			(176)			21,867			
356617230	ABERDEEN	ID		08/03/2017		2,079,254		(240)			(240)			28,156			
356617232	ALBION	ID		11/13/2017		688,680		(91)			(91)			9,920			
356617238	REINBECK	IA		08/15/2017		858,965		(74)			(74)			9,544			
356617244	GREENWOOD	MS		08/09/2017		1,401,012		(60)			(60)			18,118			
356617254	MORGAN CITY	MS		08/02/2017		1,571,325		(118)			(118)			19,765			
356617263	VINCENNES	IN		09/12/2017		7,541,659		(289)			(289)			108,182			
356617281	OAKESDALE	WA		09/11/2017		150,998		(28)			(28)			7,645			
356617282	WASHINGTON	IL		09/12/2017		933,361		(19)			(19)			10,534			
356617291	FLORENCE	SD		10/06/2017		1,003,624		(124)			(124)			12,618			
356617320	CARRINGTON	ND		11/14/2017		1,622,727		(241)			(241)			65,255			
356617323	MASONVILLE	IA		01/04/2018		936,858		(467)			(467)			34,868			
356617338	SANTA ROSA	CA		01/03/2018		2,413,370		(308)			(308)			54,098			
356618127	HEALDSBURG	CA		03/15/2018		7,115,868		(1,366)			(1,366)			179,855			
356618156	WAHPETON	ND		04/02/2018		1,616,804		(95)			(95)			18,777			
356618157	ABERDEEN	ID		02/09/2018		308,008		(45)			(45)			4,986			
356618160	WHEATLAND	ND		04/03/2018		133,884		(7)			(7)			1,628			
356618183	HERMISTON	OR		05/07/2018		170,666		(35)			(35)			11,586			
356618185	CUSHING	IA		05/23/2018		6,467,408		(1,268)			(1,268)			90,807			
356618188	CASSELTON	ND		04/11/2018		717,289		(16)			(16)			10,030			
356618201	LAWRENCEVILLE	IL		04/26/2018		204,944		(42)			(42)			14,796			
356618216	GALATA	MT		04/23/2018		1,490,768		(160)			(160)			16,543			
356618222	GOOD THUNDER	MN		04/27/2018		661,159		(74)			(74)			7,033			
356618225	LEACHVILLE	AR		05/16/2018		300,155		(38)			(38)			5,049			
356618231	HATCH	NM		04/20/2018		1,052,748		(153)			(153)			30,000			
356618232	HATCH	NM		04/27/2018		75,153		(529)			(529)			7,500			
356618234	HERON LAKE	MN		08/15/2018		412,988		(57)			(57)			7,527			
356618249	HANNAFORD	ND		06/12/2018		374,202		(31)			(31)			3,665			
356618267	CLEMENTS	CA		07/16/2018		752,872		(130)			(130)			19,042			

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356618288	HERON LAKE	MN		07/10/2018		370,437		(90)			(90)			10,103			
356618296	HERMISTON	OR		08/23/2018		727,065		(292)			(292)			54,513			
356618297	FORSYTH	MT		08/15/2018		6,272,782		(802)			(802)			72,835			
356618323	HITCHCOCK	SD		10/18/2018		2,967,164		(187)			(187)			33,750			
356618326	FAIRFIELD	IA		10/15/2018		1,500,897		(249)			(249)			23,991			
356618334	SHERIDAN	OR		09/06/2018		1,588,269		(162)			(162)			20,620			
356618336	HERMAN	MN		09/26/2018		1,004,561		(124)			(124)			10,749			
356618337	COLLEGE CORNER	IN		09/21/2018		1,006,393		(85)			(85)			10,619			
356618339	QUINCY	WA		09/07/2018		2,731,238		(340)			(340)			30,083			
356618342	GRANADA	MN		09/06/2018		647,491		(99)			(99)			8,161			
356618354	CLAREMONT	SD		10/04/2018		3,369,954		(274)			(274)			126,173			
356618364	OAKES	ND		10/25/2018		591,991		(86)			(86)			6,228			
356618379	SELMA	CA		11/20/2018		1,830,337		(287)			(287)			25,239			
356618381	GOOD THUNDER	MN		11/14/2018		885,649		(61)			(61)			4,633			
356618387	GOSHEN	IN		12/19/2018		1,273,721		(204)			(204)			26,608			
356618394	HATHAWAY	MT		12/27/2018		1,105,490		(154)			(154)			11,579			
356618396	STOCKPORT	IA		12/21/2018		961,850		(68)			(68)			10,026			
356618407	CONRAD	MT		01/16/2019		1,850,185		(246)			(246)			(142)			
356619109	DELANO	CA		02/01/2019		9,412,967		(1,756)			(1,756)			223,224			
356619123	ST JAMES	MN		02/21/2019		2,009,706		(332)			(332)			20,837			
356619132	TIPTON	CA		06/21/2019		18,602,292								271,348			
356619136	DRAYTON	ND		03/01/2019		1,644,096		(197)			(197)			16,954			
356619140	CRAWFORDSVILLE	IA		04/03/2019		1,146,902		(156)			(156)			11,461			
356619169	OGDEN	IL		04/09/2019		1,036,841		(53)			(53)			21,632			
356619172	RELIANCE	SD		04/29/2019		2,795,100		(43)			(43)			28,461			
356619184	CANUTILLO	TX		05/22/2019		822,731		(65)			(65)			20,000			
356619186	BINGHAM LAKE	MN		04/25/2019		475,251		(62)			(62)			4,924			
356619191	COCHRAN	GA		07/11/2019		1,879,671		(17)			(17)			18,252			
356619192	WINSLOW	IL		06/05/2019		14,638,954		(463)			(463)			81,987			
356619198	WINDOM	MN		05/02/2019		2,759,441		(285)			(285)			26,882			
356619199	GILMAN	IL		05/01/2019		207,875		(46)			(46)			7,922			
356619211	RISING STAR	TX		07/10/2019		97,018		(16)			(16)			2,194			
356619212	RISING STAR	TX		07/10/2019		493,528		(83)			(83)			11,161			
356619218	HENRY	SD		06/27/2019		5,694,271		(786)			(786)			59,637			
356619221	TULELAKE	CA		07/02/2019		1,772,265		(180)			(180)			27,406			
356619226	BRITTON	SD		08/07/2019		691,790		(112)			(112)			6,968			
356619227	BRITTON	SD		08/07/2019		2,798,740		(398)			(398)			27,511			
356619232	SUGAR CITY	ID		06/05/2019		928,666		(46)			(46)			9,844			
356619234	LEONARD	ND		07/16/2019		451,040		(140)			(140)			5,253			
356619235	GRANITE FALLS	MN		07/10/2019		689,796		(95)			(95)			7,263			
356619238	COMFREY	MN		10/04/2019		2,214,516		(209)			(209)			24,091			
356619248	HERMISTON	OR		08/29/2019		232,252		(137)			(137)			20,749			
356619249	WOLF CREEK	MT		11/21/2019		945,583		(52)			(52)			4,875			
356619251	RICKREALL	OR		08/27/2019		685,040		(104)			(104)			13,613			
356619252	BURLINGTON	WA		08/29/2019		314,154		(29)			(29)			13,987			
356619256	MENTONE	IN		08/28/2019		3,638,254		(255)			(255)			20,664			
356619263	HECLA	SD		08/27/2019		2,319,248		(121)			(121)			24,305			
356619276	WEST BEND	IA		10/18/2019		648,915		(50)			(50)			6,875			
356619277	WALL LAKE	IA		03/12/2020		264,632		(13)			(13)			4,179			
356619278	ELLENDALE	ND		10/03/2019		556,213		(71)			(71)			5,871			
356619280	PASCO	WA		10/15/2019		267,170		(167)			(167)			12,398			

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356619284	MESA	WA		12/30/2019		2,299,063		(365)			(365)			52,238			
356619285	BONO	AR		11/07/2019		1,344,690		(22)			(22)			(586)			
356619289	VALLEY FORD	CA		11/07/2019		3,658,571		(361)			(361)			30,869			
356619294	ROCKTON	IL		11/08/2019		2,104,945		(281)			(281)			25,197			
356619328	BRITTON	SD		12/19/2019		277,155		(34)			(34)			2,965			
356619330	BELMONT	WI		01/14/2020		2,000,831		(287)			(287)			11,565			
356619332	IPSWICH	SD		12/27/2019		1,275,790		(145)			(145)			14,501			
356619347	EMMETT	ID		10/28/2020		1,877,931		(51)			(51)			(387)			
356620102	HAWLEY	TX		01/16/2020		2,412,938		(384)			(384)			23,232			
356620110	VAN BUREN	IN		02/27/2020		1,862,175		(188)			(188)			22,118			
356620113	FERNDALE	CA		12/20/2019		3,890,115		(369)			(369)			30,873			
356620117	MOLT	MT		01/17/2020		841,800		(121)			(121)			10,391			
356620123	EUREKA	SD		03/03/2020		745,925		(35)			(35)			8,010			
356620132	GUTHRIE	TX		02/26/2020		2,374,576		(438)			(438)			40,183			
356620133	ILIFF	CO		02/27/2020		4,532,574		(170)			(170)			47,353			
356620144	MONTEZUMA	GA		04/02/2020		1,265,288		(120)			(120)			12,820			
356620145	FORSYTH	MT		04/13/2020		928,152		(28)			(28)			10,501			
356620146	HENAGAR	AL		11/06/2020		872,165		(76)			(76)			9,682			
356620156	BARNESVILLE	MN		04/22/2020		685,035		(16)			(16)			8,007			
356620183	HOPE	ND		05/27/2020		1,608,227		(29)			(29)			16,700			
356620208	LYLE	MN		04/28/2020		524,640		(49)			(49)			3,226			
356620218	GUTHRIE	TX		06/01/2020		4,798,249		(829)			(829)			57,344			
356620219	LADOGA	IN		07/14/2020		1,752,926		(84)			(84)			20,197			
356620222	CORNELIUS	OR		07/08/2020		3,175,662		(374)			(374)			47,154			
356620224	MCMINNVILLE	OR		06/05/2020		1,137,584		(85)			(85)			8,912			
356620226	FAIRFIELD	IA		10/09/2020		660,912		(75)			(75)			7,229			
356620233	SOUTH ENGLISH	IA		08/24/2020		1,031,828		(142)			(142)			11,372			
356620247	GUSTINE	CA		06/19/2020		1,247,674		(189)			(189)			28,782			
356620249	ELMWOOD	WI		06/26/2020		3,682,852		(20)			(20)			19,929			
356620260	LINDSAY	MT		08/18/2020		7,889,426		(932)			(932)			87,907			
356620261	FREDERICK	SD		08/06/2020		1,129,061		(137)			(137)			12,000			
356620275	BOARDMAN	OR		07/17/2020		1,900,342		(242)			(242)			32,638			
356620283	HOWELL	UT		10/05/2020		2,802,760		(198)			(198)			15,396			
356620301	BRITTON	SD		09/14/2020		6,540,242		(457)			(457)			35,894			
356620302	BRITTON	SD		09/14/2020		6,166,519		(431)			(431)			33,843			
356620303	BEATRICE	AL		11/17/2020		361,158		(35)			(35)			3,799			
356620305	EAGAN	MN		09/09/2020		287,692		(32)			(32)			3,452			
356620311	FRANKFORT	IN		09/01/2020		4,375,988		(201)			(201)			47,989			
356620315	WHEATLAND	ND		09/23/2020		1,126,559								16,357			
356620319	FREELAND	MI		10/21/2020		1,252,180		(144)			(144)			14,055			
356620320	FREELAND	MI		10/21/2020		1,113,047		(125)			(125)			12,494			
356620321	BAY CITY	MI		10/21/2020		356,513		(69)			(69)			11,269			
356620322	FREELAND	MI		10/21/2020		371,019		(42)			(42)			4,164			
356620329	BANCROFT	IA		12/09/2020		1,193,978		(124)			(124)			14,355			
356620332	MAPLETON	MN		10/21/2020		1,504,027		(192)			(192)			18,466			
356620335	DARLINGTON	WI		09/25/2020		5,310,237								59,635			
356620343	MESA	WA		11/13/2020		331,515		(60)			(60)			11,912			
356620345	DAYTON	OR		10/22/2020		683,995		(52)			(52)			5,448			
356620355	GALT	CA		11/17/2020		2,193,770		(122)			(122)			11,750			
356620357	MENARD	TX		11/17/2020		8,401,447		(1,346)			(1,346)			125,000			
356620367	ELLENSBURG	WA		02/01/2021		3,814,296		(700)			(700)			60,272			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
356620369	MERRILL	OR		11/10/2020		1,049,336		(117)			(117)			24,127			
356621102	FERNDALE	CA		02/23/2021		1,406,733		(136)			(136)			10,919			
356621110	LOVINGTON	NM		02/09/2021		3,337,673		(889)			(889)			90,000			
356621117	BRISTOL	IN		02/10/2021		2,805,629		(148)			(148)			31,257			
356621123	DEMING	NM		03/03/2021		840,758		(126)			(126)			16,000			
356621124	PRESTON	ID		12/30/2020		1,946,683		(228)			(228)			25,630			
356621128	LEONARD	ND		02/16/2021		569,039		(48)			(48)			6,805			
356621129	MT CARAMEL	IL		03/16/2021		4,718,504		(474)			(474)			58,804			
356621140	WARDEN	WA		03/09/2021		1,075,410		(146)			(146)			23,335			
356621142	CORVALLIS	OR		03/02/2021		566,469		(75)			(75)			13,092			
356621147	MARION	IA		03/04/2021		496,263		(48)			(48)			5,586			
356621148	MONTICELLO	IA		05/06/2021		113,100		(28)			(28)			8,753			
356621149	MONTICELLO	IA		05/06/2021		568,822		(100)			(100)			22,184			
356621159	LEAHVILLE	AR		04/05/2021		1,541,998		(111)			(111)			22,227			
356621160	LEACHVILE	AR		03/12/2021		681,836		(46)			(46)			8,311			
356621169	ROSWELL	NM		04/15/2021		1,095,594		(119)			(119)			18,111			
356621183	GRUDY CENTER	IA		12/17/2021		450,843		(43)			(43)			4,591			
356621189	COCHRAN	GA		04/16/2021		853,196		(16)			(16)			8,808			
356621191	LODI	CA		05/18/2021		3,260,137		(436)			(436)			66,970			
356621201	BRICELYN	MN		04/21/2021		1,329,419		(129)			(129)			17,629			
356621208	BLAKESBURG	IA		06/16/2021		758,031		(72)			(72)			8,228			
356621209	ALLENDALE	IL		04/16/2021		3,542,231		(73)			(73)			33,150			
356621212	MARION	IA		05/17/2021		232,254		(26)			(26)			6,250			
356621221	WARDEN	WA		05/24/2021		540,122		(77)			(77)			11,330			
356621224	INDEPENDENCE	OR		06/17/2021		929,844		(111)			(111)			13,520			
356621227	CASSODAY	KS		05/18/2021		2,071,221		(203)			(203)			44,626			
356621233	WOLF POINT	MT		09/01/2021		2,764,553		(298)			(298)			31,701			
356621239	IVANHOE	MN		06/29/2021		3,509,655		(468)			(468)			37,265			
356621240	MOORPARK	CA		05/13/2021		934,667		(132)			(132)			18,433			
356621250	FORT BENTON	MT		07/09/2021		2,181,032		(56)			(56)			23,364			
356621261	DONALSONVILLE	GA		10/01/2021		2,201,914		(218)			(218)			19,443			
356621281	TWO BUTTES	CO		11/10/2021		5,711,206		(850)			(850)			162,500			
356621282	TWO BUTTES	CO		11/10/2021		1,280,471		(196)			(196)			37,500			
356621284	TIPTON	MI		10/14/2021		1,131,004		(79)			(79)			6,327			
356621285	TIPTON	MI		10/14/2021		10,146,225		(726)			(726)			59,337			
356621289	SWITZ CITY	IN		11/02/2021		7,672,740		(799)			(799)			78,427			
356621302	TAFT	TN		12/09/2021		423,140		(17)			(17)			4,517			
356621313	MONMOUTH	OR		10/27/2021		1,156,731		(88)			(88)			8,851			
356621316	POCATELLO	ID		12/14/2021		656,698		(61)			(61)			9,740			
356621320	ROCKLAND	ID		03/02/2022		7,470,342		(839)			(839)			109,392			
356621326	WEST MEMPHIS	AR		12/23/2021		4,369,357		(110)			(110)			12,709			
356621327	CURRIE	MN		12/02/2021		328,148		(17)			(17)			3,815			
356621330	MEDFORD	OR		12/22/2021		1,874,970		(274)			(274)			28,297			
356621333	HYATTVILLE	WY		02/23/2022		5,317,105		(589)			(589)			55,247			
356621336	TIPTON	MI		12/22/2021		350,494		(24)			(24)			1,902			
356622111	LISBON	ND		03/02/2022		770,743		(61)			(61)			8,633			
356622118	GRADY	NM		02/17/2022		942,368		(81)			(81)			9,857			
356622121	CINCINNATI	IA		03/14/2022		150,059		(2)			(2)			1,505			
356622122	STOCKPORT	IA		03/29/2022		2,130,931		(202)			(202)			21,141			
356622134	BREWSTER	WA		03/30/2022		4,046,098		(675)			(675)			125,123			
356622153	FROST	MN		02/17/2022		498,587		(64)			(64)			5,612			

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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					
356622156	ROCKLAND	ID		04/01/2022		7,135,573		(720)			(720)			83,123			
356622163	PINGREE	ID		05/11/2022		643,268		(60)			(60)			17,190			
356622164	BLACKFOOT	ID		03/25/2022		1,758,945		(103)			(103)			21,576			
356622170	GRANADA	MN		03/18/2022		1,518,291		(199)			(199)			16,203			
356622177	RICHLAND	IA		05/26/2022		1,403,190		(95)			(95)			7,303			
356622185	MILES CITY	MT		06/10/2022		584,783		(32)			(32)			4,086			
356622215	BASIN CITY	WA		06/29/2022		7,923,432		(1,178)			(1,178)			218,239			
356622217	ST PAUL	OR		05/17/2022		657,418		(96)			(96)			12,267			
356622219	BALATAN	MN		07/01/2022		1,289,293		(163)			(163)			11,276			
356622220	ROSEBUD	MT		08/19/2022		3,214,175		(302)			(302)			26,664			
356622224	BURNS	OR		07/05/2022		576,624		(78)			(78)			6,923			
356622225	WYNNE	AR		06/03/2022		1,774,789		(195)			(195)			15,693			
356622226	FALLON	MT		07/13/2022		1,569,496		(199)			(199)			13,964			
356622227	BURLEY	ID		07/12/2022		2,232,331		(254)			(254)			20,180			
356622229	WOODBURN	OR		06/10/2022		1,024,608		(61)			(61)			8,276			
356622237	LITTLE ROCK	AR		07/18/2022		989,639		(239)			(239)			14,928			
356622240	VANNDALE	AR		07/18/2022		971,335		(127)			(127)			8,377			
356622245	BERINO	NM		09/21/2022		554,411		(44)			(44)			12,000			
356622256	MT CARAMEL	IL		10/06/2022		733,655		(91)			(91)			6,160			
356622263	CUSHING	IA		03/01/2023		1,982,597		(252)			(252)			14,089			
356623104	DRAYTON	MN		01/27/2023		2,270,820		(332)			(332)			14,250			
356623111	NEW GERMANY	MN		03/29/2023		678,758		(98)			(98)			5,339			
356623113	BRITTON	SD		03/07/2023		1,350,434		(228)			(228)			8,441			
356623114	FISHER	AR		02/22/2023		1,447,604		(92)			(92)			9,435			
356623120	ROGERS	AR		03/29/2023		1,247,684		(78)			(78)			8,495			
356623123	MILNOR	ND		03/24/2023		985,629		(5)			(5)			6,790			
356623126	ALBANY	OR		04/06/2023		558,172		(230)			(230)			8,253			
356623179	BAKER CITY	OR		08/14/2023		6,395,694		(984)			(984)			36,483			
356623201	WESTHOPE	ND		12/04/2023		316,272		(61)			(61)			2,603			
356623209	HENAGAR	AL		12/21/2023		299,807		(46)			(46)			1,695			
356623213	BELMONT	WI		12/21/2023		2,784,485		(281)			(281)			7,551			
356623216	SOUTH ENGLISH	IA		02/07/2024		297,679		(66)			(66)			4,318			
356624111	ROYAL CITY	WA		02/13/2024		871,812		109			109			6,362			
356624122	UPHAM	ND		04/01/2024		1,309,502		(115)			(115)			8,451			
356624154	BELMONT	WI		05/15/2024		1,268,819		(84)			(84)			3,783			
356624159	BLOOMINGTON	WI		10/11/2024		6,228,682		(1,204)			(1,204)			38,329			
356624160	MT CARMEL	IL		06/04/2024		864,151		(3)			(3)			7,151			
356624173	BREWSTER	WA		07/29/2024		4,985,139		(380)			(380)			31,059			
356624189	BRICELYN	MN		08/01/2024		442,048		(81)			(81)			2,659			
356624193	HERMISTON	OR		08/15/2024		1,507,467		(313)			(313)			18,160			
356624209	WOLF POINT	MT		10/28/2024		502,500		(65)			(65)			3,025			
356624218	COURTLAND	CA		12/19/2024		2,894,254		(614)			(614)			25,722			
356625109	LAKE WALES	FL		04/11/2025				(5,649)			(5,649)			600,000			
356625162	TIPTON	MI		06/11/2025				(112)			(112)			3,058			
521630011	BALTIMORE	MD		11/01/2021		6,021,978								23,974			
522620011	BERKELEY	CA		03/07/2022		18,214,200								69,974			
522620021	BEND	OR		05/13/2022		5,806,295								22,803			
522620031	SALT LAKE CITY	UT		11/02/2022		25,761,131								66,421			
522800011	ORLANDO	FL		02/24/2022		9,258,356								40,537			
522800021	TAMPA	FL		06/13/2022		21,041,122								68,595			
522900011	CARLSBAD	CA		06/23/2022		6,113,260								21,475			

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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					
RTL_E1801423	LEHIGH ACRES	FL		05/23/2024		96,575								1,126			
RTL_E1806335	MIAMI	FL		06/06/2024		282,963								2,618			
RTL_E1812572	TOTOWA	NJ		06/17/2024		145,000								2,239			
RTL_E1812569	LEHIGH ACRES	FL		06/17/2024		146,220								47			
RTL_E1819493	PHILADELPHIA	PA		06/28/2024		1,002,150								845,708			
RTL_E1819478	PHILADELPHIA	PA		06/28/2024		1,249,308								485			
RTL_E1829494	OCALA	FL		07/24/2024		147,702								369			
RTL_E1831791	JEFFERSON	GA		07/31/2024		328,658								993			
RTL_E1833448	PORT CHARLOTTE	FL		08/05/2024		59,990								9			
RTL_E1834325	MIAMI	FL		08/07/2024		1,140,500								140			
RTL_E1834337	LEHIGH ACRES	FL		08/07/2024		96,211								1,525			
RTL_E1839670	JACKSONVILLE	FL		08/13/2024		184,437								191,480			
RTL_E1858721	HEATH	TX		09/10/2024		34,825								4,287			
RTL_E1863736	CHICAGO	IL		09/19/2024		1,324,007								1,167			
RTL_E1866087	CITRUS SPRINGS	FL		09/25/2024		62,112								25			
RTL_E1868721	TAMPA	FL		09/27/2024		391,422								7			
RTL_E1870706	PORT CHARLOTTE	FL		10/02/2024		103,826								29			
RTL_E1870707	PORT CHARLOTTE	FL		10/02/2024		59,998								1,698			
RTL_E1870702	OCALA	FL		10/02/2024		189,230								1,033			
RTL_E1872705	LOS ANGELES	CA		10/04/2024		623,234								6,186			
RTL_E1878727	TAMPA	FL		10/21/2024		196,560								1			
RTL_E1880484	PORT CHARLOTTE	FL		10/23/2024		170,870								2			
RTL_E1883557	CALIFORNIA CITY	CA		10/25/2024		515,033								134,174			
RTL_E1883556	CALIFORNIA CITY	CA		10/25/2024		44,733								263,714			
RTL_E1883543	FAYETTEVILLE	NC		10/25/2024		416,930								1,867			
RTL_E1889512	CHICAGO	IL		11/01/2024		108,925								26			
RTL_E1889540	CHARLOTTE	NC		11/01/2024		124,320								155			
RTL_E1889546	LEONARD	TX		11/01/2024		157,890								30			
RTL_E1889531	STUART	FL		11/01/2024		317,000								50			
RTL_E1892004	TIFTON	GA		11/07/2024		88,000								6			
RTL_E1892008	OKLAHOMA CITY	OK		11/07/2024										3,476			
RTL_E1892036	ALTON	TX		11/07/2024		65,430								2,353			
RTL_E1892037	NORTH MIAMI BEACH	FL		11/07/2024		319,000								170			
RTL_E1898368	MIAMI	FL		11/15/2024		682,883								25			
RTL_E1896269	BANDERA	TX		11/15/2024		102,576								36			
RTL_E1898369	HOUSTON	TX		11/15/2024		22,279								276			
RTL_E1901289	GRANTSVILLE	UT		11/20/2024		318,312								2,313			
RTL_E1901298	HAZEL CREST	IL		11/20/2024		104,007								255			
RTL_E1906112	HOLLYWOOD	FL		11/26/2024		424,315								11			
RTL_E1909884	PORT SAINT LUCIE	FL		11/27/2024		241,750								2			
RTL_E1913940	LEHIGH ACRES	FL		12/04/2024										106			
RTL_E1913979	NEW ORLEANS	LA		12/05/2024		108,296								12			
RTL_E1916000	NORTH PORT	FL		12/06/2024		125,924								25			
RTL_E1916003	KISSIMMEE	FL		12/06/2024		1,129,538								11,326			
RTL_E1916001	NORTH PORT	FL		12/06/2024		122,403								25			
RTL_E1916008	WELLINGTON	FL		12/06/2024		1,238,840								926			
RTL_E1923783	ST. PETERSBURG	FL		12/12/2024		242,305								9			
RTL_E1925288	BANDERA	TX		12/13/2024		115,948								31			
RTL_E1925360	CAPE CORAL	FL		12/16/2024		129,813								25			
RTL_E1928540	OCALA	FL		12/18/2024		40,211								25			
RTL_E1928548	NEW ORLEANS	LA		12/18/2024		170,886								100			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E1928564	CHICAGO	IL		12/19/2024		84,040								90			
RTL_E1928588	SOUTH LAKE TAHOE	CA		12/19/2024		173,920								469			
RTL_E1928579	TOWN AND COUNTRY	MO		12/19/2024		202,423								2,706			
RTL_E1928580	PORT CHARLOTTE	FL		12/19/2024										1,494			
RTL_E1928622	ORLANDO	FL		12/19/2024		275,563								1			
RTL_E1935284	AUBURN	NY		12/23/2024		432,000								200			
RTL_E1936223	PORT CHARLOTTE	FL		12/27/2024		66,070								25			
RTL_E1939439	UPPER DARBY	PA		12/30/2024		141,655								1,658			
RTL_E1939436	BELVEDERE TIBURON	CA		12/30/2024		1,156,000								2,071			
RTL_E1939452	JACKSON	MS		12/30/2024		76,000								435			
RTL_E1939872	SACRAMENTO	CA		01/03/2025										5,768			
RTL_E1939856	MIAMI	FL		01/03/2025										255,344			
RTL_E1951577	MIAMI GARDENS	FL		01/15/2025										14			
RTL_E1951579	POMPANO BEACH	FL		01/15/2025										4,222			
RTL_E1952325	NEW PORT RICHEY	FL		01/17/2025										750			
RTL_E1953788	MIAMI	FL		01/22/2025										25			
RTL_E1953787	MIAMI	FL		01/22/2025										25			
RTL_E1961804	AUBURN	WA		01/31/2025										50			
RTL_E1963063	PALMETTO BAY	FL		01/31/2025										6,178			
RTL_E1964312	SPRINGFIELD GARDENS	NY		02/05/2025										7,467			
RTL_E1964321	OCALA	FL		02/05/2025										50			
RTL_E1966375	PORT CHARLOTTE	FL		02/07/2025										25			
RTL_E1966366	GASTONIA	NC		02/07/2025										35			
RTL_E1966367	TEGA CAY	SC		02/07/2025										30			
RTL_E1969205	FORT LAUDERDALE	FL		02/12/2025										91			
RTL_E1969212	MOUNTAIN GREEN	UT		02/12/2025										1,278,077			
RTL_E1969262	MILFORD	MA		02/13/2025										30			
RTL_E1971818	CASTROVILLE	TX		02/14/2025										30			
RTL_E1974038	ROTONDA WEST	FL		02/21/2025										2,620			
RTL_E1974039	MIAMI SPRINGS	FL		02/21/2025										25			
RTL_E1979029	HOUSTON	TX		02/26/2025										61			
RTL_E1979023	BRAZORIA	TX		02/26/2025										167			
RTL_E1979070	BURNET	TX		02/26/2025										7,167			
RTL_E1982689	ORLANDO	FL		02/28/2025										919			
RTL_E1982687	JACKSONVILLE	FL		02/28/2025										163			
RTL_E1984981	MIAMI	FL		03/05/2025										8,147			
RTL_E1985010	CHINA GROVE	NC		03/06/2025										35			
RTL_E1985110	GREENSBORO	NC		03/07/2025										441			
RTL_E1988139	BOYNTON BEACH	FL		03/14/2025										128			
RTL_E1988141	NEW PORT RICHEY	FL		03/14/2025										25			
RTL_E1996904	MIAMI	FL		04/02/2025										25			
RTL_E1996995	PHILADELPHIA	PA		04/04/2025										888			
RTL_E1996998	PITTSBURGH	PA		04/04/2025										365			
RTL_E1998457	TUCSON	AZ		04/08/2025										133			
RTL_E1999148	JAMAICA	NY		04/09/2025										5,673			
RTL_E1999220	WALNUT CREEK	CA		04/11/2025										35			
RTL_E2002032	TROPHY CLUB	TX		04/17/2025										6,027			
RTL_E2002029	LEHIGH ACRES	FL		04/17/2025										343			
RTL_E2002021	LEHIGH ACRES	FL		04/17/2025										263			
RTL_E2005291	HOUSTON	TX		04/23/2025										30			
RTL_E2005466	CORRALES	NM		04/25/2025										90			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E2005468	RIVER FOREST	IL		04/25/2025										211			
RTL_E2008736	SHEBOYGAN	WI		04/29/2025										79			
RTL_E2008737	CAPITOL HEIGHTS	MD		04/29/2025										15			
RTL_E2009749	OXFORD	NC		04/30/2025										275,549			
RTL_E2009773	HIALEAH	FL		04/30/2025										1,402			
RTL_E2009781	MURRIETA	CA		04/30/2025										4,680			
RTL_E2011785	FERNANDINA BEACH	FL		05/06/2025										2,035			
RTL_E2011784	WASHINGTON	NJ		05/06/2025										44			
RTL_E2013635	PHILADELPHIA	PA		05/08/2025										5,070			
RTL_E2013759	BLUFF DALE	TX		05/09/2025										1,557			
RTL_E2013818	LEHIGH ACRES	FL		05/09/2025										502			
RTL_E2013754	KINGSLAND	TX		05/09/2025										1,369			
RTL_E2015581	CHATTANOOGA	TN		05/13/2025										1,512			
RTL_E2016402	BAY VILLAGE	OH		05/14/2025										2			
RTL_E2016398	DELRAY BEACH	FL		05/14/2025										7,770			
RTL_E2016399	NASHVILLE	NC		05/14/2025										1			
RTL_E2016680	SOCORRO	TX		05/15/2025										30			
RTL_E2016798	LIBERTY HILL	TX		05/16/2025										200,000			
RTL_E2016789	BANDERA	TX		05/16/2025										30			
RTL_E2016816	NEW PORT RICHEY	FL		05/16/2025										941			
RTL_E2016792	BALL GROUND	GA		05/16/2025										3,561			
RTL_E2016809	TABERNASH	CO		05/16/2025										329			
RTL_E2018691	BOERNE	TX		05/20/2025										100			
RTL_E2018698	ST PETERSBURG	FL		05/20/2025										3,626			
RTL_E2018688	MASHPEE	MA		05/20/2025										60			
RTL_E2019848	COLUMBUS	OH		05/20/2025										51			
RTL_E2022070	FORT LAUDERDALE	FL		05/27/2025										25			
RTL_E2022551	FORT PIERCE	FL		05/28/2025										25			
RTL_E2026649	SUFFOLK	VA		06/04/2025										667			
RTL_E2026655	FORT LAUDERDALE	FL		06/04/2025										25			
RTL_E2027233	HESPERIA	CA		06/05/2025										3,803			
RTL_E2027235	KNOXVILLE	TN		06/05/2025										886			
RTL_E2027314	LAGO VISTA	TX		06/06/2025										410			
RTL_E2027325	FORT LAUDERDALE	FL		06/06/2025										25			
RTL_E2029678	GATLINBURG	TN		06/10/2025										30			
RTL_E2031374	DALLAS	TX		06/13/2025										39			
RTL_E2031396	CLERMONT	FL		06/13/2025										25			
RTL_E2033658	COEUR D ALENE	ID		06/17/2025										2,243			
RTL_E2037710	COLCHESTER	CT		06/23/2025										1,662			
RTL_E2037781	PITTSBURGH	PA		06/24/2025										571			
RTL_E2037774	HILO	HI		06/24/2025										20			
RTL_E2038970	NORTH PORT	FL		06/27/2025										25			
RTL_E2038960	PUNTA GORDA	FL		06/27/2025										1,119			
RTL_E2039054	HOMESTEAD	FL		06/27/2025										25			
RTL_E2040902	LAWRENCE TOWNSHIP	NJ		06/30/2025										97			
RTL_E2040904	NEW PORT RICHEY	FL		06/30/2025										1			
RTL_E2040900	LOS ANGELES	CA		06/30/2025										1,750			
RTL_E2043087	BALTIMORE	MD		07/02/2025										15			
RTL_E2044893	KUTZTOWN	PA		07/09/2025										50			
RTL_E2045197	AUSTIN	TX		07/11/2025										1,263,920			
RTL_E2048826	ITHACA	NY		07/18/2025										10,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RTL_E2050557	ROYAL OAK	MI		07/22/2025										52,088			
RTL_E2050558	SUN CITY CENTER	FL		07/22/2025										1,508			
RTL_E2061196	BOERNE	TX		08/18/2025										890			
RTL_E2061199	NEWPORT NEWS	VA		08/18/2025										150			
0299999. Mortgages with partial repayments						5,696,661,801		487,353			487,353	(3,205,551)		41,382,142			
219800101	TROY	MI		05/15/2019	09/10/2025	1,500,000								1,783,395		283,395	283,395
RTL_E1798457	SAN JUAN CAPISTRANO	CA		05/21/2024	09/10/2025	2,050,375								2,834,525		250	250
RTL_E1807831	NEW ORLEANS	LA		06/07/2024	09/15/2025	106,472								130,122			
RTL_E1821079	LITTLE ROCK	AR		07/05/2024	09/10/2025	153,240								204,600		60	60
RTL_E1883534	NEW PORT RICHEY	FL		10/25/2024	08/11/2025	108,800								108,860		60	60
RTL_E1901177	BURLESON	TX		11/19/2024	07/10/2025	159,440								186,381		(520)	(520)
RTL_E1833416	MIAMI	FL		08/05/2024	08/29/2025	439,440								439,440			
RTL_E1925363	HICKORY	NC		12/16/2024	07/10/2025	55,600								102,000		(200)	(200)
RTL_E1964311	DOUGLASVILLE	GA		02/05/2025	09/12/2025									263,098		(229)	(229)
RTL_E1966356	PHILADELPHIA	PA		02/07/2025	09/10/2025									2,356,750			
RTL_E1969179	LOS ANGELES	CA		02/12/2025	09/10/2025									1,355,254			
RTL_E1979061	LOS ANGELES	CA		02/26/2025	09/10/2025									1,362,425			
RTL_E2016593	SANTA BARBARA	CA		05/15/2025	09/11/2025									3,500,000			
RTL_E2019843	CLEARWATER	FL		05/20/2025	08/11/2025									99,069		69	69
RTL_E2027312	PHILADELPHIA	PA		06/05/2025	09/10/2025									1,671,800			
RTL_E2029664	MOUNTAIN GREEN	UT		06/10/2025	09/18/2025									2,340,881			
RTL_E2031280	PHILADELPHIA	PA		06/12/2025	09/10/2025									676,400			
RTL_E2054564	RALEIGH	NC		07/31/2025	09/10/2025									702,005			
0399999. Mortgages disposed						4,573,368								20,117,008		282,885	282,885
RTL_E1791212	SAN JUAN CAPISTRANO	CA		05/02/2024		2,170,720								2,170,720			
RTL_E1812571	DOUGLASVILLE	GA		06/17/2024		405,600								564,000		158,400	158,400
RTL_E1873705	GAINESVILLE	GA		10/11/2024		144,563								258,163			
RTL_E1891539	CORDOVA	TN		11/06/2024		328,164								394,800		45,322	45,322
0499999. Mortgages transferred						3,049,047								3,387,683		203,722	203,722
0599999 - Totals						5,874,698,539		586,977			586,977	(3,205,551)		317,608,929		485,697	485,697

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
000000-00-0	AFFINIUS TACTICAL PARTNERS IV LP	WILMINGTON	DE	AFFINIUS TACTICAL PARTNERS IV LP		07/03/2025		4,573,730				12.770
000000-00-0	ALIGN CAPITAL PARTNERS FUND III LP	SHAKER HEIGHTS	OH	ALIGN CAPITAL PARTNERS GP III, LP		10/28/2022			1,340,862			8.010
000000-00-0	ALPINE INVESTORS IX, LP	SAN FRANCISCO	CA	ALPINE INVESTORS IX, LP		02/28/2023			580,166			2.180
000000-00-0	ALTAS PARTNERS HOLDINGS III LP	TORONTO	CAN	ALTAS CORPORATION		05/06/2022			166,447			2.490
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	APOLLO		09/30/2021			(5,505,187)			2.950
000000-00-0	ARDIAN INFRASTRUCTURE FUND VI B SCS, SICAV-RAIF	ARDIAN INFRASTRUCTURE VI SARL	LUX	ARDIAN INFRASTRUCTURE FUND VI B SCS, SICAV-RAIF		08/07/2025		12,967,580				3.500
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P.	LOS ANGELES	CA	ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P.		06/30/2023			11,277,891			3.210
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	ARES CIP MANAGEMENT		08/03/2020			223,811			3.600
000000-00-0	ARLINGTON CAPITAL PARTNERS VI, LP	CHEVY CHASE	MD	ARLINGTON CAPITAL GROUP VI, L.L.C.		04/29/2022			3,273,366			1.310
000000-00-0	ASF IX B LP	EDINBURGH	GBR	ASF IX B LP		02/14/2025			(199,154)			0.310
000000-00-0	BERTRAM CAPITAL V LP	FOSTER CITY	CA	BERTRAM CAPITAL V LP		01/19/2023			1,012,456			5.640
000000-00-0	BIRCH HILL EQUITY PARTNERS VI	TORONTO	CAN	BIRCH HILL EQUITY PARTNERS MGMT		02/04/2020			292,128			2.280
000000-00-0	BROOKFIELD CAPITAL PARTNERS VI LP	NEW YORK	NY	BROOKFIELD CAPITAL PARTNERS VI GP LLC		08/01/2022			(86,500)			0.510
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD INFRASTRUCTURE FUND V GP LLC		09/30/2022			4,010,509			0.180
000000-00-0	BROOKFIELD INFRASTRUCTURE STRUCTURED SOLUTIONS-B, LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE STRUCTURED SOLUTIONS-B, LP		12/13/2024			7,636,188			15.700
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	BROOKFIELD RE FINANCE FUND VI GP		12/31/2021			(3,843,263)			4.980
000000-00-0	BVIP (PARALLEL) FUND XI, LP	BOSTON	MA	BVIP FUND XI GP, LLC		07/01/2022			3,151,301			4.790
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	CAPVEST PARTNERS LLP		06/29/2018			(360,006)			5.940
000000-00-0	CIM INFRASTRUCTURE FUND III, LP	LOS ANGELES	CA	CIM INFRASTRUCTURE FUND III, LP		04/29/2024			93,750			3.940
000000-00-0	CLEARVIEW CAPITAL FUND V, L.P.	STAMFORD	CT	CLEARVIEW CAPITAL FUND V GP		02/16/2022			164,292			7.570
000000-00-0	CLIMATE ADAPTIVE INFRASTRUCTURE FUND LP	MILL VALLEY	CA	CAI GP LP		10/31/2022			(3,889,515)			13.100
000000-00-0	DC TRIDENT HOLDINGS I	BOCA RATON	FL	DC TRIDENT HOLDINGS GP		04/01/2022			71,267			0.920
000000-00-0	DIGITALBRIDGE PARTNERS II, LP	BOCA RATON	FL	DIGITAL COLONY II GP, LLC		12/17/2021			479,951			0.600
000000-00-0	FIVE POINT WATER MANAGEMENT AND SUSTAINABLE INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	FIVE POINT WATER MANAGEMENT AND SUSTAINABLE INFRASTRUCTURE FUND IV LP		08/25/2023	3		440,467			2.400
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		05/29/2020			2,524,924			0.340
000000-00-0	FORTRESS LENDING FUND III (A), LP	NEW YORK	NY	FLF FUND III GP LIMITED		08/12/2022			615,078			1.920
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	GREENBRIAR HOLDINGS VI LLC		10/17/2022			4,305,752			1.430
000000-00-0	HARBERT INFRASTRUCTURE FUND VI, L.P.	BIRMINGHAM	AL	HIF VI GP, LLC		09/30/2022			107,682			8.320
000000-00-0	HARK CAPITAL IV LP	NEW YORK	NY	HARK CAPITAL IV LP		02/02/2023			6,750,000			3.870
000000-00-0	HARVEST PARTNERS IX LP	NEW YORK	NY	HARVEST PARTNERS		12/17/2021			145,100			1.030
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	HARVEST PARTNERS		08/07/2015			13,347			2.660
000000-00-0	HPS STRATEGIC INVESTMENT PARTNERS V LP	NEW YORK	NY	HPS STRATEGIC INVESTMENT PARTNERS V GP LP		11/04/2022			1,894,997			1.410
000000-00-0	ICG NORTH AMERICAN CREDIT PARTNERS III LP	NEW YORK	NY	ICG NORTH AMERICAN CREDIT PARTNERS FUND III LLC		11/10/2022			2,278,834			2.390
000000-00-0	INDUSTRIAL GROWTH PARTNERS VI, L.P.	SAN FRANCISCO	CA	IGP CAPITAL PARTNERS VI, LLC		03/31/2022			5,346,138			3.700
000000-00-0	INSIGHT PARTNERS XIII, LP	NEW YORK	NY	INSIGHT PARTNERS XIII, LP		09/08/2023			3,013,374			1.180
000000-00-0	KELSO INVESTMENT ASSOCIATES XI, LP	NEW YORK	NY	KELSO GP IX, L.P.		02/18/2022			1,278,332			2.110
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP	GRAND CAYMAN	CYM	KKR ASSOCIATES INFRASTRUCTURE III		05/24/2021			125,155			0.350
000000-00-0	LIVINGBRIDGE 7 LP	LONDON	GBR	LIVINGBRIDGE 7 GENERAL PARTNER LLP		05/29/2020			3,960,158			4.350
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	MANULIFE INFRASTRUCTURE FUND III, LP		10/03/2023			(3,514,371)			2.270
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	MONTANA CAPITAL PARTNERS AG		03/07/2018			189,238			3.680
000000-00-0	MERIDIAM INFRASTRUCTURE NORTH AMERICA FUND IV, LP	WASHINGTON	DC	MERIDIAM INFRASTRUCTURE NORTH AMERICA FUND IV, LP		06/20/2025			8,307,490			16.950
000000-00-0	NORTHAMPTON CAPITAL PARTNERS LP	NEW YORK	NY	NORTHAMPTON CAPITAL PARTNERS LP		12/20/2024			163,151			15.160
000000-00-0	NOVA INFRASTRUCTURE FUND I, LP	NEW YORK	NY	NOVA INFRASTRUCTURE GP I, L.P.		04/27/2022			1,792,838			12.120
000000-00-0	NUVEEN US STRATEGIC DEBT FUND, LP	WILMINGTON	DE	NUVEEN US STRATEGIC DEBT FUND, LP		04/17/2025			8,580,206			30.000
000000-00-0	NYLCAP MEZZANINE PARTNERS III	NEW YORK	NY	NYL CAPITAL PARTNERS		12/31/2010			6,730			1.940
000000-00-0	ONE EQUITY PARTNERS IX, LP	TORONTO	CAN	ONE EQUITY PARTNERS IX, LP		12/05/2024			(144,191)			13.280
000000-00-0	PCIP I ML COINVEST, LP	DOVER	DE	PCIP I ML COINVEST, LP		06/30/2025			9,201,085			28.000

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PEARLMARK EQUITY PARTNERS II-PL, LP	CHICAGO	IL	PEARLMARK EQUITY PARTNERS II-PL, LP		03/17/2023			(4,360,477)			45.040
000000-00-0	PENNYBACKER CRITICAL INFRASTRUCTURE PARTNERS I, LP	DOVER	DE	PENNYBACKER CRITICAL INFRASTRUCTURE PARTNERS I, LP		06/30/2025			13,518,695			5.900
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	PINEBRIDGE INVESTMENTS LLC		06/12/2015			29,233			2.730
000000-00-0	PW F4 A FEEDER, LP	NEW YORK	NY	PW F4 A FEEDER, LP		07/31/2025		4,128,023				12.700
000000-00-0	RIVERSIDE MICRO-CAP FUND VI, LP	NEW YORK	NY	RMCF VI GP, LLC		03/31/2022			288,799			1.600
000000-00-0	SLG OPPORTUNISTIC DEBT FUND LP	WILMINGTON	DE	SLG OPPORTUNISTIC DEBT FUND LP		05/29/2025			7,096,982			6.260
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	STONEPEAK ASSOCIATES IV LLC		12/10/2021			(4,529,906)			0.530
000000-00-0	STRATEGIC PARTNERS INFRASTRUCTURE IV LP	WILMINGTON	DE	STRATEGIC PARTNERS INFRASTRUCTURE IV LP		06/11/2025			1,500,000			2.450
000000-00-0	STRATEGIC PARTNERS IX LP	NEW YORK	NY	STRATEGIC PARTNERS		02/18/2022			6,072,557			0.700
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	TAILWATER CAPITAL		12/05/2014			16,274			1.159
000000-00-0	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP	NEW YORK	NY	TIGER GLOBAL PIP MANAGEMENT XV, LTD.		03/18/2022			1,875,000			0.590
000000-00-0	TOP TIER VENTURE VELOCITY FUND 4, LP	SAN FRANCISCO	CA	TOP TIER CAPITAL PARTNERS LLC		05/31/2022			2,517,910			5.714
000000-00-0	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	BABSON CAPITAL		07/14/2008			31,611			3.480
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	TZP SMALL CAP PARTNERS II LP		02/14/2019			88,116			6.400
000000-00-0	WIND POINT PARTNERS X-A LP	CHICAGO	IL	WIND POINT X ADVISORS, LLC		10/21/2022			4,644,999			2.900
000000-00-0	YUKON CAPITAL PARTNERS V LP	MINNEAPOLIS	MN	YUKON CAPITAL PARTNERS		12/22/2022			7,266,915			5.900
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								21,669,333	113,328,982			XXX
000000-00-0	PACIFIC ASSET MANAGEMENT CLO OPPORTUNITIES FUND LP	NEWPORT BEACH	CA	INTERNALLY FORMED		05/31/2018			9,727,699			100.000
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		02/28/2019			298,094			84.520
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	INTERNALLY FORMED		05/26/2021			696,576			88.940
000000-00-0	PACIFIC PRIVATE EQUITY FUND II-A LP	NEWPORT BEACH	CA	PACIFIC PRIVATE EQUITY FUND II-A LP		10/01/2023			43,491,963			99.970
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND III	NEWPORT BEACH	CA	INTERNALLY FORMED		10/17/2017			63,636			79.770
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV	NEWPORT BEACH	CA	INTERNALLY FORMED		03/06/2019			2,253,630			79.160
000000-00-0	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND VI LP	NEWPORT BEACH	CA	PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND VI LP		03/22/2024			18,958,817			75.680
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/28/2018			6,418			35.710
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		06/21/2019			1,193			30.610
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	INTERNALLY FORMED		12/22/2020			69,944			23.080
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	INTERNALLY FORMED		07/31/2020			3,240			9.660
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated									75,571,210			XXX
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	INTERNALLY FORMED		12/31/1997			1,050,837,123			100.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated									1,050,837,123			XXX
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL, LLC		01/31/2021			71,375			35.360
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated									71,375			XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	BLACKSTONE PROPERTY ASSOCIATES L.P.		06/30/2022			91,813			0.300
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated									91,813			XXX
87151K-AA-7	SYMETRA LIFE INSURANCE SUB 144A 6.550% 10/01/55	BELLEVUE	WA	WELLS FARGO BANK N.A.	2.A FE	07/17/2025		10,063,800	8,103,030			0.000
65558R-AQ-2	NORDEA BANK ABP PERP JR SUB 144A 6.750% 12/31/99	HELSINKI	FIN	GOLDMAN SACHS & CO	2.A FE	09/03/2025		200,000				0.000
2799999. Surplus Notes - Unaffiliated								10,263,800	8,103,030			XXX
06738E-DC-6	Barclays Bank PLC PERP JR SUB 7.625% 12/31/99	LONDON	GBR	BARCLAYS CAPITAL INC	3.A FE	06/26/2025		200,250				0.000
2999999. Capital Notes - Unaffiliated								200,250				XXX
000000-00-0	R4 HOUSING PARTNERS XXIV LP	DOVER	DE	R4 HOUSING PARTNERS XXIV LP		07/01/2025		60,000,000				99.920
000000-00-0	RED STONE EQUITY - FUND 116 LP	NEW YORK	NY	RED STONE EQUITY - FUND 116 LP		07/24/2025		50,000,000				99.940
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated								110,000,000				XXX
000000-00-0	SUGAR CREEK REALTY LLC - GA	ST LOUIS	MO	SUGAR CREEK REALTY		12/09/2022			920,000			0.000
3999999. Qualifying State Tax Credit Investments - Unaffiliated									920,000			XXX
053332-9L-8	AUTOZONE INC WCFN 053332A@1 - AUTOZONE SVC1 0.000% 12/31/49	MEMPHIS	TN	DIRECT PLACEMENT	2.B	04/13/2023			2,258,317			0.000

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1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AUTOZONE INC WCFN DISC NT SER D 0.000% 12/31/49	MEMPHIS	TN	DIRECT PLACEMENT	2.B	04/16/2025			43,798,154			0.000
191216-9D-4	COCA-COLA CO WCFN 191216F@4- COCA-COLA CO SVC #5 0.000% 12/31/49	ATLANTA	GA	DIRECT PLACEMENT	1.E	10/23/2024			4,441,872			0.000
231021-D*-4	CUMMINS INC WCFN 231021D*4- CUMMINS INC SVCS #1 0.000% 12/31/49	COLUMBUS	IN	DIRECT PLACEMENT	1.F	01/18/2024			3,920,764			0.000
25249@-AA-4	DIAGEO NORTH AMERICA WCFN 25249@AA4-DIAGEO SVC AGMT #1 0.000% 12/31/49	NEW YORK	NY	DIRECT PLACEMENT	2.B	01/11/2023			27,529,312			0.000
000000-00-0	EATON CORP WCFN 278058G@5 EATON SCV AGMT #2 0.000% 12/31/49	BEACHWOOD	GA	DIRECT PLACEMENT	1.G FE	02/28/2024			44,581,465			0.000
68555C-BJ-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/18/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/21/2025			3,533,974			0.000
68555C-AT-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/27/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			2,528,460			0.000
68555B-Y4-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/04/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/01/2025			769,259			0.000
68555C-FB-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/11/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/25/2025		130,613	130,498			0.000
68555C-CS-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/26/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/02/2025		150,147	518,600			0.000
68555B-XG-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/16/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/20/2025			353,741			0.000
68555B-XX-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/31/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/07/2025			555,825			0.000
68555C-FP-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/23/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/25/2025		1,315,859	920,629			0.000
68555C-CR-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/25/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		31,175	461,056			0.000
68555C-DP-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/23/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/29/2025		332,786				0.000
68555C-BC-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/12/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/19/2025		1,163,497				0.000
68555B-YQ-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/24/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/28/2025		626,498	625,627			0.000
68555B-WG-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/16/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	02/20/2025			357,000			0.000
68555C-G2-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/02/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/03/2025		370,527	533,807			0.000
68555C-DM-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/21/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/29/2025		237,739				0.000
68555C-CD-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/13/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/04/2025		47,134				0.000
68555C-A7-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/07/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/21/2025			2,668,907			0.000
68555C-DH-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/17/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/22/2025		214,055				0.000
68555C-FS-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/26/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		478,554				0.000
68555C-CG-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/16/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		313,875	139,771			0.000
68555C-DF-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/15/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/19/2025		306,326	115,956			0.000
68555B-VJ-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/18/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/17/2025		698,974				0.000
68555B-YA-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/10/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/16/2025			1,729,868			0.000
68555C-DL-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/20/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/29/2025		239,036				0.000
68555B-YU-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/28/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	01/29/2025			588,714			0.000
68555B-XH-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/17/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/20/2025			643,225			0.000
68555C-EV-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/29/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		130,856	134,943			0.000
68555C-EL-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/20/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/02/2025		357,262				0.000
68555C-CB-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/11/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		106,408	420,623			0.000
68555B-Y5-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/05/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	05/19/2025			1,787,589			0.000
68555B-ZW-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/30/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/02/2025		1,490,969	478,473			0.000
68555C-CJ-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/18/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/25/2025		130,659	49,714			0.000
68555C-CQ-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/24/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		221,750	1,125,106			0.000
68555C-C4-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/04/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/07/2025		208,276	2,432,342			0.000
68555C-A6-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/06/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/18/2025		596,838	1,065,951			0.000
68555C-AU-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/28/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/02/2025		174,105	2,120,258			0.000
68555C-CK-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/19/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/26/2025		368,759	221,387			0.000
68555B-ZA-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/10/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/11/2025		1,111,363				0.000
68555B-YD-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/13/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/21/2025			2,797,081			0.000
68555C-CA-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/10/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		123,236	1,260,144			0.000
68555B-YR-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/25/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/05/2025			1,231,792			0.000

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1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
68555C-A9-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/09/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/16/2025		267,925	170,989			0.000
68555C-GD-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/13/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/19/2025		258,384	129,083			0.000
68555C-A5-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/05/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/04/2025			440,918			0.000
68555C-AV-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/29/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/02/2025			544,307			0.000
68555C-D3-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/03/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/11/2025		147,568	111,764			0.000
68555C-D8-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/08/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/15/2025		199,339				0.000
68555B-XP-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/23/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/01/2025			688,337			0.000
68555C-BB-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/11/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	05/27/2025			1,294,289			0.000
68555C-FN-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/22/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/27/2025		22,838	230,883			0.000
68555C-GM-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/21/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/22/2025		1,562,258				0.000
68555C-BA-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/10/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	05/27/2025			1,175,852			0.000
68555C-DA-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/10/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/15/2025		164,662				0.000
68555C-ES-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/26/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/03/2025		176,361				0.000
68555B-YJ-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/18/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/24/2025			217,392			0.000
68555B-ZF-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/15/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/22/2025		503,512	1,515,789			0.000
68555C-FR-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/25/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/27/2025		475,389	126,953			0.000
68555C-CH-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/17/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		26,217	1,037,227			0.000
68555C-CL-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/20/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/25/2025		283,195				0.000
68555B-XQ-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/24/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			631,587			0.000
68555B-WP-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/23/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/26/2025			107,722			0.000
68555C-A2-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/02/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/09/2025		158,842				0.000
68555B-XF-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/15/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/16/2025			1,156,405			0.000
68555C-GL-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/20/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/19/2025		469,325				0.000
68555B-Z4-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/04/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/10/2025			485,762			0.000
68555C-BD-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/13/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		189,106				0.000
68555C-C5-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/05/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/12/2025		119,277	894,215			0.000
68555C-FG-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/16/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		131,416	127,869			0.000
68555B-XU-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/28/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/03/2025			1,361,196			0.000
68555C-EK-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/19/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/28/2025		239,877				0.000
68555C-F3-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/03/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/15/2025		322,446				0.000
68555C-B4-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/04/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/01/2025		1,267,810	1,352,571			0.000
68555C-F5-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/05/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/04/2025		58,556				0.000
68555C-CW-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/30/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/03/2025		14,087				0.000
68555C-CX-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/31/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/04/2025		307,674				0.000
68555C-FJ-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/18/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		474,801	667,609			0.000
68555B-ZH-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/17/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/31/2025			791,308			0.000
68555B-XM-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/21/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			279,979			0.000
68555B-Z5-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/05/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/12/2025		380,861	703,344			0.000
68555C-AG-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/16/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/01/2025			195,283			0.000
68555C-CP-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/23/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/25/2025		41,938	335,529			0.000
68555C-AS-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/26/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			273,558			0.000
68555B-ZP-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/23/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	02/24/2025			220,321			0.000
68555C-G7-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/07/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/22/2025		232,561				0.000
68555C-DT-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/27/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/29/2025		118,776				0.000
68555C-BL-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/20/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/26/2025		475,926				0.000
68555B-WK-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/19/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/17/2025		39,033				0.000
68555C-CT-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/27/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/02/2025		21,766	771,462			0.000
68555C-BK-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/19/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/26/2025		697,794				0.000

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 Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
68555B-Z9-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/09/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	02/10/2025			1,414,162			0.000
68555C-AM-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/21/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/30/2025		253,966	139,636			0.000
68555B-XN-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/22/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			318,813			0.000
68555B-Z8-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/08/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/22/2025		497,013				0.000
68555C-C3-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/03/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/12/2025		122,826	230,169			0.000
68555C-F4-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/04/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		528,040				0.000
68555B-XV-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/29/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/03/2025			2,051,108			0.000
68555C-ET-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/27/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		130,926	397,386			0.000
68555C-EC-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/12/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		99,855	274,425			0.000
68555C-DQ-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/24/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/30/2025		299,446				0.000
68555B-Z1-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/01/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/13/2025			889,958			0.000
68555B-VS-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/26/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/03/2025			471,633			0.000
68555C-F2-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/02/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		127,749	275,334			0.000
68555C-AN-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/22/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/26/2025			424,068			0.000
68555B-YS-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/26/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	05/28/2025			768,598			0.000
68555C-AD-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/13/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	03/28/2025			2,529,384			0.000
68555C-DG-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/16/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/19/2025		86,955				0.000
68555B-XT-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/27/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/02/2025			116,442			0.000
68555B-YC-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/12/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	02/20/2025			1,196,549			0.000
68555C-C2-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/02/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/07/2025		406,563				0.000
68555C-CC-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/12/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/15/2025		18,256	139,528			0.000
68555C-B6-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/06/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/13/2025		534,544				0.000
68555B-Y7-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/07/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/09/2025			419,931			0.000
68555B-ZX-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/31/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/01/2025			568,055			0.000
68555C-FA-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/10/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/22/2025		130,003				0.000
68555B-YE-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/14/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/02/2025		127,284	984,667			0.000
68555B-XA-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/10/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	07/15/2025		3,547,966				0.000
68555C-D1-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/01/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/04/2025		204,571				0.000
68555C-DN-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/22/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/30/2025		103,020				0.000
68555C-B3-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/03/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	04/07/2025			3,339,212			0.000
68555C-C9-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/09/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/12/2025		1,726,142	27,234			0.000
68555B-ZJ-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/18/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/24/2025			589,984			0.000
68555C-C6-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/06/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/26/2025		14,601				0.000
68555C-D2-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/02/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	09/05/2025		112,146				0.000
68555B-ZC-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/12/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/18/2025			682,159			0.000
68555C-F9-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/09/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/26/2025		388,327	815,892			0.000
68555B-Z2-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/02/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/04/2025			454,195			0.000
68555C-F8-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 06/08/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		131,204	155,770			0.000
68555C-B5-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/05/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		247,662				0.000
68555B-ZB-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/11/25	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	06/23/2025			489,321			0.000
68555C-FF-1	GENERAL MILLS WCFI WCFI DISC NT 4.827% 06/15/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		363,608				0.000
68555C-EB-1	GENERAL MILLS WCFI WCFI DISC NT 4.950% 05/11/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/20/2025		381,006				0.000
68555C-E5-4	GENERAL MILLS WCFI WCFI DISC NT 4.883% 05/05/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		156,287				0.000
68555C-EJ-4	GENERAL MILLS WCFI WCFI DISC NT 4.865% 05/18/26	MINNEAPOLIS	MN	DEUTSCHE BANK TRUST AMERICAS	2.B	08/15/2025		183,953	165,675			0.000
372460-9A-5	GENUINE PARTS CO WCFN 372460E#8- GENUINE PARTS SVC2 0.000% 12/31/49	ATLANTA	GA	DIRECT PLACEMENT	2.A FE	07/21/2023			2,695,534			0.000
438516-9A-6	HONEYWELL INTERNATIONAL WCFN 438516C*5 - HONEYWELL AGMT 2 0.000% 12/31/49	CHARLOTTE	NJ	DIRECT PLACEMENT	1.F FE	07/12/2023			54,638,780			0.000

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 Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
478375-A*-9	JOHNSON CONTROLS INTL WCFN 478375A*9 - JOHNSON CONTROLS 1 0.000% 12/31/49	MILWAUKE	WI	DIRECT PLACEMENT	1.G FE	12/18/2024			20,906,943			0.000
67103H-A*-8	O'REILLY AUTO SVC 67103HA*8 - O'REILLY AUTO SVC1 0.000% 12/31/49	HELENA	MO	DIRECT PLACEMENT	2.B FE	09/25/2025			55,491,494			0.000
06055H-A*-4	PFIZER INC WCFN 06055HA*4- PFIZER INC SVC AGT1 0.000% 12/31/49	NEW YORK	NY	DIRECT PLACEMENT	1.F FE	08/28/2023			17,222,418			0.000
000000-00-0	THE PROCTER & GAMBLE CO WCFN 742718H*3-PROCTER & GAMBLE #4 0.000% 12/31/49	CINCINNATI	OH	DIRECT PLACEMENT	1.D FE	08/09/2023			29,860,674			0.000
000000-00-0	THE PROCTER & GAMBLE CO WCFN TL DISC NT SER B 0.000% 12/31/49	CINCINNATI	OH	DIRECT PLACEMENT	1.D FE	12/18/2024			9,541,388			0.000
4399999. Working Capital Finance Investment - Unaffiliated								87,942,209	332,064,732			XXX
000000-00-0	APC ASSET DEVELOPMENT I, LP	NEWPORT BEACH	CA	APC ASSET DEVELOPMENT I, LP		12/01/2023			(5,295,606)			99.920
000000-00-0	APC ASSET DEVELOPMENT II LP	NEWPORT BEACH	CA	APC ASSET DEVELOPMENT II LP		12/01/2023			(5,396,627)			99.940
33883V-AC-8	FLATIRON CLO LTD	CAYMAN ISLANDS	CYM	FLATIRON CLO		07/01/2025		424,350				0.000
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated								424,350	(10,692,233)			XXX
000000-00-0	PACIFIC PRIVATE CREDIT OPPORTUNITIES FUND II LP	NEWPORT BEACH	CA	PACIFIC PRIVATE CREDIT OPPORTUNITIES FUND II LP		09/04/2024			39,647,817			99.950
5599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated									39,647,817			XXX
												0.000
5699999. Any Other Class of Assets - Unaffiliated												XXX
6899999. Total - Unaffiliated								230,499,942	443,887,699			XXX
6999999. Total - Affiliated									1,166,056,150			XXX
7099999 - Totals								230,499,942	1,609,943,849			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AFFINIUS TACTICAL PARTNERS IV LP	WILMINGTON	DE	NORMAL DISTRIBUTION	12/03/2007	09/30/2025	5,515							5,515	5,515				
000000-00-0	AP TUNDRA HOLDINGS LIMITED	ST. LOUIS	MO	NORMAL DISTRIBUTION	02/11/2008	09/30/2025	117,824							117,824	117,824				
000000-00-0	APOLLO INFRASTRUCTURE OPPS FUND II, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/15/2023	09/30/2025	2,439,551							2,439,551	2,439,551				
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	LOS ANGELES	CA	NORMAL DISTRIBUTION	12/20/2024	09/30/2025	403,060							403,060	403,060				
000000-00-0	ARISTOTLE CAPITAL MANAGEMENT LLC	LOS ANGELES	CA	NORMAL DISTRIBUTION	04/12/2023	09/30/2025	2,501,426							2,501,426	2,501,426				
000000-00-0	ASF IX B LP	EDINBURGH	GBR	NORMAL DISTRIBUTION	02/14/2025	09/30/2025	246,141							246,141	246,141				
000000-00-0	ASF TOWER II CO-INVEST B LP	ST HELIER	GBR	NORMAL DISTRIBUTION	05/24/2023	09/30/2025	81,081							81,081	81,081				
000000-00-0	AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP	IRVINE	CA	NORMAL DISTRIBUTION	12/31/2022	09/30/2025	1,060,036							1,060,036	1,060,036				
000000-00-0	BLACKROCK US CRE DEBT FUND - C7 LP	NEW YORK	NY	NORMAL DISTRIBUTION	01/19/2023	09/30/2025	14,668,154							14,668,154	14,668,154				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	02/23/2022	09/30/2025	1,475,194							1,475,194	1,475,194				
000000-00-0	BROOKFIELD REAL ESTATE FINANCE FUND VI	NEW YORK	NY	NORMAL DISTRIBUTION	05/17/2022	09/30/2025	1,489,953							1,489,953	1,489,953				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CALTIUS PARTNERS IV	LOS ANGELES	CA	NORMAL DISTRIBUTION	09/30/2022	09/30/2025	118,041							118,041	118,041				
000000-00-0	CAPVEST EQUITY PARTNERS IV	LONDON	GBR	NORMAL DISTRIBUTION	12/31/2021	09/30/2025	2,041,851							2,041,851	2,041,851				
000000-00-0	CLIMATE ADAPTIVE INFRASTRUCTURE FUND LP	MILL VALLEY	CA	NORMAL DISTRIBUTION	10/31/2022	09/30/2025	3,032,136							3,032,136	3,032,136				
000000-00-0	EURO CHOICE VII SCS	GENEVE	CHE	NORMAL DISTRIBUTION	05/09/2014	09/30/2025	782,322							782,322	782,322				
000000-00-0	EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P.	LONDON	GBR	NORMAL DISTRIBUTION	03/01/2019	09/30/2025	615,288							615,288	615,288				
000000-00-0	FORTRESS CREDIT OPPORTUNITIES FUND V	NEW YORK	NY	NORMAL DISTRIBUTION	08/12/2022	09/30/2025	1,243,922							1,243,922	1,243,922				
000000-00-0	FORTRESS CREDIT OPPS FUND V EXPANSION (A)	NEW YORK	NY	NORMAL DISTRIBUTION	10/25/2007	09/30/2025	3,549,261							3,549,261	3,549,261				
000000-00-0	FORTRESS LENDING FUND III (A), LP	NEW YORK	NY	NORMAL DISTRIBUTION	01/27/2023	09/30/2025	7,839,718							7,839,718	7,839,718				
000000-00-0	GLENDOWER CAPITAL STRATEGIC PARTNERSHIP V-1 (NEVELSON), SCSP	LUXEMBOURG	LUX	NORMAL DISTRIBUTION	04/29/2021	09/30/2025	832,709							832,709	832,709				
000000-00-0	GREENBRIAR EQUITY FUND VI LP	GREENWICH	CT	NORMAL DISTRIBUTION	10/20/2023	09/30/2025	3,995							3,995	3,995				
000000-00-0	HARBERT INFRASTRUCTURE FUND VI, L.P.	BIRMINGHAM	AL	NORMAL DISTRIBUTION	09/30/2022	09/30/2025	435,575							435,575	435,575				
000000-00-0	HARK CAPITAL IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	02/02/2023	09/30/2025	150,400							150,400	150,400				
000000-00-0	HARVEST PARTNERS IX LP	NEW YORK	NY	NORMAL DISTRIBUTION	06/13/2014	09/30/2025	2,713							2,713	2,713				
000000-00-0	HARVEST PARTNERS STRUCTURED CAPITAL FUND	NEW YORK	NY	NORMAL DISTRIBUTION	05/24/2021	09/30/2025	182,491							182,491	182,491				
000000-00-0	HPS STRATEGIC INVESTMENT PARTNERS V LP	NEW YORK	NY	NORMAL DISTRIBUTION	11/10/2008	09/30/2025	585,315							585,315	585,315				
000000-00-0	ICG NORTH AMERICAN CREDIT PARTNERS III LP	NEW YORK	NY	NORMAL DISTRIBUTION	10/03/2023	09/30/2025	131,833							131,833	131,833				
000000-00-0	KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP	GRAND CAYMAN	CYM	NORMAL DISTRIBUTION	03/31/2022	09/30/2025	1,629,225							1,629,225	1,629,225				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	NEW YORK	NY	NORMAL DISTRIBUTION	03/07/2018	09/30/2025	110,672							110,672	110,672				
000000-00-0	LUXOR CAPITAL PARTNERS LIQUIDATING SPV, LLC	NEW YORK	NY	NORMAL DISTRIBUTION	02/20/2008	09/30/2025	2,315							2,315	2,315				
000000-00-0	MANULIFE INFRASTRUCTURE FUND III, LP	BOSTON	MA	NORMAL DISTRIBUTION	01/28/2011	09/30/2025	198,303							198,303	198,303				
000000-00-0	MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P.	BAAR	CHE	NORMAL DISTRIBUTION	04/27/2022	09/30/2025	968,678							968,678	968,678				
000000-00-0	MONTAUK TRIGUARD IV	IRVINE	CA	NORMAL DISTRIBUTION	05/26/2017	09/30/2025	10,665							10,665	10,665				
000000-00-0	MONTAUK TRIGUARD V	IRVINE	CA	NORMAL DISTRIBUTION	04/17/2025	09/30/2025	248,542							248,542	248,542				
000000-00-0	NUVEEN US STRATEGIC DEBT FUND, LP	WILMINGTON	DE	NORMAL DISTRIBUTION	12/31/2010	09/30/2025	171,077							171,077	171,077				
000000-00-0	ONE EQUITY PARTNERS IX, LP	TORONTO	CAN	NORMAL DISTRIBUTION	12/05/2024	09/30/2025	93,063							93,063	93,063				
000000-00-0	PEARLMARK MEZZANINE REALTY PARTNERS VI-PL, LP	CHICAGO	IL	NORMAL DISTRIBUTION	11/20/2006	09/30/2025	276,912							276,912	276,912				
000000-00-0	PENNYBACKER CRITICAL INFRASTRUCTURE PARTNERS I, LP	DOVER	DE	NORMAL DISTRIBUTION	11/01/2024	09/30/2025	133,478							133,478	133,478				
000000-00-0	PINEBRIDGE STRUCTURED CAPITAL III	NEW YORK	NY	NORMAL DISTRIBUTION	05/06/2025	09/30/2025	1,049,305							1,049,305	1,049,305				
000000-00-0	ROCKET GLOBAL INNOVATION FUND II, L.P.	BERTRANGE	LUX	NORMAL DISTRIBUTION	02/17/2023	09/30/2025	43,995							43,995	43,995				
000000-00-0	ROCKET INTERNET CAPITAL PARTNERS II SCS	FINDEL	LUX	NORMAL DISTRIBUTION	03/31/2022	09/30/2025	902,672							902,672	902,672				
000000-00-0	STONEPEAK INFRASTRUCTURE FUND IV LP	NEW YORK	NY	NORMAL DISTRIBUTION	03/31/2022	09/30/2025	(3,076,138)							(3,076,138)	(3,076,138)				
000000-00-0	TAILWATER ENERGY PARTNERS II	DALLAS	TX	NORMAL DISTRIBUTION	02/07/2025	09/30/2025	2,222							2,222	2,222				
000000-00-0	TOWER SQUARE CAPITAL PARTNERS III	SPRINGFIELD	MA	NORMAL DISTRIBUTION	02/05/2007	09/30/2025	557,510							557,510	557,510				
000000-00-0	TZP SMALL CAP PARTNERS II LP	NEW YORK	NY	NORMAL DISTRIBUTION	12/10/2021	09/30/2025	1,407,504							1,407,504	1,407,504				
000000-00-0	YUKON CAPITAL PARTNERS II	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	06/26/2020	09/30/2025													
000000-00-0	YUKON CAPITAL PARTNERS V LP	MINNEAPOLIS	MN	NORMAL DISTRIBUTION	05/31/2022	09/30/2025	1,715,443							1,715,443	1,715,443				
000000-00-0	COLLER INTERNATIONAL PARTNERS VI, LP	GEORGE TOWN	CYM	NORMAL DISTRIBUTION	12/09/2011	09/30/2025													84,538
000000-00-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	12/01/2019	09/30/2025													31,359
000000-00-0	TZP CAPITAL FUND I	NEW YORK	NY	NORMAL DISTRIBUTION	06/01/2010	09/30/2025													58,004
000000-00-0	EIG ENERGY FUND XIV	LOS ANGELES	CA	NORMAL DISTRIBUTION	12/03/2007	07/08/2025													31,296
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							52,480,948							52,480,948	52,480,948				205,197
000000-00-0	PACIFIC PRIVATE CREDIT FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2025	9,444,216							9,444,216	9,444,216				
000000-00-0	PACIFIC PRIVATE CREDIT FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	02/28/2019	09/30/2025	4,000,880							4,000,880	4,000,880				
000000-00-0	PACIFIC PRIVATE CREDIT FUND V	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	05/26/2021	09/30/2025	4,138,642							4,138,642	4,138,642				
000000-00-0	PACIFIC PRIVATE EQUITY FUND II-A LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/01/2023	09/30/2025	62,479,441							62,479,441	62,479,441				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND III	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	10/17/2017	09/30/2025	35,721,867							35,721,867	35,721,867				
000000-00-0	PACIFIC PRIVATE EQUITY OPPS FUND IV	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	03/06/2019	09/30/2025	17,983,346							17,983,346	17,983,346				
000000-00-0	PACIFIC PRIVATE FEEDER FUND II, LP	NEWPOER BEACH	CA	NORMAL DISTRIBUTION	06/28/2018	09/30/2025	1,112,725							1,112,725	1,112,725				
000000-00-0	PACIFIC PRIVATE FEEDER FUND III, LP	NEWPOER BEACH	CA	NORMAL DISTRIBUTION	06/21/2019	09/30/2025	953,111							953,111	953,111				
000000-00-0	PACIFIC PRIVATE FEEDER FUND IV, LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/22/2020	09/30/2025	628,900							628,900	628,900				

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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
000000-00-0	PPFA CREDIT OPPORTUNITIES FUND I LP	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	07/31/2020	09/30/2025	341,486							341,486	341,486				
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							136,804,614							136,804,614	136,804,614				
69388#-10-3	PACIFIC ASSET HOLDINGS	NEWPORT BEACH	CA	NORMAL DISTRIBUTION	12/31/1997	09/30/2025	203,744,258							203,744,258	203,744,258				
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							203,744,258							203,744,258	203,744,258				
000000-00-0	IMPACT MORTGAGE OPPORTUNITIES FUND	SAN FRANCISCO	CA	NORMAL DISTRIBUTION	01/31/2021	09/30/2025	228,999							228,999	228,999				
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							228,999							228,999	228,999				
000000-00-0	BLACKSTONE PROPERTY PARTNERS L.P.	NEW YORK	NY	NORMAL DISTRIBUTION	06/30/2022	09/30/2025	91,813							91,813	91,813				
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							91,813							91,813	91,813				
83406E-10-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018A CLASS R1 7.500% 02/25/42	NEW CASTLE	DE	Paydown	01/21/2025	09/25/2025													
225313-AR-6	CREDIT AGRICOLE SA/LONDON PERP JR SUB 144A 6.700% 12/31/99	MONTROUGE	FRA	MORGAN STANEY & CAPITAL SVCS	09/24/2024	08/26/2025	225,000							225,000	223,875		(1,125)	(1,125)	6,449
2799999. Surplus Notes - Unaffiliated							225,000							225,000	223,875		(1,125)	(1,125)	6,449
000000-00-0	BCCP SRC DESOTO III, LLC	AUBURN	AL	NORMAL DISTRIBUTION	10/17/2023	09/30/2025	550,370							550,370	550,370				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXI, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	03/31/2022	09/30/2025	506,900							506,900	506,900				
000000-00-0	CHURCHILL STATESIDE SOLAR FUND XXXII, LLC	CLEARWATER	FL	NORMAL DISTRIBUTION	04/05/2022	09/30/2025	149,712							149,712	149,712				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XX	CLEARWATER	FL	NORMAL DISTRIBUTION	05/21/2020	09/30/2025	74,100							74,100	74,100				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND XXI	CLEARWATER	FL	NORMAL DISTRIBUTION	08/06/2020	09/30/2025	319,129							319,129	319,129				
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated							1,600,211							1,600,211	1,600,211				
000000-00-0	SUGAR CREEK REALTY LLC - GA	ST LOUIS	MO	NORMAL DISTRIBUTION	12/09/2022	09/30/2025	920,000							920,000	920,000				
3999999. Qualifying State Tax Credit Investments - Unaffiliated							920,000							920,000	920,000				
053332-9L-8	AUTOZONE INC WCFN 053332A@1 - AUTOZONE SVC1 0.000% 12/31/49	MEMPHIS	TN	Redemption 100.0000	04/13/2023	09/05/2025	10,413,674		373,303			373,303		10,786,977	10,786,977				
053332-9K-0	AUTOZONE INC WCFN 053332A@1 AUTOZONE SVC #8 0.000% 12/31/49	MEMPHIS	TN	Redemption 100.0000	02/28/2023	09/17/2025	1,579,523		49,911			49,911		1,629,435	1,629,435				
000000-00-0	AUTOZONE INC WCFN DISC NT SER D 0.000% 12/31/49	MEMPHIS	TN	Redemption 100.0000	04/16/2025	09/29/2025	4,242,168		218,649			218,649		4,460,817	4,460,817				
191216-9D-4	COCA-COLA CO WCFN 191216F@4- COCA-COLA CO SVC #5 0.000% 12/31/49	ATLANTA	GA	Redemption 100.0000	10/23/2024	09/30/2025	24,232,540		333,030			333,030		24,565,570	24,565,570				
231021-D*-4	CUMMINS INC WCFN 231021D*4- CUMMINS INC SVCS #1 0.000% 12/31/49	COLUMBUS	IN	Redemption 100.0000	01/18/2024	09/02/2025	3,920,764		12,154			12,154		3,932,918	3,932,918				
25249@-AA-4	DIAGEO NORTH AMERICA WCFN 25249@AA4-DIAGEO SVC AGMT #1 0.000% 12/31/49	NEW YORK	NY	Redemption 100.0000	01/11/2023	09/12/2025	17,526,160		189,911			189,911		17,716,071	17,716,071				
000000-00-0	EATON CORP WCFN 278058G@5 EATON SCV AGMT #2 0.000% 12/31/49	BEACHWOOD	OH	Redemption 100.0000	02/28/2024	09/15/2025	85,798,076		822,938			822,938		86,621,015	86,621,015				
68555B-U7-4	GENERAL MILLS WCFI DISC NT 0.000% 07/07/25	MINNEAPOLIS	MN	Maturity	09/10/2024	07/07/2025	231,030		6,470			6,470		237,500	237,500				
68555B-UN-9	GENERAL MILLS WCFI DISC NT 0.000% 07/22/25	MINNEAPOLIS	MN	Maturity	09/23/2024	07/22/2025	8,307,964		210,136			210,136		8,518,100	8,518,100				
68555B-VT-5	GENERAL MILLS WCFI DISC NT 0.000% 08/27/25	MINNEAPOLIS	MN	Maturity	10/28/2024	08/27/2025	4,049,459		113,141			113,141		4,162,600	4,162,600				
68555B-WA-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/10/25	MINNEAPOLIS	MN	Maturity	05/14/2025	09/10/2025	619,080		10,920			10,920		630,000	630,000				
68555B-WS-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/26/25	MINNEAPOLIS	MN	Maturity	06/03/2025	09/26/2025	436,567		7,433			7,433		444,000	444,000				
68555B-WH-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/17/25	MINNEAPOLIS	MN	Maturity	06/27/2025	09/17/2025	864,158		10,142			10,142		874,300	874,300				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
68555B-WR-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/25/25	MINNEAPOLIS	MN	Maturity	04/01/2025	09/25/2025	1,158,470		27,930			27,930		1,186,400	1,186,400				
68555B-U8-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/08/25	MINNEAPOLIS	MN	Maturity	01/13/2025	07/08/2025	4,407,547		98,653			98,653		4,506,200	4,506,200				
68555B-VR-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/25/25	MINNEAPOLIS	MN	Maturity	01/29/2025	08/25/2025	1,971,609		43,491			43,491		2,015,100	2,015,100				
68555B-U9-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/09/25	MINNEAPOLIS	MN	Maturity	01/13/2025	07/09/2025	1,342,333		35,467			35,467		1,377,800	1,377,800				
68555B-V7-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/07/25	MINNEAPOLIS	MN	Maturity	02/04/2025	08/07/2025	3,355,081		56,419			56,419		3,411,500	3,411,500				
68555B-W3-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/03/25	MINNEAPOLIS	MN	Maturity	03/10/2025	09/03/2025	11,243,096		230,904			230,904		11,474,000	11,474,000				
68555B-WG-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/16/25	MINNEAPOLIS	MN	Maturity	02/20/2025	09/16/2025	1,767,572		30,928			30,928		1,798,500	1,798,500				
68555B-V4-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/04/25	MINNEAPOLIS	MN	Maturity	04/08/2025	08/04/2025	2,961,191		41,509			41,509		3,002,700	3,002,700				
68555B-UF-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/15/25	MINNEAPOLIS	MN	Maturity	04/23/2025	07/15/2025	207,678		2,522			2,522		210,200	210,200				
68555B-UR-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/25/25	MINNEAPOLIS	MN	Maturity	04/28/2025	07/25/2025	547,441		7,059			7,059		554,500	554,500				
68555B-VJ-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/18/25	MINNEAPOLIS	MN	Maturity	07/17/2025	08/18/2025	698,974		3,226			3,226		702,200	702,200				
68555B-VC-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/12/25	MINNEAPOLIS	MN	Maturity	02/14/2025	08/12/2025	3,785,864		77,336			77,336		3,863,200	3,863,200				
68555B-VM-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/21/25	MINNEAPOLIS	MN	Maturity	04/24/2025	08/21/2025	912,921		15,879			15,879		928,800	928,800				
68555B-UX-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/31/25	MINNEAPOLIS	MN	Maturity	02/04/2025	07/31/2025	796,231		20,969			20,969		817,200	817,200				
68555B-W9-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/09/25	MINNEAPOLIS	MN	Maturity	03/12/2025	09/09/2025	4,017,789		95,811			95,811		4,113,600	4,113,600				
68555B-UP-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/23/25	MINNEAPOLIS	MN	Maturity	03/26/2025	07/23/2025	2,290,307		34,793			34,793		2,325,100	2,325,100				
68555B-VL-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/20/25	MINNEAPOLIS	MN	Maturity	04/23/2025	08/20/2025	1,961,001		33,999			33,999		1,995,000	1,995,000				
68555B-V5-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/05/25	MINNEAPOLIS	MN	Maturity	03/24/2025	08/05/2025	5,367,525		87,275			87,275		5,454,800	5,454,800				
68555B-WV-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/29/25	MINNEAPOLIS	MN	Maturity	06/02/2025	09/29/2025	1,351,335		23,765			23,765		1,375,100	1,375,100				
68555B-VN-8	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/22/25	MINNEAPOLIS	MN	Maturity	03/24/2025	08/22/2025	2,131,919		40,081			40,081		2,172,000	2,172,000				
68555B-WC-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/12/25	MINNEAPOLIS	MN	Maturity	06/16/2025	09/12/2025	2,109,653		27,347			27,347		2,137,000	2,137,000				
68555B-WW-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/30/25	MINNEAPOLIS	MN	Maturity	04/02/2025	09/30/2025	2,758,511		63,689			63,689		2,822,200	2,822,200				
68555B-UB-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/11/25	MINNEAPOLIS	MN	Maturity	04/14/2025	07/11/2025	1,252,818		16,082			16,082		1,268,900	1,268,900				
68555B-WQ-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/24/25	MINNEAPOLIS	MN	Maturity	03/03/2025	09/24/2025	1,202,976		21,124			21,124		1,224,100	1,224,100				
68555B-UH-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/17/25	MINNEAPOLIS	MN	Maturity	04/23/2025	07/17/2025	276,659		3,441			3,441		280,100	280,100				
68555B-UQ-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/24/25	MINNEAPOLIS	MN	Maturity	01/28/2025	07/24/2025	924,174		24,326			24,326		948,500	948,500				
68555B-WP-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/23/25	MINNEAPOLIS	MN	Maturity	03/26/2025	09/23/2025	2,281,685		43,615			43,615		2,325,300	2,325,300				
68555B-VK-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/19/25	MINNEAPOLIS	MN	Maturity	02/20/2025	08/19/2025	1,394,598		32,402			32,402		1,427,000	1,427,000				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
68555B-UV-1	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/29/25	MINNEAPOLIS	MN	Maturity	01/30/2025	07/29/2025	3,410,154		76,146			76,146		3,486,300	3,486,300				
68555B-W2-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/02/25	MINNEAPOLIS	MN	Maturity	02/04/2025	09/02/2025	161,051		5,049			5,049		166,100	166,100				
68555B-WK-3	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/19/25	MINNEAPOLIS	MN	Maturity	07/17/2025	09/19/2025	39,033		367			367		39,400	39,400				
68555B-W4-9	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/04/25	MINNEAPOLIS	MN	Maturity	03/11/2025	09/04/2025	2,334,267		48,733			48,733		2,383,000	2,383,000				
68555B-VV-0	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/29/25	MINNEAPOLIS	MN	Maturity	02/04/2025	08/29/2025	572,971		15,129			15,129		588,100	588,100				
68555B-VU-2	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/28/25	MINNEAPOLIS	MN	Maturity	03/07/2025	08/28/2025	1,031,069		22,431			22,431		1,053,500	1,053,500				
68555B-VS-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/26/25	MINNEAPOLIS	MN	Maturity	03/03/2025	08/26/2025	2,917,507		47,393			47,393		2,964,900	2,964,900				
68555B-UG-4	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/16/25	MINNEAPOLIS	MN	Maturity	04/25/2025	07/16/2025	419,290		4,910			4,910		424,200	424,200				
68555B-U1-7	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/01/25	MINNEAPOLIS	MN	Maturity	03/04/2025	07/01/2025	1,213,763		21,337			21,337		1,235,100	1,235,100				
68555B-V6-5	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/06/25	MINNEAPOLIS	MN	Maturity	02/11/2025	08/06/2025	1,890,010		49,690			49,690		1,939,700	1,939,700				
68555B-WJ-6	GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/18/25	MINNEAPOLIS	MN	Maturity	03/25/2025	09/18/2025	1,019,295		26,505			26,505		1,045,800	1,045,800				
372460-9A-5	GENUINE PARTS CO WCFN 372460E#8- GENUINE PARTS SVC2 0.000% 12/31/49	ATLANTA	GA	Redemption 100.0000	07/21/2023	09/15/2025	3,265,914		117,790			117,790		3,383,704	3,383,704				
000000-00-0	GENUINE PARTS CO WCFN PERP TL DISC NT SER 3 0.000% 12/31/49	ATLANTA	GA	Redemption 100.0000	01/15/2025	09/15/2025	2,259,312		104,714			104,714		2,364,025	2,364,025				
438516-9A-6	HONEYWELL INTERNATIONAL WCFN 438516C*5 - HONEYWELL AGMT 2 0.000% 12/31/49	CHARLOTTE	NJ	Redemption 100.0000	07/12/2023	09/29/2025	56,727,340		635,294			635,294		57,362,634	57,362,634				
478375-A*-9	JOHNSON CONTROLS INTL WCFN 478375A*9 - JOHNSON CONTROLS 1 0.000% 12/31/49	MILWAUKE	WI	Redemption 100.0000	12/18/2024	09/22/2025	26,590,070		506,150			506,150		27,096,220	27,096,220				
68560*-AA-7	KEURIG DR PEPPER INC WCFN 68560*AA7- KEURIG DR PEPPER #1 0.000% 12/31/49	BURLINGTON	MA	Redemption 100.0000	01/11/2023	09/02/2025	4,023,665		116,394			116,394		4,140,059	4,140,059				
000000-00-0	PEPSICO INC WCFN 713448C*7-PEPSI CO SVC AGMT #8 0.000% 12/31/49	ATLANTA	GA	Redemption 100.0000	02/28/2024	08/05/2025	20,908,516		159,737			159,737		21,068,253	21,068,253				
06055H-A*-4	PFIZER INC WCFN 06055HA*4- PFIZER INC SVC AGT1 0.000% 12/31/49	NEW YORK	NY	Redemption 100.0000	08/28/2023	09/30/2025	12,619,730		130,834			130,834		12,750,564	12,750,564				
87612E-E#-9	TARGET CORP WCFN TL DISC NT SER 1 0.000% 12/31/49	MINNEAPOLIS	MN	Redemption 100.0000	09/29/2023	09/11/2025	18,236,867		63,855			63,855		18,300,722	18,300,722				
000000-00-0	THE PROCTER & GAMBLE CO WCFN 742718H*3- PROCTER & GAMBLE #4 0.000% 12/31/49	CINCINNATI	OH	DIRECT PLACEMENT	08/09/2023	09/27/2025	13,052,388							13,052,388	13,052,388				
000000-00-0	THE PROCTER & GAMBLE CO WCFN 742718H*3- PROCTER & GAMBLE #4 0.000% 12/31/49	CINCINNATI	OH	Redemption 100.0000	08/09/2023	09/30/2025	55,319,947		831,776			831,776		56,151,723	56,151,723				
4399999. Working Capital Finance Investment - Unaffiliated							454,710,280		6,582,414			6,582,414		461,292,695	461,292,695				
6899999. Total - Unaffiliated							510,257,251		6,582,414			6,582,414		516,839,666	516,838,541		(1,125)	(1,125)	211,646
6999999. Total - Affiliated							340,548,872							340,548,872	340,548,872				
7099999 - Totals							850,806,123		6,582,414			6,582,414		857,388,538	857,387,413		(1,125)	(1,125)	211,646

