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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

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<br>Vice President & Secretary | CRAIG WILSON LESLIE<br>Senior Vice President & Treasurer | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| DARRYL DOUGLAS BUTTON | VIBHU RANJAN SHARMA | DAWN ROADCAP BEHNKE |
| MICHAEL FRANK ANDERSON | 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<br>Chairman, President & Chief Executive Officer | Vibhu Ranjan Sharma<br>Executive Vice President & Chief Financial Officer | Carol Joy Krosky<br>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 October, 2026 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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 1. | Bonds | 96,318,499,058 | | 96,318,499,058 | 91,537,525,966 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 16,391,536 | | 16,391,536 | 57,426,410 |
| | 2.2 Common stocks | 1,515,865,271 | 479,560,352 | 1,036,304,919 | 754,063,914 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 23,664,512,256 | | 23,664,512,256 | 21,861,962,542 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | 71,362,439 | | 71,362,439 | 62,964,800 |
| | 4.2 Properties held for the production of income (less $ ..... encumbrances) | 234,453 | | 234,453 | 247,263 |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ 553,144,998 ), cash equivalents ($ 1,290,798,141 ) and short-term investments ($ 91,768,343 ) | 1,935,711,482 | | 1,935,711,482 | 2,430,568,966 |
| 6. | Contract loans (including $ ..... premium notes) | 8,760,855,515 | 2,548,686 | 8,758,306,829 | 8,795,219,084 |
| 7. | Derivatives | 4,212,158,287 | | 4,212,158,287 | 3,865,550,892 |
| 8. | Other invested assets | 21,552,643,673 | 62,515,509 | 21,490,128,164 | 17,468,636,337 |
| 9. | Receivables for securities | 265,172,433 | | 265,172,433 | 249,307,092 |
| 10. | Securities lending reinvested collateral assets | 5,658,917,570 | | 5,658,917,570 | 5,522,940,668 |
| 11. | Aggregate write-ins for invested assets | 1,786,117,833 | | 1,786,117,833 | 835,782,011 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 165,758,441,805 | 544,624,546 | 165,213,817,259 | 153,442,195,944 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 1,145,299,393 | 473,629 | 1,144,825,764 | 1,116,946,219 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | (168,599,440) | | (168,599,440) | (528,528,395) |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 206,668,243 | | 206,668,243 | 165,762,323 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 362,651,863 | | 362,651,863 | 320,926,394 |
| | 16.2 Funds held by or deposited with reinsured companies | 189,316,551 | | 189,316,551 | 261,321,873 |
| | 16.3 Other amounts receivable under reinsurance contracts | 104,839,157 | 1,757,824 | 103,081,333 | 358,960,939 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 98,956,351 | | 98,956,351 | 7,493,441 |
| 18.2 | Net deferred tax asset | 915,219,333 | 55,226,093 | 859,993,240 | 823,516,043 |
| 19. | Guaranty funds receivable or on deposit | 24,194,755 | | 24,194,755 | 27,451,874 |
| 20. | Electronic data processing equipment and software | 169,082,660 | 153,967,590 | 15,115,070 | 3,056,645 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 17,357,473 | 17,357,473 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 137,746,911 | | 137,746,911 | 128,223,203 |
| 24. | Health care ($ ..... ) and other amounts receivable | 358,832,295 | 22,689,261 | 336,143,035 | 191,549,676 |
| 25. | Aggregate write-ins for other than invested assets | 2,169,270,090 | 38,326,422 | 2,130,943,668 | 1,134,568,221 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 171,489,277,441 | 834,422,838 | 170,654,854,603 | 157,453,444,399 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 89,633,466,404 | | 89,633,466,404 | 82,989,003,308 |
| 28. | Total (Lines 26 and 27) | 261,122,743,844 | 834,422,838 | 260,288,321,006 | 240,442,447,708 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Derivatives collateral receivable | 1,786,117,833 | | 1,786,117,833 | 835,782,011 |
| 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) | 1,786,117,833 | | 1,786,117,833 | 835,782,011 |
| 2501. | Cash value of life insurance policies | 900,973,389 | | 900,973,389 | 544,999,042 |
| 2502. | Net deferred losses from variable annuity hedge | 646,597,602 | | 646,597,602 | 349,724,943 |
| 2503. | Admitted disallowed IMR | 461,645,219 | | 461,645,219 | 204,378,164 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 160,053,879 | 38,326,422 | 121,727,457 | 35,466,072 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 2,169,270,090 | 38,326,422 | 2,130,943,667 | 1,134,568,221 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 74,288,210,838 less $ included in Line 6.3 (including $ 5,822,405,890 Modco Reserve) | 74,288,210,838 | 75,431,552,759 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 5,181,616 | 18,039,050 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 45,037,021,804 | 37,682,347,157 |
| 4. | Contract claims: | | |
| | 4.1 Life | 729,180,758 | 622,862,751 |
| | 4.2 Accident and health | | |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | 6,958,040 | 7,075,205 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums | 3,550,483 | 3,091,926 |
| 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 $ 16,045,646 assumed and $ 194,458,650 ceded | 210,504,297 | 261,099,363 |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 5,534,644 , accident and health $ and deposit-type contract funds $ 1,745,442 | 7,078,157 | 22,219,271 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 3,886,789 | 5,531,285 |
| 12. | General expenses due or accrued | 340,921,938 | 459,323,686 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (1,482,668,533) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (119,084,321) | (775,624,661) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 1,730,589 | 23,773,177 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 163,575,608 | 185,828,473 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 442,282,354 | 476,148,790 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 183,910,271 | 88,425,597 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | 292,205,511 | 279,012,074 |
| 22. | Borrowed money $ and interest thereon $ | | 90,356 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 3,358,922,643 | 2,954,778,187 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | 113,199 | 1,125,161 |
| | 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 | 6,440,962 | 5,099,609 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | 20,714,826,473 | 15,143,802,516 |
| | 24.08 Derivatives | 1,673,272,305 | 1,006,035,755 |
| | 24.09 Payable for securities | 948,889,204 | 968,205,537 |
| | 24.10 Payable for securities lending | 5,658,917,570 | 5,522,940,668 |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 2,760,136,710 | 2,480,878,910 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 156,721,633,797 | 142,876,662,601 |
| 27. | From Separate Accounts Statement | 89,633,466,404 | 82,989,003,308 |
| 28. | Total liabilities (Lines 26 and 27) | 246,355,100,201 | 225,865,665,910 |
| 29. | Common capital stock | 30,000,000 | 30,000,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | 73,350,004 | 76,093,639 |
| 32. | Surplus notes | 2,205,561,513 | 2,205,422,954 |
| 33. | Gross paid in and contributed surplus | 2,535,788,610 | 2,535,788,610 |
| 34. | Aggregate write-ins for special surplus funds | 1,108,242,821 | 554,103,107 |
| 35. | Unassigned funds (surplus) | 7,980,277,857 | 9,175,373,488 |
| 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) | 13,903,220,805 | 14,546,781,798 |
| 38. | Totals of Lines 29, 30 and 37 | 13,933,220,805 | 14,576,781,798 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 260,288,321,006 | 240,442,447,708 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Derivatives collateral payable and income accruals | 2,352,283,448 | 2,355,385,870 |
| 2502. | Disbursements payable | 67,483,618 | 42,156,550 |
| 2503. | Unclaimed accounts and uncashed checks | 44,761,148 | 55,332,608 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 295,608,497 | 28,003,882 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 2,760,136,710 | 2,480,878,910 |
| 3101. | Other surplus adjustments - derivatives | 73,350,004 | 76,093,639 |
| 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) | 73,350,004 | 76,093,639 |
| 3401. | Variable annuity hedge | 646,597,602 | 349,724,943 |
| 3402. | Admitted disallowed IMR | 461,645,219 | 204,378,164 |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 1,108,242,821 | 554,103,107 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 10,400,808,366 | 11,907,048,405 | 18,161,240,343 |
| 2. | Considerations for supplementary contracts with life contingencies | | | |
| 3. | Net investment income | 3,715,623,995 | 3,188,854,141 | 4,671,915,635 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (47,890,056) | (20,142,065) | (31,789,583) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | (82,022,843) | (87,439,033) | (117,461,121) |
| 6. | Commissions and expense allowances on reinsurance ceded | 290,416,805 | 269,479,507 | 402,104,564 |
| 7. | Reserve adjustments on reinsurance ceded | (914,908,547) | 1,271,067,637 | 964,926,163 |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 1,159,363,481 | 1,094,729,275 | 1,472,782,926 |
| | 8.2 Charges and fees for deposit-type contracts | 22,000,235 | 49,998,840 | 61,250,026 |
| | 8.3 Aggregate write-ins for miscellaneous income | 150,975,164 | 127,598,480 | 179,474,800 |
| 9. | Totals (Lines 1 to 8.3) | 14,694,366,599 | 17,801,195,186 | 25,764,443,754 |
| 10. | Death benefits | 1,099,123,126 | 1,223,957,396 | 1,668,465,303 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 2,677,547 | 240,429 | 2,785,569 |
| 12. | Annuity benefits | 1,259,501,701 | 1,401,730,377 | 1,795,030,873 |
| 13. | Disability benefits and benefits under accident and health contracts | 6,269,952 | 8,197,248 | 11,505,823 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 9,524,807,269 | 9,862,322,569 | 13,322,169,496 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 1,404,256,735 | 1,116,972,130 | 1,516,349,426 |
| 18. | Payments on supplementary contracts with life contingencies | 378,800 | 465,699 | 588,814 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,540,235,378) | 1,746,865,088 | 2,246,200,485 |
| 20. | Totals (Lines 10 to 19) | 11,756,779,752 | 15,360,750,936 | 20,563,095,790 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 1,190,437,149 | 1,139,904,982 | 1,587,414,819 |
| 22. | Commissions and expense allowances on reinsurance assumed | 8,557,385 | 6,796,440 | 9,373,867 |
| 23. | General insurance expenses and fraternal expenses | 957,793,371 | 889,831,720 | 1,282,054,333 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 111,356,659 | 134,377,329 | 166,737,989 |
| 25. | Increase in loading on deferred and uncollected premiums | (3,032,281) | (942,807) | (991,692) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 1,828,951,675 | 1,576,383,222 | 1,973,639,935 |
| 27. | Aggregate write-ins for deductions | 664,196,288 | 441,158,773 | 632,492,670 |
| 28. | Totals (Lines 20 to 27) | 16,515,039,997 | 19,548,260,596 | 26,213,817,712 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (1,820,673,398) | (1,747,065,409) | (449,373,958) |
| 30. | Dividends to policyholders and refunds to members | 5,726,912 | 5,029,528 | 6,780,633 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (1,826,400,310) | (1,752,094,937) | (456,154,590) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 80,442,063 | 98,510,850 | 243,029,103 |
| 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) | (1,906,842,372) | (1,850,605,787) | (699,183,693) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,032,146 (excluding taxes of $ (49,122,977) transferred to the IMR) | 2,029,649,584 | 1,781,927,651 | 2,265,572,682 |
| 35. | Net income (Line 33 plus Line 34) | 122,807,212 | (68,678,137) | 1,566,388,989 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 14,576,781,797 | 12,149,297,010 | 12,149,297,010 |
| 37. | Net income (Line 35) | 122,807,212 | (68,678,137) | 1,566,388,989 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (2,000,634) | 118,696,237 | 383,043,203 | 438,922,565 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (8,716,931) | 36,302,821 | 35,987,054 |
| 40. | Change in net deferred income tax | 131,435,386 | 84,691,265 | (70,360,010) |
| 41. | Change in nonadmitted assets | (217,464,087) | (44,671,458) | 137,342,859 |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 1,011,962 | 248,469 | (96,425) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | (100,470,654) | | |
| 44. | Change in asset valuation reserve | (404,144,457) | (639,561,158) | (905,182,867) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | (58,785,227) | (79,145,164) | (104,115,053) |
| 47. | Other changes in surplus in Separate Accounts Statement | 82,022,843 | 87,439,033 | 117,461,121 |
| 48. | Change in surplus notes | 138,559 | 750,131,795 | 750,177,333 |
| 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 | (550,000,000) | | (50,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | 239,908,164 | 336,413,555 | 510,959,221 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (643,560,992) | 846,214,223 | 2,427,484,787 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 13,933,220,805 | 12,995,511,233 | 14,576,781,797 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Fee income | 82,324,850 | 110,694,131 | 153,476,756 |
| 08.302. | Miscellaneous income | 68,650,314 | 16,904,349 | 25,998,044 |
| 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) | 150,975,164 | 127,598,480 | 179,474,800 |
| 2701. | Reinsurance disbursements | 694,357,231 | 462,684,476 | 7,620,322 |
| 2702. | Miscellaneous disbursements | (47,624,142) | (28,869,922) | 661,532,450 |
| 2703. | Net periodic benefit cost | 6,435,584 | 5,763,557 | (38,470,930) |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 11,027,615 | 1,580,663 | 1,810,828 |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 664,196,288 | 441,158,773 | 632,492,670 |
| 5301. | Reinsurance gain deferral | 241,314,648 | 338,929,387 | 517,280,867 |
| 5302. | Adjustment to retirement plans | 1,337,152 | 58,500 | (4,236,655) |
| 5303. | Other surplus adjustments - derivatives | (2,743,635) | (2,574,332) | (3,460,136) |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | | 1,375,145 |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 239,908,164 | 336,413,555 | 510,959,221 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 15,480,934,230 | 16,372,141,163 | 19,738,846,945 |
| 2. | Net investment income | 4,745,992,102 | 4,031,744,644 | 5,735,186,688 |
| 3. | Miscellaneous income | 657,667,259 | 1,063,703,378 | 3,140,879,999 |
| 4. | Total (Lines 1 to 3) | 20,884,593,591 | 21,467,589,185 | 28,614,913,632 |
| 5. | Benefit and loss related payments | 13,428,615,063 | 13,505,602,920 | 18,207,538,684 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 1,231,196,562 | 1,164,002,224 | 2,386,293,497 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 2,637,659,284 | 2,842,729,933 | 3,810,140,473 |
| 8. | Dividends paid to policyholders | 5,844,077 | 5,746,402 | 7,535,151 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (38,727,305) tax on capital gains (losses) | 88,081,412 | (387,213,331) | (391,215,653) |
| 10. | Total (Lines 5 through 9) | 17,391,396,398 | 17,130,868,148 | 24,020,292,151 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 3,493,197,193 | 4,336,721,038 | 4,594,621,481 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 15,720,518,805 | 12,879,966,902 | 21,654,563,924 |
| | 12.2 Stocks | 286,139,902 | 82,703,239 | 188,092,849 |
| | 12.3 Mortgage loans | 2,689,406,746 | 1,188,750,724 | 1,993,179,672 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | 3,359,386,960 | 2,460,805,478 | 3,568,311,333 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 59 | 4,252 | 4,252 |
| | 12.7 Miscellaneous proceeds | 2,329,010,474 | 2,709,670,999 | 3,029,993,841 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 24,384,462,946 | 19,321,901,594 | 30,434,145,871 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 20,582,652,999 | 21,701,433,373 | 30,737,720,565 |
| | 13.2 Stocks | 472,681,256 | 36,158,445 | 157,467,003 |
| | 13.3 Mortgage loans | 4,527,789,162 | 2,778,770,017 | 4,239,337,087 |
| | 13.4 Real estate | 13,487,725 | 95,886 | 343,313 |
| | 13.5 Other invested assets | 6,789,242,359 | 5,116,441,279 | 7,497,684,859 |
| | 13.6 Miscellaneous applications | 3,271,238,482 | 4,444,639,570 | 6,472,020,623 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 35,657,091,983 | 34,077,538,570 | 49,104,573,451 |
| 14. | Net increase/(decrease) in contract loans and premium notes | (36,573,949) | 236,623,126 | 269,146,134 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (11,236,055,088) | (14,992,260,102) | (18,939,573,715) |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | 750,000,000 | 750,000,000 |
| | 16.2 Capital and paid in surplus, less treasury stock | | | |
| | 16.3 Borrowed funds | (90,356) | | 90,356 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 7,097,245,552 | 6,992,444,566 | 8,235,600,499 |
| | 16.5 Dividends to stockholders | 550,000,000 | | 50,000,000 |
| | 16.6 Other cash provided (applied) | 700,845,213 | 3,234,541,896 | 4,975,682,129 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 7,248,000,409 | 10,976,986,462 | 13,911,372,984 |
| | **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) | (494,857,485) | 321,447,398 | (433,579,249) |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 2,430,568,966 | 2,864,148,216 | 2,864,148,216 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 1,935,711,482 | 3,185,595,614 | 2,430,568,966 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001. | Net noncash premiums ceded in reinsurance transactions | 5,477,469,902 | 4,046,801,001 | 1,504,983,370 |
| 20.0002. | Assumption reisurance | 352,643,788 | | |
| 20.0003. | Non cash reinsurance settlement | 117,626,333 | | |
| 20.0004. | Bonds disposed and acquired and system conversion | 742,200,416 | 664,840,865 | 1,085,930,169 |
| 20.0005. | Other invested assets transfer to affiliated fund | 370,456,423 | 202,901,338 | 202,901,338 |
| 20.0006. | Low-income housing tax credit investment delayed equity contributions | 186,029,209 | 168,920,769 | 298,962,128 |
| 20.0007. | Mortgage loans disposed and acquired | 161,647,700 | 1,691,564 | 7,636,062 |
| 20.0008. | Other invested assets transfer to common stocks | 78,746,591 | | |
| 20.0009. | Other invested asset in-kind exchange | 55,800,374 | | |
| 20.0010. | Transfer from bonds to other invested assets | 52,460,838 | | 24,900,605 |

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

| | | | | |
|---|---|---|---|---|
| 20.0011. | Mortgage loans transfer to subsidiaries | 36,128,643 | 3,183,961 | 4,646,270 |
| 20.0012. | Transfer from bonds to common stock | 23,987,959 | | |
| 20.0013. | Bond interest in-kind received | 21,267,085 | 24,001,324 | 35,555,561 |
| 20.0014. | Asset restructure | 20,518,667 | | 1,612,069 |
| 20.0015. | Affiliated entity transfer to other invested assets | 6,865,575 | | |
| 20.0016. | Premium tax credits received | 5,610,206 | 13,940,358 | 20,164,972 |
| 20.0017. | Dividend-in-kind | 5,242,177 | | |
| 20.0018. | Reclassification Long term bond transfer to short term bond | 9,018,146 | 65,217,513 | 68,626,779 |
| 20.0019. | Reclassification Short term bond transfer to long term bond | 980,517 | 27,795,286 | 27,747,536 |
| 20.0020. | Assets transfer due to novation of a reinsurance treaty | | 36,604,090 | 36,604,090 |
| 20.0021. | Assets transfer due to principles-based bond project | | 14,019,757 | 14,019,757 |
| 20.0022. | Assets reclassification from bonds to preferred stocks | | | 37,500,000 |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 4,620,294,866 | 5,315,865,294 | 7,060,931,518 |
| 2. | Group life | | | |
| 3. | Individual annuities | 11,129,235,032 | 10,284,445,192 | 13,758,182,789 |
| 4. | Group annuities | 1,904,683,232 | 2,132,307,260 | 2,685,141,946 |
| 5. | Accident & health | | | |
| 6. | Fraternal | | | |
| 7. | Other lines of business | | | |
| 8. | Subtotal (Lines 1 through 7) | 17,654,213,130 | 17,732,617,745 | 23,504,256,253 |
| 9. | Deposit-type contracts | 17,838,584,298 | 13,339,723,627 | 16,616,153,824 |
| 10. | Total (Lines 8 and 9) | 35,492,797,428 | 31,072,341,372 | 40,120,410,077 |

# 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 to the Company's Separate Account C which is a non-insulated separate account for its registered index-linked annuities (RILA) products in order 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 Statements of Statutory Accounting Principles (SSAP) No. 56, *Separate Accounts.* For the nine months ended September 30, 2026 and the year ended December 31, 2025, there were no assets transferred between the general account and the non-insulated separate account.

The following table reconciles the Company's net income for the nine months ended September 30, 2026 and the year ended December 31, 2025 and statutory surplus as of September 30, 2026 and December 31, 2025, between NAIC SAP and practices prescribed and permitted by the NE DOI:

| | SSAP # | F/S Page | F/S Line | September 30, 2026 | December 31, 2025 |
|---|---|---|---|---|---|
| NET INCOME | | | | | |
| 1. Net Income, Nebraska Basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $122,807,212 | $1,566,388,990 |
| 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: | | | | 0 | 0 |
| 4. Net Income, NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $122,807,212 | $1,566,388,990 |
| SURPLUS | | | | | |
| 5. Statutory Surplus, Nebraska Basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $13,933,220,805 | $14,576,781,798 |
| 6. State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP: | | | | 0 | 0 |
| 7. State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP: | | | | 0 | 0 |
| 8. Statutory Surplus, NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $13,933,220,805 | $14,576,781,798 |

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, and are 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.

In March 2026, the NAIC adopted revisions to SSAP No. 3, *Accounting Changes and Corrections of Errors*, SSAP No. 51, *Life Contracts*, and SSAP No. 52, *Deposit-Type Contracts*, to coordinate statutory accounting treatment with Valuation Manual (VM) changes related to the Generator of Economic Scenarios (GOES). GOES applies a principle-based reserving element of the VM. It was effective on January 1, 2026, and the Company recorded $100 million decrease to surplus as a change in reserve on account of change in valuation basis (Page 4, Line 43).

Subsequent to the filing of the Company's 2025 Annual Statement, the Company determined that the disclosure of premiums, considerations or deposits related to separate accounts without guarantees in FN35.B.1 was not properly presented for the year ended December 31, 2025, which was not restated. As a result, the disclosure was understated by $4.1 billion. There was no impact to assets, liabilities, surplus, summary of operations or other disclosures.

During 2025, the Company determined the balances associated with certain other assets and other liabilities were not properly classified as of December 31, 2024, which have not been restated. This resulted in an understatement of Uncollected premiums and agent balance in course of collection (Page 2, Line 15.1) by $93 million; an understatement of Other amounts payable on reinsurance (Page 3, Line 9.3) by $93 million; an overstatement of Funds held or deposited with reinsured companies (Page 2, Line 16.2) of $84 million; and understatement of Other amounts receivable under reinsurance contracts (Page 2, Line 16.3) by $84 million. The lines noted above were properly presented for the year ended December 31, 2025. There was no impact on the Company’s surplus or Summary of Operations for the years ending December 31, 2025 or 2024.

## 3. BUSINESS COMBINATIONS AND GOODWILL

A-B. No significant change

C. Assumption Reinsurance

Effective Q3 2026, the Company assumed the remaining closed block of annuity obligations of Guarantee Association Benefits Corporation (GABC), consisting primarily of structured settlement annuities. As consideration, the Company received assets of approximately $353 million, which approximated the contract liabilities assumed and generated no goodwill.

D-E. 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 2026 were:

| | | Maximum | Minimum |
|---|---|---|---|
| a. | Farm | 6.98% | 5.65% |
| b. | Construction and Land Development | 7.17% | 6.44% |
| c. | Residential | 20.00% | 5.75% |
| d. | Commercial | 7.07% | 5.38% |

# 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 | $1,134,652,963 | $0 | $1,331,967,141 | $0 | $20,872,449,283 | $0 | $23,339,069,387 |
| (b) 30-59 Days Past Due | 0 | 0 | 126,849,292 | 0 | 0 | 0 | 126,849,292 |
| (c) 60-89 Days Past Due | 2,085,599 | 0 | 43,234,091 | 0 | 0 | 0 | 45,319,690 |
| (d) 90-179 Days Past Due | 21,637,055 | 0 | 35,649,359 | 0 | 9,027,745 | 0 | 66,314,159 |
| (e) 180+ Days Past Due | 13,999,296 | 0 | 41,102,929 | 0 | 31,857,502 | 0 | 86,959,727 |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | $21,637,055 | $0 | $35,649,359 | $0 | $9,027,745 | $0 | $66,314,159 |
| (b) Interest Accrued | 726,170 | 0 | 758,987 | 0 | 0 | 0 | 1,485,157 |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | $13,999,296 | $0 | $41,102,929 | $0 | $0 | $0 | $55,102,225 |
| (b) Interest Accrued | 460,669 | 0 | 1,103,073 | 0 | 0 | 0 | 1,563,742 |
| 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) | $60,838,627 | $0 | $0 | $0 | $2,147,652,340 | $0 | $2,208,490,967 |
| b. Prior Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | $996,360,609 | $0 | $1,104,981,653 | $0 | $19,515,778,732 | $0 | $21,617,120,994 |
| (b) 30-59 Days Past Due | 14,831,405 | 0 | 109,530,714 | 0 | 0 | 0 | 124,362,119 |
| (c) 60-89 Days Past Due | 6,694,117 | 0 | 24,461,736 | 0 | 0 | 0 | 31,155,853 |
| (d) 90-179 Days Past Due | 0 | 0 | 33,192,990 | 0 | 0 | 0 | 33,192,990 |
| (e) 180+ Days Past Due | 9,236,284 | 0 | 14,618,205 | 0 | 32,276,097 | 0 | 56,130,586 |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | $0 | $0 | $33,192,990 | $0 | $0 | $0 | $33,192,990 |
| (b) Interest Accrued | 0 | 0 | 1,213,893 | 0 | 0 | 0 | 1,213,893 |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | $9,236,284 | $0 | $14,618,205 | $0 | $0 | $0 | $23,854,489 |
| (b) Interest Accrued | 617,233 | 0 | 1,184,407 | 0 | 0 | 0 | 1,801,640 |
| 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) | $18,069,044 | $0 | $0 | $0 | $1,550,965,781 | | $1,569,034,825 |

(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 $4.6 billion and $4.0 billion at September 30, 2026 and December 31, 2025, respectively.

5-9. 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 2026, 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 |
|---|---|---|---|---|---|---|
| 44509PAA6 | $6,148,372 | $2,931,170 | $3,217,202 | $2,931,170 | $2,931,170 | 6/30/2026 |
| 62878HAB7 | $9,621,820 | $5,847,506 | $3,774,314 | $5,847,506 | $5,847,506 | 6/30/2026 |
| 62883*AA0 | $11,201,365 | $6,611,279 | $4,590,086 | $6,611,279 | $6,611,279 | 6/30/2026 |
| 62883*AB8 | $2,423,774 | $1,463,473 | $960,300 | $1,463,473 | $1,463,473 | 6/30/2026 |
| 62883*AC6 | $6,150,241 | $3,634,744 | $2,515,497 | $3,634,744 | $3,634,744 | 6/30/2026 |
| 62883*AD4 | $6,471,900 | $3,819,850 | $2,652,050 | $3,819,850 | $3,819,850 | 6/30/2026 |
| 62883*AF9 | $5,021,998 | $2,942,147 | $2,079,851 | $2,942,147 | $2,942,147 | 6/30/2026 |
| Total | XXX | XXX | $19,789,300 | 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, 2026 are as follows:

| | | | September 30, 2026 |
|---|---|---|---|
| a. | The Aggregate Amount of Unrealized Losses: | | |
| | | 1. Less than 12 Months | $361,796,670 |
| | | 2. 12 Months or Longer | 626,494,376 |
| b. | The Aggregate Related Fair Value of Securities with Unrealized Losses: | | |
| | | 1. Less than 12 Months | $12,658,925,251 |
| | | 2. 12 Months or Longer | 5,013,336,056 |

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

1-2. No significant change

3. Collateral Received

   a. Aggregate Amount of Collateral Received

| | | Fair Value |
|---|---|---|
| 1. Securities Lending | | |
| (a) | Open | $5,658,917,570 |
| (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 | 5,658,917,570 |
| (g) | Securities Received | 0 |
| (h) | Total Collateral Received | $5,658,917,570 |

   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

# NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount of Collateral Reinvested

| | | Amortized Cost | Fair Value |
|---|---|---|---|
| 1. | Securities Lending | | |
| (a) | Open | $53,375 | $53,375 |
| (b) | 30 Days or Less | 1,183,864,195 | 1,183,864,195 |
| (c) | 31 to 60 Days | 550,000,000 | 550,000,000 |
| (d) | 61 to 90 Days | 2,200,000,000 | 2,200,000,000 |
| (e) | 91 to 120 Days | 1,725,000,000 | 1,725,000,000 |
| (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 | 5,658,917,570 | 5,658,917,570 |
| (l) | Securities Received | 0 | 0 |
| (m) | Total Collateral Reinvested | $5,658,917,570 | $5,658,917,570 |

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, 2026.

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 for securities sold under repo-secured borrowings as of September 30, 2026.

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 cash and non-cash collateral received secured borrowings as of September 30, 2026.

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 in reverse repurchase agreements as part of its spread 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. bonds and/or U.S. equities with a minimum margin of 102%. For the spread lending program, reverse repurchase agreements have a maximum maturity of up to one year and are indemnified by the Company's securities lending and repurchase transaction agent against counterparty default. The Company mitigates risks from counterparty default and price movements of the collateral received by mandating short maturities, applying proper haircuts and monitoring fair values daily.

   The Company has 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, 2026.

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 | |
| (b) Overnight | 1,450,000,000 | 1,450,000,000 | 1,350,000,000 |
| (c) 2 Days to 1 Week | 0 | 0 | 2,550,000,000 |
| (d) > 1 Week to 1 Month | 0 | 0 | 700,000,000 |
| (e) > 1 Month to 3 Months | 2,800,000,000 | 3,400,000,000 | 3,400,000,000 |
| (f) > 3 Months to 1 Year | 4,075,000,000 | 4,575,000,000 | 4,575,000,000 |
| (g) > 1 Year | 0 | 0 | 0 |

| | First Quarter | Second Quarter | Third Quarter |
|---|---|---|---|
| b. Ending Balance | | | |
| (a) Open - No Maturity | $0 | $0 | $0 |
| (b) Overnight | 1,275,000,000 | 1,350,000,000 | 1,050,000,000 |
| (c) 2 Days to 1 Week | 0 | 0 | 0 |
| (d) > 1 Week to 1 Month | 0 | 0 | 700,000,000 |
| (e) > 1 Month to 3 Months | 2,800,000,000 | 3,400,000,000 | 2,750,000,000 |
| (f) > 3 Months to 1 Year | 1,725,000,000 | 1,725,000,000 | 1,725,000,000 |
| (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 | $6,215,937,757 | $6,936,277,713 | $7,294,562,815 |
| (b) Ending Balance | 6,147,346,766 | 6,854,611,639 | 6,706,446,402 |

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 | $1,823,599,019 | $1,979,840,512 | $0 |
| (b) ABS - FV | 0 | 1,664,039,851 | 0 | 0 |
| (c) Preferred Stock - FV | 0 | 0 | 0 | 0 |
| (d) Common Stock - FV | 1,238,967,020 | 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 | $1,238,967,020 | $3,487,638,870 | $1,979,840,512 | $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 | $5,875,000,000 | $6,575,000,000 | $6,875,000,000 |
| 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 | $5,800,000,000 | $6,475,000,000 | $6,225,000,000 |
| 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 | $1,050,000,000 | $1,050,000,000 |
| (b) 30 Days or Less | 700,000,000 | 700,000,000 |
| (c) 31- 90 Days | 2,750,000,000 | 2,750,000,000 |
| (d) > 90 Days | 1,725,000,000 | 1,725,000,000 |

9. Recognized Receivable for Return of Collateral - Secured Borrowings

| | First Quarter | Second Quarter | Third Quarter |
|---|---|---|---|
| a. Maximum Amount | | | |
| 1. Cash | $5,875,000,000 | $6,575,000,000 | $6,875,000,000 |
| 2. Securities - FV | 0 | 0 | 0 |

| | First Quarter | Second Quarter | Third Quarter |
|---|---|---|---|
| b. Ending Balance | | | |
| 1. Cash | $5,800,000,000 | $6,475,000,000 | $6,225,000,000 |
| 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 | $5,875,000,000 | $6,575,000,000 | $6,875,000,000 |
| 2. Repo Securities Sold/Acquired with Securities Collateral (FV) | 0 | 0 | 0 |

| | First Quarter | Second Quarter | Third Quarter |
|---|---|---|---|
| b. Ending Balance | | | |
| 1. Repo Securities Sold/Acquired with Cash Collateral | $5,800,000,000 | $6,475,000,000 | $6,225,000,000 |
| 2. Repo Securities Sold/Acquired with Securities 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)

1-2. No significant change

3. The Company had a balance of $595 million of investments in tax credits in the statement of assets as of September 30, 2026.

4. No significant change

5. As of September 30, 2026, the schedule of tax credits to be generated each year are as follows:

| September 30, 2026 | |
|---|---|
| 2027 | $46,401,104 |
| 2028 | 67,030,114 |
| 2029 | 73,602,828 |
| 2030 | 71,259,586 |
| 2031 | 67,768,577 |
| 2032 and thereafter | 334,637,306 |
| Total | $660,699,515 |

6-8. No significant change

# NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

| | Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | Current Year | | | | | | |
| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| | | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. | Subject to Contractual Obligation for Which Liability is Not Shown | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| b. | Collateral Held Under Security Lending Agreements | 5,658,917,570 | 0 | 0 | 0 | 5,658,917,570 | 5,522,940,668 | 135,976,902 |
| c. | Subject to Repurchase Agreements | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| d. | Subject to Reverse Repurchase Agreements | 700,000,000 | 0 | 0 | 0 | 700,000,000 | 0 | 700,000,000 |
| e. | Subject to Dollar Repurchase Agreements | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| f. | Subject to Dollar Reverse Repurchase Agreements | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| g. | Placed Under Option Contracts | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| h. | Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock | 17,761,559 | 0 | 0 | 0 | 17,761,559 | 19,173,511 | (1,411,952) |
| i. | FHLB Capital Stock | 185,983,200 | 0 | 0 | 0 | 185,983,200 | 105,480,700 | 80,502,500 |
| j. | On Deposit With States | 6,044,920 | 0 | 0 | 0 | 6,044,920 | 6,050,256 | (5,336) |
| k. | On Deposit With Other Regulatory Bodies | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| l. | Pledged Collateral to FHLB (Including Assets Backing Funding Agreements) | 14,613,071,508 | 0 | 0 | 0 | 14,613,071,508 | 13,580,473,412 | 1,032,598,096 |
| m. | Pledged as Collateral Not Captured in Other Categories | 2,393,909,051 | 0 | 0 | 0 | 2,393,909,051 | 2,329,163,690 | 64,745,361 |
| n. | Other Restricted Assets | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| o. | Collateral Assets Received and on Balance Sheet | 2,321,285,000 | 0 | 0 | 0 | 2,321,285,000 | 2,303,398,000 | 17,887,000 |
| p. | Assets Held Under Modco Reinsurance Agreements | 3,165,691,973 | 0 | 1,400,789,989 | 0 | 4,566,481,962 | 4,543,474,584 | 23,007,378 |
| q. | Assets Held Under Funds Withheld Reinsurance Agreements | 18,320,493,494 | 0 | 0 | 0 | 18,320,493,494 | 13,153,717,035 | 5,166,776,459 |
| r. | Total Restricted Assets | $47,383,158,275 | $0 | $1,400,789,989 | $0 | $48,783,948,264 | $41,563,871,856 | $ 7,220,076,407 |

(a) Subset of Column 1

(b) Subset of Column 3

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | |
| | | | Percentage | | | | |
| | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
| Restricted Asset Category | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) | N/A for Quarterly - Amount Reported in General Interrogatories | Difference from Note and GI | GI Ref |
| a. Subject to Contractual Obligation for Which Liability is Not Shown | $0 | $0 | 0.000% | 0.000% | XXX | XXX | XXX |
| b. Collateral Held Under Security Lending Agreements | 0 | 5,658,917,570 | 2.167% | 2.174% | XXX | XXX | XXX |
| c. Subject to Repurchase Agreements | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| d. Subject to Reverse Repurchase Agreements | 0 | 700,000,000 | 0.268% | 0.269% | XXX | XXX | XXX |
| e. Subject to Dollar Repurchase Agreements | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| f. Subject to Dollar Reverse Repurchase Agreements | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| g. Placed Under Option Contracts | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| h. Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital Stock | 0 | 17,761,559 | 0.007% | 0.007% | XXX | XXX | XXX |
| i. FHLB Capital Stock | 0 | 185,983,200 | 0.071% | 0.071% | XXX | XXX | XXX |
| j. On Deposit With States | 0 | 6,044,920 | 0.002% | 0.002% | XXX | XXX | XXX |
| k. On Deposit With Other Regulatory Bodies | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| l. Pledged Collateral to FHLB (Including Assets Backing Funding Agreements) | 0 | 14,613,071,508 | 5.596% | 5.614% | XXX | XXX | XXX |
| m. Pledged as Collateral Not Captured in Other Categories | 0 | 2,393,909,051 | 0.917% | 0.920% | XXX | XXX | XXX |
| n. Other Restricted Assets | 0 | 0 | 0.000% | 0.000% | XXX | XXX | XXX |
| o. Collateral Assets Received and on Balance Sheet | 0 | 2,321,285,000 | 0.889% | 0.892% | XXX | XXX | XXX |
| p. Assets Held Under Modco Reinsurance Agreements | 0 | 4,566,481,962 | 1.749% | 1.754% | XXX | XXX | XXX |
| q. Assets Held Under Funds Withheld Reinsurance Agreements | 0 | 18,320,493,494 | 7.016% | 7.039% | XXX | XXX | XXX |
| r. Total Restricted Assets | $0 | $48,783,948,264 | 18.682% | 18.742% | XXX | XXX | XXX |

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

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

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

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | | | 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 | $1,453,239,814 | $0 | $0 | $0 | $1,453,239,814 | $1,432,763,456 | $20,476,358 | $1,453,239,814 | 0.557% | 0.558% |
| Farmer Mac Funding Agreements | 940,669,237 | 0 | 0 | 0 | 940,669,237 | 896,400,234 | 44,269,003 | 940,669,237 | 0.360% | 0.361% |
| Total (c) | $2,393,909,051 | $0 | $0 | $0 | $2,393,909,051 | $2,329,163,690 | $64,745,361 | $2,393,909,051 | 0.917% | 0.920% |
| Amount of Total pledged under derivative contracts | 1,453,239,814 | 0 | 0 | 0 | 1,453,239,814 | 1,432,763,456 | 20,476,358 | 1,453,239,814 | XXX | XXX |
| Total Excluding Derivative Collateral (Total minus Amount of Total Pledged under derivative contracts) | 940,669,237 | 0 | 0 | 0 | 940,669,237 | 896,400,234 | 44,269,003 | 940,669,237 | XXX | XXX |

(a) Subset of Column 1

(b) Subset of Column 3

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

3. The Company did not have other restricted assets.

# NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modco/Funds Withheld Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements:

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|---|---|---|---|---|---|---|---|---|
| Assets | BACV Collateral *** | BACV Modco **** | BACV FWH ***** | Fair Value Collateral | Fair Value Modco | Fair Value FWH | % of BACV to Total Assets (Admitted & Nonadmitted) * | % of BACV to Total Admitted Assets ** |
| General Account: | | | | | | | | |
| a. Cash, Cash Equivalents and Short-Term Investments | $2,321,285,000 | $0 | $0 | $2,321,285,000 | $0 | $0 | 1.354% | 1.360% |
| b. Schedule D, Part 1, Section 1 | 0 | 2,220,934,655 | 10,584,872,778 | 0 | 1,918,161,144 | 9,618,503,212 | 7.467% | 7.504% |
| c. Schedule D, Part 1, Section 2 | 0 | 206,830,195 | 3,341,784,606 | 0 | 197,017,491 | 3,262,035,659 | 2.069% | 2.079% |
| d. Schedule D, Part 2, Section 1 | 0 | 89,597 | 750,785 | 0 | 89,597 | 750,785 | 0.000% | 0.000% |
| e. Schedule D, Part 2, Section 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| f. Schedule B | 0 | 613,611,763 | 3,574,055,165 | 0 | 569,932,176 | 3,392,270,030 | 2.442% | 2.454% |
| g. Schedule A | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| h. Schedule BA, Part 1 | 0 | 124,225,764 | 819,030,160 | 0 | 119,561,027 | 797,357,834 | 0.550% | 0.553% |
| i. Schedule DL, Part 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| j. Other | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| k. Total Assets (a+b+c+d+e+f+g+h+i+j) | $2,321,285,000 | $3,165,691,974 | $18,320,493,494 | $2,321,285,000 | $2,804,761,435 | $17,070,917,520 | 13.883% | 13.951% |
| l. Percentage of Total FWH Assets (including Modco) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Separate Account: | | | | | | | | |
| m. Cash, Cash Equivalents and Short-Term Investments | $0 | $0 | $0 | $0 | $0 | $0 | 0.000% | 0.000% |
| n. Schedule D, Part 1, Section 1 | 0 | 1,140,976,459 | 0 | 0 | 1,035,542,622 | 0 | 1.273% | 1.273% |
| o. Schedule D, Part 2, Section 2 | 0 | 66,638,028 | 0 | 0 | 65,550,873 | 0 | 0.074% | 0.074% |
| p. Schedule D, Part 2, Section 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| q. Schedule D, Part 2, Section 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| r. Schedule B | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| s. Schedule A | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| t. Schedule BA, Part 1 | 0 | 193,175,502 | 0 | 0 | 190,778,395 | 0 | 0.216% | 0.216% |
| u. Schedule DL, Part 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| v. Other | 0 | 0 | 0 | 0 | 0 | 0 | 0.000% | 0.000% |
| w. Total Assets (m+n+o+p+q+r+s+t+u+v) | $0 | $1,400,789,989 | $0 | $0 | $1,291,871,890 | $0 | 1.563% | 1.563% |
| x. Percentage of Total FWH Assets (including Modco) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

* k = Column 1 divided by Asset Page, Line 26, Column 1
w = Column 1 divided by Asset Page, Line 27, Column 1

** k = Column 1 divided by Asset Page, Line 26, Column 3
w = Column 1 divided by Asset Page, Line 27, Column 3

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o
w (Collateral BACV) should equal Note 5L(1) Column 3, Line o

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p
w (Modco BACV) should equal Note 5L(1) Column 3, Line p

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q
w (FWH BACV) should equal Note 5L(1) Column 3, Line q

# NOTES TO FINANCIAL STATEMENTS

| | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|
| Assets | Book/Adjusted Carrying Value (BACV) | Related Party Code | | | | | |
| | FWH Including Modco | 1 | 2 | 3 | 4 | 5 | 6 |
| General Account: | | | | | | | |
| a. Cash, Cash Equivalents and Short-Term Investments | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| b. Schedule D, Part 1, Section 1 | 12,805,807,433 | 0 | 0 | 0 | 0 | 276,323,165 | 12,529,484,268 |
| c. Schedule D, Part 1, Section 2 | 3,548,614,801 | 0 | 0 | 0 | 0 | 0 | 3,548,614,801 |
| d. Schedule D, Part 2, Section 1 | 840,382 | 0 | 0 | 0 | 0 | 0 | 840,382 |
| e. Schedule D, Part 2, Section 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| f. Schedule B | 4,187,666,928 | 84,718,418 | 0 | 0 | 0 | 0 | 4,102,948,510 |
| g. Schedule A | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| h. Schedule BA, Part 1 | 943,255,924 | 0 | 0 | 0 | 0 | 0 | 943,255,924 |
| i. Schedule DL, Part 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| j. Other | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| k. Total Assets (a+b+c+d+e+f+g+h+i+j) | $21,486,185,468 | $84,718,418 | $0 | $0 | $0 | $276,323,165 | $21,125,143,885 |
| l. Percentage of Total FWH Assets (including Modco) | 100% | 0% | 0% | 0% | 0% | 2% | 98% |
| Separate Account: | | | | | | | |
| m. Cash, Cash Equivalents and Short-Term Investments | $0 | $0 | $0 | $0 | $0 | $0 | $0 |
| n. Schedule D, Part 1, Section 1 | 1,140,976,459 | 0 | 0 | 0 | 0 | 0 | 1,140,976,459 |
| o. Schedule D, Part 2, Section 2 | 66,638,028 | 0 | 0 | 0 | 0 | 0 | 66,638,028 |
| p. Schedule D, Part 2, Section 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| q. Schedule D, Part 2, Section 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| r. Schedule B | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| s. Schedule A | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| t. Schedule BA, Part 1 | 193,175,502 | 0 | 0 | 0 | 0 | 193,175,502 | 0 |
| u. Schedule DL, Part 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| v. Other | | | | | | | |
| w. Total Assets (m+n+o+p+q+r+s+t+u+v) | $1,400,789,989 | $0 | $0 | $0 | $0 | $193,175,502 | $1,207,614,487 |
| x. Percentage of Total FWH Assets (including Modco) | 100% | 0% | 0% | 0% | 0% | 14% | 86% |

| | 1 | 2 |
|---|---|---|
| | Amount | % of Liability to Total Liabilities * |
| y. Recognized Obligation to Return Collateral Assets (General Account) | 2,321,285,000 | 1.481 % |
| z. Recognized Obligation to Return Collateral Assets (Separate Account) | 0 | 0.000% |
| aa. Recognized Obligation for Modco assets (General Account) | 3,165,691,974 | 2.020% |
| bb. Recognized Obligation for Modco assets (Separate Account) | 1,400,789,989 | 0.894% |
| cc. Recognized Obligation FWH (excluding Modco) assets (General Account) | 18,320,493,494 | 11.690% |
| dd. Recognized Obligation FWH (excluding Modco) assets (Separate Account) | 0 | 0.000% |

* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)

z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

5. Assets Held as Collateral Under Modified Coinsurance (Modco) or Funds Withheld Reinsurance (FWH) Have Been Pledged For Another Purpose Specific to the Reporting Entity:

| | Collateral Held | Modco | FWH |
|---|---|---|---|
| a. Securities Lending | 0 | 0 | 0 |
| b. Repo/repurchase agreement | 0 | 0 | 0 |
| c. Placed under option contracts | 0 | 0 | 0 |
| d. On deposit with states | 0 | 0 | 0 |
| e. On deposit with other regulatory bodies | 0 | 0 | 0 |
| f. Pledged as collateral to FHLB (including assets backing funding agreements) | 0 | 0 | 0 |
| g. Pledged as collateral not captured in other categories | 0 | 0 | 0 |
| h. Total (a+b+c+d+e+f+g) | 0 | 0 | 0 |

# NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments (WCFI):

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

| | Gross Asset September 30, 2026 | Nonadmitted Asset September 30, 2026 | Net Admitted Asset September 30, 2026 |
|---|---|---|---|
| a. WCFI Designation 1 | $507,675,370 | $0 | $507,675,370 |
| b. WCFI Designation 2 | 480,691,743 | 0 | 480,691,743 |
| 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 | $988,367,113 | $0 | $988,367,113 |

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

| | Book/Adjusted Carrying Value |
|---|---|
| a. Up to 180 Days | $924,252,790 |
| b. 181 to 365 Days | 64,114,323 |
| c. Total | $988,367,113 |

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

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. The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 38 years. The Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. The Company did not have cash flow hedges that have been discontinued.

9-10. No significant change

# NOTES TO FINANCIAL STATEMENTS

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. | 2026 | $20,406,474 | $0 |
| 2. | 2027 | 81,625,897 | 0 |
| 3. | 2028 | 81,625,897 | 0 |
| 4. | 2029 | 81,625,897 | 0 |
| 5. | 2030 | 81,625,897 | 0 |
| 6. | 2031 | 81,625,897 | 0 |
| 7. | 2032 | 62,483,767 | 0 |
| 8. | 2033 | 43,833,822 | 0 |
| 9. | 2034 | 47,723,440 | 0 |
| 10. | 2035 | 64,020,612 | 0 |
| | Total | $646,597,600 | $0 |

| | |
|---|---|
| b. Total Deferred Balance * | $646,597,600 |

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

c. Reconciliation of Amortization

| | | |
|---|---|---|
| 1. | Prior Year Total Deferred Balance | $349,724,941 |
| 2. | Current Year Amortization | 37,043,087 |
| 3. | Current Year Deferred Recognition | (333,915,746) |
| 4. | Ending Deferred Balance [1-(2+3)] | $646,597,600 |

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**

During 2026, the Company made a capital contribution of $120 million in cash to PL&A.

No other significant changes during the first three quarters of 2026.

**11. DEBT**

A. The Company maintains a commercial paper program with $2.25 billion and $1.0 billion of capacity as of September 30, 2026 and December 31, 2025, respectively. 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. In May 2026, the Company amended the facility to increase the borrowing capacity to $2.25 billion and extend the maturity date to May 2031. 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 this facility bear interest at variable rates. There were no amounts outstanding as of September 30, 2026. The revolving credit facility has certain debt covenants and the Company was in compliance with those debt covenants as of September 30, 2026. 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, 2026.

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 estimated maximum borrowing capacity (after taking into account required collateralization levels) was $10.2 billion and $9.2 billion as of September 30, 2026 and December 31, 2025, 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 may receive 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<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|---|
| (a) | Membership Stock - Class A * | $500,000 | $500,000 | $0 |
| (b) | Membership Stock - Class B * | 181,299,000 | 181,299,000 | 0 |
| (c) | Activity Stock | 0 | 0 | 0 |
| (d) | Excess Stock | 4,184,200 | 4,184,200 | 0 |
| (e) | Aggregate Total (a+b+c+d) | $185,983,200 | $185,983,200 | $0 |
| (f) | Actual or Estimated Borrowing Capacity as Determined by the Insurer | $10,151,000,000 | XXX | XXX |

2. Prior Year

| | | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|---|
| (a) | Membership Stock - Class A * | $500,000 | $500,000 | $0 |
| (b) | Membership Stock - Class B * | 102,549,000 | 102,549,000 | 0 |
| (c) | Activity Stock | 0 | 0 | 0 |
| (d) | Excess Stock | 2,431,700 | 2,431,700 | 0 |
| (e) | Aggregate Total (a+b+c+d) | $105,480,700 | $105,480,700 | $0 |
| (f) | Actual or Estimated Borrowing Capacity as Determined by the Insurer | $9,182,000,000 | XXX | XXX |

* Required stock

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

| | 1 | 2 | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| Membership Stock | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| 1. Class A | $500,000 | $500,000 | $0 | $0 | $0 | $0 |
| 2. Class B | 181,299,000 | 181,299,000 | 0 | 0 | 0 | 0 |

3. Collateral Pledged to FHLB [1]

a. Amount Pledged as of Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 +3) | $13,796,095,557 | $14,613,071,508 | $4,039,976,000 |
| 2. Current Year General Account Total Collateral Pledged | 13,796,095,557 | 14,613,071,508 | 4,039,976,000 |
| 3. Current Year Separate Account Total Collateral Pledged | 0 | 0 | 0 |
| 4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged | 13,286,153,565 | 13,580,473,412 | 2,289,976,000 |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2 +3) | $13,796,095,557 | $14,613,071,508 | $4,039,976,000 |
| 2. Current Year General Account Maximum Collateral Pledged | 13,796,095,557 | 14,613,071,508 | 4,039,976,000 |
| 3. Current Year Separate Account Maximum Collateral Pledged | 0 | 0 | 0 |
| 4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged | 13,286,153,565 | 13,580,473,412 | 2,289,976,000 |

[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.

4. Borrowing from FHLB

a. Amount as of Reporting Date

# NOTES TO FINANCIAL STATEMENTS

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding<br>Agreements<br>Reserves<br>Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $0 | $0 | $0 | XXX |
| (b) Funding Agreements | 4,039,976,000 | 4,039,976,000 | 0 | $4,053,418,806 |
| (c) Other | 0 | 0 | 0 | XXX |
| (d) Aggregate Total (a+b+c) | $4,039,976,000 | $4,039,976,000 | $0 | $4,053,418,806 |
| 2. Prior Year-end | | | | |
| (a) Debt | $0 | $0 | $0 | XXX |
| (b) Funding Agreements | 2,289,976,000 | 2,289,976,000 | 0 | $2,297,767,127 |
| (c) Other | 0 | 0 | 0 | XXX |
| (d) Aggregate Total (a+b+c) | $2,289,976,000 | $2,289,976,000 | $0 | $2,297,767,127 |

b. Maximum Amount During Reporting Period

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
|---|---|---|---|
| 1. Debt | $615,000,000 | $615,000,000 | $0 |
| 2. Funding Agreements | 3,589,976,000 | 3,589,976,000 | 0 |
| 3. Other | 0 | 0 | 0 |
| 4. Aggregate Total (Lines 1+2+3) | $4,204,976,000 | $4,204,976,000 | $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 |

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

| | Current Year | | Prior Year | |
|---|---|---|---|---|
| | Unused Commitments | Unused Lines of Credit | Unused Commitments | Unused Lines of Credit |
| Short-Term (contracts terminating in 12 months or less) | $ 0 | $ 0 | $ 0 | $ 0 |
| Long-Term (contracts terminating in more than 12 months) | 0 | 2,250,000,000 | 0 | 1,500,000,000 |
| Total | $ 0 | $ 2,250,000,000 | $ 0 | $ 1,500,000,000 |

**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, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 |
| a. Service Cost | $2,504,642 | $2,899,716 | $0 | $0 | $0 | $0 |
| b. Interest Cost | 2,901,309 | 3,823,364 | 125,250 | 180,000 | 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 | 973,892 | 885,088 | (97,500) | (102,000) | 0 | 0 |
| f. Prior Service Cost or Credit | 77,924 | 103,899 | 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 | $6,457,767 | $7,712,067 | $27,750 | $78,000 | $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-C. No significant change

D. The Company paid a $550 million and $50 million ordinary dividend in the form of cash to Pacific LifeCorp during 2026 and 2025, respectively.

E-M. No significant change

**14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS**

No significant change

**15. LEASES**

No significant change

# NOTES TO FINANCIAL STATEMENTS

**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, 2026 | December 31, 2025 | September 30, 2026 | December 31, 2025 |
| a. Swaps | $35,884,809,473 | $28,728,698,442 | $0 | $0 |
| b. Futures | 2,434,006,660 | 2,850,699,293 | 0 | 0 |
| c. Options | 81,841,072,936 | 76,631,856,686 | 0 | 0 |
| d. Total | $120,159,889,069 | $108,211,254,421 | $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<br>1125 NW Couch Street, Suite 900<br>Portland, OR 97209 | 93-1189872 | No | Direct Premiums | P | $589,239,153 |
| Total | XXX | XXX | XXX | XXX | $589,239,153 |

*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, 2026:

| Description for Each Class of Asset or Liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at Fair Value | | | | | |
| Bonds | | | | | |
| Issuer Credit Obligations | $0 | $0 | $126,295,875 | $0 | $126,295,875 |
| Asset-backed Securities | 0 | 20,147,652 | 27,051,361 | 0 | 47,199,013 |
| Total Bonds | 0 | 20,147,652 | 153,347,236 | 0 | 173,494,888 |
| Preferred Stocks | | | | | |
| Industrial and Miscellaneous | 0 | 3,428,043 | 12,963,493 | 0 | 16,391,536 |
| Total Preferred Stocks | 0 | 3,428,043 | 12,963,493 | 0 | 16,391,536 |
| Common Stocks | | | | | |
| Industrial and Miscellaneous | 125,257 | 0 | 186,292,178 | 0 | 186,417,435 |
| Affiliates | 6,397,575 (a) | 105,363,883 | 0 | 0 | 111,761,458 |
| Total Common Stocks | 6,522,832 | 105,363,883 | 186,292,178 | 0 | 298,178,893 |
| Derivatives | | | | | |
| Foreign Currency and Interest Rate Swaps | 0 | 430,758,525 | 0 | 0 | 430,758,525 |
| Equity Derivatives | 98,630,607 | 0 | 3,550,170,682 | 0 | 3,648,801,289 |
| Total Derivatives | 98,630,607 | 430,758,525 | 3,550,170,682 | 0 | 4,079,559,814 |
| Other Invested Assets | 0 | 0 | 2,833,532 | 0 | 2,833,532 |
| Separate Account Assets | 68,566,077,100 | 571,949 | 1,623,726,094 | 3,808,833,120 | 73,999,208,263 |
| Total Assets at Fair Value/NAV | $68,671,230,539 | $560,270,052 | $5,529,333,215 | $3,808,833,120 | $78,569,666,926 |
| b. Liabilities at Fair Value | | | | | |
| Derivatives | | | | | |
| Foreign Currency and Interest Rate Swaps | $0 | $1,565,819,805 | $0 | $0 | $1,565,819,805 |
| Equity Derivatives | 0 | 0 | 22,214,444 | 0 | 22,214,444 |
| Total Derivatives | 0 | 1,565,819,805 | 22,214,444 | 0 | 1,588,034,249 |
| Separate Account Liabilities - derivatives (b) | 0 | 521,932 | 10,132,138 | 0 | 10,654,070 |
| Total Liabilities at Fair Value | $0 | $1,566,341,737 | $32,346,582 | $0 | $1,598,688,319 |

(a) Consists of mutual funds managed by affiliated entities.
(b) Separate account contract holder liabilities are not included in the table as they are reported at contract value and not fair value.

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

| Description | Beginning Balance at July 1, 2026 | Transfers Into Level 3 (a) | Transfers Out of Level 3 (a) | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at September 30, 2026 |
|---|---|---|---|---|---|---|---|---|---|---|
| Bonds | | | | | | | | | | |
| Issuer Credit Obligations | $74,612,736 | $57,804,556 | ($18,631,719) | $1,341,943 | $0 | $11,228,570 | $0 | $0 | ($60,211) | $126,295,875 |
| Asset backed Securities | 27,327,860 | 0 | 0 | 517,814 | 4 | 1 | 0 | 0 | (794,318) | 27,051,361 |
| Preferred Stock | | | | | | | | | | |
| Industrial and Miscellaneous | 49,593,874 | 0 | 0 | 0 | (722,545) | 1,592,164 | (37,500,000) | 0 | 0 | 12,963,493 |
| Common Stocks | | | | | | | | | | |
| Industrial and Miscellaneous | 188,503,122 | 0 | 0 | 4,184,200 | (140,444) | 7,329,700 | 0 | (13,584,400) | 0 | 186,292,178 |
| Derivatives, net | 3,547,113,329 | 0 | 0 | 257,409,337 | (24,737,630) | 491,175,634 | 0 | 0 | (743,004,432) | 3,527,956,238 |
| Separate Account Assets, net | 1,230,761,450 | 0 | 0 | 121,811,418 | 0 | 270,108,057 | 0 | 0 | (9,086,969) | 1,613,593,956 |
| Other Invested Assets | 0 | 0 | 0 | (6,822) | 0 | 2,840,354 | 0 | 0 | 0 | 2,833,532 |
| Total | $5,117,912,371 | $57,804,556 | ($18,631,719) | $385,257,890 | ($25,600,615) | $784,274,480 | ($37,500,000) | ($13,584,400) | ($752,945,930) | $5,496,986,633 |

(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. 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 independent 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.

   Derivative instruments, including those reported in the separate account liabilities, 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 swaps, interest rate swaps and total return 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. 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.

5. For derivative assets and liabilities, see paragraphs above in Note 20.A.4 for fair value and reconciliation disclosure on a net basis.

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, 2026:

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.

# NOTES TO FINANCIAL STATEMENTS

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, WCFIs that are NAIC rated 1 or 2 and investments in Low Income Housing Tax Credits (LIHTC). 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. The fair value of LIHTC investments is derived using an income valuation approach, based on a discounted cash flow calculation that uses an internally determined discount rate. Therefore, LIHTC investments are classified as Level 3.

Separate Account Assets: The fair value of assets in the separate accounts in Level 2 consists of bonds and derivatives based on the valuation methods described in Note 20 A.4. above. The fair value of assets in the separate accounts in Level 3 consists of bonds and derivatives 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. The fair value of liabilities in the separate accounts in Level 2 consists of derivatives based on the valuation methods described in Note 20.A.4. above.

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, 2026

| 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 | $58,617,813,185 | $65,255,296,464 | $0 | $51,366,218,321 | $7,251,594,864 | $0 | $0 |
| Asset-backed Securities | 30,138,475,199 | 31,063,202,595 | 0 | 21,810,398,711 | 8,328,076,488 | 0 | 0 |
| Preferred Stocks | 16,391,536 | 16,391,536 | 0 | 3,428,043 | 12,963,493 | 0 | 0 |
| Common Stocks (2) | 298,178,894 | 298,178,893 | 6,522,833 | 105,363,883 | 186,292,178 | 0 | 0 |
| Mortgage Loans | 22,460,733,288 | 23,664,512,255 | 0 | 20,058,531,699 | 2,402,201,589 | 0 | 0 |
| Cash, Cash Equivalents and Short-Term Investments | 1,933,429,124 | 1,935,711,482 | 1,144,051,773 | 707,502,553 | 81,874,798 | 0 | 0 |
| Contract Loans | 8,758,306,829 | 8,758,306,829 | 0 | 0 | 8,758,306,829 | 0 | 0 |
| Derivatives, net | 1,320,540,193 | 2,538,885,981 | 98,630,607 | (2,306,046,652) | 3,527,956,238 | 0 | 0 |
| Securities Lending Reinvested Collateral Assets | 5,658,917,570 | 5,658,917,570 | 0 | 5,658,917,570 | 0 | 0 | 0 |
| Other Invested Assets (2) | 2,015,915,779 | 2,082,544,256 | 0 | 1,382,114,048 | 633,801,731 | 0 | 0 |
| Separate Account Assets | 88,671,497,548 | 89,622,812,333 | 69,144,029,465 | 11,769,786,483 | 3,948,848,480 | 3,808,833,120 | 0 |
| Liabilities: | | | | | | | |
| Liability for Deposit-Type Contracts (3) | 43,537,396,701 | 44,899,044,304 | 0 | 35,977,262,610 | 7,560,134,091 | 0 | 0 |
| Separate Account Liability for Deposit-Type Contracts | 5,910,055 | 5,910,056 | 0 | 0 | 5,910,055 | 0 | 0 |

December 31, 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 | $61,889,483,455 | $64,954,491,262 | $0 | $55,819,816,914 | $6,069,666,541 | $0 | $0 |
| Asset-backed Securities | 26,315,472,393 | 26,583,034,704 | 0 | 19,943,250,921 | 6,372,221,472 | 0 | 0 |
| Preferred Stocks | 57,401,865 | 57,426,410 | 0 | 3,555,347 | 53,846,518 | 0 | 0 |
| Common Stocks (2) | 132,081,708 | 132,081,708 | 25,905,809 | 0 | 106,175,899 | 0 | 0 |
| Mortgage Loans | 21,312,469,386 | 21,861,962,542 | 0 | 19,292,740,318 | 2,019,729,068 | 0 | 0 |
| Cash, Cash Equivalents and Short-Term Investments | 2,430,354,061 | 2,430,568,966 | 2,386,029,491 | 43,572,245 | 752,325 | 0 | 0 |
| Contract Loans | 8,795,219,084 | 8,795,219,084 | 0 | 0 | 8,795,219,084 | 0 | 0 |
| Derivatives, net | 2,076,394,962 | 2,859,515,136 | 82,232,718 | (1,266,473,375) | 3,260,635,619 | 0 | 0 |
| Securities Lending Reinvested Collateral Assets | 5,522,940,668 | 5,522,940,668 | 0 | 5,522,940,668 | 0 | 0 | 0 |
| Other Invested Assets (2) | 1,442,589,164 | 1,479,852,634 | 0 | 1,015,274,737 | 427,314,427 | 0 | 0 |
| Separate Account Assets | 82,784,858,896 | 82,988,383,099 | 67,382,042,901 | 10,145,576,454 | 2,162,356,093 | 3,094,883,448 | 0 |
| Liabilities: | | | | | | | |
| Liability for Deposit-Type Contracts (3) | 38,127,989,864 | 37,584,484,948 | 0 | 30,099,394,279 | 8,028,595,585 | 0 | 0 |
| Separate Account Liability for Deposit-Type Contracts | 6,371,333 | 6,371,333 | 0 | 0 | 6,371,333 | 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 or annually. The remaining lockup period ranges from zero to 51 months as of September 30, 2026. There are no unfunded commitments of investments measured using the NAV practical expedient as of September 30, 2026.

**21. OTHER ITEMS**

A-B. No significant change

C. Other Disclosures

As of September 30, 2026, the Company had $6.8 billion and $812 million of outstanding contractual obligations to acquire private placement securities for the general account and separate account, respectively. Commitments may be used for investments in both the general account and separate account, unless otherwise noted. As of September 30, 2026, the Company had $2.9 billion and $243 million of outstanding mortgage loan commitments in the general account and separate account, respectively, which were primarily advances available for construction loans.

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 | $900,945,778 |
| (2). | Percentage Bonds | 0% |
| (3). | Percentage Stocks | 35% |
| (4). | Percentage Mortgage Loans | 0% |
| (5). | Percentage Real Estate | 0% |
| (6). | Percentage Cash and Short-Term Investments | 0% |
| (7). | Percentage Derivatives | 0% |
| (8). | Percentage Other Invested Assets * | 65% |

* 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** |
|---|---|---|---|
| $480,514,455 | $461,645,219 | $18,869,236 | $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** |
|---|---|---|---|
| $480,514,455 | $461,645,219 | $18,869,236 | $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 | $14,500,161,432 |
| b. Net Positive Goodwill (admitted) | 0 |
| c. EDP Equipment & Operating System Software (admitted) | 13,588,760 |
| d. Net DTAs (admitted) | 848,720,095 |
| e. Net Negative (disallowed) IMR admitted | 409,299,451 |
| f. Adjusted Capital & Surplus (a-(b+c+d+e)) | $13,228,553,126 |

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 | 4 % |

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, 2026 and through November 13, 2026, 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**

Effective January 2026, the Company entered into a quota share agreement to assume mass lapse reinsurance business from Pacific Life Re International Limited.

Effective June 30, 2026, the Company amended an existing coinsurance funds withheld agreement to cede certain Fixed Indexed Annuities to Pacific Life Re Global Limited (RGBM). As part of this amendment, the Company recognized a reserve credit of $5.5 billion and a gain in restricted surplus (Line 53) of $270 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, 2026 and December 31, 2025, there were $5 million and $18 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**

1-2. No significant change

3. The Company had $7.1 billion of insurance in force for which gross premiums are less than the net premiums according to the valuation standard set by the State of Nebraska.

4-5. 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 | $283,057,306 | $0 | $312,258,928 | ($3,387,149) | $0 | $0 | $279,527 | ($26,094,000) |
| Assumption Reinsurance | $328,917,707 | $0 | $0 | $328,917,707 | $0 | $0 | $0 | $0 |
| 3106999 Total | $611,975,013 | $0 | $312,258,928 | $325,530,558 | $0 | $0 | $279,527 | ($26,094,000) |

# 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 | $14,911,016,223 | $5,680,901,417 | $0 | $20,591,917,640 | 20% |
| | b. At Book Value Less Current Surrender Charge of 5% or More * | 12,566,720,851 | 0 | 0 | 12,566,720,851 | 12% |
| | c. At Fair Value | 0 | 0 | 51,003,337,460 | 51,003,337,460 | 51% |
| | d. Total with Market Value Adjustment or at Fair Value (Total of a Through c) | 27,477,737,074 | 5,680,901,417 | 51,003,337,460 | 84,161,975,951 | 83% |
| | e. At Book Value without Adjustment (Minimal or No Charge or Adjustment) | 8,579,267,957 | 0 | 0 | 8,579,267,957 | 9% |
| (2). | Not Subject to Discretionary Withdrawal | 7,891,363,686 | 0 | 2,339,944 | 7,893,703,630 | 8% |
| (3). | Total (Gross: Direct + Assumed) | 43,948,368,717 | 5,680,901,417 | 51,005,677,404 | 100,634,947,538 | 100% |
| (4). | Reinsurance Ceded | 6,373,542,917 | 0 | 0 | 6,373,542,917 | |
| (5). | Total (Net) (3) - (4) | $37,574,825,800 | $5,680,901,417 | $51,005,677,404 | $94,261,404,621 | |
| (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: | $2,497,268,903 | $0 | $0 | $2,497,268,903 | |

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 | 235,085,730 | 235,085,730 | 1% |
| | d. Total with Market Value Adjustment or at Fair Value (Total of a Through c) | 0 | 0 | 235,085,730 | 235,085,730 | 1% |
| | e. At Book Value without Adjustment (Minimal or No Charge or Adjustment) | 0 | 0 | 0 | 0 | 0% |
| (2). | Not Subject to Discretionary Withdrawal | 6,986,951,322 | 11,871,521,018 | 0 | 18,858,472,339 | 99% |
| (3). | Total (Gross: Direct + Assumed) | 6,986,951,322 | 11,871,521,018 | 235,085,730 | 19,093,558,069 | 100% |
| (4). | Reinsurance Ceded | 3,243,969,089 | 0 | 0 | 3,243,969,089 | |
| (5). | Total (Net) (3) - (4) | $3,742,982,233 | $11,871,521,018 | $235,085,730 | $15,849,588,980 | |
| (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 | $203,779,139 | $0 | $0 | $203,779,139 | 0% |
| | b. At Book Value Less Current Surrender Charge of 5% or More * | 0 | 0 | 0 | 0 | 0% |
| | c. At Fair Value | 0 | 0 | 5,910,056 | 5,910,056 | 0% |
| | d. Total with Market Value Adjustment or at Fair Value (Total of a Through c) | 203,779,139 | 0 | 5,910,056 | 209,689,195 | 0% |
| | e. At Book Value without Adjustment (Minimal or No Charge or Adjustment) | 5,280,209,013 | 0 | 0 | 5,280,209,013 | 12% |
| (2). | Not Subject to Discretionary Withdrawal | 39,553,033,652 | 0 | 0 | 39,553,033,652 | 88% |
| (3). | Total (Gross: Direct + Assumed) | 45,037,021,804 | 0 | 5,910,056 | 45,042,931,860 | 100% |
| (4). | Reinsurance Ceded | 0 | 0 | 0 | 0 | |
| (5). | Total (Net) (3) - (4) | $45,037,021,804 | $0 | $5,910,056 | $45,042,931,860 | |
| (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) | $41,313,885,239 |
| (2). | Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 3,922,794 |
| (3). | Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 45,037,021,804 |
| (4). | Subtotal (1+2+3) | 86,354,829,837 |
| | Separate Accounts Annual Statement: | |
| (5). | Exhibit 3, Line 0299999, Column 2 | 68,793,185,569 |
| (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 | 5,910,056 |
| (11). | Subtotal (5+6+7+8+9+10) | 68,799,095,625 |
| (12). | Combined Total (4+11) | $155,153,925,462 |

## 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 | 2,463,351,588 | 2,899,527,898 | 2,956,276,900 |
| c. Universal Life with Secondary Guarantees | 5,382,366,812 | 5,322,916,437 | 8,778,785,580 |
| d. Indexed Universal Life | 252,737,631 | 202,259,534 | 217,407,151 |
| e. Indexed Universal Life with Secondary Guarantees | 23,752,827,370 | 21,094,474,555 | 23,395,742,230 |
| f. Indexed Life | 0 | 0 | 0 |
| g. Other Permanent Cash Value Life Insurance | 8,331,732,934 | 9,105,086,766 | 9,464,615,885 |
| h. Variable Life | 0 | 0 | 0 |
| i. Variable Universal Life | 3,738,654,753 | 3,693,094,119 | 3,932,802,488 |
| j. Miscellaneous Reserves | 183,387 | 183,387 | 736,448 |
| (2). Not Subject to Discretionary Withdrawal or No Cash Values: | | | |
| a. Term Policies without Cash Value | XXX | XXX | 1,975,895,414 |
| b. Accidental Death Benefits | XXX | XXX | 14,279 |
| c. Disability - Active Lives * | XXX | XXX | 46,157,992 |
| d. Disability - Disabled Lives | XXX | XXX | 31,309,682 |
| e. Miscellaneous Reserves | XXX | XXX | 1,196,541,017 |
| (3). Total (Gross: Direct + Assumed) | $43,921,854,475 | $42,317,542,696 | $51,996,285,066 |
| (4). Reinsurance Ceded | 0 | 0 | 19,025,882,256 |
| (5). Total (net) (3) - (4) | $43,921,854,475 | $42,317,542,696 | $32,970,402,810 |

* 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 | 20,001,760,365 | 19,664,949,132 | 19,655,918,629 |
| 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) | $20,001,760,365 | $19,664,949,132 | $19,655,918,629 |
| (4). Reinsurance Ceded | 0 | 0 | 0 |
| (5). Total (net) (3) - (4) | $20,001,760,365 | $19,664,949,132 | $19,655,918,629 |

# NOTES TO FINANCIAL STATEMENTS

| D. Life & Accident & Health Annual Statement: | TOTAL |
|---|---|
| (1). Exhibit 5, Life Insurance Section, Total (net) | $31,513,881,043 |
| (2). Exhibit 5, Accidental Death Benefits Section, Total (net) | 12,974 |
| (3). Exhibit 5, Disability - Active Lives Section, Total (net) | 673,923,144 |
| (4). Exhibit 5, Disability - Disabled Lives Section, Total (net) | 19,840,082 |
| (5). Exhibit 5, Miscellaneous Reserves Section, Total (net) | 762,745,567 |
| (6). Subtotal (1+2+3+4+5) | 32,970,402,810 |
| Separate Accounts Annual Statement: | |
| (7). Exhibit 3, Line 0199999, Column 2 | 19,655,918,629 |
| (8). Exhibit 3, Line 0499999, Column 2 | 0 |
| (9). Exhibit 3, Line 0599999, Column 2 | 0 |
| (10). Subtotal (7+8+9) | 19,655,918,629 |
| (11). Combined Total (6+10) | $52,626,321,439 |

## 34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of September 30, 2026:

| | | September 30, 2026 | |
|---|---|---|---|
| | | Gross | Net of Loading |
| 1. | Industrial | $0 | $0 |
| 2. | Ordinary New Business | (26,627,225) | (57,873,130) |
| 3. | Ordinary Renewal | 16,850,596 | 10,582,652 |
| 4. | Credit Life | 0 | 0 |
| 5. | Group Life | 0 | 0 |
| 6. | Group Annuity | 85,359,282 | 85,359,282 |
| 7. | Totals | $75,582,653 | $38,068,804 |

## 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, 2026 and December 31, 2025, the Company's separate account statement included legally insulated assets of $83.4 billion and $79.8 billion, respectively. The assets legally insulated and not legally insulated from the general account as of September 30, 2026 are attributed to the following products:

| Product | Legally Insulated Assets | Separate Account Assets (Not Legally Insulated) |
|---|---|---|
| Variable Annuities | $52,123,176,381 | $0 |
| Variable Universal Life | 20,031,448,624 | 0 |
| Group Annuities | 11,204,282,486 | 0 |
| Registered Index-Linked Annuities | 0 | 6,274,558,912 |
| Total | $83,358,907,491 | $6,274,558,912 |

3-4. No significant change

5. Asset transfers between the general account and the separate account that did not reflect sales in exchange for cash:

| | Transfers from SA to GA | Transfers from GA to SA |
|---|---|---|
| Fair Value of Assets Transferred as a Sale for Cash | 3,311,280 | — |
| Fair Value of Assets Transferred Not Reflected as a Sale for Cash | — | — |

# NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business:

The Company has a separate account with guarantees comprised of RILA business that guarantees returns based on external equity indices, but where the underlying assets are carried at amortized cost and are not invested to match those indices. The general account is responsible for any shortfalls of separate account assets. Assets of the group annuities business are carried at amortized cost and the Company establishes an AVR as required. The Company's separate account without guarantees consists of the variable annuities and variable universal life businesses, with assets carried at fair value.