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828C-NT-4	US TREASURY NOTES 4.250% 08/15/35	09/11/2025	BANK OF AMERICA NA		713,683,895	700,000,000	2,268,581	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					713,683,895	700,000,000	2,268,581	XXX
105756-CN-8	REPUBLIC OF BRAZIL GOVT NATIONAL 7.250% 01/12/56	09/02/2025	J P MORGAN SECURITIES INC		28,141,020	29,000,000		3.B FE
401494-BA-6	REPUBLIC OF GUATEMALA SR NT 144A 6.250% 08/15/36	07/07/2025	SANTANDER INVESTMENT SECS		17,833,140	18,000,000		3.A FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					45,974,160	47,000,000		XXX
04780M-3C-1	ATLANTA GA ARPT AIRPORT 5.250% 07/01/50	09/10/2025	J P MORGAN SECURITIES INC		20,636,400	20,000,000		1.C FE
04780M-3D-9	ATLANTA GA ARPT AIRPORT 5.500% 07/01/55	09/10/2025	J P MORGAN SECURITIES INC		26,256,750	25,000,000		1.C FE
23503C-GJ-0	DALLAS-FORT WORTH TX INTERNATI AIRPORT 5.500% 11/01/50	09/11/2025	BANK OF AMERICA MUNI BD		10,592,900	10,000,000		1.D FE
249182-QX-7	DENVER CITY & CNTY CO ARPT REV AIRPORT 5.500% 11/15/53	08/21/2025	WELLS FARGO BANK N.A.		7,059,446	6,895,000	102,180	1.D FE
442349-GW-0	HOUSTON TX ARPT SYS REVENUE AIRPORT 5.250% 07/01/53	09/15/2025	WELLS FARGO BANK N.A.		19,818,229	19,450,000	173,381	1.E FE
491026-WJ-5	KENTON CNTY KY ARPT BRD AIRPORT 5.250% 01/01/49	09/09/2025	MORGAN STANEY & CAPITAL SVCS		1,522,065	1,490,000	14,993	1.E FE
491026-WK-2	KENTON CNTY KY ARPT BRD AIRPORT 5.250% 01/01/54	09/02/2025	Various		13,581,956	13,565,000	122,650	1.E FE
650028-C4-3	New York State Thruway Author GENERAL 5.125% 03/15/57	07/18/2025	JEFFERIES LLC		49,092,610	49,000,000		1.B FE
735389-4D-7	Port of Seattle PRT, AIRPRT & MARINA REV 5.500% 10/01/50	08/12/2025	Various		24,422,140	23,500,000		1.D FE
786107-XB-3	SACRAMENTO CNTY CA ARPT SYS RE PRT, AIRPRT & MARINA REV. 5.250% 07/01/50	08/08/2025	BANK OF AMERICA MUNI BD		23,992,749	23,695,000		1.F FE
786107-XC-1	SACRAMENTO CNTY CA ARPT SYS RE PRT, AIRPRT & MARINA REV. 5.250% 07/01/55	08/12/2025	BANK OF AMERICA MUNI BD		44,895,552	44,465,000		1.F FE
795576-NA-1	SALT LAKE CITY UT ARPT REVENUE AIRPORT 5.500% 07/01/50	07/18/2025	J P MORGAN SECURITIES INC		22,794,903	22,250,000		1.E FE
795576-NB-9	SALT LAKE CITY UT ARPT REVENUE AIRPORT 5.500% 07/01/55	07/18/2025	J P MORGAN SECURITIES INC		34,648,040	34,000,000		1.E FE
79739G-NY-8	San Diego County Regional Airp AMT-SUBORDINATE-SER B 5.000% 07/01/56	09/09/2025	JEFFERIES LLC		10,169,420	10,155,000	97,319	1.E FE
79739G-RM-0	San Diego County Regional Airp AIRPORT 5.250% 07/01/58	08/27/2025	Various		24,256,760	24,000,000	158,667	1.D FE
79739G-TD-8	San Diego County Regional Airp AIRPORT 5.250% 07/01/50	08/26/2025	WELLS FARGO BANK N.A.		9,937,005	9,750,000	68,250	1.D FE
79766D-XP-9	San Francisco Airport Commissi AIRPORT 5.250% 05/01/55	07/28/2025	J P MORGAN SECURITIES INC		13,077,740	13,000,000	166,833	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					356,754,665	350,215,000	904,273	XXX
00108W-AU-4	AMERICAN ELECTRIC POWER CO SR NT 5.850% 10/15/55	09/22/2025	BNY CAPITAL MARKETS INC		4,975,200	5,000,000		2.A FE
00130H-CK-9	The AES Corporation JR SUB 7.600% 01/15/55	07/11/2025	BNP PARIBAS SECURITIES CORP		49,625	50,000	1,889	3.B FE
019576-AF-4	ALLIED UNIVERSAL HOLDCO SR SEC 144A 6.875% 06/15/30	07/02/2025	CITIGROUP GLOBAL MKT INC		126,875	125,000	501	4.C FE
02209S-BV-4	ALTRIA GROUP INC CO GUARNT 5.250% 08/06/35	08/04/2025	GOLDMAN SACHS & CO		9,944,700	10,000,000		2.A FE
02344A-AG-3	AMCOR PLC CO GUARNT SER WI 5.100% 03/17/30	08/25/2025	Tax Free Exchange		199,976	200,000	4,477	2.B FE
02344A-AH-1	AMCOR PLC CO GUARNT SER WI 5.500% 03/17/35	08/25/2025	Tax Free Exchange		13,671,897	13,715,000	331,065	2.B FE
02557T-AE-9	AMERICAN ELECTRIC POWER JR SUB SER C 5.800% 03/15/56	09/23/2025	MIZUHO SECURITIES USA INC		350,000	350,000		2.C FE
02557T-AF-6	AMERICAN ELECTRIC POWER JR SUB SER D 6.050% 03/15/56	09/23/2025	MIZUHO SECURITIES USA INC		10,000,000	10,000,000		2.C FE
025816-EL-9	AMERICAN EXPRESS CO SR NT 5.051% 07/20/29	07/21/2025	ROYAL BANK OF CANADA		4,000,000	4,000,000		1.F FE
025932-AQ-7	AMERICAN FINANCIAL GROUP INC SR NT 5.000% 09/23/35	09/16/2025	BANK OF AMERICA NA		24,790,500	25,000,000		2.A FE
03238A-AA-3	AMYNTA AGENCY/WARRANTY SR NT 144A 7.500% 07/15/33	07/09/2025	BANK OF AMERICA NA		301,750	300,000		5.B FE
036752-BK-8	ELEVANCE HEALTH INC SR NT 5.000% 01/15/36	09/08/2025	DEUTSCHE BANK SECURITIES INC		15,444,200	15,500,000		2.A FE
03743Q-AR-9	APA CORP CO GUARNT 6.100% 02/15/35	09/18/2025	Tax Free Exchange		11,951,179	12,000,000	67,100	2.C FE
03743Q-AX-6	APA CORP SR NT SER . 4.375% 10/15/28	09/18/2025	Tax Free Exchange		9,994,302	10,000,000	185,938	2.C FE
03743Q-AZ-1	APA CORP SR NT SER . 4.250% 01/15/30	09/18/2025	Tax Free Exchange		2,942,407	2,947,000	21,918	2.C FE
03743Q-BA-5	APA CORP SR NT SER . 6.000% 01/15/37	09/18/2025	Tax Free Exchange		9,731,601	9,700,000	101,850	2.C FE
03743Q-BB-3	APA CORP SR NT SER . 5.100% 09/01/40	09/18/2025	Tax Free Exchange		5,100,199	5,140,000	12,379	2.C FE
04621X-AQ-1	ASSURANT INC SR NT 5.550% 02/15/36	09/10/2025	GOLDMAN SACHS & CO		15,102,970	15,000,000	24,821	2.B FE
05369A-AT-8	Aviation Capital Group LLC SR NT 144A 4.800% 10/24/30	07/10/2025	BNP PARIBAS SECURITIES CORP		24,957,576	25,200,000		2.C FE
05606#-AB-9	BIFF III SEC 5.466% 02/13/33	09/16/2025	BANK OF MONTREAL		20,000,000	20,000,000		2.B Z
06051G-JQ-3	BANK OF AMERICA CORPORATION SR NT SER N 1.658% 03/11/27	07/17/2025	GOLDMAN SACHS & CO		981,030	1,000,000	5,849	1.G FE
073644-AA-4	BEACON MOBILITY CORP SR SEC 144A 7.250% 08/01/30	07/10/2025	J P MORGAN SECURITIES INC		356,563	350,000	634	4.B FE
097023-BA-2	BOEING CO/THE SR UNSECURED 5.875% 02/15/40	09/25/2025	J P MORGAN SECURITIES INC		5,135,250	5,000,000	33,455	2.C FE
09780*-AA-5	BONACCORD CAPITAL PRIVATE PLACEMENT 6.000% 07/31/32	09/05/2025	GOLDMAN SACHS & CO		7,260,000	7,260,000		1.G Z
09780*-AB-3	BONACCORD CAPITAL SR NT SER IH 6.380% 07/31/35	09/05/2025	GOLDMAN SACHS & CO		9,075,000	9,075,000		1.G Z
09780@-AA-3	BONACCORD CAPITAL PRIVATE PLACEMENT 6.000% 07/31/32	09/05/2025	GOLDMAN SACHS & CO		12,740,000	12,740,000		1.G Z
09780@-AB-1	BONACCORD CAPITAL SR NT SER MH 6.380% 07/31/35	09/05/2025	GOLDMAN SACHS & CO		15,925,000	15,925,000		1.G Z
120568-BH-2	BUNGE LTD FINANCE CORP CO GUARNT 144A 4.900% 04/21/27	07/08/2025	Tax Free Exchange		14,978,640	15,000,000	157,208	2.A FE
120568-BJ-8	BUNGE LTD FINANCE CORP CO GUARNT 144A 3.200% 04/21/31	07/08/2025	Tax Free Exchange		7,776,624	7,800,000	53,387	2.A FE
120568-BK-5	BUNGE LTD FINANCE CORP CO GUARNT 144A 5.250% 04/21/32	07/08/2025	Tax Free Exchange		4,977,013	5,000,000	56,146	2.A FE
120568-BM-1	BUNGE LTD FINANCE CORP CO GUARNT 4.900% 04/21/27	08/19/2025	Tax Free Exchange		14,979,589	15,000,000	240,917	2.A FE
120568-BN-9	BUNGE LTD FINANCE CORP CO GUARNT 3.200% 04/21/31	08/19/2025	Tax Free Exchange		7,776,953	7,800,000	81,813	2.A FE
120568-BP-4	BUNGE LTD FINANCE CORP CO GUARNT 5.250% 04/21/32	08/19/2025	Tax Free Exchange		4,977,178	5,000,000	86,042	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12116L-AG-4	BURFORD CAPITAL GLBL FIN CO GUARNT 144A 7.500% 07/15/33	07/08/2025	JEFFERIES LLC		302,250	300,000		3.B FE
125523-CY-4	THE CIGNA GROUP SR NT 4.875% 09/15/32	09/02/2025	CITIGROUP GLOBAL MKT INC		349,972	350,000		2.A FE
125523-CZ-1	THE CIGNA GROUP SR NT 5.250% 01/15/36	09/02/2025	MORGAN STANEY & CAPITAL SVCS		14,971,350	15,000,000		2.A FE
125523-DA-5	THE CIGNA GROUP SR NT 6.000% 01/15/56	09/02/2025	BANK OF AMERICA NA		11,885,160	12,000,000		2.A FE
12597Y-AC-3	CP ATLAS BUYER INC SR SEC 144A 9.750% 07/15/30	07/01/2025	J P MORGAN SECURITIES INC		204,888	200,000		4.B FE
126117-AZ-3	CNA FINANCIAL CORPORATION SR NT 5.200% 08/15/35	08/05/2025	WELLS FARGO BANK N.A.		14,958,300	15,000,000		2.A FE
126650-BR-0	CVS CORPORATION SR NT 6.125% 09/15/39	09/25/2025	J P MORGAN SECURITIES INC		3,120,720	3,000,000	5,615	2.B FE
126650-EJ-5	CVS CORPORATION SR NT 5.000% 09/15/32	08/11/2025	WELLS FARGO BANK N.A.		249,235	250,000		2.C FE
126650-EL-0	CVS CORPORATION SR NT 6.200% 09/15/55	08/11/2025	J P MORGAN SECURITIES INC		349,636	350,000		2.B FE
127097-AL-7	COTERRA ENERGY INC SR NT 5.600% 03/15/34	08/07/2025	MORGAN STANEY & CAPITAL SVCS		5,076,600	5,000,000	111,222	2.B FE
14040H-DJ-1	CAPITAL ONE FINANCIAL CORP SUB 6.183% 01/30/36	09/25/2025	J P MORGAN SECURITIES INC		5,191,700	5,000,000	48,090	2.B FE
14149Y-BU-1	CARDINAL HEALTH INC SR NT 4.500% 09/15/30	08/13/2025	GOLDMAN SACHS & CO		49,954	50,000		2.B FE
142339-AM-2	CARLISLE COMPANIES INC SR NT 5.550% 09/15/40	09/17/2025	Various		24,683,789	24,705,000	20,310	2.B FE
142339-AN-0	CARLISLE COMPANIES INC SR NT 5.250% 09/15/35	08/13/2025	GOLDMAN SACHS & CO		6,975,850	7,000,000		2.B FE
14316J-AA-6	CARLYLE GROUP INC/THE CO GUARNT 5.050% 09/19/35	09/16/2025	CITIGROUP SECURITIES INC		9,976,700	10,000,000		1.G Z
16411Q-AV-3	CHENIERE ENERGY PARTNERS CO GUARNT 144A 5.550% 10/30/35	09/26/2025	HSBC SECURITIES USA INC		5,101,000	5,000,000	60,896	2.B FE
19565C-AB-6	COLONIAL ENTERPRISES INC CO GUARNT 144A 5.627% 11/15/35	08/11/2025	MIZUHO SECURITIES USA INC		25,100,000	25,100,000		2.C FE
205887-CD-2	CONAGRA INC SR NT 5.300% 11/01/38	09/25/2025	Various		12,267,260	13,000,000	201,694	2.C FE
23311R-AA-4	DCP MIDSTREAM OPERATING CO GUARNT 144A 6.750% 09/15/37	09/25/2025	J P MORGAN SECURITIES INC		3,268,350	3,000,000	6,188	2.B FE
240019-BW-8	DAYTON POWER & LIGHT CO/ 1ST MTG 144A 4.550% 08/15/30	08/14/2025	J P MORGAN SECURITIES INC		249,770	250,000		2.A FE
25470D-CA-5	Discovery Communications LLC CO GUARNT SER * 4.125% 05/15/29	07/01/2025	Tax Free Exchange		9,992,585	10,000,000	52,708	3.B FE
25746U-EA-3	DOMINION ENERGY INC JR SUB 6.200% 02/15/56	08/04/2025	MORGAN STANEY & CAPITAL SVCS		15,000,000	15,000,000		2.C FE
260543-BY-8	DOW CHEMICAL COMPANY SR NT 9.400% 05/15/39	09/25/2025	J P MORGAN SECURITIES INC		3,257,450	2,500,000	85,514	2.B FE
260543-DP-5	DOW CHEMICAL COMPANY SR NT 5.650% 03/15/36	09/03/2025	CITIGROUP SECURITIES INC		24,966,250	25,000,000		2.B FE
26113*-AC-3	BLUE OWL GP TL SR SEC SER B 5.940% 08/22/35	08/08/2025	GOLDMAN SACHS & CO		19,200,000	19,200,000		1.F PL
261138-AC-1	BLUE OWL GP TL SR SEC SER A 5.940% 08/22/35	08/08/2025	GOLDMAN SACHS & CO		20,800,000	20,800,000		1.F PL
283677-G#-3	EL PASO ELECTRIC COMPANY PRIVATE PLACEMENT 6.410% 07/30/50	07/10/2025	MITSUBISHI TRUST & BANKING CRP		7,000,000	7,000,000		2.B Z
283677-G@-5	EL PASO ELECTRIC COMPANY SR NT 5.950% 07/30/40	07/10/2025	MITSUBISHI TRUST & BANKING CRP		9,500,000	9,500,000		2.B Z
292505-AE-4	OVINTIV INC CO GUARNT 6.625% 08/15/37	09/19/2025	BARCLAYS CAPITAL INC		6,641,335	6,275,000	42,727	2.C FE
292505-AG-9	OVINTIV INC CO GUARNT 6.500% 02/01/38	09/19/2025	BARCLAYS CAPITAL INC		10,869,627	10,370,000	95,490	2.C FE
29273V-BG-4	ENERGY TRANSFER LP JR SUB 6.500% 02/15/56	09/29/2025	MORGAN STANEY & CAPITAL SVCS		249,388	250,000	1,580	3.A FE
29273V-BH-2	ENERGY TRANSFER LP JR SUB SER . 6.750% 02/15/56	08/11/2025	J P MORGAN SECURITIES INC		10,000,000	10,000,000		3.A FE
29670G-AK-8	ESSENTIAL UTILITIES INC SR NT 5.250% 08/15/35	08/05/2025	BANK OF AMERICA NA		9,979,800	10,000,000		2.B FE
30161N-BL-4	EXELON CORPORATION SR NT 5.600% 03/15/53	07/30/2025	JANE STREET EXECUTION SERVICES		238,903	250,000	5,289	2.B FE
3130MB-A*-4	FCA US LLC SEC 7.713% 03/15/47	09/30/2025	MESIROW FINANCIAL INC		12,399,400	12,350,000		2.B Z
31488V-AB-3	FERGUSON ENTERPRISES INC CO GUARNT 4.350% 03/15/31	09/18/2025	J P MORGAN SECURITIES INC		299,742	300,000		2.A FE
316773-CH-1	FIFTH THIRD BANCORP SUB 8.250% 03/01/38	09/25/2025	J P MORGAN SECURITIES INC		3,094,575	2,500,000	14,323	2.B FE
337738-BQ-0	FISERV INC SR NT 5.250% 08/11/35	08/04/2025	BANK OF AMERICA NA		9,984,600	10,000,000		2.B FE
345397-G5-6	FORD MOTOR CO SR NT 6.500% 02/07/35	09/25/2025	J P MORGAN SECURITIES INC		5,121,300	5,000,000	44,236	2.C FE
34959J-AH-1	DANAHER CORPORATION SR NT 4.300% 06/15/46	07/09/2025	BANK OF AMERICA NA		2,360,165	2,900,000	8,660	2.B FE
350930-AK-9	FOUNDRY JV HOLDCO LLC SR SEC 144A 6.300% 01/25/39	09/25/2025	J P MORGAN SECURITIES INC		5,380,050	5,000,000	53,375	2.B FE
369604-CA-9	GENERAL ELECTRIC CO SR NT 4.900% 01/29/36	07/23/2025	J P MORGAN SECURITIES INC		199,188	200,000		1.G FE
37045V-AP-5	GENERAL MOTORS CORPORATION SR NT 5.150% 04/01/38	09/25/2025	J P MORGAN SECURITIES INC		4,756,700	5,000,000	125,174	2.B FE
39121J-D#-4	GREAT RIVER 1ST MTG 5.800% 10/15/50	09/03/2025	WELLS FARGO BANK N.A.		12,000,000	12,000,000		1.G Z
402740-AG-9	GULFSTREAM NATURAL GAS SR NT 144A 5.600% 07/23/35	09/17/2025	Various		23,023,878	22,948,000	24,366	2.B FE
403949-AS-9	HF SINCLAIR CORP SR NT 6.250% 01/15/35	09/25/2025	J P MORGAN SECURITIES INC		5,228,900	5,000,000	61,632	2.C FE
410867-AH-8	HANOVER INSURANCE GROUP SR NT 5.500% 09/01/35	09/17/2025	Various		40,365,198	40,119,000	56,541	2.B FE
423452-AN-1	HELMERICH & PAYNE INC CO GUARNT 5.500% 12/01/34	09/25/2025	Various		6,104,546	6,400,000	82,317	2.B FE
423452-AN-1	HELMERICH & PAYNE INC CO GUARNT 5.500% 12/01/34	07/14/2025	Tax Free Exchange		30,229,122	30,700,000	201,682	2.B FE
42824C-CB-3	HEWLETT PACKARD ENTERPRISE SR NT 4.050% 09/15/27	09/08/2025	CITIGROUP GLOBAL MKT INC		1,199,388	1,200,000		2.B FE
44891A-DZ-7	HYUNDAI MOTOR CO SR NT 144A 4.250% 09/18/28	09/15/2025	BANK OF AMERICA NA		199,598	200,000		1.G FE
458140-AP-5	INTEL CORPORATION SR NT 4.250% 12/15/42	07/16/2025	U.S. BANCORP		117,480	150,000	549	2.B FE
460146-CF-8	INTERNATIONAL PAPER COMPANY SR NT 7.300% 11/15/39	09/25/2025	J P MORGAN SECURITIES INC		3,484,260	3,000,000	79,692	2.B FE
46150D-AA-0	OLYMPUS WTR US HLDG CORP SR SEC 144A 6.750% 08/01/32	07/25/2025	BANK OF AMERICA NA		300,750	300,000		4.C FE
466313-AM-5	JABIL CIRCUIT INC SR NT 4.250% 05/15/27	07/29/2025	GOLDMAN SACHS & CO		696,990	700,000	6,198	2.C FE
46647P-FC-5	JP MORGAN CHASE BANK NA SUB 5.576% 07/23/36	07/16/2025	J P MORGAN SECURITIES INC		20,100,000	20,100,000		1.G Z
476556-DH-5	JERSEY CENTRAL POWER & LIGHT SR NT 144A 5.150% 01/15/36	09/02/2025	J P MORGAN SECURITIES INC		9,977,600	10,000,000		1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
48290*-AA-6	KKR OSPREY INVES SR SEC 6.500% 01/15/31	09/30/2025	Interest Capitalization		930,912	930,912		1.F PL
50076Q-AN-6	Kraft Foods Group Inc. GUARNT 6.500% 02/09/40	09/25/2025	J P MORGAN SECURITIES INC		5,415,000	5,000,000	42,431	2.B FE
50249A-AP-8	LYONDELLBASELL IND NV CO GUARNT 6.150% 05/15/35	09/25/2025	J P MORGAN SECURITIES INC		5,203,000	5,000,000	111,896	2.B FE
534187-BA-6	LINCOLN NATIONAL CORPORATION SR NT 7.000% 06/15/40	09/25/2025	J P MORGAN SECURITIES INC		3,414,390	3,000,000	58,917	2.B FE
53621@-BS-4	LION INDUSTRIAL SR NT 5.410% 08/28/32	08/14/2025	BANK OF AMERICA NA		35,000,000	35,000,000		2.A Z
53621@-BT-2	LION INDUSTRIAL SR NT 5.760% 08/28/35	08/14/2025	BANK OF AMERICA NA		20,000,000	20,000,000		2.A Z
552690-AF-6	MONTANA-DAKOTA UTILITIES SR NT 5.980% 12/15/33	07/23/2025	UBS SECURITIES LLC		4,833,450	5,000,000	32,392	2.A
55336V-AM-2	MPLX LP SR NT 4.500% 04/15/38	08/13/2025	J P MORGAN SECURITIES INC		6,255,270	7,000,000	104,125	2.B FE
55336V-CA-6	MPLX LP SR NT 4.800% 02/15/31	08/07/2025	GOLDMAN SACHS & CO		149,820	150,000		2.B FE
55336V-CC-2	MPLX LP SR NT 5.400% 09/15/35	08/07/2025	J P MORGAN SECURITIES INC		24,735,750	25,000,000		2.B FE
55336V-CD-0	MPLX LP SR NT 6.200% 09/15/55	08/07/2025	J P MORGAN SECURITIES INC		10,319,085	10,500,000		2.B FE
55339T-AA-0	MN8 PORTFOLIO SEC 6.310% 06/30/45	07/09/2025	NATIXIS		29,600,000	29,600,000		2.C Z
55354G-AR-1	MSCI INC SR NT 5.250% 09/01/35	08/05/2025	J P MORGAN SECURITIES INC		7,158,024	7,200,000		2.C FE
55903V-BL-6	Warner Bros Discovery Inc CO GUARNT SER * 3.755% 03/15/27	07/01/2025	Tax Free Exchange		6,319,000	6,319,000	69,865	3.B FE
55903V-BQ-5	Warner Bros Discovery Inc CO GUARNT SER * 4.279% 03/15/32	07/01/2025	Tax Free Exchange		8,476,107	8,711,000	109,752	3.B FE
55903V-BU-6	Warner Bros Discovery Inc CO GUARNT SER * 5.141% 03/15/52	07/01/2025	Tax Free Exchange		1,398,000	1,398,000	21,162	3.B FE
55903V-BY-8	Warner Bros Discovery Inc CO GUARNT SER * 4.054% 03/15/29	07/01/2025	Tax Free Exchange		5,000,000	5,000,000	59,684	3.B FE
61035*-AA-9	MONROE CAP FND V CLASS A 7.154% 12/31/34	09/05/2025	DIRECT PLACEMENT		35,000,000	35,000,000	(2,037,485)	1.G PL
61035*-AB-7	MONROE CAP FND V CLASS B 8.154% 12/31/34	09/05/2025	DIRECT PLACEMENT		18,900,000	18,900,000	(863,159)	2.C PL
61776N-VE-0	MORGAN STANLEY PVT BANK SR NT SER * 4.466% 07/06/28	07/17/2025	MORGAN STANEY & CAPITAL SVCS		2,000,000	2,000,000		1.D FE
65339K-CL-2	NEXTERA ENERGY CAPITAL CO GUARNT 4.685% 09/01/27	07/29/2025	CITIGROUP GLOBAL MKT INC		902,844	900,000		2.A FE
674599-DJ-1	OCCIDENTAL PETROLEUM CORP SR NT 6.200% 03/15/40	09/25/2025	J P MORGAN SECURITIES INC		5,023,600	5,000,000	9,472	2.C FE
681639-AE-0	OLYMPUS WTR US HLDG CORP SR SEC SER 144* 144A 7.250% 02/15/33	09/25/2025	BANK OF AMERICA NA		275,000	275,000		4.C FE
68268D-DB-6	ONEOK INC CO GUARNT 4.950% 10/15/32	08/06/2025	MIZUHO SECURITIES USA INC		299,082	300,000		2.B FE
68268D-DC-4	ONEOK INC CO GUARNT 5.400% 10/15/35	08/06/2025	MIZUHO SECURITIES USA INC		24,934,000	25,000,000		2.B FE
68268D-DD-2	ONEOK INC CO GUARNT 6.250% 10/15/55	08/06/2025	MIZUHO SECURITIES USA INC		19,896,000	20,000,000		2.B FE
68389X-AM-7	ORACLE CORPORATION SR NT 5.375% 07/15/40	09/24/2025	CITIGROUP SECURITIES INC		14,519,058	14,785,000	154,524	2.B FE
68389X-DK-8	ORACLE CORPORATION SR NT 4.800% 09/26/32	09/24/2025	HSBC SECURITIES USA INC		449,843	450,000		2.B FE
68389X-DM-4	ORACLE CORPORATION SR NT 5.200% 09/26/35	09/24/2025	BANK OF AMERICA NA		149,978	150,000		2.B FE
68389X-DR-3	ORACLE CORPORATION SR NT 5.950% 09/26/55	09/24/2025	DEUTSCHE BANK SECURITIES INC		14,853,000	15,000,000		2.B FE
68389X-DT-9	ORACLE CORPORATION SR NT 6.100% 09/26/65	09/24/2025	DEUTSCHE BANK SECURITIES INC		19,878,400	20,000,000		2.B FE
693475-CE-3	The PNC Financial Services Gro SR NT 5.373% 07/21/36	07/17/2025	PNC BANK NA		5,000,000	5,000,000		1.G FE
69353R-FZ-6	PNC FINANCIAL SERVICES GROUP SR NT 4.429% 07/21/28	07/17/2025	PNC BANK NA		1,000,000	1,000,000		1.F FE
700677-AS-6	PARK-OHIO INDUSTRIES INC SR SEC 144A 8.500% 08/01/30	07/17/2025	BARCLAYS CAPITAL INC		248,750	250,000		4.C Z
703481-AD-3	PATTERSON-UTI ENERGY INC SR NT 7.150% 10/01/33	09/25/2025	J P MORGAN SECURITIES INC		5,302,850	5,000,000	173,785	2.C FE
718547-BA-9	PHILLIPS 66 CO GUARNT 6.200% 03/15/56	09/16/2025	ROYAL BANK OF CANADA		15,000,000	15,000,000		2.C FE
72650R-BE-1	Plains All American Pipeline SR NT 4.700% 06/15/44	09/03/2025	MORGAN STANEY & CAPITAL SVCS		2,487,630	3,000,000	30,942	2.B FE
72650R-BR-2	Plains All American Pipeline SR NT 4.700% 01/15/31	09/03/2025	BANK OF AMERICA NA		299,595	300,000		2.B FE
72650R-BS-0	Plains All American Pipeline SR NT 5.600% 01/15/36	09/03/2025	BANK OF AMERICA NA		6,985,860	7,000,000		2.B FE
744542-G@-4	PUBLIC SERVICE SR NT 6.030% 07/31/36	07/31/2025	SCOTIA CAP MKTS USA		17,000,000	17,000,000		2.B Z
745310-AQ-5	PUGET SOUND ENERGY INC SR SEC 5.725% 03/15/35	07/08/2025	Tax Free Exchange		10,000,000	10,000,000	182,882	2.C FE
74750*-AA-5	QTS RICHMOND III CONSTRUCTION TL 05/30/28	09/25/2025	No Broker		68,292,528	68,292,528		1.F Z
74762E-AM-4	QUANTA SERVICES INC SR NT 4.300% 08/09/28	08/04/2025	WELLS FARGO BANK N.A.		1,149,575	1,150,000		2.B FE
74762E-AN-2	QUANTA SERVICES INC SR NT 4.500% 01/15/31	08/04/2025	WELLS FARGO BANK N.A.		199,462	200,000		2.B FE
749983-AC-6	RWE FINANCE US LLC CO GUARNT 144A 5.125% 09/18/35	09/15/2025	BARCLAYS CAPITAL INC		15,068,039	15,150,000		2.B Z
76026A-AC-1	REPSOL E&P CAP MARKETS CO GUARNT 144A 5.976% 09/16/35	09/25/2025	Various		57,076,750	57,000,000	8,300	2.A FE
76650A-AA-8	RIESEL HOLDCO PRIVATE PLACEMENT 15.000% 12/31/26	07/29/2025	DIRECT PLACEMENT		221,926	221,926		5.B Z
76954L-AD-1	RIVIAN HLD/AUTO LLC SR SEC 144A 10.000% 01/15/31	08/20/2025	NIKKO SECURITIES INTL		140,250	150,000	2,875	5.A Z
776696-AK-2	ROPER TECHNOLOGIES INC SR NT 4.250% 09/15/28	08/07/2025	BANK OF AMERICA NA		1,499,625	1,500,000		2.B FE
776696-AL-0	ROPER TECHNOLOGIES INC SR NT 4.450% 09/15/30	08/07/2025	J P MORGAN SECURITIES INC		199,602	200,000		2.B FE
78081B-AV-5	ROYALTY PHARMA PLC CO GUARNT 5.950% 09/25/55	09/02/2025	J P MORGAN SECURITIES INC		4,791,200	5,000,000		2.C FE
816300-AJ-6	SELECTIVE INSURANCE GROU SR NT 5.900% 04/15/35	09/17/2025	WELLS FARGO BANK N.A.		10,636,263	10,205,000	339,515	2.B FE
828908-AB-5	JR SIMPLOT CO NT SER B 5.640% 09/30/35	09/30/2025	BANK OF AMERICA NA		5,000,000	5,000,000		2.B Z
828908-AC-3	JR SIMPLOT CO NT SER C 5.740% 09/30/37	09/19/2025	BANK OF AMERICA NA		18,000,000	18,000,000		2.B Z
828908-AD-1	JR SIMPLOT CO NT SER D 5.890% 09/30/40	09/30/2025	BANK OF AMERICA NA		27,000,000	27,000,000		2.B Z
828908-AE-9	JR SIMPLOT CO NT SER E 6.120% 09/30/45	09/19/2025	BANK OF AMERICA NA		15,000,000	15,000,000		2.B Z
83007C-AF-9	6297782 LLC CO GUARNT 5.584% 10/01/34	08/08/2025	Tax Free Exchange		22,748,227	23,000,000	453,080	2.C FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83007C-AH-5	6297782 LLC CO GUARNT 6.176% 10/01/54	09/18/2025	MORGAN STANEY & CAPITAL SVCS		7,378,500	7,500,000	216,160	2.C FE
83007C-AH-5	6297782 LLC CO GUARNT 6.176% 10/01/54	08/08/2025	Tax Free Exchange		7,930,312	8,000,000	174,300	2.C FE
83274@-AA-1	SMOKY MOUNTAIN SEC SER A 6.090% 12/31/34	08/06/2025	DIRECT PLACEMENT		14,625,000	14,625,000		2.B PL
83274@-AB-9	SMOKY MOUNTAIN SEC SER B 5.770% 12/31/34	08/06/2025	DIRECT PLACEMENT		13,250,000	13,250,000		2.B PL
835495-AJ-1	SONOCO PRODUCTS CO SR NT 5.750% 11/01/40	08/25/2025	U.S. BANCORP		2,158,408	2,144,000	39,381	2.C FE
842688-AA-7	SOUTHERN CO SRVC SEC 5.667% 03/15/44	08/29/2025	MESIROW FINANCIAL INC		36,356,400	36,356,400		1.G Z
84346L-AD-2	SOUTHERN NATURAL GAS SR NT 144A 5.450% 08/01/35	07/21/2025	SUNTRUST CAPITAL MARKETS INC		15,083,541	15,100,000		2.A FE
843646-AX-8	SOUTHERN POWER CO SR NT SER A 4.250% 10/01/30	09/16/2025	MIZUHO SECURITIES USA INC		149,715	150,000		2.A FE
843830-C@-7	SOUTHERN STAR SR NT 5.930% 07/11/32	07/11/2025	BANK OF AMERICA NA		21,000,000	21,000,000		2.C FE
85855C-AL-4	STELLANTIS FIN US INC CO GUARNT 144A 6.450% 03/18/35	09/25/2025	J P MORGAN SECURITIES INC		5,130,150	5,000,000	7,167	2.B FE
872652-AB-8	Tpg Operating Group II, LP CO GUARNT 5.375% 01/15/36	09/10/2025	Various		19,921,350	20,000,000	20,156	2.A FE
87278*-AG-7	TRUMBULL PRPTY SR NT 5.720% 08/14/30	08/14/2025	BANK OF AMERICA NA		25,000,000	25,000,000		2.A Z
88732J-AU-2	TIME WARNER CABLE LLC SR SEC 6.750% 06/15/39	09/25/2025	J P MORGAN SECURITIES INC		3,145,500	3,000,000	56,813	2.C FE
893647-CA-3	TransDigm Inc. SR SUB SER 144a 144A 6.750% 01/31/34	08/18/2025	GOLDMAN SACHS & CO		556,250	550,000		4.C FE
91606*-AB-3	UPPER MICHIGAN SR NT 5.310% 08/14/30	07/29/2025	MIZUHO SECURITIES USA INC		7,500,000	7,500,000		2.B Z
92343V-GZ-1	Verizon Communications Inc. SR NT 5.250% 04/02/35	07/23/2025	MARKETAXESS		200,104	200,000	3,267	2.A FE
92748#-AC-4	VINTAGE IX B TL B AB DDTL 6.652% 10/18/30	09/03/2025	DIRECT PLACEMENT		8,536,171	8,536,171		1.G PL
92764M-AA-2	VIPER ENERGY PARTNERS LL CO GUARNT 4.900% 08/01/30	07/09/2025	GOLDMAN SACHS & CO		4,995,100	5,000,000		2.C FE
92764M-AB-0	VIPER ENERGY PARTNERS LL CO GUARNT 5.700% 08/01/35	07/09/2025	GOLDMAN SACHS & CO		19,927,200	20,000,000		2.C FE
947890-AK-5	WEBSTER FINANCIAL CORP SUB 5.784% 09/11/35	09/04/2025	BANK OF AMERICA NA		20,000,000	20,000,000		2.B FE
949746-NL-1	Wells Fargo & Company SUB 5.950% 12/15/36	09/25/2025	J P MORGAN SECURITIES INC		5,174,150	5,000,000	83,465	2.B FE
95000U-4A-8	Wells Fargo & Company SR NT 4.078% 09/15/29	09/08/2025	WELLS FARGO BANK N.A.		15,000,000	15,000,000		1.E FE
97382B-AB-5	WINDSTREAM SERVICES LLC SR SEC 144A 7.500% 10/15/33	09/25/2025	CITIGROUP GLOBAL MKT INC		25,000	25,000		4.B FE
983196-AA-4	WYNNTON FUNDING TRUST SR NT 144A 5.251% 08/15/35	08/22/2025	Various		15,012,800	15,000,000		1.G FE
983197-AA-2	WYNNTON FUNDING TRUST II SR NT 144A 5.991% 08/15/55	08/20/2025	TORONTO DOMINION		15,000,000	15,000,000		1.G FE
06368M-XU-3	BANK OF MONTREAL SR NT 4.062% 09/22/28	09/15/2025	BANK OF MONTREAL		25,000,000	25,000,000		1.D FE
06419G-EE-2	BANK OF NOVA SCOTIA JR SUB 6.875% 10/27/85	09/29/2025	SCOTIA CAP MKTS USA		25,000,000	25,000,000		2.C Z
136385-AP-6	CANADIAN NATL RESOURCES SR NT 6.750% 02/01/39	09/25/2025	J P MORGAN SECURITIES INC		3,297,840	3,000,000	30,938	2.A FE
15135U-AF-6	CENOVUS ENERGY INC SR NT 6.750% 11/15/39	09/25/2025	J P MORGAN SECURITIES INC		5,515,750	5,000,000	122,813	2.B FE
31429K-AP-8	FED CAISSES DESJARDINS SR NT 144A 4.565% 08/26/30	08/19/2025	TORONTO DOMINION		325,238	325,000		1.E FE
375916-AF-0	GILDAN ACTIVEWEAR INC SR NT 144A 4.700% 10/07/30	09/23/2025	MORGAN STANEY & CAPITAL SVCS		99,996	100,000		2.C FE
375916-AG-8	GILDAN ACTIVEWEAR INC SR NT 144A 5.400% 10/07/35	09/23/2025	MORGAN STANEY & CAPITAL SVCS		11,987,160	12,000,000		2.C FE
48020R-AE-5	JONES DESLAURIERS INSURA SR NT 144A 6.875% 10/01/33	09/11/2025	BANK OF AMERICA NA		50,000	50,000		5.B Z
775109-AL-5	Rogers Communications Inc. CO GUARNT 7.500% 08/15/38	09/25/2025	J P MORGAN SECURITIES INC		3,508,950	3,000,000	25,625	2.C FE
780082-AY-9	Royal Bank of Canada JR SUB 6.500% 11/24/85	09/19/2025	Various		20,013,500	20,000,000		2.A FE
78016H-ZX-1	ROYAL BANK OF CANADA SR NT SER GMTN 5.069% 07/23/27	07/24/2025	NATIONAL BANK OF CANADA		1,005,220	1,000,000	282	1.E FE
78017D-AK-4	ROYAL BANK OF CANADA SR NT 4.498% 08/06/29	07/28/2025	ROYAL BANK OF CANADA		750,000	750,000		1.E FE
78017D-AM-0	ROYAL BANK OF CANADA SR NT 4.696% 08/06/31	07/28/2025	ROYAL BANK OF CANADA		250,000	250,000		1.E FE
C5864@-AQ-2	MULLEN GROUP SR SEC 6.040% 07/10/37	07/10/2025	JP MORGAN SECURITIES LLC		54,081,338	54,081,338		2.C PL
YM5037-38-2	THAMES WATER SUPER SEN SR SEC SER 144* 144A 9.750% 10/10/27	07/24/2025	DIRECT PLACEMENT		466,682	551,368		4.B Z
06738E-DC-6	Barclays Bank PLC PERP JR SUB 7.625% 12/31/99	07/01/2025	Security Withdraw		(200,250)	(200,000)	(508)	3.A FE
00774M-BQ-7	Delos Aircraft Designated Acti CO GUARNT 6.500% 01/31/56	08/01/2025	MIZUHO SECURITIES USA INC		254,500	250,000	45	2.C FE
00787C-AD-4	AEROPUERTO INTL TOCUMEN SR SEC 144A 4.000% 08/11/41	08/19/2025	BANK OF AMERICA NA		3,762,480	4,773,000	31,959	2.C FE
00787C-AE-2	AEROPUERTO INTL TOCUMEN SR SEC 144A 5.125% 08/11/61	07/08/2025	Various		5,371,600	7,535,000	157,933	2.C FE
00929J-AC-0	AIRCASTLE / IRELAND DAC CO GUARNT 144A 5.000% 09/15/30	07/14/2025	BANK OF MONTREAL		19,861,200	20,000,000		2.B FE
03938L-AP-9	ARCELORMITTAL NT 7.000% 10/15/39	08/19/2025	BANK OF AMERICA NA		14,005,325	12,637,000	283,816	2.B FE
05401A-BA-8	AVOLON HOLDINGS LTD CO GUARNT 144A 4.900% 10/10/30	07/07/2025	WELLS FARGO BANK N.A.		19,870,200	20,000,000		2.B FE
05571A-AU-9	BPCE SA SUB 144A 6.508% 01/18/35	09/25/2025	J P MORGAN SECURITIES INC		5,312,250	5,000,000	61,464	2.B FE
05571A-BB-0	BPCE SA SUB 144A 6.915% 01/14/46	08/26/2025	J P MORGAN SECURITIES INC		5,214,500	5,000,000	41,298	2.B FE
05964H-AX-3	BANCO SANTANDER SR NT 6.527% 11/07/27	09/24/2025	SANTANDER US CAPITAL MARKETS L		1,024,860	1,000,000	25,020	1.E FE
06738E-DD-4	Barclays Bank PLC SR NT 4.470% 11/11/29	08/04/2025	BARCLAYS CAPITAL INC		2,000,000	2,000,000		2.A FE
06738E-DE-2	Barclays Bank PLC SR NT 5.860% 08/11/46	08/04/2025	BARCLAYS CAPITAL INC		10,000,000	10,000,000		2.A FE
09659W-2N-3	BNP PARIBAS SR NON-PREFERRED 144A 1.323% 01/13/27	09/30/2025	Various		985,920	1,000,000	5,005	1.G FE
09659W-2Q-6	BNP PARIBAS SR NON-PREFERRED 144A 1.675% 06/30/27	09/29/2025	GOLDMAN SACHS & CO		196,018	200,000	838	1.G FE
12803R-AB-0	CAIXABANK SA SR NT 144A 6.684% 09/13/27	07/24/2025	J P MORGAN SECURITIES INC		1,021,420	1,000,000	24,508	2.A FE
171873-AB-8	CIMIC FINANCE USA PTY LT CO GUARNT 144A 7.000% 03/25/34	09/25/2025	J P MORGAN SECURITIES INC		3,268,830	3,000,000	583	2.C FE
21987B-BM-9	CODELCO INC SR NT 144A 6.780% 01/13/55	09/29/2025	SANTANDER INVESTMENT SECS		26,826,250	25,000,000	371,958	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22535W-AS-6	CREDIT AGRICOLE SA/LONDON SR NON-PREFERRED 144A 4.818% 09/25/33	09/18/2025	CREDIT AGRICOLE		350,000	350,000		1.G FE
225401-BK-3	UBS Group AG SR NT 144A 4.151% 12/23/29	09/18/2025	UBS SECURITIES LLC		20,000,000	20,000,000		1.F FE
225401-BM-9	UBS Group AG SR NT 144A 4.368% 09/23/31	09/18/2025	UBS SECURITIES LLC		200,000	200,000		1.F FE
233853-BJ-8	DAIMLER TRUCKS FINAN NA CO GUARNT 144A 5.000% 10/12/32	08/05/2025	J P MORGAN SECURITIES INC		39,986,000	40,000,000		1.G FE
251526-DB-2	DEUTSCHE BANK AG SR NON-PREFERRED 4.950% 08/04/31	07/28/2025	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000		2.A FE
29082H-AF-9	EMBRAER NETHERLANDS FINA CO GUARNT 5.400% 01/09/38	09/22/2025	MORGAN STANEY & CAPITAL SVCS		19,934,400	20,000,000		2.C FE
29278G-BF-4	ENEL FINANCE INTERNATIONAL NV CO GUARNT 144A 4.125% 09/30/28	09/23/2025	J P MORGAN SECURITIES INC		897,894	900,000		2.A FE
29278G-BJ-6	ENEL FINANCE INTERNATIONAL NV CO GUARNT SER 144a 144A 5.750% 09/30/55	09/23/2025	J P MORGAN SECURITIES INC		4,933,150	5,000,000		2.A FE
29281M-AA-8	ENFRAGEN ENERGIA SUR SAU SR SEC 144A 8.499% 06/30/32	07/10/2025	Various		12,019,500	12,000,000		3.C FE
35901M-AA-5	FRONERI LUX FINCO SARL SR SEC SER 144a 144A 6.000% 08/01/32	07/16/2025	CITIGROUP GLOBAL MKT INC		200,000	200,000		4.A FE
404280-DM-8	HSBC BANK USA NA SUB SER ** 6.500% 09/15/37	09/25/2025	J P MORGAN SECURITIES INC		5,380,400	5,000,000	9,931	2.A FE
404280-FB-0	HSBC BANK USA NA SUB 5.741% 09/10/36	09/02/2025	HSBC SECURITIES USA INC		17,000,000	17,000,000		2.A FE
411618-AD-3	HARBOUR ENERGY PLC SR NT 144A 6.327% 04/01/35	09/25/2025	J P MORGAN SECURITIES INC		5,119,800	5,000,000	153,781	2.C FE
48344F-AC-4	KALLPA GENERACION SA SR NT 144A 5.500% 09/11/35	09/04/2025	SANTANDER INVESTMENT SECS		24,871,000	25,000,000		2.C FE
550356-AA-7	LUNA 1.5 SARL NT 144A 12.000% 07/01/32	08/08/2025	BANK OF AMERICA NA		200,000	200,000		4.C FE
59284B-AD-0	MEXICHEM SAB DE CV CO GUARNT 144A 6.750% 09/19/42	07/16/2025	BANK OF AMERICA NA		4,672,500	5,000,000	110,625	2.C FE
603051-AF-0	MINERAL RES SR NT 144A 7.000% 04/01/31	09/22/2025	J P MORGAN SECURITIES INC		2,000,000	2,000,000		3.C FE
62954H-BF-4	NXP BV/NXP FUNDING LLC CO GUARNT 4.300% 08/19/28	08/12/2025	GOLDMAN SACHS & CO		399,944	400,000		2.A FE
62954W-AR-6	NIPPON TELEGRAPH & TELE CO SR NT 144A 5.321% 07/16/28	07/09/2025	MORGAN STANEY & CAPITAL SVCS		1,800,000	1,800,000		1.G FE
62954W-AS-4	NIPPON TELEGRAPH & TELE CO SR NT 144A 4.876% 07/16/30	07/09/2025	MORGAN STANEY & CAPITAL SVCS		300,000	300,000		1.G FE
62954W-AU-9	NIPPON TELEGRAPH & TELE CO SR NT 144A 5.171% 07/16/32	07/09/2025	MORGAN STANEY & CAPITAL SVCS		20,000,000	20,000,000		1.G FE
62954W-AV-7	NIPPON TELEGRAPH & TELE CO SR NT 144A 5.502% 07/16/35	07/09/2025	MORGAN STANEY & CAPITAL SVCS		15,000,000	15,000,000		1.G FE
63861V-AN-7	NATIONWIDE BUILDING SOCIETY SR NON-PREFERRED 144A 5.537% 07/14/36	07/07/2025	WELLS FARGO BANK N.A.		10,000,000	10,000,000		1.G FE
67091T-AG-0	OFFICE CHERIFIEN DES PHO SR NT 144A 7.500% 05/02/54	08/20/2025	STANDARD CHARTERED BANK		5,179,000	5,000,000	113,542	3.A FE
71647N-BN-8	Petrobras Global Finance B.V. CO GUARNT 6.250% 01/10/36	09/03/2025	CITIGROUP SECURITIES INC		19,556,800	20,000,000		3.B FE
71654Q-DE-9	PETROLEOS MEXICANOS CO GUARNT 5.950% 01/28/31	08/07/2025	Various		11,840,000	13,000,000	303,367	3.B FE
78017T-AB-9	ROYAL CARIBBEAN CRUISES SR NT 5.375% 01/15/36	09/22/2025	MORGAN STANEY & CAPITAL SVCS		11,982,240	12,000,000		2.C FE
80281L-AX-3	Santander UK Group Holdings pl SR NT 4.320% 09/22/29	09/15/2025	SANTANDER US CAPITAL MARKETS L		200,000	200,000		2.A FE
830505-BK-8	Skandinaviska Enskilda Banken SR NON-PREFERRED 144A 4.500% 09/03/30	08/25/2025	J P MORGAN SECURITIES INC		499,780	500,000		1.G FE
83368R-CK-6	Societe Generale SA SR NON-PREFERRED 144A 5.439% 10/03/36	09/29/2025	SOCIETE GENERALE		48,000,000	48,000,000		2.B FE
85325C-2J-0	STANDARD CHARTERED PLC SR NT SER 144a 144A 5.400% 08/12/36	08/05/2025	STANDARD CHARTERED BANK		15,000,000	15,000,000		1.G FE
86564C-AF-7	SUMITOMO LIFE INSUR SUB 144A 5.875% 09/10/55	09/03/2025	J P MORGAN SECURITIES INC		40,000,000	40,000,000		1.G FE
86566A-AA-0	SUMITOM MITSUI TRST SUB 144A 5.416% 09/11/36	09/02/2025	GOLDMAN SACHS & CO		7,000,000	7,000,000		2.A FE
86960Y-AA-0	SUZANO NETHERLANDS BV CO GUARNT 5.500% 01/15/36	09/03/2025	J P MORGAN SECURITIES INC		9,871,400	10,000,000		2.C FE
87938W-AV-5	Telefonica Emisiones SA GU 4.665% 03/06/38	09/25/2025	J P MORGAN SECURITIES INC		5,452,680	6,000,000	15,550	2.C FE
902613-AS-7	UBS Group AG SR NT 144A 4.703% 08/05/27	09/10/2025	BARCLAYS CAPITAL INC		301,095	300,000	1,411	1.F FE
928668-CV-2	Volkswagen Group of America Fi CO GUARNT 144A 4.450% 09/11/27	09/02/2025	MORGAN STANEY & CAPITAL SVCS		599,748	600,000		2.A FE
E5000*-AK-0	ESPAI BARCA PRIVATE PLACEMENT 5.190% 06/30/50	07/31/2025	GOLDMAN SACHS & CO		23,420,000	23,420,000		2.B PL
G7114*-AG-6	PLACES FOR PPL SR NT 5.400% 08/27/31	08/27/2025	LLOYDS SECURITIES INC		21,000,000	21,000,000		1.G PL
P5396#-AC-4	INDUSTRIALIZADOR NT 9.250% 09/25/32	09/19/2025	JEFFERIES LLC		8,500,000	8,500,000		3.B Z
Q7160#-AU-3	ORICA FINANCE PRIVATE PLACEMENT 5.790% 07/15/37	07/15/2025	CITIBANK NA		12,000,000	12,000,000		2.B Z
YL1081-22-0	THAMES WATER SUPER SEN SR SEC SER 144@ 144A 9.750% 10/10/27	08/12/2025	DIRECT PLACEMENT		1,868,112	1,925,888		4.B Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					2,426,579,665	2,427,167,531	4,520,905	XXX
00138C-BH-0	AMERICAN INTL GROUP INC SEC 144A 4.900% 08/21/32	08/18/2025	BANK OF AMERICA NA		4,984,500	5,000,000		1.F FE
04685A-4R-9	ATHENE GLOBAL FUNDING SEC 144A 5.033% 07/17/30	07/14/2025	J P MORGAN SECURITIES INC		20,000,000	20,000,000		1.E FE
04685A-4S-7	ATHENE GLOBAL FUNDING SR SEC 144A 5.543% 08/22/35	08/20/2025	DEUTSCHE BANK SECURITIES INC		15,200,000	15,200,000		1.E FE
76209P-AJ-2	RGA Global Funding SEC 144A 5.000% 08/25/32	08/18/2025	WELLS FARGO BANK N.A.		4,995,600	5,000,000		1.E FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					45,180,100	45,200,000		XXX
02401L-AB-0	AMERICAN ASSETS TRUST LP CO GUARNT 6.150% 10/01/34	09/25/2025	J P MORGAN SECURITIES INC		5,094,800	5,000,000	149,479	2.C FE
03063U-AA-9	AMERICOLD REALTY OPER PA CO GUARNT 5.409% 09/12/34	09/25/2025	J P MORGAN SECURITIES INC		4,904,000	5,000,000	10,518	2.B FE
10112R-BF-0	BOSTON PROPERTIES INC SR NT 2.450% 10/01/33	07/22/2025	GOLDMAN SACHS & CO		16,036,600	20,000,000	152,444	2.B FE
10534D-AT-0	BRANDYWINE OPER PARTNERS CO GUARNT 6.125% 01/15/31	09/29/2025	BANK OF AMERICA NA		25,000,000	25,000,000		3.B FE
11134G-AA-8	BROADSTONE NET LEASE LLC CO GUARNT 5.000% 11/01/32	09/23/2025	J P MORGAN SECURITIES INC		10,063,827	10,150,000		2.B FE
222795-AB-7	COUSINS PROPERTIES LP CO GUARNT 5.375% 02/15/32	07/16/2025	J P MORGAN SECURITIES INC		150,071	150,000	4,681	2.B FE
29670V-AB-5	ESSENTIAL PROPERTIES LP CO GUARNT 5.400% 12/01/35	08/18/2025	WELLS FARGO BANK N.A.		7,865,360	8,000,000		2.B FE
30225V-AV-9	EXTRA SPACE STORAGE LP CO GUARNT 4.950% 01/15/33	08/06/2025	J P MORGAN SECURITIES INC		14,960,850	15,000,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
361841-AW-9	GAMING AND LEISURE PROP INC CO GUARNT 5.750% 11/01/37	09/25/2025	Various		40,751,840	41,000,000	36,896	2.C FE
46188B-AH-5	INVITATION HOMES OP CO GUARNT 4.950% 01/15/33	08/12/2025	BANK OF AMERICA NA		4,973,850	5,000,000		2.B FE
49427R-AS-1	KILROY REALTY CORPORATION LP SR NT 6.250% 01/15/36	08/13/2025	J P MORGAN SECURITIES INC		153,417	150,000	755	2.C FE
49427R-AT-9	KILROY REALTY CORPORATION CO GUARNT 5.875% 10/15/35	09/25/2025	Various		17,876,880	18,000,000	23,500	2.C FE
63633D-AG-9	NATIONAL HEALTH INVESTOR CO GUARNT 5.350% 02/01/33	09/23/2025	Various		322,408	325,000		2.C FE
04015G-BB-4	ARES CLO LTD SERIES 20152A CLASS A1R4 5.612% 07/17/38	08/18/2025	WELLS FARGO BANK N.A.		500,000	500,000		1.A Z
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					148,653,903	153,275,000	378,273	XXX
BLA0FC-6Q-6	QHR Health Llc 4TH AMND INCR TL 05/28/27	07/31/2025	DIRECT PLACEMENT		1,451,875	1,462,847		3.A Z
BLA0FC-6R-4	QHR Health Llc 2025 4TH AMND INCR DDTL 05/28/27	08/04/2025	No Broker		680,187	685,327		3.A Z
BLA0FE-VZ-4	ITS BUYER INC INITIAL TL 06/14/27	08/29/2025	DIRECT PLACEMENT		3,997,276	4,017,363		3.B Z
BL4902-70-8	COMMSCOPE LLC TL 12/17/29	08/04/2025	J P MORGAN SECURITIES INC		258,750	250,000		4.C Z
BL3791-55-7	DIVERSITECH HOLDINGS TERM LOAN B 12/24/29	07/10/2025	ROYAL BANK OF CANADA		203,000	200,000		5.B FE
BL5181-79-9	SANMINA CORP TL 08/07/32	08/07/2025	BANK OF AMERICA NA		498,750	500,000		3.A Z
BL5230-59-6	SOLSTICE ADVANCED MATERIALS TL 09/16/32	09/16/2025	J P MORGAN SECURITIES INC		249,688	250,000		2.C Z
BL5240-37-1	Project Aurora US Finco Inc TL 09/26/32	09/26/2025	J P MORGAN SECURITIES INC		249,375	250,000		4.B Z
BL5243-51-6	PEER USA LLC TL 09/27/32	09/25/2025	Various		1,500,000	1,500,000		3.A Z
BL5236-37-9	OWENS-BROCKWAY GLASS TL 09/27/32	09/30/2025	WELLS FARGO BANK N.A.		749,063	750,000		3.C Z
00488P-AV-7	ACRISURE LLC TL 11/06/30	09/30/2025	J P MORGAN SECURITIES INC		749,063	750,000		4.B FE
01451P-AD-8	ALERA GROUP INT HOLDINGS TL 05/23/33	08/19/2025	BANK OF MONTREAL		518,125	500,000		5.B FE
01642P-BE-5	ALIXPARTNERS LLP 08/12/32	09/25/2025	BANK OF AMERICA NA		1,992,500	2,000,000		4.A FE
01881U-AN-5	ALLIANT HOLDINGS INTERMEDIATE TL 09/19/31	07/31/2025	MORGAN STANEY & CAPITAL SVCS		2,000,000	2,000,000		4.B FE
01957T-AX-5	ALLIED UNIVERSAL TL 08/20/32	08/26/2025	MORGAN STANEY & CAPITAL SVCS		2,007,500	2,000,000		4.C FE
03945E-AB-7	ARCHER ACQUISITION LLC DDTL 10/06/29	07/01/2025	TRADE ADJUSTMENT		(426)	426		3.A PL
04649V-BA-7	ASURION LLC TL 01/22/29	09/17/2025	BANK OF AMERICA NA		361,406	375,000		4.C FE
07016#-AB-9	BASIN INNOVATION GROUP, LLC DDTL 12/06/30	07/30/2025	No Broker		766,368	774,110		3.B PL
11132V-AY-5	BROADSTREET PARTNERS INC TL B 01/15/31	07/14/2025	Conversion		1,189,119	1,192,754		4.B FE
11565H-AB-2	BROWN GROUP HOLDING LLC TL 07/01/31	09/30/2025	ROYAL BANK OF CANADA		1,001,250	1,000,000		4.B Z
12531J-AB-7	CFC USA 2025 LLC TL 07/01/32	09/11/2025	J P MORGAN SECURITIES INC		1,950,000	2,000,000		4.C FE
12658H-AL-6	CP ATLAS BUYER INC TL 07/01/30	07/01/2025	J P MORGAN SECURITIES INC		240,000	250,000		5.A Z
12746@-AB-8	CVI PARENT INC MML 08/12/27	07/01/2025	Interest Capitalization		23,656	23,656		3.B PL
15477B-AE-7	CENTRAL PAERNT LLC Term B 07/06/29	09/30/2025	ROYAL BANK OF CANADA		759,063	875,000		4.C Z
15963C-AE-6	CHARIOT BUYER LLC TERM LOAN B 07/23/32	09/30/2025	WELLS FARGO BANK N.A.		1,002,500	1,000,000		4.C FE
15963C-AE-6	CHARIOT BUYER LLC TERM LOAN B 07/23/32	09/08/2025	Conversion		3,060,262	3,070,696		4.C FE
16115E-AT-4	CHART INDUSTRIES INC TERM LOAN 03/18/30	09/30/2025	J P MORGAN SECURITIES INC		2,016,250	2,000,000		3.C FE
19076B-AB-0	COBALT SERVICE PARTNERS, LLC DDTL 10/11/31	08/19/2025	No Broker		1,102,534	1,113,671		3.B PL
19682L-AB-4	COLOSSUS ACQUIRECO LLC TL 06/14/32	07/18/2025	Various		4,987,500	5,000,000		3.A FE
22005#-AC-9	CORPORATE VISION INC INCTL MML 08/12/27	07/01/2025	Interest Capitalization		20,794	20,794		3.B PL
23958C-AD-9	DAYFORCE INC TL 03/03/31	09/29/2025	J P MORGAN SECURITIES INC		2,503,125	2,500,000		3.C FE
24440E-AB-3	DEERFIELD DAKOTA HOLDING LLC TERM LOAN 04/09/27	08/13/2025	CITIGROUP GLOBAL MKT INC		997,500	1,000,000		4.C FE
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES TL B 05/31/30	08/06/2025	Conversion		2,615,864	2,617,048		3.C FE
28917X-AB-6	ELLUCIAN HOLDINGS INC TERM LOAN B1 10/09/29	08/08/2025	BANK OF AMERICA NA		499,688	500,000		4.C FE
28917X-AB-6	ELLUCIAN HOLDINGS INC TERM LOAN B1 10/09/29	07/29/2025	Conversion		997,500	997,500		4.C FE
31732F-AX-4	FILTRATION GROUP CORP TL 10/23/28	08/27/2025	WELLS FARGO BANK N.A.		1,006,250	1,000,000		4.C FE
31772Y-AD-8	FINASTRA USA INC TERM LOAN 07/30/32	07/31/2025	MORGAN STANEY & CAPITAL SVCS		247,500	250,000		4.C Z
31774B-AH-7	FINCO I LLC 2025 Replacement Term Loans 06/27/29	07/24/2025	Conversion		785,096	784,699		3.B FE
34484K-AE-9	FOODSCIENCE, LLC DDTL 11/14/31	09/19/2025	No Broker		155,578	157,150		3.B PL
42226X-AF-4	HEALTHSPAN BUYER LLC 2ND AMND INC TL 07/01/32	07/01/2025	DIRECT PLACEMENT		4,791,835	4,815,915		3.A PL
45070B-AK-1	ITT HOLDINGS LLC REFI TERM LOAN B 2025 10/11/30	07/23/2025	Conversion		2,174,665	2,210,766		3.C FE
45114N-AF-4	DIVERSITECH HOLDINGS TERM LOAN B 12/22/32	09/15/2025	Conversion		709,615	700,000		5.B FE
45256T-AK-8	IMPACT PARENT CORPORATION 6TH AMND DDTL 03/23/29	09/04/2025	No Broker		2,113,523	2,126,816		3.A PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML 06/30/29	07/01/2025	Interest Capitalization		71,046	71,046		3.C PL
47578*-AD-5	JEG'S AUTOMOTIVE INC A-1 TL 12/31/29	07/01/2025	Interest Capitalization		71,775	71,775		3.C PL
47578*-AE-3	JEG'S AUTOMOTIVE INC DDTL 12/31/29	07/01/2025	Interest Capitalization		11,923	11,923		3.C PL
47783Y-AQ-2	JOHN BEAN TECHNOLOGIES CORP 1ST AMND TL 08/20/32	08/20/2025	Conversion		1,243,956	1,246,875		3.B FE
48354V-AN-2	KAMAN CORP DDTL 01/30/32	07/10/2025	No Broker		14,302	14,483		4.B FE
50221U-AC-5	LSF12 CROWN US COMM BIDCO LLC TL 12/02/31	07/01/2025	TRADE ADJUSTMENT		(298,500)	(300,000)		4.C FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
50221U-AD-3	LSF12 CROWN US COMM BIDCO LLC TL 12/02/31	08/14/2025	BANK OF AMERICA NA		298,500	300,000		4.C FE
55284B-AC-0	MC GROUP VENTURES CORPORATION DDTL 06/30/27	09/22/2025	No Broker		574,038	576,923		3.B PL
55304P-AH-4	MIC GLEN LLC TL 07/21/28	08/08/2025	BANK OF MONTREAL		1,006,250	1,000,000		4.C FE
55327J-AE-8	MPG PARENT HOLDINGS LLC 1ST AMND TL 01/08/30	08/21/2025	No Broker		359,084	362,711		3.A PL
55426*-AB-6	MGP HOLDINGS III CORP MGP HOLDINGS III CORP DDTL 03/01/30	08/01/2025	No Broker		652,489	659,080		4.C PL
58503U-AJ-2	MEDLINE BORROWER LP TL 1L 10/23/30	07/31/2025	Conversion		2,980,707	2,989,661		3.C FE
59010L-AB-3	MERLIN BUYER INC TL 12/14/28	09/19/2025	UBS SECURITIES LLC		249,375	250,000		4.C FE
59909T-AC-8	GAINWELL ACQUISITION CORP TL B 10/01/27	09/24/2025	J P MORGAN SECURITIES INC		985,000	1,000,000		4.C FE
60725B-AE-3	MOBILE COMMUNICATIONS AMERICA DDTL 2023 10/16/29	09/26/2025	No Broker		81,038	82,272		3.A PL
69902B-AB-5	PARADIGM PARENT LLC TL 04/19/32	07/24/2025	UBS SECURITIES LLC		225,000	250,000		4.B Z
70345*-AA-5	PATRIOT MMG BUYER INC MML 10/15/27	07/31/2025	Interest Capitalization		12,963	12,963		3.B PL
71677H-AN-5	PETSMART LLC Term B Loan 08/09/32	09/29/2025	J P MORGAN SECURITIES INC		493,750	500,000		4.B FE
71677H-AN-5	PETSMART LLC Term B Loan 08/09/32	08/18/2025	Conversion		1,104,012	1,115,966		4.B FE
73108R-AB-4	SOLERA HOLDINGS TL 06/04/28	08/13/2025	MORGAN STANEY & CAPITAL SVCS		956,250	1,000,000		5.A FE
74006L-AS-1	PRE-PAID LEGAL SERVICES INC TL 12/15/28	09/29/2025	BARCLAYS CAPITAL INC		47,313	50,000		4.C FE
74530D-AH-8	STUBHUB HOLDCO SUB LLC TL B 03/15/30	08/01/2025	J P MORGAN SECURITIES INC		(4,999)	(5,114)		4.C FE
74643#-AA-2	PURPLE COW BUYER LLC DDTL 11/05/30	08/07/2025	No Broker		135,606	136,975		3.A PL
74737S-AB-9	QNITY ELECTRONICS INC TL 08/12/32	08/12/2025	J P MORGAN SECURITIES INC		498,750	500,000		3.A FE
78470D-AW-8	SPX FLOW INC TL 04/05/29	08/06/2025	Conversion		502,749	500,000		4.A FE
82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26	07/31/2025	Interest Capitalization		15,712	15,712		3.B PL
82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26	07/31/2025	Interest Capitalization		2,568	2,568		3.B PL
831751-AC-6	SMITH & HOWARD ADVISORY LLC DDTL 11/26/30	08/29/2025	No Broker		740,571	748,051		3.A PL
84410H-AQ-3	SOUTHERN VET PARTNERS LLC SOUVET 12/04/31	09/30/2025	CITIGROUP SECURITIES INC		499,688	500,000		4.B Z
84410H-AQ-3	SOUTHERN VET PARTNERS LLC SOUVET 12/04/31	07/24/2025	Conversion		504,024	498,750		4.B Z
88078F-BQ-0	TEREX CORP 2025 REFI TERM LOAN 10/08/31	08/12/2025	Conversion		992,964	997,500		2.C FE
883310-AA-1	Thayer Power & Communication L MML 03/26/27	07/01/2025	Interest Capitalization		70,999	70,999		3.A PL
883310-AB-9	Thayer Power & Communication L DDTL 03/26/27	07/01/2025	Interest Capitalization		4,162	4,162		3.A PL
89219E-AE-9	THE TOWNSEND COMPANY, LLC DDTL 08/15/30	09/30/2025	No Broker		174,161	175,920		3.A PL
89364M-CD-4	TransDigm Inc. TL 01/20/32	08/12/2025	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000		3.C FE
89364M-CE-2	TransDigm Group Incorporated TL 08/13/32	08/13/2025	GOLDMAN SACHS & CO		1,995,000	2,000,000		3.C FE
89388H-AB-3	Transportation Insight LLC MML 06/18/27	07/01/2025	Interest Capitalization		11,331	11,331		4.B PL
89388H-AF-4	Transportation Insight LLC INCRMNTL MML 06/18/27	07/01/2025	Interest Capitalization		13,796	13,796		4.B PL
89776T-AB-7	TORTUGA RESORTS GHD LLC TL 08/13/32	08/13/2025	GOLDMAN SACHS & CO		248,750	250,000		4.A Z
89841E-AB-1	UKG INC TL B 1L 02/10/31	09/30/2025	CITIGROUP GLOBAL MKT INC		1,948,781	1,950,000		4.B Z
89841E-AB-1	UKG INC TL B 1L 02/10/31	07/30/2025	Conversion		1,001,320	992,481		4.B Z
90356B-AB-2	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31	08/28/2025	No Broker		338,849	342,272		3.B PL
91860#-AF-1	VPET USA LLC MML 12/31/27	07/01/2025	Interest Capitalization		75,586	75,586		3.B PL
91918#-AF-3	VALKYRIE BUYER LLC DDTL D 05/06/31	07/01/2025	No Broker		96,754	98,195		3.B PL
92943F-AC-7	Wsb Engineering Holdings Inc. DDTL 08/31/29	08/28/2025	No Broker		262,978	267,383		2.C PL
94767K-AR-2	WEBER-STEPHEN PRODUCTS LLC TL 09/17/32	09/17/2025	BANK OF AMERICA NA		495,000	500,000		4.C Z
96667F-AN-8	WHITSONS HOLDING GROUP LLC INC TL 08/27/27	07/23/2025	DIRECT PLACEMENT		1,025,811	1,033,563		2.C Z
98919X-AB-7	ZAYO GROUP HOLDINGS INC TL 03/09/27	08/20/2025	BARCLAYS CAPITAL INC		485,000	500,000		4.C Z
98919X-AH-4	ZAYO GROUP HOLDINGS INC TL 03/11/30	09/29/2025	Interest Capitalization		4,117	4,117		4.C Z
98919X-AH-4	ZAYO GROUP HOLDINGS INC TL 03/11/30	09/26/2025	Conversion		531,488	548,923		4.C Z
C0787F-AJ-1	BAUSCH + LOMB CORP 3RD AMND TL 01/15/31	07/11/2025	Conversion		2,355,278	2,366,920		4.B FE
C8856U-AE-8	Husky AMND 5 REFI TL 02/15/29	09/09/2025	Conversion		496,241	496,241		4.C FE
D9000B-AJ-1	TK ELEVATOR US NEWCO INC TL 04/30/30	08/29/2025	UBS SECURITIES LLC		(3,748)	(3,750)		4.B FE
G0472C-AK-1	APEX GROUP TREASURY LLC TL 02/20/32	09/30/2025	J P MORGAN SECURITIES INC		614,063	625,000		4.B FE
39306D-AB-6	GREEN INFRASTRUCTIRE PARTNERS TL 09/18/32	09/19/2025	J P MORGAN SECURITIES INC		249,375	250,000		4.B Z
G4712J-BB-7	Howden Group TL 02/18/31	09/30/2025	MORGAN STANEY & CAPITAL SVCS		1,000,000	1,000,000		4.B Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					85,706,163	86,204,797		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					3,822,532,551	3,809,062,328	8,072,032	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					3,822,532,551	3,809,062,328	8,072,032	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX

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0509999999. Total - Issuer Credit Obligations					3,822,532,551	3,809,062,328	8,072,032	XXX
3136BU-2R-0	FANNIE MAE SERIES 202513 CLASS FB 5.640% 03/25/55	08/13/2025	MORGAN STANEY & CAPITAL SVCS		42,094,541	42,064,964	151,843	1.A Z
3136BX-UC-6	FANNIE MAE SERIES 202579 CLASS FA 5.590% 10/25/55	09/04/2025	BANK OF AMERICA NA		50,000,000	50,000,000	38,889	1.A Z
3137HK-XR-0	FREDDIE MAC SERIES 5538 CLASS AF 5.640% 03/25/55	08/18/2025	MORGAN STANEY & CAPITAL SVCS		71,873,461	71,817,353	293,055	1.A Z
3137HL-EG-3	FREDDIE MAC SERIES 5534 CLASS FD 5.590% 05/25/55	08/12/2025	NOMURA SECURITIES INTL INC		31,623,988	31,623,988	98,386	1.A Z
3137HN-3A-4	FREDDIE MAC SERIES 5575 CLASS FG 5.640% 09/25/55	08/21/2025	J P MORGAN SECURITIES INC		50,000,000	50,000,000	31,330	1.A Z
31418F-BP-1	FANNIE MAE POOL MA5445 6.000% 08/01/54	07/09/2025	MORGAN STANEY & CAPITAL SVCS		437,738	430,937	646	1.A
38385A-JK-9	Government National Mortgage A SERIES 2024199 CLASS AZ 5.500% 12/20/54	07/09/2025	STONE X FINANCIAL INC		35,913,046	37,995,370	75,463	1.A
38385A-JK-9	Government National Mortgage A SERIES 2024199 CLASS AZ 5.500% 12/20/54	09/01/2025	Interest Capitalization		349,089	349,089		1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					282,291,863	284,281,701	689,612	XXX
00039K-AF-7	A&D Mortgage Trust SERIES 2024NQM5 CLASS M1 6.516% 11/25/69	09/30/2025	SANTANDER US CAPITAL MARKETS L		188,199	186,000		2.B Z
002941-AB-8	A&D Mortgage Trust SERIES 2025NQM4 CLASS A1A 5.225% 10/25/70	09/25/2025	J P MORGAN SECURITIES INC		25,014,475	25,000,000	105,226	1.A FE
002941-AF-9	A&D Mortgage Trust SERIES 2025NQM4 CLASS M1 6.204% 10/25/70	09/25/2025	J P MORGAN SECURITIES INC		149,998	150,000	750	2.B FE
03466U-AB-0	Angel Oak Mortgage Trust SERIES 20258 CLASS A2 5.613% 07/25/70	07/14/2025	J P MORGAN SECURITIES INC		249,996	250,000	624	1.B FE
03466V-AA-0	Angel Oak Mortgage Trust SERIES 20259 CLASS A1 5.141% 08/25/70	08/15/2025	GOLDMAN SACHS & CO		33,999,510	34,000,000	92,252	1.A FE
034944-AA-6	Angel Oak Mortgage Trust SERIES 20246 CLASS A1 4.650% 11/25/67	07/24/2025	WELLS FARGO BANK N.A.		13,357,846	13,554,814	42,020	1.A FE
034951-AA-1	Angel Oak Mortgage Trust SERIES 2025R1 CLASS A1 4.846% 07/25/62	09/11/2025	GOLDMAN SACHS & CO		16,999,733	17,000,000	102,978	1.A FE
034951-AB-9	Angel Oak Mortgage Trust SERIES 2025R1 CLASS A2 5.099% 07/25/62	09/11/2025	GOLDMAN SACHS & CO		5,999,893	6,000,000	38,243	1.C FE
10569W-AC-5	BRAVO Residential Funding Trus SERIES 2025NQM9 CLASS A1 5.043% 09/25/65	09/29/2025	J P MORGAN SECURITIES INC		25,999,602	26,000,000	116,549	1.A Z
10569W-AD-3	BRAVO Residential Funding Trus SERIES 2025NQM9 CLASS A2 5.246% 09/25/65	09/29/2025	J P MORGAN SECURITIES INC		6,999,887	7,000,000	32,642	1.C Z
22757J-AA-5	Cross Mortgage Trust SERIES 2025H7 CLASS A1A 4.934% 09/25/70	09/05/2025	GOLDMAN SACHS & CO		30,017,694	30,000,000	168,578	1.A FE
22758T-AA-2	Cross Mortgage Trust SERIES 2025H6 CLASS A1A 5.181% 07/25/70	08/05/2025	GOLDMAN SACHS & CO		23,648,642	23,635,104	122,453	1.A FE
26846R-AA-1	Ellington Financial Mortgage T SERIES 2025NQM4 CLASS A1A 4.972% 09/25/70	09/05/2025	MIZUHO SECURITIES USA INC		50,028,285	50,000,000	276,222	1.A FE
26846Y-AA-6	Ellington Financial Mortgage T SERIES 2025NQM3 CLASS A1A 5.494% 08/25/70	07/25/2025	BARCLAYS CAPITAL INC		20,011,188	20,000,000	91,567	1.A FE
36171M-AA-6	GCAT SERIES 2025NQM3 CLASS A1 5.550% 05/25/70	07/30/2025	BNP PARIBAS SECURITIES CORP		18,859,584	18,830,161		1.A FE
46659Q-AA-7	JP MORGAN MORTGAGE TRUST SERIES 2025NQM3 CLASS A1A 5.495% 11/25/65	07/23/2025	J P MORGAN SECURITIES INC		15,014,384	15,000,000	68,688	1.A FE
67120Q-AA-4	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM4 CLASS A1 5.400% 02/25/55	07/31/2025	BARCLAYS CAPITAL INC		14,947,436	14,957,369		1.A FE
67122C-AA-3	ONSLOW BAY FINANCIAL LLC SERIES qNQM15 CLASS A1A 5.143% 07/27/65	08/21/2025	BNP PARIBAS SECURITIES CORP		35,721,727	35,700,000	137,704	1.A FE
67122D-AC-7	ONSLOW BAY FINANCIAL LLC SERIES qNQM16 CLASS A1 4.905% 08/25/65	09/23/2025	STIFEL NICOLAUS & CO INCORP		8,492,031	8,500,000	26,637	1.A FE
67449B-AA-1	ONSLOW BAY FINANCIAL LLC SERIES qNQM11 CLASS A1 5.418% 05/25/65	07/30/2025	Various		43,370,616	43,351,051	191,019	1.A FE
69382W-AA-0	PRP Advisors, LLC SERIES 2025RCF4 CLASS A1 4.500% 08/25/55	08/08/2025	J P MORGAN SECURITIES INC		30,594,979	31,000,000	170,500	1.A FE
69382W-AB-8	PRP Advisors, LLC SERIES 2025RCF4 CLASS A2 4.500% 08/25/55	08/08/2025	J P MORGAN SECURITIES INC		4,626,302	4,800,000	26,400	1.D FE
69382W-AC-6	PRP Advisors, LLC SERIES 2025RCF4 CLASS A3 4.500% 08/25/55	08/08/2025	J P MORGAN SECURITIES INC		191,038	200,000	1,100	1.G FE
69392U-AM-6	PMT Loan Trust SERIES 2025INV9 CLASS A12 5.500% 09/01/56	09/09/2025	NOMURA SECURITIES INTL INC		13,916,234	14,000,000	32,083	1.A FE
75023X-AX-0	RMCT 2025-J2 SERIES 2025J2 CLASS A15 5.500% 11/25/55	07/11/2025	HILLTOP SECURITIES		2,885,880	2,890,170	5,740	1.A FE
75024R-AX-2	RMCT 2025-J3 SERIES 2025J3 CLASS A15 5.500% 12/25/55	07/18/2025	WELLS FARGO BANK N.A.		9,979,121	10,000,000	36,667	1.A FE
761118-WQ-7	Residential Accredit Loans In LOANS 200 4.792% 04/25/46	09/25/2025	Interest Capitalization		7	7		1.A FM
81749W-CS-2	Sequoia Mortgage Trust SERIES 20258 CLASS A26F 5.740% 09/25/55	08/08/2025	WELLS FARGO BANK N.A.		41,999,598	42,000,000	19,968	1.A FE
92541A-AA-8	Verus Securitization Trust SERIES 2025R1 CLASS A1 5.402% 05/25/65	07/17/2025	BARCLAYS CAPITAL INC		18,999,753	19,000,000	68,425	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					512,263,638	513,004,676	1,975,035	XXX
05493Y-AE-8	Barclays Commercial Mortgage S SERIES 2024C30 CLASS A5 5.532% 11/15/57	08/28/2025	BARCLAYS CAPITAL INC		12,604,219	12,000,000	51,632	1.A
05555A-AD-7	Barclays Commercial Mortgage S SERIES 2024C26 CLASS A5 5.829% 05/15/57	08/11/2025	BARCLAYS CAPITAL INC		11,098,579	10,430,000	18,577	1.A
05592Y-AG-3	BMO Mortgage Trust SERIES 2025C13 CLASS AS 5.687% 10/15/58	09/26/2025	BANK OF MONTREAL		12,359,917	12,000,000	39,811	1.A Z
05592Y-AH-1	BMO Mortgage Trust SERIES 2025C13 CLASS B 6.038% 10/15/58	09/26/2025	BANK OF MONTREAL		17,509,881	17,000,000	59,875	1.D Z
05613X-AC-9	BMO MTGE TR SERIES 2025C11 CLASS A5 5.687% 02/15/58	08/21/2025	BANK OF AMERICA NA		2,699,766	2,581,000	8,563	1.A FE
065934-BF-7	BANK5 SERIES q5YR16 CLASS AS 5.751% 08/15/63	08/11/2025	BANK OF AMERICA NA		9,269,946	9,000,000	37,382	1.A FE
07336W-BA-6	Barclays Commercial Mortgage S SERIES 2024C28 CLASS A5 5.403% 09/15/57	08/28/2025	BARCLAYS CAPITAL INC		12,497,813	12,000,000	50,428	1.A
07337D-AC-4	Barclays Commercial Mortgage S SERIES 2025C35 CLASS A5 5.586% 07/15/58	08/12/2025	BARCLAYS CAPITAL INC		23,911,162	22,869,000	52,253	1.A FE
081934-AV-3	BENCHMARK MORTGAGE TRUST SERIES 2025V17 CLASS B 5.788% 09/15/58	09/11/2025	DEUTSCHE BANK SECURITIES INC		20,599,544	20,000,000	90,032	1.D FE
081935-AW-8	BENCHMARK MORTGAGE TRUST SERIES 2025B41 CLASS A5 5.407% 07/15/68	08/15/2025	GOLDMAN SACHS & CO		41,199,992	40,000,000	198,264	1.A FE
081935-BA-5	BENCHMARK MORTGAGE TRUST SERIES 2025B41 CLASS AS 5.755% 07/15/68	08/15/2025	GOLDMAN SACHS & CO		10,299,995	10,000,000	52,749	1.A FE
081935-BB-3	BENCHMARK MORTGAGE TRUST SERIES 2025B41 CLASS B 6.005% 07/15/68	08/15/2025	GOLDMAN SACHS & CO		5,664,998	5,500,000	30,274	1.D FE
09663V-AF-7	BMO Mortgage Trust SERIES 20255C12 CLASS AS 5.557% 10/15/58	09/19/2025	BANK OF MONTREAL		14,281,959	13,866,000	17,123	1.D Z
096920-AD-5	BMO MTGE TR SERIES 2024C10 CLASS A5 5.478% 11/15/57	08/21/2025	BANK OF AMERICA NA		25,872,993	25,016,000	79,937	1.A
40408X-AA-9	HAVN Trust SERIES 2025MOB CLASS A 5.843% 10/15/27	09/22/2025	MORGAN STANEY & CAPITAL SVCS		25,000,000	25,000,000		1.A Z
61779C-AH-7	Morgan Stanley BAML Trust SERIES 2025C35 CLASS A5 5.633% 08/15/58	08/13/2025	MORGAN STANEY & CAPITAL SVCS		26,697,709	25,350,000	51,565	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
61779C-AQ-7	Morgan Stanley BAML Trust SERIES 2025C35 CLASS AS 5.970% 08/15/58	07/18/2025	BANK OF AMERICA NA		7,209,643	7,000,000	15,091	1.A FE
61779C-AV-6	Morgan Stanley BAML Trust SERIES 2025C35 CLASS B 6.220% 08/15/58	08/28/2025	BANK OF AMERICA NA		2,625,195	2,500,000	12,094	1.D FE
94990F-AE-1	Wells Fargo Commercial Mortgag SERIES 2024C63 CLASS A5 5.309% 08/15/57	08/13/2025	Various		27,582,378	26,760,000	53,379	1.A
95004B-AW-1	Wells Fargo Commercial Mortgag SERIES 2025C64 CLASS A5 5.645% 02/15/58	08/21/2025	WELLS FARGO BANK N.A.		5,311,873	5,071,000	16,698	1.A FE
95004R-AC-0	Wells Fargo Commercial Mortgag SERIES qB33RP CLASS B 5.743% 08/15/42	08/01/2025	WELLS FARGO BANK N.A.		12,000,000	12,000,000		1.D FE
95004R-AE-6	Wells Fargo Commercial Mortgag SERIES qB33RP CLASS C 6.143% 08/15/42	08/01/2025	WELLS FARGO BANK N.A.		5,000,000	5,000,000		1.G FE
95004T-AF-9	Wells Fargo Commercial Mortgag SERIES 20255C6 CLASS AS 5.582% 10/15/58	09/22/2025	WELLS FARGO BANK N.A.		14,419,664	14,000,000	15,195	1.D FE
95004T-AG-7	Wells Fargo Commercial Mortgag SERIES 20255C6 CLASS B 5.984% 10/15/58	09/22/2025	WELLS FARGO BANK N.A.		15,449,505	15,000,000	17,453	1.D Z
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					361,166,731	349,943,000	968,375	XXX
70163*-AA-4	PARLIAMENT FUNDING LLC ASSET BACKED FRN SER A 6.568% 01/15/37	07/10/2025	DIRECT PLACEMENT		22,425,000	22,425,000		1.A PL
70163*-AB-2	PARLIAMENT FUNDING LLC ASSET BACKED FRN SER B 8.068% 01/15/37	07/10/2025	DIRECT PLACEMENT		9,918,750	9,918,750		2.B PL
70163*-AC-0	PARLIAMENT FUNDING LLC ASSET BACKED FRN SER C 11.568% 01/15/37	07/10/2025	DIRECT PLACEMENT		4,312,500	4,312,500		3.C PL
00121R-AC-8	AGL CLO Ltd. SERIES 202544A CLASS B 5.932% 10/22/37	08/21/2025	SANTANDER INVESTMENT SECS		21,750,000	21,750,000		1.C FE
008511-AY-3	AGL CLO 7 LTD SERIES 20207A CLASS BR2 5.918% 10/15/38	09/19/2025	JEFFERIES LLC		29,000,000	29,000,000		1.C FE
00851T-AU-0	AGL CLO LTD SERIES 202111A CLASS BR 5.918% 10/15/38	09/10/2025	GREENSLEDGE CAPITAL MKTS LLC		20,000,000	20,000,000		1.C FE
00852T-AA-3	AGL CLO Ltd. SERIES 202543A CLASS A1 5.579% 09/10/38	08/06/2025	NATIXIS		1,000,000	1,000,000		1.A Z
00900L-BJ-2	AIMCO SERIES 2015AA CLASS A1R4 5.572% 10/17/38	08/14/2025	NOMURA SECURITIES INTL INC		1,000,000	1,000,000		1.A Z
06765B-AA-5	BABSON CLO LTD SERIES 20255A CLASS A1 5.588% 10/15/38	08/12/2025	BANK OF AMERICA NA		30,000,000	30,000,000		1.A FE
06765B-AC-1	BABSON CLO LTD SERIES 20255A CLASS B 5.968% 10/15/38	08/12/2025	BANK OF AMERICA NA		5,000,000	5,000,000		1.C FE
070252-AJ-0	Basswood Park CLO Ltd SERIES 20211A CLASS AR 5.355% 04/20/34	09/05/2025	J P MORGAN SECURITIES INC		5,750,000	5,750,000		1.A FE
08180F-CG-4	BENEFIT STREET PTNRS CLO LT SERIES 2014IVA CLASS AR5 5.575% 10/20/38	09/10/2025	BANK OF NOVA SCOTIA		1,000,000	1,000,000		1.A FE
09077R-AQ-2	Birch Grove CLO Ltd. SERIES 20237A CLASS BR 5.975% 10/20/38	09/25/2025	GOLDMAN SACHS & CO		21,000,000	21,000,000		1.C Z
09630M-AQ-3	BLUEMOUNTAIN CLO LTD SERIES 202133A CLASS BR 6.025% 10/20/38	09/25/2025	WELLS FARGO BANK N.A.		25,000,000	25,000,000		1.C Z
10548A-AC-9	Brant Point CLO Ltd SERIES 20258A CLASS A2 5.898% 03/31/38	08/14/2025	BANK OF AMERICA NA		22,800,000	22,800,000		1.A FE
117650-AL-5	Bryant Park Funding Ltd SERIES 202321A CLASS AR 5.595% 10/18/38	09/19/2025	BANK OF AMERICA NA		1,000,000	1,000,000		1.A Z
12516K-AC-1	CBAMR Ltd CLO SERIES 202114A CLASS A1R 5.605% 10/20/38	09/05/2025	NOMURA SECURITIES INTL INC		30,000,000	30,000,000		1.A FE
12516K-AG-2	CBAMR Ltd CLO SERIES 202114A CLASS BR 5.975% 10/20/38	09/05/2025	NOMURA SECURITIES INTL INC		20,000,000	20,000,000		1.C FE
12554X-AY-8	CIFC FUNDING LTD SERIES 20195A CLASS A1R2 5.588% 10/15/38	08/13/2025	BANK OF AMERICA NA		800,000	800,000		1.A Z
12567H-AS-1	CIFC FUNDING CLO LTD SERIES 20217A CLASS BR 5.889% 01/23/35	08/21/2025	NOMURA SECURITIES INTL INC		23,000,000	23,000,000		1.C FE
12719R-AE-7	CTM CLO Ltd SERIES 20252A CLASS B 6.025% 10/20/38	09/26/2025	JEFFERIES LLC		20,000,000	20,000,000		1.C Z
143120-AN-3	Carlyle Global Market Strategi SERIES 20218A CLASS A1R 5.588% 10/15/38	08/21/2025	NOMURA SECURITIES INTL INC		30,000,000	30,000,000		1.A FE
143120-AS-2	Carlyle Global Market Strategi SERIES 20218A CLASS BR 5.968% 10/15/38	08/21/2025	NOMURA SECURITIES INTL INC		18,345,000	18,345,000		1.C FE
14318F-AL-8	Carlyle Global Market Strategi SERIES 20233A CLASS A1R 5.548% 10/15/38	09/23/2025	SMBC NIKKO		33,000,000	33,000,000		1.A Z
14318F-AQ-7	Carlyle Global Market Strategi SERIES 20233A CLASS BR 5.918% 10/15/40	09/23/2025	SMBC NIKKO		20,000,000	20,000,000		1.C Z
171935-AA-7	CIFC FUNDING LTD SERIES 20197A CLASS A1R 5.612% 10/19/38	07/31/2025	J P MORGAN SECURITIES INC		1,000,000	1,000,000		1.A Z
22845J-AJ-0	CROWN POINT CLO LTD SERIES 202111A CLASS A1R 5.582% 02/28/38	08/04/2025	BNP PARIBAS SECURITIES CORP		21,005,250	21,000,000	61,872	1.A FE
26248X-AQ-7	DRYDEN SENIOR LOAN FUND SERIES 202297A CLASS BR 5.975% 10/20/38	08/26/2025	NOMURA SECURITIES INTL INC		29,500,000	29,500,000		1.C FE
27830B-BY-9	Eaton Vance CDO Ltd SERIES 20131A CLASS AR4 5.662% 10/15/38	07/24/2025	J P MORGAN SECURITIES INC		1,000,000	1,000,000		1.A Z
29004J-AW-3	Elmwood CLO 19 Ltd SERIES 20226A CLASS AR2 5.565% 10/17/38	09/19/2025	BANK OF AMERICA NA		32,100,000	32,100,000		1.A Z
29247B-AN-7	Empower CLO Ltd. SERIES 20232A CLASS AR 5.638% 10/15/38	08/08/2025	CITIGROUP GLOBAL MKT INC		600,000	600,000		1.A FE
33883M-AU-8	FLATIRON CLO LTD SERIES 20201A CLASS A1R2 5.444% 11/20/38	09/25/2025	WELLS FARGO BANK N.A.		400,000	400,000		1.A Z
36626C-AA-9	Garnet CLO Ltd SERIES 20252A CLASS A 5.675% 10/20/38	07/23/2025	J P MORGAN SECURITIES INC		5,000,000	5,000,000		1.A FE
36626C-AC-5	Garnet CLO Ltd SERIES 20252A CLASS B 6.075% 10/20/38	07/23/2025	J P MORGAN SECURITIES INC		16,000,000	16,000,000		1.C FE
36626T-AA-2	Garnet CLO Ltd SERIES 20253A CLASS A1 5.595% 10/20/38	09/25/2025	ROYAL BANK OF CANADA		20,000,000	20,000,000		1.A Z
36626T-AE-4	Garnet CLO Ltd SERIES 20253A CLASS B 5.925% 10/20/38	09/25/2025	ROYAL BANK OF CANADA		21,000,000	21,000,000		1.C Z
38182A-AC-1	Golub Capital Partners CLO, LT SERIES 202155A CLASS BR 5.929% 10/20/38	09/12/2025	WELLS FARGO BANK N.A.		25,250,000	25,250,000		1.C FE
55821K-AL-0	MADISON PARK FDG CLO LTD SERIES 202138A CLASS A1R 5.565% 10/17/38	09/24/2025	NOMURA SECURITIES INTL INC		30,000,000	30,000,000		1.A Z
55821K-AQ-9	MADISON PARK FDG CLO LTD SERIES 202138A CLASS BR 5.925% 10/17/38	09/24/2025	NOMURA SECURITIES INTL INC		19,750,000	19,750,000		1.C Z
55823R-AA-7	Madison Park Funding Ltd SERIES 202540RA CLASS A 5.608% 10/16/38	09/05/2025	MITSUBISHI TRUST & BANKING CRP		19,600,000	19,600,000		1.A FE
55823R-AC-3	Madison Park Funding Ltd SERIES 202540RA CLASS B 5.968% 10/16/38	09/05/2025	MITSUBISHI TRUST & BANKING CRP		10,500,000	10,500,000		1.C FE
55955E-AW-8	MAGNETITE CLO LTD SERIES 202027A CLASS ARR 5.555% 10/20/38	09/17/2025	SANTANDER INVESTMENT SECS		25,000,000	25,000,000		1.A Z
56607K-AU-8	Marble Point CLO XIX Ltd SERIES 20203A CLASS AR2 5.625% 10/19/38	09/04/2025	CIBC WORLD MARKETS CORP		30,000,000	30,000,000		1.A FE
56607K-AW-4	Marble Point CLO XIX Ltd SERIES 20203A CLASS BR2 5.975% 10/19/38	09/04/2025	CIBC WORLD MARKETS CORP		20,800,000	20,800,000		1.C Z
61773K-AU-6	MORGAN STANLEY EATON VANCE CLO SERIES 20211A CLASS BR 5.999% 10/23/37	09/02/2025	WELLS FARGO BANK N.A.		32,000,000	32,000,000		1.C FE
623910-AG-1	MOUNTAIN VIEW CLO SERIES 20251A CLASS B 6.122% 10/17/38	08/07/2025	SANTANDER INVESTMENT SECS		13,000,000	13,000,000		1.C FE
64090E-AA-4	NEUBERGER BERMAN CLO LTD SERIES 202036RA CLASS A 5.595% 07/20/39	08/18/2025	WELLS FARGO BANK N.A.		30,000,000	30,000,000		1.A FE

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64090E-AC-0	NEUBERGER BERMAN CLO LTD SERIES 202036RA CLASS B 5.975% 07/20/39	08/18/2025	WELLS FARGO BANK N.A.		20,000,000	20,000,000		1.C FE
64134B-AJ-9	NEUBERGER BERMAN CLO LTD SERIES 202141A CLASS AR 5.368% 04/15/34	08/07/2025	SANTANDER US CAPITAL MARKETS L		2,100,000	2,100,000		1.A FE
67080P-AQ-9	PPM CLO LTD SERIES 20211A CLASS A1R 5.555% 10/20/38	09/22/2025	NOMURA SECURITIES INTL INC		1,000,000	1,000,000		1.A Z
67109B-DN-1	PPM CLO LTD SERIES 20151A CLASS A1R4 5.575% 10/19/38	08/27/2025	J P MORGAN SECURITIES INC		1,000,000	1,000,000		1.A Z
67109B-DS-0	PPM CLO LTD SERIES 20151A CLASS BR4 5.895% 10/19/38	08/27/2025	J P MORGAN SECURITIES INC		11,000,000	11,000,000		1.C FE
675955-AC-2	Octagon 78 Ltd SERIES 20253A CLASS B 6.025% 10/20/38	07/14/2025	WELLS FARGO BANK N.A.		43,750,000	43,750,000		1.C FE
69356A-AU-6	PPM CLO LTD SERIES 20204A CLASS A1R2 5.655% 03/18/38	09/11/2025	CITIGROUP GLOBAL MKT INC		300,000	300,000		1.A FE
696916-AA-3	PALMER SQUARE CLO LTD SERIES 20254A CLASS A 5.595% 10/20/38	08/14/2025	BANK OF AMERICA NA		1,000,000	1,000,000		1.A FE
70470M-AQ-8	Peace Park CLO, Ltd. SERIES 20211A CLASS AR 5.575% 10/20/38	08/22/2025	BNP PARIBAS SECURITIES CORP		26,891,000	26,891,000		1.A FE
70470M-AS-4	Peace Park CLO, Ltd. SERIES 20211A CLASS BR 5.905% 10/20/38	08/22/2025	BNP PARIBAS SECURITIES CORP		30,000,000	30,000,000		1.C Z
749764-AE-6	RR Ltd SERIES 202541A CLASS A2 5.918% 10/15/40	08/29/2025	BNP PARIBAS SECURITIES CORP		20,000,000	20,000,000		1.C FE
75887N-BL-2	REGATTA VI FUNDING LTD SERIES 20161A CLASS A1R3 5.575% 10/20/38	09/12/2025	NOMURA SECURITIES INTL INC		20,900,000	20,900,000		1.A FE
75887N-BQ-1	REGATTA VI FUNDING LTD SERIES 20161A CLASS BR3 5.925% 10/20/38	09/12/2025	NOMURA SECURITIES INTL INC		15,000,000	15,000,000		1.C FE
75903Y-AA-3	Regatta 35 Funding Ltd. SERIES 20254A CLASS A1 5.608% 10/15/38	08/15/2025	Various		31,000,000	31,000,000		1.A FE
75903Y-AC-9	Regatta 35 Funding Ltd. SERIES 20254A CLASS A2 5.868% 10/15/38	08/15/2025	CITIGROUP SECURITIES INC		8,000,000	8,000,000		1.A Z
75903Y-AE-5	Regatta 35 Funding Ltd. SERIES 20254A CLASS B 5.968% 10/15/38	08/15/2025	CITIGROUP SECURITIES INC		15,000,000	15,000,000		1.C FE
773663-AJ-8	Rockland Park CLO Ltd SERIES 20211A CLASS A1R 5.625% 07/20/38	07/25/2025	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000		1.A Z
78110V-AS-3	RR Ltd SERIES 202327A CLASS A1AR 5.548% 10/15/40	09/25/2025	WELLS FARGO BANK N.A.		30,000,000	30,000,000		1.A Z
78663B-AE-9	HalseyPoint CLO Ltd. SERIES 202510A CLASS B 6.075% 10/20/38	09/25/2025	GOLDMAN SACHS & CO		15,000,000	15,000,000		1.C Z
80013T-AQ-6	Sandstone Peak Ltd. SERIES 20231A CLASS BR 6.075% 07/20/38	07/02/2025	J P MORGAN SECURITIES INC		22,500,000	22,500,000		1.C FE
81125M-AA-9	Sculptor CLO Ltd SERIES 35A CLASS A1 5.564% 04/27/38	08/04/2025	BARCLAYS CAPITAL INC		20,830,410	20,820,000	289,194	1.A FE
846031-AU-6	SOUTHWICK PARK CLO LTD SERIES 20194A CLASS A1RR 5.325% 07/20/32	07/15/2025	BARCLAYS CAPITAL INC		1,350,000	1,350,000		1.A FE
870923-AN-9	SYCAMORE TREE CLO LTD SERIES 20234A CLASS BR 5.975% 10/20/38	09/11/2025	CITIGROUP SECURITIES INC		22,000,000	22,000,000		1.C FE
87122K-AE-5	SYCAMORE TREE CLO LTD SERIES 20257A CLASS B 6.075% 08/28/38	07/18/2025	J P MORGAN SECURITIES INC		20,000,000	20,000,000		1.C FE
87191G-AA-8	Symphony CLO Ltd SERIES 202550A CLASS A1 5.595% 10/20/38	08/28/2025	BNP PARIBAS SECURITIES CORP		27,000,000	27,000,000		1.A Z
97719B-AN-3	WISE CLO LTD SERIES 20231A CLASS BR 6.025% 10/20/38	08/22/2025	BANK OF AMERICA NA		15,250,000	15,250,000		1.C FE
97719N-AC-1	WISE CLO LTD SERIES 20251A CLASS B1 5.875% 01/20/38	07/31/2025	CITIGROUP SECURITIES INC		5,489,000	5,500,000	131,375	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,246,966,910	1,246,962,250	482,441	XXX
002708-AA-9	ASF NIA PRIVATE PLACEMENT 6.352% 03/26/31	08/19/2025	DIRECT PLACEMENT		87,500,000	87,500,000		2.A Z
020529-AA-1	ALP CFO 2025 ASSET BACKED SER A 7.090% 07/15/37	08/04/2025	DIRECT PLACEMENT		136,000,000	136,000,000		1.G FE
020529-AB-9	ALP CFO 2025 ASSET BACKED SER B 9.437% 07/15/37	08/04/2025	DIRECT PLACEMENT		25,500,000	25,500,000		2.C FE
04941*-AA-2	ATLAS SECURTITIZED PRODUCTS FU CL A1A 05/24/63	07/31/2025	No Broker		2,343,750	2,343,750		1.C PL
04941*-AC-8	ATLAS SECURTITIZED PRODUCTS FU CL A1B 05/24/63	07/31/2025	No Broker		2,343,750	2,343,750		1.F PL
056458-AD-0	BSRT 2024A-1 PRIVATE PLACEMENT 7.448% 06/30/32	07/25/2025	DEUTSCHE BANK SECURITIES INC		8,000,000	8,000,000		2.B PL
08891*-AA-3	BID III NOTE ISSUER LP CL A 5.000% 12/31/44	09/15/2025	DIRECT PLACEMENT		9,393,675	9,393,675		1.G PL
08891*-AB-1	BID III NOTE ISSUER LP CL B 6.000% 12/31/44	09/15/2025	DIRECT PLACEMENT		2,818,103	2,818,103		2.B PL
08891*-AC-9	BID III NOTE ISSUER LP CL C 7.000% 12/31/44	09/15/2025	DIRECT PLACEMENT		4,696,838	4,696,838		3.B PL
10568R-AA-1	BRAVO Residential Funding Trus SERIES 2025CES2 CLASS A1 4.960% 07/26/55	09/04/2025	MORGAN STANEY & CAPITAL SVCS		29,999,457	30,000,000	169,467	1.A FE
10568R-AB-9	BRAVO Residential Funding Trus SERIES 2025CES2 CLASS A2 5.192% 07/26/55	09/04/2025	MORGAN STANEY & CAPITAL SVCS		5,249,901	5,250,000	31,044	1.C FE
14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33	08/08/2025	DIRECT PLACEMENT		20,256,663	20,256,663	(4,544)	2.B PL
14313#-AB-5	CARLYLE INFRASTRUCTURE CREDIT SER B 3.500% 08/25/33	07/01/2025	DIRECT PLACEMENT		861,126	861,126		3.C PL
216926-AA-3	COOPR Residential Mortgage Tru SERIES 2025CES3 CLASS A1A 4.840% 09/25/60	09/10/2025	MIZUHO SECURITIES USA INC		52,998,786	53,000,000	114,009	1.A FE
216926-AB-1	COOPR Residential Mortgage Tru SERIES 2025CES3 CLASS A1B 4.941% 09/25/60	09/10/2025	MIZUHO SECURITIES USA INC		11,711,932	11,712,200	25,720	1.A FE
23932*-AA-3	DAWSON 6 SPA LP 7.052% 03/26/30	09/18/2025	DIRECT PLACEMENT		15,000,000	15,000,000		1.F PL
25860*-AA-4	DOUBLE DIAMOND ASSET BACKED SER A 5.000% 10/01/39	07/18/2025	DIRECT PLACEMENT		6,942,286	6,950,000		1.F PL
25860*-AB-2	DOUBLE DIAMOND PRIVATE PLACEMENT 5.500% 10/01/39	07/18/2025	DIRECT PLACEMENT		2,928,888	3,000,000		2.B Z
26894#-AA-8	EQV ABS ISSUER ASSET BACKED SER A1 5.852% 01/15/33	07/02/2025	DIRECT PLACEMENT		12,500,000	12,500,000		1.G PL
26894#-AC-4	EQV ABS ISSUER ASSET BACKED SER B 10.756% 10/15/30	07/02/2025	DIRECT PLACEMENT		6,000,000	6,000,000		3.C PL
39571V-AB-4	Greensky Home Improvement Issu SERIES 20252A CLASS A2 4.930% 06/25/60	07/15/2025	GOLDMAN SACHS & CO		200,000	200,000		1.A FE
40497#-AA-0	.HVED TERM LOAN 5.630% 09/30/32	09/22/2025	DIRECT PLACEMENT		147,700,937	148,667,146		1.G Z
45029*-AA-0	ISPC FINANCING ASSET BACKED SER A 5.770% 10/15/31	08/20/2025	DIRECT PLACEMENT		18,997,635	19,000,000		1.F PL
45029*-AB-8	ISPC FINANCING ASSET BACKED SER B 7.290% 10/15/31	08/20/2025	DIRECT PLACEMENT		999,829	1,000,000		2.B PL
45029*-AC-6	ISPC FINANCING ASSET BACKED SER C 9.320% 10/15/31	08/20/2025	DIRECT PLACEMENT		2,999,570	3,000,000		3.B PL
46500T-AA-2	ISQ GLOBAL PRIVATE PLACEMENT 6.999% 06/18/40	07/14/2025	DIRECT PLACEMENT		12,322,922	12,322,922		1.G PL
46500T-AB-0	ISQ GLOBAL PRIVATE PLACEMENT 9.064% 06/18/40	07/14/2025	DIRECT PLACEMENT		3,080,731	3,080,731		2.B PL
496015-AA-6	KINGS III WBS ASSET BACKED SER A2I 5.812% 09/25/30	09/11/2025	DIRECT PLACEMENT		11,759,000	11,759,000		2.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
496015-AB-4	KINGS III WBS ASSET BACKED SER A2II 5.812% 09/25/30	09/11/2025	DIRECT PLACEMENT		608,280	608,280		2.C PL
60911@-AC-4	MONARCH ISSUER PRIVATE PLACEMENT 6.670% 01/20/36	07/01/2025	HSBC SECURITIES USA INC		10,372,000	10,372,000		2.B PL
61945W-AA-7	MOSAIC SOLAR LOANS LLC 2023-2A SERIES 20232A CLASS A 144A 5.360% 09/22/53	09/30/2025	BANK OF AMERICA NA		351,586	363,867	596	1.F FE
69421*-AT-3	PEQ 2020 LLC ASSET BACKED SER 2020 6.996% 09/15/35	08/04/2025	DIRECT PLACEMENT		18,810,000	18,810,000		1.C Z
69457@-AA-9	PRIMARY WAVE ASSET BACKED SER A 5.500% 10/20/32	07/24/2025	DIRECT PLACEMENT		12,589,799	12,589,799		1.F PL
69457@-AB-7	PRIMARY WAVE ASSET BACKED SER B 6.750% 10/20/32	07/24/2025	DIRECT PLACEMENT		4,196,600	4,196,600		2.C PL
69457@-AC-5	PRIMARY WAVE ASSET BACKED SER C 8.400% 10/20/32	07/24/2025	DIRECT PLACEMENT		2,797,733	2,797,733		3.C PL
74939W-AA-8	Woodward Capital Management SERIES 2025CES8 CLASS A1A 5.148% 08/25/55	08/14/2025	WELLS FARGO BANK N.A.		18,000,000	18,000,000	51,477	1.A FE
74943A-AA-0	Woodward Capital Management SERIES 2025CES7 CLASS A1A 5.377% 07/25/55	07/17/2025	CITIGROUP SECURITIES INC		5,999,912	6,000,000	25,093	1.A FE
78486*-BF-5	SSHCOF III PACE ASSET BACKED SER A27 6.716% 06/15/35	08/14/2025	DIRECT PLACEMENT		20,678,400	20,678,400		1.C Z
78486*-BG-3	SSHCOF III PACE ASSET BACKED SER A28 6.516% 10/15/35	08/14/2025	DIRECT PLACEMENT		3,630,250	3,630,250		1.C Z
80288J-AB-9	Santander Drive Auto Receivabl SERIES 20253 CLASS A2 4.630% 10/16/28	07/22/2025	BNP PARIBAS SECURITIES CORP		949,971	950,000		1.A FE
80290C-BF-0	Santander Bank Auto Credit-Lin SERIES 2022C CLASS B 6.451% 12/15/32	07/02/2025	SANTANDER US CAPITAL MARKETS L		137,911	137,792	444	1.A FE
80292D-AD-0	Santander Drive Auto Receivabl SERIES 20245 CLASS A3 4.620% 11/15/28	09/16/2025	SOCIETE GENERALE		2,004,766	2,000,000	513	1.A FE
82653H-AD-2	Sierra Receivables Funding Co SERIES 20252A CLASS D 6.790% 04/20/44	07/14/2025	WELLS FARGO BANK N.A.		499,997	500,000		3.C FE
87218F-A*-2	THOMA BRAVO CREDIT FUND SR SECURED CREDIT FACILITY 6.968% 09/20/30	07/15/2025	DIRECT PLACEMENT		39,960,000	39,960,000		1.F PL
87347@-AA-5	THOMA BRAVO CREDIT FUND 6.518% 04/25/31	07/15/2025	DIRECT PLACEMENT		5,920,000	5,920,000		1.F PL
891949-BU-2	Towd Point Mortgage Trust SERIES 2025CES3 CLASS A1A 5.278% 08/25/65	08/08/2025	J P MORGAN SECURITIES INC		19,999,560	20,000,000	52,780	1.A FE
G6853#-AA-2	PMH II SPV SUNFLOWER PRIVATE PLACEMENT 6.502% 06/26/30	08/21/2025	DIRECT PLACEMENT		107,500,000	107,500,000		1.G Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					916,112,544	917,170,625	466,599	XXX
04009@-AA-0	ARES SR DIRECT ASSET BACKED SER A 7.591% 03/29/36	08/08/2025	DIRECT PLACEMENT		4,454,240	4,454,240		1.G PL
04009@-AB-8	ARES SR DIRECT ASSET BACKED SER B 7.241% 03/29/36	08/08/2025	DIRECT PLACEMENT		2,672,544	2,672,544		2.B PL
05642#-AA-7	BTC OFFSHORE HLDS FND III-B TL TL 06/28/33	08/23/2025	Conversion		1,522,100	1,522,100		1.C PL
14979@-AA-4	CAZ GP OWNSERSHIP CO AGGREGATOR LP 12/07/40	09/10/2025	DIRECT PLACEMENT		38,677	38,677		1.G PL
64755B-AA-6	New Mountain Guardian IV Rated SERIES 20241A CLASS A 6.750% 04/05/37	09/29/2025	DIRECT PLACEMENT		2,400,000	2,400,000		1.D FE
64755B-AD-0	New Mountain Guardian IV Rated SERIES 20241A CLASS B 8.000% 04/05/37	09/29/2025	DIRECT PLACEMENT		400,000	400,000		1.G FE
92749*-AC-7	VINTAGE IX B2 B2 AB DDTL 6.652% 10/18/30	09/03/2025	DIRECT PLACEMENT		672,360	672,360		1.G PL
G7743*-AA-8	SLF VI-L D SCSP PRIVATE PLACEMENT 6.571% 12/31/27	07/17/2025	DIRECT PLACEMENT		26,243,035	26,243,035		1.G PL
G7743*-AB-6	SLF VI-L D SCSP PRIVATE PLACEMENT 7.821% 09/30/28	07/17/2025	DIRECT PLACEMENT		6,081,386	6,081,386		2.C PL
G7743@-AA-6	SLF VI-L D SCSP PRIVATE PLACEMENT 6.546% 12/31/27	07/17/2025	DIRECT PLACEMENT		30,193,600	30,193,600		1.G PL
G7743@-AB-4	SLF VI-L D SCSP PRIVATE PLACEMENT 7.821% 09/30/28	07/17/2025	DIRECT PLACEMENT		6,996,864	6,996,864		2.C PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					81,674,806	81,674,806		XXX
09531*-AA-7	BLUE OWL III FBN CLASS A 6.170% 09/11/55	09/08/2025	DIRECT PLACEMENT		32,000,000	32,000,000		1.G Z
09531*-AB-5	BLUE OWL III FBN CLASS B 7.980% 09/11/55	09/08/2025	DIRECT PLACEMENT		45,775,200	45,775,200		2.C Z
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					77,775,200	77,775,200		XXX
591721-AB-1	METROPARK GROUND LEASE CTL SUB 6.538% 08/15/55	08/15/2025	Interest Capitalization		1,121	1,121		1.G PL
67097#-AA-7	OFP 2020 LEASE-BACKED PT TRUST SR NT LEASE-BACKED P/ 4.213% 04/15/55	09/15/2025	Various		1,754	1,754		1.D Z
69021*-AA-8	OVERLAKE 520 OVERLAKE 520 BELLEVUE WA GRND 4.046% 10/15/57	09/15/2025	Interest Capitalization		2,680	2,680		1.E PL
86773E-AA-1	Sunrun Issuer SERIES 20252A CLASS A1 6.150% 01/30/54	07/18/2025	BANK OF AMERICA NA		9,927,541	10,000,000		1.G FE
89656Y-AA-3	Trinity Rail Leasing L.P. 2020-2A C 1.830% 11/19/50	09/03/2025	BANK OF AMERICA NA		6,377,419	6,577,837	5,016	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					16,310,515	16,583,392	5,016	XXX
59170D-A*-2	METRONET LLC PRIVATE PLACEMENT 6.010% 07/20/32	07/17/2025	BARCLAYS CAPITAL INC		19,643,048	20,000,000		1.G Z
59170D-A@-0	METRONET LLC PRIVATE PLACEMENT 6.500% 07/20/32	07/17/2025	BARCLAYS CAPITAL INC		14,424,092	14,800,000		2.B Z
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					34,067,140	34,800,000		XXX
74690F-AA-4	QTS ISSUER ABS II LLC SERIES 20251A CLASS A2 5.044% 10/05/55	09/10/2025	DEUTSCHE BANK SECURITIES INC		14,999,522	15,000,000		1.G FE
81758J-AB-8	SERVICE EXPERTS ISSUER SERIES 20251A CLASS B 7.620% 01/20/37	08/19/2025	CREDIT AGRICOLE		99,977	100,000		2.B FE
82667C-AA-3	SIGNAL RAIL I LLC 2021-1-CL-A 2.230% 08/17/51	09/04/2025	BANK OF AMERICA NA		40,674,359	43,443,908	46,853	1.C FE
86212F-AC-3	STORE Master Funding LLC SERIES 20251A CLASS A3 5.190% 10/20/55	09/25/2025	CITIGROUP SECURITIES INC		67,751,990	67,800,000		1.A Z
86212F-AG-4	STORE Master Funding LLC SERIES 20251A CLASS A6 5.390% 10/20/55	09/25/2025	CITIGROUP SECURITIES INC		3,998,505	4,000,000		1.C FE
89656R-AA-8	Trinity Rail Leasing L.P. SERIES 20221 CLASS A 144A 4.550% 05/20/52	09/23/2025	WELLS FARGO BANK N.A.		(12,730)	(13,150)	(2)	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					127,511,623	130,330,758	46,851	XXX
20633K-AL-2	CONCORD MUSIC ROYALTIES LLC SERIES 20252A CLASS A 5.785% 07/20/75	07/01/2025	SANTANDER INVESTMENT SECS		54,999,544	55,000,000		1.E FE
45111@-BF-5	ICONIC ISSUER ASSET BACKED SER A16 6.290% 05/31/30	09/03/2025	DIRECT PLACEMENT		4,350,000	4,350,000		1.F PL
59170J-AX-6	MetroNet Infrastructure Issuer SERIES 20252A CLASS A2 5.400% 08/20/55	07/31/2025	BARCLAYS CAPITAL INC		38,996,755	39,000,000		1.G FE
59170J-AZ-1	MetroNet Infrastructure Issuer SERIES 20252A CLASS B 5.590% 08/20/55	07/31/2025	BARCLAYS CAPITAL INC		32,989,367	33,000,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67449H-AB-6	OBSIDIAN ASSET BACKED SER 2025 6.930% 05/15/55	08/15/2025	JEFFERIES LLC		90,000,000	90,000,000		1.E FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					221,335,666	221,350,000		XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					3,877,476,636	3,873,876,408	4,633,929	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					3,877,476,636	3,873,876,408	4,633,929	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					3,877,476,636	3,873,876,408	4,633,929	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					7,700,009,187	7,682,938,736	12,705,961	XXX
4509999997. Total - Preferred Stocks - Part 3						XXX		XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						XXX		XXX
313786-10-5	FHLB TOPEKA CLASS A	08/18/2025	FHLB Exchange	56,257.000	5,625,700			
313786-2#-1	FHLB TOPEKA CLASS B	09/30/2025	DIVIDEND REINVESTMENT	19,276.000	1,927,600			
922908-80-1	VANGUARD TTL STOCK MKT IND FND VANGUARD TOTL STK MKT IND-IS	08/01/2025	DIRECT PLACEMENT	32,779.560	4,881,204			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12,434,504	XXX		XXX
04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2	07/15/2025	DIRECT PLACEMENT	358.753	3,588			
04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I	07/15/2025	DIRECT PLACEMENT	358.191	3,582			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					7,170	XXX		XXX
5989999997. Total - Common Stocks - Part 3					12,441,674	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					12,441,674	XXX		XXX
5999999999. Total - Preferred and Common Stocks					12,441,674	XXX		XXX
6009999999 - Totals					7,712,450,861	XXX	12,705,961	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912810-UG-1	US TREASURY BONDS 4.625% 02/15/55	08/01/2025	BANK OF AMERICA NA		232,575,000	240,000,000	232,737,500			46,682		46,682		232,784,182		(209,182)	(209,182)	5,212,707	02/15/2055	1.A
..91282C-NT-4	US TREASURY NOTES 4.250% 08/15/35	09/29/2025	VARIOUS		503,835,938	500,000,000	509,726,563			(34,562)		(34,562)		509,692,001		(5,856,063)	(5,856,063)	2,563,859	08/15/2035	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					736,410,938	740,000,000	742,464,063			12,120		12,120		742,476,183		(6,065,245)	(6,065,245)	7,776,566	XXX	XXX
..64966H-MV-9	NEW YORK NY BAB 5.206% 10/01/31	09/19/2025	Call 100.6810		5,034,050	5,000,000	5,000,000	5,000,000						5,000,000				285,673	10/01/2031	1.C FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					5,034,050	5,000,000	5,000,000	5,000,000						5,000,000				285,673	XXX	XXX
..626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J PROJ J 6.637% 04/01/57	09/10/2025	Redemption 100.0000		(126,494)	(126,494)	(126,494)	(126,494)						(126,494)					04/01/2057	1.G FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					(126,494)	(126,494)	(126,494)	(126,494)						(126,494)					XXX	XXX
..021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35	07/15/2025	Redemption 100.0000		23,804	23,804	23,804	23,804						23,804				836	06/30/2035	2.C FE
..85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR 5.000% 04/01/39	09/10/2025	Redemption 100.0000		4,561	4,561	4,561	4,561						4,561				4,129	04/01/2039	2.C PL
..882384-AD-2	Texas Eastern Transmission, LP SR NT 3.500% 01/15/28	09/18/2025	SEAPORT GLOBAL HOLDINGS LLC		3,940,680	4,000,000	3,976,920	3,992,122		1,787		1,787		3,993,909		(53,229)	(53,229)	164,889	01/15/2028	2.A FE
..G1266#-AF-3	Vivint Solar Inc SEC 8.000% 06/28/26	08/31/2025	Redemption 100.0000		4,776,822	4,776,822	4,776,822	4,776,822						4,776,822				281,761	06/28/2026	3.B PL
..G1266#-AG-1	Floating Infrastructure Holdin TL 08/15/27	07/01/2025	Redemption 100.0000		541,542	541,542	541,542	541,542						541,542				24,253	08/15/2027	4.B PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					9,287,409	9,346,729	9,323,649	9,338,851		1,787		1,787		9,340,638		(53,229)	(53,229)	475,868	XXX	XXX
..00130H-CK-9	The AES Corporation JR SUB 7.600% 01/15/55	08/04/2025	GOLDMAN SACHS & CO		50,875	50,000	49,625			(20)		(20)		49,605		1,270	1,270	2,111	01/15/2055	3.B FE
..00176@-AA-4	AMF FLORENCE LLC ARGO-JEFFERSO SEC 3.210% 12/31/35	09/30/2025	Redemption 100.0000		1,233,368	1,233,368	1,233,368	1,233,368						1,233,368				29,693	12/31/2035	2.B PL
..00229*-AA-3	AP TUNDRA HOLDINGS SEC 4.750% 02/15/42	08/22/2025	Redemption 100.0000		737,859	737,859	737,859	737,859						737,859				35,053	02/15/2042	1.G PL
..00243@-AA-3	ASF REMBRANDT LP SR SECURED TL 12/21/28	09/30/2025	VARIOUS		936,668	936,668	936,668	936,668						936,668				48,797	12/21/2028	1.G PL
..00253X-AA-9	AMERICAN AIRLINES SR SE 5.500% 04/20/26	07/20/2025	Redemption 100.0000		1,458,334	1,458,334	1,468,318	1,460,596		(2,261)		(2,261)		1,458,334				60,156	04/20/2026	3.A FE
..002824-BM-1	ABBOTT LABORATORIES SR NT 3.875% 09/15/25	09/15/2025	VARIOUS		13,784,000	13,784,000	13,819,475	13,785,362		(1,362)		(1,362)		13,784,000				534,130	09/15/2025	1.D FE
..01185*-AA-3	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33	09/30/2025	VARIOUS		498,625	498,625	498,625	498,625						498,625				17,407	06/30/2033	2.C PL
..01185*-AB-1	ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33	09/30/2025	Redemption 100.0000		50,894	50,894	50,894	50,894						50,894				1,783	06/30/2033	2.C PL
..019576-AD-9	ALLIED UNIVERSAL HOLDCO SR SEC 144A 7.875% 02/15/31	07/02/2025	CITIGROUP GLOBAL MKT INC		130,625	125,000	128,113	128,070		(318)		(318)		127,752		2,873	2,873	8,695	02/15/2031	4.C FE
..02344A-AA-6	AMCOR PLC GUARNT 2.690% 05/25/31	08/13/2025	BANK OF AMERICA NA		9,031,700	10,000,000	9,995,600	9,997,079		261		261		9,997,340		(965,640)	(965,640)	193,531	05/25/2031	2.B FE
..02344A-AD-0	AMCOR PLC SR NT 144A 5.100% 03/17/30	08/25/2025	Tax Free Exchange		199,976	200,000	199,974			2		2		199,976				4,477	03/17/2030	2.B FE
..02344A-AE-8	AMCOR PLC CO GUARNT 144A 5.500% 03/17/35	08/25/2025	VARIOUS		13,671,897	13,715,000	13,671,043	418,470		874		874		13,671,897				331,065	03/17/2035	2.B FE
..032095-AM-3	AMPHENOL CORPORATION SR NT 4.750% 03/30/26	09/25/2025	MARKETAXESS		702,030	700,000	697,606	698,967		601		601		699,568		2,462	2,462	32,881	03/30/2026	1.G FE
..032654-AN-5	ANALOG DEVICES INC SR NT 3.500% 12/05/26	08/08/2025	BARCLAYS CAPITAL INC		9,915,100	10,000,000	9,936,600	9,986,012		4,324		4,324		9,990,337		(75,237)	(75,237)	239,167	12/05/2026	1.G FE
..03743Q-AD-0	APA CORP SR NT 144A 4.375% 10/15/28	09/18/2025	Tax Free Exchange		9,994,302	10,000,000	9,993,684			618		618		9,994,302				404,688	10/15/2028	2.C FE
..03743Q-AF-5	APA CORP SR NT 144A 4.250% 01/15/30	09/18/2025	Tax Free Exchange		2,942,407	2,947,000	2,941,764			642		642		2,942,407				147,166	01/15/2030	2.C FE
..03743Q-AG-3	APA CORP SR NT 144A 6.000% 01/15/37	09/18/2025	Tax Free Exchange		9,731,601	9,700,000	9,733,061			(1,460)		(1,460)		9,731,601				683,850	01/15/2037	2.C FE
..03743Q-AH-1	APA CORP SR NT 144A 5.100% 09/01/40	09/18/2025	Tax Free Exchange		5,100,199	5,140,000	5,099,336			863		863		5,100,199				274,519	09/01/2040	2.C FE
..03743Q-AQ-1	APA CORP SR NT 144A 6.100% 02/15/35	09/18/2025	Tax Free Exchange		11,951,179	12,000,000	11,947,380			3,799		3,799		11,951,179				504,267	02/15/2035	2.C FE
..038336-AA-1	APTARGRP SR NT 3.600% 03/15/32	08/25/2025	BANK OF AMERICA NA		9,158,900	10,000,000	9,974,100	9,980,578		1,546		1,546		9,982,124		(823,224)	(823,224)	341,000	03/15/2032	2.B FE
..04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC SR SEC NT SER 3.590% 09/01/42	09/01/2025	Redemption 100.0000		192,064	192,064	192,064	192,064						192,064				6,895	09/01/2042	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC SR NT SER B 3.590% 09/01/42	09/01/2025	Redemption 100.0000		134,854	134,854	134,854	134,854						134,854				4,841	09/01/2042	1.G PL
..04877Q-AB-0	MEADOW CRK PRJ CO & ATLN OK WD MEADOW CREEK PROJECT ATLANTIC 4.780% 12/31/37	09/30/2025	Redemption 100.0000		506,984	506,984	506,984	506,984						506,984				18,175	12/31/2037	3.A PL
..05369A-AA-9	Aviation Capital Group LLC SR NT 144A 3.500% 11/01/27	08/05/2025	BARCLAYS CAPITAL INC		1,490,198	1,524,000	1,601,724	1,559,687		(8,294)		(8,294)		1,551,393		(61,196)	(61,196)	40,746	11/01/2027	2.C FE
..05369A-AK-7	Aviation Capital Group LLC SR NT 144 1.950% 01/30/26	07/10/2025	STIFEL NICOLAUS & CO INCORP		9,844,700	10,000,000	9,904,400	9,979,080		10,148		10,148		9,989,227		(144,527)	(144,527)	184,708	01/30/2026	2.C FE
..05369A-AL-5	Aviation Capital Group LLC SR NT 144A 1.950% 09/20/26	07/10/2025	STIFEL NICOLAUS & CO INCORP		4,996,597	5,163,000	5,086,846	5,135,227		8,349		8,349		5,143,576		(146,980)	(146,980)	81,382	09/20/2026	2.C FE
..053807-AS-2	AVNET INC SR NT 4.625% 04/15/26	08/26/2025	STIFEL NICOLAUS & CO INCORP		7,000,000	7,000,000	6,949,320	6,992,171		3,913		3,913		6,996,084		3,916	3,916	280,583	04/15/2026	2.C FE
..05724B-AD-1	BAKER HUGHES INC SR NT 2.061% 12/15/26	08/05/2025	BANK OF AMERICA NA		4,853,950	5,000,000	5,000,000	5,000,000						5,000,000		(146,050)	(146,050)	66,124	12/15/2026	1.G FE
..06051G-FS-3	BANK OF AMERICA CORPORATION SR NT MTN 3.875% 08/01/25	08/01/2025	Maturity		10,000,000	10,000,000	10,149,400	10,010,800		(10,800)		(10,800)		10,000,000				387,500	08/01/2025	1.G FE
..06051G-LA-5	BANK OF AMERICA CORPORATION SR NT 5.990% 07/22/26	07/22/2025	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				724,050	07/22/2026	1.G FE
..071813-BQ-1	BAXTER INTERNATIONAL INC SR NT 2.600% 08/15/26	08/04/2025	U.S. BANCORP		9,815,000	10,000,000	9,021,100	9,771,127		82,117		82,117		9,853,244		(38,244)	(38,244)	252,778	08/15/2026	2.B FE
..07330M-AB-3	Truist Bank BRANCH BANKING & TR SUB 3.625% 09/16/25	09/16/2025	Maturity		7,000,000	7,000,000	6,995,310	6,999,616		384		384		7,000,000				253,750	09/16/2025	1.G FE
..073644-AA-4	BEACON MOBILITY CORP SR SEC 144A 7.250% 08/01/30	08/04/2025	J P MORGAN SECURITIES INC		359,247	350,000	356,563			(112)		(112)		356,451		2,796	2,796	2,326	08/01/2030	4.B FE
..081437-AS-4	BEMIS COMPANY INC GUARNT SER * 3.100% 09/15/26	09/17/2025	BARCLAYS CAPITAL INC		9,880,500	10,000,000	9,988,513	9,996,772		1,325		1,325		9,998,097		(117,597)	(117,597)	312,583	09/15/2026	2.B FE
..09143#-AA-3	BISHOP HILL BISHOP HILL ENERGY LLC 3.280% 06/30/37	09/30/2025	Redemption 100.0000		386,676	386,676	386,676	386,676						386,676				9,618	06/30/2037	2.B PL
..097023-DS-1	BOEING CO/THE SR NT 6.528% 05/01/34	09/16/2025	SUSQUEHANNA FINANCIAL GROUP		111,587	100,000	100,000	100,000						100,000		11,587	11,587	5,730	05/01/2034	2.C FE
..110122-DC-9	BRISTOL MYERS SQUIBB CO SR NT 3.875% 08/15/25	08/15/2025	Maturity		4,734,000	4,734,000	4,614,898	4,717,983		16,018		16,018		4,734,000				183,443	08/15/2025	1.F FE
..11133T-AC-7	BROADRIDGE FINANCIAL SOL SR NT 3.400% 06/27/26	09/11/2025	U.S. BANCORP		6,948,620	7,000,000	6,971,230	6,995,090		2,273		2,273		6,997,364		(48,744)	(48,744)	168,583	06/27/2026	2.B FE
..114259-AN-4	BROOKLYN UNION GAS SR NT 14 3.407% 03/10/26	09/11/2025	U.S. BANCORP		9,955,600	10,000,000	10,000,000	10,000,000						10,000,000		(44,400)	(44,400)	342,593	03/10/2026	2.A FE
..115236-AL-5	BROWN & BROWN INC SR NT 5.250% 06/23/32	08/12/2025	GOLDMAN SACHS & CO		254,655	250,000	249,595			7		7		249,602		5,053	5,053	1,823	06/23/2032	2.C FE
..120568-AX-8	BUNGE LTD FINANCE CORP GUAR 3.250% 08/15/26	08/07/2025	ROYAL BANK OF CANADA		4,943,150	5,000,000	4,995,350	4,999,145		313		313		4,999,457		(56,307)	(56,307)	159,340	08/15/2026	2.A FE
..120568-BH-2	BUNGE LTD FINANCE CORP CO GUARNT 144A 4.900% 04/21/27	08/19/2025	Tax Free Exchange		14,979,589	15,000,000	14,978,640			949		949		14,979,589				240,917	04/21/2027	2.A FE
..120568-BJ-8	BUNGE LTD FINANCE CORP CO GUARNT 144A 3.200% 04/21/31	08/19/2025	Tax Free Exchange		7,776,953	7,800,000	7,776,624			329		329		7,776,953				81,813	04/21/2031	2.A FE
..120568-BK-5	BUNGE LTD FINANCE CORP CO GUARNT 144A 5.250% 04/21/32	08/19/2025	Tax Free Exchange		4,977,178	5,000,000	4,977,013			164		164		4,977,178				86,042	04/21/2032	2.A FE
..12513G-BG-3	CDW HOLDINGS LLC SR NT 2.670% 12/01/26	08/07/2025	BARCLAYS CAPITAL INC		9,765,500	10,000,000	10,000,000	10,000,000						10,000,000		(234,500)	(234,500)	183,192	12/01/2026	2.C FE
..12513G-BK-4	CDW HOLDINGS LLC CO GUARNT 5.100% 03/01/30	07/10/2025	BNP PARIBAS SECURITIES CORP		201,358	200,000	198,562	198,608		134		134		198,742		2,616	2,616	9,038	03/01/2030	2.C FE
..125523-BZ-2	THE CIGNA GROUP GUARNT SER WI 4.500% 02/25/26	08/05/2025	J P MORGAN SECURITIES INC		9,996,800	10,000,000	9,967,159	9,989,507		5,381		5,381		9,994,888		1,912	1,912	426,250	02/25/2026	2.A FE
..126650-CL-2	CVS CORPORATION SR NT 3.875% 07/20/25	07/20/2025	Maturity		6,000,000	6,000,000	6,007,815	6,000,110		(110)		(110)		6,000,000				232,500	07/20/2025	2.B FE
..126650-EJ-5	CVS CORPORATION SR NT 5.000% 09/15/32	09/19/2025	MORGAN STANEY & CAPITAL SVCS		253,995	250,000	249,235			3		3		249,238		4,757	4,757	1,285	09/15/2032	2.C FE
..127097-AG-8	COTERRA ENERGY INC SR NT 3.900% 05/15/27	08/07/2025	MORGAN STANEY & CAPITAL SVCS		8,526,814	8,600,000	8,690,827	8,648,009		(13,389)		(13,389)		8,634,620		(107,806)	(107,806)	245,028	05/15/2027	2.B FE
..127097-AK-9	COTERRA ENERGY INC SR NT 4.375% 03/15/29	08/27/2025	CITADEL SECURITIES INSTL LLC		4,983,200	5,000,000	4,995,366	4,997,838		310		310		4,998,148		(14,948)	(14,948)	208,420	03/15/2029	2.B FE
..12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDI INTERMEDIATE HOLDINGS LLC 5.870% 06/30/40	09/30/2025	Redemption 100.0000		377,741	377,741	377,741	377,741						377,741				16,477	06/30/2040	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CAITHNESS LONG ISLAND SER H SR 5.710%																			
..12806*-AH-4	01/15/32	07/15/2025	Redemption 100.0000		248,671	248,671	248,671	248,671						248,671				14,199	01/15/2032	2.B PL
..12808@-AA-5	7D7 PROPERTY LLC SEC 6.400% 05/15/45	09/15/2025	Redemption 100.0000		90,039	90,039	90,039							90,039				1,778	05/15/2045	2.C Z
	CAPITAL ONE FINANCIAL CORP SUB 4.200%																			
..14040H-BJ-3	10/29/25	09/30/2025	Call 100.0000		20,000,000	20,000,000	19,998,400	19,999,849		136		136		19,999,985		15	15	772,333	10/29/2025	2.B FE
	CAPITAL ONE FINANCIAL CORP SUB 3.750%																			
..14040H-BK-0	07/28/26	07/16/2025	BARCLAYS CAPITAL INC		4,948,650	5,000,000	4,982,250	4,996,753		1,099		1,099		4,997,852		(49,202)	(49,202)	181,771	07/28/2026	2.B FE
	CAPITAL ONE FINANCIAL CORP SR NT 6.400%																			
..14040H-CU-7	07/24/26	07/24/2025	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				747,750	07/24/2026	2.A FE
..14149Y-BE-7	CARDINAL HEALTH INC SR NT 3.750% 09/15/25	09/15/2025	Maturity		10,000,000	10,000,000	9,992,800	9,999,451		549		549		10,000,000				375,000	09/15/2025	2.B FE
	CARDINALS BALLPARK LLC SR NT 5.770%																			
..14155#-AB-6	09/30/27	09/30/2025	VARIOUS		885,519	885,519	885,519	885,519						885,519				49,486	09/30/2027	2.A
	CATALYST OLD RVR HYDROELEC LP CATALYST OLD																			
..14888@-AA-4	RIVER HYDRO SEC 4.000% 11/30/29	09/30/2025	Redemption 100.0000		139,661	139,661	139,661	139,661						139,661				4,190	11/30/2029	2.C PL
..161175-AY-0	CHARTER COMM INC SR SE 4.908% 07/23/25	07/23/2025	Maturity		4,841,000	4,841,000	4,838,424	4,839,969		1,031		1,031		4,841,000				237,596	07/23/2025	2.C FE
..161175-BR-4	CHARTER COMM INC SR SE 5.050% 03/30/29	08/27/2025	HSBC SECURITIES USA INC		5,075,050	5,000,000	4,996,750	4,998,631		192		192		4,998,823		76,227	76,227	230,056	03/30/2029	2.C FE
	CHENIERE ENERGY PARTNERS GU 4.500% 10/01/29																			
..16411Q-AG-6		08/07/2025	BANK OF AMERICA NA		4,977,150	5,000,000	5,000,000	5,000,000						5,000,000		(22,850)	(22,850)	191,875	10/01/2029	2.B FE
	CHENIERE ENERGY PARTNERS CO GUARNT SER WI																			
..16411Q-AN-1	3.250% 01/31/32	09/26/2025	HSBC SECURITIES USA INC		4,549,150	5,000,000	5,000,000	5,000,000						5,000,000		(450,850)	(450,850)	189,132	01/31/2032	2.B FE
	CINTAS CORPORATION CO GUARNT 4.200%																			
..17252M-AR-1	05/01/28	08/07/2025	NATIONAL BANK OF CANADA		852,236	850,000	848,912			91		91		849,003		3,232	3,232	9,520	05/01/2028	1.G FE
..172967-HB-0	CITIGROUP INC SUB 5.500% 09/13/25	09/13/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				550,000	09/13/2025	2.B FE
..172967-KJ-9	CITIGROUP INC SUB 4.600% 03/09/26	07/16/2025	BARCLAYS CAPITAL INC		6,997,200	7,000,000	6,986,140	6,998,025		885		885		6,998,910		(1,710)	(1,710)	275,489	03/09/2026	2.B FE
..172967-KU-4	CITIGROUP INC SUB 4.125% 07/25/28	07/21/2025	U.S. BANCORP		7,936,640	8,000,000	8,470,770	8,234,825		(35,215)		(35,215)		8,199,609		(262,969)	(262,969)	327,250	07/25/2028	2.B FE
..172967-NU-1	CITIGROUP INC SR NT 4.910% 05/24/33	08/06/2025	CITIGROUP SECURITIES INC		10,039,400	10,000,000	10,000,000	10,000,000						10,000,000		39,400	39,400	345,064	05/24/2033	1.G FE
..172967-PG-0	CITIGROUP INC SUB 5.827% 02/13/35	07/14/2025	J P MORGAN SECURITIES INC		252,095	250,000	250,000	250,000						250,000		2,095	2,095	13,434	02/13/2035	2.B FE
	CITIGROUP INC SR NT SER BKNT 5.570%																			
..17325F-BG-2	04/30/34	08/25/2025	SUSQUEHANNA FINANCIAL GROUP		260,965	250,000	250,000	250,000						250,000		10,965	10,965	11,449	04/30/2034	1.E FE
	COMCAST CORPORATION CO GUARNT 4.950%																			
..20030N-ER-8	05/15/32	08/20/2025	VARIOUS		356,774	350,000	349,094			32		32		349,126		7,648	7,648	4,929	05/15/2032	1.G FE
..200339-DX-4	COMERICA INC SUB SER BKNT 4.000% 07/27/25	07/27/2025	Maturity		10,000,000	10,000,000	9,939,700	9,995,879		4,121		4,121		10,000,000				400,000	07/27/2025	2.B FE
	CONAGRA INC CONAGRA BRANDS INC SR NT 1.375%																			
..205887-CF-7	11/01/27	07/22/2025	CITIGROUP SECURITIES INC		9,305,400	10,000,000	9,618,100	9,813,239		35,902		35,902		9,849,142		(543,742)	(543,742)	100,069	11/01/2027	2.C FE
	CONOCOPHILLIPS COMPANY SR NT 4.400%																			
..20826F-BV-7	07/15/27	09/17/2025	STIFEL NICOLAUS & CO INCORP		10,050,000	10,000,000	9,990,890			803		803		9,991,693		58,307	58,307	297,000	07/15/2027	1.G FE
	CONSTELLATION BRANDS INC SR NT 4.800%																			
..21036P-BS-6	05/01/30	09/19/2025	BANK OF AMERICA NA		203,378	200,000	199,648			25		25		199,673		3,705	3,705	3,760	05/01/2030	2.B FE
	COREBRIDGE FINANCIAL INC SR NT 3.650%																			
..21871X-AD-1	04/05/27	07/15/2025	GOLDMAN SACHS & CO		9,846,300	10,000,000	9,989,015	9,993,580		1,480		1,480		9,995,060		(148,760)	(148,760)	284,903	04/05/2027	2.A FE
..22100*-AA-1	CORVIAS CAMPUS SR SEC 5.300% 07/01/50	08/08/2025	Redemption 100.0000		350,161	350,161	248,614	350,161			101,547	(101,547)		248,614		101,547	101,547	9,279	07/01/2050	4.B
	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY																			
..22570#-AA-8	ENERGY PARTNERS 2.950% 03/15/36	09/15/2025	Redemption 100.0000		124,101	124,101	124,101	124,101						124,101				2,441	03/15/2036	1.G
	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY																			
..22570@-AA-0	ENERGY PARTNERS 2.950% 03/15/36	09/15/2025	Redemption 100.0000		118,731	118,731	118,731	118,731						118,731				2,335	03/15/2036	1.G
	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY																			
..22571*-AA-1	ENERGY PARTNERS 2.950% 03/15/36	09/15/2025	Redemption 100.0000		143,966	143,966	143,966	143,966						143,966				2,832	03/15/2036	1.G
	CRESCENT CITY ENERGY PARTNERS CRESCENT CITY																			
..22571@-AA-9	ENERGY PARTNERS 2.950% 03/15/36	09/15/2025	Redemption 100.0000		28,215	28,215	28,215	28,215						28,215				555	03/15/2036	1.G
	CSOLAR IV South LLC SR SEC NT 5.371%																			
..22959#-AA-9	09/30/38	09/30/2025	VARIOUS		190,611	190,611	190,611	190,606		5		5		190,611				7,678	09/30/2038	2.A FE
	CSOLAR IV West LLC SR SECURED NOTE 3.850%																			
..22964*-AC-2	03/31/41	09/30/2025	VARIOUS		247,323	247,323	247,323	247,323						247,323				7,141	03/31/2041	2.B PL