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, 2026 | $0 | $2,997,525,478 | $1,645,709,676 | $4,865,770,490 | $9,509,005,644 |
| (2). | Reserves at September 30, 2026 For Accounts With Assets At: | | | | | |
| | a. Fair Value | $0 | $0 | $0 | $70,902,591,821 | $70,902,591,821 |
| | b. Amortized Cost | 0 | 8,394,737,413 | 9,157,685,022 | 0 | 17,552,422,435 |
| | c. Total Reserves * | $0 | $8,394,737,413 | $9,157,685,022 | $70,902,591,821 | $88,455,014,256 |
| (3). | By Withdrawal Characteristics: | | | | | |
| | a. Subject to Discretionary Withdrawal | | | | | |
| | 1. With Market Value Adjustment | $0 | $5,680,901,417 | $0 | $0 | $5,680,901,417 |
| | 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 | 70,900,251,875 | 70,900,251,875 |
| | 4. At Book Value Without Market Value Adjustment and With Current Surrender Charge Less Than 5% | 0 | 0 | 0 | 0 | 0 |
| | 5. Subtotal | 0 | 5,680,901,417 | 0 | 70,900,251,875 | 76,581,153,292 |
| | b. Not Subject to Discretionary Withdrawal | 0 | 2,713,835,996 | 9,157,685,022 | 2,339,944 | 11,873,860,962 |
| | c. Total | $0 | $8,394,737,413 | $9,157,685,022 | $70,902,591,819 | $88,455,014,254 |

* 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) | $9,506,844,762 |
| | b. Transfers from Separate Accounts (Page 4, Line 10) | 7,670,677,170 |
| | c. Net Transfers to or (from) Separate Accounts (a) - (b) | 1,836,167,592 |
| (2). | Reconciling Adjustments: | |
| | a. Net Lag Gain/(Loss) for Annuities in General Account Only | (7,215,918) |
| (3). | Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) | $1,828,951,674 |

**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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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. ..... 12/31/2025

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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 [ ] No [ X ]

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

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

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

## FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 1,624,428

## 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 - $17,761,559
FHLB Capital Stock - $185,983,200
On Deposit with States - $6,044,920
Pledged Collateral to FHLB - $14,613,071,508
Pledged as Collateral not captured in other categories - $2,393,909,051 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 12,497,773,159

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

13.2 If yes, please complete the following:

| | | 1<br>Prior Year-End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 13.21 | Bonds | $ | $ |
| 13.22 | Preferred Stock | $ | $ |
| 13.23 | Common Stock | $ 989,785,010 | $ 1,329,447,836 |
| 13.24 | Short-Term Investments | $ | $ |
| 13.25 | Mortgage Loans on Real Estate | $ 440,617,509 | $ 403,488,153 |
| 13.26 | All Other | $ 12,084,831,003 | $ 14,520,797,295 |
| 13.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | $ 13,515,233,521 | $ 16,253,733,284 |
| 13.28 | Total Investment in Parent included in Lines 13.21 to 13.26 above | $ | $ |

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

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

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 5,658,917,570

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 5,658,917,570

15.3 Total payable for securities lending reported on the liability page. ..... $ 5,658,917,570

# GENERAL INTERROGATORIES

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

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

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

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| N/A | | |

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

16.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| N/A | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| ABERDEEN ASSET MANAGERS LIMITED | U |
| APOLLO CAPITAL MANAGEMENT L.P. | U |
| ARISTOTLE PACIFIC CAPITAL LLC | U |
| ARES ALTERNATIVE CREDIT MANAGEMENT LLC | U |
| BLACKROCK FINANCIAL MANAGEMENT INC. | U |
| BLACKSTONE ASSET BASED FINANCE ADVISORS LP | U |
| BLACKSTONE PRIVATE CREDIT STRATEGIES LLC | U |
| BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR 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 |
| GOLDMAN SACHS ASSET MANAGEMENT L.P. | U |
| HPS INVESTMENT PARNTERS LLC | U |
| INVESTMENT PROFESSIONALS EMPLOYED BY PACIFIC LIFE INSURANCE COMPANY | I |
| METLIFE INVESTMENT MANAGEMENT LLC | U |
| NUVEEN ALTERNATIVES ADVISORS LLC | U |
| PACIFIC LIFE FUND ADVISORS LLC | A |
| PACIFIC PRIVATE FUND ADVISORS LLC | A |
| | |

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ] N/A [ ]

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

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Registered With | 4<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|
| 162309 | ABERDEEN ASSET MANAGERS LIMITED | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 143161 | APOLLO CAPITAL MANAGEMENT L.P. | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 130074 | ARES ALTERNATIVE CREDIT MANAGEMENT LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 298050 | ARISTOTLE PACIFIC CAPITAL LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 107105 | BLACKROCK FINANCIAL MANAGEMENT INC. | N/A | NO |
| 120934 | BLACKSTONE ASSET BASED FINANCE ADVISORS LP | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 327208 | BLACKSTONE PRIVATE CREDIT STRATEGIES LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 312792 | BROOKFIELD ASSET MANAGEMENT CREDIT AND INSURANCE SOLUTIONS ADVISOR LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 151605 | BROOKFIELD ASSET MANAGEMENT PRIVATE INSTITUTIONAL CAPITAL ADVISORS (CANADA), L.P. | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 162053 | CARLYLE GLOBAL CREDIT INVESTMENT MANAGEMENT LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 175092 | CHURCHILL ASSET MANAGEMENT LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 141772 | ELLINGTON GLOBAL ASSET MANAGEMENT LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| | EQUITABLE AGRIFINANCE, LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 107738 | GOLDMAN SACHS ASSET MANAGEMENT L.P. | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 282125 | HPS INVESTMENT PARNTERS LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 142463 | METLIFE INVESTMENT MANAGEMENT LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 160255 | NUVEEN ALTERNATIVES ADVISORS LLC | U.S. SECURITIES & EXCHANGE COMMISSION | NO |
| 105169 | PACIFIC LIFE FUND ADVISORS LLC | U.S. SECURITIES & EXCHANGE COMMISSION | DS |
| 168830 | PACIFIC PRIVATE FUND ADVISORS LLC | U.S. SECURITIES & EXCHANGE COMMISSION | DS |
| | | | |

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

17.2 If no, list exceptions:

UNITE HEALTH CTL, 03/10/2055, $23,648,389
CRA ISSUER, 06/28/2061, $61,268,415 .....

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1<br>Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | $ 1,136,738,562 |
| | 1.12 Residential Mortgages | $ 1,499,802,025 |
| | 1.13 Commercial Mortgages | $ 20,872,449,283 |
| | 1.14 Total Mortgages in Good Standing | $ 23,508,989,870 |
| | 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 | $ 35,636,350 |
| | 1.32 Residential Mortgages | $ 22,357,160 |
| | 1.33 Commercial Mortgages | $ 9,027,745 |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ 67,021,255 |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | $ |
| | 1.42 Residential Mortgages | $ 56,643,628 |
| | 1.43 Commercial Mortgages | $ 31,857,502 |
| | 1.44 Total Mortgages in Process of Foreclosure | $ 88,501,130 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 23,664,512,255 |
| 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 | (1,506.183)% |
| | 2.2 A&H cost containment percent | % |
| | 2.3 A&H expense percent excluding cost containment expenses | 6,057.097 % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [ X ] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [ X ] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [ X ] No [ ] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ] |

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| Total | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama AL | L | 21,143,497 | 197,491,475 | | | 218,634,972 | 20,499 |
| 2. | Alaska AK | L | 107,406,873 | 2,591,180 | | | 109,998,053 | |
| 3. | Arizona AZ | L | 98,519,035 | 385,352,703 | | | 483,871,738 | 7,414,732 |
| 4. | Arkansas AR | L | 18,152,172 | 65,489,577 | | | 83,641,750 | 200,000 |
| 5. | California CA | L | 583,581,620 | 1,811,945,665 | | | 2,395,527,285 | 104,306,232 |
| 6. | Colorado CO | L | 94,508,175 | 217,884,753 | | | 312,392,928 | (101,754) |
| 7. | Connecticut CT | L | 58,298,468 | 184,626,883 | | | 242,925,351 | 38,000 |
| 8. | Delaware DE | L | 139,951,195 | 58,319,719 | | | 198,270,914 | 13,873,285,894 |
| 9. | District of Columbia DC | L | 14,425,189 | 17,198,181 | | | 31,623,370 | 352,332 |
| 10. | Florida FL | L | 434,581,071 | 1,214,469,168 | | | 1,649,050,239 | 4,767,743 |
| 11. | Georgia GA | L | 92,074,386 | 282,175,239 | | | 374,249,625 | 904,037 |
| 12. | Hawaii HI | L | 22,152,522 | 99,810,688 | | | 121,963,210 | 622,269 |
| 13. | Idaho ID | L | 22,463,370 | 31,448,780 | | | 53,912,150 | 1,520,942 |
| 14. | Illinois IL | L | 236,378,117 | 652,337,669 | | | 888,715,786 | 1,078,225 |
| 15. | Indiana IN | L | 47,025,088 | 326,992,718 | | | 374,017,806 | 276,593 |
| 16. | Iowa IA | L | 46,084,335 | 123,440,216 | | | 169,524,551 | 285,242 |
| 17. | Kansas KS | L | 29,374,933 | 87,975,722 | | | 117,350,655 | 146,378 |
| 18. | Kentucky KY | L | 25,799,496 | 116,953,243 | | | 142,752,739 | 2,218,148 |
| 19. | Louisiana LA | L | 49,393,719 | 191,385,085 | | | 240,778,805 | 3,447,046 |
| 20. | Maine ME | L | 7,218,895 | 36,913,215 | | | 44,132,110 | 1,826,253 |
| 21. | Maryland MD | L | 59,840,330 | 167,984,337 | | | 227,824,667 | 490,958 |
| 22. | Massachusetts MA | L | 65,109,094 | 211,128,475 | | | 276,237,569 | 213,985,234 |
| 23. | Michigan MI | L | 89,466,056 | 443,231,496 | | | 532,697,552 | 250,449 |
| 24. | Minnesota MN | L | 157,497,881 | 366,200,646 | | | 523,698,527 | 3,971,702 |
| 25. | Mississippi MS | L | 17,499,226 | 67,729,954 | | | 85,229,180 | 330,149 |
| 26. | Missouri MO | L | 74,306,604 | 737,816,897 | | | 812,123,501 | 336,974,303 |
| 27. | Montana MT | L | 7,141,921 | 18,284,100 | | | 25,426,021 | |
| 28. | Nebraska NE | L | 44,258,218 | 80,469,094 | | | 124,727,313 | 2,249,339,325 |
| 29. | Nevada NV | L | 86,041,684 | 104,006,088 | | | 190,047,772 | 91,000,000 |
| 30. | New Hampshire NH | L | 11,706,538 | 238,999,086 | | | 250,705,624 | 829,169 |
| 31. | New Jersey NJ | L | 145,987,882 | 486,130,470 | | | 632,118,352 | 786,049 |
| 32. | New Mexico NM | L | 11,368,747 | 45,015,487 | | | 56,384,234 | 26,581 |
| 33. | New York NY | N | 109,749,934 | 52,640,126 | | | 162,390,060 | |
| 34. | North Carolina NC | L | 104,010,236 | 240,154,094 | | | 344,164,330 | 217,940 |
| 35. | North Dakota ND | L | 10,998,284 | 51,463,105 | | | 62,461,388 | |
| 36. | Ohio OH | L | 87,779,331 | 449,562,465 | | | 537,341,797 | 899,117 |
| 37. | Oklahoma OK | L | 28,408,905 | 68,959,225 | | | 97,368,130 | 545,000 |
| 38. | Oregon OR | L | 29,100,583 | 84,619,342 | | | 113,719,925 | 5,311,716 |
| 39. | Pennsylvania PA | L | 129,710,503 | 555,976,941 | | | 685,687,444 | 2,789,095 |
| 40. | Rhode Island RI | L | 11,763,991 | 32,924,998 | | | 44,688,989 | 77,198 |
| 41. | South Carolina SC | L | 40,557,168 | 155,496,570 | | | 196,053,738 | 2,020,373 |
| 42. | South Dakota SD | L | 314,142,555 | 27,706,963 | | | 341,849,519 | 185,061 |
| 43. | Tennessee TN | L | 76,471,134 | 255,682,534 | | | 332,153,669 | 200,000 |
| 44. | Texas TX | L | 420,223,125 | 1,040,891,950 | | | 1,461,115,076 | 13,741,739 |
| 45. | Utah UT | L | 69,934,497 | 57,184,208 | | | 127,118,705 | 906,329,910 |
| 46. | Vermont VT | L | 3,434,641 | 15,873,837 | | | 19,308,478 | |
| 47. | Virginia VA | L | 68,469,387 | 230,706,590 | | | 299,175,978 | 4,336,821 |
| 48. | Washington WA | L | 87,706,568 | 170,581,477 | | | 258,288,045 | 811,017 |
| 49. | West Virginia WV | L | 6,324,261 | 44,449,617 | | | 50,773,878 | |
| 50. | Wisconsin WI | L | 50,098,284 | 402,678,341 | | | 452,776,626 | 526,581 |
| 51. | Wyoming WY | L | 23,425,384 | 10,264,796 | | | 33,690,179 | |
| 52. | American Samoa AS | N | | | | | | |
| 53. | Guam GU | N | 753 | 6,467 | | | 7,219 | |
| 54. | Puerto Rico PR | N | 439,376 | 233,780 | | | 673,156 | |
| 55. | U.S. Virgin Islands VI | N | 15,781 | 4,167 | | | 19,947 | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | N | 1,807 | 52,815 | | | 54,622 | |
| 58. | Aggregate other alien OT | XXX | 2,734,601 | 4,115,546 | | | 6,850,147 | |
| 59. | Subtotal | XXX | 4,594,257,427 | 13,024,027,962 | | | 17,618,285,389 | 17,838,584,298 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 4,682,411 | 74 | | | 4,682,485 | |
| 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 | 681,851 | | | | 681,851 | |
| 94. | Aggregate or other amounts not allocable by state | XXX | | | | | | |
| 95. | Totals (direct business) | XXX | 4,599,621,689 | 13,024,028,036 | | | 17,623,649,725 | 17,838,584,298 |
| 96. | Plus reinsurance assumed | XXX | 243,603,918 | 36,293,965 | 879,838 | | 280,777,721 | |
| 97 | Totals (all business) | XXX | 4,843,225,608 | 13,060,322,000 | 879,838 | | 17,904,427,446 | 17,838,584,298 |
| 98. | Less reinsurance ceded | XXX | 2,368,034,515 | 5,532,943,562 | | | 7,900,978,077 | |
| 99. | Totals (all business) less reinsurance ceded | XXX | 2,475,191,093 | 7,527,378,439 | 879,838 | | 10,003,449,369 | 17,838,584,298 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | 2,734,601 | 4,115,546 | | | 6,850,147 | |
| 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 | 2,734,601 | 4,115,546 | | | 6,850,147 | |
| 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.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 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. |
| 95-1079000 | | DE | Pacific TriGuard Partners LLC |
| 95-1079000 | | DE | PL 1300 Jefferson Member, LLC |
| 33-3086938 | | DE | 1300 Jefferson JV LLC |
| 33-3086938 | | NJ | JB112 Urban Renewal 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 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
## PART 1 - ORGANIZATIONAL CHART

| 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 Big Timber Member, 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 Alder Member, LLC |
| 39-3605360 | | DE | Eugene Student Housing II JV, LLC |
| 39-3605289 | | DE | Eugene Student Housing II, 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 Coyote Creek Member, LLC |
| 42-4604687 | | DE | Coyote Creek Property Owner LLC |
| 95-1079000 | | DE | PL Dairies Holdco, 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 |
| 95-1097000 | | DE | PL EAF AG, LLC |
| 95-1079000 | | DE | PL ELL REO, LLC |
| 95-1079000 | | DE | PL Ellison Member, LLC |
| 41-4803566 | | DE | Ellison Apartments Partners, LLC |
| 41-4672123 | | DE | Ellison Apartments, LLC |
| 95-1079000 | | DE | PL EVECC Member, LLC |
| 41-4889085 | | DE | EVECC Venture, 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 |

# 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 |
|---|---|---|---|
| 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 |
| 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 Heinz Member, LLC |
| 41-2846698 | | DE | Heinz Way JV LLC |
| 41-3623678 | | DE | Heinz Way Owner 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 LasCo Owner, LLC |
| 95-1097000 | | DE | PL Ledbetter Member, LLC |
| 42-3103252 | | DE | GS Ledbetter Logistics Venture, LLC |
| 42-3602246 | | DE | GS Ledbetter Logistics Owner GP, LLC |
| 42-3602041 | | DE | GS Ledbetter Logistics Holdings, LP |
| 42-2985418 | | DE | GS Ledbetter Logistics Owner, LP |
| 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 Magnolia Member, LLC |
| 42-3478444 | | DE | Magnolia I Investor, LLC |
| 42-2883034 | | DE | Magnolia I Owner, 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 |
| 39-3673298 | | DE | Mockingbird Dallas Venture, LLC |
| 39-3673298 | | DE | Mockingbird Dallas DART Garage, LLC |
| 39-3673298 | | DE | Mockingbird Dallas MF Owner, 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 |

# 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 |
|---|---|---|---|
| 95-1079000 | | DE | PL Park Row Member, LLC |
| 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 |
| 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 Stonewall Member, LLC |
| 42-4056590 | | DE | Winchester Property 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 |
| 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 Tupelo Member, LLC |
| 84-2252135 | | DE | Tupelo Alley Apartment Investors, LLC |
| 84-2492971 | | DE | Tupelo Alley Owner, LLC |

# 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 |
|---|---|---|---|
| 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 West LA Member, LLC |
| 41-3423256 | | DE | West LA 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 |
| 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. |

# 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 |
|---|---|---|---|
| 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. |
| 95-1079000 | | DE | Pacific Private RGBM I-A GP LLC |
| 41-4674138 | | DE | Pacific Private RGBM Fund I-A L.P. |
| 95-1079000 | | DE | Pacific Private RGBM I GP LLC |
| 41-4644292 | | DE | Pacific Private RGBM Fund I 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. |
| 95-1079000 | | DE | Pacific Hermes, LLC |
| 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 |
| 41-4548412 | | NE | Pacific Life Reinsurance Nebraska Company |
| 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. |
| 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 |

# 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 |
|---|---|---|---|
| 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 |
| 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* |
| 95-1079000 | | DE | *PL Pretium Trust (a DE statutory trust)* |
| 95-1079000 | | DE | *RML Strategy I* |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | |
| | | | 95-1079000 | | | | PL 1300 Jefferson Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 33-3086938 | | | | 1300 Jefferson JV LLC | DE | DS | PL 1300 Jefferson Member, LLC | Ownership | 80.000 | Pacific Mutual Holding Company | NO | |
| | | | 33-3086938 | | | | JB112 Urban Renewal LLC | NJ | DS | 1300 Jefferson JV 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 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 | |
| | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 Big Timber Member, LLC | DE | DS | Pacific Asset Holding 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 Alder Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 39-3605360 | | | | Eugene Student Housing II JV, LLC | DE | DS | PL Chapter Alder Member, LLC | Ownership | 90.000 | Pacific Mutual Holding Company | NO | |
| | | | 39-3605289 | | | | Eugene Student Housing II, LLC | DE | DS | Eugene Student Housing II 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 Coyote Creek Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-4604687 | | | | Coyote Creek Property Owner LLC | DE | DS | PL Coyote Creek Member, LLC | Ownership | 64.210 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | PL Dairies Holdco, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | PL Dairies Owner, LLC | DE | DS | PL Dairies Holdco, 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 DTC Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 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 | |
| | | | | | | | PL EAF AG, LLC | DE | DS | Pacific Asset Holding 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 Ellison Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-4803566 | | | | Ellison Apartments Partners, LLC | DE | DS | PL Ellison Member, LLC | Ownership | 90.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-4672123 | | | | Ellison Apartments, LLC | DE | DS | Ellison Apartments Partners, LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | PL EVECC Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-4889085 | | | | EVECC Venture, LLC | DE | DS | PL EVECC Member, LLC | Ownership | 95.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | |
| | | | 95-1079000 | | | | PL Heinz Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-2846698 | | | | Heinz Way JV LLC | DE | DS | PL Heinz Member, LLC | Ownership | 90.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-3623678 | | | | Heinz Way Owner LLC | DE | DS | Heinz Way JV LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 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 LasCo Owner, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | PL Ledbetter Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-3103252 | | | | GS Ledbetter Logistics Venture, LLC | DE | DS | PL Ledbetter Member, LLC | Ownership | 90.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-3602246 | | | | GS Ledbetter Logistics Owner GP, LLC | DE | DS | GS Ledbetter Logistics Venture, LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-3602041 | | | | GS Ledbetter Logistics Holdings, LP | DE | DS | GS Ledbetter Logistics Venture, LLC | Ownership | 99.500 | Pacific Mutual Holding Company | NO | |
| | | | 42-3602041 | | | | GS Ledbetter Logistics Holdings, LP | DE | DS | GS Ledbetter Logistics Owner GP, LLC | Ownership | 0.500 | Pacific Mutual Holding Company | NO | |
| | | | 42-2985418 | | | | GS Ledbetter Logistics Owner, LP | DE | DS | GS Ledbetter Logistics Holdings, LP | Ownership | 99.500 | Pacific Mutual Holding Company | NO | |
| | | | 42-2985418 | | | | GS Ledbetter Logistics Owner, LP | DE | DS | GS Ledbetter Logistics Owner GP, LLC | Ownership | 0.500 | 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 Magnolia Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-3478444 | | | | Magnolia I Investor, LLC | DE | DS | PL Magnolia Member, LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 42-2883034 | | | | Magnolia I Owner, LLC | DE | DS | Magnolia I Investor, 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 | |
| | | | 39-3673298 | | | | Mockingbird Dallas Venture, LLC | DE | DS | PL Mockingbird Member, LLC | Ownership | 90.000 | Pacific Mutual Holding Company | NO | |
| | | | 39-3673298 | | | | Mockingbird Dallas DART Garage, LLC | DE | DS | Mockingbird Dallas Venture, LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 39-3673298 | | | | Mockingbird Dallas MF Owner, LLC | DE | DS | Mockingbird Dallas Venture, LLC | Ownership | 100.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 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 | |
| | | | 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 Stonewall Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 42-4056590 | | | | Winchester Property Owner LLC | DE | DS | PL Stonewall Member LLC | Ownership | 90.000 | 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 | |
| | | | 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 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 West LA Member, LLC | DE | DS | Pacific Asset Holding LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-3423256 | | | | West LA Holdings, LLC | DE | DS | PL West LA Member, LLC | Ownership | 71.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | 0.000 | Pacific Mutual Holding Company | NO | |
| | | | 86-1780626 | | | | Pacific Co-Invest Opportunities Fund II L.P. | DE | NIA | Pacific Private Equity Fund II L.P. | Ownership | 83.970 | Pacific Mutual Holding Company | NO | |
| | | | 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 | 99.983 | 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 | 0.017 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | |
| | | | 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 | 0.030 | Pacific Mutual Holding Company | NO | |
| | | | 93-4075957 | | | | Pacific Private Equity Opportunities Fund VI L.P. | DE | NIA | Pacific Life Insurance Company | Ownership | 64.500 | Pacific Mutual Holding Company | NO | |
| | | | 93-4075957 | | | | Pacific Private Equity Opportunities Fund VI L.P. | DE | NIA | Pacific Private PRT SA Fund I LP | Ownership | 25.800 | Pacific Mutual Holding Company | NO | |
| | | | 93-4075957 | | | | Pacific Private Equity Opportunities Fund VI L.P. | DE | NIA | Pacific Life Re Global Limited | Ownership | 9.670 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | 99.970 | 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 | 0.030 | 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 | 99.970 | 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 | 0.030 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | Pacific Private RGBM I-A GP LLC | DE | DS | Pacific Private Fund Advisors LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-4674138 | | | | Pacific Private RGBM Fund I-A L.P. | DE | NIA | Pacific Life Re Global Limited | Ownership | 99.500 | Pacific Mutual Holding Company | NO | |
| | | | 41-4674138 | | | | Pacific Private RGBM Fund I-A L.P. | DE | NIA | Pacific Private RGBM I-A GP LLC | Ownership | 0.050 | Pacific Mutual Holding Company | NO | |
| | | | 95-1079000 | | | | Pacific Private RGBM I GP LLC | DE | DS | Pacific Private Fund Advisors LLC | Ownership | 100.000 | Pacific Mutual Holding Company | NO | |
| | | | 41-4644292 | | | | Pacific Private RGBM Fund I L.P. | DE | NIA | Pacific Private RGBM Fund I-A L.P. | Ownership | 99.500 | Pacific Mutual Holding Company | NO | |
| | | | 41-4644292 | | | | Pacific Private RGBM Fund I L.P. | DE | NIA | Pacific Private RGBM I 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 | |
| | | | 95-1079000 | | | | Pacific Hermes, LLC | DE | NIA | Pacific Life Insurance Company | Ownership | 100.000 | 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 | |
| | | | 41-4548412 | | | | Pacific Life Reinsurance Nebraska Company | NE | 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 | |
| | | | | | | | 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 | |
| | | | 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 |
| | | | 95-1079000 | | | | PL Pretium Trust (a DE statutory trust) | DE | OTH | Pacific Life Insurance Company | Influence | | | NO | 0001 |
| | | | 95-1079000 | | | | RML Strategy I PL RML Trust | DE | OTH | Pacific Life Insurance Company | Influence | | | NO | 0001 |

| Asterisk | Explanation |
|---|---|
| 001 | 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<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Accounts and notes receivable | 103,975,676 | | 103,975,676 | 18,811,967 |
| 2505. | Other assets | 17,751,781 | | 17,751,781 | 16,654,106 |
| 2506. | Prepaid expenses | 18,130,999 | 18,130,999 | | |
| 2507. | Ceded reserves | 9,284,140 | 9,284,140 | | |
| 2508. | Leasehold improvements | 10,911,283 | 10,911,283 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 160,053,879 | 38,326,422 | 121,727,457 | 35,466,072 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 2504. | Other liability | 295,608,497 | 28,003,882 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 295,608,497 | 28,003,882 |

Additional Write-ins for Summary of Operations Line 27

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 2704. | Miscellaneous claims expense | 11,027,615 | | 1,810,828 |
| 2705. | Contingency expense | | 1,580,663 | |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | 11,027,615 | 1,580,663 | 1,810,828 |

Additional Write-ins for Summary of Operations Line 53

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 5304. | Other surplus adjustments - Miscellaneous | | | 1,375,145 |
| 5397. | Summary of remaining write-ins for Line 53 from overflow page | | | 1,375,145 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 63,212,063 | 69,676,753 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | 13,487,725 | 343,313 |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | | |
| 8. | Deduct current year's depreciation | 5,102,897 | 6,808,003 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 71,596,891 | 63,212,063 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 71,596,891 | 63,212,063 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 21,861,962,541 | 19,596,144,363 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 3,381,060,635 | 2,358,576,786 |
| | 2.2 Additional investment made after acquisition | 1,308,376,226 | 1,888,396,364 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase/(decrease) | | |
| 6. | Total gain (loss) on disposals | 294,603 | 4,081,697 |
| 7. | Deduct amounts received on disposals | 2,887,183,089 | 2,005,462,004 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | (16,038,057) | (13,189,351) |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | (4,801,343) | 7,035,984 |
| 10. | Deduct current year's other than temporary impairment recognized | 11,235,377 | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 23,664,512,256 | 21,861,962,541 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 23,664,512,256 | 21,861,962,541 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 23,664,512,256 | 21,861,962,541 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 17,498,868,698 | 12,626,624,782 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 840,987,098 | 1,017,005,625 |
| | 2.2 Additional investment made after acquisition | 6,656,365,773 | 7,017,944,828 |
| 3. | Capitalized deferred interest and other | 159,915,222 | 220,443,806 |
| 4. | Accrual of discount | 23,837,673 | 31,890,791 |
| 5. | Unrealized valuation increase/(decrease) | 250,537,105 | 352,975,350 |
| 6. | Total gain (loss) on disposals | (467,017) | 4,699,518 |
| 7. | Deduct amounts received on disposals | 3,864,203,663 | 3,788,900,734 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | 46,050 | 9,347,800 |
| 9. | Total foreign exchange change in book/adjusted carrying value | (10,510,369) | 32,128,799 |
| 10. | Deduct current year's other than temporary impairment recognized | 2,640,797 | 6,596,266 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 21,552,643,673 | 17,498,868,698 |
| 12. | Deduct total nonadmitted amounts | 62,515,509 | 30,232,361 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 21,490,128,164 | 17,468,636,337 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 92,691,027,522 | 83,285,164,560 |
| 2. | Cost of bonds and stocks acquired | 22,295,397,826 | 32,120,605,209 |
| 3. | Accrual of discount | 52,621,744 | 77,778,777 |
| 4. | Unrealized valuation increase/(decrease) | 136,815,684 | 96,009,258 |
| 5. | Total gain (loss) on disposals | (226,061,203) | (77,359,491) |
| 6. | Deduct consideration for bonds and stocks disposed of | 16,882,179,497 | 23,038,501,398 |
| 7. | Deduct amortization of premium | 23,136,392 | 23,311,973 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (150,092,802) | 336,653,560 |
| 9. | Deduct current year's other than temporary impairment recognized | 70,116,283 | 95,414,845 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 26,479,266 | 9,403,866 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 97,850,755,865 | 92,691,027,522 |
| 12. | Deduct total nonadmitted amounts | 479,560,352 | 342,011,233 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 97,371,195,513 | 92,349,016,289 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. | NAIC 1 (a) | 23,402,418,578 | 920,671,075 | 995,332,706 | 251,193,714 | 21,917,575,698 | 23,402,418,578 | 23,578,950,661 | 21,738,172,846 |
| 2. | NAIC 2 (a) | 37,991,522,561 | 1,628,383,398 | 1,565,458,060 | (534,749,318) | 39,374,172,432 | 37,991,522,561 | 37,519,698,581 | 38,989,547,154 |
| 3. | NAIC 3 (a) | 3,327,653,756 | 111,468,839 | 239,977,500 | 175,555,064 | 3,559,664,813 | 3,327,653,756 | 3,374,700,159 | 3,458,256,581 |
| 4. | NAIC 4 (a) | 649,520,865 | 44,521,836 | 84,501,499 | 59,330,235 | 761,481,515 | 649,520,865 | 668,871,437 | 730,895,041 |
| 5. | NAIC 5 (a) | 84,138,356 | 2,227,171 | 10,925,613 | 5,129 | 26,340,702 | 84,138,356 | 75,445,043 | 23,239,897 |
| 6. | NAIC 6 (a) | 116,146,962 | 15,113,493 | 1,012,424 | (739,252) | 102,552,516 | 116,146,962 | 129,508,779 | 73,006,514 |
| 7. | Total ICO | 65,571,401,079 | 2,722,385,811 | 2,897,207,803 | (49,404,427) | 65,741,787,675 | 65,571,401,079 | 65,347,174,660 | 65,013,118,033 |
| | ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. | NAIC 1 | 26,542,230,073 | 1,793,468,693 | 1,005,839,585 | (86,230,757) | 25,666,298,606 | 26,542,230,073 | 27,243,628,425 | 23,482,600,018 |
| 9. | NAIC 2 | 3,211,968,818 | 342,720,580 | 288,824,143 | 46,266,055 | 2,998,270,692 | 3,211,968,818 | 3,312,131,311 | 2,617,154,750 |
| 10. | NAIC 3 | 307,354,854 | 42,528,553 | 12,648,745 | 50,971,963 | 323,821,161 | 307,354,854 | 388,206,625 | 350,998,160 |
| 11. | NAIC 4 | 16,345,067 | 8,529,982 | 201,038 | 2,747,696 | 10,355,032 | 16,345,067 | 27,421,707 | 16,558,349 |
| 12. | NAIC 5 | 45,467,805 | | 800,373 | (6,637) | 46,705,361 | 45,467,805 | 44,660,795 | 56,245,260 |
| 13. | NAIC 6 | 35,906,178 | | 998,625 | 12,246,178 | 58,214,110 | 35,906,178 | 47,153,732 | 59,478,174 |
| 14. | Total ABS | 30,159,272,796 | 2,187,247,808 | 1,309,312,509 | 25,994,499 | 29,103,664,963 | 30,159,272,796 | 31,063,202,595 | 26,583,034,711 |
| | PREFERRED STOCK | | | | | | | | |
| 15. | NAIC 1 | | | | | | | | |
| 16. | NAIC 2 | 3,451,683 | | | (23,640) | 3,435,954 | 3,451,683 | 3,428,043 | 3,469,972 |
| 17. | NAIC 3 | 37,585,000 | | 37,585,000 | | 37,585,000 | 37,585,000 | | 37,585,000 |
| 18. | NAIC 4 | | | | | | | | 103,966 |
| 19. | NAIC 5 | | | | | | | | |
| 20. | NAIC 6 | 12,093,873 | 1,592,165 | | (722,545) | 8,666,918 | 12,093,873 | 12,963,493 | 16,267,472 |
| 21. | Total Preferred Stock | 53,130,556 | 1,592,165 | 37,585,000 | (746,185) | 49,687,872 | 53,130,556 | 16,391,536 | 57,426,410 |
| 22. | Total ICO, ABS & Preferred Stock | 95,783,804,432 | 4,911,225,785 | 4,244,105,312 | (24,156,113) | 94,895,140,510 | 95,783,804,432 | 96,426,768,791 | 91,653,579,154 |

(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 $ 74,095,165 ; NAIC 2 $ 99,720 ; NAIC 3 $ 282,115 NAIC 4 $ 9,917,160 ; NAIC 5 $ 4,271,132 ; NAIC 6 $ 3,212,904

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 91,768,342 | XXX | 92,025,216 | 892,770 | 18,314 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 44,539,601 | 19,804,968 |
| 2. | Cost of short-term investments acquired | 119,598,076 | 364,677,548 |
| 3. | Accrual of discount | 1,126,459 | 5,473,767 |
| 4. | Unrealized valuation increase/(decrease) | | |
| 5. | Total gain (loss) on disposals | 85 | 4,252 |
| 6. | Deduct consideration received on disposals | 73,494,697 | 345,418,306 |
| 7. | Deduct amortization of premium | 1,182 | 2,627 |
| 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) | 91,768,343 | 44,539,601 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 91,768,343 | 44,539,601 |

# 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) | 2,777,282,419 |
| 2. | Cost paid/(consideration received) on additions | 1,450,840,879 |
| 3. | Unrealized valuation increase/(decrease) | (401,198,658) |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 2,086,126,814 |
| 6. | Considerations received/(paid) on terminations | 2,086,126,814 |
| 7. | Amortization | (1,363,309,813) |
| 8. | Adjustment to the book/adjusted carrying value of hedged item | |
| 9. | Total foreign exchange change in book/adjusted carrying value | (23,359,452) |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | 2,440,255,375 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 2,440,255,375 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 82,232,718 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | | | | 16,397,889 |
| 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 | 7,063,640 | | | |
| | 3.14 Section 1, Column 18, prior year | 27,353,675 | (20,290,035) | (20,290,035) | |
| 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 | 7,063,640 | | | |
| | 3.24 Section 1, Column 19, prior year plus | 27,353,675 | | | |
| | 3.25 SSAP No. 108 adjustments | | (20,290,035) | (20,290,035) | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | | (247,016,042) | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | | | | |
| | 4.22 Amount recognized | (247,016,042) | | | |
| | 4.23 SSAP No. 108 adjustments | | (247,016,042) | | |
| 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) | | | | 98,630,607 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 98,630,607 |

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 | 2,440,255,375 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 98,630,607 | |
| 3. | Total (Line 1 plus Line 2) | | 2,538,885,981 |
| 4. | Part D, Section 1, Column 6 | 4,212,158,287 | |
| 5. | Part D, Section 1, Column 7 | (1,673,272,305) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 1,221,909,577 | |
| 8. | Part B, Section 1, Column 13 | 5,999,789 | |
| 9. | Total (Line 7 plus Line 8) | | 1,227,909,366 |
| 10. | Part D, Section 1, Column 9 | 4,089,977,668 | |
| 11. | Part D, Section 1, Column 10 | (2,862,068,302) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 573,923,217 | |
| 14. | Part B, Section 1, Column 20 | 136,334,252 | |
| 15. | Part D, Section 1, Column 12 | 710,257,469 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,185,310,813 | 1,499,535,965 |
| 2. | Cost of cash equivalents acquired | 13,019,883,114 | 29,360,115,494 |
| 3. | Accrual of discount | 63,731 | 25,583 |
| 4. | Unrealized valuation increase/(decrease) | | |
| 5. | Total gain (loss) on disposals | (27) | |
| 6. | Deduct consideration received on disposals | 12,914,459,460 | 29,674,366,205 |
| 7. | Deduct amortization of premium | 31 | 24 |
| 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) | 1,290,798,141 | 1,185,310,813 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,290,798,141 | 1,185,310,813 |