SCHEDULE D - PART 4

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	DCP MIDSTREAM PARTNERS LP GUARNT 3.250%																			
23311V-AK-3	02/15/32	08/13/2025	BANK OF AMERICA NA		1,798,620	2,000,000	1,850,000	1,886,390		8,596		8,596		1,894,986		(96,366)	(96,366)	64,819	02/15/2032	2.B FE
235851-AQ-5	DANAHER CORPORATION SR NT 3.350% 09/15/25	09/15/2025	Maturity		10,000,000	10,000,000	9,985,700	9,998,840		1,160		1,160		10,000,000				335,000	09/15/2025	1.G FE
	DARDEN RESTAURANTS INC SR NT 4.350%																			
237194-AP-0	10/15/27	09/25/2025	VARIOUS		652,366	650,000	649,864	649,877		36		36		649,913		2,452	2,452	27,710	10/15/2027	2.B FE
24422E-TC-3	DEERE & CO CAPITAL SR NT 3.400% 09/11/25	09/11/2025	Maturity		7,000,000	7,000,000	6,980,610	6,998,443		1,557		1,557		7,000,000				238,000	09/11/2025	1.F FE
24703T-AM-8	DELL INC SR NT 5.000% 04/01/30	08/06/2025	SUNTRUST CAPITAL MARKETS INC		102,049	100,000	99,834			10		10		99,844		2,205	2,205	1,750	04/01/2030	2.B FE
24981@-AA-9	DERIVA ENERGY SEC 6.110% 01/31/47	07/31/2025	Redemption 100.0000		284,880	284,880	284,880	284,880						284,880				13,055	01/31/2047	2.C PL
	Discovery Communications LLC GUARNT 4.125%																			
25470D-BF-5	05/15/29	07/01/2025	Tax Free Exchange		9,992,585	10,000,000	9,983,000	9,991,714		871		871		9,992,585				258,958	05/15/2029	3.A FE
	DOLLAR GENERAL CORPORATION CO SR NT 3.875%																			
256677-AE-5	04/15/27	09/30/2025	Call 100.0000		10,000,000	10,000,000	9,992,600	9,998,100		601		601		9,998,700		1,300	1,300	371,354	04/15/2027	2.B FE
25746U-DY-2	DOMINION ENERGY INC SR NT 4.600% 05/15/28	09/29/2025	J P MORGAN SECURITIES INC		454,428	450,000	449,339			80		80		449,418		5,010	5,010	7,878	05/15/2028	2.B FE
	DUKE ENERGY FLORIDA SR SEC 2.538% 09/01/29																			
26444G-AC-7		09/01/2025	VARIOUS		1,012,686	1,012,686	1,012,645	1,012,623		63		63		1,012,686				25,321	09/01/2029	1.A FE
	EQUITABLE RESOURCES INC SR NT 3.900%																			
26884L-AF-6	10/01/27	08/05/2025	BANK OF AMERICA NA		7,386,912	7,461,000	7,454,882	7,459,089		396		396		7,459,485		(72,573)	(72,573)	246,524	10/01/2027	2.C FE
	EAGLES STADIUM OPERATOR LLC SER A SR NT																			
27004@-AA-5	4.580% 01/15/39	07/15/2025	VARIOUS		333,666	333,666	333,666	333,666						333,666				15,282	01/15/2039	2.A PL
	EAGLES STADIUM OPERATOR LLC SR NT SER B																			
27004@-AB-3	4.580% 01/15/39	07/15/2025	Redemption 100.0000		153,058	153,058	153,058	153,058						153,058				7,010	01/15/2039	2.A PL
	WISCONSIN ELECTRIC POWER SR SEC 5.209%																			
28932M-AA-3	02/11/30	08/11/2025	Redemption 100.0000		258,541	258,541	258,541	258,541						258,541				13,467	02/11/2030	1.F FE
	ENABLE MIDSTRM PARTNERS LP SR NT 4.950%																			
292480-AL-4	05/15/28	08/08/2025	J P MORGAN SECURITIES INC		5,070,750	5,000,000	4,959,850	4,984,239		2,659		2,659		4,986,898		83,852	83,852	182,875	05/15/2028	2.B FE
	ENBRIDGE ENERGY PARTNERS LP SR NT 5.875%																			
29250R-AW-6	10/15/25	07/28/2025	Call 100.0000		20,000,000	20,000,000	19,930,800	19,993,083		4,997		4,997		19,998,080		1,920	1,920	923,681	10/15/2025	2.A FE
	ENERGY TRANSFER OPERATING LP SR NT 4.750%																			
29273R-BG-3	01/15/26	07/09/2025	U.S. BANCORP		9,995,400	10,000,000	9,927,500	9,991,203		4,388		4,388		9,995,591		(191)	(191)	468,403	01/15/2026	2.B FE
29425@-AA-2	EPIC OLEFINS LP SEC 4.010% 12/31/40	09/30/2025	VARIOUS		1,417,522	1,417,522	1,417,522	1,340,546		76,975		76,975		1,417,522				70,830	12/31/2040	2.C PL
302520-AC-5	FNB CORP SR NT 5.150% 08/25/25	08/25/2025	Maturity		10,000,000	10,000,000	9,986,000	9,986,000		14,000		14,000		10,000,000				515,000	08/25/2025	2.B FE
	FERGUSON FINANCE PLC SR NT 144A 4.650%																			
314890-AD-6	04/20/32	08/22/2025	J P MORGAN SECURITIES INC		6,905,150	7,000,000	6,963,530	6,971,885		2,122		2,122		6,974,007		(68,857)	(68,857)	275,771	04/20/2032	2.A FE
			JANE STREET EXECUTION SERVICES																	
31620R-AL-9	FIDELITY NATL FINANCIAL SR NT 3.200% 09/17/51	09/23/2025			80,158	125,000	124,713	124,713						124,713		(44,555)	(44,555)	4,078	09/17/2051	2.B FE
	FIFTH THIRD BANCORP SR NT SER BKN 3.950%																			
31677Q-BM-0	07/28/25	07/28/2025	Maturity		3,000,000	3,000,000	2,986,950	2,998,773		1,227		1,227		3,000,000				118,500	07/28/2025	1.G FE
337932-AH-0	FirstEnergy Corp. SR NT 3.900% 07/15/27	08/07/2025	BANK OF AMERICA NA		1,140,547	1,150,000	1,084,795	1,096,961		11,917		11,917		1,108,879		31,668	31,668	47,723	07/15/2027	2.C FE
	FLEXTRONICS INTERNATIONAL LTD SR NT 3.750%																			
33938X-AC-9	02/01/26	07/29/2025	MARKETAXESS		696,570	700,000	675,633	684,681		8,052		8,052		692,732		3,838	3,838	26,177	02/01/2026	2.C FE
	FLORIDA PIPELINE HOLDINGS LLC SEC 2.920%																			
34107@-AA-7	08/15/38	08/15/2025	VARIOUS		1,582,096	1,582,096	1,582,096	1,582,096						1,582,096				46,197	08/15/2038	2.B PL
343498-AB-7	FLOWERS FOODS INC SR NT 3.500% 10/01/26	09/04/2025	STIFEL NICOLAUS & CO INCORP		3,956,520	4,000,000	3,961,985	3,991,607		3,185		3,185		3,994,791		38,271	38,271	129,889	10/01/2026	2.C FE
345397-XL-2	FORD MOTOR CO SR NT 4.134% 08/04/25	08/04/2025	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,033,500	08/04/2025	3.A FE
	DANAHER CORPORATION GUARNT 3.150% 06/15/26																			
34959J-AG-3		07/09/2025	U.S. BANCORP		4,933,600	5,000,000	4,983,740	4,997,317		949		949		4,998,266		64,666	64,666	89,688	06/15/2026	2.B FE
3615EH-AA-7	GCREP IV SECURED 6.870% 01/02/30	09/30/2025	Redemption 100.0000		174,276	174,276	174,276	174,276						174,276				7,806	01/02/2030	2.C PL
36260F-AA-3	GSRP PORTFOLIO II LLC SEC 3.100% 06/29/46	09/30/2025	Redemption 100.0000		806,531	806,531	806,531	806,531						806,531				18,752	06/29/2046	2.C PL
	GENERAL MOTORS CORPORATION SR NT 3.100%																			
37045X-DS-2	01/12/32	08/27/2025	BNP PARIBAS SECURITIES CORP		4,440,700	5,000,000	4,469,000	4,597,674		32,626		32,626		4,630,300		189,600	189,600	174,806	01/12/2032	2.B FE
			JANE STREET EXECUTION SERVICES																	
375558-BS-1	GILEAD SCIENCES INC SR NT 2.600% 10/01/40	09/19/2025			73,799	100,000	99,551	99,629		14		14		99,642		25,843	25,843	2,535	10/01/2040	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38145G-AM-2	GOLDMAN SACHS GROUP LP SR NT 5.315% 08/10/26	. 08/10/2025 .	Call 100.0000		2,110,000	2,110,000	2,127,236	1,761,381		(12,097)		(12,097)		2,110,000				111,901	. 08/10/2026 .	1.F FE
..39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144 6.254% 07/01/38	. 07/01/2025 .	VARIOUS		1,255,581	1,255,581	1,255,581	1,255,581						1,255,581				78,524	. 07/01/2038 .	1.G FE
..39121J-AG-5	GREAT RIVER ENERGY 1ST MTG 144 7.233% 07/01/38	. 07/01/2025 .	VARIOUS		941,600	941,600	941,600	941,600						941,600				68,106	. 07/01/2038 .	1.G FE
..39813#-AB-7	GRIDFLEX GENERATION LLC SEC SER A 5.210% 12/31/30	. 09/30/2025 .	Redemption 100.0000		389,980	389,980	389,980	389,980						389,980				18,206	. 12/31/2030 .	3.A PL
..39813#-AB-7	GRIDFLEX GENERATION LLC SEC SER A 5.210% 12/31/30	. 07/23/2025 .	Redemption 100.0000		3,337	3,337	3,337	3,337						3,337				12,003	. 12/31/2030 .	3.B PL
..402740-AD-6	GULFSTREAM NATURAL GAS NT 144A 4.600% 09/15/25	. 08/14/2025 .	Call 100.0000		20,000,000	20,000,000	19,992,400	19,999,362		559		559		19,999,920		80	80	840,778	. 09/15/2025 .	2.B FE
..40434L-AM-7	HP INC SR NT 4.750% 01/15/28	. 08/07/2025 .	GOLDMAN SACHS & CO		7,582,125	7,500,000	7,488,075	7,493,286		1,258		1,258		7,494,544		87,581	87,581	379,010	. 01/15/2028 .	2.B FE
..406216-BJ-9	HALLIBURTON COMPANY SR NT 4.850% 11/15/35	. 07/22/2025 .	DEUTSCHE BANK SECURITIES INC		3,461,088	3,605,000	3,698,735	3,672,129		(2,876)		(2,876)		3,669,254		(208,165)	(208,165)	120,447	. 11/15/2035 .	2.A FE
..40938*-AA-1	HAMPTON SUSTAINABLE PART I LLC SEC 3.110% 12/15/41	. 09/15/2025 .	Redemption 100.0000		107,879	107,879	107,879	107,879						107,879				2,237	. 12/15/2041 .	1.G
..42249#-AC-3	HEALTHPARTNERS INC HEALTHPARTNERS 4.370% 07/01/50	. 07/01/2025 .	Redemption 100.0000		189,091	189,091	189,091	189,091						189,091				8,263	. 07/01/2050 .	1.F FE
..423452-AK-7	HELMERICH & PAYNE INC SR NT 144A 5.500% 12/01/34	. 07/14/2025 .	Tax Free Exchange		30,229,122	30,700,000	30,195,188	30,202,208		26,915		26,915		30,229,122				1,393,013	. 12/01/2034 .	2.B FE
..42824C-AW-9	HEWLETT PACKARD ENTERPRISE SR NT 4.900% 10/15/25	. 09/17/2025 .	Call 100.0000		30,000,000	30,000,000	29,928,389	29,992,529		6,737		6,737		29,999,266		734	734	1,355,667	. 10/15/2025 .	2.B FE
..44416*-AB-2	Hudson Transmission Partners SR SE 4.420% 05/31/33	. 08/31/2025 .	VARIOUS		336,878	336,878	336,878	336,880		(3)		(3)		336,878				11,363	. 05/31/2033 .	1.G PL
..44416*-AE-6	Hudson Transmission Partners SR SE 4.440% 11/30/32	. 08/31/2025 .	Redemption 100.0000		14,715	14,715	14,715	14,715						14,715				471	. 11/30/2032 .	1.G PL
..44416*-AF-3	Hudson Transmission Partners SR SE 4.440% 11/30/32	. 08/31/2025 .	Redemption 100.0000		11,230	11,230	11,230	11,230						11,230				377	. 11/30/2032 .	1.G PL
..44416*-AG-1	Hudson Transmission Partners SR SEC SER 3 4.440% 11/30/32	. 08/31/2025 .	Redemption 100.0000		64,412	64,412	64,412	64,412						64,412				2,161	. 11/30/2032 .	1.G PL
..44953@-AB-9	IFM US COL PIPELINE 2 LLC IFM US COLONIAL PIPELINE 2 LLC 3.640% 01/15/30	. 07/31/2025 .	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,900,889	. 01/15/2030 .	2.C Z
..45255@-AD-7	IMPACT COMMUNITY CAPITAL LLC PROMIS 0.142% 07/25/31	. 08/25/2025 .	Redemption 100.0000		37,740	37,740	13,579	11,948						11,948		25,792	25,792	2,351	. 07/25/2031 .	5.B GI
..45674C-AA-1	INFOR INC SR NT 144A 1.750% 07/15/25	. 07/15/2025 .	Maturity		14,393,000	14,393,000	14,011,317	14,316,948		76,052		76,052		14,393,000				251,878	. 07/15/2025 .	2.B FE
..457187-AB-8	INGREDION INC SR NT 3.200% 10/01/26	. 08/04/2025 .	STIFEL NICOLAUS & CO INCORP		9,865,100	10,000,000	9,119,500	9,777,319		73,475		73,475		9,850,793		14,307	14,307	270,222	. 10/01/2026 .	2.B FE
..458140-AS-9	INTEL CORPORATION SR NT 3.700% 07/29/25	. 07/29/2025 .	Maturity		5,000,000	5,000,000	5,135,400	5,005,534		(5,534)		(5,534)		5,000,000				185,000	. 07/29/2025 .	2.A FE
..458140-CJ-7	INTEL CORPORATION SR NT 5.700% 02/10/53	. 07/16/2025 .	U.S. BANCORP		134,715	150,000	149,936	149,937		1		1		149,938		(15,223)	(15,223)	7,980	. 02/10/2053 .	2.A FE
..461070-AE-4	INTERSTATE POWER & LIGHT CO LIGHT SR 5.500% 07/15/25	. 07/15/2025 .	Maturity		3,000,000	3,000,000	2,982,420	2,999,235		765		765		3,000,000				165,000	. 07/15/2025 .	2.A FE
..46266T-AF-5	IQVIA INC SR SEC 6.250% 02/01/29	. 07/10/2025 .	J P MORGAN SECURITIES INC		156,629	150,000	150,361	150,298		(37)		(37)		150,261		6,368	6,368	8,854	. 02/01/2029 .	2.C FE
..46590X-AS-5	JBS USA LLC/JBS USA FIN INC CO GUARNT 2.500% 01/15/27	. 07/03/2025 .	Call 98.0210		19,604,200	20,000,000	19,857,673	19,903,436		23,426		23,426		19,926,862				160,671	. 01/15/2027 .	2.C FE
..46590X-AZ-9	JBS USA LLC/JBS USA FIN INC CO GUARNT 5.125% 02/01/28	. 07/03/2025 .	Call 102.4780		10,247,800	10,000,000	9,934,713	9,949,837		7,658		7,658		9,957,495		42,505	42,505	720,439	. 02/01/2028 .	2.C FE
..466313-AH-6	JABIL CIRCUIT INC SR NT 3.950% 01/12/28	. 08/07/2025 .	MORGAN STANEY & CAPITAL SVCS		4,953,250	5,000,000	4,964,600	4,987,741		2,326		2,326		4,990,066		(36,816)	(36,816)	211,764	. 01/12/2028 .	2.C FE
..466313-AL-7	JABIL CIRCUIT INC SR NT 1.700% 04/15/26	. 08/13/2025 .	JANE STREET EXECUTION SERVICES		560,606	570,000	526,777	543,592		12,443		12,443		556,035		4,571	4,571	8,048	. 04/15/2026 .	2.C FE
..46680*-AA-8	JLL SECURITIES CREDIT LEASE PT SEC SER 30 6.640% 06/15/37	. 09/15/2025 .	Redemption 100.0000		186,594	186,594	190,326	190,246		(3,652)		(3,652)		186,594				8,268	. 06/15/2037 .	1.B
..46823@-AA-4	JACKSON LABOR SEC 6.450% 10/15/44	. 09/15/2025 .	Redemption 100.0000		49,170	49,170	49,170	49,170						49,170				2,020	. 10/15/2044 .	1.E Z
..47717#-AA-9	JETPEAK LLC SEC 5.000% 06/30/37	. 09/30/2025 .	Redemption 100.0000		389,614	389,614	389,614	384,248		5,365		5,365		389,614					. 06/30/2037 .	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	KANSAS CITY POWER & LIGHT CO SR NT 3.650%																			
485134-BP-4	08/15/25	08/15/2025	Maturity		20,000,000	20,000,000	19,928,800	19,994,781		5,219		5,219		20,000,000				730,000	08/15/2025	1.F FE
	KAYNE ANDERSON MLP INV CO SER I 3.820%																			
486606-N#-9	08/08/25	08/08/2025	Maturity		581,154	581,154	581,154	581,154						581,154				21,892	08/08/2025	1.A FE
500255-AU-8	KOHLS CORPORATION SR NT 4.250% 07/17/25	07/17/2025	Maturity		10,000,000	10,000,000	9,997,600	9,999,845		155		155		10,000,000				425,000	07/17/2025	3.C FE
	KYNDRYL HOLDINGS INC SR NT 2.050% 10/15/26																			
501550-AJ-9		08/05/2025	MORGAN STANEY & CAPITAL SVCS		631,118	650,000	593,879	612,269		12,167		12,167		624,436		6,682	6,682	10,771	10/15/2026	2.B FE
501680-AF-2	LABL INC SR SEC 144A 8.625% 10/01/31	08/21/2025	BANK OF AMERICA NA		108,000	150,000	125,967			594		594		126,561		(18,561)	(18,561)	5,067	10/01/2031	4.C FE
526057-CD-4	LENNAR CORPORATION GUARNT 4.750% 11/29/27	08/04/2025	SEAPORT GLOBAL HOLDINGS LLC		6,043,440	6,000,000	6,000,000	6,000,000						6,000,000		43,440	43,440	194,750	11/29/2027	2.B FE
526057-CY-8	LENNAR CORPORATION SR NT 5.200% 07/30/30	08/13/2025	J P MORGAN SECURITIES INC		103,024	100,000	99,969			2		2		99,971		3,053	3,053	1,228	07/30/2030	2.B FE
	LENNOX INTERNATIONAL INC GUARNT 1.350%																			
526107-AE-7	08/01/25	08/01/2025	Maturity		7,000,000	7,000,000	6,993,560	6,999,230		770		770		7,000,000				94,500	08/01/2025	2.B FE
	LOWE'S COMPANIES INC SR NT 3.375% 09/15/25																			
548661-DH-7		09/15/2025	Maturity		5,000,000	5,000,000	4,971,050	4,997,639		2,361		2,361		5,000,000				168,750	09/15/2025	2.A FE
55318R-AA-9	MMH MASTER LLC SEC 144A 6.375% 02/01/34	08/01/2025	Redemption 100.0000		766,050	766,050	774,687	673,029		(8,093)		(8,093)		766,050				45,652	02/01/2034	2.A FE
55336V-BU-3	MPLX LP SR NT 4.950% 09/01/32	08/13/2025	J P MORGAN SECURITIES INC		6,938,680	7,000,000	6,960,310	6,970,572		1,966		1,966		6,972,539		(33,859)	(33,859)	330,138	09/01/2032	2.B FE
55396#-AA-0	MEC HOLDINGS LLC SEC 2.900% 05/31/39	09/30/2025	Redemption 100.0000		283,383	283,383	283,383	283,383						283,383				6,164	05/31/2039	2.B PL
	Warner Bros Discovery Inc CO GUARNT 3.755%																			
55903V-BA-0	03/15/27	07/01/2025	Tax Free Exchange		6,319,000	6,319,000	6,319,000	6,319,000						6,319,000				188,505	03/15/2027	3.A FE
	Warner Bros Discovery Inc CO GUARNT 4.054%																			
55903V-BB-8	03/15/29	07/01/2025	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				161,034	03/15/2029	3.A FE
	Warner Bros Discovery Inc CO GUARNT 4.279%																			
55903V-BC-6	03/15/32	07/01/2025	Tax Free Exchange		8,476,107	8,711,000	8,434,465	8,462,047		14,060		14,060		8,476,107				296,124	03/15/2032	3.A FE
	Warner Bros Discovery Inc CO GUARNT 5.141%																			
55903V-BE-2	03/15/52	07/08/2025	Call 200.6394		(999,184)	(498,000)	(498,000)	(498,000)						(498,000)				(287,537)	03/15/2052	3.A FE
	Warner Bros Discovery Inc CO GUARNT 5.141%																			
55903V-BE-2	03/15/52	07/01/2025	Tax Free Exchange		1,398,000	1,398,000	1,398,000	1,398,000						1,398,000				57,098	03/15/2052	3.A FE
	MAGALLANES INC CO GUARNT SER * 5.050%																			
55903V-BW-2	03/15/42	09/23/2025	BARCLAYS CAPITAL INC		2,660,625	3,250,000	3,250,000							3,250,000		(589,375)	(589,375)	85,289	03/15/2042	3.B FE
	MAJORDRIVE HOLDINGS IV L SR NT 144A 6.375%																			
56085R-AA-8	06/01/29	08/20/2025	JEFFERIES LLC		280,000	350,000	307,491	269,947		4,051		4,051		311,873		(31,873)	(31,873)	14,521	06/01/2029	5.B FE
	MAPLELEAF MIDSTREAM INV LLC SR 4.560%																			
56540#-AA-3	09/30/25	08/01/2025	Call 100.0000		30,500,122	30,500,122	30,643,873	30,530,593		(23,790)		(23,790)		30,506,803		(6,681)	(6,681)	1,491,540	09/30/2025	4.A PL
	MAPLELEAF MIDSTREAM INV LLC SR 4.980%																			
56540#-AB-1	09/30/28	08/01/2025	Call 99.2500		9,925,000	10,000,000	10,000,000	10,000,000						10,000,000				458,967	09/30/2028	4.C PL
	MAS RNG HOLDCO LLC SEC SER B 4.150%																			
57456#-AB-1	12/31/39	07/31/2025	Redemption 100.0000		5,943	5,943	5,943	5,943						5,943				19,500	12/31/2039	2.C PL
57456#-AA-5	MAS RNG HOLDCO LLC SEC 6.150% 12/31/31	07/01/2025	Redemption 100.0000		486,338	486,338	486,338	486,338						486,338				16,373	12/31/2031	3.A
	MAS RNG HOLDCO LLC SEC SER B 6.150%																			
57456#-AB-3	12/31/31	07/04/2025	Redemption 100.0000		1,628,527	1,628,527	1,628,527	1,628,527						1,628,527				54,827	12/31/2031	3.A
574599-AT-3	MASCO CORPORATION NT 7.750% 08/01/29	09/23/2025	GOLDMAN SACHS & CO		331,144	296,000	366,043	328,244		(4,670)		(4,670)		323,575		7,570	7,570	26,317	08/01/2029	2.B FE
61747Y-ET-8	MORGAN STANLEY SR NT 5.909% 07/17/26	07/17/2025	Call 100.0000		17,510,000	17,510,000	17,503,619	15,882,191		1,888		1,888		17,506,836		3,164	3,164	781,276	07/17/2026	1.E FE
	MORONGO BND OF MISSION INDIANS SER A SEC																			
61773*-AA-5	3.320% 07/12/51	09/30/2025	VARIOUS		198,124	198,124	198,124	198,124						198,124				8,237	07/12/2051	1.G PL
	MORONGO BND OF MISSION INDIANS SEC SER B																			
61773*-AB-3	3.440% 07/12/51	09/30/2025	Redemption 100.0000		106,864	106,864	106,864	106,864						106,864				2,757	07/12/2051	1.G PL
	MOTOROLA SOLUTIONS INC SR NT 2.750%																			
620076-BU-2	05/24/31	08/25/2025	BANK OF AMERICA NA		6,852,598	7,546,000	7,546,000	7,546,000						7,546,000		(693,402)	(693,402)	156,789	05/24/2031	2.B FE
	NATIONAL RURAL UTIL COOP SR NT 4.950%																			
63743H-FX-5	02/07/30	08/14/2025	DEUTSCHE BANK SECURITIES INC		154,088	150,000	149,771			21		21		149,792		4,296	4,296	3,878	02/07/2030	1.F FE
	NEXTERA ENERGY CAPITAL CO GUARNT 5.749%																			
65339K-BS-8	09/01/25	09/01/2025	Maturity		1,150,000	1,150,000	1,149,770	1,149,907		93		93		1,150,000				66,114	09/01/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65342Q-AM-4	NEXTERA ENERGY OPERATING SR NT 144A 7.250% 01/15/29	08/20/2025	J P MORGAN SECURITIES INC		255,625	250,000	258,125	256,804		(1,040)		(1,040)		255,764		(139)	(139)	19,938	01/15/2029	3.A FE
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SE 3.370% 12/31/43	09/30/2025	Redemption 100.0000		430,234	430,234	430,234	430,234						430,234				10,874	12/31/2043	2.C PL
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SE 3.330% 09/30/44	09/30/2025	Redemption 100.0000		514,277	514,277	514,277	514,277						514,277				12,844	09/30/2044	2.C PL
671058-AF-8	OSI GROUP LLC SR SEC 4.350% 03/22/28	09/22/2025	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				65,268	03/22/2028	2.B PL
68902V-AR-8	OTIS WORLDWIDE CORPORATION SR NT 5.125% 11/19/31	08/07/2025	J P MORGAN SECURITIES INC		51,581	50,000	49,997	49,997						49,997		1,583	1,583	1,844	11/19/2031	2.B FE
690742-AF-8	OWENS CORNING INC GUARNT 3.400% 08/15/26	08/07/2025	ROYAL BANK OF CANADA		10,193,086	10,300,000	10,260,591	10,292,791		2,605		2,605		10,295,396		(102,310)	(102,310)	343,391	08/15/2026	2.A FE
693656-AC-4	PHILLIPS-VAN HEUSEN SR NT SER WI 4.625% 07/10/25	07/10/2025	Maturity		15,000,000	15,000,000	14,946,530	14,993,668		6,332		6,332		15,000,000				693,750	07/10/2025	2.C FE
698525-AA-0	PANOCHE ENERGY CENTER LLC SEC 144A 6.885% 07/31/29	08/31/2025	Redemption 100.0000		1,028,501	1,028,501	1,060,962	1,041,426		(12,925)		(12,925)		1,028,501				70,812	07/31/2029	4.A FE
700677-AS-6	PARK-OHIO INDUSTRIES INC SR SEC 144A 8.500% 08/01/30	07/21/2025	J P MORGAN SECURITIES INC		248,750	250,000	248,750							248,750					08/01/2030	4.C Z
704326-AA-5	PAYCHEX INC SR NT 5.100% 04/15/30	09/23/2025	MORGAN STANEY & CAPITAL SVCS		309,615	300,000	299,160			70		70		299,230		10,385	10,385	6,970	04/15/2030	2.A FE
705322-A@-4	PEDERNALES ELEC COOP INC 1ST MTG 2.340% 09/15/51	09/15/2025	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				19,500	09/15/2051	1.D
709599-BJ-2	PENSKE TRUCK LEASING SR NT 144A 4.000% 07/15/25	07/15/2025	Maturity		4,534,000	4,534,000	4,378,847	4,502,673		31,327		31,327		4,534,000				181,360	07/15/2025	2.B FE
713448-CY-2	PEPSICO INC SR NT 3.500% 07/17/25	07/17/2025	Maturity		5,000,000	5,000,000	5,041,350	5,001,658		(1,658)		(1,658)		5,000,000				175,000	07/17/2025	1.E FE
718172-BQ-1	PHILIPS MORRIS INTERNATIONAL SR NT 3.375% 08/11/25	08/11/2025	Maturity		5,000,000	5,000,000	4,935,600	4,995,390		4,610		4,610		5,000,000				168,750	08/11/2025	1.G FE
718547-AF-9	PHILLIPS 66 CO GUARNT 3.550% 10/01/26	08/05/2025	BANK OF AMERICA NA		1,685,057	1,700,000	1,673,826	1,686,191		4,591		4,591		1,690,781		(5,724)	(5,724)	51,130	10/01/2026	2.A FE
720186-AJ-4	PIEDMONT NATURAL GAS CO SR NT 3.600% 09/01/25	09/01/2025	Maturity		15,000,000	15,000,000	14,990,250	14,999,248		752		752		15,000,000				540,000	09/01/2025	2.A FE
73943#-AD-5	Prairie Breeze Class B Holding B HOLDING 3.550% 05/01/39	09/30/2025	VARIOUS		257,501	257,501	257,501	257,501						257,501				6,856	05/01/2039	2.C PL
74170*-AC-3	Prime Property Fund LLC SR NT SER C 4.610% 08/22/25	08/22/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				230,500	08/22/2025	2.A
74251V-AT-9	PRINCIPAL FINANCIAL GROUP CO GUARNT 5.375% 03/15/33	09/23/2025	U.S. BANCORP		234,293	225,000	224,755	224,793		15		15		224,808		9,485	9,485	12,396	03/15/2033	1.G FE
744542-AC-5	PUBLIC SERVICE CO OF NEW SR NT 3.850% 08/01/25	08/01/2025	Maturity		15,000,000	15,000,000	15,167,970	15,006,884		(6,884)		(6,884)		15,000,000				577,500	08/01/2025	2.B FE
745310-AP-7	PUGET SOUND ENERGY INC SR SEC 144A 5.725% 03/15/35	07/08/2025	Tax Free Exchange		10,000,000	10,000,000	10,000,000							10,000,000				182,882	03/15/2035	2.C FE
74986@-AQ-4	RREEF America REIT II Inc SER B SR NOTES D 3.210% 07/01/25	07/01/2025	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				253,947	07/01/2025	1.G
775711-AC-8	ROLLINS INC CO GUARNT 5.250% 02/24/35	09/24/2025	J P MORGAN SECURITIES INC		254,588	250,000	246,190			72		72		246,262		8,325	8,325	7,693	02/24/2035	2.B FE
776696-AL-0	ROPER TECHNOLOGIES INC SR NT 4.450% 09/15/30	09/19/2025	DEUTSCHE BANK SECURITIES INC		201,642	200,000	199,602			2		2		199,604		2,038	2,038	989	09/15/2030	2.B FE
776743-AD-8	ROPER TECHNOLOGIES INC SR NT 3.800% 12/15/26	08/22/2025	JANE STREET EXECUTION SERVICES		9,939,500	10,000,000	10,011,100	10,002,414		(821)		(821)		10,001,593		(62,093)	(62,093)	263,889	12/15/2026	2.A FE
77678#-AA-3	Rosales Solar Holdings LLC SEC 4.190% 12/31/49	07/31/2025	Redemption 100.0000		8,269	8,269	8,269	8,222		47		47		8,269				1,806	12/31/2049	4.C PL
785592-A*-7	CHENIERE ENERGY INC. SR SE 5.000% 09/15/37	09/15/2025	Redemption 100.0000		878,278	878,278	920,974	907,879		(29,602)		(29,602)		878,278				43,914	09/15/2037	2.A FE
80685X-AC-5	Schlumberger Finance Canada Lt GUARNT 1.400% 09/17/25	09/17/2025	Maturity		10,000,000	10,000,000	9,988,000	9,998,261		1,739		1,739		10,000,000				140,000	09/17/2025	1.F FE
82340*-AA-5	SHEPHERDS FLAT SR NT SER A1A 6.950% 04/30/32	07/31/2025	Redemption 100.0000		190,049	190,049	197,786	192,514		(2,465)		(2,465)		190,049				9,906	04/30/2032	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	SHEPHERDS FLAT SR NT SER A1G 4.480%																			
82340*-AB-3	04/30/32	07/31/2025	VARIOUS		646,166	646,166	646,166	646,166						646,166				21,711	04/30/2032	1.B FE
	6297782 LLC CO GUARNT 144A 5.584% 10/01/34																			
83007C-AE-2		08/08/2025	Tax Free Exchange		22,748,227	23,000,000	22,733,970	19,865,702		11,705		11,705		22,748,227				1,113,853	10/01/2034	2.C FE
	6297782 LLC CO GUARNT 144A 6.176% 10/01/54																			
83007C-AG-7		08/08/2025	Tax Free Exchange		7,930,312	8,000,000	7,928,460	7,928,951		1,361		1,361		7,930,312				466,631	10/01/2054	2.C FE
	6823 ENERGY PART TULANE UNIV Secured 3.150%																			
83012@-AA-8	01/15/52	09/15/2025	VARIOUS		40,241	40,241	40,241	40,241						40,241				845	01/15/2052	1.F
830867-AA-5	DELTA AIRLINES INC SR SE 4.500% 10/20/25	07/20/2025	Redemption 100.0000		1,321,887	1,321,887	1,321,887	1,321,887						1,321,887				44,614	10/20/2025	2.A FE
832696-AX-6	JM SMUCKER CO SR NT 6.200% 11/15/33	08/01/2025	HSBC SECURITIES USA INC		187,271	175,000	173,542	173,682		66		66		173,748		13,523	13,523	7,716	11/15/2033	2.B FE
835495-AL-6	SONOCO PRODUCTS CO SR NT 3.125% 05/01/30	07/22/2025	J P MORGAN SECURITIES INC		4,652,600	5,000,000	5,311,117	5,262,786		(27,502)		(27,502)		5,235,284		(582,684)	(582,684)	113,715	05/01/2030	2.C FE
	SOUTH TEXAS ELECTRIC COOP SR SEC SER 20																			
84055*-AE-8	4.160% 08/15/48	08/15/2025	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1.F
	Southaven Combined Cycle Gener SEC																			
841215-AA-4	3.846% 08/15/33	08/15/2025	Redemption 100.0000		196,872	196,872	196,872	196,872						196,872				7,572	08/15/2033	1.C FE
	SOUTHERN NATURAL GAS SR NT 144A 5.450%																			
84346L-AD-2	08/01/35	08/06/2025	BARCLAYS CAPITAL INC		101,130	100,000	99,891							99,891		1,239	1,239	212	08/01/2035	2.A FE
84929Y-AA-5	AES MIS 1 SEC SER A 6.810% 06/30/49	07/01/2025	Redemption 100.0000		229,458	229,458	229,458							229,458				17,904	06/30/2049	2.C PL
84929Y-AB-3	AES MIS 1 Tranche III 6.810% 06/30/49	07/01/2025	Redemption 100.0000		606,541	606,541	606,541	606,541						606,541				14,282	06/30/2049	2.C PL
84929Y-AD-9	AES MIS 1 SEC SER A 6.040% 11/30/49	07/01/2025	Redemption 100.0000		417,686	417,686	417,686							417,686				13,455	11/30/2049	2.C PL
	Sprint Spectrum Co Llc SR SEC 144A 5.152%																			
85208N-AE-0	03/20/28	09/20/2025	Redemption 100.0000		64,000	64,000	64,268			(268)		(268)		64,000				1,667	03/20/2028	1.F FE
	Stanley Black & Decker Inc. & DECKER I SR NT																			
854502-AS-0	6.272% 03/06/26	08/22/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				602,809	03/06/2026	2.B FE
858119-BN-9	STEEL DYNAMICS INC SR NT 1.650% 10/15/27	08/07/2025	BANK OF AMERICA NA		9,539,343	10,097,000	9,855,973	9,979,911		24,650		24,650		10,004,560		(465,218)	(465,218)	135,594	10/15/2027	2.B FE
	Sweetwater Royalties LLC SWEETWATER ROYALTIES																			
87054#-AA-6	SEC 5.320% 09/30/40	09/30/2025	Redemption 100.0000		310,888	310,888	310,888	310,888						310,888				16,539	09/30/2040	2.B PL
872330-AC-2	TC PipeLines LP SR NT 3.900% 05/25/27	09/17/2025	BARCLAYS CAPITAL INC		3,129,432	3,145,000	3,082,792	3,126,678		5,265		5,265		3,131,943		(2,511)	(2,511)	99,828	05/25/2027	2.B FE
	T-MOBILE USA INC CO GUARNT 5.050% 07/15/33																			
87264A-CY-9		09/19/2025	CITIGROUP GLOBAL MKT INC		153,701	150,000	149,741	149,774		16		16		149,789		3,911	3,911	8,985	07/15/2033	2.B FE
	T-MOBILE USA INC CO GUARNT 5.150% 04/15/34																			
87264A-DF-9		08/13/2025	BANK OF AMERICA NA		254,163	250,000	249,135	249,180		43		43		249,223		4,939	4,939	10,693	04/15/2034	2.B FE
	TEXAS PETROLEUM PRIVATE PLACEMENT 7.131%																			
872660-A*-6	11/30/44	07/30/2025	Redemption 100.0000		(86,115)	(86,115)	(86,115)	(86,115)						(86,115)				5,380	11/30/2044	1.F FE
	TEXAS PETROLEUM PRIVATE PLACEMENT 7.131%																			
872660-A*-6	11/30/44	09/28/2025	VARIOUS		523,466	523,466	523,466	523,466						523,466				28,290	11/30/2044	3.B PL
876030-AA-5	TAPESTRY INC SR NT 3.050% 03/15/32	09/18/2025	BANK OF AMERICA NA		9,062,200	10,000,000	9,970,500	9,978,194		1,948		1,948		9,980,142		(917,942)	(917,942)	308,389	03/15/2032	2.B FE
	TARGA RESOURCES PARTNERS SR NT 6.500%																			
87612B-BL-5	07/15/27	07/15/2025	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				325,000	07/15/2027	2.B FE
	Terraform Phoenix I Llc SR NT 3.380%																			
88105#-AA-3	12/31/43	09/30/2025	Redemption 100.0000		437,251	437,251	437,251	437,251						437,251				11,084	12/31/2043	2.C PL
	Trademark Royal SR SEC NTS D 4.920%																			
89255#-AA-9	07/01/48	09/01/2025	Redemption 100.0000		39,863	39,863	39,863	39,863						39,863				1,326	07/01/2048	1.F PL
	WILLIS TOWERS WATSON PLC GUA 4.400%																			
89641U-AC-5	03/15/26	07/07/2025	STIFEL NICOLAUS & CO INCORP		14,452,633	14,480,000	14,599,826	14,496,158		(8,972)		(8,972)		14,487,186		(34,553)	(34,553)	518,545	03/15/2026	2.A FE
90363@-AB-6	USTA NTNL TENNIS SR 4.080% 09/08/39	07/08/2025	VARIOUS		262,643	262,643	262,643	262,643						262,643				10,716	09/08/2039	1.G FE
	MCGUIRE AIR FORCE BASE MIL 5.611% 09/15/51																			
90983V-AA-1		09/15/2025	Redemption 100.0000		35,493	35,493	35,493	35,493						35,493				1,992	09/15/2051	2.C FE
91159H-JG-6	US BANCORP SUB 4.967% 07/22/33	08/27/2025	U.S. BANCORP		6,945,680	7,000,000	7,000,000	7,000,000						7,000,000		(54,320)	(54,320)	382,459	07/22/2033	1.G FE
	UNITEDHEALTH GROUP INC SR NT 3.750%																			
91324P-CP-5	07/15/25	07/15/2025	Maturity		5,000,000	5,000,000	4,986,450	4,999,136		864		864		5,000,000				187,500	07/15/2025	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	VALERO ENERGY CORPORATION SR NT 3.400%																			
91913Y-AU-4	09/15/26	08/08/2025	TORONTO DOMINION		14,835,000	15,000,000	14,948,250	14,989,945		3,517		3,517		14,993,462		(158,462)	(158,462)	465,087	09/15/2026	2.B FE
	Verizon Communications Inc. SR NT 5.500%																			
92343V-GW-8	02/23/54	07/23/2025	J P MORGAN SECURITIES INC		190,806	200,000	197,454	197,483		20		20		197,503		(6,697)	(6,697)	10,114	02/23/2054	2.A FE
	VSTA RDGE LLC & CRL TX WTR SUP VISTA RIDGE																			
92838@-AA-1	CENTRAL TX WTR SUP 2.570% 10/14/49	09/30/2025	Redemption 100.0000		168,459	168,459	168,459	168,459						168,459				3,247	10/14/2049	1.F PL
92993*-AA-4	WEC INFRASTRUCT SR SEC 5.730% 12/31/39	07/01/2025	Redemption 100.0000		3,665,824	3,665,824	3,665,824	3,665,824						3,665,824				112,028	12/31/2039	2.B PL
	WALGREENS BOOTS ALLIANCE SR NT 3.450%																			
931427-AQ-1	06/01/26	08/28/2025	Call 99.3450		24,836,250	25,000,000	24,917,850	24,985,922		6,442		6,442		24,992,364				483,574	06/01/2026	4.A FE
	Wells Fargo & Company SR NT MTN DTD 3.550%																			
94974B-GP-9	09/29/25	09/29/2025	Maturity		25,000,000	25,000,000	24,956,250	24,996,231		3,769		3,769		25,000,000				887,500	09/29/2025	2.A FE
	Westinghouse Air Brake Technol CO GUARNT																			
960386-AS-9	4.900% 05/29/30	09/03/2025	BARCLAYS CAPITAL INC		255,453	250,000	249,858			7		7		249,864		5,588	5,588	3,233	05/29/2030	2.B FE
	The Williams Companies Inc. SR NT 5.300%																			
969457-CS-7	09/30/35	09/03/2025	SUSQUEHANNA FINANCIAL GROUP		100,147	100,000	99,634							99,634		513	513	942	09/30/2035	2.B FE
	WINDSTREAM SERVICES LLC SR SEC 144A 7.500%																			
97382B-AB-5	10/15/33	09/25/2025	CITIGROUP GLOBAL MKT INC		25,000	25,000	25,000							25,000					10/15/2033	4.B FE
	XPLR INFRAST OPERATING CO GUARNT 144A																			
98380M-AA-3	8.375% 01/15/31	08/14/2025	GOLDMAN SACHS & CO		210,472	200,000	193,000			306		306		193,306		17,166	17,166	6,514	01/15/2031	3.A FE
98419M-AJ-9	XYLEM INC SR NT 3.250% 11/01/26	08/27/2025	GOLDMAN SACHS & CO		2,090,957	2,114,000	2,061,573	2,102,892		3,892		3,892		2,106,784		(15,827)	(15,827)	56,682	11/01/2026	2.B FE
C5519#-AA-4	MICRUITY INC NT 4.800% 07/14/25	07/14/2025	Maturity		500,000	500,000	500,000	498,850	1,150			1,150		500,000				48,066	07/14/2025	6. *
	VIVINT SOLAR INC SEC SER B1 8.000% 06/28/26																			
G1265@-AA-7		09/09/2025	VARIOUS		591,946	572,563	561,112	565,411		7,152		7,152		572,563				12,749	06/28/2026	3.B PL
G1266#-AH-9	CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29	07/01/2025	Redemption 100.0000		200,163	200,163	200,163	194,363						200,163				1,483	03/06/2029	4.C PL
Q3974@-AA-4	GIP TITANIUM SEC 2.800% 03/31/36	09/30/2025	VARIOUS		873,563	873,563	873,563	873,563						873,563				18,341	03/31/2036	2.B PL
	AGNICO EAGLE MINES LIMITED LTD SER C 4.630%																			
008474-E#-1	04/05/33	09/29/2025	Call 100.8222		19,156,209	19,000,000	19,000,000	19,000,000						19,000,000				1,021,247	04/05/2033	2.A FE
	AGNICO EAGLE MINES LIMITED LTD SER B S																			
008474-E@-3	4.480% 04/05/30	09/29/2025	Call 100.9779		3,029,337	3,000,000	3,000,000	3,000,000						3,000,000				161,497	04/05/2030	2.A FE
	COUCHE-TARD US LP GUARNT 144A 3.550%																			
01626P-AH-9	07/26/27	07/15/2025	MORGAN STANEY & CAPITAL SVCS		4,902,500	5,000,000	4,978,700	4,993,680		1,282		1,282		4,994,962		(92,462)	(92,462)	172,569	07/26/2027	2.A FE
06368L-WV-4	BANK OF MONTREAL SR NT 5.113% 09/25/25	08/05/2025	MIZUHO SECURITIES USA INC		2,502,828	2,500,000	2,500,000	2,500,000						2,500,000		2,828	2,828	82,037	09/25/2025	1.F FE
	BROOKFIELD FINANCE INC GUAR 3.900% 01/25/28																			
11271L-AC-6		08/22/2025	J P MORGAN SECURITIES INC		9,922,200	10,000,000	9,965,400	9,988,015		2,422		2,422		9,990,437		(68,237)	(68,237)	422,500	01/25/2028	1.G FE
	JONES DESLAURIERS INSURA SR NT 144A 6.875%																			
48020R-AE-5	10/01/33	09/12/2025	BANK OF AMERICA NA		50,250	50,000	50,000							50,000				250	10/01/2033	5.B Z
	MAGNA INTERNATIONAL INC SR NT 4.150%																			
559222-AR-5	10/01/25	09/24/2025	Call 100.0000		10,000,000	10,000,000	9,961,000	9,996,526		3,385		3,385		9,999,910		90	90	406,931	10/01/2025	1.G FE
	Rogers Communications Inc. CO GUARNT 4.550%																			
775109-CK-5	03/15/52	07/29/2025	J P MORGAN SECURITIES INC		162,168	200,000	197,882	197,932		22		22		197,954		(35,786)	(35,786)	7,963	03/15/2052	2.C FE
	Royal Bank of Canada JR SUB 6.350% 11/24/84																			
780082-AT-0		09/15/2025	VARIOUS		396,995	400,000	400,000	400,000						400,000		(3,005)	(3,005)	20,585	11/24/2084	2.B FE
	TransCanada PipeLines Limited SR NT SE																			
89352H-AW-9	4.250% 05/15/28	08/06/2025	GOLDMAN SACHS & CO		4,991,300	5,000,000	4,926,650	4,970,742		4,888		4,888		4,975,630		15,670	15,670	154,653	05/15/2028	2.B FE
C5847*-AB-9	MOSAIC FOREST SEC SER 2 6.160% 08/30/25	08/30/2025	Maturity		10,000,000	10,000,000	10,013,468	10,007,675		(7,675)		(7,675)		10,000,000				614,289	08/30/2025	2.A PL
	MULLEN GROUP LTD SER H SR NT 3.940%																			
C5864@-AH-2	10/22/26	07/15/2025	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				230,271	10/22/2026	3.C
	THAMES WATER UTIL LTD ZERO CO GUARNT SER 144.																			
882918-AA-3	144A 0.000% 03/22/27	09/19/2025	JP MORGAN SECURITIES LLC		318,413	372,413				1		1		1		318,412	318,412		03/22/2027	5.B Z
	THAMES WATER SUPER SEN SR SEC SER 144* 144A																			
YM5037-38-2	9.750% 10/10/27	09/19/2025	JP MORGAN SECURITIES LLC		610,480	546,903	466,682			5,056		5,056		471,739	(3,821)	142,562	138,741	8,912	10/10/2027	4.B Z
	THAMES WATER SUPER SEN SR SEC 144A 9.750%																			
	10/10/27	09/19/2025	JP MORGAN SECURITIES LLC		1,309,602	1,173,216	1,096,911			8,085		8,085		1,104,996	9,180	195,426	204,606	38,861	10/10/2027	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00080Q-AF-2	ABN AMRO BANK NV SUB 144A 4.750% 07/28/25	07/28/2025	Maturity		15,000,000	15,000,000	14,605,300	14,969,797		30,203		30,203		15,000,000				712,500	07/28/2025	2.B FE
..00205G-AD-9	APT PIPELINES LTD GUARNT 144A 4.250% 07/15/27	08/07/2025	BANK OF AMERICA NA		7,875,747	7,900,000	7,909,148	7,905,496		(1,798)		(1,798)		7,903,698		(27,951)	(27,951)	357,201	07/15/2027	2.B FE
..00205G-AD-9	APT PIPELINES LTD GUARNT 144A 4.250% 07/15/27	09/18/2025	Call 100.4110		4,016,440	4,000,000	4,053,840	4,015,516		(4,635)		(4,635)		4,010,881		(10,881)	(10,881)	216,190	07/15/2027	2.B FE
..005117-AA-4	ACWA POWER MGMT INVST SR SEC 144 5.950% 12/15/39	07/31/2025	Redemption 100.0000		331,894	331,894	326,268	326,460		5,433		5,433		331,894				19,487	12/15/2039	2.C FE
..00654U-AA-0	ADANI INTERNATIONAL CONT SEC 144A 3.000% 02/16/31	09/30/2025	Redemption 100.0000		455,000	455,000	453,887	454,317		683		683		455,000				13,650	02/16/2031	2.C FE
..00774M-AX-3	Delos Aircraft Designated Acti SR NT 3.300% 01/30/32	08/05/2025	WELLS FARGO BANK N.A.		4,555,750	5,000,000	4,981,200	4,988,891		840		840		4,989,732		(433,982)	(433,982)	167,750	01/30/2032	2.A FE
..00774M-AZ-8	Delos Aircraft Designated Acti SR NT 3.850% 10/29/41	07/30/2025	SUSQUEHANNA FINANCIAL GROUP		159,706	200,000	199,530	199,585		10		10		199,595		(39,889)	(39,889)	5,818	10/29/2041	2.A FE
..00774M-BP-9	Delos Aircraft Designated Acti CO GUARNT 5.375% 12/15/31	07/30/2025	JANE STREET EXECUTION SERVICES		153,281	150,000	148,965			62		62		149,027		4,253	4,253	4,434	12/15/2031	2.A FE
..00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC SR SEC 5.750% 03/22/35	09/22/2025	VARIOUS		504,746	504,746	504,746	504,746						504,746				29,023	03/22/2035	2.A FE
..03522A-AG-5	ANHEUSER-BUSCH COMPANIES INC GUA 3.650% 02/01/26	09/17/2025	BARCLAYS CAPITAL INC		9,975,400	10,000,000	9,988,156	9,997,959		1,338		1,338		9,999,296		(23,896)	(23,896)	412,653	02/01/2026	1.G FE
..05256L-AB-9	AUST PACIFIC LNG PROC PTY LTD AUSTRALIA PACIFIC LNG PROCESSI 4.820% 09/30/30	09/30/2025	VARIOUS		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				48,200	09/30/2030	2.B FE
..05330K-AA-3	AUTO METRO PUERTO RICO SR SEC 6.750% 06/30/35	09/30/2025	Redemption 100.0000		450,000	450,000	450,281	450,266		(266)		(266)		450,000				22,781	06/30/2035	2.B FE
..05565E-AY-1	BMW AG GUARNT 1 3.750% 04/12/28	08/07/2025	TORONTO DOMINION		4,938,350	5,000,000	4,876,800	4,952,210		8,285		8,285		4,960,494		(22,144)	(22,144)	154,167	04/12/2028	1.F FE
..05571A-BA-2	BPCE SA SR NON-PREFERRED 144A 6.293% 01/14/36	09/19/2025	J P MORGAN SECURITIES INC		268,968	250,000	250,000							250,000		18,968	18,968	10,838	01/14/2036	2.A FE
..05946K-AK-7	BANCO BILBAO VIZCAYA ARG SR NT 5.930% 09/14/26	09/14/2025	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,172,400	09/14/2026	2.A FE
..05964H-AQ-8	BANCO SANTANDER SR NT 4.175% 03/24/28	08/05/2025	SANTANDER INVESTMENT SECS		4,982,100	5,000,000	5,000,000	5,000,000						5,000,000		(17,900)	(17,900)	180,917	03/24/2028	1.G FE
..06279J-AC-3	BANK OF IRELAND SR NT 144A 6.310% 09/16/26	09/16/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				625,300	09/16/2026	1.G FE
..067316-AF-6	BACARDI LTD GUARNT 144A 4.700% 05/15/28	09/17/2025	MORGAN STANEY & CAPITAL SVCS		5,048,050	5,000,000	4,984,050	4,993,858		1,220		1,220		4,995,077		52,973	52,973	197,792	05/15/2028	2.C FE
..06738E-AN-5	Barclays Bank PLC SR NT 4.375% 01/12/26	07/16/2025	BARCLAYS CAPITAL INC		6,989,570	7,000,000	6,965,840	6,995,766		2,210		2,210		6,997,977		(8,407)	(8,407)	310,503	01/12/2026	2.A FE
..06738E-AU-9	Barclays Bank PLC SR NT 4.337% 01/10/28	08/05/2025	BARCLAYS CAPITAL INC		498,595	500,000	532,835	510,110		(2,918)		(2,918)		507,192		(8,597)	(8,597)	23,251	01/10/2028	2.A FE
..06738E-BU-8	Barclays Bank PLC SR NT 2.279% 11/24/27	07/15/2025	BANK OF AMERICA NA		9,683,200	10,000,000	10,000,000	10,000,000						10,000,000		(316,800)	(316,800)	146,869	11/24/2027	2.A FE
..06738E-BZ-7	Barclays Bank PLC SR NT 6.220% 08/09/26	08/09/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				530,400	08/09/2026	2.A FE
..07274N-AL-7	BAYER AG GUA 4.375% 12/15/28	08/13/2025	MORGAN STANEY & CAPITAL SVCS		9,944,000	10,000,000	9,927,100	9,968,530		4,565		4,565		9,973,095		(29,095)	(29,095)	290,451	12/15/2028	2.B FE
..09659W-2C-7	BNP PARIBAS SR NT 144A 3.500% 11/16/27	08/05/2025	BNP PARIBAS SECURITIES CORP		9,806,100	10,000,000	9,926,600	9,976,243		4,732		4,732		9,980,976		(174,876)	(174,876)	252,778	11/16/2027	1.G FE
..10510K-AC-1	BRAMBLES USA INC GUARNT 144 4.125% 10/23/25	07/25/2025	Call 100.0000		32,746,000	32,746,000	33,053,841	32,765,077		(23,023)		(23,023)		32,742,054		3,946	3,946	1,020,584	10/23/2025	2.A FE
..12803R-AK-0	CAIXABANK SA SR NON-PREFERRED 144A 4.634% 07/03/29	07/24/2025	CITIGROUP GLOBAL MKT INC		799,456	800,000	800,000							800,000		(544)	(544)	2,266	07/03/2029	1.G Z
..14986V-AA-8	CE OAXACA IV IV SR SEC 144A 7.250% 12/31/31	07/01/2025	Redemption 100.0000		284,160	284,160	284,160	284,160						284,160				10,301	12/31/2031	2.C FE
..192714-AC-7	COLBUN SA SR NT 144A 3.950% 10/11/27	09/11/2025	VARIOUS		10,005,000	10,000,000	9,972,200	9,991,199		2,107		2,107		9,993,306		6,694	6,694	367,083	10/11/2027	2.B FE
..2027A0-KE-8	COMMONWEALTH BANK OF AUSTRALIA SR NT 144A 4.910% 06/15/26	08/07/2025	MIZUHO SECURITIES USA INC		145,331	145,000	144,537			125		125		144,662		669	669	2,813	06/15/2026	1.D FE
..21684A-AC-0	RABOBANK NEDERLAND GTD 4.375% 08/04/25	08/04/2025	Maturity		13,980,000	13,980,000	13,833,659	13,968,947		11,053		11,053		13,980,000				611,625	08/04/2025	2.A FE
..21987B-AV-0	CODELCO INC SR NT 144A 4.500% 09/16/25	09/16/2025	Maturity		15,000,000	15,000,000	15,021,550	15,002,524		(2,524)		(2,524)		15,000,000				675,000	09/16/2025	2.A FE
..225313-AK-1	CREDIT AGRICOLE SA/LONDON SUB 144A 4.000% 01/10/33	07/22/2025	CREDIT AGRICOLE		4,864,500	5,000,000	4,969,050	4,981,187		1,131		1,131		4,982,318		(117,818)	(117,818)	207,222	01/10/2033	2.A FE
..225401-AC-2	UBS Group AG SR NT 144 4.282% 01/09/28	08/04/2025	SANTANDER INVESTMENT SECS		9,984,900	10,000,000	10,000,000	10,000,000						10,000,000		(15,100)	(15,100)	459,126	01/09/2028	1.F FE
..225401-AF-5	UBS Group AG SR NT 144 3.869% 01/12/29	08/07/2025	HSBC SECURITIES USA INC		9,877,800	10,000,000	10,000,000	10,000,000						10,000,000		(122,200)	(122,200)	414,843	01/12/2029	1.F FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..233851-CB-8	MERCEDES-BENZ AG GUAR 3.500% 08/03/25	08/03/2025	Maturity		10,000,000	10,000,000	9,791,400	9,980,442		19,559		19,559		10,000,000				350,000	08/03/2025	1.F FE
..23636A-AZ-4	DANSKE BANK A/S SR NT 144A 5.030% 09/11/26	09/11/2025	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				259,360	09/11/2026	1.G FE
..25156P-BA-0	DEUTSCHE TELEKOM AG GU 3.600% 01/19/27	08/07/2025	GOLDMAN SACHS & CO		3,959,480	4,000,000	4,017,200	4,004,080		(1,281)		(1,281)		4,002,799		(43,319)	(43,319)	151,600	01/19/2027	2.A FE
..25245B-AC-1	DIAGEO CAPITAL PLC CO GUARNT 5.125% 08/15/30	07/11/2025	SUSQUEHANNA FINANCIAL GROUP		204,860	200,000	199,922							199,922		4,938	4,938	2,534	08/15/2030	1.G FE
..28249N-AA-9	EIG PEARL HLDGS SARL SR SEC 144A 3.545% 08/31/36	08/31/2025	Redemption 100.0000		340,117	340,117	340,117	340,117						340,117				12,057	08/31/2036	1.E FE
..31446Y-AB-8	FENIX POWER PERU SA SR NT 144A 4.317% 09/20/27	09/20/2025	VARIOUS		1,760,329	1,760,329	1,722,173	564,491		34,235		34,235		1,760,329				50,277	09/20/2027	2.C FE
..31503A-AA-2	FERMACA ENTERPRISES S RL SR SE 6.375% 03/30/38	09/30/2025	VARIOUS		975,945	975,945	957,530	401,073		18,415		18,415		975,945				60,938	03/30/2038	2.B FE
..361435-AA-8	GAIF BOND ISSUER P/L GUARNT 3.400% 09/30/26	07/31/2025	Call 100.0000		200,000	200,000	201,123	200,282		(105)		(105)		200,177		(177)	(177)	5,667	09/30/2026	1.G FE
..36190C-AA-5	GNL QUINTERO SA SR NT 144A 4.634% 07/31/29	07/31/2025	VARIOUS		588,000	588,000	588,000	588,000						588,000				27,248	07/31/2029	2.A FE
..36321P-AD-2	GALAXY PIPELINE ASSETS SR SEC 144A 2.160% 03/31/34	09/30/2025	Redemption 100.0000		189,800	189,800	167,024	171,372		18,428		18,428		189,800				4,100	03/31/2034	1.C FE
..36321P-AE-0	GALAXY PIPELINE ASSETS SR SEC 144A 2.940% 09/30/40	09/30/2025	Redemption 100.0000		202,320	202,320	146,690	147,258		55,062		55,062		202,320				5,347	09/30/2040	1.C FE
..36831U-AA-0	TPS/SBS Consolidation Holding, GCREP III CONSLDTN HLDG LLC 6.570% 01/12/29	09/30/2025	VARIOUS		172,914	172,914	172,914	172,914						172,914				8,520	01/12/2029	2.B PL
..378272-AX-6	GLENCORE PLC GUARNT 144A 1.625% 09/01/25	09/01/2025	Maturity		1,500,000	1,500,000	1,392,150	1,476,881		23,119		23,119		1,500,000				24,375	09/01/2025	2.A FE
..39530L-AD-2	GREENKO SOLAR MAURITIUS GUARNT 144 3.850% 03/29/26	09/29/2025	Redemption 100.0000		240,000	240,000	232,200	236,904		3,096		3,096		240,000				9,240	03/29/2026	3.B FE
..427169-AA-5	HERENS HOLDCO SARL SR SEC 144A 4.750% 05/15/28	08/04/2025	MILLENNIUM ADVISORS		173,482	200,000	176,500			961		961		177,461		(3,979)	(3,979)	2,111	05/15/2028	4.C FE
..453140-AF-2	IMPERIAL TOBACCO SR NT 4.250% 07/21/25	07/21/2025	Maturity		2,060,000	2,060,000	2,016,452	2,057,052		2,948		2,948		2,060,000				87,550	07/21/2025	2.B FE
..47015P-AD-0	JAMAICA DIV PYMT RIGHTS CO JAMAICA DIVERSIFIED PYMT RIGHT 5.250% 09/15/30	09/15/2025	VARIOUS		2,017,942	2,017,942	2,017,942	2,017,942						2,017,942				79,457	09/15/2030	2.C FE
..471105-AC-0	JAPAN TOBACCO INC SR NT 144A 4.850% 05/15/28	09/24/2025	MARKETAXESS		610,542	600,000	599,184			125		125		599,309		11,233	11,233	12,933	05/15/2028	1.F FE
..53944Y-AT-0	LLOYDS TSB BANK GROUP PLC SR NT 5.670% 08/11/26	08/11/2025	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				707,400	08/11/2026	1.G FE
..606822-BS-2	MITSUBISHI UFJ FIN GRP MITSUBISHI UFJ FIN GRP 1.412% 07/17/25	07/17/2025	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				211,800	07/17/2025	1.G FE
..638602-BP-6	NATIONWIDE BUILDING SOCIETY SR NT 3.900% 07/21/25	07/21/2025	Maturity		10,000,000	10,000,000	9,962,300	9,997,513		2,487		2,487		10,000,000				390,000	07/21/2025	1.E FE
..67116N-AA-7	OCI NV CO GUARNT 144A 6.700% 03/16/33	08/08/2025	Call 110.7500		13,959,832	12,604,814	12,583,890	12,586,708		1,009		1,009		12,587,717		17,097	17,097	2,108,050	03/16/2033	3.B FE
..715604-AA-2	Peru LNG S.R.L. SR NT 144A 5.375% 03/22/30	09/22/2025	Redemption 100.0000		1,666,000	1,666,000	1,666,000	1,666,000						1,666,000				89,548	03/22/2030	4.B FE
..716973-AE-2	PFIZER INVESTMENT ENTER CO GUARNT 4.750% 05/19/33	09/23/2025	BARCLAYS CAPITAL INC		202,640	200,000	199,700	199,740		19		19		199,758		2,882	2,882	8,049	05/19/2033	1.F FE
..73500Y-AA-5	PORT OF SPAIN WATERFRONT SR SEC 144A 7.875% 02/19/40	08/19/2025	Redemption 100.0000		1,833,333	1,833,333	1,821,197			12,137		12,137		1,833,333				72,188	02/19/2040	3.B FE
..75405U-AA-4	RAS LAFFAN 3 SR SEC 144A 5.838% 09/30/27	09/30/2025	Redemption 100.0000		125,850	125,850	111,377	123,576		2,274		2,274		125,850				7,347	09/30/2027	1.D FE
..76720A-AQ-9	Rio Tinto Finance (USA) Plc CO GUARNT 4.375% 03/12/27	08/28/2025	MORGAN STANEY & CAPITAL SVCS		502,895	500,000	499,320			150		150		499,470		3,425	3,425	10,026	03/12/2027	1.F FE
..76720A-AU-0	Rio Tinto Finance (USA) Plc CO GUARNT 5.250% 03/14/35	07/09/2025	CITIGROUP GLOBAL MKT INC		201,980	200,000	198,864			28		28		198,892		3,088	3,088	3,383	03/14/2035	1.F FE
..80281L-AA-3	Santander UK Group Holdings pl SUB 144 4.750% 09/15/25	09/15/2025	Maturity		10,000,000	10,000,000	9,972,400	9,997,627		2,373		2,373		10,000,000				475,000	09/15/2025	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Santander UK Group Holdings pl SR NT 2.469%																			
..80281L-AR-6	01/11/28	07/09/2025	SANTANDER INVESTMENT SECS		9,676,300	10,000,000	10,000,000	10,000,000						10,000,000		(323,700)	(323,700)	246,214	01/11/2028	2.A FE
..83192P-AA-6	SMITH & NEPHEW PLC SR NT 2.032% 10/14/30	07/18/2025	DEUTSCHE BANK SECURITIES INC		4,359,550	5,000,000	5,045,443	5,039,064		(3,732)		(3,732)		5,035,333		(675,783)	(675,783)	78,176	10/14/2030	2.B FE
	Societe Generale SA SR NT 144A 4.000%																			
..83368R-AK-8	01/12/27	08/14/2025	MORGAN STANEY & CAPITAL SVCS		4,969,100	5,000,000	4,966,200	4,992,015		2,381		2,381		4,994,396		(25,296)	(25,296)	218,333	01/12/2027	2.B FE
	Sumitomo Mitsui Banking Corpor GUARNT																			
..865622-BW-3	3.650% 07/23/25	07/23/2025	Maturity		5,000,000	5,000,000	4,981,750	4,998,799		1,201		1,201		5,000,000				182,500	07/23/2025	1.E FE
	SWEIHAN PV PWR CO PJSC SR SEC 144A 3.625%																			
..870674-AA-6	01/31/49	07/31/2025	Redemption 100.0000		245,600	245,600	238,040	238,511		7,089		7,089		245,600				8,903	01/31/2049	2.A FE
	TPS/SBS Consolidation Holding, SEC 6.570%																			
..87268D-AA-3	01/12/29	09/30/2025	VARIOUS		341,667	341,667	341,667	341,667						341,667				16,836	01/12/2029	2.C PL
	TERMINALES PORTUARIOS SR SEC 1 8.125%																			
..880868-AA-2	04/01/37	07/01/2025	Redemption 100.0000		134,060	134,060	133,089	133,221		839		839		134,060				8,169	04/01/2037	3.A FE
	THAMES WATER SUPER SEN SR SEC SER 144a 144A																			
..88325A-AA-8	9.750% 10/10/27	09/19/2025	VARIOUS		1,351,194	1,289,133	1,147,015			11,059		11,059		1,158,074	68,945	124,176	193,121	47,580	10/10/2027	4.B Z
..90351D-AB-3	UBS Group AG SR NT 144A 4.125% 09/24/25	09/24/2025	Maturity		7,000,000	7,000,000	6,986,910	6,998,862		1,138		1,138		7,000,000				288,750	09/24/2025	1.F FE
	VARANASI AURA NH-2 TOLL SR SEC 144A 5.900%																			
..92213H-AA-0	02/28/34	09/08/2025	Redemption 100.0000		24,969	24,969	24,969							24,969				743	02/28/2034	2.C FE
	Viterra Finance B.V. GUARNT 1 2.000%																			
..92852L-AA-7	04/21/26	07/08/2025	Tax Free Exchange		27,846,534	27,829,000	27,766,234	27,812,048		6,658		6,658		27,818,705		27,829	27,829	397,336	04/21/2026	2.B FE
	Viterra Finance B.V. GUARNT 1 3.200%																			
..92852L-AB-5	04/21/31	07/08/2025	Tax Free Exchange		7,784,424	7,800,000	7,762,172	7,774,747		1,877		1,877		7,776,624		7,800	7,800	178,187	04/21/2031	2.B FE
	Viterra Finance B.V. GUARNT 144A 4.900%																			
..92852L-AC-3	04/21/27	07/08/2025	Tax Free Exchange		14,993,640	15,000,000	14,944,200	14,972,816		5,824		5,824		14,978,640		15,000	15,000	524,708	04/21/2027	2.B FE
	Viterra Finance B.V. GUARNT 144A 5.250%																			
..92852L-AD-1	04/21/32	07/08/2025	Tax Free Exchange		4,982,013	5,000,000	4,968,550	4,975,580		1,433		1,433		4,977,013		5,000	5,000	187,396	04/21/2032	2.B FE
	Volkswagen Group of America Fi GUARNT 144A																			
..928668-BS-0	4.350% 06/08/27	07/22/2025	MORGAN STANEY & CAPITAL SVCS		7,449,600	7,500,000	7,494,675	7,497,308		592		592		7,497,900		48,300	48,300	203,906	06/08/2027	2.A FE
..97342V-AA-2	WindMW GmbH SR SEC 144A 5.020% 06/30/27	07/08/2025	VARIOUS		(285)	(285)	(285)	(252)		(33)		(33)		(285)				44,923	06/30/2027	2.C FE
..E7826*-AA-0	APK2 FINTECO SR SEC 5.067% 01/22/35	07/01/2025	Redemption 100.0000		80,590	80,590	71,120							71,121	9,469			9,469	01/22/2035	2.C PL
..F1068#-AF-4	BONDUELLE SA SR NT SER A 3.850% 07/06/27	07/06/2025	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				115,179	07/06/2027	2.C PL
..G1981*-AA-2	CAYMAN UNIVERSE SR NT 3.800% 09/30/45	09/30/2025	Redemption 100.0000		274,257	274,257	272,189	272,252		2,005		2,005		274,257				7,816	09/30/2045	1.D PL
	HAVILA SIRIUS FINANCE DAC SEC 3.128%																			
..G4339*-AA-5	12/08/31	09/08/2025	Redemption 100.0000		379,392	379,392	379,392	379,392						379,392				8,901	12/08/2031	2.A PL
	HIGH SPEED RAIL FINANCE PLC GTD SR NT																			
..G4445*-AA-6	3.790% 03/30/28	09/30/2025	VARIOUS		2,785,328	2,785,328	2,785,328	2,785,328						2,785,328				105,564	03/30/2028	1.G PL
	RED DORSAL FINANCE SER 2015-1 5.875%																			
..G7444@-AA-8	10/12/31	07/12/2025	Redemption 100.0000		812,516	812,516	812,516	812,516						812,516				35,801	10/12/2031	2.C FE
	THAMES WATER UTILITIES UTIL SR SECD GTD																			
..G8781#-AC-1	4.220% 02/27/27	07/30/2025	J P MORGAN SECURITIES INC		17,187,500	25,000,000	17,750,000	25,000,000			7,250,000	(7,250,000)		17,750,000		562,500	562,500	1,055,000	02/27/2027	5.C
	THAMES WATER UTILITIES SR SEC SER 5 4.270%																			
. G8781*-AB-7	04/11/29	08/08/2025	VARIOUS		13,737,500	20,000,000	14,250,000	20,000,000			5,750,000	(5,750,000)		14,250,000		512,500	512,500	585,939	04/11/2029	5.C
..G9369*-AA-7	VIRIDOR ENERGY SEC 2.900% 03/31/43	09/30/2025	Redemption 100.0000		110,655	110,655	110,663	103,132					7,531	110,663	(8)		(8)	3,151	03/31/2043	2.B FE
	STADIUM FINANCE COMPANY SARL SR SEC 2.220%																			
..L8749#-AA-0	07/30/49	07/30/2025	Redemption 100.0000		392,361	392,361	388,645	356,204					32,442	388,646	3,715		3,715	8,819	07/30/2049	1.G PL
	Eolica Mesa Lapz LA PAZ SR SEC NT D 5.980%																			
..P4001#-AA-8	12/20/44	09/20/2025	VARIOUS		77,603	77,603	77,603	77,603						77,603				3,479	12/20/2044	2.C PL
	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SR N																			
..P7077@-AF-1	7.000% 11/30/33	09/30/2025	Redemption 100.0000		120,000	120,000	120,000	120,000						120,000				6,300	11/30/2033	3.A PL
	NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SER																			
..P7077@-AH-7	6.340% 03/31/35	09/30/2025	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				4,280	03/31/2035	3.A PL
	NASSAU AIRPORT DEVELOPMENT CO DEVELOPMENT SER																			
..P7077@-AK-0	6.440% 06/30/35	09/30/2025	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				2,898	06/30/2035	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..Q3189*-AB-5	DEXUS FUNDS MANAGEMENT LTD MGMT SER B SR NT 3.560% 07/09/25	07/09/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				356,000	07/09/2025	1.G
..Q4436#-AA-2	HALLETT HILL NO 2 PTY SER A GT 3.780% 06/27/27	09/27/2025	VARIOUS		132,288	132,288	132,288	132,288						132,288				6,349	06/27/2027	2.B FE
..Q4436#-AB-0	HALLETT HILL NO 2 PTY SER B GT 4.876% 06/27/27	09/27/2025	Redemption 100.0000		98,905	98,905	115,067	93,553					21,514	115,067	(16,162)		(16,162)	3,573	06/27/2027	2.B FE
..Q8806@-AA-7	Tec Hedland Pty Ltd SEC NTS DU 4.070% 06/30/42	09/30/2025	Redemption 100.0000		324,346	324,346	352,899	305,162					47,737	352,899	(28,553)		(28,553)	9,731	06/30/2042	2.B PL
..R7000#-AA-0	OYFJELLET WIND AS SEC 2.120% 09/14/45	09/30/2025	Redemption 100.0000		267,376	267,376	269,383	236,072					33,311	269,382	(2,006)		(2,006)	4,142	09/14/2045	2.C PL
..R7000*-AA-4	ODAL VINDKRAFTVERK AS SEC 2.950% 06/30/42	09/30/2025	Redemption 100.0000		110,900	110,900	112,347	97,916					14,431	112,347	(1,447)		(1,447)	2,390	06/30/2042	1.G PL
..W3569*-AA-0	GOLDCUP 101311 AB PUBL SECURED TRANCHE 1 4.450% 10/03/34	07/03/2025	Redemption 100.0000		74,898	74,898	66,105	64,823					1,281	66,104	8,794		8,794	2,360	10/03/2034	2.A PL
..W3569*-AB-8	GOLDCUP 101311 AB PUBL SECURED TRANCHE 2 4.660% 10/03/39	07/03/2025	Redemption 100.0000		74,898	74,898	66,105	64,823					1,281	66,104	8,794		8,794	2,472	10/03/2039	2.A PL
..W3569*-AC-6	GOLDCUP 101311 AB PUBL SECURED TRANCHE 3 5.520% 10/03/34	07/03/2025	Redemption 100.0000		11,649	11,649	10,515	10,285					230	10,516	1,133		1,133	458	10/03/2034	2.A PL
..W3569*-AD-4	GOLDCUP 101311 AB PUBL SECURED TRANCHE 4 5.630% 10/03/39	07/03/2025	Redemption 100.0000		10,423	10,423	9,408	9,203					206	9,409	1,014		1,014	418	10/03/2039	2.A PL
..W6447@-AE-1	NORDIQUS INFRA SEC 4.270% 04/03/45	07/03/2025	Redemption 100.0000		297,770	297,770	262,474							262,474	35,296		35,296	4,429	04/03/2045	2.A PL
..YL1081-22-0	THAMES WATER SUPER SEN SR SEC SER 144@ 144A 9.750% 10/10/27	09/19/2025	JP MORGAN SECURITIES LLC		2,156,175	1,931,623	1,868,112						2,181	1,870,292	5,570	280,312	285,882	20,639	10/10/2027	4.B Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,806,688,980	1,832,918,619	1,812,209,203	1,702,388,716	1,150	837,611	13,101,547	(12,262,786)	159,964	1,816,659,808	99,913	(10,844,977)	(10,745,064)	68,403,093	XXX	XXX
..00184@-AA-4	AMAZONCOM INC CTL SR SEC 4.095% 06/30/39	09/30/2025	Redemption 100.0000		65,019	65,019	65,019	65,019						65,019				1,776	06/30/2039	1.D
..00191#-AA-3	AMAZONCOM INC CTL CTL 4.095% 08/31/39	09/30/2025	Redemption 100.0000		70,305	70,305	70,305	70,305						70,305				2,394	08/31/2039	1.D
..00225#-AA-3	AMAZONCOM INC CTL CTL 4.095% 09/30/39	09/30/2025	Redemption 100.0000		65,100	65,100	65,100	65,100						65,100				1,778	09/30/2039	1.D
..02376L-AA-3	AMERICAN AIRLINES SR NT 3.950% 07/11/30	07/11/2025	Redemption 100.0000		6,750	6,750	6,750	6,750						6,750				267	07/11/2030	2.B FE
..02379K-AA-2	AMERICAN AIRLINES SR NT 2.875% 07/11/34	07/11/2025	Redemption 100.0000		811,051	811,051	810,958	810,979		72		72		811,051				23,319	07/11/2034	1.F FE
..04685A-2U-4	ATHENE GLOBAL FUNDING SEC 144A 1.450% 01/08/26	07/14/2025	ROYAL BANK OF CANADA		17,716,860	18,000,000	17,994,780	17,994,780		199		199		17,994,979	(278,119)	(278,119)		266,075	01/08/2026	1.E FE
..126650-AQ-3	CVS CORPORATION TR PTC 144A 5.789% 01/10/26	09/10/2025	Redemption 100.0000		17,938	17,938	18,529	17,984		(46)		(46)		17,938				693	01/10/2026	2.B FE
..126650-BQ-2	CVS CORPORATION TR PTC 6.943% 01/10/30	09/10/2025	Redemption 100.0000		30,928	30,928	33,589	31,737		(809)		(809)		30,928				1,432	01/10/2030	2.B FE
..126659-AA-9	CVS CORPORATION TR PTC 144A 8.353% 07/10/31	09/10/2025	Redemption 100.0000		12,096	12,096	14,680	13,027		(931)		(931)		12,096				674	07/10/2031	2.B FE
..12665V-AA-0	CVS CORPORATION TR 2014 PTC 1 4.163% 08/11/36	09/10/2025	Redemption 100.0000		219,167	219,167	219,167	219,167						219,167				6,114	08/11/2036	2.B FE
..12702*-AA-4	CVS HEALTH CTL CVS LEASE BACKED PASS-THRU PRV 3.901% 10/10/39	09/10/2025	Redemption 100.0000		171,203	171,203	171,203	171,203						171,203				4,454	10/10/2039	2.B
..127038-AA-1	CVS HEALTH CTL LEASE BACKED PASS-THRU 4.070% 01/20/41	09/20/2025	Redemption 100.0000		46,569	46,569	46,569	46,569						46,569				1,274	01/20/2041	2.B
..12717@-AA-5	CVS HEALTH CTL CTL PTC 3.860% 11/10/41	09/10/2025	Redemption 100.0000		179,909	179,909	179,909	179,909						179,909				4,631	11/10/2041	2.B
..12721@-AA-9	CVS HEALTH CTL CTL PTC 4.246% 01/31/40	09/15/2025	VARIOUS		57,000	57,000	57,000	57,000						57,000				1,614	01/31/2040	2.B
..12722@-AA-8	DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% 12/31/52	09/10/2025	Redemption 100.0000		18,846	18,846	18,846	18,846						18,846				460	12/31/2052	2.B
..12724*-AA-8	CTL PTTRUST FRANCISAN HEALTH CTL PASS-THRU TRUST FRANCISCAN 3.330% 03/15/47	09/15/2025	Redemption 100.0000		75,903	75,903	75,903	75,903						75,903				1,686	03/15/2047	1.D
..12743*-AA-5	CGA Capital Credit Lease-Backe SER A-1 SE 3.115% 04/10/46	09/10/2025	Redemption 100.0000		212,927	212,927	212,927	212,927						212,927				4,423	04/10/2046	2.B
..12752@-AA-1	CGA CAPITAL CTL SEC 3.349% 04/10/48	09/10/2025	Redemption 100.0000		26,676	26,676	26,676	26,676						26,676				596	04/10/2048	1.A
..13467R-AA-7	CAMPUS DRV LEASE-BCKD A CAMPUS DRV LEASE-BCKD A PTC SE 4.087% 01/15/52	09/15/2025	VARIOUS		14,909	14,909	14,909	14,909						14,909				406	01/15/2052	1.E PL
..14173#-AA-6	CARESOURCE MGMT GROUP CO CTL 4.670% 03/15/44	09/15/2025	Redemption 100.0000		108,878	108,878	108,878	108,878						108,878				3,391	03/15/2044	1.D PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..20271*-AA-8	CENTURION NEBRASKA CTL 4.206% 06/15/43	09/15/2025	Redemption 100.0000		30,841	30,841	30,841	30,841						30,841				865	06/15/2043	1.G
..22970*-AA-8	BURLINGTN NORTH SANTA FE TR SER 2015 BNSF 4.070% 05/15/34	09/15/2025	Redemption 100.0000		207,329	207,329	207,329	207,329						207,329				5,627	05/15/2034	1.D PL
..22970*-AB-6	BURLINGTN NORTH SANTA FE CTL S 3.200% 05/15/34	09/15/2025	VARIOUS		69,320	69,320	69,798	69,774		(455)		(455)		69,320				1,793	05/15/2034	1.D
..23702T-AA-7	MEDICAL CLINIC BOARD DAPHNE DAPHNE ALA MED CLINIC BRD REV 4.136% 04/15/46	09/15/2025	Redemption 100.0000		22,066	22,066	22,066	22,066						22,066				609	04/15/2046	1.G
..25657*-AA-1	CITY NY WEST CTL SEC 5.950% 08/15/64	09/15/2025	Redemption 100.0000		23,951	23,951	23,951	23,951						23,951				950	08/15/2064	1.C
..30321L-2E-1	F&G Global Funding SEC 144A 5.150% 07/07/25	07/07/2025	Maturity		10,000,000	10,000,000	9,993,400	9,998,829		1,171		1,171		10,000,000				515,000	07/07/2025	1.G FE
..31429#-AA-2	FEDEX GROUND CTL LEASE-BACKE 3.490% 10/15/35	09/15/2025	VARIOUS		282,855	282,855	282,855	282,855						282,855				6,583	10/15/2035	2.B
..35826#-AA-2	FRESNO CNTY CTL CTL SE 4.050% 08/15/39	09/15/2025	VARIOUS		51,157	51,157	51,157	51,157						51,157				1,382	08/15/2039	1.D
..38046U-AA-7	GOJO INDUSTRIES INC 2021-1-CL-A-144A 3.485% 08/15/41	09/15/2025	Paydown		235,305	235,305	237,658	237,197		(1,893)		(1,893)		235,305				5,468	08/15/2041	4.B PL
..40630@-AA-0	HALIBURTON CTL SEC 4.250% 08/15/33	09/15/2025	Redemption 100.0000		5,706	5,706	5,706	5,706						5,706				201	08/15/2033	2.A
..40630@-AB-8	HALIBURTON CTL SEC 4.250% 08/15/36	09/15/2025	Redemption 100.0000		12,010	12,010	12,010	12,010						12,010				342	08/15/2036	2.A
..46673*-AA-7	JRD HLD SEC 3.214% 12/15/41	09/15/2025	Redemption 100.0000		129,251	129,251	129,251	129,251						129,251				2,770	12/15/2041	2.B
..46678#-AA-8	JLL Securities Credit Lease-Ba PARCEL 49C CTL 6.710% 01/15/37	09/15/2025	VARIOUS		561,475	561,475	566,260	566,116		(4,641)		(4,641)		561,475				25,128	01/15/2037	1.A
..48259@-AA-3	KDP CTL PASS PASS THRU 3.300% 06/24/37	09/10/2025	VARIOUS		107,679	107,679	107,679	107,679						107,679				2,370	06/24/2037	2.B
..50197@-AA-4	LCPA TAXABLE LEASE REVENUE CTL REV CTL 3.100% 11/10/41	09/10/2025	Redemption 100.0000		53,223	53,223	53,223	53,223						53,223				1,100	11/10/2041	1.G
..63681#-AA-8	AMAZONCOM INC CTL CTL 2.654% 10/10/42	09/10/2025	VARIOUS		156,363	156,363	156,363	156,363						156,363				2,769	10/10/2042	1.D FE
..64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING SEC 144A 3.600% 08/05/25	08/05/2025	Maturity		1,000,000	1,000,000	999,720	999,720		280		280		1,000,000				36,000	08/05/2025	1.B FE
..64953B-BM-9	New York Life Global Funding SR SEC 144A 4.900% 04/02/27	08/07/2025	PNC BANK NA		912,969	900,000	899,532	899,640		92		92		899,732		13,237	13,237	37,485	04/02/2027	1.B FE
..67502#-AA-6	FAIRWAYS LAKEVIL CTL SER 3.390% 08/15/36	09/15/2025	Redemption 100.0000		208,341	208,341	208,341	208,356		(15)		(15)		208,341				4,716	08/15/2036	2.C
..74351@-AA-6	AMAZONCOM INC CTL PTC CTL 4.067% 07/10/40	09/10/2025	VARIOUS		406,164	406,164	406,164	406,164						406,164				11,030	07/10/2040	1.D
..74352*-AA-7	AMAZONCOM INC CTL CTL 3.327% 01/10/41	09/10/2025	VARIOUS		196,781	196,781	196,781	196,781						196,781				4,366	01/10/2041	1.E
..74352@-AA-5	AMAZONCOM INC CTL PROJECT DIXIE AMAZON MARKHAM I 2.980% 10/10/41	09/10/2025	Redemption 100.0000		193,749	193,749	193,749	193,749						193,749				3,850	10/10/2041	1.D
..74353#-AA-2	AMAZONCOM INC CTL 1600 OSGOOD ST NTH ANDOVER AMA 3.366% 10/10/42	09/10/2025	Redemption 100.0000		71,494	71,494	71,494	71,494						71,494				1,605	10/10/2042	1.D
..74353*-AA-6	AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO CT 2.695% 11/10/41	09/10/2025	Redemption 100.0000		21,051	21,051	21,051	21,051						21,051				378	11/10/2041	1.D
..750731-AA-9	AUTUMN WIND HQ LLC SR NT 3.744% 02/10/49	09/10/2025	Redemption 100.0000		74,495	74,495	74,495	74,495						74,495				1,860	02/10/2049	2.A
.817868-AA-6	MASCO CORP CTL CTL PTC SER 5.560% 05/15/32	09/15/2025	Redemption 100.0000		307,101	307,101	307,101	307,101						307,101				11,388	05/15/2032	1.E PL
..87328@-AA-8	Twain Funding II ASSET BACKED 4.000% 10/27/51	07/31/2025	Paydown		821,158	821,158	821,158	821,158						821,158				25,318	10/27/2051	1.D PL
..89917*-AA-3	Tulare County II Trust TULARE COUNTY II CTL PTC 3.660% 08/25/45	09/25/2025	Redemption 100.0000		3,661	3,661	3,697	3,693		(32)		(32)		3,661				90	08/25/2045	1.D
..90783T-AA-8	UNION PACIFIC CORPORATION 2004 PASS TRST PTC S 5.404% 07/02/25	07/02/2025	Redemption 100.0000		8,853	8,853	9,960	8,948		(95)		(95)		8,853				478	07/02/2025	1.C FE
..90783X-AA-9	UNION PACIFIC CORPORATION 44745 PTC S 6.176% 01/02/31	07/15/2025	VARIOUS		143,757	143,757	143,757	143,757						143,757				9,415	01/02/2031	1.C FE
..909318-AA-5	UNITED AIR 2018-1 AA PTT PASS THRU CERTS SER AA 3.500% 03/01/30	09/01/2025	Redemption 100.0000		5,938	5,938	3,950	3,980		1,958		1,958		5,938				147	03/01/2030	1.E FE
..90931C-AA-6	United Airlines Pass Through T 2019-1 AA PTT PTC S 4.150% 08/25/31	08/25/2025	Redemption 100.0000		5,781	5,781	5,781	5,781						5,781				240	08/25/2031	1.E FE
..90932L-AJ-6	United Airlines, Inc. PTC 5.800% 01/15/36	07/15/2025	Redemption 100.0000		5,586	5,586	5,649	5,648		(62)		(62)		5,586				313	01/15/2036	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..90932Q-AA-4	UNITED AIR 2014-2 A PTT PASS THRU CERTS SER A 3.750% 09/03/26	09/03/2025	Redemption 100.0000		20,400	20,400	19,941	19,968		431		431		20,400				765	09/03/2026	1.F FE
..90932W-AA-1	United Airlines Holdings, Inc. PASS THRU CERTS SER AA 5.450% 02/15/37	08/14/2025	J P MORGAN SECURITIES INC		98,483	96,552	96,552	96,552						96,552		1,931	1,931	5,408	02/15/2037	1.D FE
..90932W-AA-1	United Airlines Holdings, Inc. PASS THRU CERTS SER AA 5.450% 02/15/37	08/15/2025	Redemption 100.0000		2,578	2,578	2,578	2,578						2,578				144	02/15/2037	1.D FE
..90932W-AB-9	United Airlines Holdings, Inc. PASS THRU CERTS SER 24-A 5.875% 02/15/37	08/15/2025	Redemption 100.0000		515,521	515,521	515,521	515,521						515,521				31,128	02/15/2037	1.G FE
..90933H-AA-3	United Airlines Pass Through T 2016-1 B PTT PTC 3.650% 01/07/26	07/07/2025	Redemption 100.0000		32,118	32,118	32,118	32,118						32,118				1,172	01/07/2026	3.B FE
..91868#-AA-6	CITY NY WEST CTL SEC 6.424% 06/15/64	09/05/2025	Redemption 100.0000		21,107	21,107	21,107	21,107						21,107				904	06/15/2064	1.C
..91869*-AA-7	CITY NY WEST CTL SEC 6.424% 07/05/64	09/05/2025	Redemption 100.0000		20,746	20,746	20,746	20,746						20,746				889	07/05/2064	1.C
..92943J-AB-1	WPGG US Holdco SPV, L.P. TL 12/01/28	09/30/2025	Redemption 100.0000		17,914,886	17,914,886	17,914,886	17,914,886						17,914,886				445,496	12/01/2028	1.G PL
..929888-AA-9	WSFSSH NYC CTL SEC 4.000% 03/15/52	09/15/2025	Redemption 100.0000		93,056	93,056	93,056	93,056						93,056				2,482	03/15/2052	1.C
..96930#-AA-7	CVS HEALTH CTL TX CTL PA 4.340% 01/15/40	09/15/2025	Redemption 100.0000		83,835	83,835	83,835	83,835						83,835				2,426	01/15/2040	2.B
..98726#-AA-1	YORKTOWN JAZ LLC LOWE'S CTL CTL 4.020% 04/15/39	09/15/2025	VARIOUS		185,424	185,424	185,424	185,424						185,424				4,971	04/15/2039	1.E PL
..11043X-AB-9	BRITISH AIRWAYS PLC PTC 144A 3.350% 06/15/29	09/15/2025	Redemption 100.0000		20,292	20,292	20,251	20,254		38		38		20,292				510	06/15/2029	1.G FE
..G77418-AA-8	SVF II Finco (Cayman) LP USD TL - ISSUED DEC 2021 12/22/25	09/30/2025	Redemption 100.0000		37,647,029	37,647,029	37,647,029	37,647,029						37,647,029				3,015,859	12/22/2025	1.F PL
..L8749#-AD-4	STADIUM FINANCE COMPANY SARL SEC 1.520% 07/30/49	07/30/2025	Redemption 100.0000		769,523	769,523	758,727	698,609					60,118	758,727	10,796		10,796	11,842	07/30/2049	1.G PL
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					93,688,442	93,956,682	93,945,395	93,885,214		(4,738)		(4,738)	60,118	93,940,597	10,796	(262,951)	(252,155)	4,573,089	XXX	XXX
..015271-AG-4	ALEXANDRIA REAL ESTATE EQ INC GU 4.500% 07/30/29	09/18/2025	U.S. BANCORP		5,031,850	5,000,000	4,995,600	4,998,388		232		232		4,998,619		33,231	33,231	255,625	07/30/2029	2.A FE
..10112R-AX-2	BOSTON PROPERTIES INC SR NT 3.650% 02/01/26	07/09/2025	GOLDMAN SACHS & CO		14,898,900	15,000,000	14,956,200	14,994,510		2,624		2,624		14,997,134		(98,234)	(98,234)	515,563	02/01/2026	2.B FE
..10112R-BA-1	BOSTON PROPERTIES INC GUARNT 4.500% 12/01/28	07/22/2025	GOLDMAN SACHS & CO		9,931,600	10,000,000	9,964,100	9,984,168		2,088		2,088		9,986,256		(54,656)	(54,656)	290,000	12/01/2028	2.B FE
..222793-AC-5	COUSINS PROPERTIES LP CO GUARNT 5.250% 07/15/30	07/16/2025	J P MORGAN SECURITIES INC		151,809	150,000	149,981							149,981		1,828	1,828	875	07/15/2030	2.B FE
..22822V-AB-7	CROWN CASTLE INTL CORP SR NT 4.450% 02/15/26	07/09/2025	BNP PARIBAS SECURITIES CORP		9,979,800	10,000,000	9,967,100	9,995,589		2,029		2,029		9,997,618		(17,818)	(17,818)	401,736	02/15/2026	2.B FE
..29717P-BA-4	ESSEX PORTFOLIO LP CO GUARNT 5.500% 04/01/34	09/24/2025	SUSQUEHANNA FINANCIAL GROUP		208,078	200,000	198,456			65		65		198,521		9,557	9,557	5,317	04/01/2034	2.A FE
..30225V-AG-2	EXTRA SPACE STORAGE LP SR NT 2.350% 03/15/32	09/23/2025	U.S. BANCORP		174,204	200,000	199,594	199,594						199,594		(25,390)	(25,390)	4,818	03/15/2032	2.B FE
..30225V-AV-9	EXTRA SPACE STORAGE LP CO GUARNT 4.950% 01/15/33	09/23/2025	J P MORGAN SECURITIES INC		5,051,350	5,000,000	4,986,950			142		142		4,987,092		64,259	64,259	31,625	01/15/2033	2.B FE
..42225U-AG-9	HEALTHCARE REALTY TRUST GUARN 3.100% 02/15/30	08/25/2025	J P MORGAN SECURITIES INC		7,813,228	8,331,000	8,302,508	8,315,925		1,787		1,787		8,317,712		(504,484)	(504,484)	266,152	02/15/2030	2.B FE
..44409M-AA-4	HUDSON PACIFIC PROPERTIES LP SR NT 3.950% 11/01/27	08/27/2025	VARIOUS		28,238,675	29,710,000	29,068,822	29,489,765		46,051		46,051		29,535,816		(1,297,141)	(1,297,141)	905,084	11/01/2027	4.B FE
..44409M-AB-2	HUDSON PACIFIC PROPERTIES LP GUAR 4.650% 04/01/29	07/16/2025	VARIOUS		8,800,000	10,000,000	9,866,300	9,936,203		7,300		7,300		9,943,504		(1,143,504)	(1,143,504)	365,671	04/01/2029	4.B FE
..44409M-AC-0	HUDSON PACIFIC PROPERTIES LP GU 3.250% 01/15/30	07/02/2025	J P MORGAN SECURITIES INC		2,452,500	3,000,000	2,978,040	2,988,384		1,079		1,079		2,989,463		(536,963)	(536,963)	94,250	01/15/2030	4.B FE
..49427R-AL-6	KILROY REALTY CORPORATION SR NT 4.375% 10/01/25	09/18/2025	VARIOUS		30,000,000	30,000,000	29,843,350	29,984,862		14,413		14,413		29,999,275		725	725	1,265,104	10/01/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
	UDR Inc. GUARMTN DTD 37126 2.950% 09/01/26																			
..90265E-AL-4		08/22/2025	VARIOUS		16,666,216	16,897,000	16,480,278	16,814,964		30,540		30,540		16,845,504		(179,288)	(179,288)	487,511	09/01/2026	2.A FE
	VENTAS REALTY LP CO GUARNT 5.000% 01/15/35																			
..92277G-BA-4		07/21/2025	ROYAL BANK OF CANADA		97,641	100,000	99,647	99,650		15		15		99,664		(2,023)	(2,023)	4,347	01/15/2035	2.A FE
	ARES CLO LTD SERIES 20152A CLASS A1R4																			
..04015G-BB-4	5.612% 07/17/38	09/16/2025	HSBC SECURITIES USA INC		501,990	500,000	500,000							500,000		1,990	1,990	998	07/17/2038	1.A Z
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					139,997,841	144,088,000	142,556,926	137,802,002		108,365		108,365		143,745,753		(3,747,911)	(3,747,911)	4,894,676	XXX	XXX
	BROADSTREET PARTNERS INC TL B																			
..BL4808-90-5	01/27/27	07/14/2025	Conversion		1,189,119	1,192,754	1,187,240	1,187,689		1,430		1,430		1,189,119				46,987	01/27/2027	4.B FE
..BL4842-80-5	Husky TERM LOAN B 02/15/29	09/09/2025	Conversion		496,241	496,241	496,241							496,241				28,173	02/15/2029	4.C FE
	VETCOR PROFESSIONAL PRAC LLC TL																			
..BL4004-90-1	08/31/29	07/01/2025	Redemption 100.0000		1,884	1,884	1,884							1,884				62	08/31/2029	4.B Z
..BL4807-71-7	ELLUCIAN HOLDINGS INC TL 10/29/29	07/29/2025	Conversion		997,500	997,500	997,500							997,500				25,776	10/29/2029	4.C FE
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	07/01/2025	Redemption 100.0000		397	397	399			(2)		(2)		397				8	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	07/01/2025	Redemption 100.0000		161	161	162			(1)		(1)		161				4	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	07/01/2025	Redemption 100.0000		282	282	283			(1)		(1)		282				9	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	07/01/2025	Redemption 100.0000		1,342	1,342	1,349			(7)		(7)		1,342				34	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	07/01/2025	Redemption 100.0000		213	213	215			(1)		(1)		213				6	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-10-9	10/30/29	08/01/2025	Redemption 100.0000		529,715	529,715	532,364			(2,649)		(2,649)		529,715				18,079	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-07-5	10/30/29	08/01/2025	Redemption 100.0000		83,368	83,368	83,785			(417)		(417)		83,368				3,175	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-06-7	10/30/29	08/01/2025	Redemption 100.0000		108,745	108,745	109,289			(544)		(544)		108,745				4,075	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4754-00-0	10/30/29	08/01/2025	Redemption 100.0000		61,786	61,786	62,095			(309)		(309)		61,786				1,625	10/30/2029	5.B GI
	ACCESSION RISK MANAGEMENT TL																			
..BL4753-99-4	10/30/29	08/01/2025	Redemption 100.0000		150,295	150,295	151,046			(751)		(751)		150,295				13,131	10/30/2029	5.B GI
	DIVERSITECH HOLDINGS TERM LOAN B																			
..BL3791-55-7	12/24/29	08/14/2025	ROYAL BANK OF CANADA		126,875	125,000	126,875			(197)		(197)		126,678		197	197	11,393	12/24/2029	5.B FE
	DIVERSITECH HOLDINGS TERM LOAN B																			
..BL3791-55-7	12/24/29	09/15/2025	Conversion		709,615	700,000	710,500			(885)		(885)		709,615				48,085	12/24/2029	5.B FE
	EMERSON CLIMATE TECHNOLOGIES TL B																			
..BL4578-47-4	05/04/30	08/06/2025	Conversion		2,615,864	2,617,048	2,615,503	2,615,708		156		156		2,615,864				125,583	05/04/2030	3.C FE
..BL4793-89-1	UKG INC TL B 1L 02/10/31	07/01/2025	Redemption 100.0000		2,506	2,506	2,530			(24)		(24)		2,506				35	02/10/2031	4.C FE
..BL4793-89-1	UKG INC TL B 1L 02/10/31	07/30/2025	Conversion		1,001,320	992,481	1,001,786			(465)		(465)		1,001,320				24,213	02/10/2031	4.C FE
	SOLSTICE ADVANCED MATERIALS TL																			
..BL5230-59-6	09/16/32	09/17/2025	J P MORGAN SECURITIES INC		250,313	250,000	249,688							249,688		625	625		09/16/2032	2.C Z
..00110H-AE-9	ACP TARA HOLDINGS MML 09/10/27	09/30/2025	Redemption 100.0000		2,181,818	2,181,818	2,152,727	2,158,997		22,821		22,821		2,181,818				149,003	09/10/2027	3.A PL
	ACP MAVERICK HOLDINGS, INC TL																			
..00112N-AD-6	03/18/31	09/30/2025	Redemption 100.0000		4,638	4,638	4,592			46		46		4,638				228	03/18/2031	3.B PL
	AFC-DELL HOLDING CORP DDTL 04/09/27																			
..00117@-AB-4		09/30/2025	Redemption 100.0000		4,595	4,595	4,595	4,595						4,595				380	04/09/2027	3.B PL
	AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL																			
..00117@-AD-0	04/09/27	09/30/2025	Redemption 100.0000		8,640	8,640	8,640	8,640						8,640				727	04/09/2027	3.B PL
..00160@-AA-2	ACP HYPERDRIVE INC DDTL 03/08/28	07/01/2025	Redemption 100.0000		8,242	8,242	8,163	8,187		55		55		8,242				423	03/08/2028	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00160@-AB-0	ACP HYPERDRIVE INC MML 03/08/28 A PLACE FOR MOM INC MML TL B	09/30/2025	Redemption 100.0000		58,516	58,516	57,931	58,160		356		356		58,516				3,767	03/08/2028	4.A PL
00186U-AB-5	02/10/26 ASF CAPRI LP SENIOR SECURED TL	07/31/2025	Redemption 100.0000		1,863,901	1,863,901	1,856,060	1,862,508		1,393		1,393		1,863,901				98,153	02/10/2026	3.A Z
00262#-AA-7	06/17/30	09/30/2025	Redemption 100.0000		372,610	372,610	372,610	372,610						372,610				19,943	06/17/2030	1.G PL
00488P-AV-7	ACRISURE LLC TL 11/06/30	09/15/2025	J P MORGAN SECURITIES INC		500,000	500,000	498,184	498,275		70		70		498,345		1,655	1,655	28,299	11/06/2030	4.B FE
00488P-AV-7	ACRISURE LLC TL 11/06/30	09/30/2025	Redemption 100.0000		3,731	3,731	3,718	3,718		13		13		3,731				211	11/06/2030	4.B FE
01663P-AC-4	ALL4 BUYER, LLC TL 01/23/32 ALL STAR RECRUITING LOCUMS LLC DDTL	09/30/2025	Redemption 100.0000		4,743	4,743	4,695			47		47		4,743				209	01/23/2032	3.C PL
01663X-AB-9	05/01/30 ALL STAR RECRUITING LOCUMS LLC TL	09/30/2025	Redemption 100.0000		10,000	10,000	9,900			100		100		10,000				415	05/01/2030	3.B PL
01663X-AD-5	05/01/30 ALLIANT HOLDINGS INTERMEDIATE TL B6 1L	09/30/2025	Redemption 100.0000		40,000	40,000	39,600	39,631		369		369		40,000				2,981	05/01/2030	3.B PL
01881U-AM-7	09/12/31 ALLIANT HOLDINGS INTERMEDIATE TL	08/06/2025	Redemption 100.0000		3,473,750	3,473,750	3,472,434	3,472,582		1,168		1,168		3,473,750				152,689	09/12/2031	4.B FE
01881U-AN-5	09/19/31	09/30/2025	Redemption 100.0000		5,000	5,000	5,000							5,000				47	09/19/2031	4.B FE
02124X-AB-0	ALTA BUYER LLC MML 12/21/27	09/30/2025	Redemption 100.0000		19,681	19,681	19,484	19,569		112		112		19,681				1,389	12/21/2027	2.B PL
02124X-AC-8	ALTA BUYER LLC DDTL 12/21/27	09/30/2025	Redemption 100.0000		5,319	5,319	5,319	5,319						5,319				375	12/21/2027	2.B PL
02124X-AE-4	ALTA BUYER LLC DES 12/21/27	09/30/2025	Redemption 100.0000		4,398	4,398	4,354	4,358		40		40		4,398				310	12/21/2027	4.B PL
02351X-AB-4	AMENTUM HOLDINGS 09/29/31	09/30/2025	Redemption 100.0000		648,751	648,751	645,237	214,908		3,505		3,505		648,751				23,327	09/29/2031	3.C FE
02358H-AJ-5	AMERCAREROYAL, LLC DDTL B 09/10/30	09/30/2025	Redemption 100.0000		5,733	5,733	5,676	5,678		56		56		5,733				406	09/10/2030	3.A PL
02358H-AK-2	AMERCAREROYAL, LLC TL 09/10/30 AMERICAN LOUVER COMPANY, LLC TL	09/30/2025	Redemption 100.0000		36,000	36,000	35,640	35,654		346		346		36,000				2,547	09/10/2030	3.A PL
02729U-AC-3	10/01/30 ANTERIAD LLC MML INCR MML INCR	09/30/2025	Redemption 100.0000		10,867	10,867	10,758	10,762		105		105		10,867				767	10/01/2030	3.A PL
03680*-AA-9	05/23/26	09/30/2025	Redemption 100.0000		82,892	82,892	81,234	82,001		891		891		82,892				5,339	05/23/2026	2.C PL
03836B-AH-2	ASCENSUS HOLDINGS INC TL 08/02/28 ARAMARK SERVICES INC TL B8 06/24/30	09/30/2025	Redemption 100.0000		5,964	5,964	5,957			7		7		5,964				85	08/02/2028	4.C FE
03852J-AV-3		07/31/2025	Redemption 100.0000		44,359	44,359	44,357			2		2		44,359				1,219	06/24/2030	3.A FE
03945E-AB-7	ARCHER ACQUISITION LLC DDTL 10/06/29 ARCHER ACQUISITION LLC MML 10/06/29	09/30/2025	Redemption 100.0000		95,225	95,225	93,797	71,758		1,511		1,511		95,225				5,829	10/06/2029	3.A PL
03945E-AC-5		09/18/2025	Redemption 100.0000		2,729,179	2,729,179	2,688,241	2,694,323		34,856		34,856		2,729,179				190,317	10/06/2029	3.A PL
04041E-AC-6	ARISE HOLDINGS INC MML 12/09/25	08/21/2025	Redemption 100.0000		(15,000)	(15,000)	(14,850)	(14,970)		(30)		(30)		(15,000)					12/09/2025	2.C PL
04261#-AB-8	ARNOTT LLC TL 11/13/30	09/30/2025	Redemption 100.0000		30,745	30,745	30,438	30,441		304		304		30,745				2,127	11/13/2030	3.A PL
04649V-BE-9	ASURION LLC TL 09/19/30	09/30/2025	Redemption 100.0000		1,875	1,875	1,819			56		56		1,875				46	09/19/2030	3.C Z
05338K-AB-3	AVALARA INC TL 03/29/32 B2B/AMW ACQUISITION COMPANY MML TL A	09/30/2025	Redemption 100.0000		625	625	622			3		3		625				24	03/29/2032	4.B FE
05516H-AC-2	10/07/26 B2B/AMW ACQUISITION COMPANY MML	09/30/2025	Redemption 100.0000		26,945	26,945	26,854	26,884		61		61		26,945				2,320	10/07/2026	3.A PL
05516H-AK-4	10/07/26 BCPE EMPIRE HOLDINGS INC TL 12/26/30	09/30/2025	Redemption 100.0000		10,610	10,610	10,347	10,432		178		178		10,610				909	10/07/2026	3.A PL
05550H-AQ-8		08/26/2025	UBS SECURITIES LLC		988,781	995,000	986,294			299		299		986,593		2,188	2,188	19,078	12/26/2030	4.C FE
05554K-AB-0	BCTS FREEZE CORP LLC DDTL 12/26/29	09/30/2025	Redemption 100.0000		2,244	2,244	2,222	2,223		21		21		2,244				159	12/26/2029	3.A PL
05554K-AD-6	BCTS FREEZE CORP LLC MML 12/26/29 BTC OFFSHORE HLDS FND III-B TL DDTL A	09/30/2025	Redemption 100.0000		21,121	21,121	20,910	20,934		187		187		21,121				1,664	12/26/2029	3.A PL
05642#-AB-5	06/28/33 BTC OFFSHORE HLDS FND III-B TL DDTL B	08/23/2025	Conversion		761,050	761,050	761,050							761,050					06/28/2033	1.C Z
05642#-AC-3	06/28/33 BAKEOVATIONS INTERMEDIATE LLC 1ST AMND MML	08/23/2025	Conversion		761,050	761,050	761,050							761,050				3,502	06/28/2033	1.C Z
05710N-AD-1	09/25/29	07/01/2025	Redemption 100.0000		3,372	3,372	3,338	3,341		31		31		3,372				253	09/25/2029	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GREAT OUTDOORS GROUP LLC TL 01/16/32																			
..070140-AP-6		07/09/2025	J P MORGAN SECURITIES INC		1,251,563	1,250,000	1,242,969			36		36		1,243,004		8,558	8,558	6,735	01/16/2032	4.A FE
	GREAT OUTDOORS GROUP LLC TL 01/16/32																			
..070140-AP-6		07/12/2025	Redemption 100.0000		(8,136)	(8,136)	(8,088)			(48)		(48)		(8,136)					01/16/2032	4.A FE
	GREAT OUTDOORS GROUP LLC TL 01/16/32																			
..070140-AP-6		09/30/2025	Redemption 100.0000		5,620	5,620	5,587			33		33		5,620				137	01/16/2032	4.A Z
	BASIN INNOVATION GROUP, LLC TL																			
. 07016#-AA-1	12/06/30	09/30/2025	Redemption 100.0000		15,686	15,686	15,529	15,530		156		156		15,686				857	12/06/2030	3.B PL
	BEEHIVE LOOP ACQUISITIONCO TERM LOAN																			
..076910-AA-6	10/15/40	07/15/2025	Redemption 100.0000		568,881	568,881	568,881	568,881						568,881				27,818	10/15/2040	2.C PL
..09608L-AC-4	BLUEBIRD PM BUYER, INC TL 02/03/32	09/30/2025	Redemption 100.0000		14,013	14,013	13,873			140		140		14,013				842	02/03/2032	3.A PL
..09661C-AC-8	BOARDWALK BUYER LLC MML 09/28/27	09/30/2025	Redemption 100.0000		25,000	25,000	24,750	24,868		132		132		25,000				2,930	09/28/2027	3.A PL
. 10170*-AA-1	BOUNTEOUS INC MML 08/02/27	09/30/2025	Redemption 100.0000		4,943	4,943	4,895	4,918		25		25		4,943				387	08/02/2027	2.C PL
..10170*-AB-9	BOUNTEOUS INC DDTL 08/02/27	09/30/2025	Redemption 100.0000		2,557	2,557	2,532	2,541		16		16		2,557				200	08/02/2027	2.C PL
..10463*-AB-5	BRADSHAW INTL INC MML 10/21/27	09/30/2025	Redemption 100.0000		25,000	25,000	24,375	24,643		357		357		25,000				1,930	10/21/2027	3.B PL
	BRIDGES CONSUMER HEALTHCARE TL																			
..10843Y-AE-5	12/22/31	09/30/2025	Redemption 100.0000		19,269	19,269	19,077	19,077		193		193		19,269				1,385	12/22/2031	3.B PL
	BRIDGES CONSUMER HEALTHCARE DDTL																			
..10843Y-AF-2	12/22/31	09/30/2025	Redemption 100.0000		7,317	7,317	7,281			37		37		7,317				349	12/22/2031	3.B PL
	BRIGHTSIGN MERGER SUB LLC MML																			
..10947U-AC-2	10/14/27	09/30/2025	Redemption 100.0000		25,000	25,000	24,750	24,865		135		135		25,000				1,883	10/14/2027	3.A PL
	BROADSTREET PARTNERS INC TL B																			
..11132V-AY-5	01/15/31	09/30/2025	Redemption 100.0000		2,667	2,667	2,658			8		8		2,667				39	01/15/2031	4.B FE
	CBS OUTDOOR AMERICAS INC TL 11/18/26																			
..12505M-AF-3		09/24/2025	Redemption 100.0000		1,246,476	1,246,476	1,257,383	1,249,916		(3,439)		(3,439)		1,246,476				56,209	11/18/2026	3.B FE
..12508K-AJ-6	STS OPERATING INC TL 03/25/31	09/30/2025	Redemption 100.0000		2,513	2,513	2,522			(9)		(9)		2,513				92	03/25/2031	4.C FE
	CLS MANAGEMENT SERVICES, LLC DDTL B																			
..12570N-AB-0	03/27/30	09/30/2025	Redemption 100.0000		5,014	5,014	4,964	4,967		47		47		5,014				359	03/27/2030	3.B PL
	CLS MANAGEMENT SERVICES, LLC TL A																			
..12570N-AC-8	03/27/30	09/30/2025	Redemption 100.0000		12,535	12,535	12,410	12,422		113		113		12,535				885	03/27/2030	3.B PL
..12658H-AL-6	CP ATLAS BUYER INC TL 07/01/30	07/08/2025	J P MORGAN SECURITIES INC		241,250	250,000	240,000			16		16		240,016		1,234	1,234	266	07/01/2030	5.A Z
..12751*-AA-4	CP TURF PARENT LLC MML 10/25/27	09/30/2025	Redemption 100.0000		24,997	24,997	24,751	24,860		137		137		24,997				1,745	10/25/2027	3.B PL
	CP TURF PARENT LLC CP TURF PARENT 4th Amend																			
..12751*-AF-3	MML 10/25/27	09/30/2025	Redemption 100.0000		2,856	2,856	2,827	2,833		23		23		2,856				205	10/25/2027	3.B PL
	CP TURF PARENT LLC CP TURF PARENT DDTL																			
..12751*-AG-1	10/25/27	09/30/2025	Redemption 100.0000		2,468	2,468	2,462	2,463		5		5		2,468				177	10/25/2027	3.B PL
	CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN																			
..12768E-AH-9	02/06/31	09/30/2025	Redemption 100.0000		10,663	10,663	10,718	10,718		(55)		(55)		10,663				524	02/06/2031	3.C FE
..15018L-AN-1	CEDAR FAIR DES 05/01/31	09/30/2025	Redemption 100.0000		7,500	7,500	7,538	7,535		(35)		(35)		7,500				360	05/01/2031	3.A FE
	CHARIOT BUYER LLC INITIAL TL																			
..15963C-AC-0	10/22/28	09/05/2025	WELLS FARGO BANK N.A.		1,002,500	1,000,000	1,000,000	1,000,000						1,000,000		2,500	2,500	55,685	10/22/2028	4.C FE
	CHARIOT BUYER LLC INITIAL TL																			
..15963C-AC-0	10/22/28	07/01/2025	Redemption 100.0000		644	644	641			3		3		644				11	10/22/2028	4.C FE
	CHARIOT BUYER LLC INITIAL TL																			
..15963C-AC-0	10/22/28	09/08/2025	Conversion		3,060,262	3,070,696	3,056,289	2,810,991		1,803		1,803		3,060,262				170,365	10/22/2028	4.C FE
	CHARIOT BUYER LLC TERM LOAN B																			
..15963C-AE-6	07/23/32	09/24/2025	WELLS FARGO BANK N.A.		1,252,614	1,248,711	1,247,589			17		17		1,247,606		5,008	5,008	1,164	07/23/2032	4.C Z
	CHARIOT BUYER LLC TERM LOAN B																			
..15963C-AE-6	07/23/32	09/30/2025	Redemption 100.0000		9,555	9,555	9,532			23		23		9,555					07/23/2032	4.C FE
	CHART INDUSTRIES INC TERM LOAN																			
..16115E-AT-4	03/18/30	07/02/2025	Redemption 100.0000		50,765	50,765	50,828	50,825		(61)		(61)		50,765				3,180	03/18/2030	3.C FE
	CHROMA COLOR HOLDINGS DDTL 04/21/29																			
. 17110@-AA-7		09/30/2025	Redemption 100.0000		2,382	2,382	2,382	2,382						2,382				153	04/21/2029	3.A PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17110@-AC-3	CHROMA COLOR HOLDINGS MML 04/21/29	09/30/2025	Redemption 100.0000		10,956	10,956	10,737	10,777		179		179		10,956				770	04/21/2029	3.A PL
..18449E-AH-3	CLEAN HARBORS INC TL B 10/10/28	07/01/2025	GOLDMAN SACHS & CO		3,966,062	3,946,331	3,969,333	3,937,607		27,897		27,897		3,965,503		559	559	122,604	10/10/2028	2.C Z
..18452X-AB-8	CLEAN SOLUTIONS BUYER, INC DES 09/09/30	09/19/2025	Redemption 100.0000		52,542	52,542	52,017	52,037		505		505		52,542				3,377	09/09/2030	3.B PL
..18948T-AF-0	CLUBCORB HOLDINGS INC TL B 09/18/26	07/10/2025	Redemption 100.0000		463,389	463,389	465,706			(2,317)		(2,317)		463,389				22,994	09/18/2026	4.C FE
..19076B-AB-0	COBALT SERVICE PARTNERS, LLC DDTL 10/11/31	09/30/2025	Redemption 100.0000		3,928	3,928	3,889	677		39		39		3,928				223	10/11/2031	3.B PL
..19076B-AC-8	COBALT SERVICE PARTNERS, LLC TERM LOAN 10/11/31	09/30/2025	Redemption 100.0000		9,728	9,728	9,631	9,633		95		95		9,728				663	10/11/2031	3.B PL
..19249Y-AB-2	COHEN & CO ADVISORY, LLC DDTL 12/31/31	09/30/2025	Redemption 100.0000		227	227	225			2		2		227				10	12/31/2031	2.B PL
..19249Y-AD-8	COHEN & CO ADVISORY, LLC TL 12/31/31	09/30/2025	Redemption 100.0000		9,086	9,086	8,996	8,996		91		91		9,086				607	12/31/2031	2.B PL
..19682L-AB-4	COLOSSUS ACQUIRECO LLC TL 06/14/32	07/11/2025	MORGAN STANEY & CAPITAL SVCS		3,990,000	4,000,000	3,977,500			(6)		(6)		3,977,494		12,506	12,506	1,014	06/14/2032	3.A Z
..19682L-AB-4	COLOSSUS ACQUIRECO LLC TL 06/14/32	09/10/2025	MORGAN STANEY & CAPITAL SVCS		3,233,750	3,250,000	3,241,875			(120)		(120)		3,241,755		(8,005)	(8,005)	41,017	06/14/2032	3.A FE
..19933M-AQ-6	COLUMBUS MCKINNON CORPORATION Term B 05/15/28	09/30/2025	Redemption 100.0000		2,407	2,407	2,407	2,407						2,407				124	05/15/2028	4.A FE
..21870F-BA-6	CORELOGIC INC TL B 06/02/28	07/14/2025	J P MORGAN SECURITIES INC		2,988,488	2,992,228	2,962,306			25		25		2,962,331		26,157	26,157	659	06/02/2028	4.C FE
..21870F-BA-6	CORELOGIC INC TL B 06/02/28	09/30/2025	Redemption 100.0000		1,290	1,290	1,273			17		17		1,290				57	06/02/2028	4.C FE
..23254-AA-9	DG-CS MASTER BORROWER LLC TERM LOAN 09/30/40	09/30/2025	Redemption 100.0000		1,174,351	1,174,351	1,174,351	1,174,351						1,174,351				41,220	09/30/2040	2.C PL
..23345Q-AB-4	D&H UNITED FUELING SOLUTIONS DDTL 09/16/28	09/30/2025	Redemption 100.0000		3,018	3,018	2,988	2,996		22		22		3,018				218	09/16/2028	3.B PL
..23345Q-AD-0	D&H UNITED FUELING SOLUTIONS MML 09/16/28	09/30/2025	Redemption 100.0000		9,482	9,482	9,292	9,349		133		133		9,482				683	09/16/2028	3.B PL
..23345Q-AE-8	D&H UNITED FUELING SOLUTIONS INCREMENTAL MML 09/16/28	09/30/2025	Redemption 100.0000		12,500	12,500	12,250	12,292		208		208		12,500				905	09/16/2028	3.B PL
..23345Q-AF-5	D&H UNITED FUELING SOLUTIONS 2ND DDTL 09/16/28	09/30/2025	Redemption 100.0000		3,894	3,894	3,855	3,857		37		37		3,894				286	09/16/2028	3.B PL
..23345Q-AG-3	D&H UNITED FUELING SOLUTIONS 2ND AMNDMNT MML 09/16/28	09/30/2025	Redemption 100.0000		8,653	8,653	8,480	8,514		139		139		8,653				621	09/16/2028	3.B PL
..23368#-AB-0	DMC Power Closing MML 07/13/29	07/01/2025	Redemption 100.0000		7,679	7,679	7,679	7,679						7,679				407	07/13/2029	3.B PL
..24440E-AB-3	DEERFIELD DAKOTA HOLDING LLC TERM LOAN 04/09/27	07/09/2025	GOLDMAN SACHS & CO		1,961,250	2,000,000	1,978,289	553,540		5,597		5,597		1,983,271		(22,021)	(22,021)	87,906	04/09/2027	4.C FE
..24440E-AB-3	DEERFIELD DAKOTA HOLDING LLC TERM LOAN 04/09/27	09/12/2025	Redemption 100.0000		1,673,826	1,673,826	1,648,634	172,827		25,384		25,384		1,673,826				45,608	04/09/2027	4.C FE
..24440E-AG-2	DEERFIELD DAKOTA HOLDING LLC TL 04/10/28	09/12/2025	Redemption 100.0000		500,000	500,000	477,500			22,500		22,500		500,000				35,682	04/10/2028	5.B FE
..26812C-AN-6	DYNASTY ACQUISITION CO INC 10/27/31	09/30/2025	Redemption 100.0000		3,622	3,622	3,631	3,631		(9)		(9)		3,622				176	10/27/2031	3.C FE
..26812C-AP-1	DYNASTY ACQUISITION CO INC TL 10/27/31	09/30/2025	Redemption 100.0000		1,378	1,378	1,381	1,381		(3)		(3)		1,378				67	10/27/2031	3.C FE
..26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES TL B 05/31/30	09/30/2025	Redemption 100.0000		6,543	6,543	6,540			3		3		6,543				65	05/31/2030	3.C FE
..26926@-AA-2	EVDR Purchaser LLC DES 02/14/31	09/30/2025	Redemption 100.0000		19,558	19,558	19,362	19,380		178		178		19,558				1,452	02/14/2031	3.C PL
..27880@-AB-2	ECKHART BIDCO LLC MML 01/10/29	09/30/2025	Redemption 100.0000		14,219	14,219	14,077	14,124		94		94		14,219				890	01/10/2029	3.A PL
..27880@-AC-0	ECKHART BIDCO LLC DDTL 01/10/29	07/01/2025	Redemption 100.0000		2,734	2,734	2,707	2,714		20		20		2,734				137	01/10/2029	3.A PL
..27880@-AD-8	ECKHART BIDCO LLC INCREMENTAL MML 01/11/28	07/01/2025	Redemption 100.0000		27,674	27,674	27,328	27,457		217		217		27,674				1,381	01/11/2028	3.A PL
..28262#-AD-2	80/20 LLC MMML 03/01/27	07/01/2025	Redemption 100.0000		4,034	4,034	3,994	4,004		30		30		4,034				292	03/01/2027	2.C PL
..28414B-AF-3	ELANCO ANIMAL HEALTH INC CO TL B 1L 08/01/27	09/30/2025	Redemption 100.0000		189,006	189,006	184,911	185,927		3,079		3,079		189,006				9,825	08/01/2027	3.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	ELEMENT 78 PARTNERS LLC DDTL																			
28619E-AB-9	12/01/27	08/06/2025	Redemption 100.0000		1,174,171	1,174,171	1,174,171	1,174,171						1,174,171				70,598	12/01/2027	3.B PL
	ELEMENT 78 PARTNERS LLC MML 12/01/27																			
28619E-AC-7		08/06/2025	Redemption 100.0000		1,561,650	1,561,650	1,546,033	1,552,869		8,781		8,781		1,561,650				93,896	12/01/2027	3.B PL
	ELEMENT 78 PARTNERS LLC INCTL MML																			
28619E-AE-3	12/01/27	08/06/2025	Redemption 100.0000		400,977	400,977	396,967	398,548		2,429		2,429		400,977				24,109	12/01/2027	3.B PL
	ELEMENT 78 PARTNERS LLC DDTL																			
28619E-AF-0	12/01/27	08/06/2025	Redemption 100.0000		912,668	912,668	903,542	871,447		7,370		7,370		912,668				54,579	12/01/2027	3.B PL
	ELLUCIAN HOLDINGS INC TERM LOAN B1																			
28917X-AB-6	10/09/29	09/30/2025	Redemption 100.0000		3,753	3,753	3,752			1		1		3,753				41	10/09/2029	4.C FE
29426N-AZ-7	EPICOR SOFTWARE CORP TL 05/30/31	07/01/2025	TORONTO DOMINION		745,305	744,375	749,027			(283)		(283)		748,744		(3,439)	(3,439)	25,013	05/30/2031	4.C FE
	ERIE CONSTRUCTION MID-WEST MML																			
29503B-AB-2	07/30/27	09/04/2025	Redemption 100.0000		7,353,255	7,353,255	7,298,389	7,325,082		28,172		28,172		7,353,255				595,057	07/30/2027	2.A PL
	ERIE CONSTRUCTION MID-WEST MML B																			
29503B-AD-8	07/30/27	09/04/2025	Redemption 100.0000		1,082,538	1,082,538	1,071,712	1,076,665		5,873		5,873		1,082,538				87,604	07/30/2027	2.A PL
30339H-AD-3	FNZ USA FINCO LLC TL 11/05/31	07/24/2025	BARCLAYS CAPITAL INC		303,926	374,063	366,114			269		269		366,382		(62,457)	(62,457)	11,268	11/05/2031	4.C FE
	FINASTRA USA INC TERM LOAN 07/30/32																			
31772Y-AD-8		08/19/2025	BANK OF AMERICA NA		247,969	250,000	247,500			2		2		247,502		467	467		07/30/2032	4.C Z
	FINCO I LLC 2023 Initial Refinancing Term																			
31774B-AG-9	06/27/29	07/24/2025	Conversion		785,096	784,699	785,168	785,147		(51)		(51)		785,096				29,968	06/27/2029	3.B FE
	FINCO I LLC 2025 Replacement Term Loans																			
31774B-AH-7	06/27/29	09/30/2025	Redemption 100.0000		1,962	1,962	1,963			(1)		(1)		1,962				21	06/27/2029	3.B FE
	CORPAY TECH OPERATING CO LLC TL																			
33903R-AZ-2	04/28/28	09/30/2025	Redemption 100.0000		12,531	12,531	12,545			(13)		(13)		12,531				207	04/28/2028	3.A FE
34484K-AG-4	FOODSCIENCE, LLC TL 11/14/31	09/30/2025	Redemption 100.0000		9,822	9,822	9,724	9,724		98		98		9,822				810	11/14/2031	3.B PL
	FORTUNE INTERNATIONAL LLC MML																			
34965#-AB-4	01/17/26	09/30/2025	Redemption 100.0000		10,000	10,000	9,906	9,946		54		54		10,000				486	01/17/2026	3.A PL
	FORTUNE INTERNATIONAL LLC DDTL																			
34965#-AC-2	01/17/26	09/30/2025	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				243	01/17/2026	3.A PL
	FORTUNE INTERNATIONAL LLC TRANCHE 3 DDTL																			
34965#-AE-8	01/17/26	09/30/2025	Redemption 100.0000		10,211	10,211	10,109	10,168		44		44		10,211				496	01/17/2026	3.A PL
	DONLEN LLC TL B -FKA FREEDOM ACQUIRER-																			
35632U-AD-7	03/30/28	09/30/2025	Redemption 100.0000		41,752	41,752	41,752	41,752						41,752				2,431	03/30/2028	2.C FE
36175K-AB-4	GHR HEALTHCARE LLC DDTL 12/09/27	09/30/2025	Redemption 100.0000		3,842	3,842	3,805	3,818		24		24		3,842				251	12/09/2027	2.C PL
36175K-AD-0	GHR HEALTHCARE LLC MML 12/09/27	09/30/2025	Redemption 100.0000		12,325	12,325	12,201	12,255		70		70		12,325				804	12/09/2027	2.C PL
	GHR HEALTHCARE LLC INCREMENTAL MML																			
36175K-AE-8	12/09/27	09/30/2025	Redemption 100.0000		6,219	6,219	6,095	6,141		78		78		6,219				406	12/09/2027	2.C PL
36175K-AG-3	GHR Healthcare LLC TL 12/09/27	09/30/2025	Redemption 100.0000		13,405	13,405	13,271	13,292		112		112		13,405				875	12/09/2027	2.C PL
	GABRIEL PARTNERS LLC INCREMENTAL MML																			
36258#-AE-9	09/21/26	07/01/2025	Redemption 100.0000		4,197	4,197	4,155	4,180		17		17		4,197				246	09/21/2026	2.C PL
	GABRIEL PARTNERS LLC INCREMENTAL MML																			
36258#-AE-9	09/21/26	09/30/2025	Redemption 100.0000		4,197	4,197	4,155	4,180		17		17		4,197				246	09/21/2026	3.A PL
	GABRIEL PARTNERS LLC/OH 6TH AMND TL																			
36258#-AG-4	09/21/26	07/01/2025	Redemption 100.0000		1,102	1,102	1,091	1,092		10		10		1,102				55	09/21/2026	2.C PL
	Gates Industrial Corp plc TL																			
36740U-AY-8	05/23/31	09/30/2025	Redemption 100.0000		14,375	14,375	14,393	14,393		(18)		(18)		14,375				663	05/23/2031	3.C FE
	GENESEE SCIENTIFIC LLC MML 09/30/26																			
37173N-AC-6		09/30/2025	Redemption 100.0000		11,981	11,981	11,869	11,932		49		49		11,981				920	09/30/2026	3.B PL
	GENESEE SCIENTIFIC LLC DDTL 09/30/26																			
37173N-AD-4		09/30/2025	Redemption 100.0000		3,095	3,095	3,064	3,078		17		17		3,095				238	09/30/2026	3.B PL
38216K-AE-5	GOOD2GROW LLC 2024 TL 04/15/30	07/01/2025	Redemption 100.0000		17,093	17,093	16,922	16,936		158		158		17,093				1,203	04/15/2030	3.A Z