# 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 | 07/07/1970 | PERMANENT IMPROVEMENT | | | | 11,027,440 |
| 0199999. Acquired by purchase | | | | | | | | 11,027,440 |
| 0399999 - Totals | | | | | | | | 11,027,440 |

# 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 |
| 356626162 | Smith River | CA | | 07/23/2026 | 6.500 | 12,864,000 | | 20,421,856 |
| 356626163 | Crescent City | CA | | 07/23/2026 | 6.500 | 15,276,000 | | 24,250,953 |
| 356626179 | Clark | SD | | 07/15/2026 | 5.950 | 4,020,000 | | 11,891,885 |
| 356626186 | Gould | AR | | 07/16/2026 | 6.250 | 301,500 | | 668,922 |
| 356626207 | Shullsburg | WI | | 08/04/2026 | 6.400 | 2,231,100 | | 4,637,091 |
| 356626219 | Hamer | ID | | 08/27/2026 | 6.450 | 2,010,000 | | 3,530,000 |
| 356626230 | Napa | CA | | 09/23/2026 | 6.800 | 21,155,250 | | 38,301,449 |
| 356626231 | Napa | CA | | 09/23/2026 | 6.650 | 7,638,000 | | 13,828,551 |
| AMIM203965 | Indiantown | FL | | 08/03/2026 | 6.100 | 2,965,000 | | 4,944,750 |
| AMIM204019 | Lebanon | IN | | 08/14/2026 | 6.210 | 43,333,334 | | 91,666,721 |
| AMIM204039 | Shelbyville | KY | | 08/25/2026 | 6.980 | 45,000,000 | | 75,000,000 |
| AMIM204078 | Nachusa | IL | | 07/17/2026 | 5.920 | 1,825,000 | | 3,327,950 |
| AMIM204083 | Fairland | IN | | 09/14/2026 | 6.250 | 3,200,000 | | 5,383,778 |
| AMIM204093 | Woodson | IL | | 07/30/2026 | 5.850 | 1,150,000 | | 1,929,000 |
| AMIM204116 | Stockton | IL | | 09/03/2026 | 6.400 | 1,350,000 | | 2,657,000 |
| AMIM204137 | Divernon | IL | | 09/21/2026 | 6.220 | 2,450,000 | | 7,084,799 |
| 0199999. Mortgages in good standing - farm mortgages | | | | | | 166,769,184 | | 309,524,705 |
| RTL_E1796172 | San Antonio | TX | | 05/13/2024 | 10.000 | | 27,730 | 315,000 |
| RTL_E1833446 | Tyler | TX | | 08/05/2024 | 10.000 | | 27,592 | 362,000 |
| RTL_E1853419 | Rotonda West | FL | | 08/30/2024 | 9.658 | | 42,559 | 353,000 |
| RTL_E1876871 | Cape Coral | FL | | 10/16/2024 | 9.890 | | 73,802 | 850,000 |
| RTL_E1892012 | Boiling Springs | SC | | 11/07/2024 | 9.750 | | 25,000 | 275,000 |
| RTL_E1898367 | Lehigh Acres | FL | | 11/15/2024 | 10.750 | | 8,806 | 538,000 |
| RTL_E1900142 | Colton | CA | | 11/15/2024 | 11.490 | | 15,311 | 498,000 |
| RTL_E1901547 | Punta Gorda | FL | | 11/22/2024 | 10.000 | | 19,430 | 665,000 |
| RTL_E1906107 | College Park | GA | | 11/26/2024 | 9.375 | | 30,720 | 281,000 |
| RTL_E1906111 | New Orleans | LA | | 11/26/2024 | 10.000 | | 49,800 | 405,000 |
| RTL_E1913983 | Burlington | NJ | | 12/05/2024 | 11.870 | | 3,509 | 260,000 |
| RTL_E1916008 | Wellington | FL | | 12/06/2024 | 9.875 | | 312,138 | 3,000,000 |
| RTL_E1923809 | Philadelphia | PA | | 12/13/2024 | 9.599 | | 35,000 | 230,000 |
| RTL_E1928548 | New Orleans | LA | | 12/18/2024 | 9.625 | | 2,885 | 412,000 |
| RTL_E1928565 | Fort Pierce | FL | | 12/19/2024 | 9.734 | | 88,826 | 2,320,000 |
| RTL_E1945032 | Hudson | FL | | 01/10/2025 | 9.607 | | 16,150 | 615,000 |
| RTL_E1948068 | Atlanta | GA | | 01/13/2025 | 9.494 | | 142,318 | 2,360,000 |
| RTL_E1955381 | Minneapolis | MN | | 01/23/2025 | 9.663 | | 11,000 | 371,000 |
| RTL_E1961807 | Tampa | FL | | 01/31/2025 | 9.875 | | 33,205 | 385,000 |
| RTL_E1966372 | Miami | FL | | 02/07/2025 | 9.990 | | 152,876 | 2,100,000 |
| RTL_E1966375 | Port Charlotte | FL | | 02/07/2025 | 9.750 | | 118,620 | 1,155,000 |
| RTL_E1966384 | Austin | TX | | 02/07/2025 | 10.990 | | 50,000 | 1,680,000 |
| RTL_E1969188 | Miami Beach | FL | | 02/12/2025 | 10.750 | | 77,059 | 5,300,000 |
| RTL_E1971827 | Fort Lauderdale | FL | | 02/14/2025 | 9.750 | | 333,671 | 6,500,000 |
| RTL_E1973881 | Punta Gorda | FL | | 02/19/2025 | 10.000 | | 8,092 | 650,000 |
| RTL_E1974034 | Port Charlotte | FL | | 02/21/2025 | 10.250 | | 61,220 | 589,000 |
| RTL_E1974037 | Jersey City | NJ | | 02/21/2025 | 10.000 | | 4,650 | 1,930,000 |
| RTL_E1975390 | Palm Bay | FL | | 02/21/2025 | 9.875 | | 0 | 575,000 |
| RTL_E1979060 | Columbus | OH | | 02/26/2025 | 10.376 | | 106,447 | 510,000 |
| RTL_E1979062 | Los Angeles | CA | | 02/26/2025 | 10.490 | | 6,600 | 1,950,000 |
| RTL_E1982695 | Dallas | GA | | 02/28/2025 | 9.594 | | 83,608 | 300,000 |
| RTL_E1984991 | Columbus | OH | | 03/06/2025 | 10.250 | | 78,650 | 581,000 |
| RTL_E1988063 | Ruidoso | NM | | 03/13/2025 | 8.875 | | 25,600 | 944,000 |
| RTL_E1989476 | Novelty | OH | | 03/17/2025 | 9.625 | | 30,420 | 370,000 |
| RTL_E1992465 | Los Angeles | CA | | 03/25/2025 | 10.250 | | 69,359 | 1,850,000 |
| RTL_E1993229 | Albuquerque | NM | | 03/26/2025 | 9.750 | | 10,500 | 260,000 |
| RTL_E1995029 | Detroit | MI | | 03/28/2025 | 10.990 | | 15,593 | 545,000 |
| RTL_E1996174 | Reseda | CA | | 03/31/2025 | 9.625 | | 71,960 | 1,600,000 |

# 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_E1996890 | St. Petersburg | FL | | 04/02/2025 | 9.637 | | 15,980 | 595,000 |
| RTL_E1996904 | Miami | FL | | 04/02/2025 | 9.500 | | 115,373 | 1,400,000 |
| RTL_E1999204 | Norwalk | CA | | 04/10/2025 | 9.729 | | 40,790 | 845,000 |
| RTL_E1999206 | Austin | TX | | 04/11/2025 | 9.375 | | 176,700 | 3,250,000 |
| RTL_E1999223 | Tampa | FL | | 04/11/2025 | 9.250 | | 178,800 | 2,700,000 |
| RTL_E1999247 | Miami | FL | | 04/11/2025 | 9.990 | | 35,543 | 3,210,000 |
| RTL_E2001352 | Albuquerque | NM | | 04/16/2025 | 10.250 | | 11,500 | 280,000 |
| RTL_E2001377 | Sacramento | CA | | 04/16/2025 | 10.000 | | 35,210 | 1,050,000 |
| RTL_E2002017 | Jersey City | NJ | | 04/17/2025 | 10.750 | | 168,329 | 3,055,000 |
| RTL_E2002018 | Lehigh Acres | FL | | 04/17/2025 | 9.375 | | 75,124 | 535,000 |
| RTL_E2002027 | Atlanta | GA | | 04/17/2025 | 8.700 | | 22,190 | 600,000 |
| RTL_E2003887 | Philadelphia | PA | | 04/22/2025 | 10.500 | | 38,648 | 944,000 |
| RTL_E2005295 | Clermont | FL | | 04/23/2025 | 10.500 | | 31,427 | 448,000 |
| RTL_E2005296 | Lehigh Acres | FL | | 04/23/2025 | 8.957 | | 37,700 | 313,000 |
| RTL_E2005464 | Los Angeles | CA | | 04/25/2025 | 9.000 | | 183,522 | 2,675,000 |
| RTL_E2009768 | Seminole | TX | | 04/30/2025 | 10.750 | | 25,313 | 295,000 |
| RTL_E2009770 | Port Charlotte | FL | | 04/30/2025 | 10.250 | | 2,450 | 369,000 |
| RTL_E2009777 | Marietta | GA | | 04/30/2025 | 8.875 | | 101,195 | 2,495,000 |
| RTL_E2009778 | Nashville | TN | | 04/30/2025 | 10.990 | | 87,740 | 6,560,000 |
| RTL_E2011786 | Chicago | IL | | 05/06/2025 | 8.960 | | 50,434 | 430,000 |
| RTL_E2011797 | Monroe | GA | | 05/06/2025 | 8.339 | | 7,000 | 155,000 |
| RTL_E2011803 | Atlanta | GA | | 05/06/2025 | 8.500 | | 45,790 | 260,000 |
| RTL_E2012801 | Valley Center | CA | | 05/07/2025 | 9.375 | | 149,054 | 1,550,000 |
| RTL_E2012807 | Lehigh Acres | FL | | 05/07/2025 | 10.750 | | 14,485 | 575,000 |
| RTL_E2013455 | San Clemente | CA | | 05/07/2025 | 8.569 | | 53,480 | 3,000,000 |
| RTL_E2013811 | Port Charlotte | FL | | 05/09/2025 | 9.523 | | 61,922 | 918,000 |
| RTL_E2013817 | Sanford | FL | | 05/09/2025 | 10.500 | | 34,395 | 472,000 |
| RTL_E2016390 | Piqua | OH | | 05/14/2025 | 8.590 | | 58,370 | 1,011,000 |
| RTL_E2016665 | Huntersville | NC | | 05/15/2025 | 9.250 | | 287,156 | 5,350,000 |
| RTL_E2016676 | Greenville | SC | | 05/15/2025 | 9.183 | | 117,812 | 700,000 |
| RTL_E2016683 | Indianapolis | IN | | 05/15/2025 | 10.990 | | 33,700 | 325,000 |
| RTL_E2016812 | Port Charlotte | FL | | 05/16/2025 | 10.750 | | 20,613 | 1,200,000 |
| RTL_E2016814 | Conroe | TX | | 05/16/2025 | 9.750 | | 40,800 | 1,900,000 |
| RTL_E2016815 | Valley Cottage | NY | | 05/16/2025 | 9.125 | | 115,699 | 1,050,000 |
| RTL_E2018688 | Mashpee | MA | | 05/20/2025 | 8.834 | | 270,160 | 2,575,000 |
| RTL_E2018693 | Monroe | GA | | 05/20/2025 | 8.339 | | 13,000 | 160,000 |
| RTL_E2019816 | Orlando | FL | | 05/21/2025 | 8.926 | | 47,814 | 1,375,000 |
| RTL_E2019828 | Heath | TX | | 05/21/2025 | 10.250 | | 25,283 | 829,000 |
| RTL_E2020143 | Rockwall | TX | | 05/22/2025 | 9.000 | | 35,050 | 667,000 |
| RTL_E2020245 | Ocean Shores | WA | | 05/23/2025 | 12.250 | | 1,000 | 867,000 |
| RTL_E2020250 | Gatlinburg | TN | | 05/23/2025 | 12.880 | | 40,900 | 1,275,000 |
| RTL_E2020251 | Sevierville | TN | | 05/23/2025 | 8.804 | | 84,400 | 1,375,000 |
| RTL_E2020263 | Dana Point | CA | | 05/23/2025 | 8.961 | | 110,920 | 2,750,000 |
| RTL_E2020270 | Santa Fe | NM | | 05/23/2025 | 8.508 | | 59,275 | 536,000 |
| RTL_E2022070 | Fort Lauderdale | FL | | 05/27/2025 | 10.500 | | 235,950 | 5,000,000 |
| RTL_E2022071 | Fort Lauderdale | FL | | 05/27/2025 | 10.500 | | 116,950 | 4,250,000 |
| RTL_E2022073 | Chicago | IL | | 05/27/2025 | 10.990 | | 22,600 | 995,000 |
| RTL_E2022074 | Phoenix | AZ | | 05/27/2025 | 9.500 | | 22,125 | 1,040,000 |
| RTL_E2022538 | Pittsburgh | PA | | 05/28/2025 | 11.380 | | 21,800 | 725,000 |
| RTL_E2022539 | North Port | FL | | 05/28/2025 | 8.750 | | 18,900 | 1,100,000 |
| RTL_E2022648 | Fort Mill | SC | | 05/29/2025 | 8.371 | | 26,480 | 648,000 |
| RTL_E2022649 | Trophy Club | TX | | 05/29/2025 | 8.750 | | 107,673 | 1,409,000 |
| RTL_E2022650 | Trophy Club | TX | | 05/29/2025 | 8.750 | | 110,918 | 1,433,000 |
| RTL_E2022651 | Trophy Club | TX | | 05/29/2025 | 8.750 | | 134,265 | 1,480,000 |
| RTL_E2026623 | New Milford | NJ | | 06/04/2025 | 9.750 | | 2,000 | 1,290,000 |

# 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_E2026633 | Port Charlotte | FL | | 06/04/2025 | 8.875 | | 38,299 | 750,000 |
| RTL_E2026647 | Bloomfield | NJ | | 06/04/2025 | 9.081 | | 82,400 | 750,000 |
| RTL_E2026654 | Del Mar | CA | | 06/04/2025 | 8.750 | | 351,747 | 9,500,000 |
| RTL_E2026655 | Fort Lauderdale | FL | | 06/04/2025 | 10.500 | | 16,181 | 4,000,000 |
| RTL_E2027232 | Chicago | IL | | 06/05/2025 | 10.547 | | 18 | 1,660,000 |
| RTL_E2027315 | Delray Beach | FL | | 06/06/2025 | 8.875 | | 312,400 | 2,950,000 |
| RTL_E2027320 | Culver City | CA | | 06/06/2025 | 9.125 | | 32,550 | 2,430,000 |
| RTL_E2027326 | Houston | TX | | 06/06/2025 | 9.250 | | 171,745 | 2,400,000 |
| RTL_E2027327 | Sebring | FL | | 06/06/2025 | 9.250 | | 120,619 | 813,000 |
| RTL_E2027329 | Lehigh Acres | FL | | 06/06/2025 | 9.000 | | 26,980 | 355,000 |
| RTL_E2027342 | Tampa | FL | | 06/06/2025 | 10.990 | | 268,750 | 1,530,000 |
| RTL_E2029660 | Gatlinburg | TN | | 06/10/2025 | 8.750 | | 136,096 | 1,400,000 |
| RTL_E2029661 | Sevierville | TN | | 06/10/2025 | 8.750 | | 273,852 | 1,490,000 |
| RTL_E2029662 | Boise | ID | | 06/10/2025 | 8.750 | | 209,826 | 2,920,000 |
| RTL_E2029676 | Newfield | NJ | | 06/10/2025 | 8.750 | | 21,500 | 290,000 |
| RTL_E2031317 | Madison | TN | | 06/12/2025 | 9.376 | | 240,108 | 1,788,000 |
| RTL_E2031322 | Santa Monica | CA | | 06/12/2025 | 9.250 | | 372,526 | 5,100,000 |
| RTL_E2031371 | St Petersburg | FL | | 06/13/2025 | 10.990 | | 121,956 | 1,022,000 |
| RTL_E2031380 | Winston Salem | NC | | 06/13/2025 | 8.832 | | 12,500 | 187,122 |
| RTL_E2033652 | North Myrtle Beach | SC | | 06/17/2025 | 8.875 | | 104,652 | 2,328,000 |
| RTL_E2034713 | North Port | FL | | 06/18/2025 | 9.000 | | 52,640 | 389,000 |
| RTL_E2037696 | El Dorado Hills | CA | | 06/23/2025 | 9.125 | | 213,034 | 3,910,000 |
| RTL_E2037698 | Port Aransas | TX | | 06/23/2025 | 8.875 | | 260,063 | 1,950,000 |
| RTL_E2037773 | Sandia Park | NM | | 06/24/2025 | 8.750 | | 9,900 | 304,000 |
| RTL_E2037779 | Monroe | GA | | 06/24/2025 | 8.349 | | 22,950 | 150,000 |
| RTL_E2038889 | Waukesha | WI | | 06/24/2025 | 9.000 | | 50,350 | 460,000 |
| RTL_E2038955 | Miami | FL | | 06/27/2025 | 9.990 | | 146,958 | 3,000,000 |
| RTL_E2038960 | Punta Gorda | FL | | 06/27/2025 | 8.829 | | 56,857 | 1,200,000 |
| RTL_E2038964 | Dallas | TX | | 06/27/2025 | 9.000 | | 371,594 | 3,119,000 |
| RTL_E2038965 | Chicago | IL | | 06/27/2025 | 9.750 | | 45,450 | 350,000 |
| RTL_E2038966 | North Port | FL | | 06/27/2025 | 9.000 | | 97,031 | 350,000 |
| RTL_E2038968 | Salem | NJ | | 06/27/2025 | 10.500 | | 17,500 | 299,000 |
| RTL_E2038971 | Atlanta | GA | | 06/27/2025 | 8.750 | | 22,750 | 340,000 |
| RTL_E2038972 | Miami | FL | | 06/27/2025 | 9.000 | | 17,000 | 815,000 |
| RTL_E2038984 | Griffin | GA | | 06/27/2025 | 11.990 | | 44,487 | 475,000 |
| RTL_E2039071 | Hawthorne | CA | | 06/27/2025 | 8.725 | | 34,406 | 770,000 |
| RTL_E2039075 | Nashville | TN | | 06/27/2025 | 8.567 | | 54,750 | 1,500,000 |
| RTL_E2040867 | Raleigh | NC | | 06/30/2025 | 8.875 | | 21,691 | 2,650,000 |
| RTL_E2040882 | Scottsdale | AZ | | 06/30/2025 | 9.501 | | 187,681 | 6,100,000 |
| RTL_E2040887 | Fort Worth | TX | | 06/30/2025 | 10.750 | | 17,900 | 1,040,000 |
| RTL_E2040888 | Fort Lauderdale | FL | | 06/30/2025 | 8.871 | | 104,286 | 2,629,000 |
| RTL_E2041956 | Red Bank | NJ | | 07/01/2025 | 8.500 | | 327,443 | 2,500,000 |
| RTL_E2043225 | Cumming | GA | | 07/03/2025 | 8.875 | | 157,814 | 1,890,000 |
| RTL_E2044901 | Dallas | TX | | 07/09/2025 | 9.000 | | 67,840 | 1,490,000 |
| RTL_E2044905 | Anna Maria | FL | | 07/09/2025 | 9.250 | | 739,452 | 4,937,000 |
| RTL_E2045046 | Angleton | TX | | 07/09/2025 | 9.990 | | 2,000 | 543,000 |
| RTL_E2045194 | Spokane | WA | | 07/11/2025 | 11.990 | | 17,000 | 1,105,000 |
| RTL_E2045196 | Los Angeles | CA | | 07/11/2025 | 8.750 | | 1,528 | 475,000 |
| RTL_E2045198 | Houston | TX | | 07/11/2025 | 8.750 | | 24,584 | 725,000 |
| RTL_E2047461 | Tiburon | CA | | 07/14/2025 | 9.000 | | 175,870 | 5,000,000 |
| RTL_E2047473 | Nashville | TN | | 07/14/2025 | 8.750 | | 12,000 | 2,000,000 |
| RTL_E2047475 | Albuquerque | NM | | 07/14/2025 | 10.990 | | 9,400 | 620,000 |
| RTL_E2048568 | Ocala | FL | | 07/16/2025 | 10.250 | | 23,882 | 230,000 |
| RTL_E2048824 | Newnan | GA | | 07/18/2025 | 11.990 | | 47,854 | 1,280,000 |
| RTL_E2048827 | Houston | TX | | 07/18/2025 | 8.875 | | 17,236 | 400,000 |

# 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_E2048835 | Miami | FL | | 07/18/2025 | 9.000 | | 384,145 | 5,000,000 |
| RTL_E2050491 | Glendale | CA | | 07/17/2025 | 10.990 | | 128,500 | 3,824,000 |
| RTL_E2050492 | Los Angeles | CA | | 07/17/2025 | 9.250 | | 60,000 | 1,555,000 |
| RTL_E2050493 | Los Angeles | CA | | 07/17/2025 | 9.125 | | 49,000 | 1,920,000 |
| RTL_E2050495 | San Bernardino | CA | | 07/17/2025 | 8.875 | | 99,315 | 655,000 |
| RTL_E2050535 | Godley | TX | | 07/21/2025 | 8.750 | | 60 | 360,000 |
| RTL_E2050537 | Chicago | IL | | 07/21/2025 | 9.000 | | 20,000 | 2,450,000 |
| RTL_E2051345 | Clearwater | FL | | 07/23/2025 | 9.990 | | 308,722 | 2,500,000 |
| RTL_E2051346 | Miami | FL | | 07/23/2025 | 9.250 | | 82,285 | 3,100,000 |
| RTL_E2051476 | Napa | CA | | 07/24/2025 | 8.750 | | 306,064 | 4,500,000 |
| RTL_E2051478 | Breckenridge | CO | | 07/24/2025 | 9.125 | | 117,155 | 2,444,000 |
| RTL_E2051769 | Port Charlotte | FL | | 07/25/2025 | 9.750 | | 23,103 | 1,000,000 |
| RTL_E2051770 | Gulf Breeze | FL | | 07/25/2025 | 9.125 | | 174,073 | 3,750,000 |
| RTL_E2054573 | Philadelphia | PA | | 07/31/2025 | 10.250 | | 13,725 | 225,000 |
| RTL_E2054584 | Cynthiana | KY | | 07/31/2025 | 8.625 | | 19,794 | 210,000 |
| RTL_E2054597 | El Dorado Hills | CA | | 07/31/2025 | 10.490 | | 148,311 | 3,700,000 |
| RTL_E2054598 | Woodland Hills | CA | | 07/31/2025 | 9.000 | | 55,450 | 1,550,000 |
| RTL_E2054600 | Sarasota | FL | | 07/31/2025 | 8.750 | | 332,534 | 3,630,000 |
| RTL_E2054603 | Dallas | TX | | 07/31/2025 | 9.482 | | 206,394 | 1,710,000 |
| RTL_E2054604 | Melbourne | FL | | 07/31/2025 | 8.750 | | 9,250 | 272,000 |
| RTL_E2054612 | Winter Park | FL | | 07/31/2025 | 10.990 | | 12,600 | 1,735,000 |
| RTL_E2054626 | Winter Park | FL | | 07/31/2025 | 9.375 | | 26,967 | 1,410,000 |
| RTL_E2054627 | Miami | FL | | 07/31/2025 | 9.375 | | 224,200 | 3,458,000 |
| RTL_E2054632 | Houston | TX | | 07/31/2025 | 8.875 | | 16,579 | 394,900 |
| RTL_E2054636 | Lehigh Acres | FL | | 07/31/2025 | 9.750 | | 83,008 | 375,000 |
| RTL_E2054647 | Los Angeles | CA | | 07/31/2025 | 10.000 | | 43,699 | 4,200,000 |
| RTL_E2054649 | Anaheim | CA | | 07/31/2025 | 9.375 | | 42,977 | 1,825,000 |
| RTL_E2057124 | Corpus Christi | TX | | 08/06/2025 | 8.500 | | 2,339 | 353,000 |
| RTL_E2057133 | Woodbury | NJ | | 08/06/2025 | 8.500 | | 59 | 330,000 |
| RTL_E2057135 | Charlotte | NC | | 08/06/2025 | 9.625 | | 192,323 | 880,000 |
| RTL_E2057139 | Charlotte | NC | | 08/06/2025 | 9.500 | | 83,181 | 2,334,000 |
| RTL_E2057140 | Ventnor | NJ | | 08/06/2025 | 9.250 | | 76,345 | 1,655,000 |
| RTL_E2057148 | Houston | TX | | 08/06/2025 | 10.500 | | 54,166 | 443,700 |
| RTL_E2057151 | Port Charlotte | FL | | 08/06/2025 | 8.875 | | 18,710 | 300,000 |
| RTL_E2057155 | Ocala | FL | | 08/06/2025 | 9.375 | | 32,724 | 330,000 |
| RTL_E2057241 | Palm Bay | FL | | 08/08/2025 | 9.375 | | 576,729 | 1,660,000 |
| RTL_E2057242 | Marysville | WA | | 08/08/2025 | 8.625 | | 82,925 | 1,050,000 |
| RTL_E2057254 | Lehigh Acres | FL | | 08/08/2025 | 9.108 | | 44,238 | 525,000 |
| RTL_E2057257 | Robertsdale | AL | | 08/08/2025 | 9.375 | | 151,789 | 2,333,000 |
| RTL_E2058469 | Forney | TX | | 08/11/2025 | 8.750 | | 43,000 | 641,000 |
| RTL_E2058472 | Forney | TX | | 08/11/2025 | 8.875 | | 22,271 | 675,000 |
| RTL_E2058473 | Forney | TX | | 08/11/2025 | 8.875 | | 45,339 | 661,000 |
| RTL_E2058475 | Forney | TX | | 08/11/2025 | 8.750 | | 35,672 | 641,000 |
| RTL_E2058558 | Matthews | NC | | 08/12/2025 | 9.748 | | 479,369 | 3,254,000 |
| RTL_E2058560 | Chicago | IL | | 08/12/2025 | 8.750 | | 33,089 | 435,000 |
| RTL_E2058561 | Smyrna | GA | | 08/12/2025 | 8.745 | | 12,665 | 482,000 |
| RTL_E2058563 | Washington | DC | | 08/12/2025 | 9.375 | | 77,204 | 1,460,000 |
| RTL_E2059450 | Miami | FL | | 08/13/2025 | 9.250 | | 216,000 | 3,150,000 |
| RTL_E2059460 | Windermere | FL | | 08/13/2025 | 8.750 | | 175,463 | 3,715,000 |
| RTL_E2059461 | Houston | TX | | 08/13/2025 | 9.250 | | 184,106 | 1,110,000 |
| RTL_E2059597 | Pacific Palisades | CA | | 08/15/2025 | 8.875 | | 84,848 | 3,750,000 |
| RTL_E2059608 | Parkland | FL | | 08/15/2025 | 9.000 | | 616,000 | 5,400,000 |
| RTL_E2059645 | Miami | FL | | 08/15/2025 | 9.990 | | 26,996 | 545,000 |
| RTL_E2061245 | Moore | SC | | 08/19/2025 | 8.875 | | 41,299 | 1,300,000 |
| RTL_E2062279 | Tukwila | WA | | 08/20/2025 | 9.375 | | 94,676 | 1,260,000 |

# 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_E2062488 | Bastrop | TX | | 08/21/2025 | 9.250 | | 30,926 | 525,000 |
| RTL_E2062512 | Philadelphia | PA | | 08/21/2025 | 8.500 | | 15,415 | 940,000 |
| RTL_E2062515 | Philadelphia | PA | | 08/21/2025 | 11.500 | | 20,634 | 1,740,000 |
| RTL_E2062569 | Warren | OH | | 08/22/2025 | 8.625 | | 41,000 | 390,000 |
| RTL_E2062574 | South Park | PA | | 08/22/2025 | 10.990 | | 23,010 | 295,000 |
| RTL_E2062575 | Sarasota | FL | | 08/22/2025 | 10.490 | | 21,824 | 675,000 |
| RTL_E2062587 | Hohokus | NJ | | 08/22/2025 | 8.750 | | 123,107 | 2,375,000 |
| RTL_E2062588 | Hohokus | NJ | | 08/22/2025 | 9.500 | | 94,005 | 2,375,000 |
| RTL_E2062592 | Bronxville | NY | | 08/22/2025 | 8.750 | | 65,530 | 1,800,000 |
| RTL_E2062601 | Baltimore | MD | | 08/22/2025 | 8.750 | | 48,555 | 220,000 |
| RTL_E2064425 | Denver | CO | | 08/26/2025 | 8.875 | | 268,345 | 4,534,000 |
| RTL_E2065285 | Ocala | FL | | 08/27/2025 | 8.875 | | 35,003 | 270,000 |
| RTL_E2065287 | Clermont | FL | | 08/27/2025 | 8.875 | | 84,402 | 1,550,000 |
| RTL_E2065311 | Houston | TX | | 08/27/2025 | 8.875 | | 7,300 | 425,000 |
| RTL_E2065419 | Nashville | TN | | 08/28/2025 | 9.000 | | 154,685 | 7,947,000 |
| RTL_E2065709 | Decatur | TX | | 08/29/2025 | 8.625 | | 72,850 | 780,000 |
| RTL_E2065711 | Honolulu | HI | | 08/29/2025 | 8.875 | | 80,663 | 2,225,000 |
| RTL_E2065713 | Cumming | GA | | 08/29/2025 | 8.875 | | 159,900 | 1,850,000 |
| RTL_E2065714 | Cumming | GA | | 08/29/2025 | 8.875 | | 110,859 | 2,150,000 |
| RTL_E2065721 | Pensacola | FL | | 08/29/2025 | 10.990 | | 1,609 | 230,000 |
| RTL_E2065734 | Blue Island | IL | | 08/29/2025 | 8.750 | | 15,890 | 230,000 |
| RTL_E2067776 | Ocala | FL | | 09/03/2025 | 8.875 | | 24,500 | 260,000 |
| RTL_E2067777 | Ocala | FL | | 09/03/2025 | 9.000 | | 39,072 | 263,000 |
| RTL_E2067784 | Dallas | TX | | 09/03/2025 | 8.875 | | 24,922 | 535,000 |
| RTL_E2068680 | Philadelphia | PA | | 09/05/2025 | 9.125 | | 93,650 | 1,100,000 |
| RTL_E2068683 | Blanco | TX | | 09/05/2025 | 8.750 | | 79,472 | 470,000 |
| RTL_E2068690 | Lehigh Acres | FL | | 09/05/2025 | 10.250 | | 37,500 | 375,000 |
| RTL_E2068692 | Port Charlotte | FL | | 09/05/2025 | 9.000 | | 14,371 | 375,000 |
| RTL_E2068693 | Lehigh Acres | FL | | 09/05/2025 | 9.750 | | 17,250 | 322,000 |
| RTL_E2068699 | Ocala | FL | | 09/05/2025 | 8.875 | | 69,432 | 247,000 |
| RTL_E2070733 | Kuna | ID | | 09/08/2025 | 8.875 | | 54,361 | 4,175,000 |
| RTL_E2070734 | Kuna | ID | | 09/08/2025 | 9.375 | | 21,630 | 4,745,000 |
| RTL_E2070792 | Raleigh | NC | | 09/09/2025 | 9.000 | | 310,430 | 2,754,000 |
| RTL_E2070847 | Dallas | TX | | 09/09/2025 | 9.250 | | 45,310 | 1,840,000 |
| RTL_E2070848 | Dallas | TX | | 09/09/2025 | 9.125 | | 30,150 | 1,850,000 |
| RTL_E2070851 | Dallas | TX | | 09/09/2025 | 9.375 | | 5,695 | 760,000 |
| RTL_E2070852 | Dallas | TX | | 09/09/2025 | 9.500 | | 199,058 | 1,400,000 |
| RTL_E2070855 | Anna | TX | | 09/09/2025 | 9.125 | | 52,499 | 505,000 |
| RTL_E2070858 | Waxahachie | TX | | 09/09/2025 | 8.875 | | 49,460 | 600,000 |
| RTL_E2070897 | Lehigh Acres | FL | | 09/10/2025 | 10.250 | | 34,088 | 360,000 |
| RTL_E2070898 | Lighthouse Point | FL | | 09/10/2025 | 9.125 | | 238,501 | 3,800,000 |
| RTL_E2070899 | Rotonda West | FL | | 09/10/2025 | 9.000 | | 50,205 | 335,000 |
| RTL_E2070902 | Port Charlott | FL | | 09/10/2025 | 10.000 | | 18,318 | 420,000 |
| RTL_E2070907 | North Port | FL | | 09/10/2025 | 8.750 | | 57,916 | 430,000 |
| RTL_E2071824 | Plant City | FL | | 09/11/2025 | 11.500 | | 72,638 | 610,000 |
| RTL_E2071828 | Union City | NJ | | 09/11/2025 | 10.250 | | 63,000 | 1,805,000 |
| RTL_E2071829 | Union City | NJ | | 09/11/2025 | 9.375 | | 186,000 | 1,805,000 |
| RTL_E2071830 | Union City | NJ | | 09/11/2025 | 10.250 | | 161,000 | 1,805,000 |
| RTL_E2071831 | Union City | NJ | | 09/11/2025 | 10.250 | | 161,000 | 1,805,000 |
| RTL_E2071834 | East Orange | NJ | | 09/11/2025 | 10.250 | | 73,500 | 850,000 |
| RTL_E2071847 | Ocala | FL | | 09/11/2025 | 14.370 | | 2,000 | 445,000 |
| RTL_E2071848 | Orange | NJ | | 09/11/2025 | 9.000 | | 10,200 | 687,000 |
| RTL_E2071849 | Nashville | TN | | 09/11/2025 | 9.375 | | 23,239 | 3,600,000 |
| RTL_E2071850 | Paramus | NJ | | 09/11/2025 | 9.990 | | 72,400 | 2,425,000 |
| RTL_E2071851 | Jersey City | NJ | | 09/11/2025 | 9.125 | | 380,063 | 2,330,000 |

# 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_E2071852 | Rockaway Park | NY | | 09/11/2025 | 9.125 | | 157,410 | 1,810,000 |
| RTL_E2071861 | Clifton | NJ | | 09/11/2025 | 11.630 | | 15,800 | 937,000 |
| RTL_E2071866 | East Northport | NY | | 09/11/2025 | 8.875 | | 51,500 | 990,000 |
| RTL_E2071924 | Palm Springs | CA | | 09/12/2025 | 9.250 | | 280,800 | 3,850,000 |
| RTL_E2071926 | Lehigh Acres | FL | | 09/12/2025 | 12.000 | | 136,751 | 340,000 |
| RTL_E2071927 | Homosassa | FL | | 09/12/2025 | 11.500 | | 66,365 | 368,000 |
| RTL_E2071928 | Mission | TX | | 09/12/2025 | 11.990 | | 27,500 | 295,000 |
| RTL_E2071939 | Miami | FL | | 09/12/2025 | 8.625 | | 101,013 | 1,900,000 |
| RTL_E2073415 | Knoxville | TN | | 09/16/2025 | 9.125 | | 121,810 | 475,000 |
| RTL_E2074082 | Philadelphia | PA | | 09/17/2025 | 9.250 | | 20,378 | 281,000 |
| RTL_E2074083 | Lehigh Acres | FL | | 09/17/2025 | 9.125 | | 40,586 | 380,000 |
| RTL_E2074085 | Cape Coral | FL | | 09/17/2025 | 10.000 | | 20,105 | 580,000 |
| RTL_E2074193 | Atlanta | GA | | 09/18/2025 | 9.000 | | 37,110 | 525,000 |
| RTL_E2074196 | Dallas | TX | | 09/18/2025 | 9.250 | | 158,750 | 1,685,000 |
| RTL_E2074198 | Dallas | TX | | 09/18/2025 | 9.375 | | 27,848 | 535,000 |
| RTL_E2074200 | Dallas | TX | | 09/18/2025 | 9.125 | | 40,055 | 1,050,000 |
| RTL_E2074201 | Dallas | TX | | 09/18/2025 | 9.375 | | 17,550 | 620,000 |
| RTL_E2074204 | Decatur | TX | | 09/18/2025 | 8.750 | | 28,372 | 335,000 |
| RTL_E2074205 | Dallas | TX | | 09/18/2025 | 9.125 | | 89,218 | 1,170,000 |
| RTL_E2074206 | Dallas | TX | | 09/18/2025 | 9.500 | | 97,337 | 1,170,000 |
| RTL_E2075222 | Little Elm | TX | | 09/19/2025 | 8.875 | | 27,222 | 350,000 |
| RTL_E2075224 | Southwest Ranches | FL | | 09/19/2025 | 8.875 | | 55,500 | 5,000,000 |
| RTL_E2075225 | Topsail Beach | NC | | 09/19/2025 | 8.750 | | 200,016 | 3,180,000 |
| RTL_E2075226 | Scotch Plains | NJ | | 09/19/2025 | 10.990 | | 100,790 | 1,460,000 |
| RTL_E2075233 | Morrisville | PA | | 09/19/2025 | 8.500 | | 23,450 | 800,000 |
| RTL_E2076449 | Easley | SC | | 09/22/2025 | 11.000 | | 20,577 | 370,000 |
| RTL_E2076452 | Easley | SC | | 09/22/2025 | 11.000 | | 32,970 | 390,000 |
| RTL_E2076453 | Easley | SC | | 09/22/2025 | 11.000 | | 17,052 | 360,000 |
| RTL_E2077385 | Soda Springs | CA | | 09/26/2025 | 9.250 | | 201,498 | 1,200,000 |
| RTL_E2077390 | Miami | FL | | 09/26/2025 | 8.875 | | 150,000 | 2,000,000 |
| RTL_E2077391 | Dunedin | FL | | 09/26/2025 | 9.125 | | 197,300 | 1,165,000 |
| RTL_E2077395 | Fort Worth | TX | | 09/26/2025 | 8.500 | | 55,195 | 1,415,000 |
| RTL_E2077410 | Springfield | IL | | 09/26/2025 | 9.375 | | 3,500 | 350,000 |
| RTL_E2077411 | Miami | FL | | 09/26/2025 | 9.250 | | 208,800 | 3,500,000 |
| RTL_E2077413 | Citrus Springs | FL | | 09/26/2025 | 9.000 | | 5,879 | 300,000 |
| RTL_E2077418 | Lehigh Acres | FL | | 09/26/2025 | 9.750 | | 2,400 | 315,000 |
| RTL_E2077419 | Wilton Manors | FL | | 09/26/2025 | 8.625 | | 34,050 | 1,300,000 |
| RTL_E2077420 | Sebring | FL | | 09/26/2025 | 9.125 | | 87,929 | 700,000 |
| RTL_E2078627 | Butler | NJ | | 09/29/2025 | 9.125 | | 102,900 | 847,000 |
| RTL_E2078644 | Decatur | TX | | 09/29/2025 | 9.500 | | 67,115 | 455,000 |
| RTL_E2078647 | Dallas | TX | | 09/29/2025 | 9.250 | | 45,139 | 640,000 |
| RTL_E2078648 | Dallas | TX | | 09/29/2025 | 9.250 | | 143,358 | 640,000 |
| RTL_E2078659 | Dallas | TX | | 09/29/2025 | 8.875 | | 86,825 | 415,000 |
| RTL_E2078737 | Winter Haven | FL | | 09/30/2025 | 10.250 | | 5,950 | 210,000 |
| RTL_E2078739 | Bay Minette | AL | | 09/30/2025 | 9.750 | | 25,000 | 238,000 |
| RTL_E2078740 | Waxhaw | NC | | 09/30/2025 | 9.236 | | 95,680 | 1,000,000 |
| RTL_E2079052 | Pittsburgh | PA | | 09/30/2025 | 9.122 | | 525,169 | 1,060,000 |
| RTL_E2079053 | Knoxville | TN | | 09/30/2025 | 8.871 | | 449,306 | 2,000,000 |
| RTL_E2079446 | South Bend | IN | | 10/03/2025 | 8.500 | | 10,679 | 195,000 |
| RTL_E2079447 | Tallahassee | FL | | 10/03/2025 | 10.990 | | 38,975 | 407,500 |
| RTL_E2079448 | Poinciana | FL | | 10/03/2025 | 8.500 | | 33,300 | 334,000 |
| RTL_E2079449 | Glen Burnie | MD | | 10/03/2025 | 8.750 | | 4,800 | 400,000 |
| RTL_E2081031 | Reunion | FL | | 10/06/2025 | 9.250 | | 207,229 | 2,298,000 |
| RTL_E2081033 | Dallas | TX | | 10/06/2025 | 9.250 | | 129,773 | 810,000 |
| RTL_E2081034 | Azle | TX | | 10/06/2025 | 9.125 | | 104,125 | 825,000 |

# 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_E2081037 | Desoto | TX | | 10/06/2025 | 9.125 | | 45,009 | 575,000 |
| RTL_E2081908 | Nahant | MA | | 10/08/2025 | 9.000 | | 203,739 | 2,900,000 |
| RTL_E2081909 | Lehigh Acres | FL | | 10/08/2025 | 9.000 | | 27,422 | 350,000 |
| RTL_E2081910 | Pinecrest | FL | | 10/08/2025 | 9.125 | | 472,888 | 4,460,000 |
| RTL_E2081912 | Phoenix | AZ | | 10/08/2025 | 9.250 | | 80,209 | 575,000 |
| RTL_E2081914 | Brook Haven | GA | | 10/08/2025 | 8.875 | | 217,900 | 1,805,000 |
| RTL_E2081915 | Orlando | FL | | 10/08/2025 | 9.250 | | 30,000 | 400,000 |
| RTL_E2081916 | Naples | FL | | 10/08/2025 | 8.875 | | 204,819 | 3,558,000 |
| RTL_E2081917 | Conroe | TX | | 10/08/2025 | 8.875 | | 35,350 | 324,000 |
| RTL_E2081925 | Miami | FL | | 10/08/2025 | 10.250 | | 958,348 | 5,525,000 |
| RTL_E2081934 | N Myrtle Beach | SC | | 10/08/2025 | 9.125 | | 148,156 | 2,328,000 |
| RTL_E2081935 | Chicago | IL | | 10/08/2025 | 9.125 | | 13,150 | 452,000 |
| RTL_E2081949 | St. Cloud | FL | | 10/08/2025 | 8.750 | | 25,000 | 454,000 |
| RTL_E2081952 | Chicago | IL | | 10/08/2025 | 8.875 | | 18,020 | 290,000 |
| RTL_E2082118 | La Mesa | CA | | 10/10/2025 | 9.125 | | 190,167 | 5,650,000 |
| RTL_E2082121 | San Antonio | TX | | 10/10/2025 | 10.990 | | 4,750 | 375,000 |
| RTL_E2082123 | Canyon Lake | TX | | 10/10/2025 | 8.875 | | 127,235 | 540,000 |
| RTL_E2082131 | Poinciana | FL | | 10/10/2025 | 10.000 | | 26,295 | 1,746,000 |
| RTL_E2082165 | Philadelphia | PA | | 10/10/2025 | 9.500 | | 229,900 | 3,850,000 |
| RTL_E2083995 | Dallas | TX | | 10/15/2025 | 9.125 | | 190,467 | 1,180,000 |
| RTL_E2084020 | Philadelphia | PA | | 10/16/2025 | 11.000 | | 14,000 | 685,000 |
| RTL_E2084025 | Durham | NC | | 10/16/2025 | 8.625 | | 43,000 | 540,000 |
| RTL_E2084045 | Meadow Vista | CA | | 10/16/2025 | 9.126 | | 177,000 | 2,075,000 |
| RTL_E2084122 | Oxnard | CA | | 10/17/2025 | 8.875 | | 176,409 | 1,875,000 |
| RTL_E2084123 | Houston | TX | | 10/17/2025 | 9.125 | | 69,610 | 575,000 |
| RTL_E2084126 | Punta Gorda | FL | | 10/17/2025 | 9.000 | | 42,077 | 565,000 |
| RTL_E2084128 | Homosassa | FL | | 10/17/2025 | 9.250 | | 97,150 | 1,131,000 |
| RTL_E2084131 | Okeechobee | FL | | 10/17/2025 | 8.875 | | 67,831 | 355,000 |
| RTL_E2084135 | The Dalles | OR | | 10/17/2025 | 8.875 | | 77,548 | 430,000 |
| RTL_E2084136 | The Dalles | OR | | 10/17/2025 | 8.875 | | 67,802 | 450,000 |
| RTL_E2084142 | Tampa | FL | | 10/17/2025 | 8.875 | | 73,960 | 798,000 |
| RTL_E2085443 | Atlanta | GA | | 10/20/2025 | 8.750 | | 6,885 | 300,000 |
| RTL_E2086189 | Coral Glabes | FL | | 10/22/2025 | 8.625 | | 68,375 | 1,037,000 |
| RTL_E2086190 | Lehigh Acres | FL | | 10/22/2025 | 8.875 | | 34,940 | 515,000 |
| RTL_E2086316 | Port Isabel | TX | | 10/22/2025 | 8.750 | | 104,300 | 1,347,000 |
| RTL_E2086317 | Port Isabel | TX | | 10/22/2025 | 8.750 | | 114,800 | 1,347,000 |
| RTL_E2086318 | Port Isabel | TX | | 10/22/2025 | 8.750 | | 113,800 | 1,347,000 |
| RTL_E2086319 | Port Isabel | TX | | 10/22/2025 | 8.750 | | 85,200 | 1,347,000 |
| RTL_E2086322 | Port Isabel | TX | | 10/22/2025 | 8.750 | | 61,258 | 1,347,000 |
| RTL_E2086456 | West Palm Beach | FL | | 10/24/2025 | 8.875 | | 184,350 | 2,600,000 |
| RTL_E2086457 | Anderson | SC | | 10/24/2025 | 8.875 | | 140,000 | 3,300,000 |
| RTL_E2086458 | Naples | FL | | 10/24/2025 | 9.125 | | 168,850 | 5,600,000 |
| RTL_E2086459 | St Petersburg | FL | | 10/24/2025 | 9.000 | | 60,000 | 1,683,000 |
| RTL_E2086460 | Pittsburgh | PA | | 10/24/2025 | 8.500 | | 52,600 | 812,000 |
| RTL_E2086463 | St Petersburg | FL | | 10/24/2025 | 8.875 | | 255,000 | 1,614,000 |
| RTL_E2087707 | The Dalles | OR | | 10/28/2025 | 8.875 | | 66,699 | 450,000 |
| RTL_E2087713 | Winder | GA | | 10/28/2025 | 9.880 | | 76,400 | 640,000 |
| RTL_E2087716 | Dallas | TX | | 10/28/2025 | 9.250 | | 99,000 | 1,860,000 |
| RTL_E2088420 | Kennewick | WA | | 10/29/2025 | 9.125 | | 49,450 | 694,000 |
| RTL_E2088422 | Boise | ID | | 10/29/2025 | 8.500 | | 41,893 | 820,000 |
| RTL_E2088423 | Boise | ID | | 10/29/2025 | 8.500 | | 166,875 | 815,000 |
| RTL_E2088507 | San Antonio | TX | | 10/30/2025 | 9.610 | | 41,000 | 195,000 |
| RTL_E2088520 | San Antonio | TX | | 10/30/2025 | 9.610 | | 29,368 | 301,000 |
| RTL_E2088868 | Los Angeles | CA | | 10/31/2025 | 8.500 | | 15,611 | 2,570,000 |
| RTL_E2088869 | Mcallen | TX | | 10/31/2025 | 9.125 | | 65,150 | 525,000 |

# 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_E2088870 | West Hollywood | CA | | 10/31/2025 | 8.500 | | 105,960 | 5,275,000 |
| RTL_E2088871 | St Petersburg | FL | | 10/31/2025 | 9.990 | | 64,800 | 745,000 |
| RTL_E2088875 | Houston | TX | | 10/31/2025 | 9.750 | | 51,846 | 1,320,000 |
| RTL_E2088877 | Lehigh Acres | FL | | 10/31/2025 | 9.125 | | 83,965 | 398,000 |
| RTL_E2089986 | Knoxville | TN | | 11/04/2025 | 9.125 | | 70,300 | 565,000 |
| RTL_E2089995 | Hanford | CA | | 11/04/2025 | 8.750 | | 31,034 | 265,000 |
| RTL_E2090000 | Dallas | TX | | 11/04/2025 | 9.125 | | 59,592 | 360,000 |
| RTL_E2090003 | Philadelphia | PA | | 11/04/2025 | 8.750 | | 1,550 | 275,000 |
| RTL_E2091225 | Lisle | IL | | 11/07/2025 | 9.000 | | 51,550 | 583,000 |
| RTL_E2091226 | Thompson'S Station | TN | | 11/07/2025 | 9.125 | | 178,200 | 2,387,000 |
| RTL_E2091227 | Chico | CA | | 11/07/2025 | 9.250 | | 351,181 | 1,540,000 |
| RTL_E2091230 | Cape Coral | FL | | 11/07/2025 | 8.986 | | 87,810 | 540,000 |
| RTL_E2091231 | Galveston | TX | | 11/07/2025 | 8.875 | | 137,892 | 1,150,000 |
| RTL_E2091232 | Homosassa | FL | | 11/07/2025 | 9.000 | | 89,470 | 386,500 |
| RTL_E2091235 | Granite Bay | CA | | 11/07/2025 | 8.875 | | 82,800 | 3,294,000 |
| RTL_E2091236 | Caryville | TN | | 11/07/2025 | 8.875 | | 135,896 | 1,150,000 |
| RTL_E2091238 | North Charleston | SC | | 11/07/2025 | 10.990 | | 7,800 | 550,000 |
| RTL_E2091240 | Bellflower | CA | | 11/07/2025 | 8.500 | | 44,000 | 1,050,000 |
| RTL_E2091241 | Tampa | FL | | 11/07/2025 | 9.250 | | 171,300 | 1,500,000 |
| RTL_E2091243 | Gotha | FL | | 11/07/2025 | 9.125 | | 67,521 | 1,350,000 |
| RTL_E2091246 | Lehigh Acres | FL | | 11/07/2025 | 9.000 | | 39,440 | 550,000 |
| RTL_E2091247 | Lehigh Acres | FL | | 11/07/2025 | 9.500 | | 29,595 | 550,000 |
| RTL_E2091248 | Punta Gorda | FL | | 11/07/2025 | 9.125 | | 100,335 | 425,000 |
| RTL_E2092591 | Waverly | GA | | 11/10/2025 | 11.500 | | 63,349 | 670,000 |
| RTL_E2092624 | Waco | TX | | 11/10/2025 | 8.750 | | 58,650 | 480,000 |
| RTL_E2092628 | Dallas | TX | | 11/10/2025 | 8.750 | | 21,817 | 375,000 |
| RTL_E2092629 | Dallas | TX | | 11/10/2025 | 9.375 | | 79,856 | 330,000 |
| RTL_E2093430 | Lehigh Acres | FL | | 11/14/2025 | 9.000 | | 12,400 | 380,000 |
| RTL_E2093432 | Fallbrook | CA | | 11/14/2025 | 8.750 | | 70,100 | 1,450,000 |
| RTL_E2093435 | Raleigh | NC | | 11/14/2025 | 8.625 | | 8,062 | 235,000 |
| RTL_E2094924 | Atlanta | GA | | 11/18/2025 | 8.875 | | 67,270 | 450,000 |
| RTL_E2096152 | Port Charlotte | FL | | 11/19/2025 | 9.125 | | 52,247 | 615,000 |
| RTL_E2096153 | San Pedro | CA | | 11/19/2025 | 8.875 | | 130,715 | 1,625,000 |
| RTL_E2096350 | Decatur | GA | | 11/20/2025 | 8.670 | | 4,410 | 320,000 |
| RTL_E2096419 | St Petersburg | FL | | 11/21/2025 | 8.875 | | 120,000 | 1,595,000 |
| RTL_E2096420 | Pompano Beach | FL | | 11/21/2025 | 8.875 | | 40,450 | 768,000 |
| RTL_E2096423 | Houston | TX | | 11/21/2025 | 9.000 | | 203,060 | 725,000 |
| RTL_E2096424 | Franklin | TN | | 11/21/2025 | 8.500 | | 84,295 | 1,240,000 |
| RTL_E2096428 | Greenville | SC | | 11/21/2025 | 8.750 | | 16,800 | 830,000 |
| RTL_E2096439 | Marco Island | FL | | 11/21/2025 | 8.875 | | 172,853 | 4,200,000 |
| RTL_E2097799 | Brooklyn | NY | | 11/24/2025 | 9.000 | | 72,000 | 2,175,000 |
| RTL_E2097804 | The Colony | TX | | 11/24/2025 | 9.000 | | 17,167 | 565,000 |
| RTL_E2097808 | Lebanon | TN | | 11/24/2025 | 9.125 | | 15,545 | 490,000 |
| RTL_E2098388 | Friday Harbor | WA | | 11/25/2025 | 9.990 | | 14,000 | 1,976,000 |
| RTL_E2098389 | Friday Harbor | WA | | 11/25/2025 | 9.990 | | 55,000 | 1,976,000 |
| RTL_E2098534 | Lehigh Acres | FL | | 11/26/2025 | 9.000 | | 68,918 | 340,000 |
| RTL_E2098536 | North Port | FL | | 11/26/2025 | 9.250 | | 35,039 | 372,000 |
| RTL_E2098537 | Pharr | TX | | 11/26/2025 | 9.000 | | 84,850 | 650,000 |
| RTL_E2098538 | Chicago | IL | | 11/26/2025 | 8.875 | | 14,925 | 255,000 |
| RTL_E2098539 | Houston | TX | | 11/26/2025 | 9.125 | | 116,025 | 413,000 |
| RTL_E2098552 | Charlotte | NC | | 11/26/2025 | 9.000 | | 148,100 | 1,495,000 |
| RTL_E2098555 | Houston | TX | | 11/26/2025 | 9.625 | | 109,641 | 970,000 |
| RTL_E2098558 | Charlotte | NC | | 11/26/2025 | 8.500 | | 65,685 | 670,000 |
| RTL_E2101754 | Nashville | TN | | 12/03/2025 | 9.500 | | 79,664 | 1,564,000 |
| RTL_E2101755 | Aiea | HI | | 12/03/2025 | 9.125 | | 82,994 | 1,600,000 |

# 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_E2101757 | Klamath Falls | OR | | 12/03/2025 | 8.875 | | 149,706 | 802,000 |
| RTL_E2101800 | Greenville | OH | | 12/04/2025 | 10.750 | | 20,450 | 226,000 |
| RTL_E2101804 | Salisbury | NC | | 12/04/2025 | 9.125 | | 21,072 | 399,000 |
| RTL_E2101805 | Salisbury | NC | | 12/04/2025 | 9.125 | | 21,100 | 399,000 |
| RTL_E2101924 | Lehigh Acres | FL | | 12/05/2025 | 10.990 | | 54,918 | 371,000 |
| RTL_E2101925 | West Palm Beach | FL | | 12/05/2025 | 8.875 | | 48,044 | 395,000 |
| RTL_E2101927 | Sicklerville | NJ | | 12/05/2025 | 8.250 | | 94,900 | 900,000 |
| RTL_E2101928 | Chicago | IL | | 12/05/2025 | 9.000 | | 107,700 | 950,000 |
| RTL_E2101929 | Chicago | IL | | 12/05/2025 | 10.990 | | 57,640 | 950,000 |
| RTL_E2103456 | Atlanta | GA | | 12/08/2025 | 8.875 | | 57,700 | 655,000 |
| RTL_E2103457 | Knoxville | TN | | 12/08/2025 | 9.880 | | 72,419 | 490,000 |
| RTL_E2104557 | Conroe | TX | | 12/10/2025 | 8.744 | | 24,900 | 430,000 |
| RTL_E2104559 | Kansas City | KS | | 12/10/2025 | 8.370 | | 55,300 | 413,000 |
| RTL_E2104560 | Kansas City | KS | | 12/10/2025 | 8.370 | | 37,700 | 413,000 |
| RTL_E2104561 | Labelle | FL | | 12/10/2025 | 10.500 | | 39,837 | 340,000 |
| RTL_E2104877 | Canoga Park | CA | | 12/12/2025 | 9.000 | | 348,172 | 2,400,000 |
| RTL_E2104881 | Greenville | SC | | 12/12/2025 | 8.745 | | 159,107 | 450,000 |
| RTL_E2106855 | Brentwood | TN | | 12/16/2025 | 8.372 | | 175,033 | 5,090,000 |
| RTL_E2106856 | Kunkletown | PA | | 12/16/2025 | 8.247 | | 74,895 | 423,000 |
| RTL_E2106857 | Gallatin | TN | | 12/16/2025 | 8.372 | | 380,716 | 1,450,000 |
| RTL_E2107570 | Punta Gorda | FL | | 12/17/2025 | 8.625 | | 37,317 | 490,000 |
| RTL_E2107571 | Punta Gorda | FL | | 12/17/2025 | 8.625 | | 38,762 | 495,000 |
| RTL_E2107572 | Erwin | NC | | 12/17/2025 | 8.497 | | 195,038 | 1,638,000 |
| RTL_E2107574 | Houston | TX | | 12/17/2025 | 8.746 | | 335,655 | 1,080,000 |
| RTL_E2114596 | Mcallen | TX | | 01/09/2026 | 8.749 | | 101,219 | 1,502,000 |
| RTL_E2114597 | Gastonia | NC | | 01/09/2026 | 8.624 | | 76,500 | 333,000 |
| RTL_E2114598 | North Port | FL | | 01/09/2026 | 9.990 | | 22,679 | 336,000 |
| RTL_E2114600 | Indian Lake Estates | FL | | 01/09/2026 | 8.872 | | 77,350 | 1,710,000 |
| RTL_E2114601 | Boerne | TX | | 01/09/2026 | 8.373 | | 142,390 | 1,200,000 |
| RTL_E2114602 | Boerne | TX | | 01/09/2026 | 9.990 | | 276,225 | 1,250,000 |
| RTL_E2114608 | Temple Hills | MD | | 01/09/2026 | 8.498 | | 30,085 | 375,020 |
| RTL_E2116887 | Brentwood | TN | | 01/14/2026 | 8.625 | | 279,136 | 4,800,000 |
| RTL_E2116892 | Conroe | TX | | 01/14/2026 | 9.250 | | 18,020 | 545,000 |
| RTL_E2116893 | Lehigh Acres | FL | | 01/14/2026 | 8.109 | | 91,750 | 322,000 |
| RTL_E2116894 | Lehigh Acres | FL | | 01/14/2026 | 8.241 | | 90,702 | 355,000 |
| RTL_E2117000 | Madras | OR | | 01/15/2026 | 8.749 | | 15,600 | 364,000 |
| RTL_E2117004 | Vancouver | WA | | 01/15/2026 | 8.497 | | 31,830 | 685,000 |
| RTL_E2117006 | Estero | FL | | 01/15/2026 | 8.373 | | 107,460 | 1,175,000 |
| RTL_E2117008 | Benton City | WA | | 01/15/2026 | 9.990 | | 16,750 | 1,160,000 |
| RTL_E2119256 | Maywood | IL | | 01/16/2026 | 9.249 | | 55,400 | 470,000 |
| RTL_E2119257 | Rotonda West | FL | | 01/16/2026 | 9.124 | | 73,400 | 527,000 |
| RTL_E2119258 | Rotonda West | FL | | 01/16/2026 | 9.124 | | 95,000 | 527,000 |
| RTL_E2119259 | Montgomery | TX | | 01/16/2026 | 9.124 | | 309,846 | 1,788,000 |
| RTL_E2119321 | Palm Bay | FL | | 01/16/2026 | 9.999 | | 420,612 | 3,000,000 |
| RTL_E2119323 | Myrtle Beach | SC | | 01/16/2026 | 8.749 | | 981,739 | 4,120,000 |
| RTL_E2119324 | Sacramento | CA | | 01/16/2026 | 8.873 | | 19,985 | 600,000 |
| RTL_E2119326 | Lago Vista | TX | | 01/16/2026 | 8.874 | | 95,919 | 355,000 |
| RTL_E2119327 | Mount Vernon | NY | | 01/16/2026 | 9.990 | | 94,250 | 860,000 |
| RTL_E2119328 | El Centro | CA | | 01/16/2026 | 8.385 | | 63,432 | 500,000 |
| RTL_E2119330 | St Petersburg | FL | | 01/16/2026 | 8.370 | | 19,320 | 470,548 |
| RTL_E2120499 | Newark | NJ | | 01/22/2026 | 10.499 | | 65,490 | 2,250,000 |
| RTL_E2120507 | Waxahachie | TX | | 01/22/2026 | 8.998 | | 211,820 | 915,000 |
| RTL_E2120508 | Longwood | FL | | 01/22/2026 | 8.874 | | 8,400 | 473,000 |
| RTL_E2120509 | Chicago | IL | | 01/22/2026 | 8.624 | | 10,950 | 275,000 |
| RTL_E2120510 | Alpharetta | GA | | 01/22/2026 | 8.500 | | 164,892 | 3,200,000 |

# 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_E2120511 | Alpharetta | GA | | 01/22/2026 | 8.500 | | 62,384 | 3,240,000 |
| RTL_E2120512 | Alpharetta | GA | | 01/22/2026 | 9.630 | | 29,533 | 3,200,000 |
| RTL_E2120514 | Columbus | GA | | 01/22/2026 | 8.249 | | 20,870 | 189,900 |
| RTL_E2120516 | Washington | DC | | 01/22/2026 | 8.555 | | 105,940 | 1,575,000 |
| RTL_E2120552 | Raritan | NJ | | 01/22/2026 | 9.374 | | 425,000 | 4,783,400 |
| RTL_E2120553 | Charlotte | NC | | 01/22/2026 | 8.999 | | 120,800 | 5,200,000 |
| RTL_E2120555 | St. Augustine | FL | | 01/22/2026 | 8.374 | | 336,600 | 2,175,000 |
| RTL_E2120559 | Dallas | TX | | 01/22/2026 | 8.499 | | 267,900 | 2,200,000 |
| RTL_E2120560 | Chillicothe | OH | | 01/22/2026 | 10.500 | | 10,847 | 180,000 |
| RTL_E2120561 | Concord | NC | | 01/22/2026 | 10.500 | | 10,200 | 450,000 |
| RTL_E2120565 | Lewisville | TX | | 01/22/2026 | 10.990 | | 29,899 | 476,000 |
| RTL_E2121265 | Odessa | TX | | 01/23/2026 | 8.796 | | 59,250 | 290,500 |
| RTL_E2121266 | Saint Louis | MO | | 01/23/2026 | 8.747 | | 18,516 | 235,000 |
| RTL_E2121405 | Capitan Cook | HI | | 01/26/2026 | 8.749 | | 224,355 | 1,345,000 |
| RTL_E2121406 | Mayflower Mountain | UT | | 01/26/2026 | 8.375 | | 34,537 | 4,700,000 |
| RTL_E2121407 | Philadelphia | PA | | 01/26/2026 | 8.749 | | 58,585 | 630,000 |
| RTL_E2121408 | Philadelphia | PA | | 01/26/2026 | 8.749 | | 56,794 | 630,000 |
| RTL_E2121409 | Philadelphia | PA | | 01/26/2026 | 8.749 | | 52,144 | 630,000 |
| RTL_E2121410 | Philadelphia | PA | | 01/26/2026 | 8.749 | | 52,144 | 630,000 |
| RTL_E2121417 | Norwich | CT | | 01/26/2026 | 8.500 | | 9,903 | 330,000 |
| RTL_E2123056 | Redmond | WA | | 01/28/2026 | 8.750 | | 34,618 | 3,310,000 |
| RTL_E2123057 | Redmond | WA | | 01/28/2026 | 8.750 | | 346,256 | 3,320,000 |
| RTL_E2123058 | Redmond | WA | | 01/28/2026 | 8.750 | | 42,619 | 3,500,000 |
| RTL_E2123059 | Redmond | WA | | 01/28/2026 | 8.750 | | 301,322 | 3,500,000 |
| RTL_E2123060 | Brownsville | TX | | 01/28/2026 | 8.624 | | 133,759 | 659,000 |
| RTL_E2123061 | Pleasant View | UT | | 01/28/2026 | 8.625 | | 423,136 | 1,620,000 |
| RTL_E2123063 | Pueblo West | CO | | 01/28/2026 | 8.942 | | 24,520 | 460,000 |
| RTL_E2125601 | Lehigh Acres | FL | | 02/04/2026 | 8.375 | | 82,260 | 380,000 |
| RTL_E2125602 | Lehigh Acres | FL | | 02/04/2026 | 8.375 | | 78,350 | 385,000 |
| RTL_E2125604 | Sebring | FL | | 02/04/2026 | 8.499 | | 35,423 | 321,000 |
| RTL_E2125609 | North Port | FL | | 02/04/2026 | 8.750 | | 56,325 | 323,000 |
| RTL_E2125610 | Baltimore | MD | | 02/04/2026 | 8.249 | | 107,800 | 350,000 |
| RTL_E2125611 | Mission | TX | | 02/04/2026 | 8.625 | | 157,831 | 841,000 |
| RTL_E2125612 | Houston | TX | | 02/04/2026 | 8.749 | | 196,250 | 720,000 |
| RTL_E2125614 | Reading | PA | | 02/04/2026 | 8.374 | | 12,245 | 186,000 |
| RTL_E2125615 | Lehigh Acres | FL | | 02/04/2026 | 9.750 | | 32,022 | 390,000 |
| RTL_E2127977 | Nashville | TN | | 02/12/2026 | 8.499 | | 44,883 | 325,000 |
| RTL_E2127990 | Apple Valley | CA | | 02/12/2026 | 8.514 | | 30,345 | 425,000 |
| RTL_E2128118 | Sevierville | TN | | 02/13/2026 | 8.500 | | 125,200 | 460,000 |
| RTL_E2128119 | Homosassa | FL | | 02/13/2026 | 8.375 | | 169,061 | 360,000 |
| RTL_E2128120 | North Hollywood | CA | | 02/13/2026 | 8.625 | | 243,726 | 2,000,000 |
| RTL_E2128122 | Honolulu | HI | | 02/13/2026 | 9.990 | | 16,000 | 1,620,000 |
| RTL_E2128123 | Houston | TX | | 02/13/2026 | 8.375 | | 227,100 | 2,275,000 |
| RTL_E2128124 | Houston | TX | | 02/13/2026 | 8.750 | | 123,543 | 545,000 |
| RTL_E2128126 | Hitchcock | TX | | 02/13/2026 | 8.389 | | 665,986 | 1,700,000 |
| RTL_E2128127 | Akron | OH | | 02/13/2026 | 7.842 | | 19,000 | 190,000 |
| RTL_E2129488 | Ocean Shores | WA | | 02/18/2026 | 8.499 | | 133,625 | 335,000 |
| RTL_E2129489 | Ocean Shores | WA | | 02/18/2026 | 8.498 | | 74,500 | 335,000 |
| RTL_E2129490 | Redmond | WA | | 02/18/2026 | 8.499 | | 393,470 | 3,320,000 |
| RTL_E2129491 | Friday Harbor | WA | | 02/18/2026 | 9.990 | | 61,000 | 1,976,000 |
| RTL_E2129492 | Friday Harbor | WA | | 02/18/2026 | 9.990 | | 57,000 | 1,976,000 |
| RTL_E2129516 | Cape Coral | FL | | 02/18/2026 | 8.373 | | 63,158 | 915,000 |
| RTL_E2129709 | Houston | TX | | 02/19/2026 | 8.625 | | 247,700 | 1,650,000 |
| RTL_E2129712 | Fort Worth | TX | | 02/19/2026 | 8.499 | | 36,976 | 600,000 |
| RTL_E2129713 | Tucson | AZ | | 02/19/2026 | 8.624 | | 11,480 | 250,000 |

# 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_E2129718 | Sevierville | TN | | 02/19/2026 | 8.376 | | 125,500 | 950,000 |
| RTL_E2129721 | Terrell | TX | | 02/19/2026 | 8.495 | | 106,000 | 570,000 |
| RTL_E2129722 | Mesquite | TX | | 02/19/2026 | 8.214 | | 20,200 | 385,000 |
| RTL_E2129759 | Little Egg Harbor Twp | NJ | | 02/20/2026 | 8.376 | | 132,048 | 1,250,000 |
| RTL_E2129763 | Philadelphia | PA | | 02/20/2026 | 10.500 | | 217,176 | 2,634,000 |
| RTL_E2129764 | Brentwood | TN | | 02/20/2026 | 9.046 | | 451,635 | 2,400,000 |
| RTL_E2131555 | New Braunfels | TX | | 02/23/2026 | 8.499 | | 56,275 | 875,000 |
| RTL_E2132302 | Houston | TX | | 02/25/2026 | 8.109 | | 4,023 | 225,000 |
| RTL_E2132305 | Lehigh Acres | FL | | 02/25/2026 | 9.500 | | 111,476 | 496,000 |
| RTL_E2132370 | Philadelphia | PA | | 02/26/2026 | 8.122 | | 56,149 | 2,180,000 |
| RTL_E2132371 | Philadelphia | PA | | 02/26/2026 | 8.122 | | 132,744 | 2,180,000 |
| RTL_E2132374 | New Orleans | LA | | 02/26/2026 | 10.250 | | 54,840 | 410,000 |
| RTL_E2132375 | Spring Hope | NC | | 02/26/2026 | 8.750 | | 178,022 | 490,000 |
| RTL_E2132376 | Franklinton | NC | | 02/26/2026 | 8.272 | | 83,605 | 1,111,000 |
| RTL_E2132378 | Houston | TX | | 02/26/2026 | 8.368 | | 127,750 | 1,020,000 |
| RTL_E2132379 | Telford | PA | | 02/26/2026 | 8.122 | | 39,300 | 535,000 |
| RTL_E2132385 | Newark | DE | | 02/26/2026 | 8.748 | | 28,000 | 410,000 |
| RTL_E2132389 | Grants Pass | OR | | 02/26/2026 | 8.496 | | 4,700 | 350,000 |
| RTL_E2132390 | Lakeland | FL | | 02/26/2026 | 8.379 | | 36,260 | 320,000 |
| RTL_E2132478 | Kennewick | WA | | 02/27/2026 | 8.625 | | 15,000 | 1,015,000 |
| RTL_E2132479 | West Richland | WA | | 02/27/2026 | 8.500 | | 18,000 | 517,000 |
| RTL_E2132480 | Brownsville | TX | | 02/27/2026 | 8.279 | | 54,653 | 385,000 |
| RTL_E2132481 | Woodland Hills | CA | | 02/27/2026 | 8.403 | | 231,839 | 2,450,000 |
| RTL_E2132482 | Woodland Hills | CA | | 02/27/2026 | 8.495 | | 201,839 | 2,450,000 |
| RTL_E2132483 | Woodland Hills | CA | | 02/27/2026 | 8.495 | | 174,348 | 2,500,000 |
| RTL_E2132487 | Camden | NJ | | 02/27/2026 | 8.306 | | 115,264 | 371,000 |
| RTL_E2132488 | Camden | NJ | | 02/27/2026 | 8.371 | | 116,275 | 371,000 |
| RTL_E2132491 | Atlanta | GA | | 02/27/2026 | 8.748 | | 43,350 | 395,000 |
| RTL_E2132492 | Belding | MI | | 02/27/2026 | 8.200 | | 118,405 | 900,000 |
| RTL_E2132495 | Washington | DC | | 02/27/2026 | 8.574 | | 30,182 | 710,000 |
| RTL_E2132498 | Miami | FL | | 02/27/2026 | 8.998 | | 134,578 | 1,500,000 |
| RTL_E2132500 | Baltimore | MD | | 02/27/2026 | 8.249 | | 18,500 | 220,000 |
| RTL_E2133376 | Nashville | TN | | 03/03/2026 | 8.250 | | 20,450 | 862,000 |
| RTL_E2133377 | Pensacola | FL | | 03/03/2026 | 8.250 | | 20,200 | 190,000 |
| RTL_E2133378 | Charleston | SC | | 03/03/2026 | 8.500 | | 307,550 | 1,395,000 |
| RTL_E2134083 | Longview | TX | | 03/04/2026 | 10.250 | | 11,880 | 110,000 |
| RTL_E2134086 | Huntsville | TX | | 03/04/2026 | 8.374 | | 256,966 | 870,000 |
| RTL_E2134087 | Mcallen | TX | | 03/04/2026 | 8.750 | | 580,370 | 2,790,000 |
| RTL_E2134089 | Montgomery | TX | | 03/04/2026 | 8.749 | | 99,400 | 730,000 |
| RTL_E2135913 | Johns Island | SC | | 03/05/2026 | 8.875 | | 40,180 | 1,800,000 |
| RTL_E2135915 | Franklin | TN | | 03/05/2026 | 8.750 | | 270,865 | 3,209,000 |
| RTL_E2135918 | Tucson | AZ | | 03/05/2026 | 9.371 | | 2,128 | 440,000 |
| RTL_E2135920 | Dallas | TX | | 03/05/2026 | 9.000 | | 30,063 | 700,000 |
| RTL_E2135955 | Brooklyn | NY | | 03/06/2026 | 8.248 | | 19,000 | 2,100,000 |
| RTL_E2135958 | Orlando | FL | | 03/06/2026 | 8.500 | | 132,903 | 465,000 |
| RTL_E2135959 | Cape Coral | FL | | 03/06/2026 | 8.374 | | 63,678 | 391,000 |
| RTL_E2135960 | Houston | TX | | 03/06/2026 | 9.124 | | 35,194 | 570,000 |
| RTL_E2135961 | Ft. Myers | FL | | 03/06/2026 | 8.250 | | 125,291 | 350,000 |
| RTL_E2135962 | Baltimore | MD | | 03/06/2026 | 8.250 | | 29,600 | 205,000 |
| RTL_E2135963 | North Port | FL | | 03/06/2026 | 8.499 | | 95,909 | 357,000 |
| RTL_E2135964 | North Port | FL | | 03/06/2026 | 8.499 | | 93,090 | 357,000 |
| RTL_E2135965 | North Port | FL | | 03/06/2026 | 8.750 | | 40,812 | 357,000 |
| RTL_E2135966 | North Port | FL | | 03/06/2026 | 8.750 | | 39,967 | 375,000 |
| RTL_E2135967 | North Port | FL | | 03/06/2026 | 8.375 | | 76,683 | 360,000 |
| RTL_E2135968 | North Port | FL | | 03/06/2026 | 8.500 | | 27,468 | 373,000 |