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42226X-AF-4	HEALTHSPAN BUYER LLC 2ND AMND INC TL 07/01/32	09/30/2025	Redemption 100.0000		12,040	12,040	11,980			60		60		12,040				275	07/01/2032	3.A PL
42237G-AB-7	HEARTLAND PAVING PARTNERS, LLC DDTL A 08/09/30	09/30/2025	Redemption 100.0000		1,009	1,009	999			10		10		1,009				31	08/09/2030	3.A PL
42237G-AD-3	HEARTLAND PAVING PARTNERS, LLC TL 08/09/30	09/30/2025	Redemption 100.0000		1,698	1,698	1,681	1,681		16		16		1,698				116	08/09/2030	3.A PL
42237G-AE-1	HEARTLAND PAVING PARTNERS, LLC DDTL B 08/09/30	07/01/2025	Redemption 100.0000		453	453	452			1		1		453				20	08/09/2030	3.A PL
45019J-AB-8	ISG ENTERPRICES LLC DDTL 12/07/28	09/30/2025	Redemption 100.0000		4,261	4,261	4,258	4,261						4,261				326	12/07/2028	3.B PL
45019J-AD-4	ISG ENTERPRICES LLC MML 12/07/28	09/30/2025	Redemption 100.0000		8,239	8,239	8,074	8,118		120		120		8,239				631	12/07/2028	3.B PL
45054@-AA-6	ITI INTERMODAL INC MML 12/21/27	09/30/2025	Redemption 100.0000		20,366	20,366	20,163	20,249		117		117		20,366				1,610	12/21/2027	3.A PL
45054@-AB-4	ITI INTERMODAL INC DDTL 12/21/27	09/30/2025	Redemption 100.0000		2,909	2,909	2,880	2,890		20		20		2,909				230	12/21/2027	3.A PL
45063#-AA-3	ITS BUYER INC MML 06/14/27	09/30/2025	Redemption 100.0000		35,649	35,649	35,292	35,514		134		134		35,649				3,243	06/14/2027	2.C PL
45070B-AJ-4	ITT HOLDINGS LLC ASSETS TL B 10/07/30	07/23/2025	Conversion		2,174,665	2,210,766	2,170,522	2,171,702		2,963		2,963		2,174,665				88,624	10/07/2030	3.C FE
45070B-AK-1	ITT HOLDINGS LLC REFI TERM LOAN B 2025 10/11/30	09/30/2025	Redemption 100.0000		5,527	5,527	5,437			90		90		5,527				15,062	10/11/2030	3.C FE
45114Y-AB-9	ICE USA INFRASTRUCTURE LLC ICE TL 03/15/30	09/30/2025	Redemption 100.0000		10,945	10,945	10,836	10,847		99		99		10,945				825	03/15/2030	2.C PL
45114Y-AD-5	ICE USA INFRASTRUCTURE LLC ICE TL 03/15/30	09/30/2025	Redemption 100.0000		3,042	3,042	3,011	3,012		29		29		3,042				381	03/15/2030	2.C PL
45256T-AB-8	IMPACT PARENT CORPORATION MML 03/23/29	09/30/2025	Redemption 100.0000		13,072	13,072	12,811	12,864		209		209		13,072				953	03/23/2029	3.A PL
45256T-AC-6	IMPACT PARENT CORPORATION DDTL 03/23/29	09/30/2025	Redemption 100.0000		6,075	6,075	5,983	6,000		74		74		6,075				443	03/23/2029	3.A PL
45256T-AE-2	IMPACT PARENT CORPORATION 2ND AMND DDTL 03/23/29	09/30/2025	Redemption 100.0000		10,451	10,451	10,242	10,255		196		196		10,451				764	03/23/2029	3.A PL
45256T-AF-9	IMPACT PARENT CORPORATION INCREMENTAL MML 03/23/29	09/30/2025	Redemption 100.0000		5,332	5,332	5,225	5,243		88		88		5,332				323	03/23/2029	3.A PL
45256T-AJ-1	IMPACT PARENT CORPORATION 4TH AMND DDTL 03/23/29	09/30/2025	Redemption 100.0000		5,800	5,800	5,713	5,715		85		85		5,800				424	03/23/2029	3.A PL
45256T-AK-8	IMPACT PARENT CORPORATION 6TH AMND DDTL 03/23/29	09/30/2025	Redemption 100.0000		1,714	1,714	1,698			16		16		1,714				69	03/23/2029	3.A PL
45676#-AA-2	INFOBASE ACQUISITION INC MML 06/14/28	09/30/2025	Redemption 100.0000		13,741	13,741	13,603	13,652		89		89		13,741				693	06/14/2028	3.A PL
45686E-AB-1	INFUCARE MERGER MML 01/04/28	09/30/2025	Redemption 100.0000		2,712,408	2,712,408	2,685,284	2,697,004		15,404		15,404		2,712,408				157,266	01/04/2028	2.C PL
45719@-AC-9	INHANCE TECHNOLOGIES LLC MML 06/30/29	09/01/2025	Maturity		71,046	71,046	71,046							71,046				196,845	06/30/2029	3.C PL
46585#-AE-2	IVEX & INDUSPAC HOLDCO MML 12/17/25	09/02/2025	Redemption 100.0000		6,703	6,703	6,603	6,661		42		42		6,703				519	12/17/2025	3.B PL
46585#-AF-9	IVEX & INDUSPAC HOLDCO MML 12/17/25	09/02/2025	Redemption 100.0000		10,482	10,482	10,325	10,406		76		76		10,482				811	12/17/2025	3.B PL
46585#-AG-7	IVEX & INDUSPAC HOLDCO 7TH AMND MML 12/17/25	09/02/2025	Redemption 100.0000		5,468	5,468	5,413	5,433		35		35		5,468				419	12/17/2025	3.B PL
46620S-AB-7	JKC PARENT, INC DDTL 02/13/32	09/30/2025	Redemption 100.0000		3,484	3,484	3,449			35		35		3,484				65	02/13/2032	3.A PL
46620S-AD-3	JKC PARENT, INC TL 02/13/32	09/30/2025	Redemption 100.0000		10,065	10,065	9,965			101		101		10,065				471	02/13/2032	3.A PL
47718F-AB-6	JETSON INTERMEDIATE LLC JETSON TL B 04/09/30	07/01/2025	Redemption 100.0000		12,120	12,120	11,999	12,010		110		110		12,120				599	04/09/2030	3.B Z
47718F-AB-6	JETSON INTERMEDIATE LLC JETSON TL B 04/09/30	09/30/2025	Redemption 100.0000		12,120	12,120	11,999	12,010		110		110		12,120				902	04/09/2030	3.B PL
47783Y-AP-4	JOHN BEAN TECHNOLOGIES CORP TERM LOAN 01/02/32	08/20/2025	Conversion		1,243,956	1,246,875	1,243,758			198		198		1,243,956				47,398	01/02/2032	3.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	JOHN BEAN TECHNOLOGIES CORP 1ST AMND TL																			
47783Y-AQ-2	08/20/32	09/30/2025	Redemption 100.0000		3,125	3,125	3,118			7		7		3,125				6,728	08/20/2032	3.B FE
	KL HILLTOP ACQUISITION, LLC TL																			
48256X-AD-9	03/10/32	09/30/2025	Redemption 100.0000		7,885	7,885	7,806			79		79		7,885				404	03/10/2032	3.A PL
	KSLB HLDGS LLC TYSON BAKERY MML																			
48268J-AC-8	07/30/27	09/30/2025	Redemption 100.0000		11,021	11,021	10,949	11,007		14		14		11,021				768	07/30/2027	3.C PL
	KL BRONCO ACQUISITION, INC MML																			
48279*-AA-1	06/30/28	09/30/2025	Redemption 100.0000		12,210	12,210	12,087	12,129		81		81		12,210				901	06/30/2028	3.A PL
48354V-AN-2	KAMAN CORP DDTL 01/30/32	09/30/2025	Redemption 100.0000		377	377	372			5		5		377				6	01/30/2032	4.B FE
48855H-AB-3	KENCO PPC BUYER DDTL 11/15/29	09/30/2025	Redemption 100.0000		6,058	6,058	6,043			15		15		6,058				270	11/15/2029	2.C PL
48855H-AC-1	KENCO PPC BUYER MML 11/15/29	09/30/2025	Redemption 100.0000		37,595	37,595	37,220	37,299		296		296		37,595				2,575	11/15/2029	2.C PL
48889E-AB-0	KENG ACQUISTION INC TL 08/01/29	09/30/2025	Redemption 100.0000		14,808	14,808	14,586	14,627		181		181		14,808				811	08/01/2029	3.B PL
48889E-AC-8	KENG ACQUISTION INC DDTL 08/01/29	09/30/2025	Redemption 100.0000		8,907	8,907	8,816	6,328		87		87		8,907				450	08/01/2029	3.B PL
	LSF12 CROWN US COMM BIDCO LLC TL																			
50221U-AD-3	12/02/31	09/30/2025	Redemption 100.0000		750	750	746			4		4		750				2	12/02/2031	4.C FE
	LJ AVALON HOLDINGS LLC DDTL 02/01/30																			
50249@-AA-2		07/01/2025	Redemption 100.0000		3,606	3,606	3,552	3,556		50		50		3,606				236	02/01/2030	3.B PL
	LJ AVALON HOLDINGS LLC DDTL 02/01/30																			
50249@-AA-2		08/12/2025	Redemption 100.0000		1,423,658	1,423,658	1,402,303	1,404,067		19,591		19,591		1,423,658				93,296	02/01/2030	3.B Z
50249@-AC-8	LJ AVALON HOLDINGS LLC TL 02/01/30	08/12/2025	Redemption 100.0000		3,477,644	3,477,644	3,408,091	3,422,336		55,308		55,308		3,477,644				249,744	02/01/2030	3.B Z
	LAMARK DEBT MERGER SUB LLC DDTL																			
51322K-AC-3	10/14/27	09/30/2025	Redemption 100.0000		6,932	6,932	6,863	6,886		46		46		6,932				428	10/14/2027	3.A PL
	LAMARK DEBT MERGER SUB LLC MML																			
51322K-AD-1	10/14/27	09/30/2025	Redemption 100.0000		32,350	32,350	32,027	32,175		175		175		32,350				1,996	10/14/2027	3.A PL
	LEGACY SERVICE PARTNERS LLC MML																			
52473U-AB-8	01/09/29	09/30/2025	Redemption 100.0000		17,063	17,063	16,722	16,812		251		251		17,063				1,256	01/09/2029	2.C PL
	LEGACY SERVICE PARTNERS LLC DDTL																			
52473U-AC-6	01/09/29	09/30/2025	Redemption 100.0000		7,937	7,937	7,838	7,854		83		83		7,937				604	01/09/2029	2.C PL
53031#-AA-6	LIBERTY BUYER INC MML 06/15/28	09/30/2025	Redemption 100.0000		6,232	6,232	6,170	6,191		41		41		6,232				478	06/15/2028	3.B PL
53031#-AB-4	LIBERTY BUYER INC DDTL 06/15/28	09/30/2025	Redemption 100.0000		908	908	899	901		6		6		908				72	06/15/2028	3.B PL
	LIVE NATION ENTERTAINMENT TL																			
53803H-AM-2	10/17/26	09/30/2025	Redemption 100.0000		4,137	4,137	4,158	4,138						4,137				201	10/17/2026	3.B FE
	LONG TERM CARE GROUP INC MML																			
54288@-AB-4	09/08/27	09/30/2025	Redemption 100.0000		26,553	26,553	25,465	25,658		896		896		26,553				1,957	09/08/2027	3.B PL
	MC GROUP VENTURES CORPORATION MML																			
55284B-AB-2	06/30/27	09/30/2025	Redemption 100.0000		15,385	15,385	15,231	15,308		76		76		15,385				1,165	06/30/2027	3.B PL
	MC GROUP VENTURES CORPORATION DDTL																			
55284B-AC-0	06/30/27	09/30/2025	Redemption 100.0000		9,534	9,534	9,487	9,504		30		30		9,534				722	06/30/2027	3.B PL
	MC Group Ventures Corporation 4th AMND MML																			
55284B-AF-3	06/30/27	09/30/2025	Redemption 100.0000		13,210	13,210	13,078	13,095		115		115		13,210				750	06/30/2027	3.B PL
55292S-AF-6	MBS HOLDINGS INC MML 04/16/27	09/30/2025	Redemption 100.0000		21,260	21,260	21,048	21,162		99		99		21,260				1,590	04/16/2027	3.B PL
55292S-AG-4	MBS HOLDINGS INC MML 04/16/27	09/30/2025	Redemption 100.0000		2,019	2,019	1,978	1,991		27		27		2,019				313	04/16/2027	4.A PL
	MBS HOLDINGS INC 2ND INCREMENTAL MML																			
55292S-AH-2	04/16/27	09/30/2025	Redemption 100.0000		5,600	5,600	5,502	5,528		72		72		5,600				429	04/16/2027	3.B PL
	MGM Transformer Holdings LLC MML																			
55303V-AC-3	10/31/29	09/30/2025	Redemption 100.0000		39,353	39,353	38,763	38,849		504		504		39,353				2,956	10/31/2029	3.A PL
55314N-AZ-7	MKS INSTRUMENTS INC TL B 08/17/29	09/30/2025	Redemption 100.0000		19,256	19,256	19,126			130		130		19,256				3,806	08/17/2029	3.A FE
	MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC																			
55327J-AB-4	DDTL 01/08/30	09/30/2025	Redemption 100.0000		10,777	10,777	10,669	5,242		107		107		10,777				613	01/08/2030	4.B PL
	MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC																			
55327J-AC-2	TL 01/08/30	09/30/2025	Redemption 100.0000		23,256	23,256	23,023	23,052		204		204		23,256				1,089	01/08/2030	3.A PL
55426*-AA-8	MGP HOLDINGS III CORP DES 03/01/30	09/30/2025	Redemption 100.0000		76,555	76,555	75,809	75,873		682		682		76,555				5,580	03/01/2030	4.C PL
	MGP HOLDINGS III CORP MGP HOLDINGS III CORP																			
55426*-AB-6	DDTL 03/01/30	09/30/2025	Redemption 100.0000		6,337	6,337	6,307	6,310		28		28		6,337				516	03/01/2030	4.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..57648Y-AB-9	MATADOR US BUYER LLC DDTL 06/25/30	09/30/2025	Redemption 100.0000		9,332	9,332	9,239			93		93		9,332				534	06/25/2030	2.C Z
..57648Y-AC-7	MATADOR US BUYER LLC Term Loan 06/25/30	09/30/2025	Redemption 100.0000		37,233	37,233	36,860	36,884		348		348		37,233				2,681	06/25/2030	2.C Z
..57777Y-AG-1	MAVIS TIRE EXPRESS SERV TOPCO TL 05/04/28	09/30/2025	Redemption 100.0000		1,250	1,250	1,234			16		16		1,250				26	05/04/2028	4.C Z
..58503U-AF-0	MEDLINE BORROWER LP TL 1L 10/23/28	07/31/2025	Conversion		2,980,707	2,989,661	2,979,031	2,979,301		1,406		1,406		2,980,707				115,734	10/23/2028	3.C FE
..58503U-AJ-2	MEDLINE BORROWER LP TL 1L 10/23/30	09/30/2025	Redemption 100.0000		7,474	7,474	7,452			22		22		7,474				80	10/23/2030	3.C FE
..59002@-AA-0	MERIT B2B LLC MML 05/23/26	09/30/2025	Redemption 100.0000		256,193	256,193	253,631	255,126		1,067		1,067		256,193				16,494	05/23/2026	2.C PL
..59273@-AB-0	METZ CULINARY MANAGEMENT INC DDTL 12/23/27	07/01/2025	Redemption 100.0000		1,614	1,614	1,598	1,600		14		14		1,614				74	12/23/2027	3.A PL
..59273@-AD-6	METZ CULINARY MANAGEMENT INC MML 12/23/27	09/30/2025	Redemption 100.0000		12,502	12,502	12,377	12,431		71		71		12,502				722	12/23/2027	3.A PL
..59273@-AG-9	Metz Culinary Management, Inc. INCREMENTAL MML 12/23/27	07/01/2025	Redemption 100.0000		4,927	4,927	4,877	4,884		43		43		4,927				227	12/23/2027	3.A PL
..59832H-AC-6	MIDWEST EYE SERVICES LLC MML 08/20/27	09/30/2025	Redemption 100.0000		25,449	25,449	25,167	25,295		154		154		25,449				1,726	08/20/2027	3.B PL
..59832H-AD-4	MIDWEST EYE SERVICES LLC DDTL 08/20/27	09/30/2025	Redemption 100.0000		12,139	12,139	12,019	12,062		77		77		12,139				823	08/20/2027	3.B PL
..60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DDTL 2023 10/16/29	07/01/2025	Redemption 100.0000		7,278	7,278	7,169	1,892		108		108		7,278				268	10/16/2029	3.A PL
..60725B-AC-7	MOBILE COMMUNICATIONS AMERICA MML 2023 10/16/29	09/30/2025	Redemption 100.0000		28,348	28,348	27,923	27,986		362		362		28,348				1,619	10/16/2029	3.A PL
..61980@-AD-6	MOTION & CONTROL ENTERPRISES DDTL 06/01/28	09/30/2025	Redemption 100.0000		35,263	35,263	35,109	35,134		128		128		35,263				2,794	06/01/2028	3.B PL
..62890H-AC-9	NS GROUP ACQUISITION COMPANY MML 11/06/25	09/30/2025	Redemption 100.0000		15,000	15,000	14,850	14,990		10		10		15,000				1,041	11/06/2025	3.A PL
..62910X-AB-2	SNOWBALL HOLDINGS LP MML 11/30/28	09/30/2025	Redemption 100.0000		12,428	12,428	12,304	12,346		82		82		12,428				962	11/30/2028	3.B PL
..62910X-AC-0	SNOWBALL HOLDINGS LP DDTL 11/30/28	09/30/2025	Redemption 100.0000		12,572	12,572	12,451	12,445		127		127		12,572				981	11/30/2028	3.B PL
..62910X-AE-6	NFM & J LP Term Loan 11/30/27	09/30/2025	Redemption 100.0000		16,958	16,958	16,788	16,828		130		130		16,958				1,313	11/30/2027	3.B PL
..62910X-AF-3	NFM & J LP DDTL 11/30/27	09/30/2025	Redemption 100.0000		943	943	934	935		9		9		943				78	11/30/2027	3.B PL
..62924U-AE-6	NUTRA-MED PACKAGING INC DES 07/27/28	07/01/2025	Redemption 100.0000		21,164	21,164	21,164	21,164						21,164				1,644	07/27/2028	3.A PL
..62981*-AA-1	JARROW FORMULAS MML 08/30/26	09/30/2025	Redemption 100.0000		75,000	75,000	74,106	74,657		343		343		75,000				6,046	08/30/2026	3.B PL
..65344#-AB-0	NEXUS INTERMEDIATE III LLC DDTL 12/06/27	07/01/2025	Redemption 100.0000		16,473	16,473	16,308	16,321		152		152		16,473				1,146	12/06/2027	3.A PL
..65957#-AA-0	NORTH HAVEN CS ACQUISITION INC MML 01/23/27	08/26/2025	Redemption 100.0000		4,870,000	4,870,000	4,821,300	4,869,091		909		909		4,870,000				400,066	01/23/2027	3.A Z
..65957E-AC-9	NORTH HAVEN CS ACQUISITION INC INCR MML 01/23/27	08/26/2025	Redemption 100.0000		14,633,591	14,633,591	14,487,255	14,520,110		113,482		113,482		14,633,591				1,202,115	01/23/2027	3.A PL
..65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO MML 06/08/26	09/30/2025	Redemption 100.0000		9,828	9,828	9,729	9,818		10		10		9,828				754	06/08/2026	4.A Z
..65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO DDTL 06/08/26	09/30/2025	Redemption 100.0000		848	848	848	834		15		15		848				65	06/08/2026	4.A Z
..67103*-AA-3	ONS MSO LLC MML 07/08/26	07/01/2025	Redemption 100.0000		6,292	6,292	6,229	6,284		7		7		6,292				449	07/08/2026	3.A PL
..67103*-AC-9	ONS MSO LLC MML 07/08/26	07/01/2025	Redemption 100.0000		2,105	2,105	2,084	2,102		3		3		2,105				151	07/08/2026	3.A PL
..67103*-AD-7	ONS MSO LLC 2022-1 INCRMNTL MML 07/08/26	07/01/2025	Redemption 100.0000		8,252	8,252	8,169	8,237		15		15		8,252				591	07/08/2026	3.A PL
..67114C-AE-5	ONS MSO LLC MML 07/22/26	07/01/2025	Redemption 100.0000		16,687	16,687	16,520	16,663		24		24		16,687				1,195	07/22/2026	3.A PL
..68163M-AB-7	OLYMPUS US BIDCO LLC MML 08/22/29	07/31/2025	Redemption 100.0000		41,250	41,250	40,838	40,945		305		305		41,250				2,412	08/22/2029	2.B PL
..68300*-AB-0	ONLINE LABELS GROUP LLC DDTL 12/19/29	07/01/2025	Redemption 100.0000		371	371	371							371				14	12/19/2029	3.B PL
..68635P-AB-0	Orion Group Fm Holdings Llc MML 06/30/29	09/30/2025	Redemption 100.0000		21,429	21,429	21,429	21,429						21,429				1,596	06/30/2029	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Orion Group Fm Holdings Llc DDTL																			
..68635P-AC-8	06/30/29	09/30/2025	Redemption 100.0000		11,893	11,893	11,714	11,487		406		406		11,893				898	06/30/2029	3.C PL
	Orion Group Fm Holdings Llc 1ST AMND MML																			
..68635P-AF-1	06/30/29	09/30/2025	Redemption 100.0000		394	394	390	391		4		4		394				29	06/30/2029	3.C PL
..69014G-AB-9	OVATION HOLDINGS INC DDTL 02/03/29	09/30/2025	Redemption 100.0000		2,380	2,380	2,356	2,360		21		21		2,380				162	02/03/2029	3.A PL
..69014G-AD-5	OVATION HOLDINGS INC TL 02/03/29	09/30/2025	Redemption 100.0000		10,120	10,120	9,892	9,948		172		172		10,120				720	02/03/2029	3.A PL
	OVATION HOLDINGS INC 3RD AMND DDTL																			
..69014G-AE-3	12/02/31	09/30/2025	Redemption 100.0000		10,911	10,911	10,802			109		109		10,911				562	12/02/2031	3.A PL
	OVATION HOLDINGS INC 3RD AMND TL																			
..69014G-AF-0	12/02/31	09/30/2025	Redemption 100.0000		1,571	1,571	1,556	1,556		16		16		1,571				98	12/02/2031	3.A PL
..69315E-AB-0	PAG HOLDING CORP TL 12/21/29	09/30/2025	Redemption 100.0000		37,599	37,599	36,847	36,945		654		654		37,599				2,623	12/21/2029	3.A PL
..69315E-AC-8	PAG HOLDING CORP DDTL 12/21/29	09/30/2025	Redemption 100.0000		12,401	12,401	12,153	12,018		384		384		12,401				887	12/21/2029	3.A PL
	Palmetto Acquisitionco Inc. DDTL																			
..69705X-AB-6	09/18/29	09/30/2025	Redemption 100.0000		5,877	5,877	5,788	3,872		87		87		5,877				398	09/18/2029	3.B PL
	Palmetto Acquisitionco Inc. MML																			
..69705X-AD-2	09/18/29	09/30/2025	Redemption 100.0000		20,395	20,395	20,039	20,090		305		305		20,395				1,556	09/18/2029	3.B PL
..69902B-AB-5	PARADIGM PARENT LLC TL 04/19/32	08/08/2025	MORGAN STANEY & CAPITAL SVCS		225,156	250,000	225,000			101		101		225,101		56	56		04/19/2032	4.B Z
..70345*-AA-5	PATRIOT MMG BUYER INC MML 10/15/27	07/01/2025	Redemption 100.0000		20,980	20,980	20,770	20,832		123		123		20,980				1,064	10/15/2027	3.A PL
..70345*-AA-5	PATRIOT MMG BUYER INC MML 10/15/27	09/30/2025	Redemption 100.0000		20,980	20,980	20,770	20,823		123		123		20,980				1,620	10/15/2027	3.B PL
	Perennial Services Group LLC MML																			
..71367A-AB-1	09/08/29	09/30/2025	Redemption 100.0000		10,339	10,339	10,184	10,209		131		131		10,339				782	09/08/2029	3.A PL
	Perennial Services Group LLC DDTL																			
..71367A-AC-9	09/08/29	09/30/2025	Redemption 100.0000		9,233	9,233	9,118	9,133		100		100		9,233				699	09/08/2029	3.A PL
	PERENNIAL SERVICES GROUP, LLC DDTL																			
..71367A-AE-5	09/08/29	09/30/2025	Redemption 100.0000		13,390	13,390	13,256	13,261		129		129		13,390				804	09/08/2029	3.A PL
..71429T-AF-7	PERRIGO COMPANY TL B 04/20/29	09/30/2025	Redemption 100.0000		5,261	5,261	5,223	5,223		38		38		5,261				253	04/20/2029	3.A FE
..71677H-AL-9	PETSMART LLC TERM LOAN B2 02/12/28	07/09/2025	J P MORGAN SECURITIES INC		995,000	1,000,000	998,737	498,295		163		163		999,032		(4,032)	(4,032)	32,728	02/12/2028	4.B FE
..71677H-AL-9	PETSMART LLC TERM LOAN B2 02/12/28	08/01/2025	Redemption 100.0000		2,906	2,906	2,873	307		33		33		2,906				37	02/12/2028	4.B FE
..71677H-AL-9	PETSMART LLC TERM LOAN B2 02/12/28	08/18/2025	Conversion		1,104,012	1,115,966	1,103,381	117,854		600		600		1,104,012				18,480	02/12/2028	4.B FE
	PINNACLE SUPPLY PARTNERS LLC MML																			
..72354A-AB-4	04/03/30	09/30/2025	Redemption 100.0000		14,656	14,656	14,363	14,406		250		250		14,656				1,194	04/03/2030	3.A PL
	PINNACLE SUPPLY PARTNERS LLC DDTL																			
..72354A-AC-2	04/03/30	09/30/2025	Redemption 100.0000		4,606	4,606	4,560	4,563		43		43		4,606				377	04/03/2030	3.A PL
..73108R-AB-4	SOLERA HOLDINGS TL 06/04/28	08/21/2025	VARIOUS		2,253,942	2,372,409	2,302,328			1,620		1,620		2,303,948		(50,006)	(50,006)	24,084	06/04/2028	5.A FE
..73108R-AB-4	SOLERA HOLDINGS TL 06/04/28	09/30/2025	Redemption 100.0000		959	959	965			(6)		(6)		959				65	06/04/2028	5.A FE
	POLYMER SOLUTIONS GROUP LLC MML																			
..73178T-AC-3	11/26/26	09/30/2025	Redemption 100.0000		11,364	11,364	11,254	11,324		40		40		11,364				1,161	11/26/2026	3.B PL
	PowerGrid Services LLC MML 09/21/28																			
..73940B-AC-9		07/01/2025	Redemption 100.0000		2,946,965	2,946,965	2,917,496	2,928,351		18,615		18,615		2,946,965				137,906	09/21/2028	2.C PL
..74045B-AG-2	PREGIS TOPCO LLC TL 02/01/29	09/03/2025	BANK OF AMERICA NA		303,188	300,000	300,750			(41)		(41)		300,709		2,478	2,478	6,367	02/01/2029	4.C FE
..74045B-AG-2	PREGIS TOPCO LLC TL 02/01/29	09/30/2025	Redemption 100.0000		1,748	1,748	1,752			(4)		(4)		1,748				37	02/01/2029	4.C FE
	PRO MACH GROUP INC TERM LOAN																			
..74273J-AK-9	08/31/28	08/25/2025	MORGAN STANEY & CAPITAL SVCS		1,505,625	1,500,000	1,505,152			(679)		(679)		1,504,473		1,152	1,152	56,382	08/31/2028	4.B FE
	PRO MACH GROUP INC TERM LOAN																			
..74273J-AK-9	08/31/28	09/30/2025	Redemption 100.0000		1,228	1,228	1,232			(4)		(4)		1,228				46	08/31/2028	4.B FE
	PROAMPAC PG BORROWER LLC TL 09/29/28																			
..74274N-AL-7		09/30/2025	Redemption 100.0000		2,371	2,371	2,386			(15)		(15)		2,371				89	09/29/2028	4.C FE
	PROJECT BOOST PURCHASER LLC TL																			
..74339N-AK-2	07/16/32	07/25/2025	Call 100.7143		503,571	500,000	511,875			(583)		(583)		511,292		(11,292)	(11,292)	29,187	07/16/2032	5.B FE
	STUBHUB HOLDCO SUB LLC TL B 03/15/30																			
..74530D-AH-8		09/29/2025	Redemption 100.0000		785,723	785,723	768,045			17,679		17,679		785,723				11,699	03/15/2030	4.C FE
..74643#-AB-0	PURPLE COW BUYER LLC TL 11/05/30	09/30/2025	Redemption 100.0000		7,827	7,827	7,749	7,750		77		77		7,827				1,113	11/05/2030	3.A PL
	QUIKRETE HOLDINGS INC Term B																			
..74839X-AM-1	04/14/31	09/30/2025	Redemption 100.0000		7,444	7,444	7,487			(43)		(43)		7,444				310	04/14/2031	3.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74908J-AB-2	QHR HOLDCO INC MML 05/28/27	09/30/2025	Redemption 100.0000		16,241	16,241	16,078	16,164		77		77		16,241				1,209	05/28/2027	3.A PL
..74908J-AD-8	QHR HOLDCO INC DDTL 05/28/27	09/30/2025	Redemption 100.0000		5,000	5,000	4,938	4,959		41		41		5,000				367	05/28/2027	3.A PL
..74908J-AE-6	QHR HOLDCO INC MML 05/28/27	09/30/2025	Redemption 100.0000		5,000	5,000	4,925	4,950		50		50		5,000				367	05/28/2027	3.A PL
..74935N-AB-0	RA PARENT HOLDINGS MML 03/01/29	09/30/2025	Redemption 100.0000		12,246	12,246	12,124	12,162		84		84		12,246				887	03/01/2029	4.B PL
..74935N-AC-8	RA PARENT HOLDINGS DDTL 03/01/29	09/30/2025	Redemption 100.0000		3,062	3,062	3,032	3,036		25		25		3,062				213	03/01/2029	4.B PL
..74935N-AE-4	RA PARENT HOLDINGS INCREMENTAL DDTL 03/01/29	09/30/2025	Redemption 100.0000		1,564	1,564	1,548	1,550		14		14		1,564				110	03/01/2029	4.B PL
..74935N-AF-1	RA PARENT HOLDINGS INCREMENTAL MML 03/01/29	09/30/2025	Redemption 100.0000		18,766	18,766	18,579	18,633		133		133		18,766				1,359	03/01/2029	4.B PL
..74935N-AG-9	Ra Parent Holdigs LP 2ND AMND MML 03/01/29	09/30/2025	Redemption 100.0000		14,979	14,979	14,829	14,844		135		135		14,979				1,049	03/01/2029	3.A PL
..75605V-AD-4	REALPAGE INC TL B 04/22/28	09/30/2025	Redemption 100.0000		4,522	4,522	4,488			34		34		4,522				172	04/22/2028	4.C FE
..75605V-AH-5	REALPAGE INC TL 04/24/28	09/30/2025	Redemption 100.0000		1,875	1,875	1,881			(6)		(6)		1,875				99	04/24/2028	4.C FE
..75870@-AA-5	REFRESH INTERMEDIATE II LLC MML 12/23/28	09/30/2025	Redemption 100.0000		10,866	10,866	10,758	10,775		92		92		10,866				762	12/23/2028	3.B PL
..75870@-AB-3	REFRESH INTERMEDIATE II LLC DDTL 12/23/28	09/30/2025	Redemption 100.0000		2,717	2,717	2,717							2,717				144	12/23/2028	3.B PL
..76219L-AB-6	Rhino Intermediate Holding Com DDTL 04/04/29	09/30/2025	Redemption 100.0000		2,541	2,541	2,503	2,485		56		56		2,541				189	04/04/2029	3.A PL
..76219L-AD-2	Rhino Intermediate Holding Com MML 04/04/29	09/30/2025	Redemption 100.0000		19,420	19,420	19,217	19,215		206		206		19,420				1,500	04/04/2029	3.A PL
..77542H-AK-1	Rohrer Corporation MML 03/15/27	07/01/2025	Redemption 100.0000		9,521	9,521	9,431	9,457		65		65		9,521				682	03/15/2027	3.A PL
..77542H-AL-9	Rohrer Corporation 2ND AMNDMNT MML 03/15/27	07/01/2025	Redemption 100.0000		3,230	3,230	3,198	3,214		16		16		3,230				231	03/15/2027	3.A PL
..77542H-AM-7	Rohrer Corporation MML 02/26/27	07/01/2025	Redemption 100.0000		7,296	7,296	7,223	7,263		34		34		7,296				522	02/26/2027	3.A PL
..78029#-AL-3	ROYAL HOLDCO CORPORATION TL 12/30/30	09/30/2025	Redemption 100.0000		16,545	16,545	16,363			181		181		16,545				751	12/30/2030	2.C PL
..78350U-AJ-4	RYAN SPECIALTY LLC TL 09/15/31	09/30/2025	Redemption 100.0000		3,750	3,750	3,750	3,750						3,750				186	09/15/2031	3.C FE
..78404X-AJ-4	SBA Tower Trust SBA SENIOR FINANCE II TLB 01/27/31	09/30/2025	Redemption 100.0000		9,734	9,734	9,545	9,565		169		169		9,734				449	01/27/2031	3.B FE
..78413S-AD-7	SCIC BUYER, INC TL 03/28/31	09/30/2025	Redemption 100.0000		24,549	24,549	24,303			245		245		24,549				1,168	03/28/2031	2.C PL
..78466D-BJ-2	SS&C TECHNOLOGIES INC TL 05/09/31	08/29/2025	Redemption 100.0000		347,802	347,802	347,802	347,802						347,802				14,157	05/09/2031	3.A FE
..78470D-AV-0	SPX FLOW INC TL 04/05/29	08/06/2025	Conversion		502,749	500,000	503,125			(376)		(376)		502,749				21,576	04/05/2029	4.B FE
..78484E-AB-6	Spi Llc 2021 MML 12/21/27	09/30/2025	Redemption 100.0000		25,000	25,000	24,750	24,859		141		141		25,000				1,706	12/21/2027	2.C PL
..78488C-AL-4	SeaWorld Parks & Entertainment TL B2 08/25/28	09/30/2025	Redemption 100.0000		9,912	9,912	9,954	9,954		(41)		(41)		9,912				476	08/25/2028	3.B FE
..80006H-AD-0	Sandlot Buyer LLC 2023 INCR MML 09/19/28	09/30/2025	Redemption 100.0000		36,219	36,219	35,494	35,636		583		583		36,219				2,945	09/19/2028	2.C PL
..82865#-AA-6	SIMITREE ACQUISITION MML 05/17/26	09/30/2025	Redemption 100.0000		8,772	8,772	8,667	8,666		67		67		8,772				692	05/17/2026	3.B PL
..82865#-AB-4	SIMITREE ACQUISITION DDTL 05/17/26	09/30/2025	Redemption 100.0000		2,848	2,848	2,848	2,842						2,848				219	05/17/2026	3.B PL
..831751-AB-8	SMITH & HOWARD ADVISORY LLC TL 11/26/30	07/31/2025	Redemption 100.0000		4,831	4,831	4,783	4,783		48		48		4,831				259	11/26/2030	3.A PL
..831751-AC-6	SMITH & HOWARD ADVISORY LLC DDTL 11/26/30	08/29/2025	Redemption 100.0000		3,058	3,058	3,028			31		31		3,058				136	11/26/2030	3.A PL
..83204E-AC-3	SMART WAVE TECH HOLDINGS MML 11/05/26	09/30/2025	Redemption 100.0000		14,072	14,072	13,897	13,952		120		120		14,072				1,125	11/05/2026	3.B PL
..84410H-AN-0	SOUTHERN VET PARTNERS LLC TL 12/04/31	07/24/2025	Conversion		504,024	498,750	504,361			(337)		(337)		504,024				18,465	12/04/2031	4.B FE
..84410H-AQ-3	SOUTHERN VET PARTNERS LLC SOUVET 12/04/31	08/04/2025	JEFFERIES LLC		498,750	498,750	504,024			(141)		(141)		503,883		(5,133)	(5,133)		12/04/2031	4.B FE
..84744B-AD-2	Specialist Resources Global In DDTL 09/23/27	09/23/2025	Maturity		1,430,925	1,430,925	1,424,191	1,428,965		1,960		1,960		1,430,925				89,390	09/23/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Specialist Resources Global In DDTL																			
..84744B-AE-0	09/23/27	09/30/2025	Maturity		3,901,553	3,901,553	3,882,803	3,895,973		5,580		5,580		3,901,553				276,039	09/23/2027	2.C PL
	SPECIALIST RESOURCES GLOBAL IN MML																			
..84744B-AG-5	09/23/27	09/30/2025	Redemption 100.0000		5,225	5,225	5,173	5,183		42		42		5,225				307	09/23/2027	2.C PL
	Stratix Holding Corporation MML																			
..86309L-AB-6	09/15/28	09/30/2025	Redemption 100.0000		37,500	37,500	36,938	37,112		388		388		37,500				4,593	09/15/2028	3.A PL
..87250Y-AC-3	Ti Acquisition NC LLC MML 03/19/27	09/30/2025	Redemption 100.0000		15,000	15,000	14,888	14,956		44		44		15,000				1,028	03/19/2027	2.C PL
..87331#-AA-1	TSS BUYER, LLC DDTL 06/22/29	09/30/2025	Redemption 100.0000		28,521	28,521	28,521	26,957		66		66		28,521				2,119	06/22/2029	3.B PL
..87331#-AC-7	TSS BUYER, LLC MML 06/22/29	09/30/2025	Redemption 100.0000		51,563	51,563	51,563	51,563						51,563				3,703	06/22/2029	3.B PL
..87331#-AD-5	TSS BUYER, LLC INCR MML 06/22/29	07/01/2025	Redemption 100.0000		2,902	2,902	2,859	2,867		35		35		2,902				221	06/22/2029	3.B PL
	Tangent Technologies Acquisiti MML																			
..87546H-AC-4	11/30/27	09/30/2025	Redemption 100.0000		30,775	30,775	30,471	30,598		177		177		30,775				2,178	11/30/2027	3.A PL
..88023H-AJ-9	Tempo Acquisition, LLC TL 08/31/28	09/30/2025	Redemption 100.0000		3,750	3,750	3,734			16		16		3,750				127	08/31/2028	3.C FE
..88078F-BM-9	TEREX CORP TL 10/01/31	08/12/2025	Conversion		992,964	997,500	992,513	992,632		332		332		992,964				39,477	10/01/2031	2.C FE
	TEREX CORP 2025 REFI TERM LOAN																			
..88078F-BQ-0	10/08/31	09/30/2025	Redemption 100.0000		2,494	2,494	2,482			11		11		2,494				5,386	10/08/2031	2.C FE
	Thayer Power & Communication L MML																			
..88331@-AA-1	03/26/27	07/01/2025	Redemption 100.0000		17,373	17,373	17,208	17,112		87		87		17,373				497	03/26/2027	2.C PL
	Thayer Power & Communication L DDTL																			
..88331@-AB-9	03/26/27	07/01/2025	Redemption 100.0000		1,003	1,003	1,003	993						1,003				29	03/26/2027	2.C PL
..88585*-AA-6	360 HOLDCO INC LLC MML 08/02/28	09/30/2025	Redemption 100.0000		5,951	5,951	5,892	5,901		50		50		5,951				421	08/02/2028	3.A PL
	TIDI LEGACY PRODUCTS, INC MML																			
..88656*-AC-6	12/19/29	09/30/2025	Redemption 100.0000		57,069	57,069	56,498	56,573		496		496		57,069				(243)	12/19/2029	3.A PL
	Tinicum Voltage Intermediate H 1ST MML																			
..88751E-AC-9	12/17/27	07/01/2025	Redemption 100.0000		19,231	19,231	18,989	19,042		189		189		19,231				1,354	12/17/2027	3.A FE
	Tinicum Voltage Intermediate H 1ST MML																			
..88751E-AC-9	12/17/27	09/30/2025	Redemption 100.0000		25,000	25,000	24,685	24,753		247		247		25,000				1,760	12/17/2027	3.B PL
..88770Y-AF-5	Tinuiti Inc. DDTL 12/10/26	09/30/2025	Redemption 100.0000		15,196	15,196	15,006	15,122		74		74		15,196				1,113	12/10/2026	3.A PL
..88770Y-AG-3	Tinuiti Inc. DDTL 12/10/26	09/30/2025	Redemption 100.0000		9,804	9,804	9,804	9,804						9,804				718	12/10/2026	3.A PL
	THE TOWNSEND COMPANY, LLC INITIAL MML																			
..89219E-AB-5	08/15/29	09/30/2025	Redemption 100.0000		29,316	29,316	28,877	28,954		363		363		29,316				2,074	08/15/2029	3.A PL
	THE TOWNSEND COMPANY, LLC INITIAL DDTL																			
..89219E-AC-3	08/15/29	09/30/2025	Redemption 100.0000		5,989	5,989	5,912	5,442		85		85		5,989				437	08/15/2029	3.A PL
	THE TOWNSEND COMPANY, LLC DDTL																			
..89219E-AE-9	08/15/30	09/30/2025	Redemption 100.0000		1,100	1,100	1,089			11		11		1,100				30	08/15/2030	3.A PL
	TransUnion LLC Trans Union LLC TLB																			
..89334G-BG-8	06/24/31	09/30/2025	Redemption 100.0000		1,515	1,515	1,512	1,512		3		3		1,515				70	06/24/2031	3.B FE
	TransDigm Group Incorporated TL																			
..89364M-CA-0	02/28/31	09/30/2025	Redemption 100.0000		1,989	1,989	1,991	1,991		(2)		(2)		1,989				103	02/28/2031	3.C FE
	TransDigm Group Incorporated TransDigm Term																			
..89364M-CB-8	03/22/30	07/01/2025	MORGAN STANEY & CAPITAL SVCS		3,961,850	3,950,000	3,959,875	3,958,838		(1,324)		(1,324)		3,957,514		4,336	4,336	272,480	03/22/2030	3.C Z
..89364M-CD-4	TransDigm Inc. TL 01/20/32	09/30/2025	Redemption 100.0000		5,038	5,038	5,038							5,038				4,153	01/20/2032	3.C FE
	Transportation Insight LLC MML																			
..89388H-AB-3	06/18/27	07/01/2025	Redemption 100.0000		4,863	4,863	4,823	61		4,773		4,773		4,863				304	06/18/2027	5.A PL
	Transportation Insight LLC INCRMNTL DDTL																			
..89388H-AE-7	06/18/27	07/01/2025	Redemption 100.0000		6,438	6,438	6,438	6,438						6,438				362	06/18/2027	3.C PL
	Transportation Insight LLC INCRMNTL MML																			
..89388H-AF-4	06/18/27	08/06/2025	Redemption 100.0000		13,796	13,796	13,456	(173)		13,761		13,761		13,796				1,520	06/18/2027	3.C PL
	Trilon Group LLC EXISTING MML																			
..89620F-AT-6	05/27/29	09/30/2025	Redemption 100.0000		36,984	36,984	36,671	36,701		283		283		36,984				2,789	05/27/2029	3.B PL
..89841E-AB-1	UKG INC TL B 1L 02/10/31	08/20/2025	NOMURA SECURITIES INTL INC		992,481	992,481	1,001,320			(159)		(159)		1,001,161		(8,680)	(8,680)		02/10/2031	4.C Z
..90184N-AG-3	X CORP TL 10/29/29	09/30/2025	Redemption 100.0000		384	384	382			1		1		384				14	10/29/2029	4.C Z
..90184N-AK-4	X CORP TL 10/29/29	08/20/2025	MORGAN STANEY & CAPITAL SVCS		197,000	200,000	201,500			(68)		(68)		201,432		(4,432)	(4,432)		10/29/2029	4.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..90356B-AB-2	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31	09/30/2025	Redemption 100.0000		2,064	2,064	2,043	2,044		20		20		2,064				143	02/21/2031	3.B PL
..90356B-AC-0	USA WATER INTERMEDIATE HOLDING USA Water Intermediate Holding 02/21/31	09/30/2025	Redemption 100.0000		13,087	13,087	12,956	12,968		119		119		13,087				907	02/21/2031	3.B PL
..91834B-AC-0	VS PROFESSIONAL TRAINING ACQUI MML 09/30/26	07/31/2025	Redemption 100.0000		38,095	38,095	37,721	37,971		124		124		38,095				2,440	09/30/2026	2.C PL
..91842X-AB-4	VMG HOLDINGS, LLC VMG HOLDINGS TL 04/16/31	09/30/2025	Redemption 100.0000		26,403	26,403	26,139	26,158		245		245		26,403				1,836	04/16/2031	3.B PL
..91860#-AF-1	VPET USA LLC MML 12/31/27	07/01/2025	Redemption 100.0000		25,000	25,000	24,750	24,855		145		145		25,000				1,103	12/31/2027	3.B PL
..91917@-AG-4	VALICOR PPC INTERMEDIATE II 6TH AMND TL 07/24/28	09/30/2025	Redemption 100.0000		6,905	6,905	6,870			35		35		6,905				277	07/24/2028	3.C PL
..91917L-AC-8	VALICOR PPC INTERMEDIATE II DDTL 07/24/26	09/30/2025	Redemption 100.0000		1,961	1,961	1,961	1,961						1,961				116	07/24/2026	3.C PL
..91917L-AD-6	VALICOR PPC INTERMEDIATE II MML 07/25/26	09/30/2025	Redemption 100.0000		5,897	5,897	5,838	5,878		19		19		5,897				417	07/25/2026	3.C PL
..91918#-AA-4	VALKYRIE BUYER LLC MML 05/06/31	09/30/2025	Redemption 100.0000		5,338	5,338	5,285	5,288		50		50		5,338				365	05/06/2031	3.B PL
..91918#-AD-8	VALKYRIE BUYER LLC DDTL C 05/06/31	09/30/2025	Redemption 100.0000		2,215	2,215	2,193	1,359		25		25		2,215				101	05/06/2031	3.B PL
..92326N-AB-9	VENTURE BUYER LLC 03/01/30	09/30/2025	Redemption 100.0000		372	372	369			4		4		372				9	03/01/2030	3.B PL
..92326N-AD-5	VENTURE BUYER LLC MML 03/01/30	09/30/2025	Redemption 100.0000		10,354	10,354	10,250	10,260		94		94		10,354				757	03/01/2030	3.B PL
..92535@-AA-7	VERTEX SERVICE PARTNERS MML 11/08/28	09/30/2025	Redemption 100.0000		7,199	7,199	7,091	7,110		89		89		7,199				560	11/08/2028	3.A PL
..92943E-AG-1	BOOST NEWCO BORROWER LLC TL B 1L 01/31/31	09/30/2025	Redemption 100.0000		4,988	4,988	4,988							4,988				208	01/31/2031	3.B FE
..92943F-AB-9	Wsb Engineering Holdings Inc. TL 08/31/29	07/01/2025	Redemption 100.0000		10,012	10,012	9,862	9,886		125		125		10,012				754	08/31/2029	2.C PL
..92943U-AB-6	WCHG HOLDINGS LLC WCHG TL 04/10/31	09/30/2025	Redemption 100.0000		50,000	50,000	49,503	49,537		463		463		50,000				3,516	04/10/2031	2.C PL
..92943U-AC-4	WCHG BUYER, INC INC TL 04/10/31	09/30/2025	Redemption 100.0000		657	657	651			7		7		657				40	04/10/2031	2.C PL
..93369P-AM-6	WAND NEWCO 3 INC TL 01/31/31	09/22/2025	Redemption 100.0000		28,189	28,189	28,038			151		151		28,189				821	01/31/2031	4.C FE
..94767K-AP-6	WEBER-STEPHEN PRODUCTS LLC TL 10/29/27	09/30/2025	Redemption 100.0000		641	641	640			1		1		641				27	10/29/2027	4.C FE
..94767K-AP-6	WEBER-STEPHEN PRODUCTS LLC TL 10/29/27	07/01/2025	Redemption 100.0000		641	641	640			1		1		641				13	10/29/2027	5.A FE
..95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP DDTL 08/22/28	09/30/2025	Redemption 100.0000		11,842	11,842	11,694	11,734		108		108		11,842				841	08/22/2028	3.C PL
..95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP A 08/22/28	09/30/2025	Redemption 100.0000		25,658	25,658	25,145	25,311		347		347		25,658				1,822	08/22/2028	3.C PL
..96244U-AJ-6	WHATABRANDS LLC TERM LOAN 08/03/28	09/30/2025	Redemption 100.0000		3,105	3,105	3,108	1,859		(4)		(4)		3,105				150	08/03/2028	4.B FE
..96667F-AB-4	WHITSONS HOLDING GROUP LLC MML 08/27/27	09/30/2025	Redemption 100.0000		16,054	16,054	15,853	15,950		104		104		16,054				1,209	08/27/2027	2.C PL
..96667F-AE-8	WHITSONS HOLDING GROUP LLC 2022 MML 08/27/27	09/30/2025	Redemption 100.0000		19,245	19,245	18,956	19,075		170		170		19,245				1,450	08/27/2027	2.C PL
..97360B-AH-8	WINDSOR HOLDINGS III LLC Windsor Holdings III LLC 08/01/30	07/30/2025	J P MORGAN SECURITIES INC		125,000	125,000	125,000							125,000				3,567	08/01/2030	4.A FE
..97360B-AH-8	WINDSOR HOLDINGS III LLC Windsor Holdings III LLC 08/01/30	09/30/2025	Redemption 100.0000		3,076	3,076	3,076							3,076				108	08/01/2030	4.A FE
..98422U-AC-1	XPRESSMYSELF COM LLC MML 09/07/28	09/30/2025	Redemption 100.0000		12,500	12,500	12,375	12,414		86		86		12,500				948	09/07/2028	3.C PL
..98422U-AD-9	XPRESSMYSELF.COM LLC 1ST AMND INCR MML 09/07/28	09/30/2025	Redemption 100.0000		9,618	9,618	9,426	9,467		151		151		9,618				745	09/07/2028	3.C PL
..98584J-AK-2	YI, LLC MML 12/01/29	09/30/2025	Redemption 100.0000		41,379	41,379	40,966	40,841		539		539		41,379				5,980	12/01/2029	3.C PL
..98919X-AB-7	ZAYO GROUP HOLDINGS INC TL 03/09/27	09/26/2025	Redemption 100.0000		201,077	201,077	193,788			7,289		7,289		201,077				3,048	03/09/2027	4.C FE
..98919X-AB-7	ZAYO GROUP HOLDINGS INC TL 03/09/27	09/26/2025	Conversion		531,488	548,923	529,025			2,463		2,463		531,488				8,321	03/09/2027	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..C0787F-AB-8	BAUSCH + LOMB CORP ASSETS TL B 05/10/27	07/11/2025	Conversion		2,355,278	2,366,920	2,355,024	1,073,888		397		397		2,355,278				54,238	05/10/2027	4.B FE
..C0787F-AG-7	BAUSCH + LOMB CORP TL B 09/29/28	09/30/2025	Redemption 100.0000		2,329	2,329	2,347			(17)		(17)		2,329				116	09/29/2028	4.B FE
..C0787F-AJ-1	BAUSCH + LOMB CORP 3RD AMND TL 01/15/31	09/30/2025	J P MORGAN SECURITIES INC		1,001,250	1,000,000	1,001,919			(97)		(97)		1,001,822		(572)	(572)	22,880	01/15/2031	4.B FE
..C0787F-AJ-1	BAUSCH + LOMB CORP 3RD AMND TL 01/15/31	09/30/2025	Redemption 100.0000		5,917	5,917	5,888			29		29		5,917				135	01/15/2031	4.B FE
..C8856U-AE-8	Husky AMND 5 REFI TL 02/15/29	09/29/2025	Redemption 100.0000		1,253	1,253	1,253							1,253				6	02/15/2029	4.C FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS INC TL B 1L 05/05/28	09/30/2025	Redemption 100.0000		8,589	8,589	8,589	8,589						8,589				429	05/05/2028	3.B FE
..L7266P-AE-5	OREGON TOOL LUX LP TL 10/15/29	09/30/2025	Redemption 100.0000		1,253	1,253	1,021			232		232		1,253				41	10/15/2029	5.A FE
..C6901L-AM-9	1011778 B.C. Unlimited Liabili FRN B5 09/23/30	09/30/2025	Redemption 100.0000		12,006	12,006	11,608	11,636		370		370		12,006				554	09/23/2030	3.A FE
..42727G-A*-9	HERITAGE PETROLEUM COMPANY LTD TL 05/05/29	09/15/2025	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				65,273	05/05/2029	3.B
..G4712J-AY-8	Howden Group TL 04/18/30	09/30/2025	Redemption 100.0000		1,276	1,276	1,269			6		6		1,276				21	04/18/2030	4.B FE
..G4712J-AZ-5	Howden Group HYPERION TL B 1L 02/18/31	08/08/2025	Redemption 100.0000		1,980,025	1,980,025	1,987,117	1,987,066		(7,041)		(7,041)		1,980,025				88,682	02/18/2031	4.B FE
..G8059#-AB-8	Semperian Ppp Investment Partn TL1 03/31/37	09/30/2025	Redemption 100.0000		153,284	153,284	149,949	142,682					7,266	149,928	3,336		3,336	4,609	03/31/2037	5.B GI
..L2324E-AF-8	Delos Aircraft Designated Acti TL B 10/31/27	08/14/2025	MORGAN STANEY & CAPITAL SVCS		33,500	33,333	33,479	33,447		(29)		(29)		33,418		82	82	1,531	10/31/2027	2.A FE
..L2324E-AF-8	Delos Aircraft Designated Acti TL B 10/31/27	07/31/2025	Redemption 100.0000		16,667	16,667	16,740	16,724		(57)		(57)		16,667				595	10/31/2027	2.A FE
..P4717#-AA-3	GLOBAL BANKING CORPORATION TL 12/20/27	09/22/2025	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				408,882	12/20/2027	2.B FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					136,755,319	137,087,961	136,207,005	95,807,664		497,462		497,462	7,266	136,858,701	3,336	(110,311)	(106,975)	7,314,670	XXX	XXX
..86206@-AA-7	STONEHENGE CAP FUND NE III LLC SEC 5.500% 07/31/26	07/31/2025	Redemption 100.0000		350,580	350,580	350,580	350,580						350,580				14,461	07/31/2026	1.E FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					350,580	350,580	350,580	350,580						350,580				14,461	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					2,928,087,065	2,962,622,077	2,941,930,327	2,044,446,533	1,150	1,452,607	13,101,547	(11,647,790)	227,348	2,948,245,766	114,045	(21,084,624)	(20,970,579)	93,738,096	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					2,928,087,065	2,962,622,077	2,941,930,327	2,044,446,533	1,150	1,452,607	13,101,547	(11,647,790)	227,348	2,948,245,766	114,045	(21,084,624)	(20,970,579)	93,738,096	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					2,928,087,065	2,962,622,077	2,941,930,327	2,044,446,533	1,150	1,452,607	13,101,547	(11,647,790)	227,348	2,948,245,766	114,045	(21,084,624)	(20,970,579)	93,738,096	XXX	XXX
..38374E-G9-2	GINNIE MAE 2003-113 CL ZA 4.500% 12/01/33	09/01/2025	Paydown		295,347	295,347	250,172	284,381		10,966		10,966		295,347				8,877	12/01/2033	1.A
..38374E-HT-7	GINNIE MAE 2003-105 CL Z 4.500% 11/01/33	09/01/2025	Paydown		222,287	222,287	184,738	212,840		9,446		9,446		222,287				6,769	11/01/2033	1.A
..38374M-DY-2	GINNIE MAE CL ZA Z BOND 5.000% 10/01/35	09/01/2025	Paydown		211,726	211,726	196,853	206,584		5,143		5,143		211,726				7,073	10/01/2035	1.A
..38381Y-UF-9	GINNIE MAE MTG A 2019-115 C 4.650% 09/20/49	09/20/2025	Paydown		184,786	184,786	184,209	184,405		381		381		184,786				6,060	09/20/2049	1.A
..38381Y-UM-4	GINNIE MAE MTG A 2019-115 C 4.700% 09/20/49	09/20/2025	Paydown		344,206	344,206	342,808	343,151		1,055		1,055		344,206				11,034	09/20/2049	1.A
..38381Y-VE-1	GINNIE MAE MTG A 2019-115 C 4.700% 09/20/49	09/20/2025	Paydown		323,686	323,686	322,371	322,696		989		989		323,686				10,388	09/20/2049	1.A
..38382A-XM-2	GINNIE MAE MTG A 2019-137 C 4.700% 11/20/49	09/20/2025	Paydown		184,877	184,877	184,645	184,762		114		114		184,877				6,215	11/20/2049	1.A
..38382A-ZK-4	GINNIE MAE MTG A 2019-143 C 4.700% 11/20/49	09/20/2025	Paydown		189,926	189,926	189,719	189,837		89		89		189,926				5,738	11/20/2049	1.A
..38382A-ZQ-1	GINNIE MAE MTG A 2019-143 C 4.700% 11/20/49	09/20/2025	Paydown		246,812	246,812	246,503	246,700		112		112		246,812				8,019	11/20/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,203,653	2,203,653	2,102,018	2,175,356		28,295		28,295		2,203,653				70,173	XXX	XXX
83162C-RR-6	Small Business Administration CL 1 5.490% 03/01/28	09/01/2025	Paydown		127,239	127,239	127,239	127,239						127,239				6,985	03/01/2028	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					127,239	127,239	127,239	127,239						127,239				6,985	XXX	XXX
20753B-AA-0	FANNIE MAE - CAS SERIES 2023R07 CLASS 2M1 6.298% 09/25/43	09/25/2025	Paydown		1,456,044	1,456,044	1,456,044	1,456,044						1,456,044				61,719	09/25/2043	1.A
20753D-AA-6	FANNIE MAE - CAS SERIES 2022R09 CLASS 2M1 144A 6.848% 09/25/42	09/25/2025	Paydown		6,640,438	6,640,438	6,640,438	6,640,438						6,640,438				307,427	09/25/2042	1.A
20754Q-AA-6	FANNIE MAE - CAS SERIES 2023R04 CLASS 1M1 144A 6.656% 05/25/43	09/25/2025	Paydown		1,458,757	1,458,757	1,458,757	1,458,757						1,458,757				65,169	05/25/2043	1.A
20755A-AB-8	FANNIE MAE - CAS SERIES 2023R02 CLASS 1M1 144A 6.648% 01/25/43	09/25/2025	Paydown		2,114,585	2,114,585	2,114,585	2,114,585						2,114,585				95,060	01/25/2043	1.B
20755C-AA-6	FANNIE MAE - CAS SERIES 2023R08 CLASS 1M1 5.840% 10/25/43	09/25/2025	Paydown		1,440,960	1,440,960	1,447,490	1,445,301		(4,340)		(4,340)		1,440,960				56,843	10/25/2043	1.A
20755D-AA-4	Fannie Mae - CAS SERIES 2022R08 CLASS 1M1 6.906% 07/25/42	09/29/2025	BANK OF AMERICA NA		17,597,626	17,159,261	17,159,261	17,159,261						17,159,261		438,365	438,365	916,546	07/25/2042	1.A
20755D-AA-4	Fannie Mae - CAS SERIES 2022R08 CLASS 1M1 6.906% 07/25/42	09/25/2025	Paydown		1,107,430	1,107,430	1,107,430	1,107,430						1,107,430				51,721	07/25/2042	1.A
207932-AA-2	FANNIE MAE - CAS SERIES 2023R01 CLASS 1M1 144A 6.748% 12/25/42	09/25/2025	Paydown		1,442,650	1,442,650	1,443,873	1,443,399		(749)		(749)		1,442,650				65,593	12/25/2042	1.A
207941-AA-3	FANNIE MAE - CAS SERIES 2024R03 CLASS 2M1 5.490% 03/25/44	08/25/2025	Paydown		645,906	645,906	645,906	645,906						645,906				22,379	03/25/2044	1.A
207942-AA-1	Connecticut Avenue Securities SERIES 2023R05 CLASS 1M1 144A 6.256% 06/25/43	09/25/2025	Paydown		632,126	632,126	632,126	632,126						632,126				26,651	06/25/2043	1.A
3133TP-6Q-7	FREDDIE MAC FHR 2235 TZ COIN PROGRAM 6.500% 06/01/30	09/01/2025	Paydown		2,952	2,952	2,467	2,900		52		52		2,952				128	06/01/2030	1.A
3136B4-5C-8	FANNIE MAE STRUCTURED CL FB 4.921% 07/25/49	09/25/2025	Paydown		449,236	449,236	448,955	449,034		202		202		449,236				14,774	07/25/2049	1.A
3136B4-SB-5	FANNIE MAE STRUCTURED CL FA 4.921% 05/25/49	09/25/2025	Paydown		180,973	180,973	180,351	180,524		448		448		180,973				5,701	05/25/2049	1.A
3136B4-WA-2	FANNIE MAE STRUCTURED CL FG 4.921% 06/25/49	09/25/2025	Paydown		51,938	51,938	51,857	51,887		51		51		51,938				1,725	06/25/2049	1.A
3136B5-AM-7	FANNIE MAE STRUCTURED CL FA 4.921% 07/25/49	09/25/2025	Paydown		168,790	168,790	168,685	168,712		78		78		168,790				5,728	07/25/2049	1.A
3136B6-WD-1	FANNIE MAE STRUCTURED CL F 4.921% 10/25/49	09/25/2025	Paydown		366,365	366,365	364,877	365,247		1,119		1,119		366,365				11,953	10/25/2049	1.A
3136B7-PZ-8	FANNIE MAE STRUCTURED CL FD 4.921% 12/25/49	09/25/2025	Paydown		280,569	280,569	279,430	279,706		863		863		280,569				9,464	12/25/2049	1.A
3136BB-GY-2	FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50	09/01/2025	Paydown		833,210	833,210	887,618	851,406		(18,196)		(18,196)		833,210				8,295	08/01/2050	1.A
3136BU-2R-0	FANNIE MAE SERIES 202513 CLASS FB 5.640% 03/25/55	09/25/2025	Paydown		1,189,279	1,189,279	1,190,115			(836)		(836)		1,189,279				8,590	03/25/2055	1.A Z
3136BV-5R-5	FANNIE MAE SERIES 202541 CLASS FD 5.840% 06/25/55	09/25/2025	Paydown		948,509	948,509	946,138			2,371		2,371		948,509				14,365	06/25/2055	1.A Z
3136BW-GE-0	FANNIE MAE SERIES 202540 CLASS FB 5.840% 02/25/55	07/25/2025	Paydown		196,689	196,689	196,504			184		184		196,689				1,911	02/25/2055	1.A Z
3136BW-GE-0	FANNIE MAE SERIES 202540 CLASS FB 5.840% 02/25/55	09/25/2025	Paydown		682,594	682,594	681,954			640		640		682,594				11,996	02/25/2055	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BW-LA-2	FANNIE MAE SERIES 202542 CLASS FC 5.840% 06/25/55	09/25/2025	Paydown		1,864,219	1,864,219	1,862,471			1,748		1,748		1,864,219				28,629	06/25/2055	1.A Z
3136BW-LX-2	FANNIE MAE SERIES 202542 CLASS FL 5.640% 05/25/55	07/25/2025	Paydown		448,837	448,837	448,977			(140)		(140)		448,837				4,199	05/25/2055	1.A Z
3136BW-LX-2	FANNIE MAE SERIES 202542 CLASS FL 5.640% 05/25/55	09/25/2025	Paydown		1,215,463	1,215,463	1,215,843			(380)		(380)		1,215,463				20,153	05/25/2055	1.A FM
31371H-F9-4	FANNIE MAE #252292 IN PR 6.000% 12/01/28	09/01/2025	Paydown		1,949	1,949	1,932	1,937		12		12		1,949				78	12/01/2028	1.A
31371H-GA-0	FANNIE MAE #252293 IN PR 6.500% 12/01/28	09/01/2025	Paydown		419	419	424	419						419				19	12/01/2028	1.A
3137F9-WS-6	FREDDIE MAC CL DP 1.000% 08/01/50	09/26/2025	Paydown		1,176,586	1,176,586	1,175,897	1,176,018		569		569		1,176,586				11,907	08/01/2050	1.A
3137FQ-HH-9	FREDDIE MAC CL EF 4.971% 12/25/49	09/25/2025	Paydown		91,757	91,757	91,499	91,560		197		197		91,757				3,081	12/25/2049	1.A
3137FQ-JW-4	FREDDIE MAC CL FL 4.971% 12/25/49	09/25/2025	Paydown		265,529	265,529	264,782	264,981		548		548		265,529				8,828	12/25/2049	1.A
3137HK-XR-0	FREDDIE MAC SERIES 5538 CLASS AF 5.640% 03/25/55	09/25/2025	Paydown		1,830,103	1,830,103	1,831,533			(1,430)		(1,430)		1,830,103				12,379	03/25/2055	1.A Z
3137HL-EG-3	FREDDIE MAC SERIES 5534 CLASS FD 5.590% 05/25/55	09/25/2025	Paydown		782,536	782,536	782,536							782,536				5,961	05/25/2055	1.A Z
3137HL-LC-4	FREDDIE MAC SERIES 5543 CLASS FC 5.840% 06/25/55	09/25/2025	Paydown		925,001	925,001	924,133			867		867		925,001				14,216	06/25/2055	1.A Z
3137HN-3A-4	FREDDIE MAC SERIES 5575 CLASS FG 5.640% 09/25/55	09/25/2025	Paydown		633,885	633,885	633,885							633,885				2,979	09/25/2055	1.A Z
31393E-N8-8	FANNIE MAE STRUCTURED CL ZJ 5.500% 09/01/33	09/01/2025	Paydown		99,229	99,229	94,372	97,758		1,471		1,471		99,229				3,646	09/01/2033	1.A
31393G-V3-5	FREDDIE MAC CL Z 5.500% 12/01/32	09/01/2025	Paydown		69,989	69,989	67,126	69,316		673		673		69,989				2,480	12/01/2032	1.A
31393X-V8-7	FANNIE MAE STRUCTURED SER 2004-35 CL AZ 4.500% 05/01/34	09/01/2025	Paydown		117,516	117,516	98,321	112,588		4,928		4,928		117,516				3,534	05/01/2034	1.A
31393Y-AT-2	FANNIE MAE STRUCTURED SER 2004-31 CL Z 4.500% 05/01/34	09/01/2025	Paydown		157,148	157,148	133,822	151,123		6,025		6,025		157,148				4,691	05/01/2034	1.A
31393Y-WN-1	FANNIE MAE STRUCTURED 2004-45 CL Z 4.500% 06/01/34	09/01/2025	Paydown		250,040	250,040	198,175	236,367		13,672		13,672		250,040				7,508	06/01/2034	1.A
31394A-M3-7	FANNIE MAE STRUCTURED 2004-67 CL ZA 4.500% 09/01/34	09/01/2025	Paydown		196,704	196,704	164,684	188,007		8,698		8,698		196,704				5,906	09/01/2034	1.A
31394A-R6-5	FANNIE MAE STRUCTURED 2004-74 CL ZB 4.500% 10/01/34	09/01/2025	Paydown		73,232	73,232	61,904	70,173		3,058		3,058		73,232				2,184	10/01/2034	1.A
31394B-HW-7	FANNIE MAE STRUCTURED 2004-83 CL ZB 4.500% 11/01/34	09/01/2025	Paydown		83,281	83,281	70,015	79,665		3,616		3,616		83,281				2,486	11/01/2034	1.A
31394C-6F-4	FANNIE MAE STRUCTURED CL Z 5.000% 04/01/35	09/01/2025	Paydown		34,189	34,189	31,363	33,403		785		785		34,189				1,144	04/01/2035	1.A
31394C-JW-3	FANNIE MAE STRUCTURED CL CZ 5.000% 03/01/35	09/01/2025	Paydown		67,677	67,677	64,463	66,093		1,584		1,584		67,677				2,259	03/01/2035	1.A
31394C-U5-9	FANNIE MAE STRUCTURED CL PE 5.500% 04/01/35	09/01/2025	Paydown		34,165	34,165	33,264	33,838		327		327		34,165				1,255	04/01/2035	1.A
31394D-QR-4	FANNIE MAE CL Z 4.500% 05/01/35	09/01/2025	Paydown		153,452	153,452	131,720	147,495		5,956		5,956		153,452				4,521	05/01/2035	1.A
31394L-QP-0	FREDDIE MAC SER 2698 CL MZ 4.500% 11/01/33	09/01/2025	Paydown		90,919	90,919	78,528	87,433		3,487		3,487		90,919				2,764	11/01/2033	1.A
31394M-K4-1	FREDDIE MAC CMO SERIES 2714 CL 5.000% 12/01/33	09/01/2025	Paydown		272,105	272,105	245,067	265,065		7,040		7,040		272,105				8,739	12/01/2033	1.A
31394P-PA-5	FREDDIE MAC 2755 CL ZM 5.000% 02/01/34	09/01/2025	Paydown		62,777	62,777	58,393	61,681		1,096		1,096		62,777				2,071	02/01/2034	1.A
31394R-TP-4	FREDDIE MAC CL ZD 5.000% 03/01/34	09/01/2025	Paydown		162,698	162,698	146,694	158,666		4,032		4,032		162,698				5,454	03/01/2034	1.A
31394V-N5-5	FANNIE MAE STRUCTURED CL ZA 5.500% 03/01/36	09/01/2025	Paydown		46,901	46,901	44,370	46,099		801		801		46,901				1,710	03/01/2036	1.A
31394X-F6-8	FREDDIE MAC SER 2781 CL ZC 4.500% 04/01/34	09/01/2025	Paydown		119,697	119,697	99,698	115,129		4,569		4,569		119,697				3,563	04/01/2034	1.A
31395H-RC-6	FREDDIE MAC CL VZ 5.000% 10/01/34	09/01/2025	Paydown		402,011	402,011	372,834	393,357		8,654		8,654		402,011				13,554	10/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31396G-BS-9	FREDDIE MAC 3087 CL NZ 4.500% 12/01/35	09/01/2025	Paydown		83,306	83,306	66,729	78,809		4,497		4,497		83,306				2,481	12/01/2035	1.A
..31396K-3E-0	FANNIE MAE STRUCTURED CL YP 5.500% 09/01/36	09/01/2025	Paydown		127,885	127,885	123,004	126,202		1,683		1,683		127,885				4,690	09/01/2036	1.A
..31397B-SF-9	FREDDIE MAC 3227 CL PT 5.500% 10/01/36	09/01/2025	Paydown		83,703	83,703	80,590	82,699		1,004		1,004		83,703				3,150	10/01/2036	1.A
..31418C-RD-8	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 11/01/47	09/01/2025	Paydown		36,716	36,716	38,041	37,866		(1,150)		(1,150)		36,716				975	11/01/2047	1.A
..31418C-S5-4	FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 01/01/48	09/01/2025	Paydown		124,190	124,190	128,769	132,295		(8,106)		(8,106)		124,190				3,338	01/01/2048	1.A
..31418F-BP-1	FANNIE MAE POOL MA5445 6.000% 08/01/54	09/01/2025	Paydown		12,229	12,229	12,422			(193)		(193)		12,229				95	08/01/2054	1.A
..31418F-HY-6	FANNIE MAE POOL MA5646 5.500% 03/01/55	09/01/2025	Paydown		19,031	19,031	19,037			(6)		(6)		19,031				520	03/01/2055	1.A
..35564K-B2-4	Freddie Mac - STACR 2022-HQA2 CL M1A 144A 7.006% 07/25/42	09/25/2025	Paydown		1,399,914	1,399,914	1,398,346	1,399,302		613		613		1,399,914				65,992	07/25/2042	1.A
..35564K-E3-9	Freddie Mac - STACR SERIES 2022HQA3 CLASS M1A 144A 6.648% 08/25/42	09/25/2025	Paydown		1,021,027	1,021,027	1,021,027	1,021,027						1,021,027				45,579	08/25/2042	1.A
..35564K-H3-6	Freddie Mac - STACR 2022-DNA6 CL M1A 144A 6.506% 09/25/42	09/25/2025	Paydown		2,230,581	2,230,581	2,230,581	2,230,581						2,230,581				97,649	09/25/2042	1.A
..35564K-L3-1	Freddie Mac - STACR SERIES 2022DNA7 CLASS M1A 144A 6.856% 03/25/52	09/25/2025	Paydown		7,053,655	7,053,655	7,053,655	7,053,655						7,053,655				326,268	03/25/2052	1.A
..35564K-P3-7	Freddie Mac - STACR SERIES 2023DNA1 CLASS M1A 144A 6.448% 03/25/43	09/25/2025	Paydown		1,053,563	1,053,563	1,053,563	1,053,563						1,053,563				45,668	03/25/2043	1.A
..35564K-T5-8	Freddie Mac - STACR SERIES 2023DNA2 CLASS M1A 144A 6.448% 04/25/43	09/25/2025	Paydown		794,957	794,957	794,957	794,957						794,957				34,512	04/25/2043	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					65,658,397	65,220,032	64,954,307	54,411,790		62,692		62,692		65,220,032		438,365	438,365	2,586,553	XXX	XXX
..00841X-AD-2	BANC OF AMERICA FUNDING CORP MTG LOAN TR 2015-2 A 3.500% 03/01/45	09/01/2025	Paydown		13,962	13,962	14,169	14,148		(187)		(187)		13,962				326	03/01/2045	1.A
..00841Y-AD-0	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.443% 04/01/45	09/01/2025	Paydown		59,474	59,474	60,961	60,134		(660)		(660)		59,474				1,240	04/01/2045	1.A
..00842A-AD-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-4 C 3.484% 06/01/45	09/01/2025	Paydown		20,394	20,394	20,414	20,400		(6)		(6)		20,394				474	06/01/2045	1.A
..00842B-AC-1	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-5 C 3.500% 07/01/45	09/01/2025	Paydown		65,895	65,895	66,523	66,247		(352)		(352)		65,895				1,678	07/01/2045	1.A
..00842E-AC-5	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-2 C 3.500% 03/01/46	09/01/2025	Paydown		16,208	16,208	16,516	16,406		(198)		(198)		16,208				379	03/01/2046	1.A
..00842V-AC-7	AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-3 C 3.500% 05/01/37	09/01/2025	Paydown		42,578	42,578	43,152	42,918		(341)		(341)		42,578				1,062	05/01/2037	1.A
..02151N-BA-9	COUNTRYWIDE ALT LOAN TRUST 2007-18C 6.000% 08/01/37	09/01/2025	Paydown		27,610	25,886	20,110	5,672						5,672		21,938	21,938	1,300	08/01/2037	1.A FM
..02151N-BH-4	COUNTRYWIDE ALT LOAN TRUST 2007-18 6.000% 08/01/37	09/01/2025	Paydown		3,246	3,044	1,938	3,044						3,044		203	203	136	08/01/2037	1.A FM
..03466E-AA-8	Angel Oak Mortgage Trust SERIES 20255 CLASS A1 5.573% 04/25/70	09/01/2025	Paydown		667,428	667,428	667,425			3		3		667,428				12,294	04/25/2070	1.A FE
..03466U-AB-0	Angel Oak Mortgage Trust SERIES 20258 CLASS A2 5.613% 07/25/70	09/01/2025	Paydown		2,284	2,284	2,284							2,284				18	07/25/2070	1.B FE
..03466V-AA-0	Angel Oak Mortgage Trust SERIES 20259 CLASS A1 5.141% 08/25/70	09/01/2025	Paydown		332,517	332,517	332,513			5		5		332,517				1,425	08/25/2070	1.A FE
..034935-AA-4	Angel Oak Mortgage Trust SERIES 20254 CLASS A1 5.855% 04/25/70	09/01/2025	Paydown		1,203,391	1,203,391	1,203,374			17		17		1,203,391				29,369	04/25/2070	1.A FE
..034935-AB-2	Angel Oak Mortgage Trust SERIES 20254 CLASS A2 6.058% 04/25/70	09/01/2025	Paydown		142,600	142,600	142,597			2		2		142,600				3,601	04/25/2070	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..034935-AC-0	Angel Oak Mortgage Trust SERIES 20254 CLASS A3 6.414% 04/25/70	09/01/2025	Paydown		467,383	467,383	467,382			1		1		467,383				12,496	04/25/2070	1.F FE
..034944-AA-6	Angel Oak Mortgage Trust SERIES 20246 CLASS A1 4.650% 11/25/67	09/01/2025	Paydown		365,466	365,466	360,156			5,311		5,311		365,466				2,023	11/25/2067	1.A FE
..034951-AA-1	Angel Oak Mortgage Trust SERIES 2025R1 CLASS A1 4.846% 07/25/62	09/25/2025	Paydown		157,250	157,250	157,247			2		2		157,250				635	07/25/2062	1.A Z
..034951-AB-9	Angel Oak Mortgage Trust SERIES 2025R1 CLASS A2 5.099% 07/25/62	09/25/2025	Paydown		55,499	55,499	55,498			1		1		55,499				236	07/25/2062	1.C Z
..058931-BD-7	BANC OF AMERICA FUNDING CORP 2006-3 5.500% 03/01/36	09/01/2025	Paydown		29,619	35,675	32,648	34,808		(5,189)		(5,189)		29,619				1,309	03/01/2036	3.B FM
..05946X-EY-5	BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33	09/01/2025	Paydown		18,569	18,569	17,868	18,326		243		243		18,569				673	10/01/2033	1.A FM
..05946X-P8-0	BANC OF AMERICA FUNDING CORP 2 5.500% 10/01/35	09/01/2025	Paydown		20,434	26,035	24,370	25,555		(5,120)		(5,120)		20,434				953	10/01/2035	5.A FM
..059496-AY-5	Banc of America Mortgage Secur LN 2007-1 5.975% 04/01/37	09/01/2025	Paydown		13,462	24,430	18,452	23,183		(9,722)		(9,722)		13,462				947	04/01/2037	4.C FM
..05949A-3N-8	BANC OF AMERICA MTG SECURITIES SECS -2005 5.500% 03/01/35	09/01/2025	Paydown		25,121	29,589	28,538	28,672		(3,550)		(3,550)		25,121				1,085	03/01/2035	3.C FM
..05949A-DF-4	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.457% 05/01/34	09/01/2025	Paydown		2,451	2,451	2,244	2,379		72		72		2,451				98	05/01/2034	1.A FM
..05949A-DG-2	BANC OF AMERICA MTG SECURITIES SECUR 2004 6.457% 05/01/34	09/01/2025	Paydown		11,277	11,277	9,895	10,555		721		721		11,277				449	05/01/2034	1.A FM
..05949A-H9-4	BANC OF AMERICA MTG SECURITIES SECUR 2005 5.111% 02/01/35	09/01/2025	Paydown		2,138	2,138	1,908	2,022		116		116		2,138				73	02/01/2035	1.A FM
..05949A-HB-9	BANC OF AMERICA MTG SECURITIES SECUR 2004 5.697% 06/01/34	09/01/2025	Paydown		25,503	25,503	22,778	24,006		1,497		1,497		25,503				1,107	06/01/2034	1.A FM
..05949A-XG-0	BANC OF AMERICA MTG SECURITIES SECUR 2004 5.486% 12/01/34	09/01/2025	Paydown		39,147	39,147	38,384	38,806		340		340		39,147				1,300	12/01/2034	1.A FM
..05949Q-AT-2	BANC OF AMERICA FUNDING CORP 2006 5.750% 03/01/36	09/01/2025	Paydown		5,447	8,751	8,471	8,648		(3,200)		(3,200)		5,447				327	03/01/2036	4.A FM
..06051G-AV-1	BANC OF AMERICA FUNDING CORP 2004-A CL 6.619% 09/01/34	09/01/2025	Paydown		234	234	236	234						234				12	09/01/2034	1.A FM
..07384M-YZ-9	BEAR STEARNS ADJ RATE MTG ARM 2003-7 CL 9A 6.172% 10/01/33	09/01/2025	Paydown		34,381	34,381	34,768	34,408		(27)		(27)		34,381				1,460	10/01/2033	1.C FM
..07384M-ZU-9	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 3.839% 01/01/34	09/01/2025	Paydown		2,463	2,463	2,499	2,463						2,463				65	01/01/2034	2.A FM
..07384M-ZX-3	BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 5.732% 01/01/34	09/01/2025	Paydown		2,568	2,568	2,557	2,567		1		1		2,568				104	01/01/2034	2.C FM
..07387A-ET-8	BEAR STEARNS ADJ RATE MTG ADJ RATE MTG 2005 6.142% 10/01/35	09/01/2025	Paydown		76,800	76,800	75,258	76,495		305		305		76,800				3,187	10/01/2035	1.A FM
..10569N-AC-5	BRAVO Residential Funding Trus SERIES 2025NQM2 CLASS A1 5.678% 11/25/64	09/01/2025	Paydown		298,795	298,795	298,793			2		2		298,795				8,588	11/25/2064	1.A FE
..10569N-AD-3	BRAVO Residential Funding Trus SERIES 2025NQM2 CLASS A2 5.830% 11/25/64	09/01/2025	Paydown		298,795	298,795	298,792			4		4		298,795				8,818	11/25/2064	1.C FE
..10569P-AA-4	BRAVO Residential Funding Trus SERIES 2025CES1 CLASS A1A 5.703% 02/25/55	09/01/2025	Paydown		680,698	680,698	680,692			6		6		680,698				16,321	02/25/2055	1.A FE
..105927-AC-1	BRAVO Residential Funding Trus SERIES 2025NQM3 CLASS A1 5.573% 04/01/55	09/01/2025	Paydown		1,069,733	1,069,733	1,069,717			16		16		1,069,733				24,653	04/01/2055	1.A FE
..12556M-AB-0	CIM TRUST 2019-J1 CL 1A2 144A 3.500% 08/01/49	09/01/2025	Paydown		99,888	99,888	101,230	100,978		(1,090)		(1,090)		99,888				2,558	08/01/2049	1.A
..12558T-AA-5	CIM TRUST 2019-J2 CL A1 144A 3.500% 10/01/49	09/01/2025	Paydown		92,807	92,807	94,199	94,051		(1,244)		(1,244)		92,807				1,977	10/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12559Y-AN-5	CIM TRUST 2020-J1 CL A13 144A 3.000% 07/01/50	09/01/2025	Paydown		93,106	93,106	95,433	95,169		(2,064)		(2,064)		93,106				1,989	07/01/2050	1.A
12564E-AU-6	CIM TRUST 2021-J2 CL A19 144A 2.500% 04/01/51	09/01/2025	Paydown		78,107	78,107	78,448	78,389		(282)		(282)		78,107				1,338	04/01/2051	1.A
12564K-AU-2	CIM TRUST 2021-J1 CL A19 144A 2.500% 03/01/51	09/01/2025	Paydown		75,009	75,009	76,603	76,320		(1,311)		(1,311)		75,009				1,222	03/01/2051	1.A
12566Q-AD-5	CITIMORTGAGE ALT LOAN TRUST LOAN TR -2007 6.000% 01/01/37	09/01/2025	Paydown		43,865	64,217	53,936	66,676						66,676		(22,811)	(22,811)	2,514	01/01/2037	4.C FM
12566W-AB-6	CITIMORTGAGE ALT LOAN TRUST LN TR 2007-A5 6.000% 05/01/37	09/01/2025	Paydown		16,908	39,994	30,521	7,437						7,437		9,471	9,471	1,596	05/01/2037	1.A FM
12596S-AA-1	COOPR Residential Mortgage Tru SERIES 2025CES1 CLASS A1A 5.654% 05/25/60	09/01/2025	Paydown		2,570,392	2,570,392	2,570,384			8		8		2,570,392				49,407	05/25/2060	1.A FE
12596S-AB-9	COOPR Residential Mortgage Tru SERIES 2025CES1 CLASS A1B 5.704% 05/25/60	09/01/2025	Paydown		275,399	275,399	275,396			3		3		275,399				5,340	05/25/2060	1.A FE
12637L-AL-3	CSMLT TRUST 2015-2 CL A7 144A 3.500% 08/01/45	09/01/2025	Paydown		17,901	17,901	17,990	17,945		(44)		(44)		17,901				418	08/01/2045	1.A
12646W-AD-6	CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.392% 04/01/43	09/01/2025	Paydown		84,899	84,899	79,895	81,736		3,163		3,163		84,899				1,911	04/01/2043	1.A
12647G-AV-0	CREDIT SUISSE MORTGAGE CAPITAL COMMMRT 2013-IVR 3.493% 07/03/43	09/01/2025	Paydown		126,039	126,039	115,919	119,596		6,443		6,443		126,039				2,942	07/03/2043	1.A
12649X-BK-4	CREDIT SUISSE MORTGAGE CAPITAL TR 2015-3 CL 3.500% 03/01/45	09/01/2025	Paydown		10,383	10,383	10,632	10,511		(128)		(128)		10,383				242	03/01/2045	1.A
12667F-MZ-5	COUNTRYWIDE ALT LOAN TRUST T 2004-14 4.822% 08/25/34	09/25/2025	Paydown		17,362	17,362	15,821	16,519		842		842		17,362				578	08/25/2034	1.A FM
12669F-VH-3	COUNTRYWIDE HOME LOANS 2004-6 5.826% 05/01/34	09/01/2025	Paydown		2,911	2,911	2,857	2,902		10		10		2,911				116	05/01/2034	1.A FM
12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-17 5.500% 09/01/35	09/01/2025	Paydown		12,142	11,995										12,142	12,142	448	09/01/2035	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HY 4.781% 11/01/34	09/01/2025	Paydown		58,862	58,862	55,918	57,392		1,470		1,470		58,862				2,047	11/01/2034	1.A FM
12669G-BY-6	COUNTRYWIDE HOME LOANS 2004-HY 4.781% 11/01/34	07/04/2025	Paydown		(1,313)	(1,313)	(1,247)	(1,280)		(33)		(33)		(1,313)					11/01/2034	1.C FE
12669G-JB-8	COUNTRYWIDE HOME LOANS 2004-29 CL 4.932% 02/25/35	09/25/2025	Paydown		6,148	6,148	5,453	6,007		141		141		6,148				200	02/25/2035	3.C FM
12669G-TD-3	COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35	09/01/2025	Paydown		174,519	158,668	148,923	149,968		24,551		24,551		174,519				6,158	04/01/2035	5.A FM
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 5.250% 05/01/35	09/01/2025	Paydown		17,947	17,947	17,214	17,719		227		227		17,947				629	05/01/2035	4.C FM
12674U-AA-1	COOPR Residential Mortgage Tru SERIES 2025CES2 CLASS A1A 5.502% 06/25/60	09/01/2025	Paydown		956,754	956,754	956,745			9		9		956,754				8,652	06/25/2060	1.A FE
12674U-AB-9	COOPR Residential Mortgage Tru SERIES 2025CES2 CLASS A1B 5.603% 06/25/60	09/01/2025	Paydown		82,445	82,445	82,444							82,445				759	06/25/2060	1.A FE
161542-DF-9	CHASE FUNDING LOAN ACQ TRUST SER 200 5.500% 08/01/34	09/01/2025	Paydown		4,304	4,304	4,205	4,109		195		195		4,304				159	08/01/2034	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49	09/01/2025	Paydown		2,579	2,579	2,610	2,599		(20)		(20)		2,579				69	04/01/2049	1.A
16158R-AR-7	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49	09/01/2025	Paydown		774	774	778	776		(3)		(3)		774				21	04/01/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49	09/01/2025	Paydown		54,517	54,517	55,130	55,070		(553)		(553)		54,517				1,269	07/01/2049	1.A
16159G-AR-0	CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49	09/01/2025	Paydown		24,078	24,078	24,259	24,209		(131)		(131)		24,078				560	07/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16159W-AC-8	CHASE MORTGAGE FINANCE CORP 2019-1 CL A 3.500% 03/01/50	09/01/2025	Paydown		63,335	63,335	64,137	63,904		(568)		(568)		63,335				1,555	03/01/2050	1.A
..16162W-KF-5	CHASE MORTGAGE FINANCE CORP 2005-S1 5.250% 05/01/35	09/01/2025	Paydown		3,378	3,378	3,313	3,349		29		29		3,378				118	05/01/2035	1.A FM
..16162W-MR-7	CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35	08/01/2025	Paydown		18,461	18,461	17,168	17,913		549		549		18,461				636	10/01/2035	1.A FM
..16165T-AA-1	CHASEFLEX TRUST 2005-1 CL 1A1 5.500% 02/01/35	09/01/2025	Paydown		29,651	29,651	27,732	19,226		10,426		10,426		29,651				1,053	02/01/2035	1.A FM
..172973-5D-7	CITICORPORATION MTG SECS INC 2006-1 5.500% 02/01/36	09/01/2025	Paydown		14,175	14,175	13,715	14,086		90		90		14,175				520	02/01/2036	1.A FM
..172973-S8-3	CITICORPORATION MTG SECS INC SER 2005 5.500% 04/01/35	09/01/2025	Paydown		13,751	13,751	13,751	13,751						13,751				490	04/01/2035	3.A FM
..172973-W3-9	CITICORPORATION MTG SECS INC SER 2005 CL 1A4 5.500% 07/01/35	09/01/2025	Paydown		335,570	335,570	324,081	325,878		9,692		9,692		335,570				13,547	07/01/2035	1.A FM
..172973-X3-8	CITICORPORATION MTG SECS INC SER 2005-4 CL 3A3 5.000% 07/01/35	09/01/2025	Paydown		23,494	23,494	22,183	22,392		1,102		1,102		23,494				765	07/01/2035	1.A FM
..172981-AG-7	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2006-4 C 6.000% 12/01/35	09/01/2025	Paydown		77,316	105,599	91,623	99,624						99,624		(22,308)	(22,308)	4,413	12/01/2035	3.A FM
..17310A-AK-2	CITICORPORATION MTG SECS INC SECS 2006-2 5.750% 04/01/36	09/01/2025	Paydown		4,364	59,846	57,254	57,540		(53,177)		(53,177)		4,364				2,607	04/01/2036	4.A FM
..17310F-AA-3	CITICORPORATION MTG SECS INC SECS INC 200 6.000% 10/01/36	09/01/2025	Paydown		107,672	30,975	31,099	31,076		76,597		76,597		107,672				7,591	10/01/2036	4.B FM
..17313Q-AL-2	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2007-10 CL 4.487% 09/01/37	09/01/2025	Paydown		12,960	12,207	6,920									12,960	12,960	474	09/01/2037	1.A FM
..17329M-BH-1	CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2021-J2 CL 2.500% 07/01/51	09/01/2025	Paydown		443,859	443,859	445,766	445,303		(1,444)		(1,444)		443,859				7,633	07/01/2051	1.A
..17330B-DY-3	CITIGROUP MORTGAGE LOAN TRUST 2021-J3-CL-A4A 2.500% 09/01/51	09/01/2025	Paydown		233,973	233,973	234,631	234,608		(635)		(635)		233,973				3,623	09/01/2051	1.A
..22541N-6X-2	CSFB MORTGAGE SECS CORPORATION SECS -2003 5.500% 05/01/33	09/01/2025	Paydown		3,116	4,203	3,720	2,216						2,762		354	354	(33)	05/01/2033	6. FM
..22541S-W9-5	CSFB MORTGAGE SECS CORPORATION SECUR 2004 6.000% 12/01/34	09/01/2025	Paydown		5,355	5,355	4,785	5,118		237		237		5,355				235	12/01/2034	1.A FM
..225458-FA-1	CSFB MORTGAGE SECS CORPORATION MTG SEC 2005-2 5.250% 03/01/35	09/01/2025	Paydown		22,111	22,111	21,110	21,678		433		433		22,111				1,739	03/01/2035	4.C FM
..225470-P7-2	CREDIT SUISSE MORTGAGE CAPITAL MTG CAPITAL 2006 5.500% 04/01/36	09/01/2025	Paydown		43,663	43,663	39,277	42,164		1,499		1,499		43,663				1,782	04/01/2036	5.B FM
..22757J-AA-5	Cross Mortgage Trust SERIES 2025H7 CLASS A1A 4.934% 09/25/70	09/13/2025	Paydown		222,756	222,756	222,887			(131)		(131)		222,756				916	09/25/2070	1.A Z
..22758P-AD-4	Cross Mortgage Trust SERIES 2025H2 CLASS A2 5.458% 03/25/70	09/01/2025	Paydown		253,071	253,071	253,069			2		2		253,071				7,397	03/25/2070	1.C FE
..22758P-AE-2	Cross Mortgage Trust SERIES 2025H2 CLASS A3 5.661% 03/25/70	09/01/2025	Paydown		390,641	390,641	390,637			4		4		390,641				11,843	03/25/2070	1.F FE
..22758T-AA-2	Cross Mortgage Trust SERIES 2025H6 CLASS A1A 5.181% 07/25/70	08/25/2025	Paydown		61,727	61,727	61,762			(35)		(35)		61,727				267	07/25/2070	1.A Z
..22758T-AA-2	Cross Mortgage Trust SERIES 2025H6 CLASS A1A 5.181% 07/25/70	09/01/2025	Paydown		244,003	244,003	244,143			(140)		(140)		244,003				2,107	07/25/2070	1.A FE
..22790A-AA-3	Cross Mortgage Trust SERIES 2025H4 CLASS A1 5.596% 06/25/70	09/01/2025	Paydown		619,679	619,679	619,675			4		4		619,679				9,083	06/25/2070	1.A FE
..22944B-AU-2	CREDIT SUISSE MORTGAGE CAPITAL MTG TR 2007-5 CL 4.822% 08/25/37	09/25/2025	Paydown		149,017	152,849	115,592	106,293						106,293		42,725	42,725	5,176	08/25/2037	1.A FM
..25860B-AA-2	DOUBLE DIAMOND VIII A-1 4.125% 04/17/43	09/01/2025	Paydown		533,835	533,835	533,835	533,835						533,835				14,596	04/17/2043	1.F PL
..267951-AA-9	Ellington Financial Mortgage T SERIES 2025RM1 CLASS A1A 5.000% 05/25/55	08/25/2025	Paydown		277,753	277,753	261,768			15,985		15,985		277,753				3,588	05/25/2055	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..268431-AA-1	Ellington Financial Mortgage T SERIES 2024RM2 CLASS A1A 5.000% 07/25/54	08/01/2025	Paydown		50,746	50,746	46,645	46,894		3,851		3,851		50,746				1,692	07/25/2054	1.A FE
..26843H-AA-6	Ellington Financial Mortgage T SERIES 2024RM1 CLASS A1A 4.500% 03/25/54	09/25/2025	Paydown		740,070	740,070	656,921	665,652		74,418		74,418		740,070				21,770	03/25/2054	1.A FE
..26845E-AA-1	Ellington Financial Mortgage T SERIES 2024RM3 CLASS A1A 5.000% 12/25/54	09/25/2025	Paydown		911,982	911,982	855,834	855,929		56,053		56,053		911,982				33,673	12/25/2054	1.A FE
..26845E-AB-9	Ellington Financial Mortgage T SERIES 2024RM3 CLASS A1B 5.000% 12/25/54	09/25/2025	Paydown		197,345	197,345	180,856	180,883		16,462		16,462		197,345				7,287	12/25/2054	1.A FE
..26845E-AC-7	Ellington Financial Mortgage T SERIES 2024RM3 CLASS A2 5.000% 12/25/54	09/25/2025	Paydown		32,069	32,069	28,640	28,646		3,423		3,423		32,069				1,184	12/25/2054	1.C FE
..26846R-AA-1	Ellington Financial Mortgage T SERIES 2025NQM4 CLASS A1A 4.972% 09/25/70	09/25/2025	Paydown		207,167	207,167	207,284			(117)		(117)		207,167				683	09/25/2070	1.A Z
..26846Y-AA-6	Ellington Financial Mortgage T SERIES 2025NQM3 CLASS A1A 5.494% 08/25/70	08/01/2025	Paydown		197,609	197,609	197,720			(111)		(111)		197,609				905	08/25/2070	1.A Z
..26846Y-AA-6	Ellington Financial Mortgage T SERIES 2025NQM3 CLASS A1A 5.494% 08/25/70	09/01/2025	Paydown		37,593	37,593	37,614			(21)		(21)		37,593				344	08/25/2070	1.A FE
..29978C-AA-8	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48	09/01/2025	Paydown		6,928	6,928	6,910	6,913		15		15		6,928				162	02/01/2048	1.A
..29978C-AU-4	EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48	09/01/2025	Paydown		2,457	2,457	2,411	2,424		32		32		2,457				57	02/01/2048	1.A
..32051D-3G-5	FIRST HORIZON ASSET SEC ALT MORT 2004-AA 5.852% 06/01/34	09/01/2025	Paydown		12,870	12,870	11,674	12,381		490		490		12,870				517	06/01/2034	1.A FM
..33767C-AD-9	FIRSTKEY MORTGAGE TRUST TR 2015-1 CL A3 1 3.500% 03/01/45	09/01/2025	Paydown		19,123	19,123	19,290	19,207		(84)		(84)		19,123				443	03/01/2045	1.A
..33850R-AC-6	FLAGSTAR MORTGAGE TRUST TR 2017-2 CL A3 1 3.500% 10/01/47	09/01/2025	Paydown		11,373	11,373	10,834	10,893		480		480		11,373				266	10/01/2047	1.A
..33851H-AD-5	FLAGSTAR MORTGAGE TRUST TR 2018-2 CL A4 1 3.500% 04/01/48	09/01/2025	Paydown		1,669	1,669	1,627	1,666		4		4		1,669				36	04/01/2048	1.A
..33851K-AC-0	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A2 1 3.000% 08/01/50	09/01/2025	Paydown		256,460	256,460	263,673	262,899		(6,439)		(6,439)		256,460				5,052	08/01/2050	1.A
..33851K-AG-1	FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A4 1 3.000% 08/01/50	09/01/2025	Paydown		170,973	170,973	174,607	174,216		(3,243)		(3,243)		170,973				3,368	08/01/2050	1.A
..33852B-AB-1	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A2 1 3.500% 12/01/49	09/01/2025	Paydown		142,015	142,015	143,779	143,611		(1,596)		(1,596)		142,015				3,614	12/01/2049	1.A
..33852B-AL-9	FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A11 3.500% 12/01/49	09/01/2025	Paydown		37,686	37,686	37,943	37,861		(174)		(174)		37,686				959	12/01/2049	1.A
..33852D-AB-7	FLAGSTAR MORTGAGE TRUST TR 2021-1 CL A2 1 2.500% 01/08/51	09/01/2025	Paydown		203,205	203,205	209,999	209,185		(5,981)		(5,981)		203,205				3,513	01/08/2051	1.A
..33852F-AW-6	FLAGSTAR MORTGAGE TRUST TR 2021-4 CL A21 2.500% 05/08/51	09/01/2025	Paydown		177,633	177,633	179,076	178,815		(1,182)		(1,182)		177,633				2,928	05/08/2051	1.A
..33852J-AW-8	FLAGSTAR MORTGAGE TRUST 2021-7-CL-A21-144A 2.500% 08/01/51	09/01/2025	Paydown		332,796	332,796	335,240	335,177		(2,380)		(2,380)		332,796				5,760	08/01/2051	1.A
..34074M-6B-2	FLORIDA ST HSG FIN CORP REVENU SINGLE FAMILY HSG 5.948% 07/01/54	07/01/2025	Call 100.0000		30,000	30,000	30,000	30,000						30,000				1,884	07/01/2054	1.A FE
..36171G-AA-9	GCAT SERIES 2025NQM1 CLASS A1 5.373% 11/25/69	09/01/2025	Paydown		1,480,184	1,480,184	1,480,160			23		23		1,480,184				28,008	11/25/2069	1.A FE
..36171G-AB-7	GCAT SERIES 2025NQM1 CLASS A2 5.627% 11/25/69	09/01/2025	Paydown		321,779	321,779	321,758			21		21		321,779				5,170	11/25/2069	1.C FE
..36171M-AA-6	GCAT SERIES 2025NQM3 CLASS A1 5.550% 05/25/70	09/01/2025	Paydown		949,191	949,191	950,067			(877)		(877)		949,191				8,376	05/25/2070	1.A FE
..36171M-AC-2	GCAT SERIES 2025NQM3 CLASS A1B 5.550% 05/25/70	09/01/2025	Paydown		192,936	192,936	192,542			394		394		192,936				2,029	05/25/2070	1.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36171M-AD-0	GCAT SERIES 2025NQM3 CLASS A2 5.753% 05/25/70	09/01/2025	Paydown		270,111	270,111	270,111							270,111				2,944	05/25/2070	1.C FE
..36185N-3U-2	GMAC MTG CORP LOAN TRUST LN TR 2004-AR2 C 3.382% 08/01/34	09/01/2025	Paydown		3,651	3,651	3,577	3,650		1		1		3,651				88	08/01/2034	1.A FM
..36228F-4R-4	GSR MORTGAGE LOAN TRUST LOAN TR SER 2004-7 CL 4.898% 06/01/34	09/01/2025	Paydown		4,084	4,084	3,920	4,081		3		3		4,084				144	06/01/2034	1.A FM
..36228F-YY-6	GSR MORTGAGE LOAN TRUST LOAN TR 2003-13 CL 1A1 5.594% 10/01/33	09/01/2025	Paydown		7,637	7,637	7,490	7,625		12		12		7,637				318	10/01/2033	1.A FM
..362290-AH-1	GSR MORTGAGE LOAN TRUST LOAN TR 2007-AR1 CL 3A 4.174% 03/01/37	09/01/2025	Paydown		40,743	13,653	11,863									40,743	40,743	1,999	03/01/2037	1.A FM
..362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36	07/01/2025	Paydown		4,198	4,865	4,596	4,627		(430)		(430)		4,198				153	02/01/2036	6. FM
..362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36	08/01/2025	Paydown		4,169	4,835	4,567	4,598		(429)		(429)		4,169				175	02/01/2036	6.
..362341-6R-5	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36	09/01/2025	Paydown		4,145	4,808	4,542	4,573		(428)		(428)		4,145				196	02/01/2036	6. FM
..362341-6W-4	GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36	07/01/2025	Paydown		22,508	3,516	3,244	3,820						11,391		11,146	11,146	111	02/01/2036	6. FM
..362341-R7-6	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35	09/01/2025	Paydown		37,778	40,867	38,094	35,803						35,803		1,975	1,975	1,499	12/01/2035	1.A FM
..362341-R8-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35	09/01/2025	Paydown		20,633	22,321	21,673	22,032		(1,399)		(1,399)		20,633				819	12/01/2035	4.B FM
..362341-RZ-4	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR6 CL 3A 4.632% 09/01/35	09/01/2025	Paydown		33,891	33,891	31,049	32,645		1,247		1,247		33,891				970	09/01/2035	1.A FM
..362341-VV-8	GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35	08/01/2025	Paydown		10,456	10,456	10,067	10,287		168		168		10,456				366	11/01/2035	1.E FM
..36242D-H7-1	GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 5.272% 04/01/35	09/01/2025	Paydown		28,585	28,585	28,089	28,323		262		262		28,585				1,006	04/01/2035	1.A FM
..36257Q-AA-4	GS MORTGAGE BACKED SECURITIES 2019-PJ3 CL 3.500% 03/01/50	09/01/2025	Paydown		3,710	3,710	3,750	3,737		(27)		(27)		3,710				81	03/01/2050	1.A
..36258F-AA-7	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50	09/01/2025	Paydown		9,801	9,801	9,992	9,933		(132)		(132)		9,801				227	05/01/2050	1.A
..36258F-AD-1	GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50	09/01/2025	Paydown		9,005	9,005	9,148	9,104		(98)		(98)		9,005				209	05/01/2050	1.A
..36258K-AD-0	GS MORTGAGE BACKED SECURITIES 2020-INV1 CL 2.907% 10/01/50	09/01/2025	Paydown		58,971	58,971	60,215	60,082		(1,111)		(1,111)		58,971				1,172	10/01/2050	1.A
..36258W-AS-1	GS MORTGAGE BACKED SECURITIES 2020-PJ3 CL 3.000% 10/01/50	09/01/2025	Paydown		30,997	30,997	31,574	31,411		(413)		(413)		30,997				659	10/01/2050	1.A
..36259V-AD-5	GS MORTGAGE BACKED SECURITIES 2020-PJ4 CL 3.000% 01/01/51	09/01/2025	Paydown		102,027	102,027	104,434	104,165		(2,138)		(2,138)		102,027				1,969	01/01/2051	1.A
..36261H-AD-2	GS MORTGAGE BACKED SECURITIES 2021-PJ5 CL 2.500% 10/01/51	09/01/2025	Paydown		90,577	90,577	91,087	91,025		(447)		(447)		90,577				1,541	10/01/2051	1.A
..36262D-AA-6	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50	09/01/2025	Paydown		57,428	57,428	58,756	58,637		(1,209)		(1,209)		57,428				1,336	07/01/2050	1.A
..36262D-AD-0	GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50	09/01/2025	Paydown		19,879	19,879	20,264	20,230		(351)		(351)		19,879				462	07/01/2050	1.A
..36264P-AD-1	GS MORTGAGE BACKED SECURITIES 2021-PJ4 CL A 2.500% 09/01/51	09/01/2025	Paydown		519,478	519,478	525,485	524,425		(4,947)		(4,947)		519,478				8,896	09/01/2051	1.A
..43739E-AJ-6	HOMEBANC MORTGAGE TRUST TR 2004-2 CL A1 5.012% 12/25/34	09/25/2025	Paydown		26,845	26,845	24,093	25,432		1,412		1,412		26,845				882	12/25/2034	1.A FM
..45254N-HS-9	IMPAC CMB TRUST TR 2004-4 CL 1A1 4.912% 09/25/34	09/25/2025	Paydown		21,142	21,142	18,975	20,990		152		152		21,142				719	09/25/2034	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-ML-8	IMPAC CMB TRUST TR 2005-1 CL 1A1 4.792% 04/25/35	09/25/2025	Paydown		23,490	23,490	20,816	22,122		1,367		1,367		23,490				820	04/25/2035	1.A FM
45254N-MY-0	IMPAC CMB TRUST TR 2005-2 CL 1A1 4.792% 04/25/35	09/25/2025	Paydown		111,822	111,822	100,862	103,924		7,898		7,898		111,822				3,761	04/25/2035	1.A FM
45254N-PU-5	IMPAC CMB TRUST TR 2005-5 CL A1 4.592% 08/25/35	09/25/2025	Paydown		42,062	42,062	34,859	38,209		3,853		3,853		42,062				838	08/25/2035	1.A FM
45661H-AE-7	INDYMAC INDX MTG LOAN TRUST MTG LOAN TR -2006 3.879% 09/01/36	09/01/2025	Paydown		37,956	33,884	29,152	25,423						25,423		12,532	12,532	1,015	09/01/2036	3.C FM
45661H-AN-7	INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.615% 09/01/36	09/01/2025	Paydown		68,703	68,583	52,922	43,596						43,596		25,107	25,107	1,695	09/01/2036	1.A FM
46591F-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2019-5 CL A3 4.000% 11/01/49	09/01/2025	Paydown		49,108	49,108	50,213	50,103		(995)		(995)		49,108				1,356	11/01/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2019-8 CL A3 3.500% 03/01/50	09/01/2025	Paydown		12,000	12,000	12,155	12,141		(141)		(141)		12,000				281	03/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A3 3.500% 07/01/50	09/01/2025	Paydown		45,979	45,979	47,064	46,968		(989)		(989)		45,979				1,073	07/01/2050	1.A
46591T-BG-8	JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A15 3.500% 07/01/50	09/01/2025	Paydown		27,095	27,095	27,649	27,600		(506)		(506)		27,095				632	07/01/2050	1.A
46591V-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV CL A 3.500% 08/01/50	09/01/2025	Paydown		70,600	70,600	72,542	71,954		(1,353)		(1,353)		70,600				1,671	08/01/2050	1.A
46591X-BT-1	JP MORGAN MORTGAGE TRUST MTG TR 2020-7 CL A15 3.000% 01/01/51	09/01/2025	Paydown		125,315	125,315	128,252	127,905		(2,590)		(2,590)		125,315				2,329	01/01/2051	1.A
46592K-BL-5	JP MORGAN MORTGAGE TRUST MTG TR 2021-3 CL A15 2.500% 07/01/51	09/01/2025	Paydown		223,119	223,119	229,116	228,703		(5,584)		(5,584)		223,119				3,542	07/01/2051	1.A
46592T-BP-7	JP MORGAN MORTGAGE TRUST MTG TR 2021-8 CL A15 2.500% 12/01/51	09/01/2025	Paydown		140,120	140,120	140,974	140,839		(719)		(719)		140,120				2,398	12/01/2051	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST 2021-12-CL-A15 2.500% 02/01/52	09/01/2025	Paydown		236,631	236,631	236,779	236,767		(136)		(136)		236,631				3,903	02/01/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST 2021-13-CL-A15 2.500% 04/01/52	09/01/2025	Paydown		443,235	443,235	441,227	441,700		1,535		1,535		443,235				7,381	04/01/2052	1.A
466247-VG-5	JP MORGAN MORTGAGE TRUST MTG TRUST 2005-S2 CL 5.500% 09/01/35	09/01/2025	Paydown		33,470	33,470	32,191	32,560		910		910		33,470				1,245	09/01/2035	5.B FM
46628B-BJ-8	JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 4.341% 10/01/36	08/01/2025	Paydown		1,668	1,668	1,641	1,873		(205)		(205)		1,668				51	10/01/2036	3.B FM
46628B-BJ-8	JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 4.341% 10/01/36	09/01/2025	Paydown		5,791	5,791	5,696	6,503		(712)		(712)		5,791				187	10/01/2036	3.C FM
466302-AJ-5	JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36	09/01/2025	Paydown		4,689	4,937		387						387		4,302	4,302	157	12/01/2036	1.A FM
46630G-AX-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 6A 5.456% 07/01/35	09/01/2025	Paydown		1,365	1,365	1,247	1,307		57		57		1,365				51	07/01/2035	1.A FM
46630G-BD-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.792% 07/01/35	09/01/2025	Paydown		46,828	46,828	43,624	46,173		656		656		46,828				2,002	07/01/2035	1.A FM
46630P-AR-6	JP MORGAN MORTGAGE TRUST MTG TR 2007-A2 CL 3A 4.826% 04/01/37	09/01/2025	Paydown		177,899	177,899	156,188	108,774						108,774		69,125	69,125	5,780	04/01/2037	1.A FM
46631J-AP-3	JP MORGAN MORTGAGE TRUST MTG TR 2007-A4 CL 3A 5.258% 06/01/37	09/01/2025	Paydown		16,558	16,558	13,171	5,154						5,154		11,404	11,404	594	06/01/2037	1.A FM
46641C-BA-8	JP MORGAN MORTGAGE TRUST MTG TR 2014-1 CL 2A7 3.500% 01/01/44	09/01/2025	Paydown		62,892	62,892	49,020	55,330		7,561		7,561		62,892				1,472	01/01/2044	1.A
46646B-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2016-1 CL A3 3.500% 05/01/46	09/01/2025	Paydown		29,696	29,696	30,447	30,129		(434)		(434)		29,696				737	05/01/2046	1.A
46648C-AB-0	JP MORGAN MORTGAGE TRUST MTG TR 2017-1 CL A2 3.446% 01/01/47	09/01/2025	Paydown		82,278	82,278	82,818	82,674		(396)		(396)		82,278				1,879	01/01/2047	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46648H-AC-7	JP MORGAN MORTGAGE TRUST MTG TR 2017-2 CL A3 3.500% 05/01/47	09/01/2025	Paydown		43,113	43,113	43,857	43,661		(548)		(548)		43,113				1,000	05/01/2047	1.A
..46649Y-AC-9	JP MORGAN MORTGAGE TRUST MTG TR 2018-9 CL A3 4.000% 09/01/40	09/01/2025	Paydown		3,301	3,301	3,276	3,283		17		17		3,301				88	09/01/2040	1.A
..46650H-AC-2	JP MORGAN MORTGAGE TRUST MTG TR 2019-1 CL A3 4.000% 05/01/49	09/01/2025	Paydown		45,580	45,580	45,459	45,486		95		95		45,580				1,276	05/01/2049	1.A
..46650J-AK-0	JP MORGAN MORTGAGE TRUST MTG TR 2018-6 CL 1A1 3.500% 12/01/48	09/01/2025	Paydown		88,386	88,386	85,624	85,857		2,529		2,529		88,386				2,071	12/01/2048	1.A
..46650M-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2018-8 CL A3 4.000% 01/01/49	09/01/2025	Paydown		20,911	20,911	20,570	20,599		313		313		20,911				558	01/01/2049	1.A
..46650T-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A3 4.000% 08/01/49	09/01/2025	Paydown		17,212	17,212	17,427	17,368		(156)		(156)		17,212				448	08/01/2049	1.A
..46650T-AQ-5	JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A15 4.000% 08/01/49	09/01/2025	Paydown		9,093	9,093	9,150	9,134		(41)		(41)		9,093				237	08/01/2049	1.A
..46651B-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A3 3.500% 12/01/49	09/01/2025	Paydown		113,386	113,386	115,158	114,983		(1,597)		(1,597)		113,386				2,570	12/01/2049	1.A
..46651B-AR-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A15 3.500% 12/01/49	09/01/2025	Paydown		40,200	40,200	40,653	40,562		(361)		(361)		40,200				911	12/01/2049	1.A
..46651G-AC-3	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A3 3.459% 02/01/50	09/01/2025	Paydown		27,557	27,557	27,901	27,865		(308)		(308)		27,557				634	02/01/2050	1.A
..46651G-AR-0	JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A15 3.459% 02/01/50	09/01/2025	Paydown		6,532	6,532	6,585	6,569		(36)		(36)		6,532				151	02/01/2050	1.A
..46651H-AC-1	JP MORGAN MORTGAGE TRUST MTG TR 2019-LTV CL A 3.488% 03/01/50	09/01/2025	Paydown		21,278	21,278	21,561	21,303		(25)		(25)		21,278				552	03/01/2050	1.A
..46651X-AC-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50	09/01/2025	Paydown		131,559	131,559	134,519	134,342		(2,783)		(2,783)		131,559				2,978	06/01/2050	1.A
..46651X-BH-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A15 3.500% 06/01/50	09/01/2025	Paydown		40,109	40,109	40,862	40,794		(684)		(684)		40,109				908	06/01/2050	1.A
..46651Y-BG-4	JP MORGAN MORTGAGE TRUST MTG TR 2019-9 CL A15 3.500% 05/01/50	09/01/2025	Paydown		107,854	107,854	108,528	108,206		(351)		(351)		107,854				2,568	05/01/2050	1.A
..46652F-AC-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-4 CL A3 3.000% 11/01/50	09/01/2025	Paydown		27,857	27,857	28,610	28,530		(673)		(673)		27,857				554	11/01/2050	1.A
..46652H-AC-0	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50	09/01/2025	Paydown		25,888	25,888	26,721	26,627		(739)		(739)		25,888				523	02/01/2050	1.A
..46652H-BK-1	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50	09/01/2025	Paydown		131,917	131,917	136,163	135,685		(3,768)		(3,768)		131,917				2,664	02/01/2050	1.A
..46652H-BM-7	JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50	09/01/2025	Paydown		22,022	22,022	22,648	22,577		(555)		(555)		22,022				445	02/01/2050	1.A
..46652K-BK-4	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50	09/01/2025	Paydown		80,809	80,809	83,498	82,930		(2,121)		(2,121)		80,809				1,617	10/01/2050	1.A
..46652K-BM-0	JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50	09/01/2025	Paydown		22,186	22,186	22,786	22,534		(348)		(348)		22,186				444	10/01/2050	1.A
..46652V-BN-4	JP MORGAN MORTGAGE TRUST MTG TR 2021-4 CL A15 2.500% 08/01/51	09/01/2025	Paydown		335,245	335,245	338,126	337,550		(2,306)		(2,306)		335,245				5,542	08/01/2051	1.A
..46653J-AC-5	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A3 3.000% 12/01/50	09/01/2025	Paydown		68,970	68,970	71,125	70,914		(1,944)		(1,944)		68,970				1,416	12/01/2050	1.A
..46653J-BK-6	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A13 3.000% 12/01/50	09/01/2025	Paydown		51,727	51,727	53,344	53,185		(1,458)		(1,458)		51,727				1,062	12/01/2050	1.A
..46653J-BM-2	JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A15 3.000% 12/01/50	09/01/2025	Paydown		51,727	51,727	53,085	52,950		(1,223)		(1,223)		51,727				1,062	12/01/2050	1.A
..46653Q-BP-9	JP MORGAN MORTGAGE TRUST 2021-14-CL-A15 2.500% 05/01/52	09/01/2025	Paydown		247,897	247,897	244,682	245,434		2,463		2,463		247,897				4,355	05/01/2052	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46659Q-AA-7	JP MORGAN MORTGAGE TRUST SERIES 2025NQM3 CLASS A1A 5.495% 11/25/65	09/01/2025	Paydown		276,651	276,651	276,916			(265)		(265)		276,651				1,963	11/25/2065	1.A FE
..52520N-BP-5	LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 4.772% 12/25/36	09/25/2025	Paydown		6,090	6,345	4,510	3,403		2,687		2,687		6,090				231	12/25/2036	1.A FM
..552732-AB-5	MFRA TRUST A2-144A 2.162% 11/01/56	09/01/2025	Paydown		159,311	159,311	159,311	159,297		14		14		159,311				2,279	11/01/2056	1.A
..552732-AC-3	MFRA TRUST A3-144A 2.264% 11/01/56	09/01/2025	Paydown		159,311	159,311	159,311	159,296		14		14		159,311				2,387	11/01/2056	1.A
..552747-AA-5	MFRA TRUST 2021-INV1 CL A1 144A 0.852% 01/01/56	09/01/2025	Paydown		84,635	84,635	84,633	84,625		10		10		84,635				458	01/01/2056	1.A
..552747-AB-3	MFRA TRUST 2021-INV1 CL A2 144A 1.057% 01/01/56	09/01/2025	Paydown		42,507	42,507	42,506	42,501		6		6		42,507				285	01/01/2056	1.A
..552747-AC-1	MFRA TRUST 2021-INV1 CL A3 144A 1.262% 01/01/56	09/01/2025	Paydown		66,268	66,268	66,268	66,257		11		11		66,268				530	01/01/2056	1.A
..57643M-LE-2	MASTER SSET SEC TRUST SECURITIZATION 20 5.250% 11/01/35	09/01/2025	Paydown		2,211	2,211	2,112	2,191		20		20		2,211				77	11/01/2035	1.A FM
..585495-BN-3	MELLO MTG CAP ACC CAP ACC 2021-MTG1 CL 2.500% 04/01/51	09/01/2025	Paydown		387,426	387,426	389,363	389,029		(1,603)		(1,603)		387,426				6,662	04/01/2051	1.A
..58549K-BM-2	MELLO MTG CAP ACC CAP ACC 2021-INV1 CL 2.500% 06/01/51	09/01/2025	Paydown		109,837	109,837	110,953	110,748		(911)		(911)		109,837				1,790	06/01/2051	1.A
..59020U-2H-7	MERRILL LYNCH MTGE INV TRUST 2005-A9 CL 2A1E 5.889% 12/01/35	09/01/2025	Paydown		19,875	19,875	15,945									19,875	19,875	748	12/01/2035	1.A FM
..59020U-HL-2	MERRILL LYNCH MTGE INV TRUST 2004-A3 5.526% 05/01/34	09/01/2025	Paydown		59,038	59,038	59,213	59,148		(110)		(110)		59,038				2,473	05/01/2034	1.B FM
..59020U-SH-9	MERRILL LYNCH MTGE INV TRUST 2005 5.457% 02/01/35	09/01/2025	Paydown		30,553	30,553	30,286	30,431		123		123		30,553				1,125	02/01/2035	1.A FM
..59020U-SJ-5	MERRILL LYNCH MTGE INV TRUST 2005 5.457% 02/01/35	09/01/2025	Paydown		18,841	18,841	16,816	17,979		862		862		18,841				694	02/01/2035	1.A FM
..61748H-AR-2	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004-5A 5.202% 07/01/34	09/01/2025	Paydown		3,488	3,488	3,177	3,376		113		113		3,488				126	07/01/2034	1.A FM
..61748H-BQ-3	MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004 5.010% 08/01/34	09/01/2025	Paydown		11,107	11,107	10,413	10,563		544		544		11,107				415	08/01/2034	1.A FM
..61748H-CZ-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2004 5.500% 08/01/34	09/01/2025	Paydown		11,931	11,931	12,156	11,967		(36)		(36)		11,931				422	08/01/2034	1.A FM
..61748H-JC-6	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 5.250% 03/01/35	09/01/2025	Paydown		10,710	10,710	10,609	10,650		59		59		10,710				376	03/01/2035	1.A FM
..61748H-KD-2	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 08/01/35	09/01/2025	Paydown		6,892	6,892	6,770	6,832		61		61		6,892				253	08/01/2035	3.A FM
..61748H-KJ-9	MORGAN STANLEY MTG LOAN TRUST MTG 2005-4 CL 5 5.500% 08/01/35	09/01/2025	Paydown		101,263	101,263	97,101	99,290		1,974		1,974		101,263				3,715	08/01/2035	2.C FM
..61748H-PV-7	MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 11/01/35	09/01/2025	Paydown		46,735	46,735										46,735	46,735	1,853	11/01/2035	1.A FM
..61749J-AV-8	MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 6.640% 06/01/36	09/01/2025	Paydown		80,778	80,778	38,677	21,500						21,500		59,278	59,278	935	06/01/2036	1.A FM
..61913P-AA-0	MTGIT TRUST 2004-1 CL A1 5.052% 11/25/34	09/25/2025	Paydown		45,328	45,328	38,833	41,366		3,962		3,962		45,328				1,529	11/25/2034	1.A FM
..61913P-AP-7	MTGIT TRUST 2005-1 CL 1A1 4.912% 02/25/35	09/25/2025	Paydown		23,859	23,859	19,065	22,379		1,481		1,481		23,859				831	02/25/2035	1.A FM
..643528-AF-9	NEW CENTURY ALT MORTGAGE 2006-ALT1 6.667% 07/01/36	09/01/2025	Paydown		10,955	10,955										10,955	10,955	94	07/01/2036	1.A FM
..67113X-AU-4	ONSLOW BAY FINANCIAL LLC 2021-J1 CL 2.500% 05/01/51	09/01/2025	Paydown		185,786	185,786	187,209	186,989		(1,203)		(1,203)		185,786				3,015	05/01/2051	1.A
..67118P-AA-0	New York Mortgage Trust SERIES 2024CP1 CLASS A1 3.750% 02/25/68	09/01/2025	Paydown		375,771	375,771	344,890	347,143		28,628		28,628		375,771				9,735	02/25/2068	1.A FE
..67120Q-AA-4	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM4 CLASS A1 5.400% 02/25/55	09/01/2025	Paydown		1,613,834	1,613,834	1,613,484			351		351		1,613,834				32,887	02/25/2055	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67120Q-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM4 CLASS A2 5.603% 02/25/55	09/01/2025	Paydown		1,229,023	1,229,023	1,229,009			15		15		1,229,023				35,293	02/25/2055	1.C FE
..67120V-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM2 CLASS A3 5.952% 11/25/64	09/01/2025	Paydown		1,075,364	1,075,364	1,075,356			8		8		1,075,364				38,235	11/25/2064	1.E FE
..67121L-AA-4	ONSLOW BAY FINANCIAL LLC SERIES qNQM10 CLASS A1 5.453% 05/25/65	09/01/2025	Paydown		628,665	628,665	628,660			5		5		628,665				9,833	05/25/2065	1.A FE
..67122C-AA-3	ONSLOW BAY FINANCIAL LLC SERIES qNQM15 CLASS A1A 5.143% 07/27/65	09/01/2025	Paydown		407,152	407,152	407,400			(248)		(248)		407,152				1,745	07/27/2065	1.A FE
..67389M-AC-5	OAKS MORTGAGE TRUST SERIES TR SER 2015-1 CL A3 1 3.500% 04/01/46	09/01/2025	Paydown		96,826	96,826	98,733	97,776		(949)		(949)		96,826				2,160	04/01/2046	1.A
..673914-AD-9	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM1 CLASS A2 5.700% 12/25/64	09/01/2025	Paydown		138,996	138,996	138,995							138,996				5,490	12/25/2064	1.B FE
..673914-AE-7	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM1 CLASS A3 5.852% 12/25/64	09/01/2025	Paydown		443,744	443,744	443,741			3		3		443,744				17,995	12/25/2064	1.E FE
..67400A-AC-6	OAKS MORTGAGE TRUST SERIES TR SER 2015-2 CL A3 1 3.500% 10/01/45	09/01/2025	Paydown		34,848	34,848	34,919	34,881		(34)		(34)		34,848				742	10/01/2045	1.A
..67448Y-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM3 CLASS A1 5.648% 12/01/64	09/01/2025	Paydown		18,709	18,709	18,723			(15)		(15)		18,709				464	12/01/2064	1.A FE
..67449A-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM8 CLASS A1 5.472% 03/25/65	09/01/2025	Paydown		1,101,548	1,101,548	1,101,542			7		7		1,101,548				16,128	03/25/2065	1.A FE
..67449A-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2025NQM8 CLASS A2 5.624% 03/25/65	09/01/2025	Paydown		403,301	403,301	403,298			2		2		403,301				6,069	03/25/2065	1.C FE
..67449B-AA-1	ONSLOW BAY FINANCIAL LLC SERIES qNQM11 CLASS A1 5.418% 05/25/65	09/01/2025	Paydown		717,723	717,723	718,047			(324)		(324)		717,723				4,860	05/25/2065	1.A FE
..67647E-AU-1	OCEANVIEW MORTGAGE TRUST 2021-5-CL-A19-144A 2.500% 10/01/51	09/01/2025	Paydown		188,007	188,007	187,860	187,888		118		118		188,007				3,210	10/01/2051	1.A
..693652-AB-5	PSMC 2018-1 TRUST TR 2020-2 CL A2 14 3.000% 05/01/50	09/01/2025	Paydown		75,598	75,598	77,653	77,091		(1,493)		(1,493)		75,598				1,657	05/01/2050	1.A
..69382W-AA-0	PRP Advisors, LLC SERIES 2025RCF4 CLASS A1 4.500% 08/25/55	09/01/2025	Paydown		788,125	788,125	777,828			10,297		10,297		788,125				5,911	08/25/2055	1.A FE
..69392M-AA-0	PRP Advisors, LLC SERIES 2025RPL2 CLASS A1 3.750% 04/25/55	09/01/2025	Paydown		395,624	395,624	379,539			16,085		16,085		395,624				6,073	04/25/2055	1.A FE
..74160M-GN-6	Prime Mortgage Trust 2005-1 CL 5.500% 03/01/35	09/01/2025	Paydown		113,864	113,864	113,830	113,830		34		34		113,864				4,170	03/01/2035	3.A FM
..74160M-MR-0	Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35	08/01/2025	Paydown		463,305	463,305	434,317	451,941		11,365		11,365		463,305				14,896	11/01/2035	4.C FM
..74160M-MR-0	Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35	09/01/2025	Paydown		6,097	6,097	5,716	5,948		150		150		6,097				252	11/01/2035	5.A FM
..743874-AJ-8	PROVIDENT FUNDING MORTGAGE TST MTG TRU 2020-1 3.000% 02/01/50	09/01/2025	Paydown		17,936	17,936	18,124	17,933		3		3		17,936				357	02/01/2050	1.A
..74387M-AN-9	PROVIDENT FUNDING MTGE TRUST 2021-J1-CL-A14-144A 2.500% 10/01/51	09/01/2025	Paydown		314,205	314,205	313,960	313,990		216		216		314,205				5,321	10/01/2051	1.A
..74391E-AA-9	PRP Advisors, LLC SERIES 2025NQM1 CLASS A1 5.802% 11/25/69	09/01/2025	Paydown		3,665,553	3,665,553	3,665,491			62		62		3,665,553				134,779	11/25/2069	1.A FE
..748949-AA-2	Woodward Capital Management SERIES 2025CES6 CLASS A1A 5.472% 06/25/55	09/01/2025	Paydown		672,239	672,239	672,234			5		5		672,239				6,466	06/25/2055	1.A FE
..749350-AN-4	RCKT MORTGAGE TRUST 2020-1 2021-1 CL A 2.500% 03/01/51	09/01/2025	Paydown		243,856	243,856	248,200	247,546		(3,690)		(3,690)		243,856				4,010	03/01/2051	1.A
..74936R-AW-4	RCKT MORTGAGE TRUST 2020-1 2021-2 CL A2 2.500% 06/01/51	09/01/2025	Paydown		76,672	76,672	76,924	76,881		(209)		(209)		76,672				1,233	06/01/2051	1.A
..74937Y-AA-6	Woodward Capital Management SERIES 2025CES4 CLASS A1A 5.811% 05/25/55	09/01/2025	Paydown		996,249	996,249	996,232			17		17		996,249				19,812	05/25/2055	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749389-AA-0	ROCKT MORTGAGE TRUST 2020-1 2020-1 CL A1 14 3.000% 02/01/50	09/01/2025	Paydown		328,085	328,085	331,724	331,417		(3,333)		(3,333)		328,085				6,382	02/01/2050	1.A
..749389-AN-2	ROCKT MORTGAGE TRUST 2020-1 2020-1 CL A13 1 3.000% 02/01/50	09/01/2025	Paydown		178,471	178,471	179,781	179,401		(931)		(931)		178,471				3,472	02/01/2050	1.A
..74938V-AV-5	ROCKT MORTGAGE TRUST 2020-1 2021-4-CL-A21-144A 2.500% 09/01/51	09/01/2025	Paydown		425,538	425,538	427,865	427,797		(2,258)		(2,258)		425,538				6,960	09/01/2051	1.A
..749420-AA-3	Woodward Capital Management SERIES 2025CES3 CLASS A1A 5.553% 03/25/55	09/01/2025	Paydown		1,864,998	1,864,998	1,864,963			35		35		1,864,998				43,824	03/25/2055	1.A FE
..74942C-AA-7	Woodward Capital Management SERIES 2025CES5 CLASS A1A 5.687% 05/25/55	09/01/2025	Paydown		809,030	809,030	809,014			16		16		809,030				11,628	05/25/2055	1.A FE
..749431-AA-0	Woodward Capital Management SERIES 20251 CLASS A1 6.000% 03/25/55	09/01/2025	Paydown		1,584,641	1,584,641	1,584,641							1,584,641				42,823	03/25/2055	1.A FE
..749971-AF-4	Radian Mortgage Capital Trust SERIES 2025J1 CLASS A4 5.500% 07/25/55	09/01/2025	Paydown		1,172,282	1,172,282	1,149,752			22,530		22,530		1,172,282				29,836	07/25/2055	1.A FE
..75023X-AX-0	RMCT 2025-J2 SERIES 2025J2 CLASS A15 5.500% 11/25/55	09/01/2025	Paydown		112,370	112,370	112,204			167		167		112,370				720	11/25/2055	1.A FE
..75024R-AX-2	RMCT 2025-J3 SERIES 2025J3 CLASS A15 5.500% 12/25/55	09/01/2025	Paydown		303,917	303,917	303,282			635		635		303,917				2,276	12/25/2055	1.A FE
..75409J-BG-1	RATE MORTGAGE TRUST TR 2021-J1 CL A31 144 2.500% 07/01/51	09/01/2025	Paydown		100,523	100,523	100,947	100,878		(355)		(355)		100,523				1,620	07/01/2051	1.A
..75409Y-AE-4	RATE MORTGAGE TRUST SERIES 2025J2 CLASS A5 5.500% 07/25/55	09/01/2025	Paydown		856,497	856,497	855,467			1,030		1,030		856,497				7,252	07/25/2055	1.A FE
..75410C-AD-1	RATE MORTGAGE TRUST SERIES 2025J1 CLASS A4 6.000% 03/25/55	09/01/2025	Paydown		1,351,216	1,351,216	1,352,198			(982)		(982)		1,351,216				40,963	03/25/2055	1.A FE
..76111X-P2-3	Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36	09/01/2025	Paydown		9,434	18,458	16,499	18,169						18,169		(8,735)	(8,735)	678	03/01/2036	4.C FM
..76112B-YB-0	RES ASSET MORTGAGE PROD INC LN 2005-AR5 CL 3 4.637% 09/01/35	09/01/2025	Paydown		7,796	7,849	7,223	7,621		175		175		7,796				253	09/01/2035	4.C FM
..78471K-AE-1	SOFI MORTGAGE TRUST TR 2016-1A CL 1A4 144 3.000% 11/01/46	09/01/2025	Paydown		50,952	50,952	47,054	47,548		3,404		3,404		50,952				1,019	11/01/2046	1.A
..81733Y-AA-7	Sequoia Mortgage Trust TR 2015-2 CL A1 14 3.500% 05/01/45	09/01/2025	Paydown		49,875	49,875	51,029	50,870		(995)		(995)		49,875				1,164	05/01/2045	1.A
..817370-AB-5	Sequoia Mortgage Trust SERIES 20253 CLASS A2 5.500% 04/25/55	09/01/2025	Paydown		3,168,192	3,168,192	3,137,995			30,197		30,197		3,168,192				71,823	04/25/2055	1.A FE
..81743A-AA-7	Sequoia Mortgage Trust TR 2019-5 CL A1 14 3.500% 12/01/49	09/01/2025	Paydown		527,654	527,654	536,887	536,134		(8,481)		(8,481)		527,654				11,690	12/01/2049	1.A
..81743A-AU-3	Sequoia Mortgage Trust TR 2019-5 CL A19 1 3.500% 12/01/49	09/01/2025	Paydown		68,331	68,331	69,185	68,927		(596)		(596)		68,331				1,514	12/01/2049	1.A
..81744F-BF-3	Sequoia Mortgage Trust TR 2004-4 CL A 5.076% 05/20/34	09/20/2025	Paydown		33,520	33,520	31,432	32,464		1,056		1,056		33,520				1,494	05/20/2034	4.A FM
..81744L-AZ-7	Sequoia Mortgage Trust TR 2007-2 CL 1A2 4.630% 06/20/36	09/20/2025	Paydown		30,312	30,312	26,372	27,986		2,326		2,326		30,312				940	06/20/2036	1.A FM
..81745N-AR-0	Sequoia Mortgage Trust TR 2014-1 CL 2A5 1 4.000% 04/01/44	09/01/2025	Paydown		6,523	6,523	6,607	6,554		(31)		(31)		6,523				175	04/01/2044	1.A
..81745X-AA-5	Sequoia Mortgage Trust TR 2017-4 CL A1 14 3.500% 07/01/47	09/01/2025	Paydown		72,242	72,242	73,879	73,642		(1,400)		(1,400)		72,242				1,770	07/01/2047	1.A
..81746K-AA-2	Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47	09/01/2025	Paydown		69,256	69,256	69,829	69,658		(402)		(402)		69,256				1,554	02/01/2047	1.A
..81746L-AA-0	Sequoia Mortgage Trust TR 2015-3 CL A1 14 3.500% 07/01/45	09/01/2025	Paydown		46,611	46,611	46,815	46,733		(122)		(122)		46,611				1,071	07/01/2045	1.A
..81746L-AU-6	Sequoia Mortgage Trust TR 2015-3 CL A19 1 3.500% 07/01/45	09/01/2025	Paydown		17,775	17,775	17,762	17,764		11		11		17,775				409	07/01/2045	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81746N-AA-6	Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46	09/01/2025	Paydown		53,065	53,065	54,798	54,179		(1,114)		(1,114)		53,065				1,278	11/01/2046	1.A
..81746Q-AU-5	Sequoia Mortgage Trust TR 2018-2 CL A19 1 3.500% 02/01/48	09/01/2025	Paydown		10,440	10,440	10,435	10,436		4		4		10,440				243	02/01/2048	1.A
..81746R-AA-7	Sequoia Mortgage Trust TR 2016 CL 2A1 144 3.500% 08/01/46	09/01/2025	Paydown		90,432	90,432	92,943	92,607		(2,175)		(2,175)		90,432				2,233	08/01/2046	1.A
..81746V-AU-4	Sequoia Mortgage Trust TR 2018-3 CL A19 1 3.500% 03/01/48	09/01/2025	Paydown		52,521	52,521	51,495	51,806		715		715		52,521				1,192	03/01/2048	1.A
..81746X-AA-4	Sequoia Mortgage Trust TR 2017-3 CL A1 14 3.500% 04/01/47	09/01/2025	Paydown		8,577	8,577	8,522	8,536		41		41		8,577				214	04/01/2047	1.A
..81746Y-AA-2	Sequoia Mortgage Trust TR 2019-2 CL A1 14 4.000% 06/01/49	09/01/2025	Paydown		110,887	110,887	113,001	112,678		(1,791)		(1,791)		110,887				2,924	06/01/2049	1.A
..81746Y-AU-8	Sequoia Mortgage Trust TR 2019-2 CL A19 1 4.000% 06/01/49	09/01/2025	Paydown		41,136	41,136	41,751	41,545		(410)		(410)		41,136				1,085	06/01/2049	1.A
..81747C-AA-9	Sequoia Mortgage Trust TR 2019-CH2 CL A1 4.500% 08/01/49	09/01/2025	Paydown		71,424	71,424	73,495	72,062		(638)		(638)		71,424				2,102	08/01/2049	1.A
..81747D-AA-7	Sequoia Mortgage Trust TR 2018-CH1 CL A1 4.000% 03/01/48	09/01/2025	Paydown		1,847	1,847	1,877	1,866		(20)		(20)		1,847				48	03/01/2048	1.A
..81747D-AU-3	Sequoia Mortgage Trust TR 2018-CH1 CL A19 4.000% 03/01/48	09/01/2025	Paydown		2,702	2,702	2,735	2,723		(21)		(21)		2,702				70	03/01/2048	1.A
..81747J-AA-4	Sequoia Mortgage Trust TR 2018-6 CL A1 14 4.000% 07/01/48	09/01/2025	Paydown		7,786	7,786	7,831	7,820		(34)		(34)		7,786				207	07/01/2048	1.A
..81747W-AA-5	Sequoia Mortgage Trust TR 2018-7 CL A1 14 4.000% 09/01/48	09/01/2025	Paydown		17,060	17,060	17,057	17,056		4		4		17,060				406	09/01/2048	1.A
..81748B-AB-8	Sequoia Mortgage Trust TR 2019-3 CL A2 14 3.500% 09/01/49	09/01/2025	Paydown		161,911	161,911	164,770	164,311		(2,399)		(2,399)		161,911				4,034	09/01/2049	1.A
..81748B-AV-4	Sequoia Mortgage Trust TR 2019-3 CL A20 1 3.500% 09/01/49	09/01/2025	Paydown		135,117	135,117	136,912	136,619		(1,502)		(1,502)		135,117				3,367	09/01/2049	1.A
..81748C-AU-4	Sequoia Mortgage Trust 2021-9-CL-A19-144A 2.500% 01/01/52	09/01/2025	Paydown		298,173	298,173	295,937	296,260		1,913		1,913		298,173				4,893	01/01/2052	1.A
..81748G-AA-9	Sequoia Mortgage Trust TR 2019-CH3 CL A1 4.000% 09/01/49	09/01/2025	Paydown		11,894	11,894	12,123	12,080		(186)		(186)		11,894				318	09/01/2049	1.A
..81748K-AA-0	Sequoia Mortgage Trust TR 2020-2 CL A1 14 3.500% 03/01/50	09/01/2025	Paydown		188,287	188,287	192,936	192,525		(4,238)		(4,238)		188,287				4,388	03/01/2050	1.A
..81748K-BN-1	Sequoia Mortgage Trust TR 2020-2 CL A19 1 3.500% 03/01/50	09/01/2025	Paydown		75,315	75,315	76,939	77,245		(1,931)		(1,931)		75,315				1,755	03/01/2050	1.A
..81748M-AA-6	Sequoia Mortgage Trust TR 2020-1 CL A1 14 3.500% 02/01/50	09/01/2025	Paydown		121,936	121,936	124,737	124,469		(2,533)		(2,533)		121,936				2,763	02/01/2050	1.A
..81748M-AU-2	Sequoia Mortgage Trust TR 2020-1 CL A19 1 3.500% 02/01/50	09/01/2025	Paydown		23,558	23,558	24,026	23,878		(320)		(320)		23,558				534	02/01/2050	1.A
..81748W-AU-0	Sequoia Mortgage Trust TR 2021-4 CL A19 1 2.500% 06/01/51	09/01/2025	Paydown		253,295	253,295	256,065	255,629		(2,334)		(2,334)		253,295				4,178	06/01/2051	1.A
..81748X-AU-8	Sequoia Mortgage Trust TR 2021-5 CL A19 1 2.500% 07/01/51	09/01/2025	Paydown		147,829	147,829	148,337	148,245		(416)		(416)		147,829				2,610	07/01/2051	1.A
..81749W-CS-2	Sequoia Mortgage Trust SERIES 20258 CLASS A26F 5.740% 09/25/55	09/25/2025	Paydown		1,012,008	1,012,008	1,011,998			10		10		1,012,008				4,848	09/25/2055	1.A FE
..82281E-AA-5	Shellpoint Co-Originator Trust TR 2016-1 C 3.500% 11/01/46	09/01/2025	Paydown		26,852	26,852	27,129	27,039		(186)		(186)		26,852				586	11/01/2046	1.A
..863579-AM-0	Structured Adjustable Rate Mtg 2004-12 CL 5.288% 09/01/34	09/01/2025	Paydown		84,653	84,653	76,452	82,706		1,947		1,947		84,653				3,096	09/01/2034	1.A FM
..863579-AQ-1	Structured Adjustable Rate Mtg 2004-12 CL 5.238% 09/01/34	09/01/2025	Paydown		4,880	4,880	4,382	4,769		111		111		4,880				179	09/01/2034	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86358H-UT-4	STRUCTURED ASSET MTG INV INC MTG INVE 2003 4.928% 11/19/33	09/19/2025	Paydown		18,662	18,662	17,257	17,914		748		748		18,662				674	11/19/2033	1.A FM
..86359B-NU-1	Structured Adjustable Rate Mtg 2004-4 CL 6.100% 04/01/34	09/01/2025	Paydown		1,200	1,200	1,031	1,154		46		46		1,200				51	04/01/2034	1.A FM
..86359B-WG-2	Structured Adjustable Rate Mtg 2004-8 CL 0.000% 07/01/34	09/01/2025	Paydown		24,811	24,811	24,529	24,670		141		141		24,811				989	07/01/2034	1.A FM
..86359D-US-4	STRUCTURED ASSET SEC CORP TR 2005-5N CL 3A1B 5.109% 11/01/35	09/01/2025	Paydown		85,011	85,011	77,132	84,108		903		903		85,011				2,805	11/01/2035	1.A FM
..86359L-BL-2	STRUCTURED ASSET MTG INV INC MTG INVE 2004 4.828% 05/19/34	09/19/2025	Paydown		40,100	40,100	36,241	37,870		2,231		2,231		40,100				1,363	05/19/2034	1.A FM
..87222P-AV-5	TBW Mortgage Backed Pass Throu BACKED PASS THRU -2006 6.130% 01/01/37	09/25/2025	Paydown		7,831	7,831	6,369	996						996		6,834	6,834	51	01/01/2037	1.A FM
..88046K-CP-9	Tennessee Housing Development RSDL FIN 4.800% 07/01/53	07/01/2025	Call 100.0000		5,000	5,000	5,000	5,000						5,000				240	07/01/2053	1.B FE
..886312-AU-1	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-2 C 3.500% 07/01/48	09/01/2025	Paydown		22,322	22,322	21,628	21,478		843		843		22,322				521	07/01/2048	1.A
..88632A-AA-6	TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-3 C 4.000% 11/01/48	09/01/2025	Paydown		3,918	3,918	3,879	3,862		57		57		3,918				105	11/01/2048	1.A
..90355R-AY-8	UNITED WHOLSALE MORTGAGE LLC 2021-INV3-A15-144A 2.500% 11/01/51	09/01/2025	Paydown		209,387	209,387	208,896	208,986		401		401		209,387				3,573	11/01/2051	1.A
..91824N-BL-5	UNITED WHOLSALE MORTGAGE LLC MTG 2021-1 CL 2.500% 06/01/51	09/01/2025	Paydown		34,044	34,044	34,230	34,197		(153)		(153)		34,044				547	06/01/2051	1.A
..924928-AA-2	Verus Securitization Trust SERIES 20253 CLASS A1 5.623% 05/25/70	09/01/2025	Paydown		313,497	313,497	313,492			5		5		313,497				6,204	05/25/2070	1.A FE
..924929-AD-4	Verus Securitization Trust SERIES 2025INV1 CLASS A2 5.801% 02/25/70	09/01/2025	Paydown		187,362	187,362	187,359			2		2		187,362				5,197	02/25/2070	1.B FE
..924929-AE-2	Verus Securitization Trust SERIES 2025INV1 CLASS A3 5.953% 02/25/70	09/01/2025	Paydown		342,839	342,839	342,837			2		2		342,839				9,759	02/25/2070	1.F FE
..92540U-AC-1	Verus Securitization Trust SERIES 20254 CLASS A1 5.448% 05/25/70	09/01/2025	Paydown		472,102	472,102	472,094			8		8		472,102				6,069	05/25/2070	1.A FE
..92540U-AD-9	Verus Securitization Trust SERIES 20254 CLASS A2 5.651% 05/25/70	09/01/2025	Paydown		173,104	173,104	173,102			2		2		173,104				2,308	05/25/2070	1.C FE
..92541A-AA-8	Verus Securitization Trust SERIES 2025R1 CLASS A1 5.402% 05/25/65	09/01/2025	Paydown		700,734	700,734	700,725			9		9		700,734				4,793	05/25/2065	1.A FE
..929227-B6-2	WAMU Mortgage Pass-Through Cer CL 1A6 5.750% 01/01/33	09/01/2025	Paydown		22,856	22,856	23,427	22,973		(117)		(117)		22,856				876	01/01/2033	1.A FM
..92922F-BV-9	WAMU Mortgage Pass-Through Cer PASS-THRU CER 2003-AR 5.677% 09/01/33	09/01/2025	Paydown		10,682	10,682	10,176	10,479		203		203		10,682				462	09/01/2033	3.A FM
..92922F-GU-6	WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33	09/01/2025	Paydown		93,482	93,482	90,007	92,266		1,217		1,217		93,482				3,537	11/01/2033	1.A FM
..92922F-J2-5	WAMU Mortgage Pass-Through Cer PT CER 2005-AR6 CL 2A 4.732% 04/25/45	09/25/2025	Paydown		16,032	16,032	13,106	14,380		1,652		1,652		16,032				498	04/25/2045	1.A FM
..92922F-ZE-1	WAMU Mortgage Pass-Through Cer PASS-THROUGH CER 2004 5.072% 10/25/44	09/25/2025	Paydown		42,532	42,532	38,492	39,846		2,686		2,686		42,532				1,449	10/25/2044	1.A FM
..92922F-ZF-8	WAMU Mortgage Pass-Through Cer PASS-THRGH CER 2004-A 5.052% 10/25/44	09/25/2025	Paydown		79,748	79,748	74,565	76,495		3,253		3,253		79,748				2,709	10/25/2044	1.A FM
..92925G-AH-6	WAMU Mortgage Pass-Through Cer PT 2006-AR16 CL 3A2 4.206% 12/01/36	09/01/2025	Paydown		1,121,636	864,925	689,922	361,808						361,808		759,827	759,827	34,396	12/01/2036	1.A FM
..92925V-AD-2	WAMU Mortgage Pass-Through Cer CL 2A2A 4.387% 02/01/37	09/01/2025	Paydown		220,450	194,733	171,993	108,126						108,126		112,324	112,324	7,301	02/01/2037	1.A FM
..92926U-AF-8	WAMU Mortgage Pass-Through Cer PASS-THROUGH CERTS 20 3.948% 09/01/36	09/01/2025	Paydown		(3,829)	8,551	7,240	6,668						6,668		(10,497)	(10,497)	217	09/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93362F-AG-8	WAMU Mortgage Pass-Through Cer PT CER 2006-AR8 CL 2A 4.554% 08/01/36	09/01/2025	Paydown		195,927	210,729	179,106	107,745						107,745		88,183	88,183	6,388	08/01/2036	1.A FM
..933636-AE-2	WAMU Mortgage Pass-Through Cer CL 2A3 3.981% 04/01/37	09/01/2025	Paydown		154,962	172,029	139,569	133,577						133,577		21,386	21,386	4,198	04/01/2037	1.A FM
..933637-AJ-9	WAMU Mortgage Pass-Through Cer 2006-AR18 CL 3.486% 01/01/37	09/01/2025	Paydown		25,649	26,945	22,906	26,603						26,603		(954)	(954)	627	01/01/2037	1.A FM
..939336-Z3-0	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 4.961% 03/01/35	09/01/2025	Paydown		77,390	77,390	76,801	77,105		286		286		77,390				2,452	03/01/2035	3.A FM
..939336-Z4-8	WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 4.961% 03/01/35	09/01/2025	Paydown		99,342	99,342	84,403	92,013		7,330		7,330		99,342				3,148	03/01/2035	1.A FM
..94981V-AA-5	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.490% 07/01/34	09/01/2025	Paydown		2,831	2,831	2,766	2,824		7		7		2,831				134	07/01/2034	1.A FM
..94981V-AG-2	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.421% 07/01/34	09/01/2025	Paydown		618	618	595	616		2		2		618				29	07/01/2034	1.A FM
..94981V-AN-7	WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.421% 07/01/34	09/01/2025	Paydown		8,675	8,675	7,970	8,601		73		73		8,675				401	07/01/2034	1.A FM
..94982D-AA-4	WELLS FARGO MTG BACKED SECS MTG SECS TR 2005-A 6.461% 08/01/35	09/01/2025	Paydown		12,665	12,665	12,511	12,641		23		23		12,665				647	08/01/2035	1.A FM
..949831-AA-9	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49	09/01/2025	Paydown		21,264	21,264	21,563	21,530		(266)		(266)		21,264				496	07/01/2049	1.A
..949831-AS-0	WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49	09/01/2025	Paydown		9,483	9,483	9,574	9,545		(62)		(62)		9,483				221	07/01/2049	1.A
..94985F-AG-3	WELLS FARGO ALT LOAN TRUST ALT LN TR 2007-PA2 4.702% 06/25/37	09/25/2025	Paydown		42,074	47,531	36,463	41,651						41,651		424	424	1,578	06/25/2037	1.A FM
..94985K-AA-5	WELLS FARGO ALT LOAN TRUST ALT LOAN T 2007-PA 6.089% 12/04/37	09/01/2025	Paydown		2,106	3,900	2,564									2,106	2,106	169	12/04/2037	1.A FM
..94989U-AA-9	WELLS FARGO MTG BACKED SECS MTG BCKD 2018-1 CL 3.500% 07/01/47	09/01/2025	Paydown		70,224	70,224	67,536	66,277		3,948		3,948		70,224				1,586	07/01/2047	1.A
..95001T-AA-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.920% 11/01/48	09/01/2025	Paydown		11,160	11,160	11,152	11,153		7		7		11,160				323	11/01/2048	1.A
..95001T-AS-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.920% 11/01/48	09/01/2025	Paydown		11,160	11,160	11,054	11,091		69		69		11,160				323	11/01/2048	1.A
..95002F-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2019-4 CL 3.500% 09/01/49	09/01/2025	Paydown		64,285	64,285	65,108	65,045		(760)		(760)		64,285				1,449	09/01/2049	1.A
..95002J-AA-4	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49	09/01/2025	Paydown		75,989	75,989	77,343	77,011		(1,021)		(1,021)		75,989				2,018	04/01/2049	1.A
..95002J-AS-5	WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49	09/01/2025	Paydown		36,063	36,063	36,480	36,377		(313)		(313)		36,063				958	04/01/2049	1.A
..95002K-AA-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49	09/01/2025	Paydown		171,175	171,175	173,207	173,801		(2,627)		(2,627)		171,175				3,110	12/01/2049	1.A
..95002K-AS-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49	09/01/2025	Paydown		115,658	115,658	116,670	116,346		(688)		(688)		115,658				2,101	12/01/2049	1.A
..95002Q-AS-9	WELLS FARGO MTG BACKED SECS MTG SE 2020-2 CL A 3.000% 12/01/49	09/01/2025	Paydown		65,917	65,917	67,534	67,370		(1,453)		(1,453)		65,917				1,239	12/01/2049	1.A
..95002T-AA-2	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50	09/01/2025	Paydown		215,090	215,090	222,148	221,402		(6,312)		(6,312)		215,090				4,295	06/01/2050	1.A
..95002T-AS-3	WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50	09/01/2025	Paydown		103,704	103,704	106,459	106,168		(2,464)		(2,464)		103,704				2,071	06/01/2050	1.A
..95003A-AS-3	WELLS FARGO MTG BACKED SECS MTG SE 2021-1 CL A 2.500% 12/01/50	09/01/2025	Paydown		114,622	114,622	116,324	116,024		(1,401)		(1,401)		114,622				1,826	12/01/2050	1.A
..95003B-AS-1	WELLS FARGO MTG BACKED SECS MTG SEC 2020-5 CL 2.500% 09/01/50	09/01/2025	Paydown		337,032	337,032	342,655	342,041		(5,009)		(5,009)		337,032				5,485	09/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..97651J-AC-0	WINWATER MORTGAGE LOAN TRUST LOAN TR 2015-3 C 3.500% 03/01/45	09/01/2025	Paydown		12,597	12,597	12,896	12,740		(143)		(143)		12,597				292	03/01/2045	1.A
..97655J-AE-2	WINWATER MORTGAGE LOAN TRUST LOAN TR 2016-1 CL 3.500% 01/01/46	09/01/2025	Paydown		64,770	64,770	65,701	65,460		(690)		(690)		64,770				1,571	01/01/2046	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					68,469,022	68,272,614	67,364,492	22,590,431		281,509		281,509		67,130,304		1,338,749	1,338,749	1,504,905	XXX	XXX
..055531-AA-5	BLP COMM MTGE TR 2023-IND CL A 5.842% 03/15/26	08/15/2025	Paydown		588,266	588,266	586,776	587,928		338		338		588,266				23,913	03/15/2026	1.A
..055531-AC-1	BLP COMM MTGE TR 2023-IND CL B 6.342% 03/15/26	08/15/2025	Paydown		128,817	128,817	128,495	128,740		77		77		128,817				5,671	03/15/2026	1.A
..055531-AE-7	BLP COMM MTGE TR 2023-IND CL C 6.841% 03/15/26	08/15/2025	Paydown		85,878	85,878	85,662	85,824		54		54		85,878				4,070	03/15/2026	1.A
..05593V-AA-1	BX TR 2025-ROIC A 5.287% 03/15/30	07/15/2025	Paydown		58,275	58,275	58,129			146		146		58,275				1,220	03/15/2030	1.A FE
..05593V-AG-8	BX TR 2025-ROIC B 5.536% 03/15/30	07/15/2025	Paydown		69,930	69,930	69,755			175		175		69,930				1,531	03/15/2030	1.D FE
..05593V-AJ-2	BX TR 2025-ROIC C 5.686% 03/15/30	07/15/2025	Paydown		69,930	69,930	69,755			175		175		69,930				1,572	03/15/2030	1.G FE
..05593V-AL-7	BX TR 2025-ROIC D 6.135% 03/15/30	07/15/2025	Paydown		108,780	108,780	108,508			272		272		108,780				2,632	03/15/2030	2.C FE
..05606D-AC-2	BX TR 2022-PSB CL B 7.099% 08/15/26	07/15/2025	Paydown		38,500,000	38,500,000	38,243,829	38,442,078		57,922		57,922		38,500,000				1,649,957	08/15/2026	1.A
..05606D-AS-7	BX TR 2022-PSB CL A 6.601% 08/15/26	07/15/2025	Paydown		93,807,653	93,807,653	93,184,262	93,667,529		140,124		140,124		93,807,653				3,748,389	08/15/2026	1.A
..05611G-AA-2	BX COMM MTGE TR 2023-VLT3 CL A 6.090% 11/15/28	09/15/2025	Paydown		8,000,000	8,000,000	7,979,706	7,979,706		20,294		20,294		8,000,000				382,010	11/15/2028	1.A
..05611V-AC-5	BX COMM MTGE TR 2024-XL4 CL B 5.934% 02/15/39	09/15/2025	Paydown		378,687	378,687	377,740	377,740		947		947		378,687				17,655	02/15/2039	1.A
..05611V-AE-1	BX COMM MTGE TR 2024-XL4 CL C 6.334% 02/15/29	09/15/2025	Paydown		123,073	123,073	122,765	122,765		308		308		123,073				6,113	02/15/2029	1.A
..05612G-AA-1	BX COMM MTGE TR 2024-XL5 CL A 5.534% 03/15/39	09/15/2025	Paydown		2,177,128	2,177,128	2,171,684	2,171,684		5,443		5,443		2,177,128				92,070	03/15/2039	1.A
..05612G-AC-7	BX COMM MTGE TR 2024-XL5 CL B 5.841% 03/15/39	09/15/2025	Paydown		4,354,255	4,354,255	4,343,370	4,343,370		10,886		10,886		4,354,255				193,771	03/15/2039	1.A
..05612H-AA-9	BX TR 2024-CNYN CL A 5.585% 04/15/29	09/15/2025	Paydown		2,109,645	2,109,645	2,104,371	2,106,224		3,422		3,422		2,109,645				76,858	04/15/2029	1.A
..05612H-AC-5	BX TR 2024-CNYN CL B 5.842% 04/15/29	09/15/2025	Paydown		2,109,645	2,109,645	2,104,371	2,106,219		3,426		3,426		2,109,645				80,182	04/15/2029	1.A
..05612H-AE-1	BX TR 2024-CNYN CL C 6.091% 04/15/29	09/15/2025	Paydown		1,582,234	1,582,234	1,578,278	1,579,661		2,573		2,573		1,582,234				62,630	04/15/2029	1.A
..30297M-AS-9	FREMF MTGE TR 2018-K733 CL B 4.297% 09/01/25	09/01/2025	Paydown		10,000,000	10,000,000	9,669,410	9,945,009		54,991		54,991		10,000,000				312,289	09/01/2025	1.A
..30297M-AU-4	FREMF MTGE TR 2018-K733 CL C 4.297% 09/01/25	09/01/2025	Paydown		2,000,000	2,000,000	1,867,278	1,980,813		19,187		19,187		2,000,000				62,506	09/01/2025	1.A
..30307N-AS-5	FREMF MTGE TR 2018-K732 CL B 3.926% 05/25/51	07/01/2025	Paydown		4,342,224	4,342,224	4,227,876	4,325,733		16,491		16,491		4,342,224				104,106	05/25/2051	1.A
..449652-AA-4	ILPT COMM MTGE TR 2022-LPF2 CL A 6.395% 10/15/25	07/15/2025	Paydown		120,000,000	120,000,000	119,698,224	120,000,000						120,000,000				4,098,885	10/15/2025	1.A
..449652-AC-0	ILPT COMM MTGE TR 2022-LPF2 CL B 6.894% 10/15/25	07/15/2025	Paydown		35,000,000	35,000,000	34,911,492	35,000,000						35,000,000				1,457,708	10/15/2025	1.A
..45257H-AA-5	IMPACT FDG AMH MTGE LN TR 2010-1 CL A1 144A 5.314% 01/01/51	07/01/2025	Paydown		185,786	185,786	185,786	185,786						185,786				5,759	01/01/2051	1.A FM
..45257H-AN-7	IMPACT FDG AMH MTGE LN TR 2010-1 A-2 5.876% 01/01/51	09/01/2025	Paydown		292,204	292,204	291,436	291,436		769		769		292,204				10,998	01/01/2051	1.A FM
..46593E-AC-9	JPMORGAN COMM MTGE SEC TR 2022-ACB CL B 6.172% 03/15/39	08/15/2025	Paydown		15,800,000	15,800,000	15,760,500	15,800,000						15,800,000				658,818	03/15/2039	1.A
..46593E-AE-5	JPMORGAN COMM MTGE SEC TR 2022-ACB CL C 6.572% 03/15/26	08/15/2025	Paydown		10,000,000	10,000,000	9,975,000	10,000,000						10,000,000				443,973	03/15/2026	1.A
..92939V-AQ-7	WP GLIMCHER MALL TR 2015-WPG CL SQ-1 3.516% 06/01/35	07/08/2025	Paydown		15,900,000	15,900,000	15,015,404	15,871,775		28,225		28,225		15,900,000				329,215	06/01/2035	1.A
..92939V-AS-3	WP GLIMCHER MALL TR 2015-WPG CL SQ-2 3.516% 06/01/35	07/01/2025	Paydown		21,600,000	21,600,000	19,434,384	21,529,351		70,649		70,649		21,600,000				447,235	06/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92939V-AU-8	WP GLIMCHER MALL TR 2015-WPG CL SQ-3 3.516% 06/01/35	07/09/2025	Paydown		19,499,892	19,500,000	16,329,339	19,313,765		186,126		186,126		19,499,892				403,754	06/01/2035	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					408,872,302	408,872,410	400,683,585	407,943,136		623,020		623,020		408,872,302				14,685,490	XXX	XXX
..055729-AG-2	BSRT 2023-1 SEC FRN SER A2 8.820% 06/30/30	08/11/2025	Redemption 100.0000		558,743	558,743	558,743	558,743						558,743				39,783	06/30/2030	2.B PL
..00120J-AA-1	AGL CLO 13 Ltd SERIES 202113A CLASS A1 5.747% 10/20/34	08/08/2025	Paydown		4,000,000	4,000,000	3,996,240	3,996,991		3,009		3,009		4,000,000				187,956	10/20/2034	1.A FE
..00851T-AC-0	AGL CLO LTD 2021-11A CL AJ 144A 5.929% 04/15/34	09/26/2025	Paydown		4,600,000	4,600,000	4,395,167	4,447,096		152,904		152,904		4,600,000				265,218	04/15/2034	1.A FE
..00852T-AA-3	AGL CLO Ltd. SERIES 202543A CLASS A1 5.579% 09/10/38	09/16/2025	DEUTSCHE BANK SECURITIES INC		1,002,420	1,000,000	1,000,000							1,000,000		2,420	2,420	1,019	09/10/2038	1.A Z
..00900L-BJ-2	AIMCO SERIES 2015AA CLASS A1R4 5.572% 10/17/38	09/11/2025	CITIGROUP GLOBAL MKT INC		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500	1,066	10/17/2038	1.A Z
..01751A-AC-0	ALLEGRO CLO LTD 2021-2A CL A1 144A 5.739% 10/15/34	08/14/2025	Paydown		250,000	250,000	241,125	244,286		5,714		5,714		250,000				12,244	10/15/2034	1.A FE
..03764Q-BC-5	Apidos CLO SERIES 201315A CLASS A1RR 5.597% 04/20/31	08/22/2025	Paydown		543,617	543,617	544,357	544,285		(668)		(668)		543,617				23,999	04/20/2031	1.A FE
..03764Q-BE-1	Apidos CLO 2013-15A CL A2RR 144A 5.837% 04/20/31	08/22/2025	Paydown		3,000,000	3,000,000	2,953,977	2,972,425		27,575		27,575		3,000,000				149,931	04/20/2031	1.A FE
..03765L-AP-7	APIDOS CLO SERIES 201520A CLASS A1RA 144A 5.679% 07/16/31	09/26/2025	Paydown		1,081,000	1,081,000	1,052,224	1,066,476		14,524		14,524		1,081,000				57,290	07/16/2031	1.A FE
..03765L-AR-3	APIDOS CLO SERIES 201520A CLASS A2RR 144A 6.129% 07/16/31	09/26/2025	Paydown		1,545,000	1,545,000	1,527,609	1,531,535		13,465		13,465		1,545,000				91,791	07/16/2031	1.A FE
..03767V-AG-3	Apidos CLO Ltd SERIES 201931A CLASS A1R 5.679% 04/15/31	07/15/2025	Paydown		221,505	221,505	222,055	221,895		(390)		(390)		221,505				9,688	04/15/2031	1.A FE
..03770M-AJ-2	Apidos CLO Ltd SERIES 202345A CLASS A2 144A 6.564% 04/26/36	07/02/2025	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				171,416	04/26/2036	1.A FE
..037986-AA-4	Apidos CLO Ltd SERIES 20241A CLASS A1 5.588% 04/25/35	09/18/2025	Paydown		16,000,000	16,000,000	16,048,640	16,046,030		(46,030)		(46,030)		16,000,000				825,313	04/25/2035	1.A FE
..039941-AC-3	ARES LXVIII CLO Ltd SERIES 202368A CLASS A2A 144A 6.668% 04/25/35	07/25/2025	Paydown		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				896,597	04/25/2035	1.A FE
..04015N-AN-4	ARES CLO LTD SERIES 20154A CLASS A1RR 5.398% 10/15/30	08/19/2025	Paydown		1,240,164	1,240,164	1,240,164	1,240,164						1,240,164				54,615	10/15/2030	1.A FE
..04018L-AJ-4	ARES CLO LTD 2018-50A CL AR 144A 5.629% 01/15/32	07/01/2025	Paydown		2,381,475	2,381,475	2,373,964	2,381,161		314		314		2,381,475				98,100	01/15/2032	1.A FE
..04941Y-AC-3	Atlas Senior Loan Fund CLO LTD SERIES 201811A CLASS A1L 144A 5.675% 07/26/31	07/26/2025	Paydown		1,887,000	1,887,000	1,834,097	1,878,081		8,918		8,918		1,887,000				82,447	07/26/2031	1.A FE
..056162-AN-0	BABSON CLO LTD SERIES 2015IA CLASS AR 5.577% 01/20/31	07/21/2025	Paydown		187,619	187,619	187,901	187,798		(178)		(178)		187,619				8,033	01/20/2031	1.A FE
..05875J-AJ-8	BALLYROCK CLO LTD SERIES 20191A CLASS A1R 5.609% 07/15/32	07/15/2025	Paydown		147,258	147,258	147,623	147,530		(273)		(273)		147,258				6,362	07/15/2032	1.A FE
..070252-AA-9	Basswood Park CLO Ltd SERIES 20211A CLASS A 5.594% 04/20/34	09/19/2025	Paydown		28,415,000	28,415,000	28,395,109	28,399,036		15,964		15,964		28,415,000				1,483,384	04/20/2034	1.A FE
..08180X-AQ-5	BENEFIT STREEST CLO LTD 2015-8A CL A1BR 144A 5.787% 01/20/31	08/07/2025	Paydown		18,925,000	18,925,000	18,679,188	18,925,000						18,925,000				895,215	01/20/2031	1.A FE
..08180X-AS-1	BENEFIT STREEST CLO LTD SERIES 20158A CLASS A2R 144A 6.037% 01/20/31	08/08/2025	Paydown		5,840,000	5,840,000	5,593,260	5,794,537		45,463		45,463		5,840,000				288,053	01/20/2031	1.A FE
..08181L-AU-1	BENEFIT STREET PARTNERS CLO LT SERIES 201610A CLASS A1RR 144A 5.797% 04/20/34	07/20/2025	Paydown		1,260,000	1,260,000	1,203,300	1,229,025		30,975		30,975		1,260,000				56,075	04/20/2034	1.A FE
..08181L-AW-7	BENEFIT STREET PARTNERS CLO LT SERIES 201610A CLASS A2AR 144A 6.137% 04/20/34	07/20/2025	Paydown		260,000	260,000	251,550	253,241		6,759		6,759		260,000				12,241	04/20/2034	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..08182F-AN-9	BENEFIT ST PARTNERS CLO LTD 2020-20A-CL-AR-144A 5.749% 07/15/34	08/22/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,337	07/15/2034	1.A FE
..08182F-AS-8	BENEFIT ST PARTNERS CLO LTD SERIES 202020A CLASS BR 6.279% 07/15/34	08/22/2025	Paydown		3,950,000	3,950,000	3,897,584	3,904,678		45,322		45,322		3,950,000				216,915	07/15/2034	1.C FE
. 08186V-AE-0	BENEFIT STREET PARTNERS CLO LT SERIES 202123A CLASS B1 144A 6.230% 04/25/34	07/16/2025	Paydown		3,271,154	3,271,154	3,177,370	3,195,341		75,813		75,813		3,271,154				151,655	04/25/2034	1.C FE
..08763Q-AA-0	Betony CLO 2 Ltd. SERIES 20181A CLASS A1 144A 5.652% 04/30/31	09/05/2025	Paydown		1,097,031	1,097,031	1,067,828	1,086,354		10,677		10,677		1,097,031				52,635	04/30/2031	1.A FE
..124166-AQ-2	Buttermilk Park CLO Ltd SERIES 20181A CLASS A1R 5.402% 10/15/31	07/15/2025	Paydown		81,401	81,401	81,401	81,401						81,401				3,385	10/15/2031	1.A FE
..12549A-AN-0	CIFC FUNDING CLO LTD SERIES 20131A CLASS A2R 6.329% 07/16/30	07/28/2025	Paydown		1,000,000	1,000,000	970,500	999,058		942		942		1,000,000				50,252	07/16/2030	1.A FE
..12551J-AL-0	CIFC FUNDING CLO LTD 2017-4A CL A1R 144A 5.530% 10/24/30	07/24/2025	Paydown		50,907	50,907	50,245	50,537		369		369		50,907				2,170	10/24/2030	1.A FE
..12551Y-AA-1	CIFC FUNDING CLO LTD 2018-3A CL A 5.684% 07/18/31	09/05/2025	Paydown		7,544,468	7,544,468	7,519,857	7,544,788		(320)		(320)		7,544,468				385,898	07/18/2031	1.A FE
..12551Y-AC-7	CIFC FUNDING CLO LTD SERIES 20183A CLASS B 144A 6.184% 07/18/31	09/05/2025	Paydown		250,000	250,000	236,000	242,465		7,535		7,535		250,000				13,984	07/18/2031	1.A FE
..12554A-AL-6	CIFC FUNDING CLO LTD SERIES 20192A CLASS AR 144A 5.624% 04/17/34	09/17/2025	Paydown		2,320,000	2,320,000	2,285,537	2,296,863		23,137		23,137		2,320,000				122,980	04/17/2034	1.A FE
..12554X-AY-8	CIFC FUNDING LTD SERIES 20195A CLASS A1R2 5.588% 10/15/38	09/08/2025	ROYAL BANK OF CANADA		802,080	800,000	800,000							800,000		2,080	2,080	595	10/15/2038	1.A Z
..12567H-AE-2	CIFC FUNDING CLO LTD 2021-7A CL B 144A 6.181% 01/23/35	09/04/2025	Paydown		15,147,000	15,147,000	14,947,364	15,028,784		118,216		118,216		15,147,000				831,045	01/23/2035	1.C FE
..12567W-AE-9	CIFC FUNDING CLO LTD SERIES 20224A CLASS B 6.318% 07/16/35	08/27/2025	Paydown		7,500,000	7,500,000	7,466,250	7,470,111		29,889		29,889		7,500,000				419,644	07/16/2035	1.C FE
..13079W-DC-9	Symphony CLO Ltd 2012-9A-CL-AR3-144A 5.679% 07/16/32	07/16/2025	Paydown		217,418	217,418	217,338	217,373		44		44		217,418				9,510	07/16/2032	1.A FE
..13877B-AA-6	CANYON CAPITAL CLO LTD SERIES 20181A CLASS A 5.649% 07/15/31	07/15/2025	Paydown		101,633	101,633	101,733	101,704		(71)		(71)		101,633				4,422	07/15/2031	1.A FE
..14310M-AY-3	CARLYLE GLBL MKT CLO STRATEGI SERIES 20141A CLASS A2R2 144A 5.709% 04/17/31	09/19/2025	Paydown		1,200,000	1,200,000	1,145,160	1,166,211		33,789		33,789		1,200,000				65,022	04/17/2031	1.A FE
..14312E-AL-7	CARLYLE GLOBAL MKT STRAT CLO SERIES 20123A CLASS A1B2 5.982% 01/14/32	07/14/2025	Paydown		5,000,000	5,000,000	4,908,190	4,990,920		9,080		9,080		5,000,000				228,815	01/14/2032	1.A FE
..14315L-AC-8	CARLYLE GLOBAL MKT STRAT CLO 2014-3RA CL A1B 144A 5.875% 07/27/31	07/11/2025	Paydown		1,510,000	1,510,000	1,483,575	1,501,178		8,822		8,822		1,510,000				64,098	07/27/2031	1.A FE
..14315L-AE-4	CARLYLE GLOBAL MKT STRAT CLO 2014-3RA CL A 6.125% 07/27/31	07/11/2025	Paydown		500,000	500,000	500,000	500,000						500,000				22,113	07/27/2031	1.A FE
..14316B-AQ-8	Carlyle Global Mkt CLO Strat SERIES 20191A CLASS A2R 6.187% 04/20/31	08/22/2025	Paydown		1,225,000	1,225,000	1,206,013	1,209,344		15,656		15,656		1,225,000				64,877	04/20/2031	1.A FE
..14316C-AG-8	Carlyle Global Mkt Strat CLO SERIES 20144RA CLASS A2 144A 6.179% 07/15/30	09/03/2025	Paydown		1,000,000	1,000,000	977,500	983,848		16,152		16,152		1,000,000				56,111	07/15/2030	1.A FE
..14317R-AC-3	Carlyle Global Mkt CLO Strat SERIES 20183A CLASS A1B 6.029% 10/15/30	08/15/2025	Paydown		2,000,000	2,000,000	1,988,920	1,991,374		8,626		8,626		2,000,000				103,166	10/15/2030	1.A FE
..14317Y-AA-2	CARLYLE GLOBAL MKT CLO STRAT SERIES 20215A CLASS A1 5.707% 07/20/34	08/05/2025	Paydown		15,000,000	15,000,000	15,046,350	15,044,655		(44,655)		(44,655)		15,000,000				695,093	07/20/2034	1.A FE
..146865-AJ-9	CARVAL CLO LTD SERIES 20181A CLASS AR 5.548% 07/16/31	07/16/2025	Paydown		3,002,822	3,002,822	3,002,850	2,911,827		(28)		(28)		3,002,822				125,722	07/16/2031	1.A FE
..14889D-AJ-7	CATAMARAN CLO LTD 2014-1A CL A1AR 144A 5.694% 04/22/30	07/22/2025	Paydown		32,841	32,841	32,368	32,596		245		245		32,841				1,435	04/22/2030	1.A FE
..15032A-AN-7	CEDAR FUNDING CLO LTD SERIES 20165A CLASS A1R 144A 5.684% 07/17/31	07/17/2025	Paydown		636,940	636,940	621,677	634,707		2,233		2,233		636,940				27,884	07/17/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..15032T-BE-5	CEDAR FUNDING CLO LTD SERIES 20131A CLASS ARR 144A 5.667% 04/20/34	09/03/2025	Paydown		3,250,000	3,250,000	3,256,630	3,256,317		(6,317)		(6,317)		3,250,000				163,883	04/20/2034	1.A FE
..17182X-AL-5	CIFC FUNDING CLO LTD SERIES 20194A CLASS A1R 5.739% 10/15/34	07/07/2025	Paydown		4,000,000	4,000,000	3,993,000	3,994,295		5,705		5,705		4,000,000				171,722	10/15/2034	1.A FE
..171935-AA-7	CIFC FUNDING LTD SERIES 20197A CLASS A1R 5.612% 10/19/38	08/26/2025	STONE X FINANCIAL INC		1,003,400	1,000,000	1,000,000							1,000,000		3,400	3,400	1,790	10/19/2038	1.A Z
..197363-AU-8	Cent CLO LP SERIES 202029A CLASS AR 144A 5.757% 10/20/34	08/01/2025	Paydown		26,823,000	26,823,000	26,307,130	26,442,099		380,901		380,901		26,823,000				1,232,285	10/20/2034	1.A FE
..197363-AY-0	Cent CLO LP SERIES 202029A CLASS BR 144A 6.287% 10/20/34	08/01/2025	Paydown		3,500,000	3,500,000	3,384,500	3,406,297		93,703		93,703		3,500,000				175,426	10/20/2034	1.C FE
..25211A-AE-9	Dewolf Park clo ltd SERIES 20171A CLASS AR 5.499% 10/15/30	07/15/2025	Paydown		229,261	229,261	229,188	229,207		54		54		229,261				9,714	10/15/2030	1.A FE
..262431-AD-1	DRYDEN SENIOR LN CLO FUND SERIES 201750A CLASS B 144A 6.229% 07/15/30	07/15/2025	Paydown		5,500,000	5,500,000	5,258,165	5,454,915		45,085		45,085		5,500,000				263,495	07/15/2030	1.A FE
..262431-AK-5	DRYDEN SENIOR LN CLO FUND SERIES 201750A CLASS A2R 144A 5.879% 07/15/30	07/15/2025	Paydown		427,000	427,000	418,140	420,734		6,266		6,266		427,000				19,323	07/15/2030	1.A FE
..26243E-AA-9	DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS A 144A 5.699% 01/15/31	07/08/2025	Paydown		2,993,827	2,993,827	2,988,145	2,992,064		1,763		1,763		2,993,827				128,114	01/15/2031	1.A FE
..26243E-AB-7	DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS B 144A 5.979% 01/15/31	07/08/2025	Paydown		690,000	690,000	673,700	677,525		12,475		12,475		690,000				30,955	01/15/2031	1.A FE
..26243E-AP-6	DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS AR 5.318% 01/15/31	07/15/2025	Paydown		89,062	89,062	89,062							89,062				91	01/15/2031	1.A Z
..26244Q-AN-3	DRYDEN SENIOR CLO LOAN FUND SERIES 201749A CLASS AR 5.534% 07/18/30	07/18/2025	Paydown		79,028	79,028	79,123	79,093		(65)		(65)		79,028				3,365	07/18/2030	1.A FE
..26245J-AS-7	DRYDEN SENIOR LOAN FUND SERIES 201980A CLASS BR 6.072% 01/17/33	09/09/2025	Paydown		5,850,000	5,850,000	5,829,525			20,475		20,475		5,850,000				230,977	01/17/2033	1.C FE
..26246G-AA-1	DRYDEN SENIOR LOAN FUND SERIES 202187A CLASS A1 5.565% 05/20/34	08/08/2025	Paydown		15,770,000	15,770,000	15,811,948	15,809,989		(39,989)		(39,989)		15,770,000				657,837	05/20/2034	1.A FE
..26252E-AE-9	DRYDEN SENIOR LOAN CLO FUND 2018-70A C 6.279% 01/16/32	09/18/2025	Paydown		3,000,000	3,000,000	2,982,000	2,999,428		572		572		3,000,000				178,885	01/16/2032	1.C FE
..26252V-AU-5	DRYDEN SENIOR LOAN FUND SERIES 202077A CLASS BR 144A 6.115% 05/20/34	08/01/2025	Paydown		5,705,000	5,705,000	5,629,409	5,644,693		60,307		60,307		5,705,000				253,815	05/20/2034	1.C FE
..27580X-AA-6	East West Investment Managemen SERIES 2019FAL CLASS A 5.587% 01/20/33	08/15/2025	Paydown		32,155,222	32,155,222	32,169,692	32,165,141		(9,919)		(9,919)		32,155,222				1,502,499	01/20/2033	1.A FE
..27830B-BN-3	Eaton Vance CDO Ltd SERIES 20131A CLASS A13R 144A 5.829% 01/15/34	08/07/2025	Paydown		8,625,000	8,625,000	8,327,438	8,458,395		166,605		166,605		8,625,000				419,166	01/15/2034	1.A FE
..27830B-BY-9	Eaton Vance CDO Ltd SERIES 20131A CLASS AR4 5.662% 10/15/38	08/11/2025	STONE X FINANCIAL INC		1,003,750	1,000,000	1,000,000							1,000,000		3,750	3,750	781	10/15/2038	1.A Z
..29002V-AJ-7	ELMWOOD CLO X LTD SERIES 20213A CLASS A1R 5.595% 07/20/37	07/08/2025	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,023,892	07/20/2037	1.A FE
..29002W-AJ-5	Elmwood CLO X Ltd SERIES 20213A CLASS FR 11.825% 04/20/34	07/08/2025	Paydown		500,000	500,000	500,395	500,395		(395)		(395)		500,000				42,989	04/20/2034	4.C FE
..29003J-AC-8	ELMWOOD CLO 15 LTD 2022-2A CL A1 144A 5.672% 04/22/35	07/10/2025	Paydown		3,750,000	3,750,000	3,627,038	3,673,465		76,535		76,535		3,750,000				156,195	04/22/2035	1.A FE
..29003W-AA-3	ELMWOOD CLO 14 LTD 2022-1A CL A 144A 5.645% 04/20/35	08/15/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				708,845	04/20/2035	1.A FE
..29003W-AC-9	ELMWOOD CLO 14 LTD 2022-1A CL B 144A 6.125% 04/20/35	08/15/2025	Paydown		24,000,000	24,000,000	23,939,430	23,946,602		53,398		53,398		24,000,000				1,229,513	04/20/2035	1.C FE
..29247B-AN-7	Empower CLO Ltd. SERIES 20232A CLASS AR 5.638% 10/15/38	09/08/2025	BARCLAYS CAPITAL INC		602,100	600,000	600,000							600,000		2,100	2,100	1,683	10/15/2038	1.A FE
..33835N-AA-9	522 FUNDING CLO LTD SERIES 20183A CLASS AR 5.627% 10/20/31	07/20/2025	Paydown		109,020	109,020	109,071	109,058		(38)		(38)		109,020				4,711	10/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..36248M-AJ-6	GT Loan Financing Ltd SERIES 20131A CLASS AR 144A 5.675% 07/28/31	07/28/2025	Paydown		75,072	75,072	73,007	73,906		1,165		1,165		75,072				3,281	07/28/2031	1.A FE
..36320M-AL-2	GALAXY CLO LTD SERIES 201520A CLASS AR 5.587% 04/20/31	07/20/2025	Paydown		263,370	263,370	263,973	263,774		(404)		(404)		263,370				11,297	04/20/2031	1.A FE
..36320W-AL-0	GALAXY CLO LTD 2015-21A CL AR 144A 5.607% 04/20/31	09/10/2025	Paydown		391,445	391,445	383,824	390,030		1,415		1,415		391,445				17,693	04/20/2031	1.A FE
..36320W-AN-6	GALAXY CLO LTD SERIES 201521A CLASS BR 144A 5.937% 04/20/31	09/10/2025	Paydown		1,000,000	1,000,000	974,070	981,804		18,196		18,196		1,000,000				53,957	04/20/2031	1.A FE
..39729R-AB-4	Greenwood Park CLO Ltd SERIES 201181A CLASS A2 5.589% 04/15/31	08/15/2025	Paydown		5,593,630	5,593,630	5,605,603	5,602,573		(8,944)		(8,944)		5,593,630				263,729	04/15/2031	1.A FE
..39809A-AA-6	GREYWOLF CLO LTD SERIES 20182A CLASS A1 144A 5.765% 10/20/31	07/21/2025	Paydown		1,035,269	1,035,269	1,013,832	1,019,740		15,528		15,528		1,035,269				45,814	10/20/2031	1.A FE
..39809G-AA-3	Greywolf CLO Ltd SERIES 20181A CLASS A1 5.605% 04/26/31	07/26/2025	Paydown		287,844	287,844	287,844	287,844						287,844				12,423	04/26/2031	1.A FE
..40440X-AA-9	HIGHBRIDGE LN MGM CLO LTD 21-16A CL A1 144A 5.721% 01/23/35	08/18/2025	Paydown		80,302,000	80,302,000	80,051,171	19,819,110		150,739		150,739		80,302,000				2,077,611	01/23/2035	1.A FE
..413717-AS-8	HARRIMAN PARK CLO LTD CLO 2020-1A CL B 6.187% 04/20/34	07/09/2025	Paydown		38,795,000	38,795,000	38,394,272	38,516,406		278,594		278,594		38,795,000				1,761,244	04/20/2034	1.C FE
..47048U-AA-6	JAMESTOWN CLO LTD SERIES 202117A CLASS A 144A 5.770% 01/25/35	07/08/2025	Paydown		2,791,000	2,791,000	2,743,553	2,757,146		33,854		33,854		2,791,000				116,423	01/25/2035	1.A FE
..48250M-AK-3	KKR FINANCIAL CLO LTD SERIES 11 CLASS AR 144A 5.759% 01/15/31	07/15/2025	Paydown		526,205	526,205	524,324	525,117		1,088		1,088		526,205				23,334	01/15/2031	1.A FE
..48250W-AG-0	KKR FINANCIAL CLO LTD SERIES 14 CLASS AR 144A 5.729% 07/15/31	07/15/2025	Paydown		18,161	18,161	17,707	17,892		269		269		18,161				801	07/15/2031	1.A FE
..48252R-AL-8	KKR FINANCIAL CLO LTD 24- CL A1R 144A 5.667% 04/20/32	07/21/2025	Paydown		66,486	66,486	64,891	65,990		496		496		66,486				2,892	04/20/2032	1.A FE
..48255A-AA-6	KKR FINANCIAL CLO LTD SERIES 36A CLASS A 5.759% 10/15/34	09/03/2025	Paydown		17,945,000	17,945,000	17,943,385	17,943,517		1,483		1,483		17,945,000				939,291	10/15/2034	1.A FE
..50188G-AT-0	LCM LTD PARTNERSHIP CLO 18A- CL A1R 144A 5.607% 04/20/31	07/20/2025	Paydown		912,511	912,511	895,839	909,039		3,472		3,472		912,511				39,287	04/20/2031	1.A FE
..50200J-AC-5	LCM CLO LTD PARTNERSHIP SERIES 27A CLASS A1 144A 5.659% 07/16/31	07/16/2025	Paydown		862,332	862,332	850,986	855,655		6,677		6,677		862,332				37,588	07/16/2031	1.A FE
..50202C-AA-2	LCM CLO LTD PARTNERSHIP 33A- CL A 144A 5.727% 07/20/34	08/01/2025	Paydown		2,900,000	2,900,000	2,873,488	2,888,917		11,083		11,083		2,900,000				132,570	07/20/2034	1.A FE
..50203C-AA-1	LCM LTD PARTNERSHIP CLO 34A- CL A1 144A 5.757% 10/20/34	07/11/2025	Paydown		8,000,000	8,000,000	7,725,840	7,861,124		138,876		138,876		8,000,000				340,784	10/20/2034	1.A FE
..542798-AC-7	LONG POINT PARK CLO LTD SERIES 20171A CLASS A1B 5.804% 01/17/30	08/08/2025	Paydown		1,900,000	1,900,000	1,881,608	1,886,705		13,295		13,295		1,900,000				91,646	01/17/2030	1.A FE
..542798-AE-3	LONG POINT PARK CLO LTD 2017-1A-CL-A2 5.959% 01/17/30	08/08/2025	Paydown		1,300,000	1,300,000	1,254,500	1,270,863		29,137		29,137		1,300,000				64,356	01/17/2030	1.A FE
..553205-AC-9	MP CLO III LTD MP CLO III 5.837% 10/20/30	07/20/2025	Paydown		47,279	47,279	46,928	47,260		18		18		47,279				2,118	10/20/2030	1.A FE
..55819J-AN-3	MADISON PK FNDG CLO LTD 2019-33A CL AR 144A 5.608% 10/15/32	07/15/2025	Paydown		93,535	93,535	93,566	93,557		(22)		(22)		93,535				4,040	10/15/2032	1.A FE
..55820J-BE-9	MADISON PARK FUNDING LTD CLO SERIES 201621A CLASS ABRR 144A 5.979% 10/15/32	09/04/2025	Paydown		350,000	350,000	331,853	337,918		12,082		12,082		350,000				19,069	10/15/2032	1.A FE
..55821U-AA-2	Madison Park Funding CLO Ltd SERIES 202148A CLASS A 144A 5.737% 04/19/33	07/19/2025	Paydown		162,629	162,629	162,485	162,578		51		51		162,629				7,161	04/19/2033	1.A FE
..55953H-BD-4	MAGNETITE CLO LTD SERIES 201512A CLASS AR4 5.468% 10/15/31	07/14/2025	Paydown		1,632,788	1,632,788	1,633,520	1,010,572		(645)		(645)		1,632,788				49,360	10/15/2031	1.A FE
..55953W-AA-8	MAGNETITE CLO LTD SERIES 202232A CLASS A 5.668% 04/15/35	09/10/2025	Paydown		5,000,000	5,000,000	4,997,600	4,998,145		1,855		1,855		5,000,000				263,115	04/15/2035	1.A FE
..55955G-AA-1	MAGNETITE CLO LTD SERIES 202025A CLASS A 5.776% 01/25/32	07/25/2025	Paydown		49,141	49,141	49,229	49,215		(74)		(74)		49,141				2,186	01/25/2032	1.A FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..56606G-AA-2	Marble Point CLO LTD 2021-2A CL A 144A 5.780% 07/25/34	07/25/2025	Paydown		27,000,000	27,000,000	26,087,100	26,444,666		555,334		555,334		27,000,000				1,201,423	07/25/2034	1.A FE
..56607K-AE-4	Marble Point CLO XIX Ltd SERIES 20203A CLASS B 6.487% 01/19/34	09/15/2025	Paydown		3,333,333	3,333,333	3,330,966	3,331,186		2,147		2,147		3,333,333				199,361	01/19/2034	1.C FE
..56607K-AL-8	Marble Point CLO XIX Ltd SERIES 20203A CLASS AR 5.725% 01/19/34	09/15/2025	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,585,486	01/19/2034	1.A FE
..61773K-AC-6	MORGAN STANLEY EATON VANCE CLO SERIES 20211A CLASS B 144A 6.231% 10/20/34	09/17/2025	Paydown		5,000,000	5,000,000	4,857,500	4,884,060		115,940		115,940		5,000,000				286,905	10/20/2034	1.C FE
..62848F-AC-6	MYERS PARK CLO LTD 2018-1A CL A2 144A 5.987% 10/20/30	09/24/2025	Paydown		5,775,000	5,775,000	5,648,943	5,728,886		46,114		46,114		5,775,000				327,649	10/20/2030	1.A FE
..64132D-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201932A CLASS AR 5.577% 01/20/32	07/15/2025	Paydown		43,741,897	43,741,897	43,748,841	41,577,145		(5,174)		(5,174)		43,741,897				1,800,033	01/20/2032	1.A FE
..64132D-AL-2	NEUBERGER BERMAN CLO LTD 2019-32A-CL-BR-144A 5.987% 01/20/32	07/15/2025	Paydown		2,000,000	2,000,000	1,977,000	1,991,359		8,641		8,641		2,000,000				89,874	01/20/2032	1.C FE
..64132Y-AS-1	NEUBERGER BERMAN CLO LTD SERIES 201934A CLASS BR 144A 6.075% 01/20/35	08/05/2025	Paydown		3,000,000	3,000,000	2,948,640	2,958,921		41,079		41,079		3,000,000				147,383	01/20/2035	1.C FE
..64134J-AA-1	NEUBERGER BERMAN CLO LTD CLO 2021-40A 144A 5.639% 04/16/33	08/15/2025	Paydown		18,611,968	18,611,968	18,283,077	18,510,816		101,152		101,152		18,611,968				892,850	04/16/2033	1.A FE
..64135G-AC-2	NEUBERGER BERMAN 2022-48A CL A2 144A 5.818% 04/25/36	09/05/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				103,153	04/25/2036	1.A FE
..64754W-AC-7	NEW MOUNTAIN CLO LTD SERIES CLO 5A CLASS B 6.375% 04/20/36	07/21/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				488,711	04/20/2036	1.C FE
..647550-AA-0	NEW MOUNTAIN CLO LTD CLO -3A CL A 144A 5.767% 10/20/34	08/15/2025	Paydown		5,000,000	5,000,000	4,962,500	4,984,171		15,829		15,829		5,000,000				241,312	10/20/2034	1.A FE
..65023T-AJ-1	Newark BSL CLO 1 Ltd. SERIES 20161A CLASS A1R 144A 5.675% 12/21/29	09/17/2025	Paydown		2,178,394	2,178,394	2,136,046	2,178,394						2,178,394				101,442	12/21/2029	1.A FE
..67098W-AN-1	OAK HILL CREDIT PTNRS CLO 2020-7A CL AR 144A 5.625% 02/24/37	07/02/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				603,662	02/24/2037	1.A FE
..67098W-AQ-4	OAK HILL CREDIT PTNRS CLO SERIES 20207A CLASS BR 6.125% 02/24/37	07/02/2025	Paydown		6,250,000	6,250,000	6,206,125	6,211,562		38,438		38,438		6,250,000				273,574	02/24/2037	1.C FE
..67109B-DC-5	PPM CLO LTD 2015-1A CL AR3 144A 5.737% 01/19/37	09/10/2025	Paydown		23,880,000	23,880,000	23,713,088	23,808,795		71,205		71,205		23,880,000				1,245,521	01/19/2037	1.A FE
..67109B-DN-1	PPM CLO LTD SERIES 20151A CLASS A1R4 5.575% 10/19/38	09/24/2025	BNP PARIBAS SECURITIES CORP		1,003,110	1,000,000	1,000,000							1,000,000		3,110	3,110	2,259	10/19/2038	1.A Z
..67110D-BA-4	OCP CLO LTD SERIES 201611A CLASS A1R2 5.734% 04/26/36	07/10/2025	Paydown		19,750,000	19,750,000	19,750,000	19,750,000						19,750,000				815,348	04/26/2036	1.A FE
..67111V-AC-0	OZLM CLO LTD 2018-22A-CL-A1-144A 5.654% 01/17/31	07/17/2025	Paydown		26,914	26,914	26,873	26,907		6		6		26,914				1,172	01/17/2031	1.A FE
..67112G-AA-6	OZLM LTD 2018-18A CL A 144A 5.599% 04/15/31	07/15/2025	Paydown		131,022	131,022	130,717	130,947		75		75		131,022				5,651	04/15/2031	1.A FE
..67113D-AW-4	OZLM CLO LTD SERIES 201924A CLASS A1AR 144A 5.747% 07/20/32	07/21/2025	Paydown		246,969	246,969	239,706	244,183		2,785		2,785		246,969				10,893	07/20/2032	1.A FE
..67515E-AR-7	OCEAN TRAILS CLO 2014-5A CL ARR 144A 5.862% 10/13/31	07/14/2025	Paydown		982,757	982,757	956,198	976,495		6,262		6,262		982,757				44,078	10/13/2031	1.A FE
..67576F-AA-7	OCTAGON INV PARTNERS LTD 2018-18A-CL-A1A-144A 5.539% 04/16/31	07/16/2025	Paydown		504,421	504,421	504,374	504,480		(59)		(59)		504,421				21,528	04/16/2031	1.A FE
..67577L-AJ-4	Octagon Investment Partners 44 SERIES 20191A CLASS AR 5.759% 10/15/34	07/29/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				232,918	10/15/2034	1.A FE
..67590A-BT-8	OCTAGON INV PARTNERS CLO SERIES 20121A CLASS A2RR 144A 6.079% 07/15/29	08/28/2025	Paydown		1,523,276	1,523,276	1,495,294	1,505,619		17,657		17,657		1,523,276				73,637	07/15/2029	1.A FE
..67590B-AQ-3	Octagon Investment Partner CLO SERIES 20131A CLASS A1R 5.604% 07/17/30	07/17/2025	Paydown		222,632	222,632	223,253	223,200		(568)		(568)		222,632				9,611	07/17/2030	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67590E-AS-3	OCTAGON INV PARTNERS LTD XV 2013-1A CL A2R 144A 5.937% 07/19/30	07/02/2025	Paydown		2,000,000	2,000,000	1,974,400	2,000,000						2,000,000				84,559	07/19/2030	1.A FE
..67590R-AY-1	OCTAGON LOAN FUNDING LTD 2014-1A C 5.627% 11/18/31	07/30/2025	Paydown		4,916,169	4,916,169	4,865,717	4,915,742		427		427		4,916,169				202,007	11/18/2031	1.A FE
..67591T-AA-8	Octagon Invest Partners CLO SERIES 20181A CLASS A1A 5.647% 01/20/31	08/20/2025	Paydown		1,396,243	1,396,243	1,396,243	1,396,243						1,396,243				63,590	01/20/2031	1.A FE
..69355D-AA-5	PPM CLO LTD SERIES 20181A CLASS A 144A 5.729% 07/15/31	07/15/2025	Paydown		1,958,924	1,958,924	1,947,080	1,952,844		6,081		6,081		1,958,924				86,421	07/15/2031	1.A FE
..69356A-AL-6	PPM CLO LTD 2020-4A-CL-AR-144A 5.774% 10/18/34	09/25/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				277,396	10/18/2034	1.A FE
..69690C-AL-7	Palmer Square Loan Funding Ltd SERIES 20223A CLASS A1AR 5.422% 04/15/31	07/15/2025	Paydown		92,355	92,355	92,355	92,355						92,355				3,860	04/15/2031	1.A FE
..69700G-AJ-1	PALMER SQ CLO 2019-1A CL A1R 144A 5.645% 11/14/34	09/11/2025	Paydown		683,000	683,000	658,993	665,244		17,756		17,756		683,000				33,003	11/14/2034	1.A FE
..69701C-AA-8	Palmer Square Loan Funding Ltd SERIES 20221A CLASS A1 5.368% 04/15/30	08/20/2025	Paydown		246,820	246,820	246,820	246,820						246,820				10,897	04/15/2030	1.A FE
..69702H-AA-6	PALMER SQUARE FDG CLO LTD -LTD-2021-4A-CL 5.379% 10/15/29	08/20/2025	Paydown		187,963	187,963	187,963	187,963						187,963				7,822	10/15/2029	1.A FE
..69703N-AA-2	Palmer Square Loan Funding Ltd SERIES 20241A CLASS A1 5.368% 10/15/32	07/15/2025	Paydown		456,773	456,773	456,773	456,773						456,773				21,478	10/15/2032	1.A FE
..69703R-AA-3	Palmer Square Loan Funding Ltd SERIES 20242A CLASS A1N 5.322% 01/15/33	07/15/2025	Paydown		185,324	185,324	185,324	185,324						185,324				5,901	01/15/2033	1.A FE
..70015Q-AA-6	PARK AVE INST ADVI 2021-1A CL A1A 144A 5.977% 01/20/34	09/04/2025	Paydown		35,000,000	35,000,000	34,703,150	34,859,852		140,148		140,148		35,000,000				1,866,243	01/20/2034	1.A FE
..74923E-AA-6	RITE AID CORPORATION CLO LTD 2019-5A CL AR 144A 5.700% 07/25/32	08/12/2025	Paydown		8,330,976	8,330,976	8,283,385	8,318,222		12,753		12,753		8,330,976				385,803	07/25/2032	1.A FE
..749752-AE-1	RR Ltd SERIES 202118A CLASS A2 144A 6.179% 10/15/34	09/04/2025	Paydown		2,375,000	2,375,000	2,340,418	2,346,709		28,291		28,291		2,375,000				133,672	10/15/2034	1.C FE
..74980Q-AC-5	RR CLO LTD 2021-17A CL A1B 144A 5.979% 07/15/34	09/09/2025	Paydown		5,000,000	5,000,000	4,967,500	4,992,678		7,322		7,322		5,000,000				276,566	07/15/2034	1.A FE
..75887N-AW-9	REGATTA VI FUNDING LTD 2016-1A CL 5.747% 04/20/34	09/26/2025	Paydown		11,285,000	11,285,000	11,150,139	11,222,815		62,185		62,185		11,285,000				618,437	04/20/2034	1.A FE
..75887N-AY-5	REGATTA VI FUNDING LTD SERIES 20161A CLASS BR2 6.287% 04/20/34	09/26/2025	Paydown		5,000,000	5,000,000	4,964,900	4,972,177		27,823		27,823		5,000,000				299,508	04/20/2034	1.C FE
..75903Y-AA-3	Regatta 35 Funding Ltd. SERIES 20254A CLASS A1 5.608% 10/15/38	09/08/2025	CITIGROUP GLOBAL MKT INC		1,002,550	1,000,000	1,000,000							1,000,000		2,550	2,550	1,703	10/15/2038	1.A FE
..773663-AJ-8	Rockland Park CLO Ltd SERIES 20211A CLASS A1R 5.625% 07/20/38	08/19/2025	MORGAN STANEY & CAPITAL SVCS		1,004,000	1,000,000	1,000,000							1,000,000		4,000	4,000	931	07/20/2038	1.A Z
..77366P-AA-8	Rockland Park CLO Ltd SERIES 20211A CLASS E 10.837% 04/20/34	08/14/2025	Paydown		1,050,000	1,050,000	1,050,782	856,230		(730)		(730)		1,050,000				88,783	04/20/2034	3.C FE
..77587A-AC-0	Romark Wm-R Ltd SERIES 20181A CLASS A1 5.617% 04/20/31	07/21/2025	Paydown		995,116	995,116	994,778	994,893		223		223		995,116				42,909	04/20/2031	1.A FE
..81124E-AA-8	Sculptor CLO Ltd SERIES 29A CLASS A1 144A 5.834% 10/22/34	09/03/2025	Paydown		32,505,000	32,505,000	31,817,796	32,008,247		496,753		496,753		32,505,000				1,681,037	10/22/2034	1.A FE
..81124E-AE-0	Sculptor CLO Ltd SERIES 29A CLASS B 6.394% 10/22/34	09/03/2025	Paydown		5,000,000	5,000,000	4,995,000	4,995,446		4,554		4,554		5,000,000				283,159	10/22/2034	1.C FE
..81880X-AL-6	SHACKLETON CLO LTD 2019-14A CL A1R 144A 5.787% 07/20/34	07/20/2025	Paydown		9,500,000	9,500,000	9,329,970	9,407,436		92,564		92,564		9,500,000				406,763	07/20/2034	1.A FE
..81881C-AA-5	SHACKLETON CLO LTD 2018-12A-CL-A-144A 5.657% 07/20/31	07/02/2025	Paydown		1,500,279	1,500,279	1,489,388	1,497,435		2,844		2,844		1,500,279				60,712	07/20/2031	1.A FE
..81881J-AC-6	SHACKLETON CLO LTD 2014-5RA CL 5.603% 05/07/31	08/07/2025	Paydown		4,360,780	4,360,780	4,304,020	4,358,043		2,736		2,736		4,360,780				189,712	05/07/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..81881Q-AS-5	SHACKLETON CLO LTD SERIES 20133A CLASS AR 144A 5.699% 07/15/30	07/15/2025	Paydown		37,666	37,666	37,337	37,534		133		133		37,666				1,653	07/15/2030	1.A FE
..81883M-AL-7	SHACKLETON CLO LTD 2019-15A CL AR 144A 5.779% 01/15/32	07/15/2025	Paydown		247,175	247,175	242,162	245,924		1,251		1,251		247,175				10,998	01/15/2032	1.A FE
..83607E-AA-0	SOUND POINT CLO LTD SERIES 20141RA CLASS A 144A 5.734% 07/18/31	07/18/2025	Paydown		1,182,426	1,182,426	1,154,449	1,163,628		18,798		18,798		1,182,426				52,141	07/18/2031	1.A FE
..83608G-AN-6	SOUND POINT CLO LTD SERIES 20131A CLASS A1R 5.645% 01/26/31	07/28/2025	Paydown		214,070	214,070	214,333	214,241		(171)		(171)		214,070				9,304	01/26/2031	1.A FE
..83609G-BN-4	SOUND POINT CLO LTD 2015-2A-CL-ARRR 5.797% 07/20/32	07/20/2025	Paydown		536,098	536,098	533,500	535,372		726		726		536,098				23,848	07/20/2032	1.A FE
..83609T-AA-5	SOUND POINT CLO LTD SERIES 20174A CLASS A1 5.707% 01/21/31	07/21/2025	Paydown		543,449	543,449	533,146	537,396		6,052		6,052		543,449				23,804	01/21/2031	1.A FE
..83609Y-AC-0	SOUND POINT CLO LTD SERIES 20133RA CLASS A 144A 5.734% 04/18/31	07/18/2025	Paydown		600,469	600,469	585,371	594,232		6,237		6,237		600,469				26,479	04/18/2031	1.A FE
..83613H-AL-1	SOUND POINT CLO LTD SERIES 20183A CLASS A1AR 5.614% 10/26/31	07/26/2025	Paydown		779,972	779,972	779,972	779,972						779,972				33,715	10/26/2031	1.A FE
..846031-AN-2	SOUTHWICK PARK CLO LTD 2019-4A CL A1R 144A 5.647% 07/20/32	07/20/2025	Paydown		18,084,310	18,084,310	17,978,043	18,043,771		40,539		40,539		18,084,310				783,920	07/20/2032	1.A FE
..846031-AQ-5	SOUTHWICK PARK CLO LTD SERIES 20194A CLASS B1R 6.087% 07/20/32	07/21/2025	Paydown		500,000	500,000	491,000	492,461		7,539		7,539		500,000				23,342	07/20/2032	1.C FE
..860444-AN-8	STEWART PARK CLO LTD 2015-1A-CL-A2R 5.829% 01/15/30	08/27/2025	Paydown		4,700,000	4,700,000	4,653,150	4,694,300		5,700		5,700		4,700,000				243,636	01/15/2030	1.A FE
..860444-AQ-1	STEWART PARK CLO LTD SERIES 20151A CLASS BR 144A 5.949% 01/15/30	08/27/2025	Paydown		3,420,000	3,420,000	3,348,864	3,371,053		48,947		48,947		3,420,000				180,854	01/15/2030	1.A FE
..87154E-BE-9	SYMPHONY CLO LTD 2014-15A CL AR3 144A 5.664% 01/17/32	07/17/2025	Paydown		3,890,697	3,890,697	3,894,145	3,892,047		(1,351)		(1,351)		3,890,697				169,736	01/17/2032	1.A FE
..87167Q-AE-8	SYMPHONY CLO LTD SERIES 202024A CLASS B 144A 6.231% 01/23/32	09/17/2025	Paydown		250,000	250,000	234,063	239,653		10,347		10,347		250,000				14,389	01/23/2032	1.C FE
..87168G-AC-3	Symphony CLO Ltd SERIES 202129A CLASS A 5.659% 01/15/34	08/07/2025	Paydown		1,264,453	1,264,453	1,264,453	1,264,453						1,264,453				59,493	01/15/2034	1.A FE
..87190M-AC-2	TCW CLO SERIES 20212A CLASS AS 5.760% 07/25/34	08/22/2025	Paydown		25,400,000	25,400,000	25,432,766	25,425,499		(25,499)		(25,499)		25,400,000				1,240,167	07/25/2034	1.A FE
..87232A-AL-8	TCI-Flatiron CLO Ltd SERIES 20181A CLASS ANR 5.636% 01/29/32	07/29/2025	Paydown		599,697	599,697	599,517	599,547		150		150		599,697				25,993	01/29/2032	1.A FE
..87232A-AN-4	TCI-Flatiron CLO Ltd SERIES 20181A CLASS BR 5.976% 01/29/32	07/29/2025	Paydown		250,000	250,000	245,938	246,558		3,442		3,442		250,000				11,481	01/29/2032	1.A FE
..87271L-AY-8	TIAA CLO LTD SERIES 20161A CLASS ARR 5.575% 07/20/31	07/20/2025	Paydown		528,256	528,256	529,180	529,116		(860)		(860)		528,256				22,612	07/20/2031	1.A FE
..87272H-AA-8	TIAA CLO Ltd SERIES 20172A CLASS A 144A 5.729% 01/16/31	07/16/2025	Paydown		71,220	71,220	69,708	70,144		1,075		1,075		71,220				3,142	01/16/2031	1.A FE
..874777-AA-3	TALLMAN PARK CLO LTD 2021-1A CL A 144A 5.647% 04/20/34	07/20/2025	Paydown		6,300,000	6,300,000	6,105,834	6,267,005		32,995		32,995		6,300,000				269,175	04/20/2034	1.A FE
..89640H-AJ-0	TRINITAS CLO LTD SERIES 202322A CLASS A2 6.725% 07/20/36	08/20/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				457,038	07/20/2036	1.A FE
..89640L-AA-0	TRINITAS CLO LTD 2021-18A CL A1 144A 5.757% 01/20/35	07/21/2025	Paydown		20,450,000	20,450,000	19,713,438	20,006,606		443,394		443,394		20,450,000				903,512	01/20/2035	1.A FE
..89642D-AA-6	Trinitas CLO Ltd 2021-16A CL A1 144A 5.767% 07/20/34	09/22/2025	Paydown		4,550,000	4,550,000	4,471,970	4,507,011		42,989		42,989		4,550,000				247,336	07/20/2034	1.A FE
..89642D-AE-8	Trinitas CLO Ltd SERIES 202116A CLASS B1 6.387% 07/20/34	09/22/2025	Paydown		5,625,000	5,625,000	5,617,294	5,618,160		6,840		6,840		5,625,000				338,267	07/20/2034	1.C FE
..915328-AU-2	UPLAND CLO LTD 2016-1A CL A1AR 144A 5.607% 04/20/31	07/20/2025	Paydown		48,505	48,505	48,262	48,505						48,505				2,089	04/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..92557U-AW-7	VIBRANT CLO LTD SERIES 20153A CLASS A1RR 144A 5.837% 10/20/31	07/20/2025	Paydown		2,127,788	2,127,788	2,073,530	2,117,177		10,611		10,611		2,127,788				95,301	10/20/2031	1.A FE
..92558N-AJ-1	VIBRANT CLO LTD SERIES 201911A CLASS A1R1 5.707% 07/20/32	07/20/2025	Paydown		634,924	634,924	635,321	635,209		(285)		(285)		634,924				27,811	07/20/2032	1.A FE
..92915P-AK-1	VOYA CLO LTD 2014-1A CL ABR2 144A 5.834% 04/18/31	09/16/2025	Paydown		6,819,000	6,819,000	6,730,293	6,804,475		14,525		14,525		6,819,000				372,256	04/18/2031	1.A FE
..92915P-AM-7	VOYA CLO LTD SERIES 20141A CLASS A2R2 6.084% 04/18/31	09/16/2025	Paydown		14,625,000	14,625,000	14,396,996	14,447,872		177,129		177,129		14,625,000				832,215	04/18/2031	1.A FE
..92916X-AJ-6	VOYA CLO LTD 2013-3A-CL-A1RR-144A 5.734% 10/18/31	07/18/2025	Paydown		115,061	115,061	114,980	115,040		20		20		115,061				5,073	10/18/2031	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,058,583,564	1,058,557,654	1,049,127,680	975,842,805		4,985,789		4,985,789		1,058,557,654		25,910	25,910	48,931,706	XXX	XXX
..03065U-AB-5	AmeriCredit Automobile Receiva SERIES 20232 CLASS A2A 6.190% 04/19/27	09/18/2025	Paydown		181,364	181,364	181,361	181,361		3		3		181,364				7,195	04/19/2027	1.A FE
..055729-AE-7	BSRT 2023-1 SEC FRN SER A1 8.900% 06/30/30	08/11/2025	Redemption 100.0000		558,743	558,743	558,743	558,743						558,743				39,387	06/30/2030	2.B PL
..05594B-AB-2	Bank of America Auto Trust SERIES 20251A CLASS A2A 4.520% 11/22/27	09/20/2025	Paydown		17,181	17,181	17,180			1		1		17,181				276	11/22/2027	1.A FE
..08891*-AA-3	BID III NOTE ISSUER LP CL A 5.000% 12/31/44	07/10/2025	Redemption 100.0000		1,110,243	1,110,243	1,110,243	887,726						1,110,243				34,595	12/31/2044	1.G PL
..09709A-AB-8	BofA Auto Trust SERIES 20241A CLASS A2 5.570% 12/15/26	09/15/2025	Paydown		344,712	344,712	344,684	344,684		27		27		344,712				12,762	12/15/2026	1.A FE
..12744#-AD-4	CCG PACE FDG-TR 13-GARDEN-STATION-2021-B 4.600% 10/15/51	09/22/2025	Call 100.0000		13,776,250	13,776,250	13,776,250	13,776,250						13,776,250				14,052	10/15/2051	5.B GI
..14313#-AA-7	CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33	08/08/2025	Redemption 100.0000		20,548,543	20,548,543	20,548,543	13,951,384						20,548,543				2,656,403	08/25/2033	2.B PL
..14313#-AB-5	CARLYLE INFRASTRUCTURE CREDIT SER B 3.500% 08/25/33	08/08/2025	DIRECT PLACEMENT		94,065	94,065	94,065	94,065						94,065				11,758	08/25/2033	3.C PL
..16144Y-AB-4	Chase Auto Owner Trust SERIES 20244A CLASS A2 5.250% 09/27/27	09/25/2025	Paydown		589,402	589,402	589,347	589,350		52		52		589,402				20,624	09/27/2027	1.A FE
..161546-HD-1	CHASE FUNDING MTG LOAN TRUST SER 200 4.838% 11/01/34	07/01/2025	Paydown		7,312	7,312	7,257	7,295		17		17		7,312				207	11/01/2034	1.A FM
..161546-HS-8	CHASE FUNDING MTG LOAN TRUST 2004-1 5.638% 11/01/33	09/01/2025	Paydown		106,959	106,959	106,953	106,839		120		120		106,959				3,451	11/01/2033	1.A FM
..161546-JH-0	CHASE FUNDING MTG LOAN TRUST ASSET BCKD 2 6.200% 02/02/35	09/01/2025	Paydown		258,850	258,850	253,154	258,287		562		562		258,850				8,928	02/02/2035	1.A FM
..23932*-AA-3	DAWSON 6 SPA LP 7.052% 03/26/30	08/08/2025	Paydown		4,916,562	4,916,562	4,916,562							4,916,562				40,028	03/26/2030	1.F Z
..23932*-AA-3	DAWSON 6 SPA LP 7.052% 03/26/30	09/09/2025	Paydown		2,357,214	2,357,214	2,357,214							2,357,214				25,182	03/26/2030	1.F PL
..25860*-AA-4	DOUBLE DIAMOND ASSET BACKED SER A 5.000% 10/01/39	09/02/2025	Redemption 100.0000		135,529	135,529	135,379			150		150		135,529				734	10/01/2039	1.F PL
..25860@-AB-2	DOUBLE DIAMOND PRIVATE PLACEMENT 5.500% 10/01/39	09/01/2025	Redemption 100.0000		32,280	32,280	31,514			765		765		32,280				187	10/01/2039	2.B Z
..26844Y-AA-8	Ellington Financial Mortgage T SERIES 2025CES3 CLASS A1A 5.499% 06/25/70	09/01/2025	Paydown		7,969,229	7,969,229	7,965,195			4,034		4,034		7,969,229				71,275	06/25/2070	1.A FE
..26894#-AA-8	EQV ABS ISSUER ASSET BACKED SER A1 5.852% 01/15/33	08/15/2025	Redemption 100.0000		207,057	207,057	207,057							207,057				1,178	01/15/2033	1.G Z
..26894#-AA-8	EQV ABS ISSUER ASSET BACKED SER A1 5.852% 01/15/33	09/15/2025	Redemption 100.0000		232,889	232,889	232,889							232,889				2,461	01/15/2033	1.G PL
..26894#-AC-4	EQV ABS ISSUER ASSET BACKED SER B 10.756% 10/15/30	08/15/2025	Redemption 100.0000		115,484	115,484	115,484							115,484				1,208	10/15/2030	3.C Z
..26894#-AC-4	EQV ABS ISSUER ASSET BACKED SER B 10.756% 10/15/30	09/15/2025	Redemption 100.0000		132,660	132,660	132,660							132,660				2,576	10/15/2030	3.C PL