# 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_E2135969 | North Port | FL | | 03/06/2026 | 8.500 | | 33,858 | 373,000 |
| RTL_E2136863 | Hilton Head Island | SC | | 03/06/2026 | 8.373 | | 568,160 | 1,630,000 |
| RTL_E2136864 | Acworth | GA | | 03/06/2026 | 8.625 | | 19,300 | 1,250,000 |
| RTL_E2136870 | China Grove | NC | | 03/06/2026 | 8.374 | | 9,500 | 355,000 |
| RTL_E2136930 | Saint Jo | TX | | 03/09/2026 | 8.748 | | 4,633 | 350,000 |
| RTL_E2136931 | Hillsborough | NJ | | 03/09/2026 | 8.751 | | 30,700 | 500,000 |
| RTL_E2136933 | Proctorville | OH | | 03/09/2026 | 8.751 | | 2,100 | 195,000 |
| RTL_E2136934 | Ilion | NY | | 03/09/2026 | 8.248 | | 8,200 | 230,000 |
| RTL_E2136935 | Houston | TX | | 03/09/2026 | 8.623 | | 35,800 | 1,600,000 |
| RTL_E2136936 | Rio Rancho | NM | | 03/09/2026 | 8.625 | | 169,550 | 1,200,000 |
| RTL_E2136937 | Wasco | CA | | 03/09/2026 | 8.748 | | 10,965 | 250,000 |
| RTL_E2136940 | Dallas | TX | | 03/09/2026 | 8.500 | | 171,834 | 465,000 |
| RTL_E2136941 | Millburn | NJ | | 03/09/2026 | 8.500 | | 157,958 | 1,255,000 |
| RTL_E2136942 | Cincinnati | OH | | 03/09/2026 | 8.750 | | 35,858 | 465,000 |
| RTL_E2136943 | Millburn | NJ | | 03/09/2026 | 8.500 | | 159,456 | 1,255,000 |
| RTL_E2136968 | Charlotte | NC | | 03/10/2026 | 10.500 | | 72,944 | 1,090,000 |
| RTL_E2136969 | Charlotte | NC | | 03/10/2026 | 10.500 | | 67,174 | 1,090,000 |
| RTL_E2136972 | Greenville | SC | | 03/10/2026 | 11.000 | | 76,794 | 430,000 |
| RTL_E2136974 | Shelby | NC | | 03/10/2026 | 8.246 | | 47,300 | 387,000 |
| RTL_E2136975 | Dallas | TX | | 03/10/2026 | 8.746 | | 42,416 | 185,000 |
| RTL_E2136977 | Piedmont | SC | | 03/10/2026 | 9.121 | | 157,544 | 586,000 |
| RTL_E2136980 | Lewisville | NC | | 03/10/2026 | 8.873 | | 24,500 | 332,000 |
| RTL_E2136981 | Winston-Salem | NC | | 03/10/2026 | 8.874 | | 15,800 | 388,000 |
| RTL_E2136982 | Bessemer City | NC | | 03/10/2026 | 8.498 | | 94,238 | 415,000 |
| RTL_E2136983 | Bessemer City | NC | | 03/10/2026 | 8.498 | | 94,084 | 445,000 |
| RTL_E2136984 | Lincolnton | NC | | 03/10/2026 | 8.374 | | 141,744 | 397,000 |
| RTL_E2136985 | Houston | TX | | 03/10/2026 | 10.250 | | 82,500 | 540,000 |
| RTL_E2136986 | Durham | NC | | 03/10/2026 | 8.499 | | 66,295 | 495,000 |
| RTL_E2136988 | Pittsburgh | PA | | 03/10/2026 | 8.749 | | 60,000 | 200,000 |
| RTL_E2137039 | Midland | TX | | 03/11/2026 | 9.001 | | 51,750 | 394,000 |
| RTL_E2137040 | Union | NJ | | 03/11/2026 | 8.624 | | 14,500 | 790,000 |
| RTL_E2137041 | Union | NJ | | 03/11/2026 | 8.625 | | 14,500 | 800,000 |
| RTL_E2137043 | North Port | FL | | 03/11/2026 | 8.374 | | 73,705 | 305,000 |
| RTL_E2137044 | Spring Valley | NY | | 03/11/2026 | 8.625 | | 284,885 | 2,550,000 |
| RTL_E2137045 | Montgomery | AL | | 03/11/2026 | 9.001 | | 45,946 | 300,000 |
| RTL_E2137046 | Rotonda West | FL | | 03/11/2026 | 8.745 | | 107,189 | 385,000 |
| RTL_E2137051 | Atlanta | GA | | 03/11/2026 | 8.495 | | 79,181 | 320,000 |
| RTL_E2137552 | Nashville | TN | | 03/12/2026 | 8.750 | | 328,041 | 1,470,000 |
| RTL_E2137553 | Nashville | TN | | 03/12/2026 | 8.250 | | 234,192 | 3,000,000 |
| RTL_E2137747 | Saint Petersburg | FL | | 03/13/2026 | 8.374 | | 169,675 | 750,000 |
| RTL_E2137748 | Austin | TX | | 03/13/2026 | 8.373 | | 81,200 | 1,780,000 |
| RTL_E2137752 | Wilton Manors | FL | | 03/13/2026 | 8.001 | | 17,600 | 950,000 |
| RTL_E2137753 | Lehigh Acres | FL | | 03/13/2026 | 8.622 | | 72,893 | 257,000 |
| RTL_E2137756 | Mooresville | IN | | 03/13/2026 | 8.499 | | 55,750 | 500,000 |
| RTL_E2137757 | Winter Park | FL | | 03/13/2026 | 8.250 | | 393,746 | 2,640,000 |
| RTL_E2137758 | Naples | FL | | 03/13/2026 | 7.984 | | 146,856 | 3,500,000 |
| RTL_E2137762 | Miami | FL | | 03/13/2026 | 8.750 | | 51,500 | 540,000 |
| RTL_E2137763 | Miramar | FL | | 03/13/2026 | 8.750 | | 11,000 | 505,000 |
| RTL_E2137764 | Miami | FL | | 03/13/2026 | 8.498 | | 52,555 | 650,000 |
| RTL_E2137765 | North Port | FL | | 03/13/2026 | 10.250 | | 112,250 | 488,000 |
| RTL_E2137766 | North Port | FL | | 03/13/2026 | 10.250 | | 108,050 | 488,000 |
| RTL_E2137770 | Pharr | TX | | 03/13/2026 | 8.621 | | 82,118 | 550,000 |
| RTL_E2137771 | Pharr | TX | | 03/13/2026 | 8.621 | | 93,656 | 550,000 |
| RTL_E2138596 | North Port | FL | | 03/16/2026 | 12.120 | | 120,820 | 365,000 |
| RTL_E2138597 | North Port | FL | | 03/16/2026 | 8.500 | | 122,720 | 365,000 |

# 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_E2138600 | Pigeon Forge | TN | | 03/16/2026 | 8.372 | | 111,002 | 1,290,000 |
| RTL_E2138601 | Pigeon Forge | TN | | 03/16/2026 | 8.372 | | 255,848 | 1,290,000 |
| RTL_E2138602 | Pigeon Forge | TN | | 03/16/2026 | 8.372 | | 240,981 | 1,290,000 |
| RTL_E2138603 | Pigeon Forge | TN | | 03/16/2026 | 8.372 | | 122,822 | 1,290,000 |
| RTL_E2138604 | Pigeon Forge | TN | | 03/16/2026 | 8.372 | | 250,367 | 1,290,000 |
| RTL_E2138607 | Saint Jo | TX | | 03/16/2026 | 8.749 | | 650 | 350,000 |
| RTL_E2138608 | Northville | MI | | 03/16/2026 | 8.374 | | 307,352 | 2,200,000 |
| RTL_E2138610 | Washington | DC | | 03/16/2026 | 8.245 | | 17,934 | 520,000 |
| RTL_E2138611 | Jasper | TN | | 03/16/2026 | 8.745 | | 14,000 | 230,000 |
| RTL_E2138612 | Brooksville | FL | | 03/16/2026 | 8.498 | | 56,462 | 480,000 |
| RTL_E2138614 | Richmond | CA | | 03/16/2026 | 8.498 | | 87,200 | 976,000 |
| RTL_E2138615 | Midland | TX | | 03/16/2026 | 8.498 | | 15,300 | 230,000 |
| RTL_E2138620 | Tillamook | OR | | 03/16/2026 | 8.874 | | 99,765 | 1,211,500 |
| RTL_E2140054 | Port Charlotte | FL | | 03/20/2026 | 8.748 | | 63,484 | 311,000 |
| RTL_E2140055 | Lehigh Acres | FL | | 03/20/2026 | 8.620 | | 104,338 | 1,040,000 |
| RTL_E2140056 | Mcdonough | GA | | 03/20/2026 | 8.622 | | 133,000 | 1,800,000 |
| RTL_E2140057 | Saint George | SC | | 03/20/2026 | 8.749 | | 40,484 | 250,000 |
| RTL_E2140059 | Winston-Salem | NC | | 03/20/2026 | 8.496 | | 45,927 | 281,000 |
| RTL_E2140061 | Houston | TX | | 03/20/2026 | 9.123 | | 234,010 | 2,300,000 |
| RTL_E2140062 | Cape Coral | FL | | 03/20/2026 | 8.373 | | 104,645 | 430,000 |
| RTL_E2142511 | Yucca Valley | CA | | 03/26/2026 | 8.625 | | 48,715 | 445,000 |
| RTL_E2142514 | Stockbridge | GA | | 03/26/2026 | 9.880 | | 30,250 | 365,000 |
| RTL_E2142515 | Tampa | FL | | 03/26/2026 | 8.374 | | 70,041 | 460,000 |
| RTL_E2142516 | Boerne | TX | | 03/26/2026 | 9.630 | | 44,725 | 900,000 |
| RTL_E2142519 | Elmhurst | IL | | 03/26/2026 | 8.370 | | 19,750 | 788,000 |
| RTL_E2142520 | St. Louis | MO | | 03/26/2026 | 8.370 | | 34,982 | 260,000 |
| RTL_E2143118 | Horseshoe Bay | TX | | 03/27/2026 | 8.375 | | 125,232 | 750,000 |
| RTL_E2143121 | Steger | IL | | 03/27/2026 | 8.874 | | 53,569 | 430,000 |
| RTL_E2143123 | Dinuba | CA | | 03/27/2026 | 8.495 | | 14,980 | 417,000 |
| RTL_E2143124 | Austin | TX | | 03/27/2026 | 8.871 | | 28,100 | 625,000 |
| RTL_E2143956 | Columbia | SC | | 03/30/2026 | 8.625 | | 28,300 | 1,200,000 |
| RTL_E2143957 | Dallas | TX | | 03/30/2026 | 10.500 | | 49,486 | 640,000 |
| RTL_E2143958 | Houston | TX | | 03/30/2026 | 8.500 | | 270,900 | 1,515,000 |
| RTL_E2143959 | Tampa | FL | | 03/30/2026 | 8.250 | | 47,500 | 400,000 |
| RTL_E2143962 | Greenville | SC | | 03/30/2026 | 8.373 | | 153,754 | 625,000 |
| RTL_E2143966 | Fayetteville | NC | | 03/30/2026 | 7.748 | | 34,050 | 185,000 |
| RTL_E2143967 | Vale | NC | | 03/30/2026 | 8.373 | | 95,800 | 535,000 |
| RTL_E2143968 | Gastonia | NC | | 03/30/2026 | 8.623 | | 190,435 | 660,000 |
| RTL_E2143969 | Gastonia | NC | | 03/30/2026 | 8.623 | | 198,753 | 660,000 |
| RTL_E2143970 | Charlotte | NC | | 03/30/2026 | 8.498 | | 118,350 | 1,360,000 |
| RTL_E2143972 | San Antonio | TX | | 03/30/2026 | 8.623 | | 162,100 | 990,956 |
| RTL_E2143973 | Charleston | SC | | 03/30/2026 | 9.500 | | 6,000 | 575,000 |
| RTL_E2143974 | Philadelphia | PA | | 03/30/2026 | 7.998 | | 127,325 | 470,000 |
| RTL_E2143975 | Charlotte | NC | | 03/30/2026 | 8.748 | | 262,920 | 2,520,000 |
| RTL_E2143976 | Philadelphia | PA | | 03/30/2026 | 8.374 | | 14,250 | 795,000 |
| RTL_E2144121 | Irvington | NJ | | 03/30/2026 | 8.250 | | 42,000 | 825,000 |
| RTL_E2144122 | Jersey City | NJ | | 03/30/2026 | 13.630 | | 121,750 | 2,244,000 |
| RTL_E2144129 | Knoxville | TN | | 03/30/2026 | 8.500 | | 9,500 | 442,000 |
| RTL_E2144131 | Westfield | NJ | | 03/30/2026 | 8.500 | | 48,200 | 1,467,000 |
| RTL_E2144134 | Milford | CT | | 03/30/2026 | 8.500 | | 79,500 | 660,000 |
| RTL_E2144136 | Philadelphia | PA | | 03/30/2026 | 8.625 | | 36,650 | 426,000 |
| RTL_E2144137 | Sulphur Springs | TX | | 03/30/2026 | 11.500 | | 52,000 | 335,000 |
| RTL_E2144138 | Sulphur Springs | TX | | 03/30/2026 | 11.500 | | 34,100 | 335,000 |
| RTL_E2144139 | Boiling Spring Lakes | NC | | 03/30/2026 | 8.625 | | 86,000 | 405,000 |
| RTL_E2144141 | Knoxville | TN | | 03/30/2026 | 8.500 | | 71,800 | 814,000 |

# 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_E2144142 | Knoxville | TN | | 03/30/2026 | 8.500 | | 8,500 | 442,000 |
| RTL_E2144143 | Knoxville | TN | | 03/30/2026 | 8.500 | | 8,500 | 430,000 |
| RTL_E2144145 | Huntsville | AL | | 03/30/2026 | 8.250 | | 25,850 | 775,000 |
| RTL_E2144146 | Irvington | NJ | | 03/30/2026 | 8.370 | | 39,900 | 486,000 |
| RTL_E2144381 | Petersburg | VA | | 03/31/2026 | 8.497 | | 14,200 | 145,000 |
| RTL_E2144383 | Maple Heights | OH | | 03/31/2026 | 8.623 | | 5,100 | 195,000 |
| RTL_E2144384 | Thomasville | NC | | 03/31/2026 | 8.498 | | 50,100 | 235,000 |
| RTL_E2144387 | Nokomis | FL | | 03/31/2026 | 8.748 | | 47,900 | 980,000 |
| RTL_E2144388 | Shawano | WI | | 03/31/2026 | 8.749 | | 23,423 | 210,000 |
| RTL_E2144514 | Lehigh Acres | FL | | 04/01/2026 | 8.997 | | 101,919 | 465,000 |
| RTL_E2144515 | Gainesville | GA | | 04/01/2026 | 8.750 | | 100,250 | 545,000 |
| RTL_E2144516 | Lehigh Acres | FL | | 04/01/2026 | 8.622 | | 120,690 | 282,000 |
| RTL_E2144517 | Lehigh Acres | FL | | 04/01/2026 | 8.622 | | 118,465 | 306,000 |
| RTL_E2144518 | Lehigh Acres | FL | | 04/01/2026 | 9.250 | | 67,842 | 306,000 |
| RTL_E2144519 | Lehigh Acres | FL | | 04/01/2026 | 8.990 | | 66,337 | 306,000 |
| RTL_E2144522 | Lehigh Acres | FL | | 04/01/2026 | 8.373 | | 16,951 | 392,000 |
| RTL_E2144523 | Lehigh Acres | FL | | 04/01/2026 | 8.373 | | 15,627 | 392,000 |
| RTL_E2144524 | Round Lake Beach | IL | | 04/01/2026 | 8.374 | | 86,710 | 395,000 |
| RTL_E2144525 | Birmingham | AL | | 04/01/2026 | 8.374 | | 30,016 | 200,000 |
| RTL_E2144527 | Edinburg | TX | | 04/01/2026 | 9.250 | | 51,819 | 257,000 |
| RTL_E2144528 | Mcallen | TX | | 04/01/2026 | 8.499 | | 70,906 | 298,000 |
| RTL_E2144529 | Citrus Springs | FL | | 04/01/2026 | 8.874 | | 48,888 | 295,000 |
| RTL_E2144534 | Altadena | CA | | 04/01/2026 | 8.500 | | 483,500 | 1,860,000 |
| RTL_E2144535 | Houston | TX | | 04/01/2026 | 8.500 | | 62,667 | 638,500 |
| RTL_E2144549 | Chicago | IL | | 04/01/2026 | 8.500 | | 6,300 | 555,000 |
| RTL_E2144550 | Boerne | TX | | 04/01/2026 | 8.500 | | 232,696 | 790,000 |
| RTL_E2144941 | Dallas | TX | | 04/03/2026 | 8.372 | | 138,659 | 425,000 |
| RTL_E2144942 | Santa Rosa Beach | FL | | 04/03/2026 | 8.249 | | 283,488 | 3,450,000 |
| RTL_E2144945 | Gary | IN | | 04/03/2026 | 9.121 | | 14,001 | 290,000 |
| RTL_E2144947 | Rockledge | FL | | 04/03/2026 | 8.748 | | 22,850 | 285,000 |
| RTL_E2144949 | Miami | FL | | 04/03/2026 | 9.990 | | 115,100 | 1,380,000 |
| RTL_E2144951 | Port Charlotte | FL | | 04/03/2026 | 10.250 | | 19,307 | 340,000 |
| RTL_E2144952 | Houston | TX | | 04/03/2026 | 8.749 | | 196,720 | 485,000 |
| RTL_E2144953 | Miami | FL | | 04/03/2026 | 8.374 | | 63,115 | 2,725,000 |
| RTL_E2144954 | Houston | TX | | 04/03/2026 | 8.999 | | 469,979 | 1,896,000 |
| RTL_E2144957 | Sebring | FL | | 04/03/2026 | 8.375 | | 85,827 | 275,000 |
| RTL_E2144976 | Atlanta | GA | | 04/03/2026 | 8.750 | | 40,650 | 395,000 |
| RTL_E2144979 | Overland Park | KS | | 04/03/2026 | 8.990 | | 7,900 | 650,000 |
| RTL_E2144982 | Concord | NC | | 04/03/2026 | 8.248 | | 150,300 | 400,000 |
| RTL_E2144984 | Fort Worth | TX | | 04/03/2026 | 8.748 | | 154,100 | 450,000 |
| RTL_E2144985 | Lehigh Acres | FL | | 04/03/2026 | 8.748 | | 83,810 | 466,000 |
| RTL_E2144986 | Lehigh Acres | FL | | 04/03/2026 | 8.248 | | 50,650 | 466,000 |
| RTL_E2144989 | Augusta | GA | | 04/03/2026 | 8.498 | | 18,900 | 165,530 |
| RTL_E2144990 | Cypress | TX | | 04/03/2026 | 8.624 | | 187,570 | 580,000 |
| RTL_E2151548 | San Antonio | TX | | 04/08/2026 | 8.874 | | 8,000 | 1,100,000 |
| RTL_E2151549 | Greenville | SC | | 04/08/2026 | 8.499 | | 258,481 | 1,600,000 |
| RTL_E2151550 | Crete | IL | | 04/08/2026 | 8.374 | | 27,250 | 400,000 |
| RTL_E2151551 | Natalia | TX | | 04/08/2026 | 8.374 | | 152,800 | 445,000 |
| RTL_E2151552 | Malvern | PA | | 04/08/2026 | 8.499 | | 219,135 | 2,425,000 |
| RTL_E2151553 | Lehigh Acres | FL | | 04/08/2026 | 8.375 | | 133,764 | 347,000 |
| RTL_E2151554 | Lehigh Acres | FL | | 04/08/2026 | 8.375 | | 98,445 | 347,000 |
| RTL_E2151758 | Port Charlotte | FL | | 04/09/2026 | 9.000 | | 74,010 | 400,000 |
| RTL_E2151759 | Port Charlotte | FL | | 04/09/2026 | 9.000 | | 79,070 | 380,000 |
| RTL_E2151792 | Houston | TX | | 04/10/2026 | 8.620 | | 119,200 | 425,000 |
| RTL_E2151793 | Tampa | FL | | 04/10/2026 | 8.620 | | 101,599 | 635,000 |

# 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_E2151797 | Lehigh Acres | FL | | 04/10/2026 | 8.249 | | 106,568 | 356,000 |
| RTL_E2151798 | Lehigh Acres | FL | | 04/10/2026 | 8.249 | | 103,626 | 356,000 |
| RTL_E2151799 | Lehigh Acres | FL | | 04/10/2026 | 8.249 | | 101,751 | 356,000 |
| RTL_E2151801 | Titusville | FL | | 04/10/2026 | 9.490 | | 29,541 | 245,000 |
| RTL_E2151802 | Baton Rouge | LA | | 04/10/2026 | 10.990 | | 50,378 | 205,000 |
| RTL_E2151803 | Sugar Hill | GA | | 04/10/2026 | 8.373 | | 32,181 | 1,015,000 |
| RTL_E2151804 | Coconut Creek | FL | | 04/10/2026 | 8.249 | | 45,300 | 645,000 |
| RTL_E2151806 | Spokane | WA | | 04/10/2026 | 8.624 | | 353 | 480,000 |
| RTL_E2151808 | Covington | LA | | 04/10/2026 | 8.499 | | 37,312 | 395,000 |
| RTL_E2152625 | Dallas | TX | | 04/13/2026 | 8.498 | | 33,850 | 395,000 |
| RTL_E2152635 | Punta Gorda | FL | | 04/13/2026 | 8.749 | | 38,182 | 620,000 |
| RTL_E2152638 | Waxahachie | TX | | 04/13/2026 | 9.499 | | 262,314 | 720,000 |
| RTL_E2152640 | Dallas | TX | | 04/13/2026 | 9.499 | | 58,973 | 330,000 |
| RTL_E2152641 | Harper Woods | MI | | 04/13/2026 | 8.749 | | 12,500 | 212,000 |
| RTL_E2152642 | Sterling Heights | MI | | 04/13/2026 | 8.749 | | 69,088 | 510,000 |
| RTL_E2152643 | Dallas | TX | | 04/13/2026 | 8.499 | | 88,500 | 1,100,000 |
| RTL_E2152645 | Hazel Green | AL | | 04/13/2026 | 8.245 | | 9,050 | 185,000 |
| RTL_E2152646 | Santa Rosa Beach | FL | | 04/13/2026 | 8.249 | | 246,000 | 3,450,000 |
| RTL_E2152647 | Henrico | VA | | 04/13/2026 | 8.499 | | 195,239 | 520,000 |
| RTL_E2152648 | Henrico | VA | | 04/13/2026 | 8.499 | | 174,065 | 520,000 |
| RTL_E2152649 | Henrico | VA | | 04/13/2026 | 8.499 | | 48,559 | 520,000 |
| RTL_E2152650 | Henrico | VA | | 04/13/2026 | 8.499 | | 48,559 | 520,000 |
| RTL_E2152651 | Dallas | TX | | 04/13/2026 | 8.374 | | 194,986 | 435,000 |
| RTL_E2152664 | Jersey City | NJ | | 04/14/2026 | 8.500 | | 40,000 | 4,330,000 |
| RTL_E2152665 | Jersey City | NJ | | 04/14/2026 | 8.500 | | 92,500 | 4,335,000 |
| RTL_E2152667 | Charlotte | NC | | 04/14/2026 | 8.749 | | 164,871 | 1,950,000 |
| RTL_E2152668 | Charlotte | NC | | 04/14/2026 | 8.749 | | 165,344 | 2,000,000 |
| RTL_E2152669 | Lima | OH | | 04/14/2026 | 8.374 | | 18,175 | 170,000 |
| RTL_E2152670 | Salisbury | NC | | 04/14/2026 | 8.748 | | 181,740 | 460,000 |
| RTL_E2152671 | Paterson | NJ | | 04/14/2026 | 8.999 | | 157,500 | 925,000 |
| RTL_E2152672 | Dallas | TX | | 04/14/2026 | 8.374 | | 75,050 | 283,000 |
| RTL_E2152673 | Pedricktown | NJ | | 04/14/2026 | 8.374 | | 42,860 | 350,000 |
| RTL_E2152675 | Houston | TX | | 04/14/2026 | 8.624 | | 112,650 | 425,000 |
| RTL_E2152677 | Houston | TX | | 04/14/2026 | 8.498 | | 297,689 | 1,455,000 |
| RTL_E2152678 | Burlington | NJ | | 04/14/2026 | 7.999 | | 46,895 | 505,000 |
| RTL_E2152679 | Cleveland | OH | | 04/14/2026 | 10.750 | | 29,750 | 308,000 |
| RTL_E2152680 | Philadelphia | PA | | 04/14/2026 | 8.374 | | 27,140 | 450,000 |
| RTL_E2152683 | Greer | SC | | 04/14/2026 | 10.500 | | 74,950 | 475,000 |
| RTL_E2152685 | New Haven | CT | | 04/14/2026 | 8.497 | | 115,121 | 555,000 |
| RTL_E2153671 | Tampa | FL | | 04/17/2026 | 8.499 | | 134,500 | 2,500,000 |
| RTL_E2153673 | Concord | NC | | 04/17/2026 | 8.249 | | 140,400 | 400,000 |
| RTL_E2153675 | Winter Park | FL | | 04/17/2026 | 8.249 | | 200,649 | 2,039,000 |
| RTL_E2153676 | Lehigh Acres | FL | | 04/17/2026 | 10.490 | | 47,325 | 466,000 |
| RTL_E2153677 | Chicago | IL | | 04/17/2026 | 8.371 | | 39,300 | 370,000 |
| RTL_E2153679 | Rotonda West | FL | | 04/17/2026 | 8.371 | | 224,060 | 568,000 |
| RTL_E2153680 | West Palm Beach | FL | | 04/17/2026 | 8.621 | | 45,309 | 713,000 |
| RTL_E2153681 | Atlanta | GA | | 04/17/2026 | 8.871 | | 17,500 | 975,000 |
| RTL_E2153682 | Cincinnati | OH | | 04/17/2026 | 8.496 | | 14,150 | 300,000 |
| RTL_E2153684 | North Port | FL | | 04/17/2026 | 8.749 | | 71,643 | 458,000 |
| RTL_E2153685 | Lehigh Acres | FL | | 04/17/2026 | 8.621 | | 85,411 | 465,000 |
| RTL_E2153686 | Houston | TX | | 04/17/2026 | 8.872 | | 284,177 | 1,555,000 |
| RTL_E2153688 | Citrus Springs | FL | | 04/17/2026 | 8.745 | | 127,125 | 290,000 |
| RTL_E2153690 | Ocala | FL | | 04/17/2026 | 8.372 | | 123,418 | 302,000 |
| RTL_E2153691 | Lehigh Acres | FL | | 04/17/2026 | 9.000 | | 113,289 | 496,000 |
| RTL_E2153692 | North Port | FL | | 04/17/2026 | 8.750 | | 39,112 | 375,000 |

# 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_E2153693 | North Port | FL | | 04/17/2026 | 8.248 | | 49,478 | 375,000 |
| RTL_E2153694 | Reading | PA | | 04/17/2026 | 8.497 | | 4,896 | 200,000 |
| RTL_E2153695 | Lehigh Acres | FL | | 04/17/2026 | 8.373 | | 91,476 | 347,000 |
| RTL_E2153696 | Lehigh Acres | FL | | 04/17/2026 | 9.500 | | 24,387 | 315,000 |
| RTL_E2153697 | North Port | FL | | 04/17/2026 | 8.372 | | 85,150 | 351,000 |
| RTL_E2154880 | Columbus | GA | | 04/21/2026 | 8.749 | | 110,000 | 812,000 |
| RTL_E2154881 | Columbus | GA | | 04/21/2026 | 8.749 | | 105,000 | 710,000 |
| RTL_E2154882 | Oklahoma City | OK | | 04/21/2026 | 8.495 | | 15,189 | 270,000 |
| RTL_E2154883 | Denison | TX | | 04/21/2026 | 8.371 | | 116,602 | 320,000 |
| RTL_E2154889 | Dallas | TX | | 04/21/2026 | 8.496 | | 99,426 | 355,000 |
| RTL_E2155369 | San Diego | CA | | 04/22/2026 | 9.249 | | 68,797 | 2,260,000 |
| RTL_E2155372 | Mission | TX | | 04/22/2026 | 8.498 | | 104,549 | 558,000 |
| RTL_E2155374 | Ocala | FL | | 04/22/2026 | 8.746 | | 129,587 | 325,000 |
| RTL_E2155375 | Ocala | FL | | 04/22/2026 | 8.248 | | 98,638 | 300,000 |
| RTL_E2155377 | Houston | TX | | 04/22/2026 | 8.623 | | 119,200 | 425,000 |
| RTL_E2155378 | Spring Branch | TX | | 04/22/2026 | 8.623 | | 179,225 | 745,000 |
| RTL_E2155379 | Citrus Springs | FL | | 04/22/2026 | 8.748 | | 251,445 | 978,000 |
| RTL_E2155381 | Hempstead | TX | | 04/22/2026 | 8.499 | | 52,602 | 342,000 |
| RTL_E2155382 | Homosassa | FL | | 04/22/2026 | 8.373 | | 25,850 | 373,000 |
| RTL_E2155636 | Lehigh Acres | FL | | 04/24/2026 | 8.374 | | 75,041 | 330,000 |
| RTL_E2155637 | Fort Worth | TX | | 04/24/2026 | 10.490 | | 7,850 | 275,000 |
| RTL_E2155638 | Fort Worth | TX | | 04/24/2026 | 10.490 | | 8,000 | 275,000 |
| RTL_E2155639 | Damascus | MD | | 04/24/2026 | 9.990 | | 65,000 | 780,000 |
| RTL_E2155643 | Concord | NC | | 04/24/2026 | 10.990 | | 27,350 | 260,000 |
| RTL_E2155646 | Houston | TX | | 04/24/2026 | 8.373 | | 35,875 | 460,000 |
| RTL_E2155647 | Houston | TX | | 04/24/2026 | 8.373 | | 24,908 | 460,000 |
| RTL_E2155648 | Houston | TX | | 04/24/2026 | 8.373 | | 34,183 | 460,000 |
| RTL_E2155649 | Lehigh Acres | FL | | 04/24/2026 | 8.873 | | 50,551 | 390,000 |
| RTL_E2155650 | Edinburg | TX | | 04/24/2026 | 8.748 | | 206,110 | 530,000 |
| RTL_E2156455 | Norwood | NC | | 04/28/2026 | 8.621 | | 69,630 | 210,000 |
| RTL_E2156456 | Norwood | NC | | 04/28/2026 | 8.621 | | 72,078 | 210,000 |
| RTL_E2156459 | Columbia | SC | | 04/28/2026 | 8.747 | | 95,000 | 1,700,000 |
| RTL_E2158112 | Oak Park | IL | | 04/29/2026 | 9.500 | | 33,736 | 1,100,000 |
| RTL_E2158113 | Chicago | IL | | 04/29/2026 | 8.748 | | 15,425 | 370,000 |
| RTL_E2158116 | Houston | TX | | 04/29/2026 | 8.499 | | 236,159 | 1,326,000 |
| RTL_E2158117 | Fort Worth | TX | | 04/29/2026 | 8.624 | | 240,955 | 348,000 |
| RTL_E2158118 | Tampa | FL | | 04/29/2026 | 8.499 | | 78,400 | 757,000 |
| RTL_E2158119 | North Port | FL | | 04/29/2026 | 8.872 | | 68,786 | 465,000 |
| RTL_E2158121 | Mission | TX | | 04/29/2026 | 8.749 | | 131,453 | 274,000 |
| RTL_E2158122 | Willis | TX | | 04/29/2026 | 8.499 | | 582,605 | 1,292,000 |
| RTL_E2158123 | Mission | TX | | 04/29/2026 | 8.374 | | 67,991 | 349,000 |
| RTL_E2158124 | Durham | NC | | 04/29/2026 | 8.375 | | 108,897 | 485,000 |
| RTL_E2158125 | Durham | NC | | 04/29/2026 | 8.375 | | 153,803 | 485,000 |
| RTL_E2158126 | Durham | NC | | 04/29/2026 | 8.375 | | 133,142 | 433,000 |
| RTL_E2158127 | Durham | NC | | 04/29/2026 | 8.375 | | 102,801 | 440,000 |
| RTL_E2158128 | Durham | NC | | 04/29/2026 | 8.375 | | 101,725 | 440,000 |
| RTL_E2158129 | Sherman | TX | | 04/29/2026 | 8.746 | | 208,287 | 964,000 |
| RTL_E2158130 | Cherry Hill | NJ | | 04/29/2026 | 8.247 | | 49,100 | 590,000 |
| RTL_E2158131 | Black Mountain | NC | | 04/29/2026 | 8.372 | | 205,200 | 750,000 |
| RTL_E2158132 | Philadelphia | PA | | 04/29/2026 | 9.990 | | 54,250 | 275,000 |
| RTL_E2158133 | Sherman | TX | | 04/29/2026 | 8.746 | | 201,565 | 1,024,000 |
| RTL_E2158134 | Winston-Salem | NC | | 04/29/2026 | 9.500 | | 1,200 | 235,000 |
| RTL_E2158137 | Dallas | TX | | 04/29/2026 | 9.000 | | 41,632 | 1,850,000 |
| RTL_E2158236 | Ammon | ID | | 04/30/2026 | 8.625 | | 174,071 | 925,000 |
| RTL_E2158237 | Tampa | FL | | 04/30/2026 | 8.246 | | 28,825 | 495,000 |

# 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_E2158239 | San Antonio | TX | | 04/30/2026 | 8.750 | | 616,555 | 2,000,000 |
| RTL_E2158241 | Marana | AZ | | 04/30/2026 | 8.245 | | 32,288 | 1,100,000 |
| RTL_E2158242 | Marana | AZ | | 04/30/2026 | 8.498 | | 185,186 | 1,400,000 |
| RTL_E2158246 | Boca Raton | FL | | 04/30/2026 | 8.375 | | 240,749 | 3,900,000 |
| RTL_E2158247 | Foresthill | CA | | 04/30/2026 | 8.873 | | 220,750 | 953,000 |
| RTL_E2158344 | Los Angeles | CA | | 04/30/2026 | 8.250 | | 40,550 | 1,700,000 |
| RTL_E2158345 | Los Angeles | CA | | 04/30/2026 | 8.000 | | 42,500 | 1,700,000 |
| RTL_E2158346 | Los Angeles | CA | | 04/30/2026 | 8.250 | | 42,500 | 1,575,000 |
| RTL_E2158347 | Los Angeles | CA | | 04/30/2026 | 8.000 | | 42,500 | 1,500,000 |
| RTL_E2158350 | Los Angeles | CA | | 04/30/2026 | 8.375 | | 33,437 | 1,425,000 |
| RTL_E2158351 | Los Angeles | CA | | 04/30/2026 | 8.375 | | 33,437 | 1,425,000 |
| RTL_E2158352 | Los Angeles | CA | | 04/30/2026 | 8.375 | | 33,437 | 1,425,000 |
| RTL_E2158353 | Los Angeles | CA | | 04/30/2026 | 8.375 | | 33,437 | 1,425,000 |
| RTL_E2158354 | Los Angeles | CA | | 04/30/2026 | 8.375 | | 33,437 | 1,575,000 |
| RTL_E2160366 | Norwich | CT | | 05/06/2026 | 9.249 | | 9,281 | 650,000 |
| RTL_E2160367 | South Pasadena | FL | | 05/06/2026 | 8.624 | | 246,523 | 2,150,000 |
| RTL_E2160369 | Orange City | FL | | 05/06/2026 | 8.373 | | 132,945 | 334,000 |
| RTL_E2160370 | Paradise | CA | | 05/06/2026 | 8.874 | | 116,994 | 597,000 |
| RTL_E2160371 | Dunnellon | FL | | 05/06/2026 | 8.374 | | 35,833 | 386,000 |
| RTL_E2160375 | Eustis | FL | | 05/06/2026 | 8.624 | | 29,513 | 327,000 |
| RTL_E2160376 | Eustis | FL | | 05/06/2026 | 8.624 | | 29,513 | 327,000 |
| RTL_E2160377 | Eustis | FL | | 05/06/2026 | 8.624 | | 29,513 | 327,000 |
| RTL_E2160378 | Eustis | FL | | 05/06/2026 | 8.624 | | 29,513 | 327,000 |
| RTL_E2160379 | Naples | FL | | 05/06/2026 | 8.500 | | 181,332 | 560,000 |
| RTL_E2160380 | Naples | FL | | 05/06/2026 | 8.375 | | 196,418 | 540,000 |
| RTL_E2160381 | Eustis | FL | | 05/06/2026 | 8.624 | | 29,513 | 327,000 |
| RTL_E2160383 | Palatka | FL | | 05/06/2026 | 10.500 | | 19,000 | 200,000 |
| RTL_E2160385 | Belmont | NC | | 05/06/2026 | 8.624 | | 48,232 | 278,000 |
| RTL_E2160386 | Willis | TX | | 05/06/2026 | 8.624 | | 85,254 | 290,000 |
| RTL_E2160391 | Salem | OR | | 05/06/2026 | 8.496 | | 81,978 | 663,000 |
| RTL_E2160393 | Bound Brook | NJ | | 05/06/2026 | 8.872 | | 114,762 | 570,000 |
| RTL_E2160553 | Miami | FL | | 05/08/2026 | 8.749 | | 43,200 | 630,000 |
| RTL_E2160554 | Lehigh Acres | FL | | 05/08/2026 | 8.875 | | 62,060 | 365,000 |
| RTL_E2160555 | Philadelphia | PA | | 05/08/2026 | 8.249 | | 77,100 | 995,000 |
| RTL_E2160557 | Lehigh Acres | FL | | 05/08/2026 | 8.374 | | 122,439 | 345,000 |
| RTL_E2160559 | North Port | FL | | 05/08/2026 | 8.749 | | 80,952 | 328,000 |
| RTL_E2160560 | Port Charlotte | FL | | 05/08/2026 | 8.624 | | 250,220 | 700,000 |
| RTL_E2160561 | California City | CA | | 05/08/2026 | 8.748 | | 18,620 | 360,000 |
| RTL_E2160563 | Billings | MT | | 05/08/2026 | 8.499 | | 35,468 | 275,000 |
| RTL_E2160565 | New Orleans | LA | | 05/08/2026 | 8.624 | | 45,000 | 305,000 |
| RTL_E2160566 | Oklahoma City | OK | | 05/08/2026 | 8.624 | | 75,550 | 476,000 |
| RTL_E2160567 | San Antonio | TX | | 05/08/2026 | 9.990 | | 27,200 | 1,360,000 |
| RTL_E2160568 | Nampa | ID | | 05/08/2026 | 8.248 | | 36,300 | 575,000 |
| RTL_E2161637 | Palm Coast | FL | | 05/11/2026 | 10.990 | | 30,000 | 488,000 |
| RTL_E2161638 | Marana | AZ | | 05/11/2026 | 9.121 | | 285,118 | 570,000 |
| RTL_E2161639 | Dallas | TX | | 05/11/2026 | 8.872 | | 50,148 | 435,000 |
| RTL_E2161640 | Phoenix | AZ | | 05/11/2026 | 9.123 | | 90,000 | 1,200,000 |
| RTL_E2161641 | Winston-Salem | NC | | 05/11/2026 | 8.873 | | 47,850 | 332,000 |
| RTL_E2161642 | Christiana | TN | | 05/11/2026 | 8.373 | | 50,425 | 1,036,000 |
| RTL_E2161644 | Miami Beach | FL | | 05/11/2026 | 8.873 | | 280,906 | 3,015,000 |
| RTL_E2161646 | Marana | AZ | | 05/11/2026 | 9.124 | | 80,800 | 640,000 |
| RTL_E2161647 | Chicago | IL | | 05/11/2026 | 10.250 | | 110,500 | 450,000 |
| RTL_E2163539 | Lehigh Acres | FL | | 05/13/2026 | 8.623 | | 68,877 | 285,000 |
| RTL_E2163540 | Lehigh Acres | FL | | 05/13/2026 | 8.623 | | 102,010 | 275,000 |
| RTL_E2163541 | Lehigh Acres | FL | | 05/13/2026 | 8.623 | | 78,132 | 275,000 |

# 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_E2163542 | Placida | FL | | 05/13/2026 | 8.374 | | 64,314 | 305,000 |
| RTL_E2163543 | Lehigh Acres | FL | | 05/13/2026 | 8.624 | | 158,113 | 355,000 |
| RTL_E2163544 | Indianapolis | IN | | 05/13/2026 | 8.624 | | 26,889 | 302,000 |
| RTL_E2163546 | Labelle | FL | | 05/13/2026 | 8.749 | | 71,148 | 395,000 |
| RTL_E2163547 | Alto | GA | | 05/13/2026 | 8.999 | | 215,000 | 759,000 |
| RTL_E2163548 | Tampa | FL | | 05/13/2026 | 8.622 | | 280,385 | 2,610,000 |
| RTL_E2163549 | Tampa | FL | | 05/13/2026 | 8.622 | | 283,650 | 2,580,000 |
| RTL_E2163552 | Labelle | FL | | 05/13/2026 | 8.749 | | 146,152 | 338,000 |
| RTL_E2163553 | Boca Raton | FL | | 05/13/2026 | 9.500 | | 14,250 | 1,734,000 |
| RTL_E2163556 | Collingdale | PA | | 05/13/2026 | 8.244 | | 19,632 | 210,000 |
| RTL_E2163557 | Knightdale | NC | | 05/13/2026 | 8.247 | | 6,013 | 300,000 |
| RTL_E2163562 | Sevierville | TN | | 05/13/2026 | 8.248 | | 107,550 | 1,400,000 |
| RTL_E2163565 | Port Charlotte | FL | | 05/13/2026 | 8.244 | | 9,244 | 250,000 |
| RTL_E2163566 | Golden | CO | | 05/13/2026 | 8.243 | | 29,418 | 875,000 |
| RTL_E2163567 | Saint Petersburg | FL | | 05/13/2026 | 8.247 | | 15,300 | 525,000 |
| RTL_E2163571 | Havelock | NC | | 05/13/2026 | 12.900 | | 42,228 | 255,000 |
| RTL_E2163573 | Spring Hill | FL | | 05/13/2026 | 8.248 | | 66,150 | 435,000 |
| RTL_E2163574 | Cutler Bay | FL | | 05/13/2026 | 8.248 | | 72,000 | 700,000 |
| RTL_E2163576 | Indian Head | MD | | 05/13/2026 | 8.245 | | 48,465 | 400,000 |
| RTL_E2163577 | Dallas | TX | | 05/13/2026 | 8.244 | | 24,395 | 251,000 |
| RTL_E2163579 | Southlake | TX | | 05/13/2026 | 8.244 | | 29,270 | 1,175,000 |
| RTL_E2163581 | Saint Petersburg | FL | | 05/13/2026 | 8.247 | | 30,150 | 325,000 |
| RTL_E2163582 | Fort Worth | TX | | 05/13/2026 | 8.246 | | 22,200 | 215,000 |
| RTL_E2163583 | Orlando | FL | | 05/13/2026 | 8.245 | | 23,400 | 350,000 |
| RTL_E2163584 | Charlotte | NC | | 05/13/2026 | 8.247 | | 40,700 | 370,000 |
| RTL_E2163733 | Salisbury | NC | | 05/14/2026 | 8.624 | | 130,981 | 415,000 |
| RTL_E2163734 | Iva | SC | | 05/14/2026 | 8.497 | | 235,621 | 410,000 |
| RTL_E2163735 | Iva | SC | | 05/14/2026 | 8.497 | | 233,681 | 370,000 |
| RTL_E2163736 | Iva | SC | | 05/14/2026 | 8.497 | | 240,550 | 495,000 |
| RTL_E2163739 | Southern Pines | NC | | 05/14/2026 | 8.872 | | 125,925 | 762,000 |
| RTL_E2163740 | Gastonia | NC | | 05/14/2026 | 9.750 | | 129,000 | 655,000 |
| RTL_E2163741 | Asheville | NC | | 05/14/2026 | 8.248 | | 82,860 | 525,000 |
| RTL_E2163742 | Eddystone | PA | | 05/14/2026 | 8.623 | | 47,700 | 400,000 |
| RTL_E2163743 | Dallas | TX | | 05/14/2026 | 8.623 | | 43,381 | 373,000 |
| RTL_E2163971 | Citrus Springs | FL | | 05/15/2026 | 8.749 | | 233,186 | 590,000 |
| RTL_E2163973 | Phoenix | AZ | | 05/15/2026 | 8.499 | | 144,988 | 910,000 |
| RTL_E2163974 | Atlanta | GA | | 05/15/2026 | 8.499 | | 20,500 | 1,950,000 |
| RTL_E2163976 | Concord | NC | | 05/15/2026 | 8.620 | | 156,461 | 480,000 |
| RTL_E2163977 | Ocala | FL | | 05/15/2026 | 8.870 | | 148,905 | 315,000 |
| RTL_E2163978 | Harlingen | TX | | 05/15/2026 | 8.371 | | 170,400 | 364,000 |
| RTL_E2163981 | Ocala | FL | | 05/15/2026 | 8.371 | | 134,320 | 357,000 |
| RTL_E2163982 | Lehigh Acres | FL | | 05/15/2026 | 8.497 | | 120,933 | 330,000 |
| RTL_E2163983 | Lehigh Acres | FL | | 05/15/2026 | 8.372 | | 169,116 | 325,000 |
| RTL_E2163986 | Overland Park | KS | | 05/15/2026 | 8.990 | | 43,143 | 165,000 |
| RTL_E2163988 | Conroe | TX | | 05/15/2026 | 8.249 | | 74,200 | 725,000 |
| RTL_E2163989 | Ferndale | WA | | 05/15/2026 | 8.749 | | 14,207 | 1,850,000 |
| RTL_E2163990 | Woodland Hills | CA | | 05/15/2026 | 9.490 | | 54,462 | 1,325,000 |
| RTL_E2163991 | Riviera Beach | FL | | 05/15/2026 | 8.874 | | 35,665 | 280,000 |
| RTL_E2163992 | Leander | TX | | 05/15/2026 | 8.622 | | 83,420 | 1,200,000 |
| RTL_E2163993 | Edinburg | TX | | 05/15/2026 | 9.990 | | 24,800 | 440,000 |
| RTL_E2163994 | Philadelphia | PA | | 05/15/2026 | 9.990 | | 46,800 | 510,000 |
| RTL_E2163995 | Shreveport | LA | | 05/15/2026 | 10.490 | | 37,480 | 200,000 |
| RTL_E2163998 | Lakewood | WA | | 05/15/2026 | 8.249 | | 5,500 | 505,000 |
| RTL_E2163999 | Fort Worth | TX | | 05/15/2026 | 8.249 | | 8,738 | 275,000 |
| RTL_E2164000 | Fort Worth | TX | | 05/15/2026 | 8.499 | | 1,488 | 275,000 |

# 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_E2164001 | Severna Park | MD | | 05/15/2026 | 8.495 | | 187,575 | 2,373,000 |
| RTL_E2164003 | Rutherford | NJ | | 05/15/2026 | 8.371 | | 71,350 | 1,825,000 |
| RTL_E2164006 | Los Angeles | CA | | 05/15/2026 | 8.499 | | 180,000 | 1,370,000 |
| RTL_E2165353 | Lebanon | IN | | 05/20/2026 | 8.871 | | 7,800 | 302,000 |
| RTL_E2165354 | Lehigh Acres | FL | | 05/20/2026 | 8.372 | | 97,750 | 325,000 |
| RTL_E2165355 | Naples | FL | | 05/20/2026 | 8.497 | | 173,620 | 565,000 |
| RTL_E2165357 | Port Charlotte | FL | | 05/20/2026 | 8.373 | | 337,180 | 900,000 |
| RTL_E2165358 | North Port | FL | | 05/20/2026 | 8.371 | | 76,393 | 331,000 |
| RTL_E2165359 | Jacksonville | FL | | 05/20/2026 | 8.497 | | 123,370 | 332,000 |
| RTL_E2165545 | Macon | GA | | 05/20/2026 | 9.500 | | 20,048 | 130,000 |
| RTL_E2165546 | Aiken | SC | | 05/20/2026 | 8.373 | | 38,094 | 168,000 |
| RTL_E2165548 | Cleveland | OH | | 05/20/2026 | 8.499 | | 27,020 | 200,000 |
| RTL_E2165549 | Laredo | TX | | 05/20/2026 | 8.374 | | 123,178 | 830,000 |
| RTL_E2165550 | Dallas | TX | | 05/20/2026 | 8.499 | | 53,000 | 720,000 |
| RTL_E2165551 | Nashville | TN | | 05/20/2026 | 8.624 | | 58,795 | 2,200,000 |
| RTL_E2165580 | Brooklyn | NY | | 05/21/2026 | 8.999 | | 239,503 | 3,500,000 |
| RTL_E2165581 | Eagle Pass | TX | | 05/21/2026 | 8.249 | | 124,696 | 320,000 |
| RTL_E2165582 | Eagle Pass | TX | | 05/21/2026 | 8.249 | | 119,299 | 311,000 |
| RTL_E2165583 | Bandera | TX | | 05/21/2026 | 9.990 | | 14,326 | 790,000 |
| RTL_E2165827 | Atlanta | GA | | 05/22/2026 | 8.500 | | 79,454 | 400,000 |
| RTL_E2165828 | Houston | TX | | 05/22/2026 | 8.621 | | 30,000 | 570,000 |
| RTL_E2165829 | Pensacola | FL | | 05/22/2026 | 8.622 | | 48,500 | 235,000 |
| RTL_E2165832 | Lehigh Acres | FL | | 05/22/2026 | 8.873 | | 115,813 | 365,000 |
| RTL_E2165834 | North Miami Beach | FL | | 05/22/2026 | 8.496 | | 32,500 | 715,000 |
| RTL_E2166803 | Lake Jackson | TX | | 05/27/2026 | 9.750 | | 15,725 | 227,000 |
| RTL_E2166807 | Mcallen | TX | | 05/27/2026 | 8.374 | | 201,001 | 1,610,000 |
| RTL_E2166811 | Homosassa | FL | | 05/27/2026 | 9.250 | | 41,120 | 410,000 |
| RTL_E2166812 | Homestead | FL | | 05/27/2026 | 8.498 | | 135,800 | 680,000 |
| RTL_E2166816 | Killeen | TX | | 05/27/2026 | 8.495 | | 10,750 | 185,000 |
| RTL_E2166818 | Tacoma | WA | | 05/27/2026 | 9.621 | | 39,300 | 450,000 |
| RTL_E2166821 | La Habra | CA | | 05/27/2026 | 8.747 | | 50,000 | 1,030,000 |
| RTL_E2166822 | Palm Bay | FL | | 05/27/2026 | 8.497 | | 179,166 | 365,000 |
| RTL_E2166823 | San Diego | CA | | 05/27/2026 | 8.371 | | 101,075 | 1,625,000 |
| RTL_E2167169 | Philadelphia | PA | | 05/28/2026 | 9.990 | | 24,875 | 325,000 |
| RTL_E2167170 | Houston | TX | | 05/28/2026 | 8.444 | | 214,699 | 445,000 |
| RTL_E2167171 | Houston | TX | | 05/28/2026 | 8.443 | | 214,057 | 445,000 |
| RTL_E2167172 | China Grove | NC | | 05/28/2026 | 8.179 | | 155,131 | 430,000 |
| RTL_E2167173 | Stony Point | NC | | 05/28/2026 | 8.340 | | 173,804 | 300,000 |
| RTL_E2167174 | Aydlett | NC | | 05/28/2026 | 8.303 | | 152,800 | 435,000 |
| RTL_E2167175 | Houston | TX | | 05/28/2026 | 8.446 | | 123,465 | 445,000 |
| RTL_E2167176 | Fort Worth | TX | | 05/28/2026 | 8.870 | | 94,783 | 294,000 |
| RTL_E2167178 | Zanesville | OH | | 05/28/2026 | 8.675 | | 50,000 | 190,000 |
| RTL_E2167179 | Glenside | PA | | 05/28/2026 | 8.950 | | 3,000 | 686,000 |
| RTL_E2167180 | Philadelphia | PA | | 05/28/2026 | 8.247 | | 25,000 | 230,000 |
| RTL_E2167181 | Cameron | NC | | 05/28/2026 | 8.551 | | 319,750 | 942,000 |
| RTL_E2167182 | Houston | TX | | 05/28/2026 | 8.675 | | 101,036 | 445,000 |
| RTL_E2167183 | Drexel Hill | PA | | 05/28/2026 | 8.247 | | 7,000 | 528,000 |
| RTL_E2167184 | Houston | TX | | 05/28/2026 | 8.698 | | 131,213 | 445,000 |
| RTL_E2167185 | Charlotte | NC | | 05/28/2026 | 8.497 | | 26,914 | 780,000 |
| RTL_E2167249 | Belton | SC | | 05/29/2026 | 8.625 | | 139,393 | 450,000 |
| RTL_E2167250 | Morristown | TN | | 05/29/2026 | 8.250 | | 246,000 | 585,000 |
| RTL_E2167251 | Newark | NJ | | 05/29/2026 | 8.464 | | 59,500 | 578,000 |
| RTL_E2167253 | Nashville | TN | | 05/29/2026 | 8.500 | | 436,484 | 3,500,000 |
| RTL_E2167254 | Nashville | TN | | 05/29/2026 | 9.990 | | 325,000 | 3,350,000 |
| RTL_E2167255 | Nashville | TN | | 05/29/2026 | 8.500 | | 389,838 | 3,450,000 |

# 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_E2167256 | Loudon | TN | | 05/29/2026 | 8.599 | | 203,052 | 645,000 |
| RTL_E2167257 | Duncan | SC | | 05/29/2026 | 8.460 | | 235,904 | 920,000 |
| RTL_E2167258 | Toms River | NJ | | 05/29/2026 | 8.500 | | 41,500 | 720,000 |
| RTL_E2167259 | Spartanburg | SC | | 05/29/2026 | 11.870 | | 40,005 | 245,000 |
| RTL_E2167261 | Spartanburg | SC | | 05/29/2026 | 11.870 | | 53,493 | 240,000 |
| RTL_E2167263 | Farmers Branch | TX | | 05/29/2026 | 7.967 | | 47,000 | 625,000 |
| RTL_E2167264 | North Reading | MA | | 05/29/2026 | 8.483 | | 141,200 | 950,000 |
| RTL_E2167265 | Blythewood | SC | | 05/29/2026 | 13.130 | | 45,000 | 470,000 |
| RTL_E2167266 | Lawrenceville | GA | | 05/29/2026 | 8.323 | | 249,000 | 610,000 |
| RTL_E2167267 | Hattiesburg | MS | | 05/29/2026 | 11.370 | | 29,000 | 245,000 |
| RTL_E2167268 | East Windsor | NJ | | 05/29/2026 | 8.583 | | 241,000 | 1,801,000 |
| RTL_E2167270 | Albuquerque | NM | | 05/29/2026 | 8.370 | | 10,500 | 395,000 |
| RTL_E2167271 | West Columbia | SC | | 05/29/2026 | 11.370 | | 18,000 | 300,000 |
| RTL_E2167274 | Matawan | NJ | | 05/29/2026 | 8.327 | | 94,265 | 815,000 |
| RTL_E2167276 | Lehigh Acres | FL | | 05/29/2026 | 8.327 | | 36,550 | 332,000 |
| RTL_E2167278 | Nashville | TN | | 05/29/2026 | 8.473 | | 69,450 | 700,000 |
| RTL_E2167282 | Florence | AZ | | 05/29/2026 | 8.575 | | 15,500 | 286,000 |
| RTL_E2167283 | Hallandale Beach | FL | | 05/29/2026 | 8.613 | | 38,270 | 630,000 |
| RTL_E2167284 | Houston | TX | | 05/29/2026 | 8.998 | | 55,288 | 516,000 |
| RTL_E2167285 | Mcallen | TX | | 05/29/2026 | 8.700 | | 113,806 | 560,000 |
| RTL_E2167916 | Eagle Pass | TX | | 05/29/2026 | 8.250 | | 59,856 | 335,000 |
| RTL_E2167917 | Eagle Pass | TX | | 05/29/2026 | 8.198 | | 92,712 | 315,000 |
| RTL_E2167918 | Austin | TX | | 05/29/2026 | 8.500 | | 30,468 | 2,400,000 |
| RTL_E2167919 | Orange City | FL | | 05/29/2026 | 8.451 | | 1,000 | 269,000 |
| RTL_E2167920 | Washington | DC | | 05/29/2026 | 8.451 | | 53,400 | 700,000 |
| RTL_E2167921 | Lehigh Acers | FL | | 05/29/2026 | 8.338 | | 252,300 | 500,000 |
| RTL_E2167922 | Tampa | FL | | 05/29/2026 | 9.990 | | 156,455 | 1,470,000 |
| RTL_E2168160 | San Tan Valley | AZ | | 06/01/2026 | 8.625 | | 265,007 | 775,000 |
| RTL_E2168162 | Orange Park | FL | | 06/01/2026 | 8.500 | | 21,363 | 424,000 |
| RTL_E2168165 | Rockaway | NJ | | 06/01/2026 | 8.875 | | 22,170 | 650,000 |
| RTL_E2168166 | New Orleans | LA | | 06/01/2026 | 8.750 | | 113,500 | 355,000 |
| RTL_E2168167 | Auburn | CA | | 06/01/2026 | 8.750 | | 58,833 | 1,301,000 |
| RTL_E2168171 | Glen Allen | VA | | 06/01/2026 | 8.246 | | 107,743 | 500,000 |
| RTL_E2168172 | Saint Paul | MN | | 06/01/2026 | 8.496 | | 6,584 | 260,000 |
| RTL_E2168173 | Littlerock | CA | | 06/01/2026 | 8.871 | | 118,000 | 630,000 |
| RTL_E2168175 | Chicago | IL | | 06/01/2026 | 8.746 | | 119,887 | 650,000 |
| RTL_E2168176 | Savannah | GA | | 06/01/2026 | 8.497 | | 66,249 | 261,725 |
| RTL_E2169333 | Lehigh Acres | FL | | 06/03/2026 | 8.998 | | 100,131 | 480,000 |
| RTL_E2169334 | North Port | FL | | 06/03/2026 | 9.250 | | 87,150 | 450,000 |
| RTL_E2169335 | Willis | TX | | 06/03/2026 | 8.624 | | 949,401 | 1,296,000 |
| RTL_E2169514 | Austin | TX | | 06/04/2026 | 8.997 | | 78,094 | 539,000 |
| RTL_E2169515 | Petersburg | VA | | 06/04/2026 | 8.749 | | 28,000 | 210,000 |
| RTL_E2169516 | Petersburg | VA | | 06/04/2026 | 8.749 | | 61,000 | 235,500 |
| RTL_E2169775 | Pensacola | FL | | 06/05/2026 | 8.624 | | 80,729 | 400,000 |
| RTL_E2169776 | Lehigh Acres | FL | | 06/05/2026 | 8.374 | | 119,400 | 420,000 |
| RTL_E2169778 | Naples | FL | | 06/05/2026 | 8.624 | | 239,050 | 670,000 |
| RTL_E2169779 | Port Charlotte | FL | | 06/05/2026 | 8.625 | | 252,550 | 660,000 |
| RTL_E2169782 | San Antonio | TX | | 06/05/2026 | 8.749 | | 64,700 | 248,000 |
| RTL_E2169783 | Mcallen | TX | | 06/05/2026 | 8.874 | | 153,587 | 480,000 |
| RTL_E2169784 | Lehigh Acres | FL | | 06/05/2026 | 8.370 | | 41,182 | 290,000 |
| RTL_E2170876 | Gatlinburg | TN | | 06/05/2026 | 8.500 | | 175,000 | 2,185,000 |
| RTL_E2170877 | Gatlinburg | TN | | 06/05/2026 | 8.500 | | 254,400 | 2,670,000 |
| RTL_E2170878 | Knoxville | TN | | 06/05/2026 | 13.610 | | 22,100 | 235,000 |
| RTL_E2170879 | Syracuse | NY | | 06/05/2026 | 11.370 | | 2,000 | 608,000 |
| RTL_E2170880 | Kannapolis | NC | | 06/05/2026 | 8.620 | | 112,603 | 300,000 |

# 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_E2171324 | Charlotte | NC | | 06/08/2026 | 8.249 | | 34,055 | 385,000 |
| RTL_E2171326 | Salisbury | NC | | 06/08/2026 | 8.499 | | 126,772 | 390,000 |
| RTL_E2171327 | Charlotte | NC | | 06/08/2026 | 8.499 | | 128,703 | 525,000 |
| RTL_E2171328 | Charlotte | NC | | 06/08/2026 | 8.624 | | 131,726 | 525,000 |
| RTL_E2171329 | Philadelphia | PA | | 06/08/2026 | 8.625 | | 116,458 | 1,050,000 |
| RTL_E2171330 | Charlotte | NC | | 06/08/2026 | 8.500 | | 55,350 | 2,100,000 |
| RTL_E2171331 | Franklinton | NC | | 06/08/2026 | 8.500 | | 171,940 | 1,330,000 |
| RTL_E2171333 | Springfield | PA | | 06/08/2026 | 8.746 | | 137,400 | 806,000 |
| RTL_E2171334 | Stony Point | NC | | 06/08/2026 | 8.496 | | 101,161 | 300,000 |
| RTL_E2171335 | China Grove | NC | | 06/08/2026 | 8.246 | | 189,870 | 430,000 |
| RTL_E2171336 | China Grove | NC | | 06/08/2026 | 8.371 | | 202,068 | 530,000 |
| RTL_E2171337 | Charlotte | NC | | 06/08/2026 | 8.498 | | 88,100 | 1,750,000 |
| RTL_E2171338 | Sebring | FL | | 06/08/2026 | 8.372 | | 45,000 | 320,000 |
| RTL_E2171339 | Charlotte | NC | | 06/08/2026 | 8.748 | | 323,015 | 2,300,000 |
| RTL_E2171340 | Hamlet | NC | | 06/08/2026 | 8.372 | | 61,700 | 310,000 |
| RTL_E2171341 | Houston | TX | | 06/08/2026 | 8.747 | | 91,025 | 445,000 |
| RTL_E2171342 | Houston | TX | | 06/08/2026 | 8.747 | | 91,025 | 445,000 |
| RTL_E2173068 | North Hollywood | CA | | 06/10/2026 | 8.498 | | 72,500 | 1,635,000 |
| RTL_E2173070 | Stockton | CA | | 06/10/2026 | 8.874 | | 40,000 | 365,000 |
| RTL_E2173071 | Palm Harbor | FL | | 06/10/2026 | 8.373 | | 26,326 | 565,000 |
| RTL_E2173154 | Columbus | OH | | 06/11/2026 | 8.374 | | 151,320 | 346,000 |
| RTL_E2173208 | Tucson | AZ | | 06/11/2026 | 8.499 | | 202,130 | 1,400,000 |
| RTL_E2173210 | Marana | AZ | | 06/11/2026 | 8.500 | | 115,000 | 1,350,000 |
| RTL_E2173211 | Marana | AZ | | 06/11/2026 | 8.373 | | 45,116 | 2,500,000 |
| RTL_E2173501 | North Port | FL | | 06/12/2026 | 8.749 | | 82,217 | 390,000 |
| RTL_E2173502 | Lehigh Acres | FL | | 06/12/2026 | 8.495 | | 191,244 | 485,000 |
| RTL_E2173504 | Lehigh Acres | FL | | 06/12/2026 | 8.372 | | 136,274 | 325,000 |
| RTL_E2173505 | Lehigh Acres | FL | | 06/12/2026 | 8.372 | | 134,855 | 325,000 |
| RTL_E2173506 | Naples | FL | | 06/12/2026 | 8.497 | | 172,971 | 585,000 |
| RTL_E2173507 | Naples | FL | | 06/12/2026 | 8.247 | | 196,037 | 596,000 |
| RTL_E2173508 | Mcallen | TX | | 06/12/2026 | 8.371 | | 166,050 | 396,000 |
| RTL_E2173509 | Indianapolis | IN | | 06/12/2026 | 8.746 | | 6,423 | 640,000 |
| RTL_E2173511 | Gary | IN | | 06/12/2026 | 8.499 | | 50,365 | 195,000 |
| RTL_E2173516 | Pittsburgh | PA | | 06/12/2026 | 8.249 | | 96,600 | 785,000 |
| RTL_E2173519 | Eagle Pass | TX | | 06/12/2026 | 8.744 | | 86,025 | 298,000 |
| RTL_E2173520 | Irving | TX | | 06/12/2026 | 8.499 | | 39,000 | 264,000 |
| RTL_E2173521 | Aiea | HI | | 06/12/2026 | 8.374 | | 45,700 | 680,000 |
| RTL_E2173522 | Tampa | FL | | 06/12/2026 | 8.869 | | 47,000 | 297,000 |
| RTL_E2173584 | Melbourne | FL | | 06/12/2026 | 8.869 | | 45,000 | 305,000 |
| RTL_E2175355 | Houston | TX | | 06/17/2026 | 8.374 | | 24,677 | 340,000 |
| RTL_E2175356 | Houston | TX | | 06/17/2026 | 8.374 | | 18,671 | 340,000 |
| RTL_E2175357 | Houston | TX | | 06/17/2026 | 8.374 | | 29,393 | 340,000 |
| RTL_E2175358 | Houston | TX | | 06/17/2026 | 8.374 | | 37,136 | 340,000 |
| RTL_E2175359 | Houston | TX | | 06/17/2026 | 8.374 | | 29,453 | 340,000 |
| RTL_E2175360 | Houston | TX | | 06/17/2026 | 8.374 | | 32,910 | 340,000 |
| RTL_E2175361 | Houston | TX | | 06/17/2026 | 8.374 | | 24,702 | 340,000 |
| RTL_E2175362 | Houston | TX | | 06/17/2026 | 8.374 | | 16,906 | 340,000 |
| RTL_E2175363 | Houston | TX | | 06/17/2026 | 8.374 | | 27,148 | 340,000 |
| RTL_E2175364 | Houston | TX | | 06/17/2026 | 8.374 | | 40,079 | 340,000 |
| RTL_E2175365 | Houston | TX | | 06/17/2026 | 8.374 | | 40,829 | 340,000 |
| RTL_E2175366 | Ocala | FL | | 06/17/2026 | 9.124 | | 542,433 | 1,695,000 |
| RTL_E2175367 | Gainesville | FL | | 06/17/2026 | 8.746 | | 114,502 | 1,580,000 |
| RTL_E2175369 | Guadalupe | AZ | | 06/17/2026 | 8.746 | | 10,000 | 400,000 |
| RTL_E2175370 | Weslaco | TX | | 06/17/2026 | 9.122 | | 274,629 | 2,520,000 |
| RTL_E2175371 | Houston | TX | | 06/17/2026 | 8.621 | | 252,311 | 868,000 |

# 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_E2175506 | Sevierville | TN | | 06/17/2026 | 8.499 | | 111,000 | 1,424,000 |
| RTL_E2175507 | Southfield | MI | | 06/17/2026 | 8.498 | | 40,450 | 430,400 |
| RTL_E2175508 | Woburn | MA | | 06/17/2026 | 8.748 | | 81,750 | 680,000 |
| RTL_E2175510 | Acworth | GA | | 06/17/2026 | 8.748 | | 199,000 | 370,000 |
| RTL_E2175511 | Sicklerville | NJ | | 06/17/2026 | 8.499 | | 50,050 | 361,000 |
| RTL_E2175513 | Linden | NJ | | 06/17/2026 | 8.748 | | 92,000 | 730,000 |
| RTL_E2175544 | Sherwood | AR | | 06/18/2026 | 8.495 | | 70,400 | 297,000 |
| RTL_E2175545 | Tampa | FL | | 06/18/2026 | 8.371 | | 134,100 | 1,150,000 |
| RTL_E2175546 | Tampa | FL | | 06/18/2026 | 8.371 | | 134,100 | 1,150,000 |
| RTL_E2175547 | Tampa | FL | | 06/18/2026 | 8.371 | | 134,100 | 1,150,000 |
| RTL_E2177156 | Oak Park | IL | | 06/23/2026 | 8.499 | | 59,308 | 650,000 |
| RTL_E2177157 | Rome | NY | | 06/23/2026 | 8.499 | | 46,341 | 200,000 |
| RTL_E2177158 | Sevierville | TN | | 06/23/2026 | 8.749 | | 54,000 | 1,560,000 |
| RTL_E2177159 | Fort Worth | TX | | 06/23/2026 | 8.624 | | 32,996 | 570,000 |
| RTL_E2177160 | Franklinton | NC | | 06/23/2026 | 8.749 | | 65,171 | 240,000 |
| RTL_E2177161 | Temple | TX | | 06/23/2026 | 8.744 | | 39,080 | 230,000 |
| RTL_E2177162 | Concord | NC | | 06/23/2026 | 8.370 | | 172,589 | 295,000 |
| RTL_E2177163 | Thackerville | OK | | 06/23/2026 | 8.249 | | 94,533 | 335,000 |
| RTL_E2177164 | Claverack | NY | | 06/23/2026 | 8.495 | | 63,687 | 495,000 |
| RTL_E2177165 | Brewton | AL | | 06/23/2026 | 8.495 | | 35,715 | 170,000 |
| RTL_E2177166 | Salem | OR | | 06/23/2026 | 8.495 | | 15,198 | 467,000 |
| RTL_E2177170 | Belton | TX | | 06/23/2026 | 8.621 | | 49,747 | 335,000 |
| RTL_E2177171 | Cedar Park | TX | | 06/23/2026 | 8.497 | | 12,112 | 660,000 |
| RTL_E2177354 | Philadelphia | PA | | 06/25/2026 | 8.874 | | 25,000 | 237,000 |
| RTL_E2179098 | Hendersonville | NC | | 06/30/2026 | 8.495 | | 24,440 | 320,000 |
| RTL_E2179099 | Lilesville | NC | | 06/30/2026 | 8.371 | | 27,500 | 225,000 |
| RTL_E2179401 | Cleveland | OH | | 06/30/2026 | 8.625 | | 36,830 | 160,000 |
| RTL_E2179403 | National City | CA | | 06/30/2026 | 8.495 | | 58,750 | 995,000 |
| RTL_E2179404 | Minneapolis | MN | | 06/30/2026 | 8.371 | | 34,230 | 220,000 |
| RTL_E2179406 | Richmond | VA | | 06/30/2026 | 8.372 | | 14,200 | 385,000 |
| RTL_E2179407 | Memphis | TN | | 06/30/2026 | 8.622 | | 33,500 | 145,000 |
| RTL_E2179408 | Old Town | ME | | 06/30/2026 | 8.622 | | 27,700 | 320,000 |
| RTL_E2179409 | Dayton | OH | | 06/30/2026 | 8.497 | | 12,300 | 130,000 |
| RTL_E2179411 | East Chicago | IN | | 06/30/2026 | 8.748 | | 49,000 | 210,000 |
| RTL_E2179413 | Richmond | VA | | 06/30/2026 | 8.873 | | 24,779 | 550,000 |
| RTL_E2180223 | Miami | FL | | 07/06/2026 | 8.375 | 226,800 | 14,220 | 460,000 |
| RTL_E2180224 | Raritan | NJ | | 07/06/2026 | 8.371 | 355,500 | | 740,000 |
| RTL_E2182119 | Miami | FL | | 07/08/2026 | 8.749 | 510,835 | | 786,000 |
| RTL_E2182120 | Houston | TX | | 07/08/2026 | 8.374 | 1,356,075 | | 2,000,000 |
| RTL_E2182121 | Cos Cob | CT | | 07/08/2026 | 8.499 | 1,398,250 | | 1,925,000 |
| RTL_E2182122 | Plano | TX | | 07/08/2026 | 8.371 | 1,000,900 | 260,829 | 1,900,000 |
| RTL_E2182123 | Plano | TX | | 07/08/2026 | 8.374 | 1,034,600 | 27,675 | 2,200,000 |
| RTL_E2182149 | Chula Vista | CA | | 07/08/2026 | 8.373 | 627,450 | 66,850 | 935,000 |
| RTL_E2182212 | Albany | OR | | 07/09/2026 | 8.496 | 127,705 | | 365,000 |
| RTL_E2182213 | Kuna | ID | | 07/09/2026 | 8.497 | 230,145 | | 405,000 |
| RTL_E2182214 | Bordentown | NJ | | 07/09/2026 | 8.372 | 336,520 | 21,600 | 465,000 |
| RTL_E2182364 | Miami Gardens | FL | | 07/10/2026 | 8.373 | 280,650 | | 610,000 |
| RTL_E2182365 | Franklin | TN | | 07/10/2026 | 8.372 | 229,695 | | 965,000 |
| RTL_E2182366 | Pembroke Pines | FL | | 07/10/2026 | 8.249 | 125,000 | | 260,000 |
| RTL_E2182367 | Kansas City | MO | | 07/10/2026 | 8.874 | 127,526 | | 350,000 |
| RTL_E2184595 | Otsego | MN | | 07/15/2026 | 8.374 | 265,300 | 11,000 | 400,000 |
| RTL_E2184596 | Palatka | FL | | 07/15/2026 | 8.374 | 134,915 | 26,085 | 230,000 |
| RTL_E2184597 | St. Petersburg | FL | | 07/15/2026 | 8.499 | 179,000 | 48,000 | 425,000 |
| RTL_E2184598 | Minneapolis | MN | | 07/15/2026 | 8.246 | 199,840 | 70,000 | 400,000 |
| RTL_E2184630 | Durham | NC | | 07/16/2026 | 7.999 | 208,738 | 20,482 | 318,000 |