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..28924A-AB-7	ELM TRUST 2020-4A CL A2 144A 2.286% 10/20/29	09/20/2025	Paydown		1,238,083	1,238,083	1,238,079	1,238,075		8		8		1,238,083				16,975	10/20/2029	1.F FE
..289338-AB-1	ELM TRUST 2020-3A CL A2 144A 2.954% 08/20/29	09/20/2025	Paydown		1,172,294	1,172,294	1,147,250	1,161,303		10,991		10,991		1,172,294				20,674	08/20/2029	1.F FE
..30327H-AB-1	FNA Trust SERIES 20231A CLASS A1 144A 6.900% 04/15/38	09/15/2025	Paydown		126,486	126,486	126,486	126,486						126,486				5,862	04/15/2038	1.F FE
..30340M-AA-3	FNA Trust SERIES 20251 CLASS A 5.623% 03/15/45	09/15/2025	Paydown		2,647,186	2,647,186	2,647,186							2,647,186				63,498	03/15/2045	1.F FE
..31425B-AA-5	FIC Funding, LLC SERIES 20241A CLASS A 5.440% 08/15/36	09/15/2025	Paydown		3,946,777	3,946,777	3,946,636	3,946,636		141		141		3,946,777				146,628	08/15/2036	1.A FE
..34411Y-AA-5	FNA VI LLC 2021-1A CL A 144A 1.350% 01/10/32	09/10/2025	Paydown		1,155,530	1,155,530	1,122,408	1,150,281		5,249		5,249		1,155,530				10,446	01/10/2032	1.F FE
..344940-AB-7	FORD CREDIT AUTO OWNER TRUST SERIES 2023C CLASS A2A 5.680% 09/15/26	08/15/2025	Paydown		150,053	150,053	150,113	150,076		(23)		(23)		150,053				5,093	09/15/2026	1.A FE
..34535E-AB-8	FORD CREDIT AUTO OWNER TRUST SERIES 2024A CLASS A2A 5.320% 01/15/27	09/15/2025	Paydown		263,589	263,589	263,580	263,580		9		9		263,589				9,312	01/15/2027	1.A FE
..36268G-AB-1	GM Financial Securitized Term SERIES 20241 CLASS A2A 5.120% 02/16/27	09/16/2025	Paydown		89,156	89,156	89,154	89,154		2		2		89,156				3,037	02/16/2027	1.A FE
..38081E-AA-9	GOLDEN BEAR 2016-1A CL A 144A 3.750% 09/20/47	09/20/2025	Paydown		329,686	329,686	318,356	326,363		3,324		3,324		329,686				12,363	09/20/2047	1.A FE
..38082J-AA-7	GOLDEN BEAR 2016-2A CL A 144A 3.160% 09/20/47	09/20/2025	Paydown		627,802	627,802	604,218	611,567		16,235		16,235		627,802				19,839	09/20/2047	1.A FE
..38217D-AA-8	GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61	09/15/2025	Paydown		148,361	148,361	145,051	145,428		2,932		2,932		148,361				5,174	01/17/2061	1.A PL
..38217K-AA-2	GOODGREEN TRUST 2016-1A CL A 144A 3.230% 10/15/52	09/15/2025	Paydown		36,575	36,575	36,556	36,563		11		11		36,575				696	10/15/2052	1.A FE
..38217T-AA-3	GOODGREEN TRUST 2020-1A CL A 144A 2.630% 04/15/55	09/15/2025	Paydown		203,376	203,376	203,274	203,290		86		86		203,376				3,555	04/15/2055	1.A FE
..38218J-AA-4	GOODGREEN TRUST 2022-1A CL A 144A 3.840% 10/15/56	09/15/2025	Paydown		462,896	462,896	462,741	462,787		110		110		462,896				11,933	10/15/2056	1.A FE
..38237G-AA-7	GOODLEAP SUSTAIN HM IMP LN TST 2021-4GS-CL-A-144A 1.930% 07/20/48	09/20/2025	Paydown		244,132	244,132	244,091	244,132						244,132				3,141	07/20/2048	1.F FE
..38237H-AA-5	GOODLEAP SUSTAIN HM IMP TRUST 2021-5CS-CL-A-144A 2.310% 10/20/48	09/20/2025	Paydown		124,030	124,030	124,012	124,030						124,030				1,904	10/20/2048	1.F FE
..38237J-AA-1	GOODLEAP SUSTAINABLE 2022-1GS CL A 144A 2.700% 01/20/49	09/20/2025	Paydown		25,357	25,357	25,243	25,284		73		73		25,357				460	01/20/2049	1.F FE
..38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPR SERIES 20222CS CLASS A 144A 4.000% 04/20/49	09/20/2025	Paydown		369,721	369,721	364,817	365,682		4,039		4,039		369,721				9,922	04/20/2049	1.F FE
..38237T-AA-9	GoodLeap Sustainable Home Impr SERIES 20223CS CLASS A 4.950% 07/20/49	09/20/2025	Paydown		182,384	182,384	182,307	182,384						182,384				6,041	07/20/2049	1.F FE
..38237V-AA-4	GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55	09/20/2025	Paydown		103,806	103,806	103,775	103,792		14		14		103,806				3,740	02/22/2055	1.F FE
..39571M-AE-8	Greensky Home Improvement Issu SERIES 20241 CLASS E 9.000% 06/25/59	09/25/2025	Paydown		66,566	66,566	67,908	67,907		(1,341)		(1,341)		66,566				4,225	06/25/2059	3.C FE
..39571N-AB-2	Greensky Home Improvement Issu SERIES 20251A CLASS A2 5.120% 03/25/60	09/25/2025	Paydown		58,333	58,333	58,330			3		3		58,333				1,247	03/25/2060	1.A FE
..39571V-AB-4	Greensky Home Improvement Issu SERIES 20252A CLASS A2 4.930% 06/25/60	09/25/2025	Paydown		449	449	449							449				4	06/25/2060	1.A FE
..40417Q-AA-3	HERO FUNDING TRUST TR 2016-4A CL A1 3.570% 09/20/47	09/20/2025	Paydown		120,393	120,393	120,345	120,375		19		19		120,393				3,146	09/20/2047	1.A FE
..40417Q-AC-9	HERO FUNDING TRUST TR 2016-4A CL A2 4.290% 09/20/47	09/23/2025	Paydown		38,837	38,837	39,797	39,121		(285)		(285)		38,837				1,322	09/20/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..42770V-AA-9	HERO FUNDING TRUST TR 2016-1A CL A 1 4.050% 09/20/41	09/20/2025	Paydown		209,369	209,369	209,351	209,356		13		13		209,369				6,287	09/20/2041	1.A FE
..42770W-AA-7	HERO FUNDING TRUST TR 2016-2A CL A 1 3.750% 09/20/41	09/23/2025	Paydown		277,248	277,248	277,157	277,219		29		29		277,248				8,409	09/20/2041	1.A FE
..42770X-AA-5	HERO FUNDING TRUST TR 2016-3A CL A1 3.080% 09/20/42	09/23/2025	Paydown		171,355	171,355	171,341	171,346		9		9		171,355				4,167	09/20/2042	1.A FE
..42771L-AC-6	HERO FUNDING TRUST TR 2017-2A CL A2 4.070% 09/20/48	09/23/2025	Paydown		67,559	67,559	69,239	68,573		(1,014)		(1,014)		67,559				2,226	09/20/2048	1.A FE
..42771T-AA-3	HERO FUNDING TRUST TR 2015-3A CL A 1 4.280% 09/20/41	09/23/2025	Paydown		234,222	234,222	234,206	234,208		15		15		234,222				8,020	09/20/2041	1.A FE
..42771X-AA-4	HERO FUNDING TRUST TR 2017-1A CL A1 3.710% 09/20/47	09/23/2025	Paydown		160,698	160,698	160,634	160,672		26		26		160,698				4,861	09/20/2047	1.A FE
..42771X-AC-0	HERO FUNDING TRUST TR 2017-1A CL A2 4.460% 09/20/47	09/23/2025	Paydown		32,140	32,140	32,937	32,391		(251)		(251)		32,140				1,169	09/20/2047	1.A FE
..42772G-AB-8	HERO FUNDING TRUST TR 2018-1A CL A2 4.670% 09/20/48	09/23/2025	Paydown		145,958	145,958	149,606	148,339		(2,381)		(2,381)		145,958				6,070	09/20/2048	1.A FE
..43283G-AB-8	Hilton Grand Vacations Trust SERIES 20222A CLASS B 4.740% 01/25/37	09/25/2025	Paydown		587,094	587,094	586,960	587,094						587,094				18,617	01/25/2037	1.F FE
..43283Y-AB-9	Hilton Grand Vacations Trust SERIES 20241B CLASS B 5.990% 09/15/39	09/15/2025	Paydown		514,443	514,443	514,348	514,354		90		90		514,443				20,448	09/15/2039	1.F FE
..43815P-AC-3	Honda Auto Receivables Owner T SERIES 20222 CLASS A3 3.730% 07/20/26	09/18/2025	Paydown		66,762	66,762	65,226	66,404		359		359		66,762				1,652	07/20/2026	1.A FE
..45112A-AA-5	ICON BRAND HOLDINGS LLC 2012-1A C 4.229% 01/25/43	08/06/2025	SEAPORT GLOBAL HOLDINGS LLC		2,596,982	4,556,109	1,196,434	1,437,914						1,437,914		1,159,068	1,159,068	144,508	01/25/2043	5.B GI
..45112A-AC-1	ICON BRAND HOLDINGS LLC 2013-1A C 4.352% 01/25/43	08/06/2025	SEAPORT GLOBAL HOLDINGS LLC		4,875,790	8,554,018	2,047,988	2,523,540						2,523,540		2,352,250	2,352,250	279,203	01/25/2043	5.B GI
..45256#-AB-8	IMPACT CIL PARENT LLC MEMBER R 5.660% 10/25/56	09/29/2025	Redemption 100.0000		625,372	625,372	625,372	625,372		(1)		(1)		625,372				19,305	10/25/2056	1.G FE
..46305#-AA-1	IRON WOLF ACQ ASSET BACKED SER A 5.880% 01/20/33	09/20/2025	Redemption 100.0000		2,186,966	2,186,966	2,186,966							2,186,966				61,978	01/20/2033	1.A PL
..46593Q-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2025NQM1 CLASS A1 5.591% 06/25/65	09/01/2025	Paydown		7,415	7,415	7,415							7,415				172	06/25/2065	1.A FE
..525920-AB-0	Lendbuzz Securitization Trust SERIES 20242A CLASS A2 5.990% 05/15/29	09/15/2025	Paydown		140,129	140,129	141,180			(1,051)		(1,051)		140,129				2,755	05/15/2029	1.C FE
..55400E-AA-7	MVW 2020-1 LLC 2020-1A CL A 14 1.740% 10/20/37	09/20/2025	Paydown		178,625	178,625	178,604	178,617		8		8		178,625				2,038	10/20/2037	1.A FE
..55400V-AB-7	MVW Owner Trust SERIES 20222A CLASS B 144A 6.550% 10/21/41	09/20/2025	Paydown		719,726	719,726	719,643	719,726						719,726				31,055	10/21/2041	1.F FE
..57643L-LF-1	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 5.971% 11/01/35	09/01/2025	Paydown		7,774	7,774	7,363	2,055						2,055		5,720	5,720	109	11/01/2035	1.A FM
..57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36	08/01/2025	Paydown		38,085	38,085	30,700	21,097	7,967			7,967		29,064		9,021	9,021	980	02/01/2036	1.A FM
..57643L-NW-2	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36	09/01/2025	Paydown		55,098	55,098	44,415	30,521	11,526			11,526		42,047		13,052	13,052	1,343	02/01/2036	4.B FM
..57643L-NX-0	MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.219% 02/01/36	09/01/2025	Paydown		3,798	3,798	3,600	3,797						3,797				129	02/01/2036	3.A FM
..587918-AB-9	MERCEDES-BENZ AUTO RECEIVABLES SERIES 20241 CLASS A2A 5.060% 05/17/27	09/15/2025	Paydown		278,893	278,893	278,863	278,865		28		28		278,893				9,356	05/17/2027	1.A FE
..59170D-AA-9	MetroNet Infrastructure Issuer SERIES 20231A CLASS A2 144A 6.560% 04/20/53	07/24/2025	Paydown		19,000,000	19,000,000	18,998,577	18,998,577		1,423		1,423		19,000,000				1,338,116	04/20/2053	1.F FE
..60910*-AA-1	MONARCH SECURITIZATION LLC ABS SER 3.750% 01/20/32	07/20/2025	Paydown		843,809	843,809	843,809	843,809						843,809				31,467	01/20/2032	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..618934-AB-9	MOSAIC SOLAR LOANS LLC SERIES 20234A CLASS B 7.260% 05/20/53	09/20/2025	Paydown		45,936	45,936	45,402	45,465		471		471		45,936				2,251	05/20/2053	1.G FE
..61945V-AB-7	MOSAIC SOLAR LOANS LLC SERIES 20231A CLASS B 144A 6.920% 06/20/53	09/20/2025	Paydown		107,686	107,686	107,601	107,614		72		72		107,686				4,967	06/20/2053	2.B FE
..61946K-AB-0	MOSAIC SOLAR LOANS LLC SERIES 20223A CLASS B 144A 7.360% 06/20/53	09/20/2025	Paydown		351,543	351,543	343,820	345,554		5,989		5,989		351,543				17,423	06/20/2053	1.G FE
..61946N-AB-4	MOSAIC SOLAR LOANS LLC 2020-1A 3.100% 04/20/46	09/20/2025	Paydown		93,873	93,873	92,280	92,493		1,380		1,380		93,873				1,958	04/20/2046	1.E FE
..61946Q-AB-7	MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A 3.160% 12/20/38	09/20/2025	Paydown		971,326	971,326	934,835	941,626		29,700		29,700		971,326				20,596	12/20/2038	1.G FE
..61946R-AB-5	MOSAIC SOLAR LOANS LLC 2021-2A-CL-B 2.090% 04/22/47	09/20/2025	Paydown		199,525	199,525	195,402	197,550		1,975		1,975		199,525				2,769	04/22/2047	1.E FE
..61946T-AB-1	MOSAIC SOLAR LOANS LLC 2021-3A-CL-B 1.920% 06/20/52	09/20/2025	Paydown		148,140	148,140	147,132	147,599		541		541		148,140				1,885	06/20/2052	1.E FE
..61946U-AB-8	MOSAIC SOLAR LOANS LLC SERIES 20222A CLASS B 144A 5.130% 01/21/53	09/20/2025	Paydown		355,543	355,543	351,478	352,631		2,911		2,911		355,543				12,229	01/21/2053	1.G FE
..61947D-AB-5	MOSAIC SOLAR LOANS LLC 2021-1A 2.050% 12/20/46	09/20/2025	Paydown		163,843	163,843	162,819	162,832		1,010		1,010		163,843				2,218	12/20/2046	1.E FE
..62847R-AB-3	MVW Owner Trust SERIES 20241A CLASS B 5.510% 02/20/43	09/20/2025	Paydown		1,155,219	1,155,219	1,154,954	1,154,977		243		243		1,155,219				42,264	02/20/2043	1.G FE
..63935C-AB-7	NAVIENT STUDENT TR 2019-FA CL A2 144A 2.600% 08/15/68	09/15/2025	Paydown		41,062	41,062	39,971	40,583		479		479		41,062				710	08/15/2068	1.A FE
..63941J-AA-6	NAVIENT STUDENT TR 2019-GA CL A 144A 2.400% 10/15/68	09/15/2025	Paydown		41,889	41,889	40,814	41,467		422		422		41,889				669	10/15/2068	1.A FE
..63941T-AA-4	NAVIENT STUDENT LOAN TRUST SERIES 2020EA CLASS A 1.690% 05/15/69	09/15/2025	Paydown		120,338	120,338	111,109	111,588		8,750		8,750		120,338				1,357	05/15/2069	1.A FE
..63942B-AA-2	NAVIENT STUDENT LOAN TRUST LOAN TR 2021-A 0.840% 05/15/69	09/15/2025	Paydown		4,997	4,997	4,996	4,997						4,997				28	05/15/2069	1.A FE
..63942J-AA-5	NAVIENT STUDENT LOAN TRUST LN TR 2021-CA 1.060% 10/15/69	09/15/2025	Paydown		10,758	10,758	10,755	10,758						10,758				76	10/15/2069	1.A FE
..66705#-AA-3	NORTHTOWN HOUSING DEV CORP MBI 8.780% 03/15/26	09/15/2025	Redemption 100.0000		642,363	642,363	657,240	643,078		(715)		(715)		642,363				56,399	03/15/2026	1.D
..69145B-AA-4	OXFORD 2022-1A CL A2 144A 3.602% 02/15/30	09/15/2025	Paydown		3,090,516	3,090,516	3,090,516	3,090,516						3,090,516				70,530	02/15/2030	1.F FE
..69145C-AA-2	Oxford Finance Funding Trust SERIES 20231A CLASS A2 144A 6.716% 02/15/31	09/15/2025	Paydown		2,189,154	2,189,154	2,189,154	2,189,154						2,189,154				102,480	02/15/2031	1.F FE
..69145C-AC-8	Oxford Finance Funding Trust SERIES 20231A CLASS B 144A 7.879% 02/15/31	08/15/2025	Paydown		369,869	369,869	369,869	369,869						369,869				17,286	02/15/2031	2.B FE
..69410T-AA-3	PACEWell 8 2023-1 A 5.500% 02/10/43	09/10/2025	Paydown		802,351	802,351	767,858	774,617		27,734		27,734		802,351				53,146	02/10/2043	1.A FE
..69418*-AG-6	PACE LOAN GRP ASSET BACKED SER 2019-1 4.150% 12/15/32	08/15/2025	Paydown		107,149	107,149	107,149	107,149						107,149				4,447	12/15/2032	1.C PL
..69418*-AH-4	PACE LOAN GRP ABS SER 2019-1 CL A-8 4.250% 12/15/32	08/15/2025	Paydown		127,704	127,704	127,704	127,704						127,704				5,427	12/15/2032	1.C PL
..69418*-AK-7	PACE LOAN GRP ABS SER 2019-1 CLASS A-10 7.055% 12/15/32	08/15/2025	Paydown		20,261	20,261	20,261	20,261						20,261				727	12/15/2032	1.C PL
..69418*-AL-5	PACE LOAN GRP SERIES 2019A11 CLASS A-11 NT 6.699% 12/15/32	09/02/2025	Paydown		317,426	317,426	317,426	317,426						317,426				21,263	12/15/2032	1.C PL
..69418*-AP-6	PACE LOAN GRP ASSET BACKED SER A-15 7.727% 12/15/32	08/15/2025	Paydown		191,484	191,484	191,484	191,484						191,484				14,807	12/15/2032	1.C PL
..69418*-AQ-4	PACE LOAN GROUP ASSET BACKED SER A16 6.613% 08/15/34	08/15/2025	Paydown		387,849	387,849	387,849	387,849						387,849				20,887	08/15/2034	1.C PL
..69418*-AR-2	PACE LOAN GROUP ASSET BACKED SER 2019 7.183% 08/15/34	08/15/2025	Redemption 100.0000		346,293	346,293	346,293	346,293						346,293				16,058	08/15/2034	1.C PL

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69421*-AL-0	PACE GROUP INC TERM NT SER 2020-1 CLA-11 7.597% 12/15/30	08/12/2025	Paydown		13,321	13,321	13,321	13,321						13,321				1,024	12/15/2030	1.C PL
..73940#-AA-4	POWERSCOURT INVESTMENTS XXV LP ASSET BACKED 4.125% 11/15/31	07/15/2025	Redemption 100.0000		2,626,090	2,626,090	2,626,090	2,626,090						2,626,090				57,920	11/15/2031	1.F PL
..74939W-AA-8	Woodward Capital Management SERIES 2025CES8 CLASS A1A 5.148% 08/25/55	09/01/2025	Paydown		110,422	110,422	110,422							110,422				474	08/25/2055	1.A FE
..74943A-AA-0	Woodward Capital Management SERIES 2025CES7 CLASS A1A 5.377% 07/25/55	09/01/2025	Paydown		136,065	136,065	136,063			2		2		136,065				1,001	07/25/2055	1.A FE
..751313-AA-5	RAM LLC SERIES 20241 CLASS A 6.669% 02/15/39	09/15/2025	Paydown		898,961	898,961	898,961	898,961						898,961				38,019	02/15/2039	1.A FE
..760985-R3-7	RES ASSET MORTGAGE PROD INC MTG PD -2004 5.042% 02/25/34	09/25/2025	Paydown		14,770	14,770	12,481	14,675		95		95		14,770				513	02/25/2034	1.A FM
. 76110W-YE-0	Residential Asset Securities C 2004-KS 4.184% 06/01/34	09/01/2025	Paydown		853	853	853	853		1		1		853				25	06/01/2034	1.A FM
..78449Y-AA-8	SMB Private Education Loan Tru SERIES 2021B CLASS A 1.310% 07/17/51	09/15/2025	Paydown		16,136	16,136	14,916	14,992		1,144		1,144		16,136				142	07/17/2051	1.A FE
..80286Y-AB-8	Santander Drive Auto Receivabl SERIES 20242 CLASS A2 5.800% 09/15/27	08/15/2025	Paydown		235,420	235,420	235,411	235,411		8		8		235,420				8,317	09/15/2027	1.A FE
..80287L-AB-5	Santander Drive Auto Receivabl SERIES 20243 CLASS A2 5.910% 06/15/27	08/15/2025	Paydown		140,976	140,976	140,971	140,971		5		5		140,976				4,908	06/15/2027	1.A FE
..80287N-AB-1	Santander Drive Auto Receivabl SERIES 20252 CLASS A2 4.710% 06/15/28	09/15/2025	Paydown		206,204	206,204	206,204			1		1		206,204				3,872	06/15/2028	1.A FE
..80288D-AB-2	Santander Drive Auto Receivabl SERIES 20251 CLASS A2 4.760% 08/16/27	09/15/2025	Paydown		1,952,249	1,952,249	1,952,224			25		25		1,952,249				42,401	08/16/2027	1.A FE
..80290C-BF-0	Santander Bank Auto Credit-Lin SERIES 2022C CLASS B 6.451% 12/15/32	07/15/2025	Paydown		94,621	94,621	94,703			(81)		(81)		94,621				509	12/15/2032	1.A Z
..80290C-BF-0	Santander Bank Auto Credit-Lin SERIES 2022C CLASS B 6.451% 12/15/32	08/15/2025	Paydown		43,171	43,171	43,208			(37)		(37)		43,171				464	12/15/2032	1.A FE
..802920-AC-2	Santander Drive Auto Receivabl SERIES 20245 CLASS A2 4.880% 09/15/27	09/15/2025	Paydown		260,330	260,330	260,320	260,320		10		10		260,330				8,466	09/15/2027	1.A FE
..82650T-AB-3	Sierra Receivables Funding Co 2022-2A CL B 144A 5.040% 06/20/40	09/20/2025	Paydown		178,820	178,820	178,790	178,820						178,820				6,045	06/20/2040	1.F FE
..82652T-AB-1	SIERRA RECEIVABLES FUNDING 2022-1A CL B 144A 3.550% 10/20/38	09/20/2025	Paydown		531,062	531,062	531,037	531,041		21		21		531,062				12,542	10/20/2038	1.F FE
..82653B-AB-9	Sierra Receivables Funding Co SERIES 20243A CLASS B 4.980% 08/20/41	09/20/2025	Paydown		1,873,779	1,873,779	1,873,722	1,873,722		57		57		1,873,779				61,471	08/20/2041	1.F FE
..82653H-AD-2	Sierra Receivables Funding Co SERIES 20252A CLASS D 6.790% 04/20/44	09/20/2025	Paydown		55,988	55,988	55,987							55,988				418	04/20/2044	3.C FE
..826934-AA-9	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS A 144A 5.830% 07/20/39	09/20/2025	Paydown		272,207	272,207	272,132	272,207						272,207				10,447	07/20/2039	1.A FE
..826934-AB-7	SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS B 144A 6.320% 07/20/39	09/20/2025	Paydown		816,620	816,620	816,457	816,620						816,620				33,974	07/20/2039	1.F FE
..83407H-AA-5	SOFI CONSUMER LOAN PROGRAM TRU SERIES 20252 CLASS A 4.820% 06/25/34	09/25/2025	Paydown		81,013	81,013	81,006			6		6		81,013				888	06/25/2034	1.A FE
..86744T-AB-2	Sunnova Energy International I HELIOS ISSUER VI 2.010% 07/20/48	09/20/2025	Paydown		127,186	127,186	127,135	127,182		5		5		127,186				1,672	07/20/2048	1.G FE
..86744V-AA-9	Sunnova Energy International I SERIES 2022B CLASS A 144A 5.000% 08/20/49	09/20/2025	Paydown		107,392	107,392	106,648	106,888		504		504		107,392				3,597	08/20/2049	1.G FE
..86744W-AB-5	Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49	09/22/2025	Paydown		35,550	35,550	32,357	33,028		2,522		2,522		35,550				1,329	11/22/2049	2.B FE
..86744X-AA-5	Sunnova Energy International I 2022-1 CL A 144A 4.950% 04/30/57	07/30/2025	Paydown		104,627	104,627	100,913	102,761		1,866		1,866		104,627				3,884	04/30/2057	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..86745A-AB-2	Sunnova Energy International I 2022-A CL B 144A 3.130% 02/22/49	09/20/2025	Paydown		388,044	388,044	379,376	382,170		5,875		5,875		388,044				8,157	02/22/2049	1.G FE
..86745R-AB-5	Sunnova Energy International I 2021-C-CL-B-144A 2.330% 10/20/48	09/20/2025	Paydown		111,762	111,762	111,732	111,762						111,762				1,713	10/20/2048	1.G FE
..86746C-AA-9	Sunnova Energy International I HELIOS ISSUER 2.980% 06/20/47	09/20/2025	Paydown		72,157	72,157	72,152	72,153		4		4		72,157				1,423	06/20/2047	1.G FE
..86746E-AA-5	Sunnova Energy International I HELIOS ISSUER 1.800% 02/20/48	09/20/2025	Paydown		179,709	179,709	179,707	179,706		2		2		179,709				2,161	02/20/2048	1.G FE
..87218F-A*-2	THOMA BRAVO CREDIT FUND SR SECURED CREDIT FACILITY 6.968% 09/20/30	07/18/2025	Redemption 100.0000		1,642,800	1,642,800	1,642,800							1,642,800					09/20/2030	1.F Z
..87320*-AH-3	Twain Funding I 2018-A11 6.690% 05/10/31	09/02/2025	Paydown		393,598	393,598	393,598	393,598						393,598				19,749	05/10/2031	1.E PL
..87320*-AJ-9	Twain Funding I ASSET BACKED SER 2018 7.310% 05/10/31	09/02/2025	Paydown		156,832	156,832	156,832	156,832						156,832				8,598	05/10/2031	1.E PL
..881943-AB-0	Tesla Electric Vehicle Trust SERIES 20231 CLASS A2A 5.540% 12/21/26	09/20/2025	Paydown		103,318	103,318	103,318	103,318		1		1		103,318				3,809	12/21/2026	1.A FE
..891949-BU-2	Towd Point Mortgage Trust SERIES 2025CES3 CLASS A1A 5.278% 08/25/65	09/01/2025	Paydown		206,763	206,763	206,759			5		5		206,763				909	08/25/2065	1.A FE
..89239T-AB-8	TOYOTA AUTO RECEIVABLES OWNER SERIES 2024D CLASS A2A 4.550% 08/16/27	09/15/2025	Paydown		54,924	54,924	54,921	54,921		4		4		54,924				1,661	08/16/2027	1.A FE
..90139@-AA-1	Twin Brook Capital Funding XIII 10/18/28	08/07/2025	Redemption 100.0000		19,941,486	19,941,486	19,941,486	19,941,486						19,941,486				401,018	10/18/2028	1.E PL
..92512V-AD-1	Veros Auto Receivables Trust SERIES 20221 CLASS D 7.230% 07/16/29	08/15/2025	Paydown		1,000,000	1,000,000	1,006,836			(6,836)		(6,836)		1,000,000				30,125	07/16/2029	1.E FE
..94980G-AJ-0	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 5.000% 10/01/34	09/01/2025	Paydown		244,051	244,051	213,356	234,675		9,376		9,376		244,051				7,606	10/01/2034	1.A FM
..94980G-AK-7	WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 4.980% 04/01/34	09/01/2025	Paydown		771	771	765	769		2		2		771				24	04/01/2034	1.A FM
..977701-AE-1	WOLF ENERGY ASSET BACKED SER 2025 5.698% 07/25/50	09/25/2025	Redemption 100.0000		1,236,566	1,236,566	1,236,566							1,236,566				15,177	07/25/2050	1.F PL
..977701-AG-6	WOLF ENERGY ASSET BACKED SER 2025 6.613% 07/25/50	09/25/2025	Redemption 100.0000		43,993	43,993	43,993							43,993				743	07/25/2050	2.B PL
..29248D-AA-0	ENA NORTE TRUST TR NT 144A 4.950% 10/25/27	07/25/2025	Redemption 100.0000		713,951	713,951	713,951	713,909		42		42		713,951				26,443	10/25/2027	3.B FE
..53948K-AA-7	Loanpal Solar Loan Ltd. A 144A 2.750% 07/20/47	09/20/2025	Paydown		54,838	54,838	54,815	54,821		17		17		54,838				1,015	07/20/2047	1.D FE
..53948N-AA-1	Loanpal Solar Loan Ltd. 2020-3GS CL 2.470% 12/20/47	09/20/2025	Paydown		186,352	186,352	186,294	186,302		50		50		186,352				3,050	12/20/2047	1.D FE
..53948P-AA-6	Loanpal Solar Loan Ltd. 2021-1GS CL 2.290% 01/20/48	09/20/2025	Paydown		142,437	142,437	142,430	142,430		7		7		142,437				2,162	01/20/2048	1.D FE
..53948Q-AA-4	Loanpal Solar Loan Ltd. 2021-2GS CL 2.220% 03/20/48	09/20/2025	Paydown		151,695	151,695	151,681	151,682		12		12		151,695				2,256	03/20/2048	1.D FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					152,013,673	157,651,028	147,527,701	113,525,657	19,493	140,307		159,800		148,474,563		3,539,111	3,539,111	6,666,122	XXX	XXX
..00640#-AA-0	ADAMS STREET GLOBAL SECONDARY TERM LOAN 03/15/30	07/15/2025	VARIOUS		3,373,997	3,373,997	3,340,257	3,342,719		31,278		31,278		3,373,997				191,238	03/15/2030	1.F PL
..05368*-AA-3	AVEN HOME ASSET BACKED SER A 6.249% 02/19/55	08/15/2025	Paydown		206,990	206,990	206,990							206,990				5,870	02/19/2055	1.F PL
..05368*-AA-3	AVEN HOME ASSET BACKED SER A 6.249% 02/19/55	09/15/2025	Redemption 100.0000		93,908	93,908	93,908							93,908				3,391	02/19/2055	1.F PL
..05368*-AB-1	AVEN HOME ASSET BACKED SER B 6.784% 02/19/55	08/15/2025	Paydown		21,182	21,182	21,182							21,182				652	02/19/2055	2.C PL
..05368*-AB-1	AVEN HOME ASSET BACKED SER B 6.784% 02/19/55	09/15/2025	Redemption 100.0000		9,610	9,610	9,610							9,610				377	02/19/2055	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	AVEN HOME ASSET BACKED SER C 7.900%																			
..05368*-AC-9	02/19/55	08/15/2025	Paydown		22,707	22,707	22,707							22,707				814	02/19/2055	3.C PL
	AVEN HOME ASSET BACKED SER C 7.900%																			
..05368*-AC-9	02/19/55	09/15/2025	Redemption 100.0000		10,302	10,302	10,302							10,302				470	02/19/2055	3.C PL
	DAWSON 5 (HY) LP ASSET BACKED FRN 7.126%																			
..23927@-AA-8	11/21/29	09/09/2025	Redemption 100.0000		6,489,061	6,489,061	6,489,061							6,489,061				184,875	11/21/2029	1.F PL
	DIVERSIFIED ABS ASSET BACKED 5.945%																			
..255126-A*-5	03/28/45	08/28/2025	Redemption 100.0000		214,996	214,996	214,996							214,996				5,881	03/28/2045	1.G FE
	HV ROOSTER LLC SENIOR TL SENIOR TL																			
..40494@-AA-5	06/28/28	09/15/2025	Redemption 100.0000		7,787,917	7,787,917	7,787,917	7,787,917						7,787,917				449,769	06/28/2028	1.G PL
..71685*-AA-1	PEV HOLDINGS 1066 AB LLC 09/23/31	09/26/2025	Redemption 100.0000		5,823,499	5,823,499	5,765,264	5,766,904		56,595		56,595		5,823,499				334,030	09/23/2031	1.G PL
..71685@-AA-9	PEV HOLDINGS 1067 AB LLC 09/23/31	09/26/2025	Redemption 100.0000		4,744,209	4,744,209	4,696,767	4,698,078		46,131		46,131		4,744,209				265,722	09/23/2031	1.F PL
	PUREWEST ABS ASSET BACKED SER A1 5.685%																			
..74628#-AA-1	04/05/40	07/05/2025	Paydown		130,619	130,619	130,619							130,619				2,331	04/05/2040	1.G Z
	PUREWEST ABS ASSET BACKED SER A1 5.685%																			
..74628#-AA-1	04/05/40	08/15/2025	Paydown		131,432	131,432	131,432							131,432				2,968	04/05/2040	1.G PL
	PUREWEST ABS ASSET BACKED SER A2 6.531%																			
..74628#-AB-9	04/05/40	07/05/2025	Paydown		9,552	9,552	9,552							9,552				196	04/05/2040	2.B Z
	SCPTX INVESTMENT LLC ASSET BACKED SER A1																			
..78506*-AA-3	6.648% 10/15/39	09/15/2025	Paydown		463,194	463,194	463,194	463,194						463,194				21,996	10/15/2039	1.G PL
	SCPTX INVESTMENT LLC ASSET BACKED SER A2																			
..78506*-AB-1	7.394% 10/15/39	09/15/2025	Paydown		23,700	23,700	23,700	23,700						23,700				1,314	10/15/2039	2.B PL
	SADA ISSUER PRIVATE PLACEMENT 6.990%																			
..78621R-AB-1	09/01/54	09/01/2025	Redemption 100.0000		7,086,000	7,086,000	7,086,000	7,086,000						7,086,000				396,249	09/01/2054	1.E PL
	Twin Brook Capital Funding XIV																			
..90140*-AA-0	10/18/28	08/07/2025	Redemption 100.0000		12,988,855	12,988,855	12,988,855	12,988,855						12,988,855				62,830	10/18/2028	1.E PL
	DAWSON 5 AT LP PRIVATE PLACEMENT 7.129%																			
..93002#-AA-7	09/24/27	08/08/2025	Paydown		1,117,707	1,117,707	1,117,707	1,117,707						1,117,707				42,381	09/24/2027	1.F Z
	DAWSON 5 TN LP PRIVATE PLACEMENT 7.129%																			
..93003@-AA-8	03/15/28	08/08/2025	Paydown		2,844,160	2,844,160	2,844,160	2,844,160						2,844,160				108,623	03/15/2028	1.F PL
	HARBOURVEST DOVER STREET X INVMNT TL																			
..G4288@-AA-4	01/05/28	09/30/2025	Redemption 100.0000		217,863	217,863	217,863	217,863						217,863				11,710	01/05/2028	1.F PL
	HARBOURVEST DOVER STREET X INVMNT TL																			
..G4288@-AA-4	01/05/28	08/10/2025	Redemption 100.0000		2,588,425	2,588,425	2,588,425	2,588,425						2,588,425				113,054	01/05/2028	1.G Z
	VISTA EQUITY PARTNERS LLC NAV TL																			
..G9312#-AA-1	09/12/28	08/13/2025	Redemption 100.0000		3,015,963	3,015,963	3,008,478	3,009,905		6,058		6,058		3,015,963				409,283	09/12/2028	1.F PL
	PERU PAYROLL DEDUCTION ZERO SR 0.000%																			
..G7047B-AA-6	11/01/29	09/01/2025	Redemption 100.0000		180,936	180,936	113,538	157,938		22,999		22,999		180,936					11/01/2029	2.B FE
	INDUSTRIAL DPR FUNDING LTD SR NT SER 16-3																			
..45605P-AM-0	5.235% 04/15/26	07/15/2025	VARIOUS		610,708	610,708	610,708	610,708						610,708				23,978	04/15/2026	2.B FE
	INDUSTRIAL DPR FUNDING LTD 22-1A CL 1 144A																			
..45605P-AZ-1	5.380% 04/15/34	07/15/2025	Paydown		437,154	437,154	437,154	437,154						437,154				17,639	04/15/2034	2.B FE
..G2706*-AA-4	CUENCA DPR TL 12/15/26	09/15/2025	Redemption 100.0000		937,500	937,500	937,500	937,500						937,500				82,863	12/15/2026	4.C FE
..G2706*-AB-2	CUENCA DPR DPR TL 2023-1 09/15/28	09/15/2025	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000				51,924	09/15/2028	4.C FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					62,207,146	62,207,146	61,992,846	54,703,727		163,061		163,061		62,207,146				2,792,428	XXX	XXX
..05609*-AA-2	BB&T CENTER LSE BACKED PT 4.120% 01/15/56	09/15/2025	Redemption 100.0000		3,024	3,024	3,084	3,078		(54)		(54)		3,024				83	01/15/2056	1.E PL
	BEACON CONTAINER FIN II LLC 2021-1A-CL-A-144A																			
..07359B-AA-5	2.250% 10/22/46	09/20/2025	Paydown		834,975	834,975	803,330	758,755		30,720		30,720		834,975				12,431	10/22/2046	1.F FE
	SEACUBE CONTAINER LEASING LTD 2020-1A CL A 1																			
..12563L-AN-7	2.080% 09/18/45	09/18/2025	Paydown		990,000	990,000	989,544	989,788		212		212		990,000				13,728	09/18/2045	1.F FE
	SEACUBE CONTAINER LEASING LTD 2020-3A CL A 1																			
..12563L-AS-6	2.070% 10/18/45	09/18/2025	Paydown		491,668	491,668	491,566	491,603		64		64		491,668				6,555	10/18/2045	1.F FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12565K-AA-5	SEACUBE CONTAINER LEASING LTD 2021-1A CL A 1 1.640% 02/18/46	09/18/2025	Paydown		520,643	520,643	511,585	422,136		9,056		9,056		520,643				5,558	02/18/2046	1.F FE
12565K-AE-7	SEACUBE CONTAINER LEASING LTD 2022-1A CL A1 144A 2.720% 01/18/47	09/18/2025	Paydown		361,680	361,680	325,381	306,316		24,277		24,277		361,680				6,245	01/18/2047	1.F FE
12571W-AC-7	CLI Funding LLC SERIES 20241A CLASS C 6.000% 07/20/49	09/22/2025	Paydown		140,000	140,000	139,975	139,977		23		23		140,000				5,601	07/20/2049	2.B FE
12571W-AG-8	CLI Funding LLC SERIES 20251A CLASS A 5.350% 06/20/50	07/20/2025	Paydown		280,000	280,000	278,069			1,931		1,931		280,000				1,415	06/20/2050	1.C Z
12571W-AG-8	CLI Funding LLC SERIES 20251A CLASS A 5.350% 06/20/50	09/20/2025	Paydown		533,333	533,333	529,655			3,678		3,678		533,333				6,261	06/20/2050	1.C FE
12571W-AJ-2	CLI Funding LLC SERIES 20251A CLASS B 5.590% 06/20/50	07/20/2025	Paydown		35,875	35,875	35,869			6		6		35,875				189	06/20/2050	1.F Z
12571W-AJ-2	CLI Funding LLC SERIES 20251A CLASS B 5.590% 06/20/50	09/20/2025	Paydown		68,333	68,333	68,322			11		11		68,333				838	06/20/2050	1.F FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A CL 2.220% 09/25/45	09/25/2025	Paydown		437,500	437,500	437,401	437,452		48		48		437,500				6,475	09/25/2045	1.F FE
21872M-AJ-1	COLONY AMERICAN FINANCE LTD 2018-2 C 5.005% 11/01/28	08/01/2025	Paydown		24,897	24,897	24,897	24,887		10		10		24,897				935	11/01/2028	1.B FE
21873E-AA-7	COREVEST AMER FIN 2022-1 CL A 144A 4.744% 07/01/52	09/01/2025	Paydown		1,064,743	1,064,743	1,064,697	1,064,349		394		394		1,064,743				34,228	07/01/2052	1.A FE
21986*-AA-2	DEERFIELD GRND LEASE COR 500 SEC 3.821% 11/15/56	09/15/2025	Redemption 100.0000		4,472	4,472	4,561	4,554		(82)		(82)		4,472				114	11/15/2056	1.D PL
36166V-AE-5	GCI FUNDING I LLC 2021-1 CL A 2.380% 06/18/46	09/18/2025	Paydown		642,855	642,855	608,291	321,093		33,740		33,740		642,855				9,588	06/18/2046	1.F FE
43037*-AA-5	HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57	09/15/2025	Redemption 100.0000		3,495	3,495	3,565	3,560		(65)		(65)		3,495				89	01/15/2057	1.D PL
59183*-AA-3	METROPARK GROUND LEASE CTL SR 4.356% 08/15/55	09/15/2025	VARIOUS		2,968	2,968	2,923	2,928		40		40		2,968				87	08/15/2055	1.D PL
62946A-AA-2	NP SPE II LLC 2016-1A CL A1 14 4.164% 04/20/46	09/20/2025	Paydown		9,540	9,540	9,540	9,540						9,540				248	04/20/2046	1.G FE
83406Y-AA-9	SOFI CONSUMER LOAN PROGRAM SERIES 20251 CLASS A 4.800% 02/27/34	09/25/2025	Paydown		316,264	316,264	316,252			12		12		316,264				7,329	02/27/2034	1.A FE
86744Y-AA-3	Sunnova SOL VI Issuer LLC SERIES 20241A CLASS A 5.650% 01/30/59	07/30/2025	Paydown		49,850	49,850	47,529	47,932		1,918		1,918		49,850				2,112	01/30/2059	1.G FE
86745N-AA-6	Sunnova Energy International I SUNNOVA SOL ISSUER 3.350% 02/01/55	07/30/2025	Paydown		55,976	55,976	55,955	55,962		14		14		55,976				1,406	02/01/2055	1.D FE
86745P-AA-1	Sunnova Energy International I SUNNOVA SOL ISSUER 2.730% 10/30/30	07/30/2025	Paydown		34,925	34,925	34,915	34,919		6		6		34,925				715	10/30/2030	1.F FE
86745Q-AA-9	Sunnova Energy International I HELIOS ISSUER 2.580% 04/28/56	07/30/2025	Paydown		186,179	186,179	186,098	186,116		63		63		186,179				3,603	04/28/2056	1.D FE
86772H-AA-5	Sunrun Inc. 2021-2A-CL-A-144A 2.270% 01/30/57	07/30/2025	Paydown		141,804	141,804	141,749	141,804						141,804				2,414	01/30/2057	1.F FE
86772R-AA-3	Sunrun Inc. SERIES 20221A CLASS A 144A 4.750% 07/30/57	07/30/2025	Paydown		139,536	139,536	138,401	138,996		540		540		139,536				4,971	07/30/2057	1.G FE
86772Y-AA-8	Sunrun Inc. SERIES 20231A CLASS A 144A 5.750% 01/30/59	07/30/2025	Paydown		65,315	65,315	64,063	64,452		863		863		65,315				2,817	01/30/2059	1.G FE
86773Q-AA-4	Sunrun Inc. 2021-1A 2.460% 01/30/52	07/30/2025	Paydown		206,620	206,620	206,603	206,608		13		13		206,620				5,083	01/30/2052	1.F FE
86774A-AA-8	SUNRUN CASSIUS ASSET BACKED CLASS A 6.170% 04/30/32	07/30/2025	Paydown		53,482	53,482	53,073			409		409		53,482				1,118	04/30/2032	1.E PL
872480-AA-6	TIF Funding II LLC 2020-1A CL 2.090% 08/20/45	09/22/2025	Paydown		500,000	500,000	499,782	499,998		2		2		500,000				6,967	08/20/2045	1.F FE
87407R-AA-4	TAL Advantage VII LLC 2020-1A 2.050% 09/20/45	09/22/2025	Paydown		1,170,356	1,170,356	1,134,312	755,027		32,687		32,687		1,170,356				12,500	09/20/2045	1.F FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..88315L-AE-8	Textainer Group Holdings Limit 2020-1A 2.730% 08/21/45	09/20/2025	Paydown		512,304	512,304	512,217	512,259		45		45		512,304				9,448	08/21/2045	1.F FE
..88315L-AF-5	Textainer Group Holdings Limit 2020-1A 4.940% 08/21/45	09/20/2025	Paydown		146,343	146,343	145,093	145,519		824		824		146,343				4,884	08/21/2045	2.B FE
..88315L-AG-3	Textainer Group Holdings Limit 2020-2A 2.100% 09/20/45	09/20/2025	Paydown		568,296	568,296	563,884	564,732		3,563		3,563		568,296				7,981	09/20/2045	1.F FE
..88315L-AJ-7	Textainer Group Holdings Limit SERIES 20203A CLASS A 144A 2.110% 09/20/45	09/20/2025	Paydown		68,250	68,250	61,913	65,501		2,749		2,749		68,250				960	09/20/2045	1.F FE
..88315L-AL-2	Textainer Group Holdings Limit 2021-1A 1.680% 02/20/46	09/22/2025	Paydown		292,640	292,640	286,854	288,999		3,641		3,641		292,640				3,278	02/20/2046	1.F FE
..88315L-AN-8	Textainer Group Holdings Limit 2021-1A 2.520% 02/20/46	09/20/2025	Paydown		56,145	56,145	56,121	56,132		12		12		56,145				943	02/20/2046	2.B FE
..88315L-AQ-1	Textainer Group Holdings Limit 2021-2A 2.230% 04/20/46	09/22/2025	Paydown		458,005	458,005	453,362	455,018		2,987		2,987		458,005				6,809	04/20/2046	1.F FE
..88315L-AS-7	Textainer Group Holdings Limit 2021-3A-CL-A-144A 1.940% 08/20/46	09/20/2025	Paydown		745,500	745,500	689,540	699,849		45,651		45,651		745,500				9,642	08/20/2046	1.F FE
..88655A-AA-8	TIF Funding III LLC SERIES 20241A CLASS A 5.480% 04/20/49	09/20/2025	Paydown		171,469	171,469	172,058			(589)		(589)		171,469				5,481	04/20/2049	1.C FE
..89656Y-AA-3	Trinity Rail Leasing L.P. 2020-2A C 1.830% 11/19/50	09/19/2025	Paydown		394,439	394,439	387,982	183,058		6,449		6,449		394,439				2,552	11/19/2050	1.F FE
..89657A-AC-0	Trinity Rail Leasing L.P. 2020-1A 1.960% 10/17/50	09/17/2025	Paydown		424,172	424,172	424,070	424,121		50		50		424,172				5,543	10/17/2050	1.F FE
..89680H-AA-0	Triton Container Finance VIII 2020-1A C 2.110% 09/20/45	09/22/2025	Paydown		1,062,500	1,062,500	1,062,302	1,062,386		114		114		1,062,500				14,946	09/20/2045	1.F FE
..912928-AA-6	USQ Rail SERIES 20241A CLASS A 4.990% 09/28/54	09/28/2025	Paydown		491,873	491,873	491,037	471,461		820		820		491,873				16,119	09/28/2054	1.C FE
..92855H-AA-3	Vivint Solar Financing LLC 2020-1A C 2.210% 07/31/51	07/30/2025	Paydown		644,717	644,717	644,758	644,746		(29)		(29)		644,717				14,248	07/31/2051	1.G FE
..37959P-AA-5	GLOBAL SC FINANCE SRL SRL 2020-1A CL 2.170% 10/17/40	09/17/2025	Paydown		1,335,378	1,335,378	1,332,083	1,333,215		2,163		2,163		1,335,378				19,235	10/17/2040	1.F FE
..37959P-AC-1	GLOBAL SC FINANCE SRL SRL 2020-2A CL 2.260% 11/19/40	09/17/2025	Paydown		698,021	698,021	691,393	693,914		4,107		4,107		698,021				10,507	11/19/2040	1.F FE
..37959P-AE-7	GLOBAL SC FINANCE SRL SRL 2021-1A CL 1.860% 04/17/41	09/17/2025	Paydown		288,164	288,164	280,652	283,080		5,083		5,083		288,164				3,567	04/17/2041	1.F FE
..37959P-AG-2	GLOBAL SC FINANCE SRL SRL 2021-2A CL 1.950% 08/17/41	09/17/2025	Paydown		374,816	374,816	363,830	367,234		7,582		7,582		374,816				4,870	08/17/2041	1.F FE
..88316A-AA-9	Textainer Marine Containers Li SERIES 20241A CLASS A 5.250% 08/20/49	09/20/2025	Paydown		504,375	504,375	504,368	504,368		7		7		504,375				17,497	08/20/2049	1.C FE
..88316A-AC-5	Textainer Marine Containers Li SERIES 20241A CLASS C 5.640% 08/20/49	09/20/2025	Paydown		196,146	196,146	196,010	196,015		131		131		196,146				7,310	08/20/2049	2.B FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					18,803,861	18,803,861	18,530,514	16,063,437		225,896		225,896		18,803,861				327,523	XXX	XXX
..038779-AB-0	ARBYS FUNDING LLC 2020-1A CL A 3.237% 07/30/50	07/30/2025	Paydown		52,500	52,500	50,858	51,283		1,217		1,217		52,500				1,275	07/30/2050	2.C FE
..20633K-A*-9	CONCORD MUSIC ROYALTIES LLC SER A-2 6.500% 01/20/73	07/21/2025	Paydown		10,000,000	10,000,000	9,764,470	9,771,918		228,082		228,082		10,000,000				487,500	01/20/2073	1.E FE
..233046-AK-7	DUNKIN BRANDS INC 2019-1A CL A2II 144A 4.021% 05/20/49	08/20/2025	Paydown		12,500	12,500	12,021	12,380		120		120		12,500				377	05/20/2049	2.B FE
..233046-AL-5	DUNKIN BRANDS INC 2019-1A CL 4.352% 05/20/49	08/20/2025	Paydown		104	104	104	104						104				22	05/20/2049	2.B FE
..233046-AS-0	DUNKIN BRANDS INC 2021-1A-CL-A23 2.791% 11/20/51	08/20/2025	Paydown		50,000	50,000	50,000	50,000						50,000				1,047	11/20/2051	2.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL 2018-1A CL A2I 144A 4.116% 07/25/48	09/05/2025	Paydown		23,817,308	23,817,308	23,069,782	23,680,506		136,802		136,802		23,817,308				844,165	07/25/2048	2.A FE
..26208L-AD-0	DRIVEN BRANDS FUNDING LLC 2019-1A CL 4.641% 04/20/49	07/20/2025	Paydown		23,750	23,750	23,750	23,750						23,750				827	04/20/2049	2.C FE
..26208L-AE-8	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.981% 10/20/49	07/20/2025	Paydown		16,250	16,250	16,271	16,262		(12)		(12)		16,250				485	10/20/2049	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDNG 3.237% 01/20/51	07/20/2025	Paydown		50,000	50,000	50,000	50,000						50,000				1,214	01/20/2051	2.C FE
..26209X-AD-3	DRIVEN BRANDS FUNDING LLC 2021-1A-CL-A2-144A 2.791% 10/20/51	07/20/2025	Paydown		55,000	55,000	55,000	55,000						55,000				1,151	10/20/2051	2.C FE
..38348U-AA-2	GOTO FOODS ABS ASSET BACKED SER 24A2 6.422% 10/30/54	07/30/2025	Redemption 100.0000		30,000	30,000	29,544	29,555		445		445		30,000				1,509	10/30/2054	2.B FE
..383931-AA-0	Gracie Point International Fun SERIES 20231A CLASS A 6.306% 09/01/26	09/04/2025	Paydown		9,189,057	9,189,057	9,189,057	9,189,057						9,189,057				460,508	09/01/2026	1.A FE
..411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A CL 3.981% 12/20/50	09/20/2025	Paydown		12,500	12,500	12,500	12,500						12,500				373	12/20/2050	2.B FE
..411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A CL 2.865% 06/20/51	09/20/2025	Paydown		37,500	37,500	37,500	37,500						37,500				806	06/20/2051	2.B FE
..411707-AM-4	CKE RESTAURANTS HOLDINGS INC SERIES 20241A CLASS A2 7.253% 03/20/54	09/20/2025	Paydown		37,500	37,500	37,500	37,500						37,500				2,040	03/20/2054	2.B FE
..466365-AC-7	JACK IN THE BOX SERIES 20191A CLASS A23 4.970% 08/25/49	08/25/2025	Paydown		70,198	70,198	65,939	44,562		3,734		3,734		70,198				2,617	08/25/2049	2.B FE
..466365-AD-5	JACK IN THE BOX 2022-1A CL A2I 144A 3.445% 02/26/52	08/25/2025	Paydown		218,900	218,900	214,339	215,872		3,028		3,028		218,900				5,656	02/26/2052	2.B FE
..466365-AE-3	JACK IN THE BOX 2022-1A CL A2II 144A 4.136% 02/26/52	08/25/2025	Paydown		50,000	50,000	50,000	50,000						50,000				1,551	02/26/2052	2.B FE
..476681-AD-3	Jersey Mikes Funding LLC SERIES 20241A CLASS A2 5.636% 02/15/55	08/15/2025	Paydown		75,000	75,000	75,000	75,000						75,000				2,783	02/15/2055	2.B FE
..47987E-AC-1	Jonah Energy LLC SERIES 20221 CLASS A1 144A 7.200% 12/10/37	09/10/2025	Paydown		811,881	811,881	800,748	806,401		5,480		5,480		811,881				38,774	12/10/2037	1.G FE
..81761T-AA-3	ServiceMaster Brands 2020-1 CL A 2.841% 01/30/51	07/30/2025	Paydown		5,000	5,000	5,000	5,000						5,000				107	01/30/2051	2.C FE
. 81761T-AG-0	ServiceMaster Brands 2021-1 CL A 3.113% 07/30/51	07/30/2025	Paydown		50,000	50,000	50,000	50,000						50,000				1,167	07/30/2051	2.C FE
..817743-AJ-6	Servpro Master Issuer LLC SERIES 20241A CLASS A2 6.174% 01/25/54	07/25/2025	Paydown		31,250	31,250	31,250	31,250						31,250				1,447	01/25/2054	2.C FE
..83546D-AG-3	SONIC CAPITAL LLC 2020-1A CL A 3.845% 01/20/50	09/20/2025	Paydown		50,000	50,000	49,781	49,820		180		180		50,000				1,282	01/20/2050	2.B FE
..83546D-AQ-1	SONIC CAPITAL LLC 2021-1A CL A 2.636% 08/20/51	09/20/2025	Paydown		44,000	44,000	44,000	44,000						44,000				773	08/20/2051	2.B FE
..84860*-AB-9	SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 3.850% 06/30/36	09/30/2025	Redemption 100.0000		140,434	140,434	140,434	140,434						140,434				4,055	06/30/2036	2.C PL
..848609-AA-1	SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 5.300% 06/30/36	09/30/2025	VARIOUS		211,584	211,584	211,584	211,575		9		9		211,584				8,410	06/30/2036	2.C PL
..864300-AC-2	SUBWAY FUNDING LLC SERIES 20241A CLASS A2II 6.268% 07/30/54	07/30/2025	Paydown		18,750	18,750	18,750	18,750						18,750				490	07/30/2054	2.B FE
..864300-AE-8	SUBWAY FUNDING LLC SERIES 20241A CLASS A23 6.505% 07/30/54	07/30/2025	Paydown		20,000	20,000	20,000	20,000						20,000				976	07/30/2054	2.B FE
..87342R-AC-8	TACO BELL FUNDING LLC 2016-1A CL A23 144A 4.970% 05/25/46	09/24/2025	Paydown		22,642,500	22,642,500	22,409,884	22,579,925		62,575		62,575		22,642,500				934,651	05/25/2046	2.B FE
..91835C-AA-1	VR FUNDING LLC 2020-1A CL A 144A 2.790% 11/15/50	07/24/2025	Paydown		13,173,574	13,173,574	12,378,275	12,662,776		510,799		510,799		13,173,574				253,196	11/15/2050	1.F FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95058X-AE-8	Wendy's Funding LLC 2018-1A CL 3.884% 03/15/48	09/15/2025	Paydown		45,549	45,549	45,260	45,359		191		191		45,549				1,327	03/15/2048	2.B FE
..95058X-AG-3	Wendy's Funding LLC 2019-1A CL 3.783% 06/15/49	09/15/2025	Paydown		15,097	15,097	15,097	15,097						15,097				428	06/15/2049	2.B FE
..95058X-AL-2	Wendy's Funding LLC 2021-1A CL 2.775% 06/15/51	09/15/2025	Paydown		62,522	62,522	62,522	62,522						62,522				1,301	06/15/2051	2.B FE
..98920M-AA-0	Zaxby's Funding LLC SERIES 20211A CLASS A2 3.238% 07/30/51	07/30/2025	Paydown		84,355	84,355	77,020	15,057		7,264		7,264		84,355				1,497	07/30/2051	2.B FE
..G8436*-AA-8	STAR NOTES ISSUER 2022-1 LTD 6.720% 08/20/37	07/15/2025	Paydown		1,402,120	1,402,120	1,401,657	1,401,741		378		378		1,402,120				335,232	08/20/2037	2.B PL
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					82,606,683	82,606,683	80,564,897	81,562,456		960,292		960,292		82,606,683				3,401,019	XXX	XXX
..02666B-AA-4	AMERICAN HOMES 4 RENT 2015-SFR2 3.732% 10/01/45	09/01/2025	Paydown		18,381	18,381	18,380	18,380		1		1		18,381				461	10/01/2045	1.A FE
..05493R-AA-1	BC FUNDING LLC ASSET BACKED 4.625% 12/01/38	07/15/2025	Paydown		200,013	200,013	200,013	200,013						200,013				6,938	12/01/2038	1.F FE
..12530M-AA-3	CF Hippolyta Issuer LLC SERIES 20201 CLASS A1 144A 1.690% 07/15/60	09/15/2025	Paydown		11,629	11,629	10,509	11,371		258		258		11,629				139	07/15/2060	1.E FE
..12530M-AE-5	CF Hippolyta Issuer LLC SERIES 20211A CLASS A1 144A 1.530% 03/15/61	09/15/2025	Paydown		9,102	9,102	7,998	8,651		452		452		9,102				87	03/15/2061	1.E FE
..12530M-AL-9	CF Hippolyta Issuer LLC SERIES 20221A CLASS A1 144A 5.970% 08/15/62	09/15/2025	Paydown		85,877	85,877	85,870	85,877						85,877				3,617	08/15/2062	1.E FE
..12571W-AA-1	CLI Funding LLC SERIES 20241A CLASS A 5.630% 07/20/49	09/20/2025	Paydown		1,650,600	1,650,600	1,655,955	968,621		(5,351)		(5,351)		1,650,600				58,766	07/20/2049	1.C FE
..12571W-AB-9	CLI Funding LLC SERIES 20241A CLASS B 5.660% 07/20/49	09/22/2025	Paydown		256,667	256,667	256,641	256,644		23		23		256,667				9,687	07/20/2049	1.F FE
..21872G-AG-0	COLONY AMERICAN FINANCE LTD 2019-2 3.424% 06/01/52	09/01/2025	Paydown		218,691	218,691	218,679	218,606		85		85		218,691				5,088	06/01/2052	1.A FE
..23346M-AB-2	DLLAD LLC SERIES 20241A CLASS A2 5.500% 08/20/27	09/20/2025	Paydown		212,898	212,898	212,876	212,879		19		19		212,898				7,869	08/20/2027	1.A FE
..33768N-AA-0	Firstkey Homes Trust SERIES 2022SFR1 CLASS A 144A 4.145% 05/01/27	09/01/2025	Paydown		116,808	116,808	116,803	116,803		5		5		116,808				3,301	05/01/2027	1.A FE
..361528-AA-0	GBX LEASING 2022 2022-1 CL A 144A 2.870% 02/20/52	09/20/2025	Paydown		299,908	299,908	293,377	296,852		3,056		3,056		299,908				8,354	02/20/2052	1.C FE
..361528-AC-6	GBX LEASING 2022 SERIES 20231A CLASS A 6.420% 11/20/53	09/20/2025	Paydown		9,355	9,355	9,430			(75)		(75)		9,355				250	11/20/2053	1.C FE
..43732V-AE-6	HOME PARTNERS OF AMERICA TRUST TR-2021-2-CL 2.652% 12/01/26	08/01/2025	Paydown		10,505	10,505	10,505	10,505						10,505				168	12/01/2026	1.G FE
..553427-AA-3	Maritime Partners LLC SERIES 20231A CLASS A 144A 7.167% 05/15/63	09/15/2025	Paydown		247,962	247,962	249,879	249,830		(1,868)		(1,868)		247,962				11,853	05/15/2063	1.F FE
..62947A-AF-0	NP SPE II LLC 2021-1A-CL-A1 2.230% 03/19/51	09/19/2025	Paydown		696	696	694	695						696				12	03/19/2051	1.F FE
..74331U-AA-6	PROGRESS RESIDENTIAL TRUST SERIES 2022SFR3 CLASS A 144A 3.200% 04/01/39	09/01/2025	Paydown		77,859	77,859	74,557	76,200		1,659		1,659		77,859				1,594	04/01/2039	1.A FE
..74332Y-AA-7	PROGRESS TR 2022-SFR5 CL A 144A 4.451% 06/01/39	09/01/2025	Paydown		85,089	85,089	84,558	84,733		356		356		85,089				2,432	06/01/2039	1.A FE
..74333W-AE-2	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-C-144A 2.871% 12/01/40	09/01/2025	Paydown		83,310	83,310	83,306	83,310						83,310				1,592	12/01/2040	1.B FE
..74333W-AG-7	PROGRESS RESIDENTIAL TRUST MSFR-10-CL-D-144A 3.120% 12/01/40	09/01/2025	Paydown		80,816	80,816	80,813	80,816						80,816				1,679	12/01/2040	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
..82667C-AA-3	SIGNAL RAIL I LLC 2021-1-CL-A 2.230% 08/17/51	09/17/2025	Paydown		289,920	289,920	278,073	104,867		11,803		11,803		289,920				1,906	08/17/2051	1.C FE
..82667C-AD-7	SIGNAL RAIL I LLC SERIES 20241A CLASS B 6.110% 05/17/54	09/17/2025	Paydown		19,924	19,924	19,914	19,915		8		8		19,924				806	05/17/2054	1.F FE
..86212X-AP-5	STORE Master Funding LLC SERIES 20241A CLASS A4 5.940% 05/20/54	09/20/2025	Paydown		12,188	12,188	12,184	12,184		3		3		12,188				483	05/20/2054	1.C FE
..87267C-AA-6	Tribute Rail LLC 2021-1 CL A 144A 2.070% 06/19/51	09/17/2025	Paydown		252,689	252,689	249,094	249,481		3,208		3,208		252,689				3,484	06/19/2051	1.F FE
..87328@-AC-4	Twain Funding II ASSET BACKED 4.300% 10/27/51	07/31/2025	Paydown		615,868	615,868	615,868	615,868						615,868				13,792	10/27/2051	1.D PL
..88655A-AG-5	TIF Funding III LLC SERIES 20242A CLASS A 5.540% 07/20/49	09/20/2025	Paydown		468,750	468,750	469,123	374,903		(379)		(379)		468,750				16,880	07/20/2049	1.C FE
..89609M-AA-7	TRIBUTE RAIL 2022-1 CL A 144A 4.760% 05/17/52	09/17/2025	Paydown		196,931	196,931	196,892	196,911		20		20		196,931				6,248	05/17/2052	1.F FE
..89656G-AC-8	Trinity Rail Leasing L.P. SERIES 20241A CLASS A 5.780% 05/19/54	09/19/2025	Paydown		206,617	206,617	206,578	206,579		38		38		206,617				7,948	05/19/2054	1.C FE
..89656R-AA-8	Trinity Rail Leasing L.P. SERIES 20221 CLASS A 144A 4.550% 05/20/52	09/21/2025	Paydown		115,649	115,649	114,400	76,668		1,246		1,246		115,649				4,262	05/20/2052	1.F FE
..89657B-AA-2	Trinity Rail Leasing L.P. 2019-1A C 3.820% 04/17/49	09/17/2025	Paydown		342,092	342,092	336,075	337,055		5,037		5,037		342,092				8,736	04/17/2049	1.F FE
..89679Q-AA-3	Triton Container Finance LLC SERIES 20251A CLASS A 5.430% 06/20/50	07/20/2025	Paydown		225,000	225,000	224,930			70		70		225,000				916	06/20/2050	1.C Z
..89679Q-AA-3	Triton Container Finance LLC SERIES 20251A CLASS A 5.430% 06/20/50	09/20/2025	Paydown		450,000	450,000	449,859			141		141		450,000				4,887	06/20/2050	1.C FE
..90352W-AD-6	USQ Rail I LLC 2021-1A CL A 14 2.250% 02/28/51	09/28/2025	Paydown		66,999	66,999	65,442	66,059		940		940		66,999				1,005	02/28/2051	1.F FE
..92212K-AB-2	VANTAGE DATA CTR ISSUER LLC SERIES 20201A CLASS A2 1.645% 09/15/45	09/08/2025	Paydown		1,500,000	1,500,000	1,351,992	1,465,018		34,982		34,982		1,500,000				18,026	09/15/2045	1.G FE
..88316A-AB-7	Textainer Marine Containers Li SERIES 20241A CLASS B 5.340% 08/20/49	09/20/2025	Paydown		106,479	106,479	106,437	106,438		41		41		106,479				3,757	08/20/2049	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					8,545,272	8,545,272	8,367,704	6,812,732		55,778		55,778		8,545,272				217,023	XXX	XXX
..07030U-A*-3	RAISA FUNDING ABS CL A 7.119% 04/25/38	08/15/2025	Paydown		1,142,491	1,142,491	1,142,491	1,142,491						1,142,491				47,838	04/25/2038	1.F PL
..07030U-A@-1	RAISA FUNDING ABS CL B 8.057% 04/25/38	09/03/2025	Paydown		69,818	69,818	69,818	69,818						69,818				3,759	04/25/2038	2.C PL
..07030U-B*-2	RAISA FUNDING ASSET BACKED SER A2 7.801% 10/15/38	08/25/2025	Paydown		81,796	81,796	81,796	81,796						81,796				4,032	10/15/2038	1.F PL
..12530E-AA-1	CFS11 2023-1 LLC CLASS A 7.000% 03/17/42	09/15/2025	Paydown		1,071,963	1,071,963	1,071,963	1,071,963						1,071,963				49,657	03/17/2042	1.F PL
..12530E-AB-9	CFS11 2023-1 LLC CLASS B 8.000% 03/17/42	09/15/2025	Paydown		406,673	406,673	406,673	406,673						406,673				21,530	03/17/2042	2.B PL
..127656-A*-7	CAERUS GNB ABS I LLC Asset Backed 7.480% 04/28/40	07/31/2025	Redemption 100.0000		25,907	25,907	25,901	25,911		(4)		(4)		25,907				10,792	04/28/2040	1.G FE
..127656-A*-7	CAERUS GNB ABS I LLC Asset Backed 7.480% 04/28/40	07/28/2025	Redemption 100.0000		311,640	311,640	311,569	311,684		(44)		(44)		311,640				13,556	04/28/2040	1.G Z
..127656-A*-7	CAERUS GNB ABS I LLC Asset Backed 7.480% 04/28/40	09/28/2025	Redemption 100.0000		542,290	542,290	542,167	542,366		(76)		(76)		542,290				28,712	04/28/2040	1.G PL
..156943-AA-0	CFS11 2023-1 LLC ASSET BACKED SER A 7.280% 01/15/43	09/15/2025	Paydown		1,777,041	1,777,041	1,777,041	1,777,041						1,777,041				86,576	01/15/2043	1.F PL
..156943-AB-8	CFS11 2023-1 LLC ASSET BACKED SER B 8.280% 01/15/43	09/15/2025	VARIOUS		724,071	724,071	724,071	724,071						724,071				36,797	01/15/2043	2.B PL
..19260M-AA-4	COINSTAR FUNDING LLC COINSTAR FUNDING 5.216% 04/25/47	07/25/2025	Paydown		111,448	111,448	112,633	112,028		(580)		(580)		111,448				4,360	04/25/2047	2.C FE
..255123-A*-2	Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44	09/30/2025	Paydown		228,750	228,750	228,750	228,750						228,750				12,171	05/31/2044	1.F FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..255123-A@-0	DIVERSIFIED ABS ASSET BACKED SER A-2 7.670% 05/31/44	07/31/2025	Paydown		10,000	10,000	10,000	9,995		5		5		10,000				415	05/31/2044	2.A FE
..25512V-AA-7	Diversified ABS Phase VI LLC SERIES VI CLASS A 7.500% 11/28/39	08/28/2025	Paydown		252,489	252,489	245,852	246,410		6,079		6,079		252,489				11,749	11/28/2039	2.A FE
..25860@-AC-8	DOUBLE DIAMOND VIII B 4.650% 04/17/43	09/02/2025	Paydown		194,122	194,122	194,122	194,122						194,122				5,983	04/17/2043	2.B PL
..29667#-AA-7	ESPRESSO SECURITIZATION I LP 2023 8.219% 07/15/31	08/28/2025	Paydown		40,000,000	40,000,000	40,000,000	39,025,801		974,199		974,199		40,000,000				2,584,419	07/15/2031	1.F PL
..30027*-AA-4	EVERGREEN NATURAL RESOURCES FUNDO, LLC 5.273% 12/15/37	09/15/2025	Paydown		580,880	580,880	580,880	580,880						580,880				20,482	12/15/2037	2.B PL
..302704-AA-9	FW ENERGY ASSET ASSET BACKED SER A 7.151% 06/24/44	09/25/2025	Redemption 100.0000		1,617,764	1,617,764	1,617,764	1,617,764						1,617,764				72,600	06/24/2044	1.F PL
..302704-AB-7	FW ENERGY ASSET ASSET BACKED SER B 8.106% 06/24/44	09/25/2025	Redemption 100.0000		278,500	278,500	278,500	278,500						278,500				13,758	06/24/2044	2.B PL
..47987E-A*-8	Jonah Energy LLC ASSET BACKED SER B 7.625% 07/10/32	09/10/2025	Redemption 100.0000		32,222	32,222	32,222	32,222						32,222				1,671	07/10/2032	2.B PL
..479913-A#-2	Jonah Energy LLC ASSET BACKED SER A1 6.504% 07/10/30	09/10/2025	Redemption 100.0000		814,771	814,771	814,771	814,771						814,771				35,223	07/10/2030	1.G PL
..479913-A*-6	Jonah Energy LLC ASSET BACKED SER A2 7.035% 07/10/32	09/10/2025	Redemption 100.0000		43,881	43,881	43,881	43,881						43,881				2,006	07/10/2032	2.B PL
..479913-B*-5	Jonah Energy LLC ASSET BACKED SER 25A1 6.593% 01/11/31	09/10/2025	Paydown		2,063,300	2,063,300	2,063,300	2,063,300						2,063,300				81,844	01/11/2031	1.G PL
..48280#-AF-3	KGK DIAMONDS FINANCE LP ASSET BACKED SER B 7.463% 03/20/33	09/20/2025	Redemption 100.0000		6,505	6,505	6,505	6,505						6,505				324	03/20/2033	1.F PL
..50547V-AF-3	LAC FUNDING LLC ABS 2021 A-R 6.070% 12/31/35	08/29/2025	Cash Adjustment		(205)	(2)	(2)							(2)		(203)	(203)		12/31/2035	2.B FE
..50547V-AG-1	LAC FUNDING LLC ASSET BACKED SER 2023 8.950% 12/31/39	08/29/2025	Cash Adjustment		(67)	(1)	(1)							(1)		(67)	(67)		12/31/2039	2.B FE
..55317X-A*-0	MNR ABS ISSUER I LLC ASSET BACKED SER A-1 8.121% 12/15/38	09/15/2025	Paydown		949,537	949,537	949,537	949,537						949,537				51,438	12/15/2038	1.G PL
..55317X-A@-8	MNR ABS ISSUER I LLC ASSET BACKED SER A-2 8.946% 12/15/38	09/15/2025	Paydown		223,377	223,377	223,377	223,377						223,377				13,321	12/15/2038	2.A PL
..59170J-AA-6	MetroNet Infrastructure Issuer SERIES 20221A CLASS A2 144A 6.350% 10/20/52	07/24/2025	Paydown		5,000,000	5,000,000	4,689,090	4,809,400		190,600		190,600		5,000,000				296,587	10/20/2052	1.F FE
..59170J-AG-3	MetroNet Infrastructure Issuer SERIES 20241A CLASS A2 6.230% 04/20/54	07/24/2025	Paydown		11,000,000	11,000,000	10,998,408	10,998,911		1,089		1,089		11,000,000				734,258	04/20/2054	1.F FE
..65563#-AA-6	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 4.459% 02/28/32	09/03/2025	Paydown		260,277	260,277	260,277	260,277						260,277				9,000	02/28/2032	1.G PL
..65563#-AB-4	NORDIC HELIUM FUNDING LLC NORDIC HELIUM FUNDING 9.799% 02/28/32	09/03/2025	Paydown		85,780	85,780	85,780	85,780						85,780				5,664	02/28/2032	4.B PL
..72703P-AD-5	PLANET FITNESS 2022-1A CL A2I 144A 3.251% 12/05/51	09/05/2025	Paydown		50,000	50,000	50,000	50,000						50,000				1,219	12/05/2051	2.B FE
..72703P-AG-8	PLANET FITNESS SERIES 20241A CLASS A2II 6.237% 06/05/54	09/05/2025	Paydown		75,000	75,000	75,000	75,000						75,000				3,508	06/05/2054	2.B FE
..74101#-AD-1	Presidio Finance LLC ASSET BACKED SER A-1 7.806% 12/25/38	08/25/2025	Paydown		113,682	113,682	113,682	113,682						113,682				6,289	12/25/2038	1.G PL
..74101#-AE-9	Presidio Finance LLC ASSET BACKED SER A-2 8.418% 12/25/38	08/25/2025	Paydown		238,879	238,879	238,879	238,879						238,879				14,246	12/25/2038	2.B PL
..748950-AA-0	RAM LLC SERIES 20251 CLASS A 5.446% 05/15/40	07/15/2025	Paydown		609,127	609,127	609,127							609,127				6,174	05/15/2040	1.A FE
..74983K-A*-2	Rt Fin LLC ASSET BACKED SER A 7.851% 10/15/43	09/15/2025	Redemption 100.0000		727,607	727,607	727,607	727,607						727,607				38,845	10/15/2043	1.F PL
..75101#-AC-0	RAISA FUNDING ABS CL A 5.050% 04/15/37	08/15/2025	Paydown		1,182,113	1,182,113	1,182,113	1,182,113						1,182,113				39,146	04/15/2037	1.F FE
..75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37	09/27/2025	Paydown		10,217	10,217	10,217	10,217						10,217				340	04/15/2037	2.B PL
..75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37	08/15/2025	Paydown		19,500	19,500	19,500	19,500						19,500				785	04/15/2037	2.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75101#-AD-8	RAISA FUNDING ABS CL B 5.685% 04/15/37	09/15/2025	Paydown		10,400	10,400	10,400	10,400						10,400				493	04/15/2037	2.B PL
..75101#-AF-3	RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38	09/15/2025	Paydown		650,275	650,275	650,275	650,275						650,275				30,512	06/15/2038	1.F PL
..76912*-AA-5	Riverside Energy Michigan LLC ABS I LLC 4.802% 04/10/37	09/10/2025	Paydown		929,250	929,250	929,250	929,250						929,250				27,538	04/10/2037	2.B PL
..78396Y-AA-1	Sesac Finance LLC SESAC FINANCE 5.216% 07/25/49	07/31/2025	Paydown		31,093,075	31,093,075	31,337,566	21,640,581		118,798		118,798		31,093,075				1,120,418	07/25/2049	2.C FE
..78396Y-AB-9	Sesac Finance LLC 2022-1 CL A2 144A 5.500% 07/25/52	07/31/2025	Paydown		8,752,500	8,752,500	8,520,620	8,693,618		58,882		58,882		8,752,500				369,043	07/25/2052	2.C FE
..78396Y-AD-5	Sesac Finance LLC SERIES 20241 CLASS A2 6.421% 01/25/54	07/25/2025	Paydown		40,000	40,000	40,000	40,000						40,000				1,926	01/25/2054	2.C FE
..90228#-AA-1	SHORT HILLS CTL PTC 3.747% 04/10/56	09/10/2025	Redemption 100.0000		3,027	3,027	3,027	3,027						3,027				76	04/10/2056	1.D PL
..G4863*-AA-9	INTERGRAIN CO SEC 6.500% 01/02/29	07/01/2025	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,198	01/02/2029	3.C PL
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					116,411,673	116,411,942	116,106,399	105,120,174		1,348,948		1,348,948		116,411,942		(270)	(270)	5,990,278	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					2,044,502,485	2,049,479,534	2,017,449,382	1,840,878,940	19,493	8,875,587		8,895,080		2,039,160,651		5,341,865	5,341,865	87,180,205	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					2,044,502,485	2,049,479,534	2,017,449,382	1,840,878,940	19,493	8,875,587		8,895,080		2,039,160,651		5,341,865	5,341,865	87,180,205	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					2,044,502,485	2,049,479,534	2,017,449,382	1,840,878,940	19,493	8,875,587		8,895,080		2,039,160,651		5,341,865	5,341,865	87,180,205	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					4,972,589,550	5,012,101,611	4,959,379,709	3,885,325,473	20,643	10,328,194	13,101,547	(2,752,710)	227,348	4,987,406,417	114,045	(15,742,759)	(15,628,714)	180,918,301	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						XXX													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						XXX													XXX	XXX
..313786-10-5	FHLB TOPEKA CLASS A	08/26/2025	DIRECT PLACEMENT	56,257.000	5,625,700		5,625,700							5,625,700						
..313786-2#-1	FHLB TOPEKA CLASS B	08/18/2025	FHLB Exchange	56,257.000	5,625,700		5,625,700							5,625,700						
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,251,400	XXX	11,251,400							11,251,400					XXX	XXX
..04045F-78-2	ARISTOTLE ULTRA SHORT INCOME FUND CL I-2	07/15/2025	DIRECT PLACEMENT	236,841.000	2,367,911		2,350,567	2,139,237	(10,998)			(10,998)		2,350,567		17,344	17,344	45,781		
..04045F-79-0	ARISTOTLE ULTRA SHORT INCOME CLASS I	07/15/2025	DIRECT PLACEMENT	236,746.000	2,366,957		2,349,566	2,138,540	(11,048)			(11,048)		2,349,566		17,391	17,391	45,657		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					4,734,868	XXX	4,700,133	4,277,777	(22,046)			(22,046)		4,700,133		34,735	34,735	91,438	XXX	XXX
5989999997. Total - Common Stocks - Part 4					15,986,268	XXX	15,951,533	4,277,777	(22,046)			(22,046)		15,951,533		34,735	34,735	91,438	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					15,986,268	XXX	15,951,533	4,277,777	(22,046)			(22,046)		15,951,533		34,735	34,735	91,438	XXX	XXX
5999999999. Total - Preferred and Common Stocks					15,986,268	XXX	15,951,533	4,277,777	(22,046)			(22,046)		15,951,533		34,735	34,735	91,438	XXX	XXX
6009999999 - Totals					4,988,575,818	XXX	4,975,331,242	3,889,603,250	(1,403)	10,328,194	13,101,547	(2,774,756)	227,348	5,003,357,950	114,045	(15,708,024)	(15,593,979)	181,009,739	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)
02/14/2028 6411. CALL DUE MAT, NEXT PMT 02/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2028		27,010,004	4,136/6,411	3,866,609			12,257,422		12,257,422	2,253,676		(926,764)				85/85
03/14/2028 6074.9 CALL DUE MAT, NEXT PMT 03/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2028		25,340,013	3,919/6,075	3,597,533			11,739,840		11,739,840	1,953,253		(840,862)				85/85
04/17/2028 6413.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2023	04/17/2028		25,539,997	4,138/6,413	3,152,107			11,006,524		11,006,524	2,177,477		(715,911)				85/85
05/15/2028 6411.23 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2028		24,399,998	4,136/6,411	3,001,200			10,468,174		10,468,174	2,053,895		(666,120)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/14/2023	06/14/2028		17,350,000	4,373/6,778	2,279,482			7,147,659		7,147,659	1,555,646		(493,888)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2023	07/14/2028		24,299,983	4,505/6,983	3,342,307			9,733,141		9,733,141	2,255,085		(707,326)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/14/2023	08/14/2028		24,719,994	4,490/6,959	3,557,171			9,885,168		9,885,168	2,280,424		(735,131)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/14/2023	09/14/2028		25,089,983	4,505/6,983	3,705,946			9,958,383		9,958,383	2,308,192		(748,316)				85/85
10/14/2025 5117.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/16/2023	10/14/2025		59,540,018	4,374/5,117	2,077,095			10,100,165		10,100,165	3,086,364		(1,982,682)				85/85
10/14/2026 5773.19 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/14/2026		779,993	4,374/5,773	66,239			219,251		219,251	56,680		(27,778)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2028		18,319,999	4,374/6,779	2,776,262			7,402,054		7,402,054	1,626,558		(547,630)				85/85
11/14/2025 5259.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2023	11/14/2025		67,349,992	4,496/5,260	2,575,466			11,335,893		11,335,893	3,651,726		(2,217,988)				85/85
5 YR SPX ASIAN CALL SPREAD OPT	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2028		26,970,019	4,496/6,968	4,075,913			10,631,436		10,631,436	2,430,032		(787,491)				85/85
10/14/2025 5117.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/06/2023	10/14/2025		3,766,346	4,374/5,117				(610,688)		(610,688)	(210,041)		143,309				85/85
12/15/2025 5521.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/14/2023	12/15/2025		64,940,017	4,720/5,522	2,691,097			10,781,875		10,781,875	3,792,565		(2,111,119)				85/85
12/14/2028 7315.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/14/2023	12/14/2028		39,849,992	4,720/7,315	6,012,164			14,985,097		14,985,097	3,698,823		(1,137,436)				85/85
01/14/2026 5576.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/16/2024	01/14/2026		67,749,978	4,766/5,576	3,025,937			11,091,274		11,091,274	3,956,675		(2,185,399)				85/85
01/16/2029 7387.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/16/2024	01/16/2029		38,919,994	4,766/7,387	6,021,591			14,435,012		14,435,012	3,615,628		(1,113,750)				85/85
02/17/2026 5850.73 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2024	02/17/2026		63,589,984	5,001/5,851	3,090,203			10,094,006		10,094,006	3,926,024		(2,047,634)				85/85
02/14/2029 7750.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2029		33,990,014	5,001/7,751	5,460,268			11,887,519		11,887,519	3,244,899		(990,467)				85/85
03/16/2026 6026.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2024	03/16/2026		63,799,974	5,150/6,026	3,308,661			9,851,456		9,851,456	4,058,428		(2,057,550)				85/85
03/14/2029 7983.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/14/2024	03/14/2029		26,910,022	5,150/7,983	4,417,385			9,018,661		9,018,661	2,586,224		(786,658)				85/85
04/14/2026 5922.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/15/2024	04/14/2026		63,364,976	5,062/5,922	3,570,816			9,745,214		9,745,214	3,876,051		(2,082,976)				85/85
04/16/2029 7845.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/15/2024	04/16/2029		24,340,015	5,062/7,846	4,170,881			8,333,288		8,333,288	2,316,133		(727,108)				85/85
05/14/2026 6138.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2026		71,285,015	5,247/6,139	4,195,136			10,574,231		10,574,231	4,457,045		(2,299,743)				85/85

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)
05/14/2029 8132.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2029		22,489,999	5,247/8,132	3,852,201			7,311,169		7,311,169	2,143,035		(659,756)				85/85
06/14/2029 8418.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2024	06/14/2029		18,930,167	5,432/8,419	3,400,038			5,980,967		5,980,967	1,854,912		(571,206)				85/85
06/15/2026 6354.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/15/2026		71,449,982	5,432/6,355	4,540,574			10,167,483		10,167,483	4,646,900		(2,338,824)				85/85
07/14/2026 6588.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/15/2024	07/14/2026		66,239,985	5,631/6,589	4,387,353			8,954,616		8,954,616	4,466,072		(2,142,661)				85/85
07/16/2029 8728.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/16/2029		18,000,026	5,631/8,728	3,178,720			5,159,862		5,159,862	1,678,606		(523,712)				85/85
08/14/2029 8455.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2029		29,700,018	5,455/8,456	5,150,179			9,053,530		9,053,530	2,743,499		(833,926)				85/85
08/14/2026 6382.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2024	08/14/2026		83,249,996	5,455/6,383	5,748,367			11,518,972		11,518,972	5,171,503		(2,659,838)				85/85
09/14/2029 8731.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/16/2024	09/14/2029		33,620,027	5,633/8,731	5,968,967			9,645,421		9,645,421	3,045,057		(949,055)				85/85
09/14/2026 6590.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2024	09/14/2026		76,339,974	5,633/6,591	5,582,419			10,104,450		10,104,450	4,904,259		(2,454,107)				85/85
10/14/2025 5444.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025		18,029,979	5,041/5,444	504,294			1,348,914		1,348,914	1,392,471		(481,371)				85/85
10/15/2029 9082.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/14/2024	10/15/2029		27,720,020	5,860/9,083	5,280,868			7,279,146		7,279,146	2,503,485		(824,758)				85/85
10/14/2025 6328.64 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2025		945,050,004	5,860/6,329	34,749,775			74,461,195		74,461,195	64,202,393		(33,170,240)				85/85
10/14/2025 6445.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2025		403,120,001	5,860/6,446	17,468,533			39,428,732		39,428,732	34,420,032		(16,674,509)				85/85
10/14/2025 6104.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		194,610,013	5,860/6,104	4,063,221			8,044,369		8,044,369	6,771,106		(3,878,529)				85/85
10/14/2026 6856.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2026		70,030,013	5,860/6,856	5,542,134			8,684,066		8,684,066	4,769,950		(2,324,121)				85/85
10/14/2025 6445.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2025		54,409,996	5,860/6,446	2,357,767			5,321,783		5,321,783	4,645,748		(2,250,595)				85/85
10/14/2025 6563.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2025		18,309,980	5,860/6,563	894,416			2,118,682		2,118,682	1,875,655		(853,761)				85/85
10/14/2025 49.86 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/14/2024	10/14/2025		18,030,000	46/50	575,321			1,427,418		1,427,418	1,680,545		(549,170)				85/85
10/14/2025 2615.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2025		18,260,595	2,421/2,615	571,059			1,427,659		1,427,659	1,650,546		(545,102)				85/85
10/14/2025 6167.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		9,519,971	5,860/6,167	245,007			494,791		494,791	419,204		(233,871)				85/85
10/14/2025 6211.44 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		8,379,996	5,918/6,211	198,542			413,944		413,944	354,463		(189,517)				85/85
10/14/2025 6084.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		8,130,014	5,899/6,084	128,109			254,632		254,632	214,723		(122,286)				85/85
10/14/2025 6357.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		5,979,977	5,860/6,358	230,784			499,927		499,927	432,743		(220,294)				85/85
10/14/2025 6738.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2024	10/14/2025		4,509,975	5,860/6,739	248,378			613,937		613,937	552,472		(237,088)				85/85
10/14/2025 6226.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		3,619,981	5,860/6,226	108,555			223,644		223,644	190,678		(103,620)				85/85
10/14/2026 7266.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026		1,440,000	5,860/7,266	139,843			232,166		232,166	134,513		(58,644)				85/85

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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)
10/14/2025 6357.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025		1,199,980	5,860/6,358	46,311			100,319		100,319	86,838		(44,206)				85/85
11/14/2029 9221.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2029		24,110,023	5,949/9,221	4,823,196			6,113,410		6,113,410	2,175,562		(740,569)				85/85
11/14/2025 5220.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025		15,740,004	4,834/5,220	467,168			1,181,717		1,181,717	1,014,445		(402,325)				85/85
11/14/2025 6425.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/14/2024	11/14/2025		1,017,320,028	5,949/6,425	41,477,095			74,894,092		74,894,092	67,060,453		(35,720,021)				85/85
11/14/2025 6544.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/14/2024	11/14/2025		375,510,004	5,949/6,544	18,040,156			33,841,993		33,841,993	30,673,215		(15,536,159)				85/85
11/14/2025 6197.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025		216,189,982	5,949/6,197	5,047,845			8,507,754		8,507,754	7,471,395		(4,347,198)				85/85
11/14/2025 6544.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/14/2024	11/14/2025		116,990,012	5,949/6,544	5,620,404			10,543,461		10,543,461	9,556,229		(4,840,285)				85/85
11/16/2026 6960.53 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/16/2026		85,629,973	5,949/6,961	7,166,088			10,255,937		10,255,937	5,836,402		(2,860,149)				85/85
11/14/2025 6663.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025		21,610,003	5,949/6,663	1,167,030			2,264,381		2,264,381	2,076,420		(1,005,045)				85/85
11/14/2025 6841.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025		2,909,977	5,949/6,842	177,084			352,372		352,372	328,079		(152,504)				85/85
11/14/2025 6320.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025		2,640,004	5,949/6,321	88,023			153,842		153,842	136,396		(75,805)				85/85
11/14/2025 46.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/14/2025		15,740,000	43/46	536,276			1,236,881		1,236,881	1,169,858		(461,840)				85/85
11/14/2025 6454.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025		1,200,007	5,949/6,455	51,212			93,446		93,446	83,884		(44,104)				85/85
11/14/2025 6306.12 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		11,629,973	6,009/6,306	305,864			540,428		540,428	480,948		(263,410)				85/85
11/16/2026 7376.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/16/2026		999,996	5,949/7,377	103,483			154,385		154,385	92,934		(41,303)				85/85
11/14/2025 6261.5 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		9,440,024	5,949/6,262	269,986			464,960		464,960	409,501		(232,512)				85/85
11/14/2025 6177.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025		7,030,015	5,989/6,177	124,080			209,425		209,425	184,469		(106,858)				85/85
11/14/2025 6454.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025		4,260,022	5,949/6,455	181,802			331,732		331,732	297,789		(156,567)				85/85
11/14/2025 2469.16 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		15,740,008	2,286/2,469	558,391			1,230,890		1,230,890	1,165,966		(480,885)				85/85
11/14/2025 562.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		3,289,998	509/562	154,302			320,755		320,755	274,259		(132,884)				85/85
11/14/2025 549.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025		9,499,999	509/549	354,539			715,151		715,151	605,447		(305,329)				85/85
12/15/2025 5342.79 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/15/2025		17,479,984	4,947/5,343	573,016			1,205,335		1,205,335	1,116,567		(449,521)				85/85
12/15/2025 6560.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/16/2024	12/15/2025		996,470,014	6,074/6,560	44,735,447			67,839,635		67,839,635	64,854,490		(35,094,187)				85/85
12/15/2025 6681.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/16/2024	12/15/2025		473,510,009	6,074/6,681	25,042,687			38,977,904		38,977,904	37,810,079		(19,645,556)				85/85
12/15/2025 6327.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025		207,920,010	6,074/6,327	5,322,775			7,680,459		7,680,459	7,123,286		(4,175,625)				85/85
12/15/2025 6681.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/16/2024	12/15/2025		94,329,976	6,074/6,681	4,996,572			7,764,936		7,764,936	7,538,345		(3,919,724)				85/85

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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)
12/14/2026 7106.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/14/2026		74,840,015	6,074/7,107	6,598,373			8,543,662		8,543,662	5,170,243		(2,529,994)				85/85
12/15/2025 6802.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/16/2024	12/15/2025		27,179,989	6,074/6,803	1,614,762			2,563,724		2,563,724	2,517,846		(1,266,753)				85/85
12/15/2025 6306.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		15,530,026	6,115/6,307	299,633			433,929		433,929	403,084		(235,057)				85/85
12/15/2025 6392.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		12,240,000	6,074/6,393	385,592			564,041		564,041	527,275		(302,491)				85/85
12/15/2025 6438.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		11,219,980	6,135/6,439	324,337			485,098		485,098	459,324		(254,437)				85/85
12/15/2025 6590.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/16/2024	12/15/2025		3,830,011	6,074/6,590	180,044			275,031		275,031	263,868		(141,241)				85/85
12/15/2025 6985.19 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/15/2025		3,139,996	6,074/6,985	211,601			335,420		335,420	335,979		(165,998)				85/85
12/15/2025 6590.38 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/15/2025		1,940,000	6,074/6,590	91,197			139,310		139,310	133,656		(71,543)				85/85
12/15/2025 6453.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/15/2025		1,849,983	6,074/6,454	67,759			100,505		100,505	94,656		(53,156)				85/85
12/14/2026 7531.86 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/14/2026		1,350,025	6,074/7,532	146,431			195,642		195,642	124,840		(56,145)				85/85
12/15/2025 47.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/16/2024	12/15/2025		17,480,000	44/47	650,314			1,327,423		1,327,423	1,322,831		(510,160)				85/85
12/15/2025 2501.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/15/2025		17,479,994	2,316/2,501	658,716			1,329,996		1,329,996	1,285,257		(516,751)				85/85
12/15/2025 581.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		11,860,002	538/581	497,098			787,549		787,549	772,498		(389,965)				85/85
12/15/2025 594.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		3,690,000	538/595	193,682			310,090		310,090	307,478		(151,940)				85/85
12/14/2029 9414.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/16/2024	12/14/2029		28,539,976	6,074/9,415	5,873,709			6,889,834		6,889,834	2,559,568		(886,904)				85/85
01/14/2030 9056.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/14/2025	01/14/2030		30,890,004	5,843/9,057	6,434,398			8,199,653		8,199,653	2,675,384		(910,129)				85/85
01/14/2026 5378.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026		17,739,986	4,980/5,379	612,030			1,162,699		1,162,699	985,666		(434,997)				85/85
01/14/2026 6310.34 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		1,066,540,017	5,843/6,310	49,679,433			75,280,759		75,280,759	60,910,675		(35,309,349)				85/85
01/14/2026 6427.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/14/2025	01/14/2026		505,239,992	5,843/6,427	27,990,296			43,934,427		43,934,427	35,838,060		(19,893,929)				85/85
01/14/2026 6086.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		229,470,007	5,843/6,087	6,023,588			8,627,513		8,627,513	6,885,153		(4,281,227)				85/85
01/14/2026 6427.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		153,889,979	5,843/6,427	8,528,584			13,381,873		13,381,873	10,914,927		(6,061,638)				85/85
01/14/2027 6836.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2027		67,839,983	5,843/6,836	6,078,464			8,278,561		8,278,561	4,354,278		(2,154,181)				85/85
01/14/2026 6149.66 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		35,579,991	5,843/6,150	1,146,032			1,675,023		1,675,023	1,343,526		(814,535)				85/85
01/14/2026 6544.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		34,260,020	5,843/6,544	2,145,704			3,510,733		3,510,733	2,890,075		(1,525,046)				85/85
01/14/2026 44.57 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		17,740,000	41/45	711,374			1,358,420		1,358,420	1,152,651		(505,605)				85/85
01/14/2026 2414.24 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		17,739,990	2,235/2,414	711,374			1,347,187		1,347,187	1,141,417		(505,605)				85/85

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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)
01/14/2027 7245.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027		2,649,993	5,843/7,245		295,025		426,364		426,364	235,895		(104,555)				85/85
01/14/2026 6193.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		13,369,980	5,901/6,193		398,159		594,212		594,212	479,042		(282,989)				85/85
01/14/2026 6339.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		2,789,990	5,843/6,340		136,292		208,533		208,533	169,110		(96,868)				85/85
01/14/2026 6208.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		3,669,990	5,843/6,208		138,359		204,563		204,563	164,542		(98,338)				85/85
01/14/2026 545.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		12,380,001	505/545		534,816		878,625		878,625	723,926		(380,117)				85/85
01/14/2026 6066.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		5,239,980	5,882/6,067		103,438		149,103		149,103	119,183		(73,518)				85/85
01/14/2026 6339.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		6,620,017	5,843/6,340		323,056		494,802		494,802	401,356		(229,610)				85/85
01/14/2026 6719.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2026		5,299,987	5,843/6,719		375,929		653,862		653,862	545,122		(267,189)				85/85
01/14/2026 558.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026		6,340,002	505/558		345,213		581,574		581,574	481,719		(245,358)				85/85
02/17/2026 5932.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026		9,798,464	5,493/5,933		299,200		296,109		296,109	181,540		(184,630)				85/85
02/14/2030 9477.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/14/2030		21,220,029	6,115/9,478		4,324,636		5,074,864		5,074,864	1,282,198		(531,971)				85/85
02/17/2026 6634.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		1,569,992	6,115/6,634		76,538		105,762		105,762	76,454		(47,230)				85/85
02/17/2026 6348.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026		2,250,000	6,156/6,349		45,000		59,042		59,042	41,811		(27,769)				85/85
02/17/2026 6496.79 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		3,260,015	6,115/6,497		123,815		166,121		166,121	118,710		(76,404)				85/85
02/17/2026 7031.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		3,280,010	6,115/7,032		227,632		339,794		339,794	252,629		(140,467)				85/85
02/17/2026 6634.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		4,200,017	6,115/6,634		204,750		282,933		282,933	204,530		(126,347)				85/85
02/16/2027 7582.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/16/2027		5,409,980	6,115/7,582		591,043		771,407		771,407	362,474		(182,109)				85/85
02/17/2026 6603.8 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		924,190,004	6,115/6,604		42,956,351		59,004,831		59,004,831	42,555,980		(26,507,500)				85/85
02/17/2026 6726.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		430,829,981	6,115/6,726		23,592,251		33,353,084		33,353,084	24,319,137		(14,558,304)				85/85
02/17/2026 6369.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		184,410,026	6,115/6,370		4,881,333		6,399,678		6,399,678	4,530,517		(3,012,172)				85/85
02/17/2026 6726.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/14/2025	02/17/2026		98,610,027	6,115/6,726		5,400,870		7,633,982		7,633,982	5,565,881		(3,332,768)				85/85
02/16/2027 7154.12 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/16/2027		66,820,004	6,115/7,154		5,919,584		7,459,620		7,459,620	3,363,952		(1,823,916)				85/85
02/17/2026 6848.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/14/2025	02/17/2026		29,280,028	6,115/6,848		1,803,062		2,617,763		2,617,763	1,927,334		(1,112,634)				85/85
02/17/2026 594.66 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/14/2025	02/17/2026		4,829,998	538/595		262,752		384,702		384,702	284,089		(162,139)				85/85
02/17/2026 6481.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		14,499,989	6,176/6,482		432,680		587,587		587,587	421,905		(266,998)				85/85
02/17/2026 581.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		12,470,001	538/581		542,445		780,844		780,844	573,131		(334,732)				85/85

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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)
02/17/2026 6435.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		11,930,010	6,115/6,436		387,725		516,016		516,016	367,549		(239,257)				85/85
02/17/2026 47.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/14/2025	02/17/2026		8,800,000	44/48		351,120		631,715		631,715	497,264		(216,669)				85/85
02/17/2026 2643.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2026		8,799,997	2,448/2,643		356,400		599,004		599,004	462,531		(219,927)				85/85
03/16/2026 5836.51 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		7,919,988	5,404/5,837		277,200		325,456		325,456	198,692		(150,436)				85/85
03/14/2030 8740.36 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/14/2025	03/14/2030		26,669,987	5,639/8,740		5,286,001		7,597,313		7,597,313	2,882,850		(571,538)				85/85
03/16/2026 6090.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		846,049,979	5,639/6,090		37,843,817		59,642,760		59,642,760	42,336,772		(20,537,829)				85/85
03/16/2026 6202.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/16/2026		373,179,974	5,639/6,203		20,050,961		32,585,798		32,585,798	23,416,488		(10,881,651)				85/85
03/16/2026 5874.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		139,319,994	5,639/5,874		3,483,000		5,196,466		5,196,466	3,603,689		(1,890,223)				85/85
03/16/2026 6202.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/14/2025	03/16/2026		92,789,998	5,639/6,203		4,974,472		8,102,354		8,102,354	5,827,526		(2,699,645)				85/85
03/15/2027 6597.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2025	03/15/2027		63,389,975	5,639/6,598		5,400,828		7,999,893		7,999,893	4,062,563		(1,463,498)				85/85
03/16/2026 6315.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/16/2026		32,439,976	5,639/6,316		1,996,358		3,364,043		3,364,043	2,451,108		(1,083,423)				85/85
03/16/2026 518.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/14/2025	03/16/2026		20,139,998	480/518		843,866		1,433,153		1,433,153	1,047,253		(457,966)				85/85
03/16/2026 5977.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		8,360,010	5,695/5,977		239,012		370,043		370,043	260,742		(129,712)				85/85
03/16/2026 48.15 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	03/16/2026		7,920,000	45/48		308,642		560,184		560,184	419,042		(167,500)				85/85
03/16/2026 2663.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	03/16/2026		7,919,993	2,467/2,664		312,000		522,943		522,943	380,265		(169,323)				85/85
03/16/2026 5934.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		7,519,978	5,639/5,935		232,518		351,741		351,741	245,410		(126,188)				85/85
03/16/2026 530.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/14/2025	03/16/2026		5,530,000	480/530		292,537		511,517		511,517	377,739		(158,760)				85/85
03/15/2027 6992.29 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2025	03/15/2027		5,290,002	5,639/6,992		564,443		899,966		899,966	488,474		(152,951)				85/85
03/16/2026 6118.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		2,530,023	5,639/6,118		119,416		189,089		189,089	134,480		(64,807)				85/85
03/16/2026 5854.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		1,989,982	5,677/5,855		37,531		56,190		56,190	39,027		(20,368)				85/85
03/16/2026 5991.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		1,730,027	5,639/5,991		62,609		95,965		95,965	67,334		(33,978)				85/85
03/16/2026 6484.78 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/16/2026		1,609,974	5,639/6,485		114,391		204,808		204,808	152,498		(62,080)				85/85
03/16/2026 6118.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026		1,399,980	5,639/6,118		66,080		104,632		104,632	74,414		(35,862)				85/85
04/14/2026 5304.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026		7,110,023	4,911/5,304		256,671		451,091		451,091	313,210		(118,790)				85/85
04/15/2030 8237.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/14/2025	04/15/2030		33,150,003	5,406/8,238		6,431,112		9,746,919		9,746,919	3,907,822		(592,015)				85/85
04/14/2026 5838.4476 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026		876,029,978	5,406/5,838		39,187,450		62,695,422		62,695,422	41,644,313		(18,136,340)				85/85

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04/14/2026 5946.567 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026		458,469,990	5,406/5,947		24,761,048		40,743,190		40,743,190	27,441,800		(11,459,658)				85/85
04/14/2026 5631.4 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		148,110,009	5,406/5,631		3,640,544		5,588,488		5,588,488	3,632,824		(1,684,880)				85/85
04/14/2026 5946.57 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026		112,030,025	5,406/5,947		6,035,056		9,955,908		9,955,908	6,713,936		(2,793,084)				85/85
04/14/2027 6324.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/14/2025	04/14/2027		64,999,978	5,406/6,325		5,531,500		8,493,160		8,493,160	4,238,160		(1,276,500)				85/85
04/14/2026 6054.6864 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026		28,600,014	5,406/6,055		1,786,470		3,028,144		3,028,144	2,068,470		(826,796)				85/85
04/14/2026 5865.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		1,399,984	5,406/5,865		65,870		106,285		106,285	70,900		(30,485)				85/85
04/14/2026 505.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/14/2025	04/14/2026		23,799,999	457/506		1,278,774		2,236,795		2,236,795	1,549,850		(591,829)				85/85
04/14/2026 6216.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026		2,630,004	5,406/6,217		193,394		343,912		343,912	240,023		(89,505)				85/85
04/14/2026 494.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/14/2025	04/14/2026		13,220,001	457/494		562,511		953,104		953,104	650,929		(260,336)				85/85
04/14/2026 5743.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		2,800,022	5,406/5,744		100,156		157,403		157,403	103,600		(46,353)				85/85
04/14/2026 5689.78 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		12,389,997	5,406/5,690		377,647		586,779		586,779	383,911		(174,779)				85/85
04/14/2026 5613.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		3,130,003	5,442/5,613		58,187		89,425		89,425	58,168		(26,929)				85/85
04/14/2026 5730.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		12,369,995	5,460/5,730		351,061		555,212		555,212	366,626		(162,474)				85/85
04/14/2026 45.5004 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2026		7,110,000	42/46		279,423		518,419		518,419	368,316		(129,320)				85/85
04/14/2026 5865.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2026		4,670,001	5,406/5,865		219,724		354,540		354,540	236,507		(101,690)				85/85
04/14/2026 2543.0328 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026		7,109,990	2,355/2,543		287,955		493,684		493,684	338,998		(133,268)				85/85
04/14/2027 6703.4028 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/14/2025	04/14/2027		6,410,021	5,406/6,703		696,716		1,144,069		1,144,069	608,134		(160,781)				85/85
01/14/2026 5576.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/28/2025	01/14/2026		4,041,348	4,766/5,576		(424,040)		(572,980)		(572,980)	(401,072)		252,132				85/85
04/14/2026 5922.33 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/28/2025	04/14/2026		3,913,895	5,062/5,922		(376,458)		(553,664)		(553,664)	(343,323)		166,116				85/85
06/15/2026 6354.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/28/2025	06/15/2026		3,951,372	5,432/6,355		(325,909)		(554,978)		(554,978)	(351,185)		122,117				85/85
05/14/2026 5835.72 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026		6,729,985	5,403/5,836		230,166		268,247		268,247	125,582		(87,501)				85/85
05/14/2030 8979.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2030		42,610,012	5,893/8,979		8,339,662		10,866,611		10,866,611	3,157,910		(630,961)				85/85
05/14/2026 6393.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		1,649,981	5,893/6,393		78,804		114,189		114,189	65,343		(29,959)				85/85
05/14/2026 6776.47 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		2,559,972	5,893/6,776		181,837		294,726		294,726	182,017		(69,128)				85/85
05/14/2026 6363.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		791,170,023	5,893/6,364		36,093,175		51,707,482		51,707,482	29,335,679		(13,721,372)				85/85
05/14/2026 6260.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		3,309,980	5,893/6,261		122,040		170,872		170,872	95,228		(46,395)				85/85

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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)
05/14/2026 6481.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		399,700,006	5,893/6,482		21,743,680		32,190,157		32,190,157	18,712,669		(8,266,192)				85/85
05/14/2026 6138.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		168,269,988	5,893/6,138		4,290,885		5,863,344		5,863,344	3,203,704		(1,631,246)				85/85
05/14/2026 6481.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		114,279,989	5,893/6,482		6,197,404		9,203,629		9,203,629	5,362,263		(2,356,038)				85/85
05/14/2027 6894.32 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027		59,250,010	5,893/6,894		5,098,463		6,994,071		6,994,071	2,862,075		(966,467)				85/85
05/14/2026 6599.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		27,879,976	5,893/6,600		1,722,984		2,649,539		2,649,539	1,581,573		(655,019)				85/85
05/14/2026 560.17 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		23,699,999	519/560		1,009,620		1,507,152		1,507,152	881,354		(383,822)				85/85
05/14/2026 6201.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		18,129,996	5,893/6,202		571,458		790,715		790,715	436,506		(217,248)				85/85
05/14/2027 7306.8 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027		5,149,997	5,893/7,307		555,170		806,663		806,663	356,731		(105,238)				85/85
05/14/2026 573.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		13,770,000	519/573		733,941		1,127,383		1,127,383	672,461		(279,019)				85/85
05/14/2026 6246.13 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2026		10,920,011	5,952/6,246		318,100		449,294		449,294	252,125		(120,930)				85/85
05/14/2026 50.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2025	05/14/2026		6,730,000	46/50		263,049		434,012		434,012	270,966		(100,002)				85/85
05/14/2026 6118.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026		6,150,027	5,932/6,118		118,818		162,160		162,160	88,512		(45,170)				85/85
05/14/2026 2749.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2025	05/14/2026		6,729,997	2,546/2,749		270,001		395,186		395,186	227,830		(102,645)				85/85
05/14/2026 6393.45 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		5,730,004	5,893/6,393		273,665		396,551		396,551	226,924		(104,038)				85/85
06/15/2026 5766.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/15/2026		14,050,011	5,340/5,767		493,155		592,300		592,300	242,187		(143,042)				85/85
06/14/2030 9193.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/16/2025	06/14/2030		26,340,015	6,033/9,193		5,196,874		6,408,397		6,408,397	1,511,014		(299,491)				85/85
06/15/2026 6515.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		824,620,015	6,033/6,516		37,965,505		51,529,524		51,529,524	24,576,113		(11,012,094)				85/85
06/15/2026 6636.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		501,440,007	6,033/6,636		27,503,984		38,456,535		38,456,535	18,930,226		(7,977,675)				85/85
06/15/2026 6284.69 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		151,300,022	6,033/6,285		3,923,209		5,067,601		5,067,601	2,282,339		(1,137,947)				85/85
06/14/2027 7058.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/16/2025	06/14/2027		58,019,997	6,033/7,059		5,059,344		6,576,065		6,576,065	2,248,445		(731,723)				85/85
06/15/2026 6395.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		9,857,602	6,093/6,395		288,603		384,707		384,707	179,815		(83,711)				85/85
06/15/2026 6264.18 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		5,788,499	6,074/6,264		112,758		145,691		145,691	65,640		(32,706)				85/85
06/15/2026 6938.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		4,200,010	6,033/6,938		298,956		453,995		453,995	241,753		(86,714)				85/85
06/15/2026 6545.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		3,790,000	6,033/6,546		183,398		250,555		250,555	120,352		(53,196)				85/85
06/15/2026 6410.18 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		2,540,000	6,033/6,410		94,971		125,711		125,711	58,288		(27,547)				85/85
06/15/2026 6545.92 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		1,479,982	6,033/6,546		71,617		97,841		97,841	46,997		(20,773)				85/85

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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)
06/15/2026 51.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2025	06/15/2026		14,050,000	47/51		565,147		855,176		855,176	453,953		(163,924)				85/85
06/15/2026 2845.44 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/16/2025	06/15/2026		14,050,010	2,635/2,845		563,405		710,972		710,972	310,986		(163,419)				85/85
06/15/2026 577.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/16/2025	06/15/2026		12,970,002	534/577		569,383		776,393		776,393	372,163		(165,153)				85/85
06/15/2026 6636.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		97,900,000	6,033/6,636		5,364,920		7,508,166		7,508,166	3,699,369		(1,556,123)				85/85
06/15/2026 6757.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		24,029,998	6,033/6,757		1,498,271		2,163,794		2,163,794	1,100,105		(434,581)				85/85
06/15/2026 6349.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		18,390,005	6,033/6,350		588,664		769,960		769,960	352,041		(170,745)				85/85
06/14/2027 7481.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/16/2025	06/14/2027		6,100,017	6,033/7,481		661,240		907,867		907,867	342,261		(95,634)				85/85
06/15/2026 590.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/16/2025	06/15/2026		3,689,999	534/590		202,950		283,051		283,051	138,968		(58,867)				85/85
07/14/2026 5800.52 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026		14,199,990	5,371/5,801		482,800		576,169		576,169	195,781		(102,412)				85/85
07/15/2030 9552.03 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/14/2025	07/15/2030		22,619,973	6,269/9,552		4,474,227		5,072,199		5,072,199	786,748		(188,776)				85/85
07/14/2026 6770.04 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2025	07/14/2026		807,759,997	6,269/6,770		37,148,882		46,350,805		46,350,805	17,081,988		(7,880,066)				85/85
07/14/2026 6895.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2025	07/14/2026		432,450,026	6,269/6,895		23,564,201		30,121,279		30,121,279	11,555,546		(4,998,467)				85/85
07/14/2026 6529.96 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		186,780,020	6,269/6,530		4,865,619		5,838,819		5,838,819	2,005,301		(1,032,101)				85/85
07/14/2026 6801.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		1,460,010	6,269/6,801		70,299		88,403		88,403	33,016		(14,912)				85/85
07/14/2026 6895.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		119,449,981	6,269/6,895		6,496,886		8,320,005		8,320,005	3,201,246		(1,378,127)				85/85
07/14/2027 7334.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2027		66,209,972	6,269/7,334		5,767,553		6,945,290		6,945,290	1,787,766		(610,030)				85/85
07/14/2026 6660.35 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		3,289,991	6,269/6,660		123,013		150,770		150,770	53,851		(26,094)				85/85
07/14/2026 7020.79 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		28,089,982	6,269/7,021		1,727,535		2,268,511		2,268,511	907,423		(366,447)				85/85
07/14/2026 600.71 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		22,590,002	556/601		982,665		1,231,595		1,231,595	457,374		(208,444)				85/85
07/14/2026 52.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/14/2025	07/14/2026		14,200,000	48/52		545,280		807,786		807,786	378,171		(115,665)				85/85
07/14/2026 6801.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		5,119,972	6,269/6,801		246,528		310,014		310,014	115,780		(52,294)				85/85
07/14/2026 2854.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		14,200,001	2,643/2,855		560,900		704,676		704,676	262,755		(118,979)				85/85
07/14/2026 6597.66 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		10,290,029	6,269/6,598		330,206		400,549		400,549	140,387		(70,044)				85/85
07/14/2027 7773.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2027		5,379,992	6,269/7,773		579,641		723,695		723,695	205,362		(61,308)				85/85
07/14/2026 6644.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		9,109,973	6,331/6,645		268,745		331,764		331,764	120,025		(57,007)				85/85
07/14/2026 614.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		7,519,998	556/615		407,584		521,056		521,056	199,929		(86,457)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
07/14/2026 7208.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		5,989,985	6,269/7,209		417,623		568,449		568,449	239,412		(88,587)				85/85
07/14/2026 6508.65 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2026		6,040,008	6,311/6,509		118,746		142,741		142,741	49,184		(25,189)				85/85
08/14/2030 10164.66 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2030		36,629,984	6,469/10,165		7,410,249		7,908,634		7,908,634	677,337		(178,952)				85/85
08/14/2026 5869.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026		19,099,981	5,435/5,869		651,310		723,201		723,201	151,275		(79,384)				85/85
08/14/2026 6986.02 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/14/2026		901,299,972	6,469/6,986		41,288,553		46,939,785		46,939,785	10,683,632		(5,032,400)				85/85
08/14/2026 7115.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026		446,209,980	6,469/7,115		24,104,264		27,880,803		27,880,803	6,714,455		(2,937,916)				85/85
08/14/2026 6738.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2025	08/14/2026		159,999,984	6,469/6,738		4,187,361		4,627,205		4,627,205	950,215		(510,371)				85/85
08/14/2026 7115.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026		120,740,021	6,469/7,115		6,524,790		7,544,270		7,544,270	1,814,746		(795,265)				85/85
08/16/2027 7568.19 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/16/2027		76,099,980	6,469/7,568		6,614,612		7,373,093		7,373,093	1,158,266		(399,784)				85/85
08/14/2026 7244.76 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		31,100,029	6,469/7,245		1,892,124		2,224,815		2,224,815	563,310		(230,619)				85/85
08/14/2026 6889. CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		30,959,985	6,533/6,889		991,958		1,122,649		1,122,649	251,594		(120,904)				85/85
08/14/2026 626.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026		25,359,999	580/626		1,102,653		1,223,990		1,223,990	255,733		(134,395)				85/85
08/14/2026 53.87 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026		19,100,000	50/54		712,430		977,969		977,969	352,373		(86,834)				85/85
08/14/2026 2935.06 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		19,099,997	2,718/2,935		752,540		825,226		825,226	164,408		(91,722)				85/85
08/14/2026 6738.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		15,710,014	6,512/6,738		340,750		378,130		378,130	78,912		(41,532)				85/85
08/14/2026 640.78 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026		8,700,003	580/641		471,279		528,416		528,416	114,578		(57,441)				85/85
08/14/2026 7438.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/14/2025	08/14/2026		6,780,000	6,469/7,439		465,108		558,742		558,742	150,323		(56,689)				85/85
08/14/2026 6808.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		6,440,014	6,469/6,808		207,046		230,770		230,770	48,960		(25,236)				85/85
08/14/2026 7018.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		6,120,015	6,469/7,018		293,515		335,383		335,383	77,642		(35,775)				85/85
08/16/2027 8020.99 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/16/2027		5,539,981	6,469/8,021		591,506		674,818		674,818	119,063		(35,750)				85/85
08/14/2026 6872.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		2,829,986	6,469/6,873		105,814		118,801		118,801	25,885		(12,897)				85/85
08/14/2026 7018.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2026		1,440,026	6,469/7,018		69,062		78,915		78,915	18,270		(8,418)				85/85
09/14/2026 5875.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/14/2026		15,490,016	5,440/5,876		534,405		589,946		589,946	76,209		(20,668)				85/85
09/16/2030 10395.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/15/2025	09/16/2030		36,689,997	6,615/10,395		7,468,250		7,448,269		7,448,269	37,311		(57,291)				85/85
09/14/2026 7144.5 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/15/2025	09/14/2026		915,090,029	6,615/7,145		41,737,255		43,824,344		43,824,344	3,701,237		(1,614,148)				85/85
09/14/2026 7276.81 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2025	09/14/2026		442,549,994	6,615/7,277		23,835,743		25,205,086		25,205,086	2,291,167		(921,824)				85/85

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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)
09/14/2026 6891.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/15/2025	09/14/2026		161,370,031	6,615/6,891		4,213,371		4,356,490		4,356,490	306,067		(162,948)				85/85
09/14/2026 7276.81 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/15/2025	09/14/2026		147,930,031	6,615/7,277		7,970,468		8,425,238		8,425,238	763,020		(308,250)				85/85
09/14/2027 7739.88 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/15/2025	09/14/2027		68,249,976	6,615/7,740		5,963,685		6,196,537		6,196,537	347,696		(114,844)				85/85
09/14/2026 7409.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/15/2025	09/14/2026		38,360,024	6,615/7,409		2,331,904		2,478,755		2,478,755	237,034		(90,184)				85/85
09/14/2026 639.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2025	09/14/2026		23,299,997	592/639		1,015,880		1,051,159		1,051,159	74,567		(39,288)				85/85
09/14/2026 6962.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		19,600,016	6,615/6,963		629,552		653,041		653,041	47,836		(24,347)				85/85
09/14/2026 56.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		15,490,000	53/57		600,238		630,563		630,563	53,539		(23,214)				85/85
09/14/2026 2993.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		15,489,992	2,771/2,993		631,992		600,630		600,630	(6,920)		(24,442)				85/85
09/14/2026 7045.27 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		10,760,018	6,681/7,045		344,535		359,640		359,640	28,430		(13,325)				85/85
09/14/2026 7028.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		7,209,994	6,615/7,029		269,726		280,341		280,341	21,046		(10,431)				85/85
09/14/2027 8202.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2025	09/14/2027		6,199,973	6,615/8,203		665,880		698,152		698,152	45,095		(12,823)				85/85
09/14/2026 653.81 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/15/2025	09/14/2026		5,289,998	592/654		287,506		299,244		299,244	22,856		(11,119)				85/85
09/14/2026 7177.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		3,419,967	6,615/7,178		163,886		171,970		171,970	14,421		(6,338)				85/85
09/14/2026 6891.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		2,470,013	6,660/6,891		53,401		55,372		55,372	4,036		(2,065)				85/85
09/14/2026 7607.57 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		2,199,978	6,615/7,608		151,118		161,785		161,785	16,511		(5,844)				85/85
09/14/2026 7177.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026		1,639,994	6,615/7,178		78,507		82,465		82,465	6,995		(3,036)				85/85
08/16/2027 4297.14 CALL DUE MAT, NEXT PMT 08/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2022	08/16/2027		54,730,008	4,297	6,966,347			33,703,478		33,703,478	9,415,592		(1,987,265)				85/85
09/14/2027 3946.01 CALL DUE MAT, NEXT PMT 09/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2027		71,740,001	3,946	10,544,491			54,154,292		54,154,292	13,928,121		(2,919,519)				85/85
10/14/2027 3583.07 CALL DUE MAT, NEXT PMT 10/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2022	10/14/2027		41,219,996	3,583	6,988,329			38,206,738		38,206,738	9,084,137		(1,877,769)				85/85
11/15/2027 3957.25 CALL DUE MAT, NEXT PMT 11/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2022	11/15/2027		47,139,989	3,957	7,828,180			35,752,905		35,752,905	9,148,023		(2,039,211)				85/85
12/14/2027 3995.32 CALL DUE MAT, NEXT PMT 12/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2027		49,999,991	3,995	8,124,684			37,280,025		37,280,025	9,486,959		(2,059,460)				85/85
01/14/2028 3990.97 CALL DUE MAT, NEXT PMT 01/14/2028	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/17/2023	01/14/2028		51,859,981	3,991	8,195,186			38,877,661		38,877,661	9,740,177		(2,019,211)				85/85
10/14/2025 3488.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/12/2023	10/14/2025		2,258,331	3,489	(230,771)			(1,336,479)		(1,336,479)	(312,283)		220,282				85/85
11/14/2025 3626.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/12/2023	11/14/2025		2,654,970	3,627	(264,382)			(1,520,874)		(1,520,874)	(362,844)		227,685				85/85

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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)
12/15/2025 3647.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/12/2023	12/15/2025		2,279,997	3,647	(239,116)			(1,320,072)		(1,320,072)	(331,242)		187,583				85/85
01/14/2026 3795.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/12/2023	01/14/2026		1,499,149	3,796	(149,334)			(840,978)		(840,978)	(218,731)		107,852				85/85
02/17/2026 3932.59 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/12/2023	02/17/2026		1,335,583	3,933	(126,865)			(722,100)		(722,100)	(191,153)		84,063				85/85
10/16/2028 4373.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2028		919,993	4,374	165,449			568,727		568,727	159,019		(32,635)				85/85
11/14/2028 4495.7 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/14/2023	11/14/2028		1,459,979	4,496	251,034			850,250		850,250	240,095		(48,501)				85/85
12/14/2028 4719.55 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/14/2023	12/14/2028		1,179,982	4,720	200,813			613,150		613,150	180,409		(37,992)				85/85
01/16/2029 4765.98 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/16/2024	01/16/2029		2,144,248	4,766	370,372			1,096,476		1,096,476	323,115		(68,504)				85/85
10/14/2026 4438.26 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2024	10/14/2026		1,913,139	4,438	(252,268)			(884,204)		(884,204)	(345,207)		105,790				85/85
02/14/2029 5000.62 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/14/2024	02/14/2029		1,919,988	5,001	350,233			868,888		868,888	271,527		(63,531)				85/85
03/14/2029 5150.48 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/14/2024	03/14/2029		2,379,939	5,150	448,756			1,000,478		1,000,478	323,284		(79,915)				85/85
04/16/2029 5061.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/15/2024	04/16/2029		2,569,987	5,062	523,529			1,141,343		1,141,343	362,602		(91,267)				85/85
05/14/2029 5246.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/14/2024	05/14/2029		1,629,986	5,247	322,926			660,375		660,375	215,746		(55,307)				85/85
08/16/2027 4297.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	08/16/2027		1,468,349	4,297	(337,817)			(721,205)		(721,205)	(270,672)		96,368				85/85
03/16/2026 3968.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	03/16/2026		1,589,756	3,969	(308,736)			(731,444)		(731,444)	(319,734)		191,993				85/85
02/16/2027 4401.67 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	02/16/2027		2,159,612	4,402	(423,425)			(982,957)		(982,957)	(404,582)		148,963				85/85
06/14/2029 5431.6 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/14/2029		1,110,002	5,432	220,074			410,062		410,062	138,873		(36,972)				85/85
07/16/2029 5631.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/15/2024	07/16/2029		1,259,985	5,631	253,281			421,174		421,174	149,078		(41,729)				85/85
08/14/2029 5455.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2029		3,059,991	5,455	585,495			1,136,083		1,136,083	373,462		(94,804)				85/85
09/14/2029 5633.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/16/2024	09/14/2029		2,969,990	5,633	586,638			1,011,085		1,011,085	346,635		(93,274)				85/85
10/15/2029 5859.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/14/2024	10/15/2029		12,770,020	5,860	2,721,456			3,882,072		3,882,072	1,426,165		(425,033)				85/85
10/14/2025 6797.43 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025		57,420,026	6,797	535,189			205,885		205,885	337,316		(510,862)				85/85
10/14/2025 6445.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2025		1,220,021	6,446	27,587			55,626		55,626	56,966		(26,333)				85/85
10/14/2025 138.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2025		24,770,000	139	528,783			1,515		1,515	223,686		(504,748)				85/85
10/14/2025 138.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2025		12,280,000	139	262,150			751		751	110,895		(250,234)				85/85
10/14/2025 138.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2025		10,850,000	139	231,623			664		664	97,981		(221,095)				85/85
10/14/2025 138.77 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/14/2025		5,650,000	139	120,615			346		346	51,022		(115,132)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
11/14/2025 137.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		20,100,000	138	478,522			50,906		50,906	153,137		(412,102)				85/85
11/14/2025 137.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		19,560,000	138	465,666			49,539		49,539	149,023		(401,031)				85/85
11/14/2025 137.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		9,810,000	138	233,547			24,845		24,845	74,740		(201,131)				85/85
11/14/2025 137.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/14/2024	11/14/2025		6,480,000	138	154,270			16,412		16,412	49,369		(132,857)				85/85
11/14/2029 5949.17 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2029		7,219,972	5,949	1,624,010			2,112,715		2,112,715	797,085		(249,356)				85/85
11/14/2025 5949.17 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025		2,429,998	5,949	178,430			320,173		320,173	308,080		(153,664)				85/85
11/14/2025 6544.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/14/2024	11/14/2025		999,996	6,544	25,527			41,636		41,636	45,219		(21,984)				85/85
12/15/2025 136.32 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		23,550,000	136	611,153			177,303		177,303	181,147		(479,439)				85/85
12/15/2025 136.32 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		19,870,000	136	515,652			149,597		149,597	152,841		(404,520)				85/85
12/15/2025 136.32 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		12,470,000	136	323,613			93,884		93,884	95,920		(253,868)				85/85
12/15/2025 6074.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	12/15/2025		7,390,029	6,074	601,726			857,730		857,730	896,104		(472,043)				85/85
12/15/2025 136.32 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/15/2025		4,070,000	136	105,622			30,642		30,642	31,307		(82,858)				85/85
12/15/2025 6681.49 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2024	12/15/2025		999,976	6,681	28,551			33,748		33,748	41,419		(22,398)				85/85
12/14/2029 6074.08 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/16/2024	12/14/2029		3,129,973	6,074	727,718			864,520		864,520	336,286		(109,882)				85/85
01/14/2030 5842.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2030		10,877,979	5,843		2,579,162		3,443,373		3,443,373	1,229,028		(364,816)				85/85
01/14/2026 133.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		30,420,000	134	823,392			578,729		578,729	340,557		(585,221)				85/85
01/14/2026 133.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		22,950,001	134	621,198			436,615		436,615	256,929		(441,513)				85/85
01/14/2026 133.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		13,229,999	134	358,102			251,696		251,696	148,112		(254,519)				85/85
01/14/2026 133.74 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2025	01/14/2026		10,869,999	134	294,223			206,797		206,797	121,692		(209,117)				85/85
01/14/2026 6427.2 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026		689,989	6,427		20,638		52,469		52,469	46,499		(14,668)				85/85
01/14/2026 5842.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/14/2025	01/14/2026		2,389,984	5,843	203,867			389,569		389,569	330,599		(144,897)				85/85
02/17/2026 136.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		47,350,000	137		1,282,720		481,699		481,699	(9,480)		(791,541)				85/85
02/17/2026 136.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		36,310,000	137	983,644			369,387		369,387	(7,270)		(606,987)				85/85
02/17/2026 136.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		30,390,001	137	823,271			309,162		309,162	(6,084)		(508,024)				85/85
02/17/2026 136.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026		6,800,000	137	184,213			69,178		69,178	(1,361)		(113,674)				85/85
02/14/2030 6114.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/14/2030		5,759,981	6,115		1,340,344		1,591,798		1,591,798	416,329		(164,875)				85/85

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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)
02/17/2026 6726.09 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/14/2025	02/17/2026		620,023	6,726		16,889		28,152		28,152	21,685		(10,422)				85/85
02/17/2026 6114.63 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/14/2025	02/17/2026		3,399,979	6,115		278,120		417,585		417,585	311,088		(171,622)				85/85
03/16/2026 136.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		27,620,000	136		748,240		381,756		381,756	39,585		(406,070)				85/85
03/16/2026 136.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		23,950,000	136		648,818		331,030		331,030	34,325		(352,113)				85/85
03/16/2026 136.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		8,350,000	136		226,206		115,411		115,411	11,967		(122,762)				85/85
03/16/2026 136.21 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/14/2025	03/16/2026		7,809,999	136		211,577		107,948		107,948	11,193		(114,823)				85/85
03/14/2030 5638.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/14/2025	03/14/2030		5,670,011	5,639		1,298,998		2,035,187		2,035,187	876,640		(140,452)				85/85
03/16/2026 5638.94 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/16/2026		4,190,014	5,639		375,173		893,205		893,205	721,639		(203,606)				85/85
03/16/2026 6202.83 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/16/2026		550,022	6,203		20,009		69,223		69,223	60,073		(10,859)				85/85
04/14/2026 133.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026		20,070,000	133		544,348		549,811		549,811	257,392		(251,930)				85/85
04/14/2026 133.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026		18,780,000	133		509,360		514,472		514,472	240,848		(235,737)				85/85
04/14/2026 133.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026		11,630,000	133		315,434		318,600		318,600	149,152		(145,986)				85/85
04/14/2026 133.1 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026		5,850,001	133		158,666		160,259		160,259	75,025		(73,432)				85/85
04/15/2030 5405.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/15/2030		4,340,021	5,406		1,020,770		1,767,766		1,767,766	840,963		(93,967)				85/85
04/14/2026 5946.57 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026		449,993	5,947		21,555		79,850		79,850	68,270		(9,976)				85/85
04/14/2026 5405.97 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026		3,369,974	5,406		341,718		897,473		897,473	713,905		(158,150)				85/85
07/14/2026 4374.3 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	07/14/2026		2,012,887	4,374		(466,565)		(845,393)		(845,393)	(542,125)		163,298				85/85
10/14/2026 4438.26 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	10/14/2026		1,859,900	4,438		(431,202)		(780,185)		(780,185)	(473,804)		124,822				85/85
11/15/2027 3957.25 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	11/15/2027		2,364,098	3,957		(790,484)		(1,255,789)		(1,255,789)	(596,343)		131,038				85/85
10/14/2027 3583.07 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	10/14/2027		1,535,874	3,583		(597,356)		(906,847)		(906,847)	(412,047)		102,556				85/85
11/16/2026 4682.8 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	11/16/2026		1,410,237	4,683		(280,546)		(536,581)		(536,581)	(332,503)		76,467				85/85
09/14/2027 3946.01 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	09/14/2027		4,462,779	3,946		(1,482,287)		(2,360,481)		(2,360,481)	(1,141,483)		263,290				85/85
01/14/2027 4662.85 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	01/14/2027		2,360,411	4,663		(491,461)		(920,642)		(920,642)	(550,472)		121,290				85/85
03/15/2027 4173.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	03/15/2027		1,318,720	4,173		(376,224)		(630,195)		(630,195)	(338,677)		84,705				85/85
04/14/2027 4392.59 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	04/14/2027		1,252,847	4,393		(319,851)		(555,854)		(555,854)	(304,990)		68,987				85/85
08/16/2027 4297.14 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2025	08/16/2027		2,049,043	4,297		(570,991)		(961,590)		(961,590)	(495,530)		104,931				85/85

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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)
05/14/2026 132.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2026		27,420,000	133		742,311		855,829		855,829	395,719		(282,201)				85/85
05/14/2026 132.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2026		19,059,999	133		515,990		594,898		594,898	275,069		(196,161)				85/85
05/14/2026 132.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2026		13,170,000	133		356,536		411,060		411,060	190,066		(135,543)				85/85
05/14/2026 132.61 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/14/2025	05/14/2026		8,820,000	133		238,774		275,289		275,289	127,288		(90,774)				85/85
05/14/2026 6481.84 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		890,015	6,482		30,678		84,754		84,754	65,739		(11,663)				85/85
05/14/2026 5892.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		999,971	5,893		88,560		175,758		175,758	120,866		(33,667)				85/85
05/14/2026 5892.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2026		1,570,019	5,893		139,039		275,952		275,952	189,771		(52,858)				85/85
05/14/2030 5892.58 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2030		3,370,025	5,893		777,128		1,082,353		1,082,353	364,021		(58,796)				85/85
06/15/2026 133.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		17,859,999	133		482,630		534,004		534,004	191,363		(139,989)				85/85
06/15/2026 133.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		14,980,000	133		404,804		447,894		447,894	160,505		(117,416)				85/85
06/15/2026 133.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		12,200,000	133		329,680		364,773		364,773	130,718		(95,625)				85/85
06/15/2026 133.22 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/15/2026		5,510,001	133		148,897		164,746		164,746	59,038		(43,188)				85/85
06/14/2030 6033.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/14/2030		5,589,978	6,033		1,277,314		1,686,520		1,686,520	482,817		(73,610)				85/85
06/15/2026 6636.42 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/16/2025	06/15/2026		923,989	6,636		27,300		67,838		67,838	48,456		(7,919)				85/85
06/15/2026 6033.11 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/15/2026		3,209,977	6,033		279,976		505,418		505,418	306,650		(81,209)				85/85
07/14/2026 133.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		14,130,000	133		383,409		429,056		429,056	126,977		(81,329)				85/85
07/14/2026 133.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		11,860,000	133		321,814		360,128		360,128	106,578		(68,264)				85/85
07/14/2026 133.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		4,759,999	133		129,160		144,537		144,537	42,775		(27,398)				85/85
07/14/2026 133.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/14/2026		4,390,000	133		119,120		133,302		133,302	39,450		(25,268)				85/85
07/15/2030 6268.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/14/2025	07/15/2030		2,860,031	6,269		656,092		771,859		771,859	143,449		(27,682)				85/85
07/14/2026 6268.56 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2025	07/14/2026		3,830,027	6,269		325,397		483,266		483,266	226,893		(69,024)				85/85
08/14/2030 6468.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/14/2025	08/14/2030		5,040,028	6,469		1,134,000		1,239,261		1,239,261	132,646		(27,385)				85/85
08/14/2026 133.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2025	08/14/2026		17,209,999	133		465,833		548,377		548,377	139,322		(56,777)				85/85
08/14/2026 133.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2025	08/14/2026		12,090,000	133		327,247		385,234		385,234	97,874		(39,886)				85/85
08/14/2026 133.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2025	08/14/2026		10,060,000	133		272,300		320,551		320,551	81,440		(33,189)				85/85
08/14/2026 133.37 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/14/2025	08/14/2026		3,770,000	133		102,045		120,127		120,127	30,520		(12,438)				85/85

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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)
08/14/2026 6468.54 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026		2,030,022	6,469		167,859		210,914		210,914	63,515		(20,459)				85/85
08/14/2026 7115.39 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026		459,978	7,115		13,223		19,049		19,049	7,438		(1,612)				85/85
09/14/2026 133.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		20,900,000	134		565,964		664,681		664,681	120,606		(21,888)				85/85
09/14/2026 133.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		19,780,000	134		535,634		629,062		629,062	114,143		(20,715)				85/85
09/14/2026 133.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		14,280,000	134		386,697		454,146		454,146	82,404		(14,955)				85/85
09/14/2026 133.68 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/14/2026		6,320,000	134		171,143		200,995		200,995	36,470		(6,619)				85/85
09/16/2030 6615.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/15/2025	09/16/2030		4,919,982	6,615		1,108,968		1,133,703		1,133,703	33,242		(8,507)				85/85
09/14/2026 6615.28 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/15/2025	09/14/2026		3,240,032	6,615		267,300		293,509		293,509	36,546		(10,338)				85/85
09/14/2026 7276.81 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/15/2025	09/14/2026		1,459,992	7,277		42,340		49,105		49,105	8,403		(1,637)				85/85
10/14/2025 3488.67 CALL DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2025		23,809,998	3,489	590,717			17,633,854		17,633,854	1,613,089		(563,867)				85/85
11/14/2025 3626.91 CALL DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/16/2020	11/14/2025		14,369,999	3,627	390,097			9,946,244		9,946,244	1,149,938		(335,951)				85/85
12/15/2025 3647.49 CALL DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/14/2020	12/15/2025		20,020,015	3,647	602,125			13,936,012		13,936,012	1,889,029		(472,357)				85/85
01/14/2026 3795.54 CALL DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2026		24,850,008	3,796	829,244			16,121,490		16,121,490	2,595,058		(598,899)				85/85
02/17/2026 3932.59 CALL DUE MAT, NEXT PMT 02/17/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/16/2021	02/17/2026		21,669,987	3,933	837,584			13,095,165		13,095,165	2,373,999		(555,001)				85/85
01/14/2026 3796. CALL DUE MAT, NEXT PMT 01/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	01/14/2026		1,399,965	3,796	54,906			908,335		908,335	151,064		(39,654)				85/85
12/15/2025 3647. CALL DUE MAT, NEXT PMT 12/15/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	12/15/2025		1,199,863	3,647	50,564			836,053		836,053	122,587		(39,667)				85/85
11/14/2025 3627. CALL DUE MAT, NEXT PMT 11/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	11/14/2025		1,200,174	3,627	47,371			831,035		831,035	106,634		(40,796)				85/85
10/14/2025 3489. CALL DUE MAT, NEXT PMT 10/14/2025	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2021	10/14/2025		699,893	3,489	28,793			518,339		518,339	56,490		(27,484)				85/85
03/16/2026 3968.94 CALL DUE MAT, NEXT PMT 03/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/15/2021	03/16/2026		21,969,988	3,969	917,499			13,458,056		13,458,056	2,790,526		(570,563)				85/85
04/14/2026 4124.66 CALL DUE MAT, NEXT PMT 04/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2026		18,979,994	4,125	796,811			10,990,437		10,990,437	2,701,760		(464,806)				85/85
11/14/2025 3626.91 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/16/2021	11/14/2025		438,979	3,627	(17,997)			(263,266)		(263,266)	(38,896)		15,499				85/85

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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)
05/14/2026 4173.85 CALL DUE MAT, NEXT PMT 05/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2026		25,840,013	4,174	1,156,457			14,932,060		14,932,060	3,957,327		(633,962)				85/85
06/15/2026 4255.15 CALL DUE MAT, NEXT PMT 06/15/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2021	06/15/2026		19,469,992	4,255	912,170			10,962,295		10,962,295	3,107,494		(469,854)				85/85
07/14/2026 4374.3 CALL DUE MAT, NEXT PMT 07/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2026		19,160,003	4,374	972,973			10,214,182		10,214,182	3,095,686		(475,173)				85/85
08/14/2026 4479.71 CALL DUE MAT, NEXT PMT 08/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/16/2021	08/14/2026		25,709,996	4,480	1,361,376			12,972,927		12,972,927	4,074,451		(629,925)				85/85
09/14/2026 4443.05 CALL DUE MAT, NEXT PMT 09/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2026		31,290,002	4,443	1,804,772			16,288,522		16,288,522	5,018,975		(793,402)				85/85
10/14/2026 4438.26 CALL DUE MAT, NEXT PMT 10/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2026		28,830,005	4,438	1,801,801			15,179,070		15,179,070	4,646,157		(755,594)				85/85
11/16/2026 4682.8 CALL DUE MAT, NEXT PMT 11/16/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2021	11/16/2026		22,060,015	4,683	1,480,824			10,018,844		10,018,844	3,289,031		(591,031)				85/85
12/14/2026 4634.09 CALL DUE MAT, NEXT PMT 12/14/2026	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2026		26,679,985	4,634	1,971,398			12,627,714		12,627,714	4,067,535		(755,887)				85/85
01/14/2027 4662.85 CALL DUE MAT, NEXT PMT 01/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/14/2027		38,149,993	4,663	3,002,196			17,887,573		17,887,573	5,768,415		(1,103,095)				85/85
02/16/2027 4401.67 CALL DUE MAT, NEXT PMT 02/16/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/16/2027		24,029,993	4,402	2,115,670			13,354,757		13,354,757	3,978,581		(744,301)				85/85
03/15/2027 4173.11 CALL DUE MAT, NEXT PMT 03/15/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2022	03/15/2027		30,450,015	4,173	2,955,575			19,517,565		19,517,565	5,446,854		(1,004,822)				85/85
04/14/2027 4392.59 CALL DUE MAT, NEXT PMT 04/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2027		23,010,012	4,393	2,498,261			13,070,315		13,070,315	3,881,173		(818,758)				85/85
05/14/2027 4008.01 CALL DUE MAT, NEXT PMT 05/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/16/2022	05/14/2027		22,980,005	4,008	2,590,956			16,389,379		16,389,379	4,348,544		(819,619)				85/85
06/14/2027 3735.48 CALL DUE MAT, NEXT PMT 06/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/14/2027		39,230,011	3,735	5,089,802			32,820,891		32,820,891	8,174,246		(1,554,269)				85/85
07/14/2027 3790.38 CALL DUE MAT, NEXT PMT 07/14/2027	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2027		38,190,012	3,790	4,750,100			31,079,069		31,079,069	7,718,058		(1,403,439)				85/85
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										485,063,522	869,072,570		2,542,166,764	XXX	2,542,166,764	1,249,208,956		(577,387,468)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										485,063,522	869,072,570		2,542,166,764	XXX	2,542,166,764	1,249,208,956		(577,387,468)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALL SPREAD OPTION ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/02/2024	10/01/2025		23,389,643	5,652/5,709	121,236			234,036		234,046	181,270		(121,236)				85/85
CALL SPREAD OPTION ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025		130,147,693	5,652/5,710	675,128			1,306,527		1,306,527	1,008,299		(672,664)				85/85
CALL SPREAD OPTION ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025		155,791,802	5,643/5,700	823,419			1,551,900		1,551,900	1,212,480		(817,431)				85/85
CALL SPREAD OPTION ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/03/2025		114,901,046	5,694/5,751	607,241			1,153,250		1,153,250	912,412		(602,825)				85/85

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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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2024	10/03/2025		150,256,769	5,694/5,751	782,963			1,504,931		1,504,931	1,181,265		(777,269)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2024	10/06/2025		134,151,887	5,694/5,751	719,523			1,343,412		1,343,412	1,067,801		(706,582)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2024	10/07/2025		117,117,546	5,639/5,696	635,757			1,161,423		1,161,423	917,290		(622,085)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/08/2025		23,777,309	5,694/5,751	128,428			236,378		236,378	188,812		(125,218)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2025		81,200,015	5,734/5,792	438,997			812,586		812,586	654,739		(426,499)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025		167,330,444	5,722/5,780	914,661			1,661,627		1,661,627	1,346,102		(885,470)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/07/2025		54,817,667	5,761/6,145	1,811,007			3,584,908		3,584,908	3,041,890		(1,772,060)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/10/2025		220,822,994	5,757/5,815	1,210,024			2,186,142		2,186,142	1,800,528		(1,171,406)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/10/2025		134,649,139	5,757/5,815	734,681			1,337,828		1,337,828	1,096,230		(711,233)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/13/2025		118,224,384	5,757/5,815	646,508			1,172,870		1,172,870	955,931		(619,286)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/14/2025		61,128,806	5,801/5,860	331,466			610,378		610,378	500,039		(316,400)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/16/2024	10/15/2025		45,215,825	5,757/5,815	251,795			448,101		448,101	367,852		(239,512)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/17/2024	10/16/2025		135,189,809	5,784/5,842	753,774			1,337,297		1,337,297	1,108,236		(714,515)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025		167,088,656	5,783/5,841	942,477			1,649,716		1,649,716	1,374,775		(890,299)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/14/2025		66,303,333	5,836/6,190	1,993,537			3,974,595		3,974,595	3,393,751		(1,902,922)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/17/2025		185,636,463	5,806/5,865	1,032,549			1,845,732		1,845,732	1,531,082		(975,384)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/22/2024	10/17/2025		145,490,384	5,806/5,865	809,972			1,447,771		1,447,771	1,201,012		(765,129)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/22/2024	10/20/2025		192,362,241	5,806/5,865	1,074,904			1,910,475		1,910,475	1,578,051		(1,004,962)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/22/2024	10/21/2025		89,354,044	5,795/5,854	500,619			885,337		885,337	728,697		(466,447)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025		38,068,992	5,793/5,851	212,310			379,466		379,466	309,076		(197,145)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2025		124,178,850	5,739/5,797	707,407			1,226,915		1,226,915	996,640		(654,651)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/25/2024	10/24/2025		192,469,498	5,752/5,810	1,106,845			1,897,733		1,897,733	1,555,918		(1,020,840)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/28/2024	10/21/2025		65,613,730	5,833/6,186	2,016,459			3,899,535		3,899,535	3,310,349		(1,878,817)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/28/2024	10/24/2025		217,757,789	5,750/5,808	1,263,889			2,142,436		2,142,436	1,768,690		(1,165,682)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/29/2024	10/24/2025		151,246,203	5,750/5,808	870,045			1,485,525		1,485,525	1,220,555		(802,440)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/29/2024	10/27/2025		221,715,973	5,750/5,808	1,277,696			2,173,467		2,173,467	1,776,105		(1,166,592)				85/85

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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/29/2024	10/28/2025		99,496,701	5,765/5,824	605,545			976,840		976,840	828,878		(551,046)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/30/2024	10/29/2025		24,924,804	5,775/5,833	143,783			245,393		245,393	200,766		(130,408)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/30/2025		148,789,075	5,756/5,814	840,808			1,484,841		1,484,841	1,177,118		(760,068)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025		196,662,678	5,648/5,705	1,150,825			1,927,265		1,927,265	1,524,299		(1,036,882)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2024	10/28/2025		72,359,968	5,784/6,119	2,099,046			4,136,595		4,136,595	3,307,959		(1,910,132)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2024	10/31/2025		147,976,250	5,672/5,729	891,140			1,459,795		1,459,795	1,180,228		(802,909)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/05/2024	10/31/2025		146,947,915	5,672/5,729	870,998			1,435,971		1,435,971	1,155,922		(784,761)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/05/2024	11/03/2025		141,418,952	5,672/5,729	839,076			1,379,522		1,379,522	1,104,016		(748,587)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/05/2024	11/04/2025		87,833,660	5,656/5,713	522,688			854,272		854,272	681,423		(464,801)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/06/2024	11/05/2025		23,875,337	5,725/5,783	145,261			229,013		229,013	190,670		(128,754)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/07/2024	11/06/2025		169,646,916	5,870/5,929	1,022,334			1,638,146		1,638,146	1,413,559		(903,227)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025		184,130,376	5,913/5,973	1,108,385			1,773,365		1,773,365	1,552,796		(976,094)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2024	11/04/2025		58,397,546	5,836/6,198	2,037,051			3,398,402		3,398,402	3,023,956		(1,811,449)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2024	11/07/2025		208,838,350	5,936/5,996	1,233,684			2,017,045		2,017,045	1,757,847		(1,086,438)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/12/2024	11/07/2025		146,240,340	5,936/5,996	863,342			1,415,277		1,415,277	1,231,398		(760,298)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/12/2024	11/10/2025		175,566,164	5,936/5,996	1,062,274			1,693,688		1,693,688	1,486,348		(926,520)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/12/2024	11/11/2025		23,924,800	5,941/6,001	141,110			230,623		230,623	199,191		(122,685)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/13/2024	11/12/2025		23,369,646	5,924/5,984	142,280			224,020		224,020	196,150		(123,309)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2025		126,866,050	5,926/5,985	769,896			1,225,245		1,225,245	1,063,176		(665,132)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025		188,266,061	5,890/5,949	1,119,435			1,837,405		1,837,405	1,538,485		(964,056)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/18/2024	11/11/2025		58,145,441	5,962/6,305	1,730,301			3,165,302		3,165,302	2,759,269		(1,504,370)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/18/2024	11/14/2025		163,506,774	5,812/5,871	1,028,071			1,576,068		1,576,068	1,342,014		(885,373)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/19/2024	11/14/2025		202,725,019	5,812/5,871	1,263,798			1,950,626		1,950,626	1,653,545		(1,088,381)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/19/2024	11/17/2025		173,198,746	5,812/5,871	1,056,986			1,662,435		1,662,435	1,380,783		(901,741)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/19/2024	11/18/2025		97,016,587	5,835/5,894	588,782			932,334		932,334	774,769		(500,740)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/20/2024	11/19/2025		32,831,896	5,858/5,917	200,483			316,703		316,703	264,957		(169,974)				85/85

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025		158,939,147	5,858/5,917	992,928			1,515,004		1,515,004	1,292,741		(839,224)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025		238,290,519	5,889/5,949	1,494,852			2,269,246		2,269,246	1,958,176		(1,259,551)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/25/2024	11/18/2025		76,233,716	5,921/6,284	2,671,684			4,319,114		4,319,114	3,894,287		(2,272,180)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/25/2024	11/21/2025		266,716,313	5,910/5,969	1,690,083			2,537,701		2,537,701	2,221,024		(1,424,052)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/26/2024	11/21/2025		84,850,545	5,910/5,969	543,757			803,308		803,308	710,447		(458,165)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/26/2024	11/24/2025		111,230,324	5,910/5,969	713,078			1,049,551		1,049,551	922,406		(595,322)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/26/2024	11/25/2025		121,143,782	5,928/5,987	773,370			1,142,652		1,142,652	1,005,092		(643,689)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025		46,119,320	5,961/6,022	295,490			436,580		436,580	387,574		(245,194)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/29/2024	11/26/2025		132,342,630	5,939/5,999	855,791			1,242,933		1,242,933	1,106,559		(710,125)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/25/2025		60,246,895	6,002/6,376	2,145,290			3,378,348		3,378,348	3,148,805		(1,785,562)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/28/2025		222,995,131	5,939/5,999	1,442,166			2,085,137		2,085,137	1,851,056		(1,189,460)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/28/2025		221,411,119	5,972/6,032	1,438,533			2,072,265		2,072,265	1,865,766		(1,186,464)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/03/2024	11/28/2025		203,394,757	5,972/6,032	1,306,882			1,903,981		1,903,981	1,702,019		(1,077,881)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/03/2024	12/01/2025		157,635,773	5,972/6,032	1,013,411			1,470,743		1,470,743	1,306,616		(828,327)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/03/2024	12/02/2025		115,975,149	5,987/6,047	763,960			1,081,131		1,081,131	978,298		(622,571)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/04/2024	12/03/2025		30,272,068	5,989/6,050	197,254			280,550		280,550	252,580		(160,269)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025		172,579,789	6,026/6,086	1,128,348			1,593,709		1,593,709	1,456,172		(914,062)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/06/2024	12/05/2025		192,061,253	6,014/6,075	1,259,634			1,773,231		1,773,231	1,612,269		(1,017,396)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/09/2024	12/02/2025		63,547,561	6,060/6,441	2,273,361			3,529,614		3,529,614	3,343,301		(1,852,620)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/09/2024	12/05/2025		212,294,084	6,029/6,090	1,384,894			1,966,276		1,966,276	1,788,111		(1,118,569)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025		134,659,357	6,029/6,090	866,756			1,249,377		1,249,377	1,125,502		(700,072)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/10/2024	12/08/2025		150,402,300	6,029/6,090	968,684			1,391,093		1,391,093	1,245,445		(775,515)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/10/2024	12/09/2025		106,048,481	5,992/6,053	710,939			979,787		979,787	885,843		(567,504)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/11/2024	12/10/2025		45,319,547	5,975/6,035	300,883			415,621		415,621	371,882		(239,478)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/12/2024	12/11/2025		163,320,135	6,023/6,084	1,077,805			1,499,625		1,499,625	1,355,064		(855,351)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025		205,716,845	5,991/6,051	1,363,241			1,895,187		1,895,187	1,688,958		(1,078,739)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/09/2025		68,017,548	6,060/6,447	2,550,981			3,796,649		3,796,649	3,612,429		(2,036,310)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/12/2025		246,164,240	5,991/6,051	1,662,473			2,258,599		2,258,599	2,042,642		(1,315,522)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/12/2025		167,134,691	5,991/6,051	1,112,375			1,538,614		1,538,614	1,375,559		(880,227)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/15/2025		227,691,352	5,991/6,051	1,534,379			2,090,169		2,090,169	1,871,631		(1,203,694)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/17/2024	12/16/2025		171,323,955	6,013/6,074	1,133,365			1,571,361		1,571,361	1,398,629		(886,558)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025		33,020,259	5,990/6,051	224,877			302,137		302,137	271,446		(175,404)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2025		178,635,657	5,813/5,872	1,205,215			1,667,168		1,667,168	1,387,323		(937,389)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/19/2025		269,104,444	5,808/5,867	1,863,868			2,483,262		2,483,262	2,111,420		(1,445,557)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/23/2024	12/16/2025		88,297,202	5,976/6,376	3,497,393			5,271,496		5,271,496	4,711,923		(2,735,783)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/23/2024	12/19/2025		248,188,822	5,872/5,931	1,720,602			2,298,091		2,298,091	1,985,790		(1,334,444)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/24/2024	12/19/2025		242,343,464	5,872/5,931	1,682,823			2,219,162		2,219,162	1,934,119		(1,305,144)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/24/2024	12/22/2025		159,883,802	5,872/5,931	1,109,834			1,460,460		1,460,460	1,265,169		(853,478)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/24/2024	12/23/2025		121,503,016	5,914/5,974	872,092			1,110,540		1,110,540	993,546		(668,767)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/26/2024	12/24/2025		40,788,488	5,980/6,040	284,153			372,252		372,252	332,748		(217,294)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/27/2024	12/26/2025		111,908,826	5,977/6,038	757,331			1,034,138		1,034,138	894,679		(575,909)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/30/2024	12/23/2025		59,176,591	5,984/6,365	2,215,166			3,355,525		3,355,525	5,145,923		(1,697,254)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/30/2024	12/26/2025		155,266,605	5,911/5,971	1,070,050			1,436,488		1,436,488	2,299,388		(812,999)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/26/2025		198,668,248	5,911/5,971	1,353,151			1,849,697		1,849,697	2,916,277		(1,027,182)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/29/2025		112,406,110	5,911/5,971	765,801			1,044,030		1,044,030	1,643,146		(576,478)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025		79,764,470	5,848/5,907	553,836			738,407		738,407	1,170,455		(415,761)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/02/2025	12/31/2025		29,622,247	5,823/5,882		201,167		276,194		276,194	225,202		(150,174)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/03/2025	01/02/2026		111,647,175	5,810/5,869	783,472			1,023,832		1,023,832	821,435		(581,075)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/06/2025	12/30/2025		50,475,252	5,918/6,281	1,963,380			2,725,204		2,725,204	2,228,843		(1,467,020)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/06/2025	01/02/2026		136,471,015	5,883/5,942	955,349			1,239,740		1,239,740	992,254		(707,863)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/07/2025	01/02/2026		101,603,358	5,883/5,942	695,699			933,689		933,689	752,963		(514,973)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/07/2025	01/05/2026		101,478,779	5,883/5,942	701,688			930,469		930,469	743,870		(515,090)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/07/2025	01/06/2026		54,375,920	5,916/5,975		368,748		498,634		498,634	399,826		(269,940)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/08/2025	01/07/2026		17,911,382	5,850/5,909		122,321		164,531		164,531	131,417		(89,206)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/10/2025	01/08/2026		70,335,264	5,859/5,918		468,773		651,946		651,946	522,674		(339,502)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/06/2026		54,039,340	5,920/6,274		1,864,568		2,914,354		2,914,354	2,406,312		(1,356,526)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/09/2026		125,282,542	5,859/5,918		824,178		1,165,677		1,165,677	936,102		(594,602)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/09/2026		124,123,974	5,769/5,827		837,663		1,149,913		1,149,913	916,581		(604,331)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/09/2026		77,199,061	5,769/5,827		525,808		711,846		711,846	564,972		(378,934)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/12/2026		73,443,811	5,769/5,827		500,357		675,903		675,903	533,142		(357,596)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/13/2026		65,787,077	5,778/5,836		447,068		605,299		605,299	476,859		(318,629)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/15/2025	01/14/2026		16,046,505	5,784/5,843		113,535		145,267		145,267	112,336		(80,604)				85/85
01/15/2026 6247.41 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026		20,668,857	5,950/6,247		644,868		908,583		908,583	720,275		(456,560)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026		20,113,498	5,890/5,950		138,134		182,383		182,383	141,597		(97,348)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026		97,040,579	5,878/5,937		683,164		870,100		870,100	666,483		(479,547)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/21/2025	01/13/2026		52,713,882	5,903/6,260		2,074,924		2,752,024		2,752,024	2,144,159		(1,467,059)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/21/2025	01/16/2026		134,317,632	5,937/5,997		949,862		1,199,515		1,199,515	915,618		(665,965)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/22/2025	01/16/2026		100,378,555	5,937/5,997		724,636		889,096		889,096	671,908		(507,448)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/22/2025	01/16/2026		71,201,790	5,937/5,997		514,008		630,665		630,665	476,606		(359,950)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/22/2025	01/20/2026		43,018,510	5,937/5,997		303,494		380,019		380,019	286,701		(210,176)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/22/2025	01/21/2026		59,907,755	5,989/6,049		399,662		528,878		528,878	405,226		(276,010)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/22/2026		91,978,525	6,026/6,086		644,884		810,574		810,574	608,153		(442,462)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/24/2025	01/23/2026		145,907,927	6,058/6,119		1,017,041		1,280,427		1,280,427	958,364		(694,978)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/27/2025	01/20/2026		59,351,296	6,068/6,445		2,123,345		3,155,072		3,155,072	2,493,018		(1,461,291)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/27/2025	01/23/2026		127,882,354	6,040/6,101		842,192		1,147,115		1,147,115	879,678		(574,755)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/23/2026		75,954,695	6,040/6,101		518,536		672,165		672,165	507,045		(353,416)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2026		81,480,548	6,040/6,101		556,126		719,661		719,661	539,421		(375,886)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/27/2026		105,373,340	5,952/6,012		735,183		930,733		930,733	691,087		(495,538)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/29/2025	01/28/2026		24,262,444	6,007/6,068		169,313		214,949		214,949	159,291		(113,655)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/30/2025	01/29/2026		52,861,782	5,979/6,039		363,862		467,113		467,113	345,826		(242,575)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026		169,822,730	6,010/6,071		1,186,804		1,485,477		1,485,477	1,086,579		(787,906)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/03/2025	01/27/2026		76,453,658	6,059/6,446		2,874,522		4,130,574		4,130,574	3,177,783		(1,921,731)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/03/2025	01/30/2026		117,420,643	5,980/6,041		804,378		1,043,579		1,043,579	772,466		(533,265)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2025	01/30/2026		95,218,654	5,980/6,041		652,802		844,316		844,316	623,676		(432,162)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2025	02/02/2026		107,506,877	5,980/6,041		736,586		951,559		951,559	698,549		(483,576)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2025	02/03/2026		129,014,281	5,935/5,995		891,604		1,140,987		1,140,987	833,112		(583,730)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/05/2025	02/04/2026		44,890,541	5,978/6,038		310,333		395,776		395,776	287,760		(202,316)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/06/2025	02/05/2026		74,924,207	6,001/6,061		519,541		656,210		656,210	472,928		(336,258)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026		141,056,327	6,023/6,084		966,334		1,239,561		1,239,561	895,976		(622,749)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/10/2025	02/03/2026		71,011,094	6,043/6,438		2,813,631		3,876,850		3,876,850	2,888,918		(1,825,699)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/10/2025	02/06/2026		160,199,669	5,966/6,026		1,127,089		1,405,127		1,405,127	1,003,268		(725,230)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2025	02/06/2026		110,842,830	5,966/6,026		765,374		974,180		974,180	700,527		(491,721)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2025	02/09/2026		107,131,115	5,966/6,026		739,390		939,971		939,971	671,661		(471,080)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2025	02/10/2026		117,091,590	6,006/6,066		814,517		1,026,440		1,026,440	729,434		(517,511)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/11/2026		27,943,877	6,008/6,069		192,920		244,682		244,682	173,803		(122,041)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2025	02/12/2026		89,266,878	5,991/6,052		622,075		777,281		777,281	545,086		(389,880)				85/85
02/13/2026 6420.36 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026		20,428,795	6,115/6,420		636,765		845,155		845,155	605,703		(397,313)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026		219,203,371	6,054/6,115		1,520,356		1,897,040		1,897,040	1,325,318		(948,634)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/18/2025	02/10/2026		81,851,688	6,071/6,453		3,199,464		4,241,787		4,241,787	3,052,127		(2,009,804)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/18/2025	02/13/2026		170,599,754	6,053/6,115		1,144,622		1,476,736		1,476,736	1,045,105		(712,991)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/19/2025	02/13/2026		147,205,862	6,053/6,115		1,031,828		1,269,917		1,269,917	879,730		(641,641)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/19/2025	02/13/2026		113,324,466	6,053/6,115		794,339		977,628		977,628	677,248		(493,959)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/19/2025	02/17/2026		128,360,370	6,053/6,115		899,732		1,105,086		1,105,086	758,651		(553,298)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/19/2025	02/18/2026		55,100,977	6,068/6,130		368,941		473,886		473,886	331,201		(226,257)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/20/2025	02/19/2026		26,653,775	6,083/6,144		183,088		230,025		230,025	158,316		(111,379)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/21/2025	02/20/2026		107,254,026	6,056/6,118		725,934		934,881		934,881	648,541		(439,594)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/24/2025	02/17/2026		74,499,376	6,101/6,475		2,659,964		3,787,476		3,787,476	2,748,895		(1,621,382)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/24/2025	02/20/2026		170,346,280	5,953/6,013		1,168,434		1,491,418		1,491,418	1,029,252		(706,268)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/20/2026		163,358,156	5,953/6,013		1,099,007		1,445,458		1,445,458	1,009,538		(663,088)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/23/2026		131,990,146	5,953/6,013		887,755		1,166,166		1,166,166	809,588		(531,177)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/24/2026		102,077,230	5,923/5,983		691,698		901,130		901,130	622,158		(412,726)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/26/2025	02/25/2026		39,939,808	5,896/5,955		273,074		352,008		352,008	241,119		(162,185)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2025	02/26/2026		82,544,350	5,897/5,956		564,326		729,121		729,121	497,121		(332,325)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/28/2025	02/27/2026		163,970,384	5,803/5,862		1,111,297		1,462,090		1,462,090	1,002,137		(651,343)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/03/2025	02/24/2026		79,743,380	5,953/6,334		2,977,453		4,358,784		4,358,784	3,137,694		(1,756,363)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/03/2025	02/27/2026		120,356,553	5,895/5,955		813,347		1,070,124		1,070,124	732,552		(475,774)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/04/2025	02/27/2026		117,972,666	5,895/5,955		731,049		1,066,740		1,066,740	762,477		(426,785)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/04/2025	03/02/2026		61,733,801	5,895/5,955		382,353		557,427		557,427	396,436		(221,362)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/04/2025	03/03/2026		120,238,020	5,791/5,850		817,033		1,081,834		1,081,834	736,513		(471,713)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/05/2025	03/04/2026		99,149,515	5,720/5,778		655,743		889,605		889,605	610,643		(376,781)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/06/2025	03/05/2026		104,230,049	5,784/5,843		679,451		948,273		948,273	655,731		(386,910)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/07/2025	03/06/2026		238,268,090	5,681/5,739		1,566,771		2,157,721		2,157,721	1,478,787		(887,837)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/10/2025	03/03/2026		69,895,773	5,835/6,179		2,221,569		3,709,865		3,709,865	2,755,090		(1,266,794)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/10/2025	03/06/2026		151,618,243	5,713/5,770		925,726		1,399,067		1,399,067	996,801		(523,461)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/11/2025	03/06/2026		131,875,059	5,713/5,770		789,241		1,238,228		1,238,228	894,313		(445,326)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/11/2025	03/09/2026		50,874,870	5,713/5,770		299,292		477,052		477,052	345,231		(167,471)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/11/2025	03/10/2026		103,199,830	5,558/5,615		641,422		957,192		957,192	673,690		(357,921)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/12/2025	03/11/2026		118,924,981	5,516/5,572		780,390		1,082,118		1,082,118	735,039		(433,311)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026		105,455,675	5,543/5,599		663,082		977,365		977,365	678,978		(364,695)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/14/2025	03/13/2026		210,653,882	5,466/5,522		1,396,405		1,899,320		1,899,320	1,267,059		(764,144)				85/85

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)
03/13/2026 5920.89 CALL	INDEXED LIFE PRODUCTS EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026		30,970,694	5,639/5,921		919,210		1,382,685		1,382,685	966,487		(503,012)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2025	03/10/2026		72,711,096	5,621/5,989		2,784,327		4,202,121		4,202,121	2,950,738		(1,532,944)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2025	03/13/2026		254,690,008	5,583/5,639		1,728,825		2,307,640		2,307,640	1,522,686		(943,871)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/18/2025	03/13/2026		125,745,481	5,583/5,639		821,432		1,151,099		1,151,099	777,095		(447,428)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/18/2025	03/16/2026		48,393,417	5,583/5,639		308,365		442,457		442,457	300,660		(166,568)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/18/2025	03/17/2026		111,611,103	5,618/5,675		704,027		1,022,617		1,022,617	697,831		(379,241)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/19/2025	03/18/2026		88,205,122	5,559/5,615		582,592		797,479		797,479	527,105		(312,218)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/19/2026		126,616,083	5,619/5,675		828,219		1,146,525		1,146,525	757,723		(439,416)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026		182,622,585	5,606/5,663		1,185,704		1,656,289		1,656,289	1,096,373		(625,788)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/24/2025	03/17/2026		66,766,966	5,655/6,045		2,769,107		3,999,730		3,999,730	2,700,738		(1,470,116)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/24/2025	03/20/2026		190,347,093	5,611/5,668		1,253,904		1,697,656		1,697,656	1,103,885		(660,133)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/25/2025	03/20/2026		115,912,943	5,611/5,668		771,802		1,030,789		1,030,789	664,291		(405,304)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/25/2025	03/23/2026		56,736,730	5,611/5,668		377,976		503,851		503,851	322,716		(196,841)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/25/2025	03/24/2026		129,926,996	5,710/5,768		863,311		1,160,363		1,160,363	745,402		(448,350)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/26/2025	03/25/2026		107,146,687	5,719/5,777		694,544		964,928		964,928	629,168		(358,784)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/26/2026		133,605,671	5,655/5,712		869,959		1,203,188		1,203,188	777,875		(444,646)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/28/2025	03/27/2026		180,616,754	5,636/5,693		1,137,187		1,654,851		1,654,851	1,095,734		(578,070)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2025	03/24/2026		71,775,619	5,694/6,088		2,629,203		4,439,296		4,439,296	3,154,236		(1,344,143)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2025	03/27/2026		189,463,622	5,525/5,581		1,180,500		1,730,312		1,730,312	1,148,282		(598,471)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2025	03/27/2026		62,152,213	5,525/5,581		402,407		560,577		560,577	361,622		(203,452)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2025	03/30/2026		53,102,067	5,525/5,581		343,717		478,336		478,336	306,954		(172,335)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/01/2025	03/31/2026		93,146,710	5,556/5,612		604,737		840,690		840,690	538,321		(302,369)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/02/2025	04/01/2026		173,748,965	5,577/5,633		1,150,475		1,553,417		1,553,417	975,001		(572,060)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/03/2025	04/02/2026		144,256,020	5,614/5,671		854,038		1,347,586		1,347,586	913,450		(419,902)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/04/2025	04/02/2026		182,949,732	5,343/5,397		1,053,282		1,765,328		1,765,328	1,228,418		(516,372)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/07/2025	03/31/2026		66,385,440	5,480/5,856		1,973,268		4,408,657		4,408,657	3,405,395		(970,005)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/07/2025	04/02/2026		185,166,000	5,023/5,074		1,302,267		1,741,667		1,741,667	1,075,983		(636,583)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/08/2025	04/02/2026		129,770,341	5,023/5,074		767,940		1,223,133		1,223,133	829,483		(374,290)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/08/2025	04/06/2026		55,790,398	5,023/5,074		330,150		525,189		525,189	354,169		(159,130)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/08/2025	04/07/2026		60,297,228	5,012/5,062		418,210		566,423		566,423	349,232		(201,018)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/08/2026		114,864,649	4,933/4,983		788,938		997,835		997,835	585,931		(377,034)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/10/2025	04/09/2026		80,377,887	5,402/5,457		483,390		763,616		763,616	508,493		(228,268)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/10/2026		167,747,786	5,215/5,268		1,086,007		1,536,822		1,536,822	960,635		(509,820)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/07/2026		69,292,735	5,195/5,537		2,699,645		4,029,788		4,029,788	2,604,132		(1,273,990)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/10/2026		172,546,573	5,310/5,363		1,163,999		1,579,941		1,579,941	960,655		(544,713)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/15/2025	04/10/2026		101,490,829	5,310/5,363		639,336		929,052		929,052	587,953		(298,238)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/15/2025	04/13/2026		68,977,494	5,310/5,363		434,520		630,738		630,738	397,229		(201,011)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/15/2025	04/14/2026		113,910,017	5,352/5,406		717,633		1,045,840		1,045,840	659,270		(331,063)				85/85
04/15/2026 5666.46 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/15/2025	04/15/2026		21,447,719	5,397/5,666		624,236		968,560		968,560	631,507		(287,183)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/16/2025	04/15/2026		103,420,837	5,343/5,397		629,790		960,633		960,633	616,792		(285,949)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/16/2026		135,702,907	5,223/5,276		851,959		1,246,829		1,246,829	780,618		(385,748)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/14/2026		58,219,113	5,340/5,702		1,973,180		3,703,502		3,703,502	2,622,687		(892,365)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/17/2026		170,470,172	5,230/5,283		1,005,799		1,618,143		1,618,143	1,063,413		(451,069)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2025	04/17/2026		162,177,690	5,230/5,283		1,010,163		1,494,658		1,494,658	935,965		(451,470)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2025	04/17/2026		140,900,842	5,230/5,283		877,635		1,298,567		1,298,567	813,171		(392,239)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2025	04/20/2026		63,809,353	5,230/5,283		397,452		587,481		587,481	366,185		(176,156)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2025	04/21/2026		65,796,110	5,107/5,158		393,456		596,250		596,250	376,697		(173,903)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/23/2025	04/22/2026		133,499,144	5,235/5,288		838,984		1,209,411		1,209,411	738,931		(368,504)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2026		114,390,310	5,322/5,376		726,232		1,030,706		1,030,706	619,174		(314,701)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/25/2025	04/24/2026		177,558,575	5,430/5,485		1,133,041		1,597,524		1,597,524	952,320		(487,837)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2026		84,870,095	5,356/5,707		3,287,069		4,898,774		4,898,774	3,033,639		(1,421,934)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/24/2026		134,547,880	5,470/5,525		852,018		1,225,198		1,225,198	738,669		(365,490)				85/85

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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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/29/2025	04/24/2026		86,334,559	5,470/5,525		551,468		778,366		778,366	462,581		(235,683)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/29/2025	04/27/2026		32,419,711	5,470/5,525		210,811		291,953		291,953	170,488		(89,347)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/29/2025	04/28/2026		56,105,294	5,473/5,529		359,141		505,218		505,218	297,869		(151,792)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/30/2025	04/29/2026		136,587,254	5,505/5,561		850,827		1,237,432		1,237,432	743,859		(357,253)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/01/2025	04/30/2026		107,279,288	5,513/5,569		697,157		950,733		950,733	542,122		(288,545)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/02/2025	05/01/2026		141,410,108	5,548/5,604		926,992		1,243,923		1,243,923	698,028		(381,097)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/28/2026		73,849,383	5,574/5,967		3,079,586		4,467,232		4,467,232	2,659,273		(1,271,627)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	05/01/2026		116,726,376	5,630/5,687		741,350		1,035,117		1,035,117	597,328		(303,561)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/01/2026		90,977,043	5,630/5,687		565,774		816,938		816,938	481,899		(230,735)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/04/2026		26,313,498	5,630/5,687		165,423		236,005		236,005	137,485		(66,902)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/06/2025	05/05/2026		47,686,914	5,594/5,650		302,171		426,497		426,497	246,196		(121,870)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2025	05/06/2026		116,185,616	5,551/5,607		741,897		1,031,982		1,031,982	587,254		(297,169)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/08/2025	05/07/2026		106,337,824	5,575/5,631		691,659		930,483		930,483	511,645		(272,821)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026		183,036,919	5,607/5,664		1,167,443		1,620,812		1,620,812	910,617		(457,248)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	05/05/2026		65,686,527	5,651/6,022		2,689,198		3,598,232		3,598,232	1,966,583		(1,057,550)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	05/08/2026		125,152,208	5,603/5,660		849,540		1,073,401		1,073,401	555,158		(331,297)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/13/2025	05/08/2026		128,743,340	5,603/5,660		894,210		1,091,620		1,091,620	544,603		(347,193)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/13/2025	05/11/2026		51,609,492	5,603/5,660		358,463		437,099		437,099	216,659		(138,023)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/13/2025	05/12/2026		73,509,436	5,786/5,844		491,894		627,877		627,877	324,860		(188,876)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/14/2025	05/13/2026		123,183,236	5,828/5,887		816,717		1,055,802		1,055,802	550,430		(311,345)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2025	05/14/2026		116,160,934	5,834/5,893		776,318		989,359		989,359	504,160		(291,119)				85/85
05/15/2026 6212.78 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026		12,750,807	5,917/6,213		387,369		527,749		527,749	285,241		(144,861)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/16/2025	05/15/2026		119,881,313	5,858/5,917		803,437		1,018,900		1,018,900	514,520		(299,057)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2025	05/12/2026		65,702,585	5,854/6,246		2,717,886		3,586,044		3,586,044	1,883,548		(1,015,390)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2025	05/15/2026		102,622,260	5,899/5,958		687,422		868,465		868,465	435,715		(254,672)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/15/2026		99,987,364	5,899/5,958		669,423		848,474		848,474	425,877		(246,826)				85/85

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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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/18/2026		38,026,967	5,899/5,958		254,529		322,315		322,315	160,854		(93,069)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/19/2026		59,241,636	5,904/5,964		395,831		502,010		502,010	250,515		(144,336)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/21/2025	05/20/2026		109,675,822	5,881/5,940		734,171		930,679		930,679	462,189		(265,681)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2025	05/21/2026		105,604,376	5,786/5,845		703,674		907,771		907,771	453,030		(248,932)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/23/2025	05/22/2026		142,315,024	5,784/5,842		940,809		1,227,470		1,227,470	616,862		(330,200)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/19/2026		69,740,886	5,893/6,308		2,902,149		4,013,817		4,013,817	2,133,551		(1,021,884)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/22/2026		213,911,470	5,745/5,803		1,447,930		1,812,759		1,812,759	870,391		(505,562)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/28/2025	05/22/2026		111,619,059	5,745/5,803		768,113		945,363		945,363	444,045		(266,796)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/28/2025	05/22/2026		56,782,728	5,745/5,803		381,041		480,924		480,924	232,234		(132,350)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/28/2025	05/26/2026		47,015,247	5,745/5,803		316,291		397,620		397,620	189,972		(108,643)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/28/2025	05/27/2026		45,175,340	5,862/5,922		297,040		383,323		383,323	188,031		(101,749)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/28/2026		161,033,441	5,830/5,889		1,079,619		1,367,003		1,367,003	650,255		(362,872)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026		109,396,918	5,853/5,912		722,733		935,250		935,250	453,427		(240,911)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/02/2025	05/26/2026		57,750,221	5,875/6,275		2,346,790		3,213,149		3,213,149	1,650,819		(784,461)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/02/2025	05/29/2026		143,521,678	5,853/5,912		956,219		1,217,675		1,217,675	578,420		(316,964)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2025	05/29/2026		146,004,818	5,853/5,912		977,880		1,225,646		1,225,646	570,084		(322,318)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2025	06/01/2026		35,152,958	5,853/5,912		235,440		294,773		294,773	136,292		(76,958)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2025	06/02/2026		82,847,746	5,877/5,936		577,668		694,751		694,751	305,384		(188,300)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2025	06/03/2026		125,673,122	5,911/5,970		847,809		1,053,172		1,053,172	479,379		(274,016)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/05/2025	06/04/2026		107,388,819	5,911/5,971		722,861		897,955		897,955	403,999		(228,906)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2025	06/05/2026		136,100,096	5,880/5,939		922,497		1,137,458		1,137,458	504,523		(289,561)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	06/02/2026		72,615,534	5,954/6,357		2,977,428		3,922,847		3,922,847	1,882,138		(936,719)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	06/05/2026		129,973,985	5,940/6,000		870,468		1,081,333		1,081,333	482,431		(271,567)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/10/2025	06/05/2026		108,098,331	5,940/6,000		740,633		897,590		897,590	386,595		(229,638)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/10/2025	06/08/2026		63,968,075	5,940/6,000		427,770		530,605		530,605	234,366		(131,530)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/10/2025	06/09/2026		71,713,926	5,946/6,006		478,735		594,690		594,690	262,749		(146,795)				85/85

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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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026		99,430,630	5,978/6,039		670,343		821,288		821,288	354,640		(203,695)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2025	06/11/2026		110,112,924	5,962/6,022		739,754		911,045		911,045	391,163		(219,871)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026		116,606,500	5,985/6,045		778,875		967,253		967,253	417,713		(229,335)				85/85
06/15/2026 6275.82 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2025	06/15/2026		16,432,543	5,977/6,276		506,123		664,023		664,023	305,694		(147,793)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/09/2026		64,236,754	6,014/6,417		2,567,174		3,400,357		3,400,357	1,590,356		(757,172)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/12/2026		144,685,268	5,917/5,977		1,014,310		1,194,894		1,194,894	477,249		(296,665)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/17/2025	06/12/2026		105,266,594	5,917/5,977		716,926		872,580		872,580	362,498		(206,844)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/17/2025	06/15/2026		34,199,904	5,917/5,977		232,921		283,206		283,206	116,926		(66,641)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026		61,795,813	5,973/6,033		413,128		511,750		511,750	216,495		(117,873)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/18/2025	06/17/2026		114,823,043	5,923/5,983		777,635		952,754		952,754	391,731		(216,611)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/20/2025	06/18/2026		96,840,506	5,921/5,981		649,313		808,715		808,715	338,460		(179,058)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2025	06/16/2026		61,626,474	5,983/6,374		2,420,888		3,200,630		3,200,630	1,446,166		(666,424)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2025	06/18/2026		20,420,002	5,921/5,981		135,960		169,210		169,210	70,468		(37,218)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2025	06/18/2026		183,858,121	5,908/5,968		1,268,643		1,523,276		1,523,276	601,915		(347,282)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/24/2025	06/18/2026		138,657,334	5,908/5,968		965,934		1,132,851		1,132,851	429,369		(262,453)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/24/2025	06/22/2026		47,719,811	5,908/5,968		327,419		389,274		389,274	149,831		(87,977)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/24/2025	06/23/2026		76,761,090	5,965/6,025		521,640		626,215		626,215	244,351		(139,776)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/25/2025	06/24/2026		134,989,306	6,031/6,092		918,685		1,100,363		1,100,363	425,307		(243,629)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026		118,324,722	6,031/6,092		808,007		957,951		957,951	358,679		(208,735)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/27/2025	06/26/2026		136,220,978	6,080/6,141		933,013		1,092,304		1,092,304	397,727		(238,437)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/23/2026		80,133,975	6,077/6,471		3,238,047		3,977,690		3,977,690	1,567,346		(827,703)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/26/2026		111,492,629	6,111/6,173		761,353		893,300		893,300	324,936		(192,989)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/01/2025	06/26/2026		147,381,075	6,111/6,173		1,021,313		1,194,634		1,194,634	430,076		(256,755)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/01/2025	06/29/2026		42,192,691	6,111/6,173		297,079		341,620		341,620	118,605		(74,064)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/01/2025	06/30/2026		59,856,418	6,143/6,205		413,340		481,401		481,401	170,825		(102,764)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/02/2025	07/01/2026		184,101,640	6,136/6,198		1,262,736		1,462,149		1,462,149	501,906		(302,494)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/03/2025	07/02/2026		117,042,258	6,165/6,227		808,300		918,645		918,645	301,725		(191,380)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/07/2025	06/30/2026		60,808,353	6,213/6,627		2,396,846		3,021,078		3,021,078	1,189,780		(565,548)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/07/2025	07/02/2026		103,830,371	6,217/6,279		687,880		820,201		820,201	293,723		(161,402)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/08/2025	07/02/2026		114,272,840	6,217/6,279		755,610		901,857		901,857	321,921		(175,674)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/08/2025	07/06/2026		52,978,496	6,217/6,279		350,006		417,519		417,519	147,985		(80,472)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/08/2025	07/07/2026		86,970,694	6,168/6,230		616,731		687,031		687,031	211,705		(141,405)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/09/2025	07/08/2026		107,158,907	6,163/6,226		731,236		844,436		844,436	278,839		(165,639)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2025	07/09/2026		68,159,466	6,201/6,263		467,368		532,821		532,821	168,014		(102,561)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026		148,454,596	6,218/6,280		1,006,412		1,161,168		1,161,168	372,813		(218,056)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/07/2026		61,830,715	6,257/6,655		2,336,663		2,891,153		2,891,153	1,059,891		(505,402)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/10/2026		117,751,602	6,197/6,260		827,843		921,903		921,903	271,619		(177,560)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/10/2026		107,259,705	6,197/6,260		730,126		839,766		839,766	264,639		(154,999)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/13/2026		62,218,776	6,197/6,260		434,648		486,644		486,644	143,501		(91,505)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2026		67,188,507	6,206/6,269		456,500		525,068		525,068	164,408		(95,840)				85/85
07/15/2026 6555.95 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/15/2025	07/15/2026		12,383,874	6,244/6,556		382,662		463,678		463,678	161,133		(80,117)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026		127,595,526	6,181/6,244		871,906		1,000,253		1,000,253	308,991		(180,643)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/17/2025	07/16/2026		87,855,922	6,201/6,264		607,425		683,566		683,566	197,626		(121,485)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/18/2025	07/17/2026		98,919,678	6,234/6,297		686,457		767,908		767,908	216,835		(135,385)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/21/2025	07/14/2026		76,853,844	6,272/6,695		3,169,886		3,738,266		3,738,266	1,191,672		(623,292)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026		136,182,174	6,234/6,297		940,239		1,049,772		1,049,772	292,867		(183,333)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2025	07/17/2026		130,156,730	6,234/6,297		888,724		1,009,101		1,009,101	291,668		(171,290)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2025	07/20/2026		78,089,000	6,234/6,297		533,200		604,861		604,861	173,574		(101,914)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2025	07/21/2026		109,954,350	6,243/6,306		755,288		850,901		850,901	239,576		(143,964)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/23/2025	07/22/2026		128,675,374	6,247/6,310		887,969		988,432		988,432	267,263		(166,801)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026		98,799,867	6,295/6,359		682,025		751,122		751,122	192,241		(123,143)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026		126,698,828	6,300/6,363		877,081		960,811		960,811	239,656		(155,925)				85/85

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
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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/28/2025	07/21/2026		67,260,687	6,333/6,762		2,763,440		3,203,179		3,203,179	928,775		(489,036)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/28/2025	07/24/2026		149,549,126	6,325/6,389		1,065,530		1,131,565		1,131,565	253,022		(186,987)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/29/2025	07/24/2026		170,491,267	6,325/6,389		1,175,636		1,291,732		1,291,732	319,698		(203,602)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/29/2025	07/27/2026		66,763,357	6,325/6,389		449,909		505,432		505,432	132,793		(77,270)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026		89,109,269	6,326/6,390		617,580		674,298		674,298	162,491		(105,773)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/30/2025	07/29/2026		128,676,236	6,307/6,371		892,117		974,502		974,502	232,714		(150,329)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/30/2026		78,345,071	6,299/6,363		547,552		592,133		592,133	132,798		(88,217)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/01/2025	07/31/2026		110,591,393	6,276/6,339		731,164		859,722		859,722	244,326		(115,768)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/28/2026		71,689,701	6,339/6,772		2,863,390		3,466,084		3,466,084	1,053,115		(450,421)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026		149,906,413	6,176/6,238		1,047,696		1,156,077		1,156,077	271,810		(163,429)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2025	07/31/2026		149,666,605	6,176/6,238		1,043,768		1,155,931		1,155,931	272,518		(160,355)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2025	08/03/2026		70,561,981	6,176/6,238		492,096		544,484		544,484	127,361		(74,973)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2025	08/04/2026		90,221,417	6,267/6,330		608,775		692,314		692,314	176,032		(92,493)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/05/2026		98,904,373	6,236/6,299		684,197		756,310		756,310	174,176		(102,062)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/07/2025	08/06/2026		66,577,656	6,282/6,345		457,372		507,104		507,104	114,526		(64,794)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/08/2025	08/07/2026		139,915,442	6,277/6,340		969,999		1,058,631		1,058,631	223,355		(134,722)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/04/2026		70,503,167	6,321/6,769		3,029,549		3,503,747		3,503,747	891,187		(416,988)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/07/2026		146,845,925	6,326/6,389		1,014,973		1,106,032		1,106,032	229,592		(138,534)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	08/07/2026		135,504,356	6,326/6,389		942,709		1,013,061		1,013,061	196,749		(126,397)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	08/10/2026		73,326,317	6,326/6,389		509,792		547,805		547,805	105,797		(67,784)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2026		79,833,770	6,310/6,373		556,647		597,074		597,074	114,237		(73,810)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2026		156,815,100	6,381/6,446		1,079,144		1,161,829		1,161,829	222,795		(140,110)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2026		77,841,691	6,402/6,467		536,573		573,858		573,858	102,866		(65,581)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026		113,038,432	6,404/6,469		773,942		833,661		833,661	152,162		(92,443)				85/85
08/14/2026 6772.29 CALL	INDEXED LIFE PRODUCTS EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/15/2025	08/14/2026		17,844,662	6,450/6,772		552,827		616,320		616,320	129,525		(66,032)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/18/2025	08/11/2026		66,979,768	6,432/6,870		2,723,228		3,082,740		3,082,740	680,792		(321,280)				85/85

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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CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	08/18/2025	08/14/2026		172,810,893	6,385/6,450		1,174,550		1,279,775		1,279,775	242,638		(137,413)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	08/19/2025	08/14/2026		170,181,547	6,385/6,450		1,155,460		1,266,747		1,266,747	243,616		(132,329)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	08/19/2025	08/17/2026		109,767,867	6,385/6,450		746,647		816,556		816,556	154,708		(84,799)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	08/19/2025	08/18/2026		148,960,144	6,385/6,449		1,011,144		1,107,840		1,107,840	211,219		(114,522)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA	08/20/2025	08/19/2026		104,919,525	6,347/6,411		712,977		787,206		787,206	153,011		(78,782)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	08/21/2025	08/20/2026		64,290,628	6,332/6,396		436,796		483,805		483,805	91,902		(44,893)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	08/22/2025	08/21/2026		139,455,306	6,306/6,370		977,564		1,033,825		1,033,825	154,017		(97,756)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	08/25/2025	08/18/2026		81,487,794	6,422/6,895		3,552,520		4,025,121		4,025,121	821,866		(349,265)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	08/25/2025	08/21/2026		143,449,243	6,402/6,467		983,146		1,056,350		1,056,350	169,055		(95,850)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	08/26/2025	08/21/2026		155,856,225	6,402/6,467		1,067,085		1,149,137		1,149,137	183,396		(101,343)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	08/26/2025	08/24/2026		114,988,692	6,402/6,467		787,281		847,344		847,344	134,212		(74,148)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	08/26/2025	08/25/2026		106,517,334	6,375/6,439		735,890		787,240		787,240	120,467		(69,117)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA	08/27/2025	08/26/2026		161,739,780	6,401/6,466		1,109,706		1,187,203		1,187,203	178,659		(101,161)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	ROYAL BANK OF CANADA	08/28/2025	08/27/2026		68,932,708	6,417/6,481		472,121		503,046		503,046	69,063		(38,138)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	08/29/2025	08/28/2026		135,432,852	6,437/6,502		916,747		990,190		990,190	144,944		(71,501)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	09/02/2025	08/25/2026		83,992,009	6,471/6,942		3,423,250		4,078,930		4,078,930	916,040		(260,360)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA	09/02/2025	08/28/2026		144,523,564	6,396/6,460		975,243		1,073,069		1,073,069	171,378		(73,552)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG	09/03/2025	08/28/2026		149,831,830	6,396/6,460		1,011,629		1,108,592		1,108,592	170,639		(73,676)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG	09/03/2025	08/31/2026		104,062,006	6,396/6,460		702,320		769,526		769,526	117,929		(50,723)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG	09/03/2025	09/01/2026		94,447,197	6,396/6,460		637,223		698,259		698,259	106,931		(45,894)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG	09/03/2025	09/02/2026		67,650,252	6,351/6,416		463,249		502,454		502,454	72,477		(33,272)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC	09/04/2025	09/03/2026		86,121,391	6,384/6,448		592,605		631,893		631,893	77,148		(37,861)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	09/05/2025	09/04/2026		54,379,253	6,437/6,502		368,972		396,128		396,128	49,705		(22,548)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	09/08/2025	09/01/2026		68,906,439	6,465/6,903		2,802,624		3,102,279		3,102,279	464,978		(165,323)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE	09/08/2025	09/04/2026		124,915,638	6,417/6,482		842,536		910,058		910,058	116,807		(49,285)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA	09/09/2025	09/04/2026		141,771,188	6,417/6,482		979,461		1,030,407		1,030,407	105,664		(54,718)				85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	09/04/2026		82,375,631	6,417/6,482		569,112		598,714		598,714	61,396		(31,794)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	09/08/2026		124,113,225	6,430/6,495		854,414		899,813		899,813	92,604		(47,205)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2025	09/09/2026		93,676,129	6,447/6,513		646,947		674,736		674,736	61,745		(33,956)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2026		56,205,047	6,467/6,532		398,593		400,317		400,317	19,440		(17,715)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2025	09/11/2026		145,695,240	6,522/6,587		1,001,266		1,026,312		1,026,312	66,765		(41,719)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/15/2025	09/08/2026		85,950,995	6,530/6,979		3,625,884		3,756,602		3,756,602	273,309		(142,591)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/15/2025	09/11/2026		173,112,289	6,518/6,584		1,210,871		1,216,156		1,216,156	52,505		(47,221)				85/85
09/15/2026 6946.04 CALL	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/15/2026		29,146,907	6,615/6,946		899,096		929,987		929,987	63,179		(32,288)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2025	09/11/2026		142,951,362	6,518/6,584		988,703		1,004,101		1,004,101	51,301		(35,903)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2025	09/14/2026		98,639,152	6,518/6,584		683,268		692,668		692,668	34,006		(24,605)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/16/2025	09/15/2026		130,409,796	6,549/6,615		895,652		910,079		910,079	46,590		(32,164)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026		134,863,209	6,541/6,607		924,820		945,054		945,054	50,892		(30,657)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026		73,963,689	6,534/6,600		510,644		515,889		515,889	18,011		(12,766)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026		201,426,592	6,566/6,632		1,393,355		1,391,470		1,391,470	29,078		(30,963)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/15/2026		71,998,690	6,616/7,085		3,078,903		3,079,911		3,079,911	61,548		(60,540)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/18/2026		203,850,181	6,598/6,664		1,396,683		1,390,156		1,390,156	20,706		(27,233)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/23/2025	09/18/2026		136,316,312	6,598/6,664		924,148		934,711		934,711	26,052		(15,489)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/23/2025	09/21/2026		124,775,814	6,598/6,664		846,472		855,173		855,173	22,770		(14,069)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/23/2025	09/22/2026		160,814,913	6,627/6,694		1,081,536		1,093,992		1,093,992	30,383		(17,926)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/24/2025	09/23/2026		82,782,960	6,590/6,657		561,974		570,054		570,054	15,841		(7,762)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2025	09/24/2026		41,950,074	6,572/6,638		282,682		291,722		291,722	10,610		(1,570)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/26/2025	09/25/2026		115,651,922	6,539/6,605		797,864		803,778		803,778	8,131		(2,216)				85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/29/2025	09/22/2026		78,200,878	6,649/7,100		3,127,894		67,394		67,394	(3,060,500)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/29/2025	09/25/2026		158,822,465	6,577/6,644		1,084,243		9,384		9,384	(1,074,859)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2025	09/25/2026		223,798,187	6,577/6,644		1,532,978		8,816		8,816	(1,524,162)						85/85
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2025	09/28/2026		123,163,791	6,577/6,644		844,438		3,650		3,650	(840,788)						85/85

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)
CALL SPREAD OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2025	09/29/2026		165,829,371	6,595/6,661		1,131,388		5,657		5,657	(1,125,731)						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/09/2023	10/02/2025		1,875,866	124	26,298			160,152		160,152	28,092		(26,202)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/16/2023	10/09/2025		2,442,165	125	33,803			188,893		188,893	32,529		(32,841)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/23/2023	10/16/2025		1,711,327	125	19,894			142,033		142,033	19,388		(18,858)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/30/2023	10/23/2025		2,138,337	123	28,639			199,601		199,601	29,602		(26,504)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/06/2023	10/30/2025		1,774,945	124	29,749			158,557		158,557	28,760		(26,892)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/13/2023	11/06/2025		2,748,747	125	40,641			213,228		213,228	34,053		(35,906)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/20/2023	11/13/2025		3,452,183	126	52,994			241,885		241,885	39,022		(45,783)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/27/2023	11/20/2025		2,671,027	126	43,217			179,156		179,156	29,660		(36,527)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/04/2023	11/28/2025		2,465,903	127	43,479			152,398		152,398	26,971		(35,860)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/11/2023	12/04/2025		2,534,393	127	44,692			146,374		146,374	24,805		(36,205)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/18/2023	12/11/2025		2,056,925	128	37,381			109,598		109,598	18,412		(29,665)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/26/2023	12/18/2025		742,157	128	14,664			42,087		42,087	7,854		(11,406)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/02/2024	12/26/2025		1,453,714	128	29,325			76,661		76,661	14,126		(22,300)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/08/2024	01/02/2026		517,052	128	10,595			27,145		27,145	4,949		(7,903)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/16/2024	01/08/2026		438,878	129	8,928			21,746		21,746	3,771		(6,552)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/22/2024	01/15/2026		1,169,634	129	25,770			57,332		57,332	11,120		(18,563)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/29/2024	01/22/2026		1,929,107	130	42,517			83,768		83,768	15,761		(30,070)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/05/2024	01/29/2026		1,427,872	130	28,704			57,581		57,581	8,409		(19,939)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/12/2024	02/05/2026		3,050,812	130	67,347			133,267		133,267	23,517		(45,965)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/20/2024	02/12/2026		1,512,964	130	33,849			66,866		66,866	11,749		(22,705)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/26/2024	02/19/2026		907,200	130	20,717			35,656		35,656	6,405		(13,661)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/04/2024	02/26/2026		1,880,580	131	44,428			70,907		70,907	13,447		(28,810)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/11/2024	03/04/2026		1,958,305	131	47,332			69,347		69,347	13,722		(30,262)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/18/2024	03/11/2026		1,280,636	132	29,301			42,827		42,827	7,269		(18,431)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/25/2024	03/18/2026		901,223	132	21,053			28,616		28,616	5,064		(13,033)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/01/2024	03/25/2026		1,094,648	132	26,891			32,584		32,584	6,595		(16,386)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/08/2024	04/01/2026		2,939,398	132	68,111			96,393		96,393	15,654		(40,866)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/15/2024	04/08/2026		3,102,216	130	67,746			139,621		139,621	18,387		(40,032)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/22/2024	04/15/2026		3,498,776	128	95,372			187,013		187,013	36,207		(55,515)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/29/2024	04/22/2026		2,939,133	129	76,772			140,273		140,273	25,339		(44,031)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/06/2024	04/29/2026		1,746,156	129	49,853			88,506		88,506	17,978		(28,178)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/13/2024	05/06/2026		924,211	131	25,836			37,868		37,868	7,821		(14,394)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/20/2024	05/13/2026		2,571,499	132	72,998			91,451		91,451	20,348		(40,098)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/28/2024	05/20/2026		1,488,138	132	34,635			53,307		53,307	7,186		(18,761)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/03/2024	05/27/2026		1,392,933	130	41,226			65,651		65,651	13,405		(22,025)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/10/2024	06/03/2026		1,125,335	131	31,848			46,379		46,379	9,015		(16,785)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/17/2024	06/10/2026		1,025,427	131	31,079			42,050		42,050	9,163		(16,161)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/24/2024	06/17/2026		1,887,449	132	59,060			68,670		68,670	16,669		(30,307)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/01/2024	06/24/2026		1,182,606	132	33,115			42,589		42,589	8,127		(16,772)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/08/2024	07/01/2026		2,650,596	132	80,053			97,264		97,264	21,131		(40,026)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/15/2024	07/08/2026		1,368,274	133	46,521			45,631		45,631	13,018		(22,966)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/22/2024	07/15/2026		1,576,648	135	46,095			40,321		40,321	10,124		(22,471)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/29/2024	07/22/2026		1,838,777	134	61,545			53,581		53,581	15,900		(29,633)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/05/2024	07/29/2026		757,738	135	19,897			18,701		18,701	3,556		(9,463)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/12/2024	08/05/2026		1,376,256	135	42,579			35,636		35,636	9,596		(20,007)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/19/2024	08/12/2026		1,221,704	135	43,424			29,703		29,703	11,059		(20,161)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/26/2024	08/19/2026		1,573,356	137	53,626			31,428		31,428	12,857		(24,605)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/03/2024	08/26/2026		1,457,508	137	49,044			26,552		26,552	11,493		(22,241)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/09/2024	09/02/2026		1,570,195	137	50,489			28,630		28,630	11,134		(22,633)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2026		1,139,503	138	40,028			18,930		18,930	9,603		(17,740)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/23/2024	09/16/2026		1,100,046	139	36,545			17,177		17,177	8,267		(16,014)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/30/2024	09/23/2026		1,778,121	138	60,483			29,378		29,378	13,757		(26,209)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/07/2024	09/30/2026		1,751,224	138	52,046			30,081		30,081	10,009		(22,305)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/07/2025		25,013,848	139	500,083			17		17	230,093		(489,329)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/07/2026		1,809,977	137	72,813			35,537		35,537	18,452		(30,866)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/14/2024	10/07/2025		24,802,095	6,021	1,256,700			2,846,813		2,846,813	2,710,659		(1,229,674)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/21/2024	10/14/2025		24,228,473	140	433,105			266		266	185,311		(413,418)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/21/2024	10/14/2026		1,992,296	139	65,203			28,909		28,909	14,048		(27,343)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/14/2025		26,435,924	6,087	1,199,495			2,779,647		2,779,647	2,613,571		(1,144,972)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/28/2024	10/21/2025		20,692,613	139	321,173			2,117		2,117	85,955		(299,250)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	10/28/2024	10/21/2026		1,497,164	138	49,956			28,126		28,126	10,536		(20,726)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/28/2024	10/21/2025		27,665,208	6,080	1,280,319			2,994,706		2,994,706	2,758,574		(1,192,925)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/04/2024	10/28/2025		13,276,502	138	204,522			9,558		9,558	20,144		(186,115)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/04/2024	10/28/2026		1,185,533	137	37,867			25,357		25,357	7,483		(15,545)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2024	10/28/2025		26,668,574	6,021	1,178,090			3,246,763		3,246,763	2,716,791		(1,072,062)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/11/2024	11/04/2025		17,391,321	138	433,568			21,804		21,804	169,590		(385,551)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/11/2024	11/04/2026		1,075,419	138	40,394			18,910		18,910	9,340		(16,410)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2024	11/04/2025		25,962,456	6,128	1,490,561			2,609,188		2,609,188	2,691,508		(1,325,482)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/18/2024	11/11/2025		19,561,727	140	292,011			7,701		7,701	72,549		(253,882)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/18/2024	11/11/2026		1,171,623	138	40,708			23,003		23,003	8,626		(16,367)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/18/2024	11/11/2025		26,383,096	6,208	1,184,790			2,398,924		2,398,924	2,313,140		(1,030,089)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/25/2024	11/18/2025		28,761,119	6,171	1,595,392			2,783,495		2,783,495	2,815,589		(1,356,828)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/25/2024	11/18/2025		19,297,099	139	468,541			27,119		27,119	183,777		(398,479)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	11/25/2024	11/18/2026		1,347,372	138	53,719			25,235		25,235	12,682		(21,378)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/25/2025		23,669,503	6,271	1,260,888			1,951,778		1,951,778	2,103,813		(1,049,459)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/25/2025		12,181,126	140	253,346			9,055		9,055	100,270		(210,864)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/02/2024	11/25/2026		1,107,792	139	40,953			17,720		17,720	9,141		(16,133)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/09/2024	12/02/2025		16,809,671	141	273,201			12,200		12,200	79,277		(222,638)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/09/2024	12/02/2026		1,515,387	139	52,423			26,364		26,364	10,818		(20,445)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/09/2024	12/02/2025		27,690,269	6,324	1,425,943			2,113,063		2,113,063	2,320,548		(1,162,037)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/09/2025		15,944,260	140	258,433			29,561		29,561	43,095		(206,293)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/09/2026		2,888,076	138	99,926			62,097		62,097	20,129		(38,585)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/16/2024	12/09/2025		30,686,252	6,328	1,715,994			2,379,468		2,379,468	2,672,415		(1,369,785)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/23/2024	12/16/2025		16,644,451	137	286,945			84,721		84,721	22,016		(224,458)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/23/2024	12/16/2026		1,964,330	136	70,345			55,728		55,728	14,680		(26,897)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/23/2024	12/16/2025		33,941,675	6,232	1,851,906			3,219,057		3,219,057	3,144,282		(1,448,626)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/30/2024	12/23/2025		14,668,147	137	278,904			114,573		114,573	309,288		(213,695)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/30/2024	12/23/2026		542,207	135	19,972			16,843		16,843	24,234		(7,545)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/30/2024	12/23/2025		26,986,377	6,268	1,300,032			2,471,311		2,471,311	3,609,977		(996,081)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/06/2025	12/30/2025		13,978,564	136		266,070		122,904		122,904	55,639		(198,805)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/06/2025	12/30/2026		1,154,687	134	43,871			38,356		38,356	10,670		(16,185)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/06/2025	12/30/2025		25,876,743	6,170	1,635,067			2,754,519		2,754,519	2,341,159		(1,221,708)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/13/2025	01/06/2026		15,795,077	136	264,021			154,665		154,665	82,727		(192,083)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/13/2025	01/06/2027		935,738	133	32,124			34,872		34,872	14,288		(11,540)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/06/2026		26,466,585	6,157	1,322,886			3,000,001		3,000,001	2,639,552		(962,437)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/21/2025	01/13/2026		19,085,196	135	510,330			240,285		240,285	90,780		(360,825)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/21/2025	01/13/2027		1,080,603	134	47,094			36,615		36,615	5,938		(16,417)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/21/2025	01/13/2026		26,471,799	6,155	1,818,949			2,938,449		2,938,449	2,405,574		(1,286,074)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/27/2025	01/20/2026		17,096,408	137	414,998			141,276		141,276	11,880		(285,602)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/27/2025	01/20/2027		1,414,053	135	60,665			42,021		42,021	1,970		(20,614)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/27/2025	01/20/2026		27,742,751	6,347	1,293,629			2,402,098		2,402,098	1,998,747		(890,279)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/03/2025	01/27/2026		19,957,711	138	471,948			152,341		152,341	(4,091)		(315,516)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/03/2025	01/27/2027		2,645,202	136	111,742			75,474		75,474	618		(36,886)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/03/2025	01/27/2026		32,478,818	6,318		1,672,340		2,979,726		2,979,726	2,425,411		(1,118,025)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/10/2025	02/03/2026		18,779,957	138		436,934		126,011		126,011	(27,407)		(283,516)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/10/2025	02/03/2027		1,838,645	137		74,426		46,901		46,901	(3,679)		(23,845)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/10/2025	02/03/2026		34,140,416	6,309		1,902,967		3,202,972		3,202,972	2,534,795		(1,234,790)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/18/2025	02/10/2026		19,828,668	138		436,940		127,800		127,800	(34,668)		(274,472)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/18/2025	02/10/2027		1,909,381	137		74,536		47,005		47,005	(4,446)		(23,086)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/18/2025	02/10/2026		35,527,350	6,337		2,075,573		3,231,339		3,231,339	2,459,577		(1,303,811)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/24/2025	02/17/2026		18,791,477	138		440,222		129,650		129,650	(42,234)		(268,338)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	02/24/2025	02/17/2027		1,417,522	137		57,031		34,909		34,909	(4,957)		(17,165)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/24/2025	02/17/2026		33,118,200	6,364		1,579,977		2,983,715		2,983,715	2,366,814		(963,076)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/03/2025	02/24/2026		49,593,683	6,204		2,693,661		5,737,490		5,737,490	4,632,786		(1,588,958)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/03/2025	02/24/2026		20,110,971	139		501,502		127,380		127,380	(78,293)		(295,830)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/03/2025	02/24/2027		2,153,418	137		92,767		52,238		52,238	(13,510)		(27,020)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/10/2025	03/03/2026		16,874,134	139		346,451		102,886		102,886	(46,010)		(197,555)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/10/2025	03/03/2027		1,161,157	138		42,693		25,978		25,978	(4,695)		(12,020)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/10/2025	03/03/2026		43,803,829	6,074		2,034,180		6,244,761		6,244,761	5,370,520		(1,159,940)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/17/2025	03/10/2026		22,116,063	138		505,132		186,907		186,907	(40,119)		(278,106)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/17/2025	03/10/2027		1,264,057	137		51,009		33,618		33,618	(3,525)		(13,866)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2025	03/10/2026		41,345,192	5,864		2,699,520		7,251,946		7,251,946	6,038,679		(1,486,253)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/24/2025	03/17/2026		21,533,212	138		512,097		199,717		199,717	(40,509)		(271,872)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/24/2025	03/17/2027		1,046,195	137		42,663		28,302		28,302	(3,177)		(11,183)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/24/2025	03/17/2026		45,853,052	5,882		3,214,160		7,859,608		7,859,608	6,351,842		(1,706,394)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/31/2025	03/24/2026		23,269,320	138		579,831		211,922		211,922	(71,478)		(296,431)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	03/31/2025	03/24/2027		1,051,233	137		43,378		27,170		27,170	(5,258)		(10,950)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2025	03/24/2026		39,270,096	5,924		2,005,782		6,760,636		6,760,636	5,780,282		(1,025,428)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/07/2025	03/31/2026		26,217,880	5,751		1,021,878		5,760,004		5,760,004	5,240,454		(502,328)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/07/2025	03/31/2026		17,677,717	138		179,537		181,518		181,518	90,237		(88,256)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/07/2025	03/31/2027		822,250	136		22,809		26,396		26,396	9,123		(5,536)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/07/2026		17,479,624	133		455,705		460,067		460,067	219,414		(215,052)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/14/2025	04/07/2027		1,134,811	133		46,808		49,258		49,258	13,357		(10,907)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/14/2025	04/07/2026		23,957,308	5,441		2,283,314		6,226,195		6,226,195	5,020,399		(1,077,519)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/14/2026		18,528,472	5,572		1,110,461		4,642,334		4,642,334	4,034,076		(502,203)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/21/2025	04/14/2026		14,568,865	134		303,793		340,386		340,386	173,982		(137,390)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/21/2025	04/14/2027		544,132	133		20,432		23,126		23,126	7,257		(4,562)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/28/2025	04/21/2026		23,389,727	134		578,520		557,412		557,412	229,151		(250,259)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	04/28/2025	04/21/2027		888,711	133		36,902		37,735		37,735	8,715		(7,882)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/21/2026		21,911,677	5,604		1,788,687		5,066,999		5,066,999	4,052,070		(773,758)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/05/2025	04/28/2026		15,870,773	135		369,502		347,371		347,371	130,444		(152,575)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/05/2025	04/28/2027		1,692,592	134		65,509		66,133		66,133	13,981		(13,356)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/05/2025	04/28/2026		21,030,144	5,827		1,629,767		3,992,076		3,992,076	3,035,275		(672,966)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/12/2025	05/05/2026		17,062,400	134		391,680		394,698		394,698	157,050		(154,031)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/12/2025	05/05/2027		1,051,737	134		39,529		41,408		41,408	9,554		(7,676)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2025	05/05/2026		24,918,396	5,881		2,094,554		4,428,574		4,428,574	3,157,722		(823,701)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/19/2025	05/12/2026		19,545,180	135		471,302		431,968		431,968	136,742		(176,076)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/19/2025	05/12/2027		1,354,235	134		55,504		54,915		54,915	9,649		(10,239)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/19/2025	05/12/2026		21,505,159	6,115		1,562,577		3,055,663		3,055,663	2,076,858		(583,772)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/27/2025	05/19/2026		16,740,285	135		349,827		345,843		345,843	119,195		(123,179)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	05/27/2025	05/19/2027		953,929	134		36,582		37,870		37,870	7,638		(6,351)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/27/2025	05/19/2026		21,291,813	6,147		1,387,525		2,985,485		2,985,485	2,086,526		(488,565)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/02/2025	05/26/2026		15,973,061	135		363,377		359,750		359,750	117,839		(121,466)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/02/2025	05/26/2027		2,199,416	133		88,714		91,104		91,104	17,032		(14,642)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/02/2025	05/26/2026		18,271,123	6,125		1,216,238		2,640,148		2,640,148	1,830,461		(406,552)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/09/2025	06/02/2026		22,406,888	135		477,637		511,393		511,393	184,024		(150,268)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/09/2025	06/02/2027		653,626	134		23,549		25,315		25,315	5,424		(3,658)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/09/2025	06/02/2026		20,611,501	6,221		1,345,297		2,686,291		2,686,291	1,764,233		(423,240)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/09/2026		19,152,507	135		415,484		453,488		453,488	160,549		(122,544)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/16/2025	06/09/2027		1,182,727	134		44,035		47,668		47,668	10,046		(6,413)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2025	06/09/2026		21,069,849	6,284		1,284,576		2,587,978		2,587,978	1,682,280		(378,878)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/23/2025	06/16/2026		16,534,679	134		383,086		415,196		415,196	137,567		(105,456)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/23/2025	06/16/2027		612,035	133		25,285		27,073		27,073	5,224		(3,437)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2025	06/16/2026		21,855,831	6,257		1,331,508		2,804,477		2,804,477	1,839,508		(366,539)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/30/2025	06/23/2026		22,300,964	135		557,108		545,824		545,824	131,123		(142,407)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/30/2025	06/23/2027		2,037,784	134		84,946		85,005		85,005	10,781		(10,721)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/23/2026		25,361,435	6,377		1,629,396		2,811,322		2,811,322	1,598,429		(416,503)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/07/2025	06/30/2026		15,283,964	135		324,461		335,747		335,747	87,844		(76,558)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/07/2025	06/30/2027		1,227,699	135		45,610		47,199		47,199	6,903		(5,314)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/07/2025	06/30/2026		20,232,111	6,510		1,151,837		1,931,633		1,931,633	1,051,577		(271,782)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/07/2026		18,331,334	135		390,233		436,013		436,013	130,184		(84,404)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/14/2025	07/07/2027		1,271,264	134		47,740		51,730		51,730	9,088		(5,098)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/14/2025	07/07/2026		19,684,804	6,531		1,126,928		1,843,547		1,843,547	960,365		(243,746)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/21/2025	07/14/2026		16,873,137	6,547		1,042,983		1,552,280		1,552,280	714,378		(205,081)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/21/2025	07/14/2026		17,110,535	135		358,208		415,274		415,274	127,500		(70,434)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/21/2025	07/14/2027		1,656,946	133		66,392		73,097		73,097	13,151		(6,446)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/28/2025	07/21/2026		16,843,101	135		371,316		429,708		429,708	124,102		(65,710)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/28/2025	07/21/2027		1,169,434	134		45,073		49,550		49,550	8,416		(3,938)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	07/28/2025	07/21/2026		20,599,264	6,613		1,231,266		1,753,520		1,753,520	740,147		(217,893)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/04/2025	07/28/2026		18,751,095	135		423,833		477,083		477,083	119,920		(66,670)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/04/2025	07/28/2027		1,760,713	133		71,557		76,793		76,793	10,794		(5,558)				85/85

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)
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/28/2026		18,658,531	6,605		1,021,974		1,644,445		1,644,445	783,231		(160,760)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/11/2025	08/04/2026		14,116,224	135		286,592		360,516		360,516	113,371		(39,447)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/11/2025	08/04/2027		1,416,609	133		55,071		63,247		63,247	11,919		(3,743)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/04/2026		23,786,433	6,599		1,449,773		2,116,854		2,116,854	866,628		(199,547)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/18/2025	08/11/2026		14,685,873	135		322,464		381,422		381,422	97,001		(38,044)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/18/2025	08/11/2027		1,299,972	134		50,853		56,023		56,023	8,132		(2,962)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/18/2025	08/11/2026		19,602,891	6,718		1,089,036		1,506,507		1,506,507	545,953		(128,482)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/25/2025	08/18/2026		19,458,089	136		388,987		460,145		460,145	109,401		(38,243)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/25/2025	08/18/2027		1,615,542	134		61,327		67,119		67,119	8,770		(2,977)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/25/2025	08/18/2026		20,578,508	6,707		1,173,885		1,626,184		1,626,184	567,709		(115,410)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/02/2025	08/25/2026		22,425,809	136		460,988		530,741		530,741	104,814		(35,061)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/02/2025	08/25/2027		1,613,387	134		61,747		66,395		66,395	6,964		(2,316)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/02/2025	08/25/2026		22,002,171	6,754		1,085,320		1,673,306		1,673,306	670,532		(82,545)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/08/2025	09/01/2026		16,283,910	135		364,674		410,188		410,188	67,025		(21,512)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/08/2025	09/01/2027		1,031,894	134		40,364		42,571		42,571	3,383		(1,176)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/08/2025	09/01/2026		19,446,467	6,765		1,075,564		1,456,834		1,456,834	444,716		(63,446)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/08/2026		15,048,358	135		330,956		394,249		394,249	76,308		(13,015)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/15/2025	09/08/2027		1,258,865	135		42,847		46,940		46,940	4,924		(832)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/15/2025	09/08/2026		20,627,974	6,810		1,294,385		1,448,913		1,448,913	205,431		(50,903)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/22/2025	09/15/2026		17,499,919	135		375,204		440,883		440,883	73,057		(7,378)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/22/2025	09/15/2027		2,234,927	135		76,802		83,197		83,197	7,141		(746)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/15/2026		23,194,299	6,904		1,470,762		1,434,339		1,434,339	(7,504)		(28,919)				85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/29/2025	09/22/2026		21,055,287	136		479,526		49,183		49,183	(430,343)						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/29/2025	09/22/2027		1,434,830	135		53,181		1,846		1,846	(51,336)						85/85
CALL OPTION	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/29/2025	09/22/2026		28,762,548	6,944		1,634,720		83,536		83,536	(1,551,184)						85/85
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										129,325,990	393,279,037		737,958,832	XXX	737,958,842	468,691,678		(253,195,789)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										129,325,990	393,279,037		737,958,832	XXX	737,958,842	468,691,678		(253,195,789)			XXX	XXX
0289999999. Subtotal - Purchased 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)
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										614,389,512	1,262,351,607		3,280,125,596	XXX	3,280,125,606	1,717,900,633		(830,583,257)			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										614,389,512	1,262,351,607		3,280,125,596	XXX	3,280,125,606	1,717,900,633		(830,583,257)			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
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
RCV 2.71 PAY SOFRR 05/04/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	05/04/2042		313,000,000	2.71 (SOFRR)			(4,048,741)	(46,768,246)		(46,768,246)	6,423,922		1,556,141		6,376,821		0002
RCV 1.86 PAY SOFRR 02/10/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	02/10/2042		174,000,000	1.86 (SOFRR)			(3,344,012)	(43,676,603)		(43,676,603)	2,911,594		1,660,521		3,520,582		0002
RCV 2.66 PAY SOFRR 08/30/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	08/26/2022	08/30/2052		10,000,000	2.66 (SOFRR)			(134,032)	(2,090,585)		(2,090,585)	33,612				259,491		0002
RCV 3.14 PAY SOFRR 09/20/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/16/2022	09/20/2042		31,000,000	3.14 (SOFRR)			(304,066)	(2,969,360)		(2,969,360)	764,214				638,772		0002
RCV 2.92 PAY SOFRR 09/20/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/16/2022	09/20/2052		8,000,000	2.92 (SOFRR)			(91,694)	(1,336,939)		(1,336,939)	28,124				207,814		0002
RCV SOFRR PAY 5.75 01/17/2028 USD/USD	73730EAD5	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/09/2023	01/17/2028		35,000,000	SOFRR 2.31 (5.75)			255,166			(7,098)					265,322		0002
RCV SOFRR PAY 6.21 01/18/2028 USD/USD	12803RAA2	D-1	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/10/2023	01/18/2028		30,000,000	SOFRR 2.7 (6.21)			205,738			(47,406)					227,554		0002
RCV 2.01 PAY SOFRR 04/06/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/10/2023	04/06/2052		9,000,000	2.01 (SOFRR)			(163,878)	(2,907,390)		(2,907,390)	19,921				231,801		0002
RCV 2.85 PAY SOFRR 08/30/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	03/14/2023	08/30/2032		32,000,000	2.85 (SOFRR)			(383,262)	(1,244,800)		(1,244,800)	1,258,123				420,911		0002
RCV SOFRR PAY 5.45 07/28/2026 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/27/2023	07/28/2026		300,000,000	SOFRR 1.05 (5.45)						(1,763,585)					1,362,160		0002
RCV 4.51 PAY SOFRR 10/30/2033 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	10/26/2023	10/30/2033		6,300,000	4.51 (SOFRR)			4,650	424,600		424,600	215,335				89,582		0002
RCV 4.90 PAY SOFRR 01/11/2029 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/04/2024	01/11/2029		400,000,000	4.9 (SOFRR 1.19)						3,907,458					3,624,876		0002
RCV 5.05 PAY SOFRR 03/31/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/09/2024	03/31/2032		747,662,147	5.05 (SOFRR 1.49)						6,190,180					9,533,872		0002
RCV 3.31 PAY SOFRR 09/30/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	09/30/2042		4,700,000	3.31 (SOFRR)			(39,998)	(409,234)		(409,234)	58,273				96,924		0002
RCV 2.62 PAY SOFRR 04/20/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	04/20/2042		1,800,000	2.62 (SOFRR)			(24,370)	(286,632)		(286,632)	46,079				36,629		0002
RCV 2.92 PAY SOFRR 08/26/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2024	08/26/2032		1,000,000	2.92 (SOFRR)			(11,426)	(34,746)		(34,746)	39,407				13,143		0002

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)
RCV 2.69 PAY SOFRR 06/08/2052 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2052		70,000,000	2.69 (SOFRR)			(917,627)	(14,276,558)		(14,276,558)	259,831				1,808,753		0002
RCV 2.82 PAY SOFRR 06/08/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2042		184,000,000	2.82 (SOFRR)			(2,225,633)	(24,379,723)		(24,379,723)	4,647,952				3,759,484		0002
RCV 2.77 PAY SOFRR 06/08/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/02/2024	06/08/2032		290,000,000	2.77 (SOFRR)			(3,617,749)	(12,074,003)		(12,074,003)	11,417,595				3,751,313		0002
RCV 2.47 PAY SOFRR 05/26/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/02/2024	05/26/2042		140,000,000	2.47 (SOFRR)			(2,070,137)	(24,570,954)		(24,570,954)	3,556,194				2,857,425		0002
RCV 2.29 PAY SOFRR 03/29/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2022	03/29/2042		43,000,000	2.29 (SOFRR)			(686,630)	(8,600,793)		(8,600,793)	799,778		310,731		873,443		0002
RCV 5.14 PAY SOFRR 07/31/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/26/2024	07/31/2030		699,415,576	5.14 (SOFRR 1.27)						16,310,137					7,690,087		0002
RCV 4.08 PAY SOFRR 04/12/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2024	04/12/2044		11,000,000	4.08 (SOFRR)			(27,320)	187,203		187,203	229,953				236,853		0002
RCV 4.96 PAY SOFRR 06/30/2031 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	08/16/2024	06/30/2031		303,178,960	4.96 (SOFRR 1.23)						4,572,937					3,635,205		0002
RCV 3.37 PAY SOFRR 10/16/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/11/2024	10/16/2061		115,000,000	3.37 (SOFRR)						(10,662,316)					3,453,280		0002
RCV 3.22 PAY SOFRR 10/16/2064 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/11/2024	10/16/2064		50,000,000	3.22 (SOFRR)						(4,653,932)					1,562,675		0002
RCV 3.25 PAY SOFRR 11/01/2063 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/11/2024	11/01/2063		90,000,000	3.25 (SOFRR)						(8,689,033)					2,778,083		0002
RCV 3.30 PAY SOFRR 10/27/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/11/2024	10/27/2062		115,000,000	3.3 (SOFRR)						(11,120,361)					3,502,247		0002
RCV 4.77 PAY SOFRR 10/31/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	10/16/2024	10/31/2032		798,330,211	4.77 (SOFRR 1.26)						267,996					10,628,899		0002
RCV 4.09 PAY SOFRR 12/23/2044 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/19/2024	12/23/2044		22,000,000	4.09 (SOFRR)			(48,625)	398,437		398,437	422,759				482,546		0002
RCV 3.92 PAY SOFRR 12/23/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	12/19/2024	12/23/2054		12,000,000	3.92 (SOFRR)			(42,419)	(46,285)		(46,285)	(14,860)				324,496		0002
RCV 4.11 PAY SOFRR 01/06/2045 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/02/2025	01/06/2045		480,000,000	4.11 (SOFRR)			(1,014,963)	9,778,747		9,778,747	9,778,747				10,538,758		0002
RCV 4.07 PAY SOFRR 01/06/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/02/2025	01/06/2035		470,000,000	4.07 (SOFRR)			(1,123,277)	16,813,738		16,813,738	16,813,738				7,156,501		0002
RCV 5.49 PAY SOFRR 07/31/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/09/2025	07/31/2035		487,502,661	5.49 (SOFRR 1.32)						21,067,225					7,645,542		0002
RCV 3.59 PAY SOFRR 04/07/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/03/2025	04/07/2035		180,000,000	SOFRR 0 (SOFRR)			(661,307)	(659,790)		(659,790)	(659,790)				2,777,384		0002
RCV 3.75 PAY SOFRR 04/11/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/09/2025	04/11/2035		318,000,000	SOFRR 0 (SOFRR)			(888,861)	2,960,995		2,960,995	2,960,995				4,909,534		0002
RCV SOFRR PAY 3.86 04/11/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/09/2025	04/11/2055		30,000,000	SOFRR 0 (SOFRR)			67,081	393,083		393,083	393,083				815,370		0002
RCV SOFRR PAY 3.88 04/14/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2025	04/14/2055		91,000,000	SOFRR 0 (SOFRR)			208,629	956,794		956,794	956,794				2,473,634		0002
RCV 3.77 PAY SOFRR 04/14/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2025	04/14/2035		560,000,000	3.77 (SOFRR)			(1,585,335)	5,866,089		5,866,089	5,866,089				8,649,447		0002
RCV SOFRR PAY 3.60 04/14/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/10/2025	04/14/2030		600,000,000	SOFRR 0 (SOFRR)			2,166,074	(5,598,491)		(5,598,491)	(5,598,491)				6,391,990		0002
RCV 3.93 PAY SOFRR 04/29/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/24/2025	04/29/2060		40,000,000	3.93 (SOFRR)						(620,135)					1,176,482		0002
RCV 3.90 PAY SOFRR 04/28/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/24/2025	04/28/2061		60,000,000	3.9 (SOFRR)						(1,153,595)					1,789,972		0002
RCV 4.31 PAY SOFRR 04/28/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/24/2025	04/28/2042		20,000,000	4.31 (SOFRR)						(15,822)					407,263		0002
RCV 3.95 PAY SOFRR 04/30/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	04/24/2025	04/30/2059		40,000,000	3.95 (SOFRR)						(403,372)					1,159,357		0002

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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)
RCV 4.28 PAY SOFRR 04/28/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2025	04/28/2041		70,000,000	4.28 (SOFRR)						160,046					1,381,782		0002
RCV 4.17 PAY SOFRR 04/30/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2025	04/30/2039		20,000,000	4.17 (SOFRR)						181,780					368,633		0002
RCV 4.23 PAY SOFRR 04/29/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/24/2025	04/29/2040		20,000,000	4.23 (SOFRR)						101,301					381,956		0002
RCV 4.04 PAY SOFRR 05/08/2045 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/06/2025	05/08/2045		90,000,000	4.04 (SOFRR)			(114,429)	961,434		961,434	961,434				1,993,070		0002
RCV SOFRR PAY 3.55 05/08/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	05/06/2025	05/08/2030		272,300,000	SOFRR 0 (SOFRR)			863,613	(1,956,494)		(1,956,494)	(1,956,494)				2,921,831		0002
RCV SOFRR PAY 3.65 06/04/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2025	06/04/2030		175,000,000	SOFRR 0 (SOFRR)			392,154	(2,054,728)		(2,054,728)	(2,054,728)				1,892,804		0002
RCV 4.09 PAY SOFRR 06/04/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	06/02/2025	06/04/2055		25,000,000	4.09 (SOFRR)			(21,543)	681,311		681,311	681,311				681,174		0002
RCV 4.07 PAY SOFRR 07/14/2045 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/10/2025	07/14/2045		95,000,000	4.07 (SOFRR)			(57,402)	1,346,208		1,346,208	1,346,208				2,113,617		0002
RCV SOFRR PAY 3.55 07/14/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	07/10/2025	07/14/2030		287,300,000	SOFRR 0 (SOFRR)			492,561	(2,074,536)		(2,074,536)	(2,074,536)				3,143,619		0002
RCV 5.09 PAY SOFRR 11/30/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	08/07/2025	11/30/2035		803,164,000	SOFRR 0 (SOFRR 1.38)				2,660,598							12,808,264		0002
RCV 5.95 PAY SOFRR 09/15/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/03/2025	09/15/2055		750,000,000	SOFRR 0 (SOFRR 1.85)				14,860,991							20,532,091		0002
RCV 3.48 PAY SOFRR 09/15/2035 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/11/2025	09/15/2035		110,000,000	SOFRR 0 (SOFRR)			(35,279)	(1,590,507)		(1,590,507)	(1,590,507)				1,736,153		0002
RCV 3.95 PAY SOFRR 10/01/2045 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/29/2025	10/01/2045		250,000,000	SOFRR 0 (SOFRR)				(450,917)		(450,917)	(450,917)				5,592,467		0002
RCV 3.96 PAY SOFRR 10/01/2045 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/29/2025	10/01/2045		175,000,000	SOFRR 0 (SOFRR)				(266,788)		(266,788)	(266,788)				3,914,727		0002
RCV SOFRR PAY 3.40 10/01/2030 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/29/2025	10/01/2030		250,000,000	SOFRR 0 (SOFRR)				(121,774)		(121,774)	(121,774)				2,796,616		0002
RCV 3.92 PAY SOFRR 10/01/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/29/2025	10/01/2055		57,000,000	SOFRR 0 (SOFRR)				(120,462)		(120,462)	(120,462)				1,561,579		0002
RCV 3.35 PAY SOFRR 09/23/2032 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	09/21/2022	09/23/2032		1,000,000	3.35 (SOFRR)			(8,219)	(8,957)		(8,957)	37,771				13,216		0002
RCV 1.52 PAY SOFRR 12/22/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2035		1,500,000	1.52 (SOFRR)						(268,077)					23,992		0002
RCV 1.45 PAY SOFRR 12/22/2055 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2055		1,500,000	1.45 (SOFRR)						(649,038)					41,248		0002
RCV 1.55 PAY SOFRR 12/21/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2036		1,000,000	1.55 (SOFRR)						(176,064)					16,758		0002
RCV 1.45 PAY SOFRR 12/21/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/21/2056		1,500,000	1.45 (SOFRR)						(630,031)					41,924		0002
RCV 1.43 PAY SOFRR 12/20/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2057		1,500,000	1.43 (SOFRR)						(617,669)					42,588		0002
RCV 1.42 PAY SOFRR 12/20/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2058		1,500,000	1.42 (SOFRR)						(597,080)					43,243		0002
RCV 1.39 PAY SOFRR 12/20/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2059		1,500,000	1.39 (SOFRR)						(589,541)					43,889		0002
RCV 1.37 PAY SOFRR 12/20/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/20/2060		1,500,000	1.37 (SOFRR)						(572,929)					44,527		0002
RCV 1.34 PAY SOFRR 12/22/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	12/16/2021	12/22/2061		1,000,000	1.34 (SOFRR)						(371,197)					30,105		0002
RCV 1.84 PAY SOFRR 01/12/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2036		40,000,000	1.84 (SOFRR)						(6,064,639)					641,573		0002
RCV 1.85 PAY SOFRR 01/11/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2037		39,000,000	1.85 (SOFRR)						(5,946,232)					655,224		0002
RCV 1.87 PAY SOFRR 01/11/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2038		78,000,000	1.87 (SOFRR)						(12,099,928)					1,367,250		0002

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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)
RCV 1.88 PAY SOFRR 01/11/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2039		58,000,000	1.88 (SOFRR)						(9,149,720)					1,057,224		0002
RCV 1.88 PAY SOFRR 01/11/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2040		14,000,000	1.88 (SOFRR)						(2,228,619)					264,619		0002
RCV 1.89 PAY SOFRR 01/13/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2041		26,000,000	1.89 (SOFRR)						(4,138,836)					508,475		0002
RCV 1.88 PAY SOFRR 01/12/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2042		33,000,000	1.88 (SOFRR)						(5,223,251)					666,075		0002
RCV 1.71 PAY SOFRR 01/12/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2056		53,000,000	1.71 (SOFRR)						(20,497,787)					1,458,803		0002
RCV 1.69 PAY SOFRR 01/11/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2057		57,000,000	1.69 (SOFRR)						(21,559,570)					1,594,577		0002
RCV 1.67 PAY SOFRR 01/11/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2058		26,000,000	1.67 (SOFRR)						(9,691,013)					738,877		0002
RCV 1.65 PAY SOFRR 01/11/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2059		22,000,000	1.65 (SOFRR)						(8,057,311)					634,807		0002
RCV 1.62 PAY SOFRR 01/11/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/11/2060		15,000,000	1.62 (SOFRR)						(5,380,822)					439,273		0002
RCV 1.59 PAY SOFRR 01/13/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/13/2061		21,000,000	1.59 (SOFRR)						(7,353,968)					623,954		0002
RCV 1.56 PAY SOFRR 01/12/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	01/07/2022	01/12/2062		18,000,000	1.56 (SOFRR)						(6,132,999)					542,317		0002
RCV 1.99 PAY SOFRR 02/17/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2036		22,000,000	1.99 (SOFRR)						(3,049,575)					354,552		0002
RCV 2.00 PAY SOFRR 02/16/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/16/2037		18,000,000	2 (SOFRR)						(2,544,328)					303,729		0002
RCV 2.01 PAY SOFRR 02/14/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2038		37,000,000	2.01 (SOFRR)						(5,372,135)					651,020		0002
RCV 2.02 PAY SOFRR 02/14/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2039		24,000,000	2.02 (SOFRR)						(3,550,918)					439,003		0002
RCV 2.02 PAY SOFRR 02/14/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2040		5,000,000	2.02 (SOFRR)						(749,497)					94,814		0002
RCV 2.01 PAY SOFRR 02/14/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2041		17,000,000	2.01 (SOFRR)						(2,562,101)					333,416		0002
RCV 2.00 PAY SOFRR 02/17/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2042		70,000,000	2 (SOFRR)						(10,530,109)					1,417,155		0002
RCV 1.82 PAY SOFRR 02/17/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2056		28,000,000	1.82 (SOFRR)						(10,248,835)					771,942		0002
RCV 1.80 PAY SOFRR 02/16/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/16/2057		23,000,000	1.8 (SOFRR)						(8,262,749)					644,439		0002
RCV 1.78 PAY SOFRR 02/14/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2058		21,000,000	1.78 (SOFRR)						(7,457,501)					597,645		0002
RCV 1.75 PAY SOFRR 02/14/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2059		9,000,000	1.75 (SOFRR)						(3,143,704)					260,057		0002
RCV 1.72 PAY SOFRR 02/14/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2060		12,000,000	1.72 (SOFRR)						(4,115,179)					351,895		0002
RCV 1.68 PAY SOFRR 02/14/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/14/2061		17,000,000	1.68 (SOFRR)						(5,707,899)					505,732		0002
RCV 1.65 PAY SOFRR 02/17/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/10/2022	02/17/2062		9,000,000	1.65 (SOFRR)						(2,942,241)					271,527		0002
RCV 2.02 PAY SOFRR 03/01/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2040		31,000,000	2.02 (SOFRR)						(4,646,320)					588,743		0002
RCV 2.02 PAY SOFRR 03/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/03/2041		97,000,000	2.02 (SOFRR)						(14,585,821)					1,905,308		0002
RCV 1.73 PAY SOFRR 03/01/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2060		7,000,000	1.73 (SOFRR)						(2,380,473)					205,403		0002
RCV 2.17 PAY SOFRR 03/23/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2036		21,000,000	2.17 (SOFRR)						(2,613,507)					339,995		0002

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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)
RCV 2.20 PAY SOFRR 03/23/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2037		12,000,000	2.2 (SOFRR)						(1,509,791)					203,337		0002
RCV 2.22 PAY SOFRR 03/23/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2038		44,000,000	2.22 (SOFRR)						(5,688,343)					777,348		0002
RCV 2.24 PAY SOFRR 03/23/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2039		24,000,000	2.24 (SOFRR)						(3,163,861)					440,662		0002
RCV 2.25 PAY SOFRR 03/25/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2040		3,000,000	2.25 (SOFRR)						(401,149)					57,105		0002
RCV 2.25 PAY SOFRR 03/24/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2041		17,000,000	2.25 (SOFRR)						(2,284,905)					334,542		0002
RCV 2.24 PAY SOFRR 03/23/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2042		81,000,000	2.24 (SOFRR)						(10,878,661)					1,644,503		0002
RCV 1.99 PAY SOFRR 03/23/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2056		29,000,000	1.99 (SOFRR)						(9,747,464)					800,771		0002
RCV 1.97 PAY SOFRR 03/23/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2057		18,000,000	1.97 (SOFRR)						(5,949,696)					505,113		0002
RCV 1.94 PAY SOFRR 03/23/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2058		11,000,000	1.94 (SOFRR)						(3,605,725)					313,542		0002
RCV 1.91 PAY SOFRR 03/23/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2059		5,000,000	1.91 (SOFRR)						(1,617,106)					144,695		0002
RCV 1.87 PAY SOFRR 03/25/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/25/2060		6,000,000	1.87 (SOFRR)						(1,914,879)					176,228		0002
RCV 1.84 PAY SOFRR 03/24/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/24/2061		9,000,000	1.84 (SOFRR)						(2,814,185)					268,134		0002
RCV 1.79 PAY SOFRR 03/23/2062 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/21/2022	03/23/2062		5,000,000	1.79 (SOFRR)						(1,526,792)					151,041		0002
RCV 2.29 PAY SOFRR 03/30/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/30/2036		122,000,000	2.29 (SOFRR)						(13,925,945)					1,977,013		0002
RCV 2.28 PAY SOFRR 03/29/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2037		108,000,000	2.28 (SOFRR)						(12,878,419)					1,831,338		0002
RCV 2.28 PAY SOFRR 03/29/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2038		163,000,000	2.28 (SOFRR)						(20,300,466)					2,881,618		0002
RCV 2.04 PAY SOFRR 03/30/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/30/2056		40,000,000	2.04 (SOFRR)						(13,064,120)					1,104,859		0002
RCV 2.02 PAY SOFRR 03/29/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2057		35,000,000	2.02 (SOFRR)						(11,303,603)					982,420		0002
RCV 1.99 PAY SOFRR 03/29/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	03/25/2022	03/29/2058		38,000,000	1.99 (SOFRR)						(12,176,954)					1,083,418		0002
RCV 2.58 PAY SOFRR 07/13/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2036		38,000,000	2.58 (SOFRR)						(3,473,184)					624,166		0002
RCV 2.59 PAY SOFRR 07/13/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2037		35,000,000	2.59 (SOFRR)						(3,383,792)					600,935		0002
RCV 2.59 PAY SOFRR 07/13/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2038		54,000,000	2.59 (SOFRR)						(5,553,384)					965,671		0002
RCV 2.58 PAY SOFRR 07/13/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2039		24,000,000	2.58 (SOFRR)						(2,588,750)					445,647		0002
RCV 2.26 PAY SOFRR 07/13/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2056		12,000,000	2.26 (SOFRR)						(3,439,260)					333,016		0002
RCV 2.23 PAY SOFRR 07/13/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2057		11,000,000	2.23 (SOFRR)						(3,151,688)					310,180		0002
RCV 2.19 PAY SOFRR 07/13/2058 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2058		8,000,000	2.19 (SOFRR)						(2,289,387)					229,104		0002
RCV 2.14 PAY SOFRR 07/13/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CME GROUP INC SNZ20JLFK8MNNCLQOF39	04/12/2022	07/13/2059		3,000,000	2.14 (SOFRR)						(855,791)					87,214		0002
RCV 2.76 PAY SOFRR 01/06/2033 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2033		13,000,000	2.76 (SOFRR)						(443,553)					175,307		0002
RCV 2.79 PAY SOFRR 07/06/2033 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/06/2033		13,000,000	2.79 (SOFRR)						(460,441)					181,184		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
RCV 2.81 PAY SOFRR 01/05/2034 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/05/2034		11,000,000	2.81 (SOFRR)						(405,741)					158,179		0002
RCV 2.83 PAY SOFRR 07/05/2034 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/05/2034		11,000,000	2.83 (SOFRR)						(419,036)					162,851		0002
RCV 2.85 PAY SOFRR 01/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/03/2035		24,000,000	2.85 (SOFRR)						(944,287)					365,276		0002
RCV 2.88 PAY SOFRR 07/03/2035 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/03/2035		24,000,000	2.88 (SOFRR)						(967,738)					374,924		0002
RCV 2.90 PAY SOFRR 01/03/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/03/2036		16,000,000	2.9 (SOFRR)						(661,013)					256,322		0002
RCV 2.91 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2037		10,000,000	2.91 (SOFRR)						(434,820)					167,904		0002
RCV 2.78 PAY SOFRR 01/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2037		31,000,000	2.78 (SOFRR)						(2,377,352)					520,503		0002
RCV 2.79 PAY SOFRR 07/06/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	07/06/2037		31,000,000	2.79 (SOFRR)						(2,450,857)					531,824		0002
RCV 2.80 PAY SOFRR 01/06/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/31/2022	01/06/2038		35,000,000	2.8 (SOFRR)						(2,858,496)					613,167		0002
RCV 2.81 PAY SOFRR 07/06/2038 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/06/2038		35,000,000	2.81 (SOFRR)						(2,933,769)					625,429		0002
RCV 2.82 PAY SOFRR 01/05/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2039		39,000,000	2.82 (SOFRR)						(3,352,939)					710,453		0002
RCV 2.83 PAY SOFRR 07/05/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/05/2039		39,000,000	2.83 (SOFRR)						(3,429,074)					723,601		0002
RCV 2.83 PAY SOFRR 01/03/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/03/2040		21,000,000	2.83 (SOFRR)						(1,884,869)					396,623		0002
RCV 2.83 PAY SOFRR 07/03/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/03/2040		21,000,000	2.83 (SOFRR)						(1,920,466)					403,494		0002
RCV 2.82 PAY SOFRR 01/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/03/2041		34,000,000	2.82 (SOFRR)						(3,159,676)					664,333		0002
RCV 2.81 PAY SOFRR 07/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/03/2041		34,000,000	2.81 (SOFRR)						(3,206,794)					675,033		0002
RCV 2.80 PAY SOFRR 01/06/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/06/2042		10,000,000	2.8 (SOFRR)						(956,456)					201,739		0002
RCV 2.77 PAY SOFRR 07/07/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/07/2042		10,000,000	2.77 (SOFRR)						(968,323)					204,805		0002
RCV 2.75 PAY SOFRR 01/05/2043 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2043		10,000,000	2.75 (SOFRR)						(977,851)					207,826		0002
RCV 2.72 PAY SOFRR 07/06/2043 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/06/2043		10,000,000	2.72 (SOFRR)						(986,329)					210,804		0002
RCV 2.69 PAY SOFRR 01/05/2044 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2044		18,000,000	2.69 (SOFRR)						(1,786,524)					384,761		0002
RCV 2.62 PAY SOFRR 01/05/2045 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2045		14,000,000	2.62 (SOFRR)						(1,398,983)					307,359		0002
RCV 2.55 PAY SOFRR 01/04/2046 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/04/2046		14,000,000	2.55 (SOFRR)						(1,394,720)					315,208		0002
RCV 2.47 PAY SOFRR 01/07/2047 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/07/2047		39,000,000	2.47 (SOFRR)						(3,830,476)					899,644		0002
RCV 2.43 PAY SOFRR 07/08/2047 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/08/2047		39,000,000	2.43 (SOFRR)						(3,791,275)					910,121		0002
RCV 2.39 PAY SOFRR 01/06/2048 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/06/2048		21,000,000	2.39 (SOFRR)						(2,014,266)					495,642		0002
RCV 2.35 PAY SOFRR 07/06/2048 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/06/2048		21,000,000	2.35 (SOFRR)						(1,985,293)					501,157		0002
RCV 2.31 PAY SOFRR 01/05/2049 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2049		26,000,000	2.31 (SOFRR)						(2,416,578)					627,271		0002
RCV 2.27 PAY SOFRR 07/05/2049 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/05/2049		26,000,000	2.27 (SOFRR)						(2,372,678)					633,916		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
RCV 2.24 PAY SOFRR 01/05/2050 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/05/2050		16,000,000	2.24 (SOFRR)						(1,430,521)					394,216		0002
RCV 2.20 PAY SOFRR 07/05/2050 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/05/2050		16,000,000	2.2 (SOFRR)						(1,399,611)					398,221		0002
RCV 2.17 PAY SOFRR 01/03/2051 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	01/03/2051		22,000,000	2.17 (SOFRR)						(1,880,736)					553,035		0002
RCV 2.13 PAY SOFRR 07/03/2051 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	05/31/2022	07/03/2051		22,000,000	2.13 (SOFRR)						(1,835,320)					558,434		0002
RCV 2.92 PAY SOFRR 09/02/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/02/2036		72,000,000	2.92 (SOFRR)						(4,534,717)					1,190,262		0002
RCV 2.95 PAY SOFRR 09/01/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/01/2037		57,000,000	2.95 (SOFRR)						(3,871,909)					984,334		0002
RCV 2.98 PAY SOFRR 09/06/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/06/2039		15,000,000	2.98 (SOFRR)						(1,170,999)					280,047		0002
RCV 2.97 PAY SOFRR 09/04/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/04/2040		19,000,000	2.97 (SOFRR)						(1,558,424)					367,193		0002
RCV 2.95 PAY SOFRR 09/03/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/03/2041		62,000,000	2.95 (SOFRR)						(5,295,895)					1,237,556		0002
RCV 2.91 PAY SOFRR 09/02/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/02/2042		3,000,000	2.91 (SOFRR)						(265,260)					61,727		0002
RCV 2.57 PAY SOFRR 09/01/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/01/2056		20,000,000	2.57 (SOFRR)						(4,511,067)					556,260		0002
RCV 2.53 PAY SOFRR 09/04/2057 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/04/2057		15,000,000	2.53 (SOFRR)						(3,403,430)					423,937		0002
RCV 2.45 PAY SOFRR 09/04/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/04/2059		4,000,000	2.45 (SOFRR)						(913,436)					116,534		0002
RCV 2.40 PAY SOFRR 09/03/2060 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/03/2060		5,000,000	2.4 (SOFRR)						(1,137,442)					147,798		0002
RCV 2.35 PAY SOFRR 09/02/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	09/02/2061		18,000,000	2.35 (SOFRR)						(4,060,118)					539,609		0002
RCV 2.88 PAY SOFRR 06/08/2042 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/06/2022	06/08/2042		7,500,000	2.88 (SOFRR)			(87,795)	(946,940)		(946,940)	189,385				153,240		0002
RCV 2.86 PAY SOFRR 07/01/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/01/2036		2,000,000	2.86 (SOFRR)						(133,177)					32,801		0002
RCV 2.52 PAY SOFRR 07/03/2056 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/03/2056		2,000,000	2.52 (SOFRR)						(467,035)					55,478		0002
RCV 2.42 PAY SOFRR 07/02/2059 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/02/2059		2,000,000	2.42 (SOFRR)						(468,588)					58,117		0002
RCV 2.33 PAY SOFRR 07/01/2061 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/08/2022	07/01/2061		3,000,000	2.33 (SOFRR)						(691,622)					89,719		0002
RCV 3.03 PAY SOFRR 09/15/2036 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/15/2036		68,000,000	3.03 (SOFRR)						(3,681,395)					1,125,966		0002
RCV 3.05 PAY SOFRR 09/15/2037 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/15/2037		56,000,000	3.05 (SOFRR)						(3,401,573)					968,619		0002
RCV 3.04 PAY SOFRR 09/19/2039 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/19/2039		10,000,000	3.04 (SOFRR)						(737,328)					186,936		0002
RCV 3.02 PAY SOFRR 09/17/2040 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/17/2040		14,000,000	3.02 (SOFRR)						(1,103,586)					270,886		0002
RCV 2.99 PAY SOFRR 09/16/2041 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/16/2041		45,000,000	2.99 (SOFRR)						(3,743,628)					899,229		0002
RCV 2.93 PAY SOFRR 09/15/2042 USD/USD	BOND PORTFOLIO HEDGE	N/A	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/13/2022	09/15/2042		2,000,000	2.93 (SOFRR)						(173,806)					41,194		0002
RCV 1.48 PAY SOFRR 10/10/2041 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/10/2022	10/10/2041		225,000,000	1.48 (SOFRR)			(5,059,676)	(64,311,039)		(64,311,039)	4,174,392		1,966,810		4,505,391		0002
RCV 1.14 PAY SOFRR 11/15/2050 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/14/2022	11/15/2050		252,000,000	1.14 (SOFRR)			(6,237,647)	(110,832,376)		(110,832,376)	(828,426)		2,143,109		6,317,925		0002
RCV 1.19 PAY SOFRR 11/15/2050 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/14/2022	11/15/2050		36,000,000	1.19 (SOFRR)			(878,425)	(15,572,891)		(15,572,891)	(116,973)		306,158		902,561		0002

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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)
RCV 1.58 PAY SOFRR 12/22/2039 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/17/2022	12/22/2039		475,000,000	1.58 (SOFRR)			(10,112,874)	(117,055,163)		(117,055,163)	11,447,160		3,685,714		8,960,903		0002
RCV 0.97 PAY SOFRR 02/04/2031 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/22/2022	02/04/2031		323,000,000	0.97 (SOFRR)			(8,368,824)	(38,048,394)		(38,048,394)	11,404,262		3,388,201		3,735,745		0002
RCV 1.09 PAY SOFRR 07/07/2031 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	07/22/2022	07/07/2031		223,000,000	1.09 (SOFRR)			(5,644,923)	(27,064,664)		(27,064,664)	8,089,868		2,137,535		2,678,290		0002
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(55,426,732)	(533,639,123)	XXX	(993,502,938)	92,379,156		17,154,920		287,206,016	XXX	XXX
RCV 5.00 PAY SOFRR 01/12/2028 GBP/USD	PENSION LIABILITY	N/A	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/12/2028		416,535,000	.5 (SOFRR 1.3)				54,075,000		54,647,702		32,550,000			3,148,169		0004
RCV HIHD3 PAY 4.64 01/30/2028 HKD/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/30/2028		63,922,500	HIHD3 0.7 (4.64)				322,729		54,796		(116,500)			488,312		0004
RCV 4.49 PAY 5.06 04/27/2035 NOK/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2023	04/27/2035		56,529,000	4.49 (5.06)				3,500,288		301,059		7,335,600			874,743		0004
RCV 4.50 PAY 6.20 10/31/2033 EUR/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/23/2023	10/31/2033		106,150,000	4.5 (6.2)				11,190,000		10,264,693		13,800,000			1,509,647		0004
RCV 5.38 PAY 5.51 11/30/2028 GBP/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/27/2023	11/30/2028		630,550,000	5.38 (5.51)				41,750,000		33,484,364		46,500,000			5,613,191		0004
RCV BBSW3 PAY 5.21 12/12/2025 AUD/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/05/2023	12/12/2025		98,385,000	BBSW3 0.78 (5.21)				810,000		751,959		6,375,000			219,996		0004
RCV 3.13 PAY 4.84 06/18/2031 EUR/USD	PENSION LIABILITY	N/A	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/11/2025	06/18/2031		688,080,000	3.13 (4.84)				15,960,000		1,616,307		15,960,000			8,226,663		0004
RCV 4.20 PAY SOFRR 07/29/2032 CAD/USD	PENSION LIABILITY	N/A	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	07/22/2025	07/29/2032		734,754,000	4.2 (SOFRR 1.22)				(16,362,857)		(2,135,140)		(16,362,857)			9,603,151		0004
RCV 3.50 PAY SOFRR 08/28/2030 HKD/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/28/2030		102,351,200	3.5 (SOFRR 0.89)				440,474		524,993		440,474			1,134,244		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/10/2021	10/01/2061		365,698,283	0 (0)				(1,457,873)		(34,158,820)		17,354,288			10,975,122		0004
RCV 0.00 PAY 0.00 10/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/10/2021	10/01/2061		1,176,889,671	0 (0)				14,422,607		(112,185,889)		55,404,089			35,320,122		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/23/2022	05/01/2062		506,407,480	0 (0)				30,366,045		(10,173,375)		22,542,601			15,320,023		0004
RCV 0.00 PAY 0.00 05/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/23/2022	05/01/2062		202,562,992	0 (0)				12,146,418		(4,069,350)		9,017,040			6,128,009		0004
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange													167,162,831	XXX	(61,076,701)		210,799,735			98,561,392	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(55,426,732)	(366,476,292)	XXX	(1,054,579,639)	92,379,156	210,799,735	17,154,920		385,767,408	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
RCV SOFRR PAY 6.05 02/15/2026 USD/USD	758750AL7	D-1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/09/2023	02/15/2026		15,000,000	SOFRR 2.24 (6.05)			69,218	18,352		18,352	(56,141)				46,116		0002
RCV 3.36 PAY SOFRR 05/10/2026 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/23/2023	05/10/2026		48,960,000	3.36 (SOFRR 2.73)			(1,367,726)	(936,162)		(936,162)	1,323,302				190,916		0002
RCV 4.52 PAY SOFRR 06/13/2028 USD/USD	G73346AR4	D-1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/28/2023	06/13/2028		25,000,000	4.52 (SOFRR 2.04)			(363,327)	(589,197)		(589,197)	697,404				123,331		0002
RCV 4.69 PAY SOFRR 02/11/2031 USD/USD	G73346AS2	D-1	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/28/2023	02/11/2031		25,000,000	4.69 (SOFRR 2.12)			(347,788)	(1,088,835)		(1,088,835)	962,374				173,797		0002
RCV 3.67 PAY SOFRR 03/21/2054 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/19/2024	03/21/2054		250,000,000	3.67 (SOFRR)			(1,382,605)	(11,802,983)		(11,802,983)	711				6,672,051		0002
RCV 3.91 PAY SOFRR 03/21/2034 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/19/2024	03/21/2034		200,000,000	3.91 (SOFRR)			(740,567)	4,917,604		4,917,604	7,250,243				2,911,479		0002
RCV 4.05 PAY SOFRR 01/27/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	01/23/2025	01/27/2055		29,000,000	4.05 (SOFRR)			(67,595)	561,295		561,295	561,295				785,483		0002
RCV 3.88 PAY SOFRR 03/20/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	03/18/2025	03/20/2055		29,000,000	SOFRR 0 (SOFRR)			(71,912)	(322,648)		(322,648)	(322,648)				787,387		0002
RCV 4.10 PAY SOFRR 06/11/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	06/09/2025	06/11/2055		30,000,000	4.1 (SOFRR)			(23,412)	873,179		873,179	873,179				817,673		0002

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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)
RCV 4.11 PAY SOFRR 08/19/2055 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC SNZ2OJLFK8MNNCLQOF39	08/15/2025	08/19/2055		29,000,000	SOFRR 0 (SOFRR)			(6,953)	902,271		902,271	902,271				792,927		0002
RCV 1.25 PAY SOFRR 01/19/2051 USD/USD	VARIABLE ANNUITY	EXH 5	Interest Rate	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/12/2022	01/19/2051		230,000,000	1.25 (SOFRR)			(5,464,526)	(97,548,197)		(97,548,197)	(429,833)		1,563,516		5,786,746		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(9,767,194)	(105,015,321)	XXX	(105,015,321)	11,762,158		1,563,516		19,087,906	XXX	XXX
RCV 5.16 PAY 3.70 09/28/2032 USD/EUR	92936UA@8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/18/2022	09/28/2032		25,362,500	5.16 (3.7)			192,504	(4,137,085)		(4,137,085)	819,871	(3,450,000)			335,514		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/02/2022	09/13/2052		10,005,718	5.82 (2.14)			280,992	3,490,065		3,490,065	1,578,528	(560,000)			259,824		0004
RCV 5.82 PAY 2.14 09/13/2052 USD/JPY	001055BW1	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/02/2022	09/13/2052		15,008,576	5.82 (2.14)			421,489	5,235,098		5,235,098	2,367,791	(840,000)			389,736		0004
RCV 7.66 PAY 6.04 10/30/2027 USD/EUR	T0149@AA7	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2022	10/30/2027		9,683,000	7.66 (6.04)			20,949	(2,221,950)		(2,221,950)	57,141	(1,380,000)			69,862		0004
RCV 7.66 PAY 6.04 10/30/2027 USD/EUR	T0149@AA7	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2022	10/30/2027		19,366,000	7.66 (6.04)			41,898	(4,443,900)		(4,443,900)	114,281	(2,760,000)			139,724		0004
RCV 6.28 PAY 6.07 11/09/2037 USD/GBP	G03696BH8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/27/2022	11/09/2037		6,957,000	6.28 (6.07)			(40,958)	(872,404)		(872,404)	265,664	(558,000)			121,089		0004
RCV 6.28 PAY 6.07 11/09/2037 USD/GBP	G03696BH8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/27/2022	11/09/2037		11,595,000	6.28 (6.07)			(68,263)	(1,454,007)		(1,454,007)	442,774	(930,000)			201,815		0004
RCV 7.23 PAY 6.61 06/30/2043 USD/EUR	E5000*AB0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2043		10,863,000	7.23 (6.61)			7,934	(1,857,626)		(1,857,626)	294,046	(1,380,000)			228,891		0004
RCV 7.23 PAY 6.61 06/30/2043 USD/EUR	E5000*AB0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2043		10,863,000	7.23 (6.61)			7,934	(1,857,626)		(1,857,626)	294,046	(1,380,000)			228,891		0004
RCV 7.92 PAY 7.22 06/30/2047 USD/EUR	E5000*AC8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2047		16,294,500	7.92 (7.22)			15,556	(3,705,443)		(3,705,443)	569,285	(2,070,000)			380,064		0004
RCV 7.92 PAY 7.22 06/30/2047 USD/EUR	E5000*AC8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2047		16,294,500	7.92 (7.22)			15,556	(3,705,443)		(3,705,443)	569,285	(2,070,000)			380,064		0004
RCV 6.66 PAY 6.42 12/14/2035 USD/GBP	G4569#AD6	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/28/2023	12/14/2035		18,289,500	6.66 (6.42)			(68,099)	(1,185,536)		(1,185,536)	574,568	(1,395,000)			292,217		0004
RCV 6.76 PAY 5.00 02/01/2034 USD/EUR	N4282*AK2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/25/2023	02/01/2034		10,586,000	6.76 (5)			110,409	(1,099,615)		(1,099,615)	274,481	(1,380,000)			152,905		0004
RCV 6.87 PAY 5.11 02/01/2036 USD/EUR	N4282*AL0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/25/2023	02/01/2036		21,172,000	6.87 (5.11)			218,327	(2,231,855)		(2,231,855)	631,454	(2,760,000)			340,488		0004
RCV 6.87 PAY 5.11 02/01/2036 USD/EUR	N4282*AL0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/25/2023	02/01/2036		10,586,000	6.87 (5.11)			109,164	(1,115,927)		(1,115,927)	315,727	(1,380,000)			170,244		0004
RCV 6.62 PAY 6.27 11/28/2034 USD/GBP	G1737@AL3	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/08/2023	11/28/2034		15,350,000	6.62 (6.27)			(37,087)	(765,578)		(765,578)	440,997	(1,162,500)			232,378		0004
RCV 6.62 PAY 6.27 11/28/2034 USD/GBP	G1737@AL3	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/08/2023	11/28/2034		15,350,000	6.62 (6.27)			(37,087)	(765,578)		(765,578)	440,997	(1,162,500)			232,378		0004
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/08/2023	11/28/2037		11,788,800	6.72 (6.33)			(25,959)	(385,841)		(385,841)	429,302	(892,800)			205,628		0004
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/08/2023	11/28/2037		15,718,400	6.72 (6.33)			(34,611)	(514,454)		(514,454)	572,403	(1,190,400)			274,171		0004
RCV 6.72 PAY 6.33 11/28/2037 USD/GBP	G1737@AM1	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/08/2023	11/28/2037		11,788,800	6.72 (6.33)			(25,959)	(385,841)		(385,841)	429,302	(892,800)			205,628		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	11/16/2023	02/12/2049		12,440,000	7.28 (6.74)			2,213	606,852		606,852	659,905	(930,000)			300,795		0004
RCV 7.28 PAY 6.74 02/12/2049 USD/GBP	G7590#AD2	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	11/16/2023	02/12/2049		18,660,000	7.28 (6.74)			3,319	910,278		910,278	989,858	(1,395,000)			451,193		0004
RCV 6.47 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	12/06/2023	12/31/2028		10,966,917	6.47 (5.91)			53,014	120,589		120,589	162,845	(347,575)			98,927		0004
RCV 6.47 PAY 5.91 12/31/2028 USD/CAD	C0457*AA3	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P4OIX74	12/06/2023	12/31/2028		25,589,472	6.47 (5.91)			123,700	281,375		281,375	379,971	(811,009)			230,830		0004
RCV SOFRR PAY 4.10 01/14/2032 USD/JPY	M60170AK9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	01/24/2024	01/14/2032		50,847,458	SOFRR 4.69 (4.1)			1,871,645	3,691,125		3,691,125	1,313,562	(3,071,192)			637,784		0004
RCV 6.20 PAY 4.73 04/08/2036 USD/SEK	W7000#AE6	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/14/2024	04/08/2036		19,342,360	6.2 (4.73)			142,881	(1,747,214)		(1,747,214)	37,457	(3,174,000)			313,811		0004

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
RCV 6.31 PAY 4.84 04/08/2039 USD/SEK	W7000#AF3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/14/2024	04/08/2039		19,342,360	6.31 (4.84)			141,825	(1,750,695)		(1,750,695)	158,686	(3,174,000)			355,720		0004
RCV 6.28 PAY 5.98 03/27/2049 USD/GBP	G6904#AA1	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2024	03/27/2049		17,843,000	6.28 (5.98)			465	856,132		856,132	984,624	(1,302,000)			432,524		0004
RCV 6.16 PAY 5.61 09/30/2042 USD/CAD	19046FAG7	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	09/30/2042		14,609,204	6.16 (5.61)			74,998	(185,235)		(185,235)	550,839	(463,480)			301,274		0004
RCV 6.19 PAY 5.61 03/30/2047 USD/CAD	19046FAJ1	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/04/2024	03/30/2047		14,609,204	6.19 (5.61)			78,592	(274,913)		(274,913)	621,492	(463,480)			338,776		0004
RCV 6.46 PAY 5.86 06/30/2049 USD/CAD	19046FAX0	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/04/2024	06/30/2049		10,956,903	6.46 (5.86)			52,329	(256,611)		(256,611)	431,879	(347,610)			267,068		0004
RCV 6.57 PAY 5.93 07/10/2034 USD/CAD	C58648AN9	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/06/2024	07/10/2034		39,453,496	6.57 (5.93)			194,249	12,285		12,285	1,025,818	(1,251,396)			584,552		0004
RCV 6.05 PAY 4.45 10/03/2034 USD/SEK	W3569*AA0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/25/2024	10/03/2034		18,658,031	6.05 (4.45)			130,918	(2,684,547)		(2,684,547)	56,416	(3,217,263)			280,083		0004
RCV 6.26 PAY 4.66 10/03/2039 USD/SEK	W3569*AB8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/25/2024	10/03/2039		18,658,031	6.26 (4.66)			127,204	(2,643,076)		(2,643,076)	172,176	(3,217,263)			349,265		0004
RCV 5.98 PAY 5.52 10/03/2034 USD/NOK	W3569*AC6	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/25/2024	10/03/2034		18,744,401	5.98 (5.52)			(10,997)	(1,533,259)		(1,533,259)	620,036	(2,552,830)			281,380		0004
RCV 6.26 PAY 5.63 10/03/2039 USD/NOK	W3569*AD4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	07/25/2024	10/03/2039		16,771,306	6.26 (5.63)			9,727	(1,441,651)		(1,441,651)	499,047	(2,284,111)			313,947		0004
RCV CORRA PAY SOFRR 02/01/2027 CAD/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/25/2022	02/01/2027		475,096,800	CORRA 0.7 (SOFRR 0.7)			(6,736,069)	(43,875,275)		(43,875,275)	(46,736)	13,904,400			2,749,540		0004
RCV 5.59 PAY 5.81 02/18/2050 USD/GBP	G2072#AB4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/26/2024	02/18/2050		13,395,000	5.59 (5.81)			(23,227)	436,843		436,843	1,606,124	(930,000)			330,851		0004
RCV 5.89 PAY 4.53 05/14/2034 USD/EUR	F9863#AD9	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	09/26/2024	05/14/2034		27,843,000	5.89 (4.53)			212,002	(1,758,094)		(1,758,094)	875,301	(3,450,000)			408,843		0004
RCV 6.09 PAY 4.70 05/14/2037 USD/EUR	F9863#AE7	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2037		38,990,000	6.09 (4.7)			302,422	(2,561,774)		(2,561,774)	1,424,617	(4,830,000)			664,759		0004
RCV 6.09 PAY 4.70 05/14/2037 USD/EUR	F9863#AE7	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2037		16,710,000	6.09 (4.7)			129,609	(1,097,903)		(1,097,903)	610,550	(2,070,000)			284,897		0004
RCV 6.27 PAY 4.84 05/14/2040 USD/EUR	F9863#AF4	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2040		27,840,000	6.27 (4.84)			221,592	(1,932,282)		(1,932,282)	1,152,291	(3,450,000)			532,431		0004
RCV 5.90 PAY 4.39 10/23/2034 USD/EUR	L9753#AA1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/23/2034		27,440,000	5.9 (4.39)			236,213	(1,888,387)		(1,888,387)	910,202	(3,450,000)			413,163		0004
RCV 5.90 PAY 4.39 10/23/2034 USD/EUR	L9753#AA1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/23/2034		27,440,000	5.9 (4.39)			236,213	(1,888,387)		(1,888,387)	910,202	(3,450,000)			413,163		0004
RCV 5.99 PAY 4.48 10/23/2036 USD/EUR	L9753#AB9	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/08/2024	10/23/2036		22,498,750	5.99 (4.48)			193,627	(1,571,831)		(1,571,831)	833,771	(2,829,000)			374,306		0004
RCV 5.99 PAY 4.48 10/23/2036 USD/EUR	L9753#AB9	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/08/2024	10/23/2036		22,498,750	5.99 (4.48)			193,627	(1,571,831)		(1,571,831)	833,771	(2,829,000)			374,306		0004
RCV 6.03 PAY 5.99 10/20/2044 USD/GBP	G7178*AH7	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/23/2024	10/20/2044		23,319,000	6.03 (5.99)			(42,404)	194,107		194,107	983,827	(1,674,000)			509,141		0004
RCV 7.70 PAY 5.62 11/14/2049 USD/EUR	X1901*AA0	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/04/2024	11/14/2049		16,350,000	7.7 (5.62)			186,529	(798,709)		(798,709)	646,653	(2,070,000)			401,656		0004
RCV 7.70 PAY 5.62 11/14/2049 USD/EUR	X1901*AA0	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/04/2024	11/14/2049		16,350,000	7.7 (5.62)			186,529	(798,709)		(798,709)	646,653	(2,070,000)			401,656		0004
RCV 6.29 PAY 4.37 05/21/2037 USD/EUR	N51328AH6	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/21/2024	05/21/2037		10,536,000	6.29 (4.37)			54,254	(876,968)		(876,968)	597,105	(1,380,000)			179,781		0004
RCV 6.57 PAY 4.54 12/11/2044 USD/EUR	N51328AG8	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	11/21/2024	12/11/2044		12,646,800	6.57 (4.54)			155,633	(833,692)		(833,692)	748,817	(1,656,000)			277,157		0004
RCV 7.20 PAY 5.07 01/22/2035 USD/EUR	E7826*AA0	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/23/2024	01/22/2035		12,966,940	7.2 (5.07)			128,888	(1,311,730)		(1,311,730)	385,758	(1,720,446)			197,908		0004
RCV 7.20 PAY 5.07 01/22/2035 USD/EUR	E7826*AA0	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/23/2024	01/22/2035		12,966,940	7.2 (5.07)			128,887	(1,311,730)		(1,311,730)	385,758	(1,720,446)			197,908		0004
RCV 6.02 PAY 4.03 03/12/2035 USD/EUR	87656XE*8	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/12/2035		20,774,000	6.02 (4.03)			168,621	(1,978,956)		(1,978,956)	715,044	(2,694,000)			319,340		0004
RCV 6.12 PAY 4.13 03/12/2037 USD/EUR	87656XE86	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/12/2037		16,619,200	6.12 (4.13)			133,981	(1,511,918)		(1,511,918)	643,282	(2,155,200)			281,238		0004

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)
RCV 5.89 PAY 4.40 02/15/2033 USD/CAD	C2100*AB8	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/05/2025	02/15/2033		17,488,633	5.89 (4.4)			144,489	150,408		150,408	621,550	(471,143)			237,607		0004
RCV 5.89 PAY 4.40 02/15/2033 USD/CAD	C2100*AB8	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/05/2025	02/15/2033		17,488,633	5.89 (4.4)			144,489	150,408		150,408	621,550	(471,143)			237,607		0004
RCV 7.41 PAY 7.38 12/30/2054 USD/GBP	G3314#AA2	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2025	12/30/2054		18,771,000	7.41 (7.38)			(71,249)	(548,512)		(548,512)	849,488	(1,398,000)			507,759		0004
RCV 7.41 PAY 7.38 12/30/2054 USD/GBP	G3314#AA2	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2025	12/30/2054		18,771,000	7.41 (7.38)			(71,249)	(548,512)		(548,512)	849,488	(1,398,000)			507,759		0004
RCV 6.33 PAY 4.27 04/03/2045 USD/EUR	W6447@AE1	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/06/2025	04/03/2045		25,306,345	6.33 (4.27)			217,370	(2,109,401)		(2,109,401)	1,237,461	(3,346,863)			559,043		0004
RCV 6.33 PAY 4.27 04/03/2045 USD/EUR	W6447@AE1	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/06/2025	04/03/2045		18,979,759	6.33 (4.27)			163,028	(1,582,051)		(1,582,051)	928,096	(2,510,147)			419,282		0004
RCV 6.33 PAY 4.27 04/03/2045 USD/EUR	W6447@AE1	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	02/06/2025	04/03/2045		18,979,759	6.33 (4.27)			163,028	(1,582,051)		(1,582,051)	928,096	(2,510,147)			419,282		0004
RCV 6.21 PAY 5.07 06/30/2051 USD/CAD	C6802@AB8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/26/2025	06/30/2051		10,460,251	6.21 (5.07)			57,260	(16,622)		(16,622)	298,992	(315,614)			265,474		0004
RCV 6.21 PAY 5.07 06/30/2051 USD/CAD	C6802@AB8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/26/2025	06/30/2051		10,460,251	6.21 (5.07)			57,260	(16,622)		(16,622)	298,992	(315,614)			265,474		0004
RCV 6.60 PAY 5.00 05/05/2045 USD/EUR	L7598*AF7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/19/2025	05/05/2045		21,792,000	6.6 (5)			135,435	(2,001,664)		(2,001,664)	325,664	(1,676,000)			482,488		0004
RCV 6.60 PAY 5.00 05/05/2045 USD/EUR	L7598*AF7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/19/2025	05/05/2045		21,792,000	6.6 (5)			135,435	(2,001,664)		(2,001,664)	325,664	(1,676,000)			482,488		0004
RCV 5.80 PAY SONIN 04/30/2030 USD/GBP	G2743#AB3	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2025	04/30/2030		51,780,000	5.8 (SONIN 2.05)			(165,590)	(1,316,564)		(1,316,564)	687,436	(2,004,000)			554,286		0004
RCV 5.80 PAY SONIN 04/30/2030 USD/GBP	G2743#AB3	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2025	04/30/2030		25,890,000	5.8 (SONIN 2.05)			(82,795)	(658,282)		(658,282)	343,718	(1,002,000)			277,143		0004
RCV 5.80 PAY SONIN 04/30/2030 USD/GBP	G2743#AB3	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2025	04/30/2030		51,780,000	5.8 (SONIN 2.05)			(165,590)	(1,316,564)		(1,316,564)	687,436	(2,004,000)			554,286		0004
RCV 5.83 PAY 4.43 05/14/2035 USD/EUR	F9863#AH0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/02/2025	05/14/2035		17,312,000	5.83 (4.43)			74,704	(1,658,337)		(1,658,337)	195,937	(1,462,400)			268,541		0004
RCV 6.27 PAY 4.84 05/14/2040 USD/EUR	F9863#AJ6	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	04/02/2025	05/14/2040		16,230,750	6.27 (4.84)			69,195	(1,770,498)		(1,770,498)	400,248	(1,370,250)			310,408		0004
RCV 6.27 PAY 4.84 05/14/2040 USD/EUR	F9863#AJ6	D-1	Currency	MUFG BANK, LTD C3GTMMZIHMY46P40IX74	04/02/2025	05/14/2040		16,230,750	6.27 (4.84)			69,195	(1,770,498)		(1,770,498)	400,248	(1,370,250)			310,408		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		34,140,000	6.29 (4.59)			202,680	(218,126)		(218,126)	843,874	(1,062,000)			652,917		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		113,800,000	6.29 (4.59)			675,602	(727,088)		(727,088)	2,812,912	(3,540,000)			2,176,389		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		34,140,000	6.29 (4.59)			202,680	(218,126)		(218,126)	843,874	(1,062,000)			652,917		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		22,760,000	6.29 (4.59)			135,120	(145,418)		(145,418)	562,582	(708,000)			435,278		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		45,520,000	6.29 (4.59)			270,241	(290,835)		(290,835)	1,125,165	(1,416,000)			870,555		0004
RCV 6.29 PAY 4.59 05/14/2040 USD/EUR	D5936@AD4	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2040		34,140,000	6.29 (4.59)			202,680	(218,126)		(218,126)	843,874	(1,062,000)			652,917		0004
RCV 7.00 PAY 6.04 07/10/2037 USD/CAD	C5864@AQ2	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/22/2025	07/10/2037		21,632,535	7 (6.04)			48,043	284,849		284,849	204,044	80,805			371,292		0004
RCV 7.00 PAY 6.04 07/10/2037 USD/CAD	C5864@AQ2	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/22/2025	07/10/2037		10,816,268	7 (6.04)			24,022	142,425		142,425	102,022	40,403			185,646		0004
RCV 7.00 PAY 6.04 07/10/2037 USD/CAD	C5864@AQ2	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/22/2025	07/10/2037		10,816,268	7 (6.04)			24,022	142,425		142,425	102,022	40,403			185,646		0004
RCV 7.00 PAY 6.04 07/10/2037 USD/CAD	C5864@AQ2	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/22/2025	07/10/2037		10,816,268	7 (6.04)			24,022	142,425		142,425	102,022	40,403			185,646		0004
RCV 6.59 PAY 4.72 06/20/2040 USD/EUR	L0808#AP2	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/27/2025	06/20/2040		11,342,000	6.59 (4.72)			55,292	71,031		71,031	463,031	(392,000)			217,662		0004
RCV 6.59 PAY 4.72 06/20/2040 USD/EUR	L0808#AP2	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/27/2025	06/20/2040		17,013,000	6.59 (4.72)			82,938	106,546		106,546	694,546	(588,000)			326,493		0004

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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)
RCV 7.02 PAY 4.96 06/20/2050 USD/EUR	L0808#AQ0	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	05/27/2025	06/20/2050		13,614,000	7.02 (4.96)			73,712	514,085		514,085	980,885	(466,800)			338,555		0004
RCV 6.88 PAY 5.19 06/30/2050 USD/EUR	E5000*AK0	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/26/2025	06/30/2050		11,710,000	6.88 (5.19)			33,262	219,091		219,091	243,091	(24,000)			291,367		0004
RCV 6.88 PAY 5.19 06/30/2050 USD/EUR	E5000*AK0	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	06/26/2025	06/30/2050		11,710,000	6.88 (5.19)			33,262	219,091		219,091	243,091	(24,000)			291,367		0004
RCV 6.55 PAY 6.79 12/21/2030 USD/GBP	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	12/21/2030		15,978,000	6.55 (6.79)				131,384		131,384	288,584	(157,200)			182,657		0004
RCV 6.55 PAY 6.79 12/21/2030 USD/GBP	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	12/21/2030		10,652,000	6.55 (6.79)				87,589		87,589	192,389	(104,800)			121,771		0004
RCV 6.55 PAY 6.79 12/21/2030 USD/GBP	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	12/21/2030		26,630,000	6.55 (6.79)				218,974		218,974	480,974	(262,000)			304,428		0004
RCV 5.73 PAY 4.43 06/03/2038 USD/EUR	PENSION LIABILITY	N/A	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/26/2025	06/03/2038		15,198,300	5.73 (4.43)				(75,037)		(75,037)	(38,274)	(111,800)			270,621		0004
RCV 3.85 PAY 4.88 06/28/2027 USD/AUD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2015	06/28/2027		7,503,678	3.85 (4.88)			35,748	884,233		884,233	84,683	(484,443)			49,525		0004
RCV 3.77 PAY 1.92 06/01/2026 USD/EUR	K21628AG1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		5,665,500	3.77 (1.92)			76,376	(204,143)		(204,143)	17,814	(690,000)			23,161		0004
RCV 3.77 PAY 1.92 06/01/2026 USD/EUR	K21628AG1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2016	06/01/2026		11,331,000	3.77 (1.92)			152,752	(408,286)		(408,286)	35,629	(1,380,000)			46,322		0004
RCV 3.13 PAY 2.14 09/22/2031 USD/GBP	G9851*AC8	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2016	09/22/2031		10,502,400	3.13 (2.14)			71,672	542,627		542,627	302,986	(744,000)			128,422		0004
RCV 3.20 PAY 1.34 10/31/2026 USD/EUR	031100H82	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		16,527,000	3.2 (1.34)			218,545	(1,051,785)		(1,051,785)	103,006	(2,070,000)			86,073		0004
RCV 3.20 PAY 1.34 10/31/2026 USD/EUR	031100H82	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2026		16,527,000	3.2 (1.34)			218,545	(1,051,785)		(1,051,785)	103,006	(2,070,000)			86,073		0004
RCV 3.32 PAY 1.53 10/31/2028 USD/EUR	031100H#0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2016	10/31/2028		11,018,000	3.32 (1.53)			138,777	(573,775)		(573,775)	237,373	(1,380,000)			96,803		0004
RCV 3.46 PAY 2.76 02/20/2032 USD/GBP	G1591#AZ5	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2016	02/20/2032		12,240,000	3.46 (2.76)			41,203	(374,934)		(374,934)	364,466	(930,000)			154,759		0004
RCV 3.95 PAY 1.83 12/08/2028 USD/EUR	N5276#AB3	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		11,114,250	3.95 (1.83)			161,285	(954,465)		(954,465)	212,500	(1,449,000)			99,281		0004
RCV 3.95 PAY 1.83 12/08/2028 USD/EUR	N5276#AB3	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2016	12/08/2028		11,114,250	3.95 (1.83)			161,285	(954,465)		(954,465)	212,500	(1,449,000)			99,281		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		33,258,121	5.35 (5.21)				(210,699)		(210,699)	841,161	(1,067,406)			436,159		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		44,344,160	5.35 (5.21)				(280,932)		(280,932)	1,121,548	(1,423,207)			581,545		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		57,257,442	5.35 (5.21)				(362,741)		(362,741)	1,448,150	(1,837,654)			750,894		0004
RCV 5.35 PAY 5.21 08/15/2032 USD/CAD	PENSION LIABILITY	N/A	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	06/05/2017	08/15/2032		11,086,040	5.35 (5.21)				(70,233)		(70,233)	280,387	(355,802)			145,386		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		11,160,000	3.9 (1.87)			164,319	(478,946)		(478,946)	112,296	(1,380,000)			76,386		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		11,160,000	3.9 (1.87)			164,319	(478,946)		(478,946)	112,296	(1,380,000)			76,386		0004
RCV 3.90 PAY 1.87 08/15/2027 USD/EUR	N7411#AD1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2017	08/15/2027		11,160,000	3.9 (1.87)			164,319	(478,946)		(478,946)	112,296	(1,380,000)			76,386		0004
RCV 3.97 PAY 2.02 09/07/2027 USD/EUR	887389E89	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		6,464,150	3.97 (2.02)			95,208	59,576		59,576	70,042	(759,000)			44,983		0004
RCV 3.97 PAY 2.02 09/07/2027 USD/EUR	887389E89	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2017	09/07/2027		6,464,150	3.97 (2.02)			95,208	59,576		59,576	70,042	(759,000)			44,983		0004
RCV 4.15 PAY 3.07 10/31/2029 USD/GBP	G7304*AB7	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2029		6,640,000	4.15 (3.07)			51,770	292,526		292,526	90,707	(465,000)			67,124		0004
RCV 4.31 PAY 3.18 10/31/2032 USD/GBP	G7304*AC5	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		13,278,000	4.31 (3.18)			107,654	1,096,583		1,096,583	401,665	(930,000)			176,782		0004

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RCV 4.31 PAY 3.18 10/31/2032 USD/GBP	G7304*AC5	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2017	10/31/2032		39,834,000	4.31 (3.18)			322,961	3,289,750		3,289,750	1,204,995	(2,790,000)			530,346		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D81	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		11,774,000	3.89 (1.81)			183,125	174,277		174,277	137,900	(1,380,000)			85,060		0004
RCV 3.89 PAY 1.81 11/01/2027 USD/EUR	372460D81	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/18/2017	11/01/2027		23,548,000	3.89 (1.81)			366,251	348,553		348,553	275,800	(2,760,000)			170,120		0004
RCV 3.93 PAY 2.54 02/26/2028 USD/GBP	G7997@AJ0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/24/2018	02/26/2028		14,180,000	3.93 (2.54)			162,867	1,286,684		1,286,684	30,495	(930,000)			110,026		0004
RCV 3.93 PAY 2.54 02/26/2028 USD/GBP	G7997@AJ0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/24/2018	02/26/2028		14,180,000	3.93 (2.54)			162,867	1,286,684		1,286,684	30,495	(930,000)			110,026		0004
RCV 4.12 PAY 2.66 06/19/2028 USD/GBP	G1591#BC5	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/22/2018	06/19/2028		11,144,000	4.12 (2.66)			127,577	906,571		906,571	37,668	(744,000)			91,905		0004
RCV 4.30 PAY 2.69 04/16/2028 USD/GBP	G7178*AE4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/07/2018	04/16/2028		5,823,450	4.3 (2.69)			46,144	(85,630)		(85,630)	(52,391)	(450,375)			46,453		0004
RCV 4.45 PAY 2.95 11/07/2033 USD/GBP	G8056*AJ8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/07/2018	11/07/2033		14,230,700	4.45 (2.95)			144,217	1,357,172		1,357,172	485,292	(1,023,000)			202,626		0004
RCV 4.45 PAY 2.95 11/07/2033 USD/GBP	G8056*AJ8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/07/2018	11/07/2033		14,230,700	4.45 (2.95)			144,217	1,357,172		1,357,172	485,292	(1,023,000)			202,626		0004
RCV 4.97 PAY 3.42 08/30/2033 USD/GBP	G7304*AF8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		6,336,000	4.97 (3.42)			63,271	470,292		470,292	197,942	(465,000)			89,159		0004
RCV 4.97 PAY 3.42 08/30/2033 USD/GBP	G7304*AF8	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/15/2018	08/30/2033		6,336,000	4.97 (3.42)			63,271	470,292		470,292	197,942	(465,000)			89,159		0004
RCV 4.81 PAY 3.22 10/19/2025 USD/GBP	G29038AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2018	10/19/2025		23,675,400	4.81 (3.22)			264,028	(511,844)		(511,844)	(315,306)	(1,674,000)			27,008		0004
RCV 4.81 PAY 3.22 10/19/2025 USD/GBP	G29038AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/18/2018	10/19/2025		23,675,400	4.81 (3.22)			264,028	(511,844)		(511,844)	(315,306)	(1,674,000)			27,008		0004
RCV 4.77 PAY 3.25 10/16/2028 USD/GBP	G30568AG3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		5,674,461	4.77 (3.25)			58,695	137,193		137,193	(29,778)	(404,635)			49,522		0004
RCV 4.77 PAY 3.25 10/16/2028 USD/GBP	G30568AG3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/28/2018	10/16/2028		5,674,461	4.77 (3.25)			58,695	137,193		137,193	(29,778)	(404,635)			49,522		0004
RCV 4.40 PAY 2.97 01/10/2031 USD/GBP	G66556AB2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		16,525,000	4.4 (2.97)			172,754	1,176,231		1,176,231	330,914	(1,162,500)			189,897		0004
RCV 4.40 PAY 2.97 01/10/2031 USD/GBP	G6655@AB2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031		16,525,000	4.4 (2.97)			172,754	1,176,231		1,176,231	330,914	(1,162,500)			189,897		0004
RCV 4.41 PAY 3.00 02/06/2031 USD/GBP	G03698BC9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/11/2018	02/06/2031		16,525,000	4.41 (3)			176,061	1,178,765		1,178,765	337,172	(1,162,500)			191,222		0004
RCV 4.41 PAY 3.00 02/06/2031 USD/GBP	G03698BC9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/11/2018	02/06/2031		16,525,000	4.41 (3)			176,061	1,178,765		1,178,765	337,172	(1,162,500)			191,222		0004
RCV 4.29 PAY 1.83 01/24/2031 USD/EUR	N8505#AB0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		22,814,000	4.29 (1.83)			412,948	672,897		672,897	707,925	(2,760,000)			263,117		0004
RCV 4.29 PAY 1.83 01/24/2031 USD/EUR	N8505#AB0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/24/2018	01/24/2031		22,814,000	4.29 (1.83)			412,948	672,897		672,897	707,925	(2,760,000)			263,117		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/21/2018	01/15/2034		7,989,375	5.11 (3.52)			82,494	730,980		730,980	259,088	(581,250)			115,076		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/21/2018	01/15/2034		15,978,750	5.11 (3.52)			164,987	1,461,961		1,461,961	518,177	(1,162,500)			230,153		0004
RCV 5.11 PAY 3.52 01/15/2034 USD/GBP	G6428#AB6	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/21/2018	01/15/2034		7,989,375	5.11 (3.52)			82,494	730,980		730,980	259,088	(581,250)			115,076		0004
RCV 4.77 PAY 3.45 10/16/2028 USD/GBP	G30568AK4	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		5,684,903	4.77 (3.45)			50,241	114,872		114,872	(19,908)	(404,635)			49,613		0004
RCV 4.77 PAY 3.45 10/16/2028 USD/GBP	G30568AK4	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/23/2019	10/16/2028		5,684,903	4.77 (3.45)			50,241	114,872		114,872	(19,908)	(404,635)			49,613		0004
RCV 4.31 PAY 2.89 03/19/2034 USD/GBP	G1746#AC0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2034		12,818,000	4.31 (2.89)			120,236	1,104,573		1,104,573	464,407	(930,000)			186,536		0004
RCV 4.49 PAY 2.99 03/19/2039 USD/GBP	G1746#AD8	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		11,536,200	4.49 (2.99)			114,538	1,792,275		1,792,275	609,527	(837,000)			211,729		0004

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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)
RCV 4.49 PAY 2.99 03/19/2039 USD/GBP	G1746#AD8	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2019	03/19/2039		12,818,000	4.49 (2.99)			127,264	1,991,417		1,991,417	677,253	(930,000)			235,255		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/07/2019	04/03/2049		13,102,000	4.87 (3.25)			150,795	3,705,608		3,705,608	868,458	(930,000)			317,729		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/07/2019	04/03/2049		6,551,000	4.87 (3.25)			75,398	1,852,804		1,852,804	434,229	(465,000)			158,864		0004
RCV 4.87 PAY 3.25 04/03/2049 USD/GBP	G9310@AB3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/07/2019	04/03/2049		13,102,000	4.87 (3.25)			150,795	3,705,608		3,705,608	868,458	(930,000)			317,729		0004
RCV 4.46 PAY 2.11 07/15/2031 USD/EUR	G8401*AN1	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/19/2019	07/15/2031		10,670,719	4.46 (2.11)			184,328	242,596		242,596	349,181	(1,297,752)			128,401		0004
RCV 4.27 PAY 2.22 07/30/2049 USD/EUR	L8749#AA0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		12,415,603	4.27 (2.22)			173,989	564,486		564,486	751,777	(1,549,086)			303,145		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		11,226,000	5.12 (2.7)			192,089	(127,146)		(127,146)	187,666	(1,380,000)			106,012		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		33,678,000	5.12 (2.7)			576,268	(381,439)		(381,439)	562,998	(4,140,000)			318,035		0004
RCV 5.12 PAY 2.70 04/24/2029 USD/EUR	F2977#AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		11,226,000	5.12 (2.7)			192,089	(127,146)		(127,146)	187,666	(1,380,000)			106,012		0004
RCV 4.37 PAY 1.86 05/02/2029 USD/EUR	F1068#AH0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		12,573,120	4.37 (1.86)			234,353	(307,826)		(307,826)	101,415	(1,789,760)			119,097		0004
RCV 4.37 PAY 1.86 05/02/2029 USD/EUR	F1068#AH0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2019	05/02/2029		18,859,680	4.37 (1.86)			351,529	(461,739)		(461,739)	152,123	(2,684,640)			178,646		0004
RCV 3.94 PAY 2.73 05/22/2034 USD/GBP	756109A*5	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		24,738,000	3.94 (2.73)			203,708	2,170,075		2,170,075	947,141	(1,767,000)			363,711		0004
RCV 3.94 PAY 2.73 05/22/2034 USD/GBP	756109A*5	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		24,738,000	3.94 (2.73)			203,708	2,170,075		2,170,075	947,141	(1,767,000)			363,711		0004
RCV 6.66 PAY 5.30 05/02/2031 USD/GBP	G4379#AB0-002	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/01/2023	05/02/2031		16,123,818	6.66 (5.3)			146,553	746,243		746,243	233,025	(1,160,615)			190,593		0004
RCV 6.66 PAY 5.30 05/02/2031 USD/GBP	G4379#AB0-002	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/02/2031		8,061,909	6.66 (5.3)			73,276	373,121		373,121	116,512	(580,308)			95,296		0004
RCV 3.94 PAY 1.55 05/31/2029 USD/EUR	N6587*AA1	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		5,607,000	3.94 (1.55)			98,062	(52,173)		(52,173)	123,066	(690,000)			53,696		0004
RCV 4.05 PAY 1.74 06/02/2031 USD/EUR	N6587*AB9	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/15/2019	06/02/2031		8,970,400	4.05 (1.74)			151,012	80,173		80,173	307,706	(1,104,000)			106,838		0004
RCV 4.16 PAY 1.95 05/31/2034 USD/EUR	N6587*AC7	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		11,214,000	4.16 (1.95)			179,387	323,782		323,782	529,094	(1,380,000)			165,109		0004
RCV 4.37 PAY 1.19 05/23/2034 USD/JPY	59156RBX5	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2034		10,051,170	4.37 (1.19)			261,659	3,094,527		3,094,527	692,627	(440,000)			147,801		0004
RCV 4.61 PAY 1.39 05/23/2039 USD/JPY	59156RBY3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/15/2019	05/23/2039		10,052,088	4.61 (1.39)			268,110	3,440,658		3,440,658	863,506	(440,000)			185,706		0004
RCV 4.01 PAY 2.71 06/27/2039 USD/GBP	G6655@AC0	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	05/22/2019	06/27/2039		15,188,400	4.01 (2.71)			130,135	1,908,750		1,908,750	840,715	(1,116,000)			281,579		0004
RCV 3.75 PAY 1.15 08/14/2031 USD/JPY	219350BM6	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		10,011,334	3.75 (1.15)			218,533	2,885,975		2,885,975	566,383	(424,000)			121,319		0004
RCV 3.75 PAY 1.15 08/14/2031 USD/JPY	219350BM6	D-1	Currency	SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	08/06/2019	08/14/2031		15,489,233	3.75 (1.15)			338,107	4,465,093		4,465,093	876,291	(656,000)			187,701		0004
RCV 3.66 PAY 2.69 11/06/2029 USD/GBP	G7000@AA2	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2029		18,204,000	3.66 (2.69)			90,083	(940,424)		(940,424)	259,408	(1,395,000)			184,394		0004
RCV 3.88 PAY 2.87 11/06/2031 USD/GBP	G7000@AB0	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/08/2019	11/06/2031		18,204,000	3.88 (2.87)			92,028	(475,274)		(475,274)	480,680	(1,395,000)			224,879		0004
RCV 3.97 PAY 2.79 01/18/2050 USD/GBP	G9000@AD2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		12,743,850	3.97 (2.79)			89,530	1,021,724		1,021,724	708,418	(976,500)			314,219		0004
RCV 3.97 PAY 2.79 01/18/2050 USD/GBP	G9000@AD2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/21/2019	01/18/2050		29,735,650	3.97 (2.79)			208,904	2,384,023		2,384,023	1,652,976	(2,278,500)			733,178		0004
RCV 3.88 PAY 3.79 07/16/2029 USD/AUD	Q5433#AA2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		14,600,875	3.88 (3.79)			28,731	742,173		742,173	249,588	(903,125)			142,209		0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description 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)
RCV 3.88 PAY 3.79 07/16/2029 USD/AUD	Q5433#AA2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/12/2019	07/16/2029		14,600,875	3.88 (3.79)			28,731	742,173		742,173	249,588	(903,125)			142,209		0004
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/23/2019	12/31/2038		4,265,008	4.61 (2.3)			58,211	(32,109)		(32,109)	142,608	(545,514)			77,654		0004
RCV 4.61 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	09/23/2019	12/31/2038		4,265,008	4.61 (2.3)			58,211	(32,109)		(32,109)	142,608	(545,514)			77,654		0004
RCV 3.28 PAY 2.37 01/16/2035 USD/GBP	G7349#AA2	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/16/2019	01/16/2035		9,624,750	3.28 (2.37)			61,372	572,700		572,700	416,705	(697,500)			146,769		0004
RCV 3.36 PAY 1.01 12/11/2029 USD/CHF	116794B86	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2019	12/11/2029		19,034,262	3.36 (1.01)			301,315	(5,936,952)		(5,936,952)	550,164	(2,918,400)			195,043		0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		14,920,601	3.5 (2.2)			150,698	109,060		109,060	369,368	(2,221,800)			155,020		0004
RCV 3.50 PAY 2.20 01/23/2030 USD/SEK	W7000#AA4	D-1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/17/2019	01/23/2030		14,920,601	3.5 (2.2)			150,698	109,060		109,060	369,368	(2,221,800)			155,020		0004
RCV 4.06 PAY 3.16 03/31/2037 USD/GBP	G8059#AB8-001	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		9,096,891	4.06 (3.16)			57,133	578,731		578,731	283,209	(652,876)			154,291		0004
RCV 4.06 PAY 3.16 03/31/2037 USD/GBP	G8059#AB8-001	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2020	03/31/2037		4,548,446	4.06 (3.16)			28,567	289,366		289,366	141,605	(326,438)			77,146		0004
RCV 2.88 PAY 2.09 05/14/2030 USD/GBP	G1591#BG6	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2030		13,011,000	2.88 (2.09)			69,197	249,577		249,577	279,787	(930,000)			139,859		0004
RCV 3.01 PAY 2.19 05/14/2032 USD/GBP	G1591#BH4	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2032		6,505,500	3.01 (2.19)			35,629	260,114		260,114	213,402	(465,000)			83,721		0004
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/20/2020	03/27/2035		25,740,000	3.34 (2.5)			140,440	1,483,016		1,483,016	1,125,038	(1,860,000)			396,537		0004
RCV 3.34 PAY 2.50 03/27/2035 USD/GBP	G0691*AD9	D-1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/20/2020	03/27/2035		12,870,000	3.34 (2.5)			70,220	741,508		741,508	562,519	(930,000)			198,269		0004
RCV 3.36 PAY 2.49 03/03/2040 USD/GBP	G2554#AC9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/21/2020	03/03/2040		12,951,000	3.36 (2.49)			79,137	1,364,701		1,364,701	749,700	(930,000)			246,008		0004
RCV 3.54 PAY 2.60 03/03/2045 USD/GBP	G2554#AD7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/21/2020	03/03/2045		25,902,000	3.54 (2.6)			171,399	3,749,144		3,749,144	1,707,830	(1,860,000)			570,956		0004
RCV 3.54 PAY 2.60 03/03/2045 USD/GBP	G2554#AD7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	02/21/2020	03/03/2045		12,951,000	3.54 (2.6)			85,699	1,874,572		1,874,572	853,915	(930,000)			285,478		0004
RCV 3.74 PAY 2.30 12/31/2038 USD/EUR	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/11/2020	12/31/2038		1,186,489	3.74 (2.3)			9,208	(46,297)		(46,297)	29,422	(150,731)			21,603		0004
RCV 2.82 PAY 1.59 12/11/2030 USD/EUR	G5264#AM1	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		15,471,300	2.82 (1.59)			146,920	193,383		193,383	583,703	(1,794,000)			176,400		0004
RCV 2.82 PAY 1.59 12/11/2030 USD/EUR	G5264#AM1	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/10/2020	12/11/2030		15,471,300	2.82 (1.59)			146,920	193,383		193,383	583,703	(1,794,000)			176,400		0004
RCV 2.93 PAY 1.66 12/13/2032 USD/EUR	G5264#AN9	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/10/2020	12/13/2032		19,041,600	2.93 (1.66)			186,051	313,659		313,659	878,097	(2,208,000)			255,616		0004
RCV 2.77 PAY 1.45 10/29/2032 USD/EUR	L9619@AA7	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2032		15,842,250	2.77 (1.45)			155,571	113,432		113,432	740,917	(1,863,000)			210,841		0004
RCV 3.08 PAY 1.70 10/29/2035 USD/EUR	L9619@AB5	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		12,325,950	3.08 (1.7)			126,478	216,727		216,727	694,031	(1,449,000)			195,716		0004
RCV 3.47 PAY 1.98 10/29/2040 USD/EUR	L9619@AC3	D-1	Currency	CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208	10/01/2020	10/29/2040		21,121,200	3.47 (1.98)			233,154	767,163		767,163	1,449,784	(2,484,000)			410,241		0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2020	06/30/2042		14,946,621	3.75 (4.07)			42,316	1,381,450		1,381,450	379,292	(936,724)			305,940		0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2020	06/30/2042		19,928,828	3.75 (4.07)			56,422	1,841,934		1,841,934	505,722	(1,248,965)			407,920		0004
RCV 3.75 PAY 4.07 06/30/2042 USD/AUD	Q8806@AA7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	10/08/2020	06/30/2042		14,946,621	3.75 (4.07)			42,316	1,381,450		1,381,450	379,292	(936,724)			305,940		0004
RCV 2.82 PAY 2.10 01/21/2033 USD/GBP	G2962#AC5	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/17/2020	01/21/2033		12,222,000	2.82 (2.1)			70,727	964,559		964,559	451,138	(837,000)			165,280		0004
RCV 2.82 PAY 2.10 01/21/2033 USD/GBP	G2962#AC5	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/17/2020	01/21/2033		12,222,000	2.82 (2.1)			70,727	964,559		964,559	451,138	(837,000)			165,280		0004

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)
RCV 2.73 PAY 1.24 01/21/2031 USD/EUR	G2962#AB7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/17/2020	01/21/2031		11,025,000	2.73 (1.24)			128,155	575,782		575,782	427,995	(1,242,000)			127,055		0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/16/2021	06/30/2042		5,581,933	5.16 (2.95)			102,365	465,356		465,356	212,515	(662,732)			114,256		0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/16/2021	06/30/2042		5,581,933	5.16 (2.95)			102,365	465,356		465,356	212,515	(662,732)			114,256		0004
RCV 5.16 PAY 2.95 06/30/2042 USD/EUR	R7000*AA4	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/16/2021	06/30/2042		5,581,933	5.16 (2.95)			102,365	465,356		465,356	212,515	(662,732)			114,256		0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		9,234,900	4.25 (2.02)			156,448	1,271,731		1,271,731	633,188	(1,069,500)			182,086		0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		18,469,800	4.25 (2.02)			312,896	2,543,463		2,543,463	1,266,375	(2,139,000)			364,172		0004
RCV 4.25 PAY 2.02 04/15/2041 USD/EUR	F1000#AD0	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2021	04/15/2041		9,234,900	4.25 (2.02)			156,448	1,271,731		1,271,731	633,188	(1,069,500)			182,086		0004
RCV 3.55 PAY 2.54 08/20/2046 USD/GBP	G3029*AB0	0	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		11,318,400	3.55 (2.54)			97,720	2,600,440		2,600,440	714,946	(744,000)			258,727		0004
RCV 3.55 PAY 2.54 08/20/2046 USD/GBP	G3029*AB0	0	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/20/2021	08/20/2046		16,977,600	3.55 (2.54)			146,580	3,900,660		3,900,660	1,072,419	(1,116,000)			388,091		0004
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	0	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		9,131,250	3.55 (1.84)			121,170	892,756		892,756	641,781	(1,035,000)			181,260		0004
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	0	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		18,262,500	3.55 (1.84)			242,340	1,785,511		1,785,511	1,283,561	(2,070,000)			362,519		0004
RCV 3.55 PAY 1.84 07/01/2041 USD/EUR	B7000#AA7	D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2021	07/01/2041		9,131,250	3.55 (1.84)			121,170	892,756		892,756	641,781	(1,035,000)			181,260		0004
RCV 2.58 PAY 2.11 09/23/2028 USD/GBP	G1320*AA2	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/23/2021	09/23/2028		6,995,000	2.58 (2.11)			28,922	429,419		429,419	89,742	(465,000)			60,412		0004
RCV 2.61 PAY 1.07 09/25/2028 USD/EUR	G1320*AE4	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/23/2021	09/25/2028		11,960,000	2.61 (1.07)			140,015	276,553		276,553	292,106	(1,380,000)			103,387		0004
RCV 2.94 PAY 1.33 09/23/2031 USD/EUR	G1320*AF1	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	06/23/2021	09/23/2031		13,156,000	2.94 (1.33)			162,137	512,682		512,682	544,401	(1,518,000)			160,907		0004
RCV 2.78 PAY 2.02 09/23/2036 USD/GBP	G66558AD8	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		27,658,000	2.78 (2.02)			167,988	3,423,002		3,423,002	1,383,113	(1,860,000)			458,428		0004
RCV 2.78 PAY 2.02 09/23/2036 USD/GBP	G66558AD8	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2021	09/23/2036		27,658,000	2.78 (2.02)			167,988	3,423,002		3,423,002	1,383,113	(1,860,000)			458,428		0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/31/2021	09/14/2045		11,464,906	3.79 (2.12)			167,765	499,444		499,444	549,943	(1,383,644)			256,170		0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/31/2021	09/14/2045		19,108,176	3.79 (2.12)			279,609	832,406		832,406	916,571	(2,306,073)			426,950		0004
RCV 3.79 PAY 2.12 09/14/2045 USD/EUR	R7000#AA0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	08/31/2021	09/14/2045		7,643,270	3.79 (2.12)			111,844	332,963		332,963	366,628	(922,429)			170,780		0004
RCV 0.26 PAY 1.89 10/26/2028 CHF/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/26/2028		323,415,300	0.26 (1.89)			(3,836,714)	72,098,779		72,098,779	(9,974,735)	46,080,000			2,835,180		0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/10/2021	11/01/2061		88,620,834	0 (0)			(26,514)	(8,698,715)		(8,698,715)	(2,799,310)	3,156,960			2,662,770		0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D-1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		10,471,102	3.72 (2.9)			66,042	1,157,657		1,157,657	486,094	(729,022)			219,079		0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D-1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		26,177,756	3.72 (2.9)			165,105	2,894,141		2,894,141	1,215,235	(1,822,554)			547,697		0004
RCV 3.72 PAY 2.90 03/31/2043 USD/GBP	G9369*AA7	D-1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		15,706,654	3.72 (2.9)			99,063	1,736,485		1,736,485	729,141	(1,093,532)			328,618		0004
RCV 2.96 PAY 3.76 01/12/2029 USD/AUD	Q2600#AD2	D-1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2029		7,270,000	2.96 (3.76)			(23,176)	536,170		536,170	150,834	(425,000)			65,910		0004
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q2600#AF7	D-1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2034		7,270,000	3.33 (4.3)			(29,509)	438,204		438,204	215,045	(425,000)			104,663		0004

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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)
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q26008AF7	D-1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2034		7,270,000	3.33 (4.3)			(29,509)	438,204		438,204	215,045	(425,000)			104,663		0004
RCV 3.33 PAY 4.30 01/12/2034 USD/AUD	Q26008AF7	D-1	Currency	AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	11/17/2021	01/12/2034		7,270,000	3.33 (4.3)			(29,509)	438,204		438,204	215,045	(425,000)			104,663		0004
RCV 3.34 PAY 1.52 07/30/2049 USD/EUR	L8749#AD4	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/23/2021	07/30/2049		11,054,203	3.34 (1.52)			138,074	297,455		297,455	724,930	(1,386,644)			269,905		0004
RCV 3.34 PAY 1.52 07/30/2049 USD/EUR	L8749#AD4	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/23/2021	07/30/2049		11,054,203	3.34 (1.52)			138,074	297,455		297,455	724,930	(1,386,644)			269,905		0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/23/2021	03/31/2039		10,825,500	3.24 (4.27)			(49,110)	516,382		516,382	247,930	(637,500)			198,928		0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/23/2021	03/31/2039		14,434,000	3.24 (4.27)			(65,480)	688,509		688,509	330,573	(850,000)			265,237		0004
RCV 3.24 PAY 4.27 03/31/2039 USD/AUD	Q9396*AA3	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/23/2021	03/31/2039		14,434,000	3.24 (4.27)			(65,480)	688,509		688,509	330,573	(850,000)			265,237		0004
RCV 3.48 PAY 2.39 12/07/2051 USD/GBP	G4303*AA7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/23/2021	12/07/2051		20,040,000	3.48 (2.39)			157,071	4,531,060		4,531,060	1,396,641	(1,395,000)			512,910		0004
RCV 3.48 PAY 2.39 12/07/2051 USD/GBP	G4303*AA7	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	11/23/2021	12/07/2051		13,360,000	3.48 (2.39)			104,714	3,020,707		3,020,707	931,094	(930,000)			341,940		0004
RCV 4.17 PAY 3.23 12/31/2047 USD/GBP	G2018*AA7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/24/2021	12/31/2047		19,996,500	4.17 (3.23)			130,925	2,832,758		2,832,758	1,066,872	(1,395,000)			471,783		0004
RCV 4.17 PAY 3.23 12/31/2047 USD/GBP	G2018*AA7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/24/2021	12/31/2047		13,331,000	4.17 (3.23)			87,283	1,888,505		1,888,505	711,248	(930,000)			314,522		0004
RCV 0.00 PAY 0.00 11/01/2061 GBP/USD	PENSION LIABILITY	N/A	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	12/10/2021	11/01/2061		242,005,077	0 (0)			(49,490)	(24,872,517)		(24,872,517)	(7,165,461)	8,229,659			7,271,470		0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		14,674,081	3.47 (4.05)			(30,827)	(2,516,677)		(2,516,677)	566,430	(440,306)			441,911		0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		22,011,121	3.47 (4.05)			(46,240)	(3,775,016)		(3,775,016)	849,645	(660,459)			662,867		0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		14,674,081	3.47 (4.05)			(30,827)	(2,516,677)		(2,516,677)	566,430	(440,306)			441,911		0004
RCV 3.47 PAY 4.05 12/31/2061 USD/CAD	53173UAC7	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/31/2061		22,011,121	3.47 (4.05)			(46,240)	(3,775,016)		(3,775,016)	849,645	(660,459)			662,867		0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C68028AA0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2022	06/30/2051		9,480,514	4.03 (4.56)			1,838	(480,829)		(480,829)	319,083	(291,752)			240,609		0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C68028AA0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2022	06/30/2051		9,480,514	4.03 (4.56)			1,838	(480,829)		(480,829)	319,083	(291,752)			240,609		0004
RCV 4.03 PAY 4.56 06/30/2051 USD/CAD	C68028AA0	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/11/2022	06/30/2051		18,961,028	4.03 (4.56)			3,675	(961,657)		(961,657)	638,165	(583,503)			481,218		0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/18/2022	06/21/2052		20,000,000	4.75 (3.77)			133,227	4,121,185		4,121,185	1,312,125	(1,412,301)			517,131		0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/18/2022	06/21/2052		30,000,000	4.75 (3.77)			199,840	6,181,778		6,181,778	1,968,188	(2,118,451)			775,697		0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/18/2022	06/21/2052		22,190,000	4.75 (3.77)			147,815	4,572,455		4,572,455	1,455,803	(1,566,948)			573,757		0004
RCV 4.75 PAY 3.77 06/21/2052 USD/GBP	G4378*AN9	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	03/18/2022	06/21/2052		20,000,000	4.75 (3.77)			133,227	4,121,185		4,121,185	1,312,125	(1,412,301)			517,131		0004
RCV 4.17 PAY 2.53 01/09/2032 USD/EUR	G6576*AA2	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/29/2022	01/09/2032		18,917,600	4.17 (2.53)			222,931	(655,774)		(655,774)	669,238	(2,346,000)			237,027		0004
RCV 4.19 PAY 4.52 01/09/2032 USD/NOK	G6576*AB0	D-1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/29/2022	01/09/2032		6,354,708	4.19 (4.52)			20,069	888,538		888,538	249,719	(672,430)			79,621		0004
RCV 3.71 PAY 3.56 04/06/2032 NOK/USD	PENSION LIABILITY	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/30/2022	04/06/2032		115,848,000	3.71 (3.56)			(237,218)	(16,987,236)		(16,987,236)	(5,156,211)	12,226,000			1,479,110		0004
RCV 1.76 PAY 3.93 05/02/2029 CHF/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	05/02/2029		208,724,600	1.76 (3.93)			(2,651,775)	55,547,715		55,547,715	(5,161,550)	30,720,000			1,977,119		0004
RCV 3.40 PAY 3.60 05/03/2027 HKD/USD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2022	05/03/2027		63,728,500	3.4 (3.6)			(81,705)	1,150,648		1,150,648	139,873	(116,500)			401,672		0004

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)
RCV 4.98 PAY 3.69 05/26/2046 USD/GBP	G7774*AA0	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/28/2022	05/26/2046		24,854,000	4.98 (3.69)			174,589	4,018,456		4,018,456	1,600,291	(1,860,000)			564,926		0004
RCV 4.98 PAY 3.69 05/26/2047 USD/GBP	G7774*AB8	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/28/2022	05/26/2047		24,854,000	4.98 (3.69)			174,589	4,202,849		4,202,849	1,623,964	(1,860,000)			578,433		0004
RCV 4.98 PAY 3.69 05/26/2048 USD/GBP	G7774*AC6	D-1	Currency	CITIBANK NA 6SHGI4ZSSLCXXQSBB395	04/28/2022	05/26/2048		24,854,000	4.98 (3.69)			174,589	4,383,582		4,383,582	1,646,380	(1,860,000)			591,667		0004
RCV 5.66 PAY 3.91 09/30/2042 USD/EUR	L5124@AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/06/2022	09/30/2042		10,580,000	5.66 (BBSW3)			91,894	(978,204)		(978,204)	402,148	(1,380,000)			218,183		0004
RCV 5.66 PAY 3.91 09/30/2042 USD/EUR	L5124@AA3	D-1	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/06/2022	09/30/2042		15,870,000	5.66 (BBSW3)			137,841	(1,467,306)		(1,467,306)	603,221	(2,070,000)			327,274		0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/23/2022	06/01/2062		30,688,490	0 (0)			45,822	(693,947)		(693,947)	(760,894)	1,246,504			929,476		0004
RCV 0.00 PAY 0.00 06/01/2062 GBP/USD	PENSION LIABILITY	N/A	Currency	JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/23/2022	06/01/2062		12,275,396	0 (0)			18,329	(277,579)		(277,579)	(304,358)	498,602			371,790		0004
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		1,343,460	6.96 (6.36)				261,713		261,713	(1,122)	(182,515)			7,775		0004
RCV 6.96 PAY 6.36 02/01/2027 USD/CAD	PENSION LIABILITY	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2006	02/01/2027		467,973	6.96 (6.36)				91,163		91,163	(391)	(63,576)			2,708		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												16,348,970	93,219,189	XXX	93,219,189	106,059,403	(212,639,953)			89,731,221	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												6,581,776	(11,796,132)	XXX	(11,796,132)	117,821,561	(212,639,953)	1,563,516		108,819,127	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(65,193,926)	(638,654,444)	XXX	(1,098,518,259)	104,141,313		18,718,436		306,293,922	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												16,348,970	260,382,020	XXX	32,142,488	106,059,403	(1,840,218)			188,292,613	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												(48,844,957)	(378,272,424)	XXX	(1,066,375,771)	210,200,717	(1,840,218)	18,718,436		494,586,535	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										485,063,522	869,072,570	(55,426,732)	2,175,690,472	XXX	1,487,587,125	1,341,588,111	210,799,735	(560,232,548)		385,767,408	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										129,325,990	393,279,037	6,581,776	726,162,700	XXX	726,162,710	586,513,239	(212,639,953)	(251,632,273)		108,819,127	XXX	XXX
1719999999. Subtotal - Replication														XXX							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										614,389,512	1,262,351,607	(48,844,957)	2,901,853,172	XXX	2,213,749,835	1,928,101,350	(1,840,218)	(811,864,821)		494,586,535	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability
0002	Hedges the interest rate risk of a liability
0003	Hedges the currency risk of a liability
0004	Hedges the currency risk of an asset
0005	Hedges the interest rate risk of an asset

(b)

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

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
ESZ5	109	36,438,719	S&P 500 EMINI 12/19/2025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/25/2025	6,686.0034	6,738.7500	135,205					287,469	287,469	1,214,706	0001	50
MFSZ5	604	84,285,944	MINI MSCI EAFE 12/19/2025	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/19/2025	ICE 5493004R83R1LVX2IL36	09/25/2025	2,790.9253	2,785.3000	323,140					(169,884)	(169,884)	6,731,029	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												458,345					117,585	117,585	7,945,734	XXX	XXX
1579999999. Subtotal - Long Futures												458,345					117,585	117,585	7,945,734	XXX	XXX
ESZ5	5,595	1,859,976,902	S&P 500 EMINI 12/19/2025	VARIABLE ANNUITY	EXH 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/12/2025	6,648.7110	6,738.7500	(7,063,688)					(25,188,410)	(25,188,410)	62,351,169	0001	50
MESZ5	1,474	98,512,281	MINI MSCI EMG MKT 12/19/2025	VARIABLE ANNUITY	EXH 5	Equity/Index	12/19/2025	ICE 5493004R83R1LVX2IL36	09/15/2025	1,336.6660	1,359.7000	(324,280)					(1,697,609)	(1,697,609)	16,426,385	0001	50
MFSZ5	2,572	359,335,792	MINI MSCI EAFE 12/19/2025	VARIABLE ANNUITY	EXH 5	Equity/Index	12/19/2025	ICE 5493004R83R1LVX2IL36	09/15/2025	2,794.2130	2,785.3000	(1,376,020)					1,146,212	1,146,212	28,662,593	0001	50
RTYZ5	3,059	369,543,367	EMINI RUSSELL 2000 12/19/2025	VARIABLE ANNUITY	EXH 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/15/2025	2,416.1057	2,455.5000	(718,865)					(6,025,358)	(6,025,358)	34,089,764	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												(9,482,853)					(31,765,165)	(31,765,165)	141,529,911	XXX	XXX
1649999999. Subtotal - Short Futures												(9,482,853)					(31,765,165)	(31,765,165)	141,529,911	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												(9,024,508)					(31,647,580)	(31,647,580)	149,475,645	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												(9,024,508)					(31,647,580)	(31,647,580)	149,475,645	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN SECURITIES LLC	1,652,129	490,298	2,142,427
MERRILL LYNCH, PIERCE, FENNER & SMITH INC	7,039,621	64,795,473	71,835,094
Total Net Cash Deposits	8,691,750	65,285,771	73,977,521

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of a liability

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		73,977,521		73,977,521	458,345	(9,482,853)	458,345	149,475,645	149,475,645
AUSTRALIA AND NEW ZEALAND BANKING GROUP	JHE42UYNWWTJB8YTTU19	Y	Y	1,820,000		1,850,782		30,782	1,850,782		30,782	379,899	
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	208,881,478	346,378,872	446,580,000	(108,044,498)		446,580,000	(108,044,498)	129,654,024	11,527,829	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	122,635,000	43,783,186	154,239,102	(4,388,434)		154,811,804	(4,388,434)	27,788,370	6,898,782	
BANK OF MONTREAL	NQ0GHPCNCCU6TUTQYE16	Y	Y			712,124	(20,385,255)		712,124	(6,157,538)		11,737,803	
BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	Y	Y	292,799,000	49,662,561	356,880,807	(23,286,443)		356,697,393	(23,286,443)	40,611,950	13,470,915	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	82,010,000		287,130,402	(390,680,784)		272,707,795	(630,445,160)		119,232,814	
CREDIT AG CORP & INV BNK	1VUV7VQFKUOQSJ21A208	Y	Y			18,164,546	(19,685,383)		3,820,853	(33,869,139)		19,583,823	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	26,899,360		56,440,288	(19,610,696)	9,930,232	44,050,116	(19,610,696)		9,872,507	57,725
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	120,579,000		150,671,639		30,092,639	150,671,639		30,092,639		30,092,639
JPMorgan Chase & Co.	7H6GLXDRUGQFU57RNE97	Y	Y	308,341,236		417,470,472	(297,442,707)		374,899,968	(311,685,432)		61,704,756	
MUFG BANK, LTD	C3GTMMZIHMY46P4OIX74	Y	Y			2,219,910	(10,572,593)		2,219,910	(10,572,593)		3,984,225	
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	Y	Y	8,900,000		8,725,163			8,725,163			649,560	
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	681,396,000	75,804,338	731,767,665			731,767,665		50,371,665		
NATWEST MARKETS PLC	KX1WK48MPD4Y2NCUIZ63	Y	Y			2,126,870	(2,340,303)		2,126,870	(2,340,303)		2,914,876	
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y	180,000									
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	267,370,461		293,513,342	(2,620,841)	23,522,040	293,513,352	(2,620,841)	23,522,050	301,274	23,220,766
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	149,395,000		166,970,174		17,575,174	166,970,174		17,575,174		17,575,174
SMBC CAPITAL MARKETS INC	TVJ8SHLIZLORGWGDTN03	Y	Y	8,060,000		7,351,068	(1,817,719)		7,351,068	(1,817,719)		5,749,993	
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	427,558,000	91,933,586	515,076,160	(12,701,641)		515,076,160	(12,701,641)	74,816,519	2,770,238	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	183,181,718		182,491,974	(75,037)		182,491,974	(75,037)		270,621	
0299999999. Total NAIC 1 Designation				2,890,006,253	607,562,543	3,800,382,488	(913,652,334)	81,150,867	3,717,044,810	(1,167,615,474)	394,463,173	271,049,915	70,946,304
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						48,041,340	(32,918,322)	15,123,018	118,321,989	(454,001,490)		223,536,620	
0999999999 - Gross Totals				2,890,006,253	607,562,543	3,922,401,349	(946,570,656)	170,251,406	3,835,825,144	(1,631,099,817)	394,921,518	644,062,180	220,421,949
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						3,922,401,349	(946,570,656)						

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)
CME GROUP SNZ20JLFK8MNNCLQ0F39	Cash		Cash	344,257,377	344,257,377	344,257,377		V
CME GROUP SNZ20JLFK8MNNCLQ0F39	Cash		Cash	303,485,297	303,485,297	303,485,297		I
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash		Cash	9,100,000	9,100,000	9,100,000		V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208	Cash		Cash	9,820,000	9,820,000	9,820,000		V
MITSUBISHI UFJ FIN GRP C3GTMMZIHMY46P4OIX74	Cash		Cash	7,440,000	7,440,000	7,440,000		V
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36	Cash		Cash	21,242,231	21,242,231	21,242,231		I
CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC) SNZ20JLFK8MNNCLQ0F39	Cash		Cash	52,735,289	52,735,289	52,735,289		I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	12189L-AN-1	BondBURLINGTN NORTH SANTA FE SR NT/OD/03/15/2043/4.45%	12,066,287	13,395,005	13,393,466	03/15/2043	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	649322-AA-2	BondNY PRESBYTERIAN HOSPIT NT/OD/08/01/2045/4.024%	15,224,020	18,229,718	18,075,000	08/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	797440-CA-0	BondSAN DIEGO G E 1ST MTG SER WWW/OD/08/15/2051/2.95%	9,378,919	14,391,882	14,313,493	08/15/2051	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	743756-AC-2	BondPROV ST JOSEPH HLTH OBL NT SER I/OD/10/01/2047/3.744%	14,517,608	19,189,177	18,647,107	10/01/2047	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	377372-AN-7	BondGLAXOSMITHKLINE CAP INC CO GUARN/OD/05/15/2028/3.875%	9,582,390	9,594,588	9,594,373	05/15/2028	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	95709T-AM-2	BondWESTAR ENERGY INC 1ST MTG SER 30/OD/12/01/2045/4.25%	16,167,905	19,189,177	19,127,487	12/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	035240-AG-5	BondANHEUSER-BUSCH INBEV WOR CO GUAR/OD/01/15/2042/4.95%	834,805	869,270	909,311	01/15/2042	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	582839-AH-9	BondMEAD JOHNSON NUTRITION C SR NT/OD/11/15/2025/4.125%	23,986,111	24,001,822	24,001,788	11/15/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	30231G-AW-2	BondEXXON MOBIL CORPORATION SR NT/OD/03/01/2046/4.114%	20,326,213	23,986,471	23,986,471	03/01/2046	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	072863-AJ-2	BondBAYLOR SCOTT WHITE HOL NT SER/OD/11/15/2050/2.839%	9,270,231	14,391,882	14,391,882	11/15/2050	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	046353-AL-2	BondAZN 3 3/8 11/16/25/10Y/11/16/2025/3.375%	35,457,313	35,499,977	35,495,055	11/16/2025	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91412N-BD-1	BondUNIVERSITY OF CHICAGO NT SER 20B/OD/04/01/2045/2.761%	8,725,625	11,062,560	11,447,454	04/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	26442E-AE-0	BondDUKE ENERGY OHIO INC 1ST MTG/OD/06/15/2046/3.7%	14,844,310	19,189,177	19,082,140	06/15/2046	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	44891A-AK-3	BondHYUNDAI CAPITAL AMERICA SR NT 14/OD/09/27/2026/2.75%	13,047,463	13,240,532	13,065,978	09/27/2026	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	010392-FM-5	BondALABAMA PWR CO SR NT/OD/03/01/2045/3.75%	21,663,625	27,267,820	26,346,300	03/01/2045	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	233853-AG-5	BondDTRGR 2 3/8 12/14/28/7Y/12/14/2028/2.375%	11,302,604	11,993,235	11,956,416	12/14/2028	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	907818-EW-4	BondUNION PACIFIC CORP SR NT/OD/09/10/2048/4.5%	565,243	650,513	649,980	09/10/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	084659-AV-3	BondBRKHEC 3.7 07/15/30/OD/07/15/2030/3.7%	18,794,766	19,189,177	19,186,343	07/15/2030	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	91282C-KH-3	BondT 4 1/2 03/31/26/2Y/03/31/2026/4.5%	191,544,848	190,933,266	190,535,350	03/31/2026	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	842434-CR-1	BondSOUTHERN CALIF GAS CO 1ST MTG SE/OD/06/01/2048/4.125%	7,763,000	9,594,588	9,586,163	06/01/2048	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK E57ODZWZ7FF32TWEFA76	Security	437076-BM-3	BondHOME DEPOT INC SR NT/OD/04/01/2026/3%	14,923,065	15,000,000	14,994,535	04/01/2026	V
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK E57ODZWZ7FF32TWEFA76	Security	12189L-AK-7	BondBURLINGTN NORTH SANTA FE DEB/OD/09/01/2042/4.375%	8,533,381	9,530,000	9,435,673	09/01/2042	V
JP MORGAN CHASE BANK NA 1VUV7VQFKUOOSJ21A208	Security	09778P-AA-3	BondBSHSI 3.464 06/01/30/OD/06/01/2030/3.464%	7,465,266	7,701,576	7,701,576	06/01/2030	V
JP MORGAN CHASE BANK NA 1VUV7VQFKUOOSJ21A208	Security	010392-FS-2	BondALABAMA PWR CO SR NT SER A/OD/07/15/2048/4.3%	12,114,300	14,209,585	14,117,797	07/15/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	247109-BT-7	BondDELMARVA PWR LT CO 1ST MTG/OD/05/15/2045/4.15%	10,587,349	12,497,911	12,378,095	05/15/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-KH-3	BondT 4 1/2 03/31/26/2Y/03/31/2026/4.5%	67,375,225	67,160,103	67,020,138	03/31/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	478111-AC-1	BondJOHNS HOPKINS HEALTH SYS NT/OD/05/15/2046/3.837%	11,173,947	13,912,153	13,805,102	05/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	539830-BD-0	BondLOCKHEED MARTIN CORP SR NT/OD/03/01/2045/3.8%	11,735,920	14,391,882	14,047,339	03/01/2045	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	66988A-AE-4	BondNOVANT HEALTH INC NT/OD/11/01/2043/4.371%	12,089,492	14,391,882	14,331,021	11/01/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	092113-AM-1	BondBLACK HILLS CORP SR NT/OD/01/15/2027/3.15%	9,468,347	9,594,588	9,556,864	01/15/2027	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	14916R-AD-6	BondCATHOLIC HEALTH INITIATI SEC/OD/11/01/2042/4.35%	8,687,415	10,103,101	10,087,438	11/01/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	202795-JJ-0	BondCOMMONWEALTH EDISON CO 1ST MTG/OD/06/15/2046/3.65%	6,791,342	8,774,251	8,728,887	06/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	718172-BT-5	BondPHILIP MORRIS INTL INC SR NT/OD/02/25/2026/2.75%	16,142,266	16,238,841	16,232,902	02/25/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	00115A-AJ-8	BondAEP TRANSMISSION CO LLC SR NT/OD/09/15/2048/4.25%	7,446,959	8,955,589	8,954,288	09/15/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	00108W-AJ-9	BondAEP TEXAS INC SR NT SER G/OD/05/01/2049/4.15%	7,490,339	9,594,588	9,583,179	05/01/2049	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	207597-DV-4	BondCONNECTICUT LIGHT POWER 1ST MT/OD/06/01/2036/6.35%	2,012,169	1,837,364	1,842,539	06/01/2036	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	665789-BA-0	BondNORTHERN STATES PWR-WISC 1ST MTG/OD/09/01/2048/4.2%	11,445,904	14,390,923	14,344,932	09/01/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	20030N-AM-3	BondCOMCAST CORP CO GUARNT/OD/03/15/2037/6.45%	10,728,671	9,594,588	9,569,608	03/15/2037	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	00287Y-AM-1	BondABBVIE INC SR NT/OD/11/06/2042/4.4%	14,699,674	16,315,597	16,194,300	11/06/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	110122-CQ-9	BondBRISTOL-MYERS SQUIBB CO SR NT/OD/06/15/2039/4.125%	7,491,725	8,269,576	8,248,106	06/15/2039	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	662352-AA-1	BondNORTH SHORE LONG ISLAND NT/OD/11/01/2042/4.8%	12,463,902	13,980,275	13,916,795	11/01/2042	V
CME 7H6GLXDRUGQFU57RNE97	Security	002824-BN-9	BondABBOTT LABORATORIES SR NT/OD/04/15/2043/4.75%	9,539,610	10,000,000	9,942,304	04/15/2043	I
CME SNZ20JLFK8MNNCLQ0F39	Security	29379V-BT-9	BondENTERPRISE PRODUCTS OPER CO GUAR/OD/10/16/2028/4.15%	10,026,976	10,000,000	9,940,224	10/16/2028	I
CME SNZ20JLFK8MNNCLQ0F39	Security	00287Y-AY-5	BondABBVIE INC SR NT/OD/05/14/2026/3.2%	6,967,668	7,000,000	6,998,088	05/14/2026	I
CME SNZ20JLFK8MNNCLQ0F39	Security	00287Y-AS-8	BondABBVIE INC SR NT/OD/05/14/2045/4.7%	4,584,720	5,000,000	4,998,143	05/14/2045	I
CME SNZ20JLFK8MNNCLQ0F39	Security	110122-DH-8	BondBRISTOL-MYERS SQUIBB CO SR NT/OD/05/15/2044/4.625%	6,393,227	7,055,000	7,061,947	05/15/2044	I
CME SNZ20JLFK8MNNCLQ0F39	Security	91324P-BU-5	BondUNITEDHEALTH GRP INC SR NT/OD/11/15/2041/4.625%	4,624,506	5,000,000	4,956,300	11/15/2041	I
CME SNZ20JLFK8MNNCLQ0F39	Security	539830-BH-1	BondLOCKHEED MARTIN CORP SR NT SER 1/OD/01/15/2026/3.55%	12,974,960	13,002,000	12,998,806	01/15/2026	I
CME SNZ20JLFK8MNNCLQ0F39	Security	110122-CP-1	BondBRISTOL-MYERS SQUIBB CO SR NT/OD/07/26/2029/3.4%	9,752,334	10,000,000	9,966,046	07/26/2029	I
CME SNZ20JLFK8MNNCLQ0F39	Security	03522A-AG-5	BondANHEUSER-BUSCH CO/INBEV CO GUARN/OD/02/01/2026/3.65%	19,965,413	20,000,000	19,998,728	02/01/2026	I
CME SNZ20JLFK8MNNCLQ0F39	Security	718172-DB-2	BondPHILIP MORRIS INTL INC SR NT/OD/02/15/2033/5.375%	7,829,326	7,500,000	7,487,792	02/15/2033	I
CME SNZ20JLFK8MNNCLQ0F39	Security	29379V-AY-9	BondENTERPRISE PRODUCTS OPER SR NT/OD/02/15/2043/4.45%	8,830,192	10,000,000	9,961,706	02/15/2043	I
CME SNZ20JLFK8MNNCLQ0F39	Security	29379V-AW-3	BondENTERPRISE PRODUCTS OPER CO GUAR/OD/08/15/2042/4.85%	4,652,582	5,000,000	4,983,494	08/15/2042	I
CME SNZ20JLFK8MNNCLQ0F39	Security	459200-JG-7	BondIBM CORP SR NT/OD/02/19/2026/3.45%	9,972,463	10,000,000	9,998,497	02/19/2026	I

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)
CME SNZ2OJLFK8MNNCLQOF39	Security	023135-BJ-4	BondAMAZON.COM INC SR NT/OD/08/22/2047/4.05%	12,678,630	15,000,000	14,908,221	08/22/2047	I
CME SNZ2OJLFK8MNNCLQOF39	Security	931142-CB-7	BondWAL-MART STORES NT/OD/09/01/2035/5.25%	14,828,189	14,000,000	13,473,822	09/01/2035	I
CME SNZ2OJLFK8MNNCLQOF39	Security	907818-EY-0	BondUNION PACIFIC CORP SR NT/OD/09/10/2028/3.95%	15,023,420	15,000,000	15,017,009	09/10/2028	I
CME SNZ2OJLFK8MNNCLQOF39	Security	822582-BX-9	BondRDSALN 2 1/2 09/12/26/10Y/09/12/2026/2.5%	24,697,118	25,000,000	24,973,078	09/12/2026	I
CME SNZ2OJLFK8MNNCLQOF39	Security	00287Y-DB-2	BondABBVIE INC SR NT/OD/03/15/2045/4.75%	9,245,133	10,000,000	9,959,072	03/15/2045	I
CME SNZ2OJLFK8MNNCLQOF39	Security	26442U-AR-5	BondDUKE ENERGY PROGRESS LLC 1ST MTG/OD/03/15/2053/5.35%	4,867,213	5,000,000	4,971,507	03/15/2053	I
CME SNZ2OJLFK8MNNCLQOF39	Security	717081-CY-7	BondPFIZER INC. SR NT/OD/03/15/2039/7.2%	6,003,675	5,000,000	4,998,001	03/15/2039	I
CME SNZ2OJLFK8MNNCLQOF39	Security	91324P-CV-2	BondUNITEDHEALTH GRP INC SR NT/OD/03/15/2026/3.1%	13,936,659	14,000,000	13,999,432	03/15/2026	I
CME SNZ2OJLFK8MNNCLQOF39	Security	30231G-BF-8	BondEXXON MOBIL CORPORATION SR NT/OD/03/19/2040/4.227%	9,150,403	10,000,000	10,000,000	03/19/2040	I
CME SNZ2OJLFK8MNNCLQOF39	Security	02364W-AW-5	BondAMXLMM 6 1/8 03/30/40/30Y/03/30/2040/6.125%	2,137,763	2,000,000	2,075,864	03/30/2040	I
CME 8NAV47T0Y26087YOQP81	Security	437076-AV-4	BondHOME DEPOT INC SR NT/OD/04/01/2041/5.95%	5,389,292	5,000,000	4,982,984	04/01/2041	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	278865-AV-2	BondECOLAB INC SR NT/OD/11/01/2026/2.7%	9,622,366	9,750,000	9,692,699	11/01/2026	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	278062-AE-4	BondEATON CORP CO GUARNT/OD/11/02/2042/4.15%	13,246,431	15,000,000	14,938,359	11/02/2042	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	05723K-AG-5	BondBAKER HUGHES LLC/CO-OBL SR NT/OD/11/07/2029/3.138%	12,507,886	13,000,000	12,995,044	11/07/2029	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	767201-AD-8	BondRIOLN 7 1/8 07/15/28/OD/07/15/2028/7.125%	10,806,137	10,000,000	9,984,073	07/15/2028	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	03522A-AG-5	BondANHEUSER-BUSCH CO/INBEV CO GUARNV/OD/02/01/2026/3.65%	9,982,707	10,000,000	9,999,363	02/01/2026	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	037833-BY-5	BondAPPLE INC SR NT/OD/02/23/2026/3.25%	19,937,484	20,000,000	19,997,994	02/23/2026	I
Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087YOQP81	Security	30231G-AT-9	BondEXXON MOBIL CORPORATION SR NT/OD/03/01/2026/3.043%	19,922,213	20,000,000	20,000,000	03/01/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	898813-AV-2	BondTUCSON ELEC PWR CO SR NT/OD/04/15/2053/5.5%	14,634,312	15,000,000	14,927,705	04/15/2053	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	828807-DT-1	BondSIMON PROPERTY GRP LP SR NT/OD/02/01/2032/2.65%	8,961,152	10,000,000	9,980,947	02/01/2032	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	046353-AM-0	BondAZN 4 3/8 11/16/45/30Y/11/16/2045/4.375%	13,462,823	15,110,000	14,942,805	11/16/2045	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	29379V-BQ-5	BondENTERPRISE PRODUCTS OPER CO GUAR/OD/02/15/2048/4.25%	10,363,531	12,464,000	12,449,865	02/15/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	74340X-BP-5	BondPLD 3 04/15/50/OD/04/15/2050/3%	9,482,349	14,173,000	14,041,389	04/15/2050	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	717081-DT-7	BondPFIZER INC SR NT/OD/09/15/2040/5.6%	4,168,753	4,000,000	3,809,740	09/15/2040	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	002824-BH-2	BondABBOTT LABORATORIES SR NT/OD/11/30/2046/4.9%	9,590,850	10,000,000	9,934,927	11/30/2046	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	837004-CB-4	BondSOUTH CAROLINA ELEC GAS NT/OD/01/15/2038/6.05%	10,911,712	10,120,000	10,144,891	01/15/2038	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	039482-AB-0	BondADM 3 1/4 03/27/30/10Y/03/27/2030/3.25%	14,130,299	14,690,000	14,634,105	03/27/2030	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	04351L-AA-8	BondASCENSION HEALTH NT/OD/11/15/2053/4.847%	7,800,184	8,600,000	8,600,000	11/15/2053	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	756109-AU-8	BondREALTY INCOME CORP SR NT/OD/01/15/2028/3.65%	14,318,353	14,435,000	14,426,816	01/15/2028	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	438516-AT-3	BondHONEYWELL INTERNATIONAL NT/OD/03/15/2037/5.7%	14,912,552	14,050,000	13,998,686	03/15/2037	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	723787-AQ-0	BondPXD 1.9 08/15/30/OD/08/15/2030/1.9%	8,983,111	10,000,000	9,959,408	08/15/2030	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	20030N-BE-0	BondCOMCAST CORP SR NT/OD/07/15/2042/4.65%	9,075,791	10,000,000	9,994,292	07/15/2042	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	718172-BT-5	BondPHILIP MORRIS INTL INC SR NT/OD/02/25/2026/2.75%	3,056,713	3,075,000	3,073,875	02/25/2026	V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	29364D-AT-7	BondENTERGY ARKANSAS INC 1ST MTG/OD/12/15/2044/4.95%	11,004,201	12,000,000	11,932,484	12/15/2044	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	744560-AP-1	BondPSE G 1ST MTG MTN DTD 7/1/05 SER/OD/07/01/2035/5.25%	6,790,022	6,612,000	6,601,570	07/01/2035	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	911312-BN-5	BondUNITED PARCEL SERVICE SR NT/OD/11/15/2047/3.75%	7,790,764	10,000,000	9,279,509	11/15/2047	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	907818-CF-3	BondUNION PACIFIC CORP DEB/OD/02/01/2029/6.625%	4,786,824	4,446,000	4,434,763	02/01/2029	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	26884A-BB-8	BondERP OPERATING LP SR NT/OD/07/01/2044/4.5%	13,309,832	15,000,000	14,919,175	07/01/2044	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	68233J-BG-8	BondONCOR ELEC DELIVERY SR SEC/OD/11/15/2048/4.1%	12,254,347	15,000,000	14,988,115	11/15/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	74340X-BX-8	BondPROLOGIS LP SR NT/OD/09/15/2028/4%	14,693,304	14,691,000	14,637,700	09/15/2028	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Security	907818-EW-4	BondUNION PACIFIC CORP SR NT/OD/09/10/2048/4.5%	10,692,046	12,305,000	12,294,918	09/10/2048	IV
0199999999 - Total				2,039,280,655	2,133,462,401	2,127,229,142	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)
AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19	Cash		Cash	1,820,000	1,820,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	122,635,000	122,635,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		Cash	292,799,000	292,799,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	82,010,000	82,010,000	XXX		V

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)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	120,579,000	120,579,000	XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash		Cash	8,900,000	8,900,000	XXX		V
MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash	681,396,000	681,396,000	XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	255,253,000	255,253,000	XXX		V
ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Cash		Cash	180,000	180,000	XXX		V
SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03	Cash		Cash	8,060,000	8,060,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		Cash	427,558,000	427,558,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	149,395,000	149,395,000	XXX		V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Security	91282C-CB-5	BondT 1 5/8 05/15/31/10Y/05/15/2031/1.625%	53,079,473	59,215,880	XXX	05/15/2031	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Security	91282C-AE-1	BondT 0 5/8 08/15/30/10Y/08/15/2030/0.625%	155,802,005	180,603,732	XXX	08/15/2030	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	91282C-MM-0	BondT 4 5/8 02/15/35/10Y/02/15/2035/4.625%	3,869,969	3,700,000	XXX	02/15/2035	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912810-RL-4	BondTSY INFL IX N/B/0D/02/15/2045/0.75%	15,808,707	15,448,000	XXX	02/15/2045	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912810-QP-6	BondTII 2 1/8 02/15/41/30Y/02/15/2041/2.125%	794,803	538,000	XXX	02/15/2041	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912828-Y3-8	BondTII 0 3/4 07/15/28/10Y/07/15/2028/0.75%	207,777	162,000	XXX	07/15/2028	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912810-QF-8	BondTII 2 1/8 02/15/40/30Y/02/15/2040/2.125%	459,008	304,000	XXX	02/15/2040	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912810-QV-3	BondTII 0 3/4 02/15/42/30Y/02/15/2042/0.75%	1,851,313	1,632,000	XXX	02/15/2042	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912810-RR-1	BondTII 1 02/15/46/30Y/02/15/2046/1%	916,273	871,000	XXX	02/15/2046	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	912828-2A-7	BondUS TREASURY NT/0D/08/15/2026/1.5%	1,644,773	1,674,000	XXX	08/15/2026	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Security	91282C-MP-3	BondT 4 1/8 02/28/27/2Y/02/28/2027/4.125%	1,346,737	1,334,000	XXX	02/28/2027	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-UC-0	BondT 4 1/4 08/15/54/30Y/08/15/2054/4.25%	11,928,356	12,854,829	XXX	08/15/2054	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-UD-8	BondT 4 1/8 08/15/44/20Y/08/15/2044/4.125%	19,990,329	21,427,594	XXX	08/15/2044	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-QP-6	BondTII 2 1/8 02/15/41/30Y/02/15/2041/2.125%	12,904,346	8,734,913	XXX	02/15/2041	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-AE-1	BondT 0 5/8 08/15/30/10Y/08/15/2030/0.625%	12,444,378	14,425,367	XXX	08/15/2030	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-QC-5	BondT 4 1/2 08/15/39/30Y/08/15/2039/4.5%	18,346,325	18,120,435	XXX	08/15/2039	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-PW-2	BondUS TREASURY NT/0D/02/15/2038/4.375%	16,217,254	16,002,814	XXX	02/15/2038	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-UA-4	BondT 4 5/8 05/15/54/30Y/05/15/2054/4.625%	33,278,820	33,311,067	XXX	05/15/2054	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-DJ-7	BondT 1 3/8 11/15/31/10Y/11/15/2031/1.375%	4,121,320	4,733,970	XXX	11/15/2031	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-RF-7	BondTII 1 3/8 02/15/44/30Y/02/15/2044/1.375%	12,884,242	10,852,247	XXX	02/15/2044	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TH-1	BondT 3 1/4 05/15/42/20Y/05/15/2042/3.25%	9,775,412	11,476,087	XXX	05/15/2042	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-HP-9	BondTII 1 3/8 07/15/33/10Y/07/15/2033/1.375%	859,070	817,843	XXX	07/15/2033	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-SX-7	BondT 2 3/8 05/15/51/30Y/05/15/2051/2.375%	1,369,537	2,101,215	XXX	05/15/2051	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TS-7	BondT 3 7/8 05/15/43/20Y/05/15/2043/3.875%	1,880,438	2,044,415	XXX	05/15/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TT-5	BondT 4 1/8 08/15/53/30Y/08/15/2053/4.125%	14,718,218	16,205,260	XXX	08/15/2053	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-RR-1	BondTII 1 02/15/46/30Y/02/15/2046/1%	10,368,839	9,856,521	XXX	02/15/2046	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TG-3	BondT 2 7/8 05/15/52/30Y/05/15/2052/2.875%	3,443,150	4,758,916	XXX	05/15/2052	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-SE-9	BondUS TREASURY NT/0D/11/15/2048/3.375%	1,146,481	1,406,567	XXX	11/15/2048	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-UE-6	BondT 4 1/2 11/15/54/30Y/11/15/2054/4.5%	36,906,573	37,697,137	XXX	11/15/2054	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-UF-3	BondT 4 5/8 11/15/44/20Y/11/15/2044/4.625%	8,149,916	8,088,238	XXX	11/15/2044	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TX-6	BondUNITED STATES TREAS BD 4.25 15FEB54 /30Y/02/15/2054/4.25%	3,088,851	3,329,322	XXX	02/15/2054	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-TR-9	BondT 3 5/8 05/15/53/30Y/05/15/2053/3.625%	25,366,161	30,239,264	XXX	05/15/2053	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	91282C-KS-9	BondT 4 7/8 05/31/26/2Y/05/31/2026/4.875%	10,987,462	10,740,182	XXX	05/31/2026	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-PT-9	BondT 4 3/4 02/15/37/30Y/02/15/2037/4.75%	34,721,759	32,902,721	XXX		V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-RA-8	BondTII 0 5/8 02/15/43/30Y/02/15/2043/0.625%	2,734,854	2,561,755	XXX	02/15/2043	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Security	912810-RH-3	BondUS TREASURY NT/0D/08/15/2044/3.125%	709,145	882,030	XXX	08/15/2044	V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Security	91282C-LG-4	BondT 3 3/4 08/15/27/3Y/08/15/2027/3.75%	1,700,520	1,689,000	XXX	08/15/2027	V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Security	91282C-LH-2	BondT 3 3/4 08/31/26/2Y/08/31/2026/3.75%	10,416,941	10,384,000	XXX	08/31/2026	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Security	912810-UB-2	BondT 4 5/8 05/15/44/20Y/05/15/2044/4.625%	183,181,718	181,457,746	XXX	05/15/2044	V
0299999999 - Total				2,890,006,253	2,925,169,067	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	CDHS - Rho Hedge	2,461,687,601	2,411,350,220	(50,337,381)	(112,024,011)	(143,826,284)	717,551	222.5	1,596,881	(395,538,792)	88,438,366	1,596,885		86,841,481	31,793,272		31,793,272	(276,904,039)
Total		2,461,687,601	2,411,350,220	(50,337,381)	(112,024,011)	(143,826,284)	717,551	XXX	1,596,881	(395,538,792)	88,438,366	1,596,885		86,841,481	31,793,272		31,793,272	(276,904,039)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)						XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)						XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)						XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)						XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Affiliated)						XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type)						XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	BANK OF AMERICA SECURITIES			500,000,000	500,000,000	01/02/2026
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				500,000,000	500,000,000	XXX
	MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT			83,220,634	83,220,634	10/01/2025
	CLEAR STREET			300,000,000	300,000,000	09/30/2025
	RBC CAPITAL MARKETS			450,000,000	450,000,000	09/30/2025
	RBC CAPITAL MARKETS			150,000,000	150,000,000	11/04/2025
	HOOPP			100,000,000	100,000,000	09/30/2025
	JP MORGAN SECURITIES LLC			1,750,000,000	1,750,000,000	12/29/2025
	ROYAL BANK OF CANADA			100,000,000	100,000,000	11/04/2025
	GOLDMAN SACHS & CO.			400,000,000	400,000,000	12/31/2025
	GOLDMAN SACHS & CO.			100,000,000	100,000,000	12/31/2025
	GOLDMAN SACHS & CO.			175,000,000	175,000,000	12/31/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				3,608,220,634	3,608,220,634	XXX
9999999999 - Totals				4,108,220,634	4,108,220,634	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

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 ..... LOS ANGELES, CA		0.000			3,797,544	4,589,407	4,012,134	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY		1.000	196,199		69,891,338	166,750,785	127,800,264	XXX.
BANK OF NEW YORK MELLON ..... UNITED KINGDOM	C	0.000			16,688,153	20,066,859	5,372,111	XXX.
BANK OF NOVA SCOTIA ..... HOUSTON, TX		4.400	1,592,593	1,120,673		250,000,180	345,855,736	XXX.
BNP PARIBAS ..... NEW YORK, NY		4.430	259,032	1,255,018		350,000,000	340,259,032	XXX.
CITIBANK ..... NEW YORK, NY		0.000			9,168,319	9,673,040	8,536,275	XXX.
FEDERAL HOME LOAN BANK ..... TOPEKA, KS		3.945	17,581		113,004	59,841	74,724	XXX.
JPMORGAN CHASE BANK ..... NEW YORK, NY		0.000			(1,361,490)	(1,496,582)	6,017,604	XXX.
NORTHERN TRUST COMPANY ..... CHICAGO, IL		4.400	4,450,083	51,205	447,107,783	448,778,618	450,361,637	XXX.
NORTHERN TRUST COMPANY ..... TORONTO, ON (CANADA)		4.400	1,472		5,984,898	5,985,392	5,878,488	XXX.
PNC BANK ..... PITTSBURGH, PA		4.400	3,877,412	55,585	390,048,635	377,768,142	476,263,922	XXX.
STATE STREET BANK AND TRUST COMPANY ..... BOSTON, MA		4.400	3,648,690		446,941,030	448,637,548		XXX.
US BANK ..... DENVER, CO		0.000			19,321,522	15,958,530	7,994,977	XXX.
SOCIETE GENERALE ..... NEW YORK, NY		4.400	3,281,356	1,138,094	291,795,261	292,900,841	329,005,610	XXX.
WELLS FARGO BANK ..... SAN FRANCISCO, CA		0.000			(267,268,217)	(237,634,727)	(254,498,222)	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	60		18,114			XXX
0199999. Totals - Open Depositories	XXX	XXX	17,324,477	3,620,576	1,432,245,894	2,152,037,877	1,852,934,290	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	17,324,477	3,620,576	1,432,245,894	2,152,037,877	1,852,934,290	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	17,324,477	3,620,576	1,432,245,894	2,152,037,877	1,852,934,290	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
0489999999. Total - Issuer Credit Obligations (Unaffiliated)								
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations								
	CHURCHILL BNYM CASH RESERVE CHURCHILL		07/01/2025	3.500		27,766,211		441,847
8109999999. Subtotal - Sweep Accounts						27,766,211		441,847
261908-10-7	DREYFUS TREAS & AGY CASH MGMT DREYFUS TREAS & AGENCY CASH MG		09/30/2025	4.610		322,202,795		7,684,265
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						322,202,795		7,684,265
25160K-20-7	DWS MONEY MARKET SERIES---INST DWS MONEY MARKET SERIES---INST		09/30/2025	5.395		13,602,226		
262006-20-8	DREYFUS GOVT PR CASH MGT DREYFUS GOVT CASH MGMT-I		09/29/2025	5.120		326,039,054		1,554,477
40428X-10-7	HSBC US GOVT MMKT GOVT MMKT-I		09/25/2025	4.899		16,128,554		26,523
52470G-49-4	Legg Mason Partners Inst Trust WESTERN ASSET PREMIER INSTL GO		09/29/2025	5.020		92,500,000		
665278-70-1	NORTHERN TRUST INSTIT GOVT SEL NORTHERN INSTITUTIONAL GOVT SE		09/23/2025	4.283		5,438,621		62,817
857492-70-6	STATE STREET INSTL U.S. GOV MM STATE STREET INSTL U.S. Gov MM		09/30/2025	4.327		221,082,684		2,318,496
8309999999. Subtotal - All Other Money Market Mutual Funds						674,791,139		3,962,314
8589999999. Total Cash Equivalents (Unaffiliated)						1,024,760,145		12,088,425
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						1,024,760,145		12,088,425