# 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_E2184631 | Philadelphia | PA | | 07/16/2026 | 8.622 | 420,650 | 17,800 | 745,000 |
| RTL_E2184632 | Philadelphia | PA | | 07/16/2026 | 8.497 | 295,250 | 12,350 | 450,000 |
| RTL_E2184633 | Arlington | TX | | 07/16/2026 | 8.622 | 138,700 | | 350,000 |
| RTL_E2184634 | Pittsburgh | PA | | 07/16/2026 | 8.373 | 180,000 | | 303,500 |
| RTL_E2184635 | Cleveland | OH | | 07/16/2026 | 8.497 | 58,500 | 3,550 | 154,000 |
| RTL_E2184636 | Newfield | NJ | | 07/16/2026 | 8.373 | 130,200 | | 305,000 |
| RTL_E2184637 | Dallas | GA | | 07/16/2026 | 8.373 | 321,216 | | 557,000 |
| RTL_E2184638 | Pittsburgh | PA | | 07/16/2026 | 7.998 | 43,920 | | 210,300 |
| RTL_E2184639 | Allen | TX | | 07/16/2026 | 8.499 | 270,000 | 22,550 | 460,000 |
| RTL_E2184657 | Tampa | FL | | 07/16/2026 | 8.497 | 112,500 | 36,320 | 310,000 |
| RTL_E2184658 | Menlo Park | CA | | 07/16/2026 | 8.498 | 500,000 | | 1,325,000 |
| RTL_E2184659 | Littlerock | CA | | 07/16/2026 | 8.496 | 314,500 | 13,418 | 585,000 |
| RTL_E2184660 | Boynton Beach | FL | | 07/16/2026 | 8.496 | 259,200 | 10,800 | 400,000 |
| RTL_E2184661 | Front Royal | VA | | 07/16/2026 | 8.495 | 166,500 | 52,020 | 390,000 |
| RTL_E2184662 | Buckeye | AZ | | 07/16/2026 | 8.499 | 1,175,000 | | 3,250,000 |
| RTL_E2184663 | Houston | TX | | 07/16/2026 | 8.498 | 206,250 | | 275,000 |
| RTL_E2184664 | Newport Beach | CA | | 07/16/2026 | 8.499 | 2,160,000 | | 3,400,000 |
| RTL_E2184665 | Fremont | CA | | 07/16/2026 | 8.499 | 1,533,333 | | 2,300,000 |
| RTL_E2184666 | Ladson | SC | | 07/16/2026 | 8.496 | 231,964 | | 351,000 |
| RTL_E2184667 | Saint Petersburg | FL | | 07/16/2026 | 8.495 | 136,000 | 6,375 | 250,000 |
| RTL_E2184668 | Ventura | CA | | 07/16/2026 | 8.498 | 1,611,153 | 136,365 | 2,600,000 |
| RTL_E2184669 | Sanford | NC | | 07/16/2026 | 8.496 | 132,000 | | 300,000 |
| RTL_E2184670 | Pflugerville | TX | | 07/16/2026 | 8.495 | 189,000 | | 300,000 |
| RTL_E2184671 | New Port Richey | FL | | 07/16/2026 | 8.495 | 106,250 | | 210,000 |
| RTL_E2184672 | Forest City | NC | | 07/16/2026 | 8.498 | 110,500 | | 210,000 |
| RTL_E2184673 | Charlotte | NC | | 07/16/2026 | 8.496 | 184,590 | | 310,000 |
| RTL_E2184674 | Austin | TX | | 07/16/2026 | 8.497 | 316,795 | 22,772 | 550,000 |
| RTL_E2184675 | Garner | NC | | 07/16/2026 | 8.497 | 221,400 | | 350,000 |
| RTL_E2184676 | Saginaw | TX | | 07/16/2026 | 8.496 | 140,650 | | 250,000 |
| RTL_E2184677 | Charlotte | NC | | 07/16/2026 | 8.497 | 202,500 | 34,871 | 325,000 |
| RTL_E2184678 | San Antonio | TX | | 07/16/2026 | 8.496 | 150,300 | | 300,000 |
| RTL_E2184679 | Columbus | OH | | 07/16/2026 | 8.497 | 162,000 | 54,000 | 315,000 |
| RTL_E2184680 | Mountain View | CA | | 07/16/2026 | 8.498 | 1,417,500 | | 2,125,000 |
| RTL_E2184681 | Auburn | ME | | 07/16/2026 | 8.498 | 122,671 | 16,850 | 400,000 |
| RTL_E2184682 | Duchesne | UT | | 07/16/2026 | 8.496 | 140,250 | | 285,000 |
| RTL_E2184683 | Van Nuys | CA | | 07/16/2026 | 8.498 | 896,750 | 29,453 | 1,550,000 |
| RTL_E2184684 | Jacksonville | FL | | 07/16/2026 | 8.496 | 179,500 | | 250,000 |
| RTL_E2184685 | Austin | TX | | 07/16/2026 | 8.498 | 342,000 | | 636,000 |
| RTL_E2184686 | Carrollton | TX | | 07/16/2026 | 8.497 | 168,750 | | 340,000 |
| RTL_E2185103 | St. Cloud | FL | | 07/17/2026 | 8.499 | 371,000 | | 560,000 |
| RTL_E2185104 | Chicago | IL | | 07/17/2026 | 8.871 | 87,050 | 29,520 | 265,000 |
| RTL_E2185105 | Miami | FL | | 07/17/2026 | 8.245 | 262,413 | | 505,000 |
| RTL_E2185106 | Miami | FL | | 07/17/2026 | 8.624 | 201,875 | | 405,000 |
| RTL_E2186712 | Tucson | AZ | | 07/21/2026 | 8.249 | 705,424 | 15,498 | 1,400,000 |
| RTL_E2186713 | Tacoma | WA | | 07/21/2026 | 8.498 | 473,200 | 46,599 | 880,000 |
| RTL_E2186714 | Winthrop | MA | | 07/21/2026 | 8.624 | 250,000 | | 1,300,000 |
| RTL_E2186715 | Leavenworth | KS | | 07/21/2026 | 8.499 | 80,500 | 16,686 | 170,000 |
| RTL_E2186716 | Ontario | CA | | 07/21/2026 | 9.374 | 325,000 | | 450,000 |
| RTL_E2186717 | Colorado Springs | CO | | 07/21/2026 | 8.496 | 194,999 | | 350,000 |
| RTL_E2186718 | Jackson | MS | | 07/21/2026 | 8.746 | 131,855 | | 230,000 |
| RTL_E2186719 | Minneapolis | MN | | 07/21/2026 | 8.747 | 111,791 | 31,350 | 225,000 |
| RTL_E2186720 | Tyler | TX | | 07/21/2026 | 8.871 | 145,670 | 10,000 | 300,000 |
| RTL_E2186807 | Kansas City | KS | | 07/22/2026 | 8.499 | 168,000 | | 325,000 |
| RTL_E2186808 | San Diego | CA | | 07/22/2026 | 8.746 | 639,625 | 64,050 | 1,030,000 |
| RTL_E2186809 | North Miami | FL | | 07/22/2026 | 8.496 | 1,515,000 | | 2,100,000 |

# 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_E2187030 | Morris Plains | NJ | | 07/23/2026 | 8.498 | 339,783 | 48,275 | 630,000 |
| RTL_E2187031 | Noblesville | IN | | 07/23/2026 | 8.747 | 197,200 | | 265,000 |
| RTL_E2187032 | Llano | TX | | 07/23/2026 | 8.874 | 292,500 | | 450,000 |
| RTL_E2187033 | Gulfport | FL | | 07/23/2026 | 8.873 | 348,300 | 33,750 | 605,000 |
| RTL_E2187034 | Fort Pierce | FL | | 07/23/2026 | 8.498 | 140,250 | | 205,000 |
| RTL_E2187035 | Mount Holly | NC | | 07/23/2026 | 8.873 | 241,875 | | 340,000 |
| RTL_E2187036 | China Grove | NC | | 07/23/2026 | 8.748 | 231,900 | | 400,000 |
| RTL_E2187037 | Arlington | TX | | 07/23/2026 | 8.623 | 197,999 | | 346,000 |
| RTL_E2187038 | Port Richey | FL | | 07/23/2026 | 8.498 | 139,792 | | 260,000 |
| RTL_E2187039 | Phoenix | AZ | | 07/23/2026 | 8.498 | 209,100 | | 345,000 |
| RTL_E2187040 | Savannah | GA | | 07/23/2026 | 8.748 | 344,250 | | 725,000 |
| RTL_E2187041 | Eastvale | CA | | 07/23/2026 | 8.499 | 400,000 | | 850,000 |
| RTL_E2187042 | Charlotte | NC | | 07/23/2026 | 8.497 | 231,599 | 17,582 | 370,000 |
| RTL_E2187043 | Atlanta | GA | | 07/23/2026 | 8.372 | 207,000 | 28,621 | 425,000 |
| RTL_E2187044 | Humble | TX | | 07/23/2026 | 8.373 | 209,199 | 50,000 | 360,000 |
| RTL_E2187045 | Saint Petersburg | FL | | 07/23/2026 | 8.998 | 235,380 | 18,062 | 425,000 |
| RTL_E2187046 | Red Oak | TX | | 07/23/2026 | 8.748 | 160,200 | 51,854 | 295,000 |
| RTL_E2189375 | Mansfield | OH | | 07/28/2026 | 9.125 | 53,777 | 14,642 | 140,000 |
| RTL_E2189376 | Chatsworth | CA | | 07/28/2026 | 8.747 | 690,000 | | 1,920,000 |
| RTL_E2189377 | Brookhaven | PA | | 07/28/2026 | 8.373 | 115,100 | 10,000 | 200,000 |
| RTL_E2189412 | Houston | TX | | 07/29/2026 | 8.373 | 151,480 | | 216,400 |
| RTL_E2189413 | Philadelphia | PA | | 07/29/2026 | 8.498 | 69,700 | | 280,000 |
| RTL_E2189414 | Deerfield Beach | FL | | 07/29/2026 | 8.622 | 367,000 | | 670,000 |
| RTL_E2189415 | Riverdale | GA | | 07/29/2026 | 8.622 | 121,271 | 43,063 | 260,000 |
| RTL_E2189416 | Waukegan | IL | | 07/29/2026 | 8.498 | 116,000 | 9,955 | 235,000 |
| RTL_E2189417 | Pittsburgh | PA | | 07/29/2026 | 8.873 | 141,582 | | 340,000 |
| RTL_E2189577 | Charleston | SC | | 07/30/2026 | 8.625 | 422,100 | | 760,000 |
| RTL_E2189578 | Philadelphia | PA | | 07/30/2026 | 8.621 | 51,619 | 27,900 | 235,000 |
| RTL_E2189579 | Charlotte | NC | | 07/30/2026 | 8.371 | 514,000 | | 805,000 |
| RTL_E2189580 | Springfield | PA | | 07/30/2026 | 8.246 | 313,400 | 78,475 | 622,000 |
| RTL_E2189581 | New Orleans | LA | | 07/30/2026 | 8.370 | 152,900 | | 350,000 |
| RTL_E2189582 | Philadelphia | PA | | 07/30/2026 | 8.621 | 206,588 | 181,800 | 715,000 |
| RTL_E2189583 | Philadelphia | PA | | 07/30/2026 | 8.621 | 187,638 | 201,850 | 740,000 |
| RTL_E2189584 | Columbus | OH | | 07/30/2026 | 7.997 | 131,680 | 16,220 | 238,000 |
| RTL_E2189585 | Duquesne | PA | | 07/30/2026 | 8.622 | 43,250 | | 191,500 |
| RTL_E2189586 | Charlotte | NC | | 07/30/2026 | 8.372 | 535,500 | | 765,000 |
| RTL_E2189587 | Oldmans Township | NJ | | 07/30/2026 | 8.372 | 151,100 | 1,750 | 360,000 |
| RTL_E2189588 | Philadelphia | PA | | 07/30/2026 | 8.373 | 258,700 | 103,100 | 605,000 |
| RTL_E2189589 | Columbus | OH | | 07/30/2026 | 8.248 | 86,900 | | 255,000 |
| RTL_E2189590 | Philadelphia | PA | | 07/30/2026 | 8.747 | 134,000 | 32,800 | 350,000 |
| RTL_E2189591 | Lehigh Acres | FL | | 07/29/2026 | 7.497 | 0 | | 318,000 |
| RTL_E2192290 | Chickasha | OK | | 08/04/2026 | 8.996 | 72,465 | 30,000 | 170,000 |
| RTL_E2192291 | Bloomfield Hills | MI | | 08/04/2026 | 8.872 | 326,175 | | 434,900 |
| RTL_E2192292 | East Bend | NC | | 08/04/2026 | 8.622 | 104,595 | 6,600 | 260,000 |
| RTL_E2192293 | Cleveland | OH | | 08/04/2026 | 8.623 | 117,448 | | 195,747 |
| RTL_E2192294 | Saint Paul | MN | | 08/04/2026 | 8.374 | 80,269 | | 204,000 |
| RTL_E2192295 | Waco | TX | | 08/04/2026 | 8.248 | 119,662 | 28,740 | 250,000 |
| RTL_E2192296 | Racine | WI | | 08/04/2026 | 8.374 | 134,000 | 15,000 | 250,000 |
| RTL_E2194060 | Fort Worth | TX | | 08/05/2026 | 8.624 | 204,000 | | 342,000 |
| RTL_E2194061 | Bloomington | CA | | 08/05/2026 | 8.875 | 400,500 | | 685,000 |
| RTL_E2194062 | Fontana | CA | | 08/05/2026 | 8.875 | 376,000 | | 625,000 |
| RTL_E2194063 | San Jose | CA | | 08/05/2026 | 8.750 | 487,065 | | 725,000 |
| RTL_E2194064 | Hilton Head Island | SC | | 08/05/2026 | 8.495 | 699,000 | | 2,400,000 |
| RTL_E2194065 | Newark | CA | | 08/05/2026 | 8.500 | 1,012,500 | | 1,475,000 |
| RTL_E2194066 | Omaha | NE | | 08/05/2026 | 8.742 | 160,225 | 17,255 | 270,000 |

# 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_E2194067 | Hopewell | VA | | 08/05/2026 | 8.624 | 161,500 | 14,365 | 265,000 |
| RTL_E2194068 | Schertz | TX | | 08/05/2026 | 8.625 | 185,330 | | 300,000 |
| RTL_E2194069 | Concord | NC | | 08/05/2026 | 8.624 | 293,399 | 21,155 | 650,000 |
| RTL_E2194070 | Goodlettsville | TN | | 08/05/2026 | 8.495 | 123,534 | 62,000 | 540,000 |
| RTL_E2194071 | Austin | TX | | 08/05/2026 | 8.625 | 416,250 | 37,800 | 750,000 |
| RTL_E2194072 | Gastonia | NC | | 08/05/2026 | 8.749 | 108,900 | 13,590 | 215,000 |
| RTL_E2194073 | Mableton | GA | | 08/05/2026 | 8.617 | 173,700 | | 365,000 |
| RTL_E2194074 | Salt Lake City | UT | | 08/05/2026 | 8.625 | 564,300 | | 1,100,000 |
| RTL_E2194075 | Annapolis | MD | | 08/05/2026 | 8.500 | 454,927 | | 855,000 |
| RTL_E2194076 | Anaheim | CA | | 08/05/2026 | 8.500 | 864,000 | | 1,300,000 |
| RTL_E2194077 | Acworth | GA | | 08/05/2026 | 8.617 | 274,500 | | 410,000 |
| RTL_E2194078 | Dallas | TX | | 08/05/2026 | 8.624 | 441,875 | 21,438 | 725,000 |
| RTL_E2194079 | Austin | TX | | 08/05/2026 | 8.375 | 269,100 | | 555,000 |
| RTL_E2194080 | Charlotte | NC | | 08/05/2026 | 8.621 | 352,750 | | 715,000 |
| RTL_E2194081 | Monroe | GA | | 08/05/2026 | 8.746 | 206,250 | | 275,000 |
| RTL_E2194082 | Davie | FL | | 08/05/2026 | 8.494 | 314,500 | | 510,000 |
| RTL_E2194083 | Laredo | TX | | 08/05/2026 | 8.499 | 191,250 | | 290,000 |
| RTL_E2194084 | Leander | TX | | 08/05/2026 | 8.624 | 229,500 | | 360,000 |
| RTL_E2194085 | Sandy | UT | | 08/05/2026 | 8.625 | 407,700 | 28,044 | 640,000 |
| RTL_E2194086 | Saint Petersburg | FL | | 08/05/2026 | 8.620 | 175,500 | | 325,000 |
| RTL_E2194087 | Farmers Branch | TX | | 08/05/2026 | 8.368 | 256,500 | 57,195 | 450,000 |
| RTL_E2194088 | Tampa | FL | | 08/05/2026 | 8.493 | 261,375 | | 365,000 |
| RTL_E2194089 | Nashville | TN | | 08/05/2026 | 8.368 | 307,068 | | 475,000 |
| RTL_E2194090 | West Jordan | UT | | 08/05/2026 | 8.618 | 324,000 | 12,166 | 545,000 |
| RTL_E2196720 | Cheverly | MD | | 08/12/2026 | 8.748 | 293,250 | | 570,000 |
| RTL_E2196721 | Sarasota | FL | | 08/12/2026 | 8.749 | 199,750 | | 350,000 |
| RTL_E2196722 | Atlanta | GA | | 08/12/2026 | 8.374 | 206,210 | 56,046 | 600,000 |
| RTL_E2196723 | Winston Salem | NC | | 08/12/2026 | 8.499 | 197,230 | | 325,000 |
| RTL_E2196724 | Lehigh Acres | FL | | 08/12/2026 | 8.747 | 23,246 | 37,900 | 325,000 |
| RTL_E2196725 | Newport News | VA | | 08/12/2026 | 8.866 | 69,875 | | 250,000 |
| RTL_E2196726 | Apopka | FL | | 08/12/2026 | 8.374 | 288,000 | | 445,000 |
| RTL_E2196727 | Ocala | FL | | 08/12/2026 | 8.743 | 95,200 | 16,277 | 200,000 |
| RTL_E2196728 | Ocala | FL | | 08/12/2026 | 8.623 | 160,650 | | 260,000 |
| RTL_E2196729 | Colorado Springs | CO | | 08/12/2026 | 9.366 | 203,994 | 32,648 | 350,000 |
| RTL_E2196730 | Canton | GA | | 08/12/2026 | 8.368 | 166,500 | | 315,000 |
| RTL_E2196731 | Keller | TX | | 08/12/2026 | 8.622 | 344,250 | | 600,000 |
| RTL_E2196732 | Austin | TX | | 08/12/2026 | 8.374 | 200,250 | 35,104 | 390,000 |
| RTL_E2196826 | Norwood | NC | | 08/13/2026 | 7.499 | 9,321 | | 200,000 |
| RTL_E2196827 | Norwood | NC | | 08/13/2026 | 7.499 | 9,321 | | 200,000 |
| RTL_E2196828 | Norwood | NC | | 08/13/2026 | 7.499 | 9,321 | | 200,000 |
| RTL_E2196829 | Norwood | NC | | 08/13/2026 | 7.499 | 9,321 | | 200,000 |
| RTL_E2196837 | Rancho Cucamonga | CA | | 08/13/2026 | 8.493 | 1,173,941 | | 2,090,000 |
| RTL_E2196838 | Rancho Cucamonga | CA | | 08/13/2026 | 8.493 | 1,209,592 | | 2,100,000 |
| RTL_E2196839 | Rancho Cucamonga | CA | | 08/13/2026 | 8.493 | 1,186,368 | | 2,002,000 |
| RTL_E2196840 | Fairfax | VA | | 08/13/2026 | 8.495 | 484,775 | | 742,000 |
| RTL_E2196841 | Bellflower | CA | | 08/13/2026 | 8.497 | 622,662 | | 1,600,000 |
| RTL_E2198213 | Sunland | CA | | 08/17/2026 | 8.249 | 52,200 | | 1,500,000 |
| RTL_E2198214 | Atlanta | GA | | 08/17/2026 | 8.624 | 121,555 | 12,400 | 250,000 |
| RTL_E2198277 | Detroit | MI | | 08/18/2026 | 7.999 | 27,250 | | 225,000 |
| RTL_E2198278 | Oklahoma City | OK | | 08/18/2026 | 8.499 | 85,825 | | 185,000 |
| RTL_E2198279 | Breckenridge | TX | | 08/18/2026 | 8.999 | 39,700 | 11,500 | 140,000 |
| RTL_E2198280 | Naples | FL | | 08/18/2026 | 8.499 | 205,600 | | 350,000 |
| RTL_E2198281 | Taft | CA | | 08/18/2026 | 8.620 | 199,500 | | 395,000 |
| RTL_E2198282 | Fairfield | CT | | 08/18/2026 | 8.246 | 353,400 | | 1,100,000 |
| RTL_E2199321 | Palm Bay | FL | | 08/21/2026 | 8.499 | 371,150 | | 571,000 |

# 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_E2199322 | Orange Park | FL | | 08/21/2026 | 8.249 | 186,624 | | 365,000 |
| RTL_E2199323 | Spokane | WA | | 08/21/2026 | 8.499 | 436,661 | | 1,020,000 |
| RTL_E2199324 | Portland | ME | | 08/21/2026 | 8.496 | 611,250 | | 815,000 |
| RTL_E2199325 | River Ridge | LA | | 08/21/2026 | 8.499 | 132,888 | | 360,000 |
| RTL_E2199326 | Stockton | CA | | 08/21/2026 | 8.624 | 221,000 | | 398,000 |
| RTL_E2199327 | Haughton | LA | | 08/21/2026 | 7.996 | 129,018 | | 219,000 |
| RTL_E2199328 | Dallas | TX | | 08/21/2026 | 8.617 | 1,643,000 | | 5,200,000 |
| RTL_E2199329 | Oakland | CA | | 08/21/2026 | 8.497 | 304,000 | | 575,000 |
| RTL_E2201670 | Austin | TX | | 08/26/2026 | 8.374 | 406,000 | | 580,000 |
| RTL_E2201671 | Austin | TX | | 08/26/2026 | 8.374 | 483,000 | | 690,000 |
| RTL_E2201672 | Tampa | FL | | 08/26/2026 | 8.499 | 656,125 | | 905,000 |
| RTL_E2201673 | Chula Vista | CA | | 08/26/2026 | 8.500 | 661,900 | | 1,050,000 |
| RTL_E2201674 | San Antonio | TX | | 08/26/2026 | 8.375 | 153,300 | | 219,000 |
| RTL_E2201675 | Forney | TX | | 08/26/2026 | 8.375 | 420,000 | | 600,000 |
| RTL_E2201676 | Dallas | TX | | 08/26/2026 | 8.499 | 374,500 | | 535,000 |
| RTL_E2201930 | Newnan | GA | | 08/28/2026 | 8.375 | 836,500 | | 1,195,000 |
| RTL_E2201931 | Jonesboro | GA | | 08/28/2026 | 8.874 | 111,200 | | 235,000 |
| RTL_E2201932 | Los Angeles | CA | | 08/28/2026 | 8.499 | 592,500 | | 885,000 |
| RTL_E2201940 | Charlotte | NC | | 08/28/2026 | 7.498 | 200,063 | | 1,360,000 |
| RTL_E2201941 | North Charleston | SC | | 08/28/2026 | 7.498 | 175,000 | | 903,000 |
| RTL_E2201942 | Erlanger | KY | | 08/28/2026 | 7.498 | 130,500 | | 255,000 |
| RTL_E2203801 | San Marcos | CA | | 08/31/2026 | 8.249 | 1,259,037 | | 1,700,000 |
| RTL_E2203802 | Norco | CA | | 08/31/2026 | 8.247 | 510,900 | | 785,000 |
| RTL_E2203803 | San Diego | CA | | 08/31/2026 | 8.772 | 975,147 | | 1,850,000 |
| RTL_E2204685 | Centennial | CO | | 09/02/2026 | 8.625 | 558,222 | | 813,000 |
| RTL_E2204686 | Austin | TX | | 09/02/2026 | 8.625 | 1,002,000 | | 1,350,000 |
| RTL_E2204687 | Morgantown | WV | | 09/02/2026 | 8.500 | 85,600 | | 245,000 |
| RTL_E2204688 | Newport Beach | CA | | 09/02/2026 | 8.500 | 1,560,997 | | 2,400,000 |
| RTL_E2204689 | Haines City | FL | | 09/02/2026 | 8.500 | 104,000 | | 225,000 |
| RTL_E2204690 | Jacksonville | FL | | 09/02/2026 | 8.375 | 222,300 | | 430,000 |
| RTL_E2204691 | Destin | FL | | 09/02/2026 | 8.250 | 215,000 | | 400,000 |
| RTL_E2204692 | La Quinta | CA | | 09/02/2026 | 8.500 | 415,000 | | 800,000 |
| RTL_E2204693 | New Bedford | MA | | 09/02/2026 | 8.625 | 289,800 | | 440,000 |
| RTL_E2204694 | Jacksonville | FL | | 09/02/2026 | 8.625 | 332,100 | | 450,000 |
| RTL_E2204695 | Silver Spring | MD | | 09/02/2026 | 8.500 | 94,500 | | 135,000 |
| RTL_E2204696 | Atlanta | GA | | 09/02/2026 | 8.750 | 96,875 | | 265,000 |
| RTL_E2204697 | Lebanon | TN | | 09/02/2026 | 8.250 | 125,000 | | 311,000 |
| RTL_E2204698 | Seneca | SC | | 09/02/2026 | 8.500 | 600,000 | | 800,000 |
| RTL_E2204699 | Charlotte | NC | | 09/02/2026 | 8.618 | 180,000 | | 340,000 |
| RTL_E2204700 | Austin | TX | | 09/02/2026 | 8.621 | 234,000 | 76,050 | 480,000 |
| RTL_E2204701 | Irving | TX | | 09/02/2026 | 8.494 | 201,875 | | 315,000 |
| RTL_E2204702 | Charlotte | NC | | 09/02/2026 | 8.622 | 140,955 | | 230,000 |
| RTL_E2204708 | Universal City | TX | | 09/02/2026 | 8.623 | 86,650 | | 202,000 |
| RTL_E2204709 | Durham | NC | | 09/02/2026 | 8.499 | 174,250 | | 266,000 |
| RTL_E2204710 | Houston | TX | | 09/02/2026 | 8.873 | 324,375 | | 790,000 |
| RTL_E2204711 | Joliet | IL | | 09/02/2026 | 8.874 | 112,865 | | 240,000 |
| RTL_E2204712 | Fort Worth | TX | | 09/02/2026 | 8.873 | 115,250 | | 320,000 |
| RTL_E2205019 | Chicago | IL | | 09/04/2026 | 8.500 | 82,200 | | 337,000 |
| RTL_E2205020 | Oxford | GA | | 09/04/2026 | 8.248 | 90,846 | | 240,000 |
| RTL_E2205021 | Hinesville | GA | | 09/04/2026 | 8.498 | 111,655 | | 205,000 |
| RTL_E2205022 | Spring Branch | TX | | 09/04/2026 | 8.248 | 1,106,400 | | 2,200,000 |
| RTL_E2205023 | Burleson | TX | | 09/04/2026 | 8.499 | 111,095 | | 215,000 |
| RTL_E2216184 | Chicago | IL | | 09/23/2026 | 8.621 | 104,099 | | 350,000 |
| RTL_E2216185 | Brownsville | TX | | 09/23/2026 | 8.622 | 98,819 | | 290,000 |
| RTL_E2216186 | West Palm Beach | FL | | 09/23/2026 | 8.498 | 467,500 | | 790,000 |

# 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_E2216187 | Chicago | IL | | 09/23/2026 | 8.373 | 146,625 | | 285,000 |
| RTL_E2216188 | Cape Coral | FL | | 09/23/2026 | 8.374 | 183,240 | | 2,825,000 |
| RTL_E2216191 | Austin | TX | | 09/23/2026 | 8.498 | 385,485 | | 620,000 |
| RTL_E2216192 | Austin | TX | | 09/23/2026 | 8.499 | 133,456 | | 940,000 |
| RTL_E2216193 | Lake Los Angeles | CA | | 09/23/2026 | 8.498 | 204,000 | | 375,000 |
| RTL_E2216194 | Austin | TX | | 09/23/2026 | 8.499 | 133,456 | | 940,000 |
| RTL_E2216195 | Austin | TX | | 09/23/2026 | 8.499 | 133,456 | | 940,000 |
| RTL_E2216196 | Yuma | AZ | | 09/23/2026 | 8.747 | 306,000 | | 475,000 |
| RTL_E2216197 | Clearwater | FL | | 09/23/2026 | 8.374 | 208,800 | | 360,000 |
| RTL_E2216198 | Leominster | MA | | 09/23/2026 | 8.497 | 408,000 | | 675,000 |
| RTL_E2216328 | Dunedin | FL | | 09/23/2026 | 7.495 | 504,000 | | 880,000 |
| RTL_E2216331 | Union City | NJ | | 09/24/2026 | 8.874 | 613,250 | | 2,515,000 |
| RTL_E2216332 | Elmont | NY | | 09/24/2026 | 8.371 | 645,330 | | 1,500,000 |
| RTL_E2216333 | Philadelphia | PA | | 09/24/2026 | 8.246 | 15,000 | | 535,000 |
| RTL_E2216353 | Greenville | SC | | 09/24/2026 | 8.500 | 214,500 | | 1,400,000 |
| RTL_E2216354 | Granbury | TX | | 09/24/2026 | 8.499 | 70,639 | | 225,000 |
| RTL_E2216355 | Philadelphia | PA | | 09/24/2026 | 8.249 | 170,907 | | 330,000 |
| RTL_E2216356 | Philadelphia | PA | | 09/24/2026 | 8.249 | 107,633 | | 265,000 |
| RTL_E2216357 | Palmyra | NJ | | 09/24/2026 | 7.500 | 186,750 | | 440,000 |
| RTL_E2216358 | Houston | TX | | 09/24/2026 | 8.749 | 308,217 | | 1,030,000 |
| RTL_E2216359 | Erlanger | KY | | 09/24/2026 | 7.500 | 171,260 | | 245,000 |
| RTL_E2216360 | Anderson | SC | | 09/24/2026 | 7.500 | 22,500 | | 520,000 |
| RTL_E2216361 | Dallas | NC | | 09/24/2026 | 8.249 | 69,141 | | 260,000 |
| RTL_E2216362 | Maiden | NC | | 09/24/2026 | 8.499 | 6,500 | | 430,000 |
| RTL_E2216363 | Lansdowne | PA | | 09/24/2026 | 8.744 | 192,450 | | 410,000 |
| RTL_E2216364 | Landis | NC | | 09/24/2026 | 8.370 | 4,663 | | 440,000 |
| RTL_E2216365 | Coatesville | PA | | 09/24/2026 | 8.497 | 186,722 | | 660,000 |
| RTL_E2216366 | Philadelphia | PA | | 09/24/2026 | 8.370 | 150,830 | | 315,000 |
| RTL_E2216367 | Lincolnton | NC | | 09/24/2026 | 7.500 | 5,993 | | 297,000 |
| RTL_E2216368 | Wilmington | DE | | 09/24/2026 | 8.498 | 93,500 | | 179,000 |
| RTL_E2216542 | Rowlett | TX | | 09/25/2026 | 8.372 | 344,063 | | 960,000 |
| RTL_E2216543 | Edinburg | TX | | 09/25/2026 | 8.623 | 44,895 | | 274,000 |
| RTL_E2216544 | Middletown | NJ | | 09/25/2026 | 8.498 | 514,415 | | 2,180,000 |
| RTL_E2216545 | Boca Raton | FL | | 09/25/2026 | 8.623 | 396,810 | | 825,000 |
| RTL_E2216570 | Miami | FL | | 09/25/2026 | 8.375 | 405,000 | | 2,750,000 |
| RTL_E2216571 | Winthrop | MA | | 09/25/2026 | 8.625 | 252,248 | | 1,250,000 |
| RTL_E2216572 | Atlanta | GA | | 09/25/2026 | 8.500 | 256,500 | | 515,000 |
| RTL_E2216573 | San Diego | CA | | 09/25/2026 | 8.499 | 835,750 | | 1,300,000 |
| RTL_E2216574 | Sacramento | CA | | 09/25/2026 | 8.499 | 28,750 | | 750,000 |
| RTL_E2216575 | Sacramento | CA | | 09/25/2026 | 8.499 | 28,750 | | 750,000 |
| RTL_E2216576 | Sacramento | CA | | 09/25/2026 | 8.499 | 28,750 | | 750,000 |
| RTL_E2216688 | Burtonsville | MD | | 09/25/2026 | 8.497 | 267,650 | | 445,000 |
| RTL_E2216689 | Fort Worth | TX | | 09/25/2026 | 8.375 | 22,620 | | 382,000 |
| RTL_E2216690 | San Antonio | TX | | 09/25/2026 | 8.496 | 103,090 | | 240,000 |
| RTL_E2216691 | Richardson | TX | | 09/25/2026 | 8.495 | 1,145,000 | | 2,042,000 |
| RTL_E2216692 | Hilton Head Island | SC | | 09/25/2026 | 8.499 | 1,063,478 | | 1,785,000 |
| RTL_E2222303 | Plant City | FL | | 09/29/2026 | 8.500 | 187,040 | | 330,000 |
| RTL_E2222304 | Usk | WA | | 09/29/2026 | 8.495 | 495,794 | | 1,000,000 |
| RTL_E2222305 | Lakewood | CA | | 09/29/2026 | 8.869 | 656,700 | | 970,000 |
| RTL_E2222306 | Lafayette | IN | | 09/29/2026 | 8.870 | 114,480 | | 193,000 |
| RTL_E2222307 | Roseland | FL | | 09/29/2026 | 8.372 | 3,760 | | 350,000 |
| RTL_E2222308 | Whittier | CA | | 09/29/2026 | 8.871 | 650,990 | | 1,100,000 |
| RTL_E2222309 | Indianapolis | IN | | 09/29/2026 | 8.747 | 154,000 | | 225,000 |
| RTL_E2222310 | Pensacola | FL | | 09/29/2026 | 8.372 | 116,450 | | 280,000 |
| RTL_E2223182 | Pace | FL | | 09/30/2026 | 7.499 | 130,500 | | 280,000 |

# 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_E2223183 | Henrico | VA | | 09/30/2026 | 8.374 | 231,570 | | 575,000 |
| RTL_E2223184 | Richmond | VA | | 09/30/2026 | 7.499 | 144,900 | | 273,000 |
| RTL_E2223185 | Trenton | NJ | | 09/30/2026 | 8.872 | 294,000 | | 490,000 |
| RTL_E2223186 | Sarasota | FL | | 09/30/2026 | 8.374 | 128,610 | | 2,200,000 |
| RTL_E2223187 | Dallas | TX | | 09/30/2026 | 8.747 | 0 | | 1,520,000 |
| RTL_E2223188 | Miami | FL | | 09/30/2026 | 8.749 | 363,000 | | 590,000 |
| RTL_E2223189 | San Antonio | TX | | 09/30/2026 | 8.498 | 174,575 | | 382,000 |
| RTL_E2223190 | Miami | FL | | 09/30/2026 | 8.498 | 262,258 | | 535,000 |
| RTL_E2223191 | North Port | FL | | 09/30/2026 | 8.373 | 0 | | 340,000 |
| RTL_E2223192 | Pittsburgh | PA | | 09/30/2026 | 8.623 | 79,150 | | 215,000 |
| RTL_E2223193 | Trenton | NJ | | 09/30/2026 | 8.373 | 95,690 | | 275,000 |
| RTL_E2223194 | Willis | TX | | 09/30/2026 | 8.999 | 22,641 | | 255,000 |
| RBLX1000539696 | Chicago | IL | | 08/17/2026 | 7.218 | 469,722 | | 634,000 |
| RBLX1000591125 | Kansas City | MO | | 08/17/2026 | 6.562 | 310,850 | | 425,000 |
| RBLX1000591223 | Dawsonville | GA | | 08/17/2026 | 6.956 | 291,893 | | 415,000 |
| RBLX1000591319 | Green Bay | WI | | 07/20/2026 | 6.847 | 209,217 | | 272,000 |
| RBLX1000591365 | Chevy Chase | MD | | 07/09/2026 | 7.618 | 1,389,810 | | 1,835,000 |
| RBLX1000591373 | Durham | NC | | 08/17/2026 | 7.095 | 547,698 | | 706,000 |
| RBLX1000591461 | Old Hickory | TN | | 08/17/2026 | 7.015 | 357,750 | | 450,000 |
| RBLX1000591563 | Munster | IN | | 07/20/2026 | 7.346 | 269,101 | | 355,000 |
| RBLX1000591651 | Ronald | WA | | 07/20/2026 | 6.520 | 385,895 | | 630,000 |
| RBLX1000591745 | Birmingham | AL | | 07/20/2026 | 7.456 | 127,244 | | 165,000 |
| RBLX1000591995 | Trussville | AL | | 07/20/2026 | 7.012 | 146,968 | | 189,000 |
| RBLX1000592067 | Jacksonville | FL | | 07/20/2026 | 7.455 | 308,205 | | 430,000 |
| RBLX1000592205 | Harrisburg | PA | | 07/20/2026 | 6.767 | 409,984 | | 530,000 |
| RBLX1000592225 | Florissant | MO | | 07/20/2026 | 6.688 | 181,349 | | 235,000 |
| RBLX1000592297 | Gloucester | MA | | 08/17/2026 | 7.310 | 495,382 | | 660,000 |
| RBLX1000628632 | Van Nuys | CA | | 08/28/2026 | 6.816 | 523,208 | | 945,000 |
| RBLX1000634280 | Arlington | TX | | 04/10/2026 | 6.784 | | 7,238,697 | 32,053,856 |
| RBLX1000640084 | Kansas City | MO | | 07/20/2026 | 6.374 | 133,504 | | 170,120 |
| RBLX1000640116 | Lebanon | ME | | 07/20/2026 | 6.614 | 502,249 | | 599,900 |
| RBLX1000640132 | Auburn | AL | | 07/20/2026 | 6.612 | 344,875 | | 445,000 |
| RBLX1000640148 | Columbus | OH | | 07/20/2026 | 6.211 | 368,802 | | 475,000 |
| RBLX1000640200 | Arlington | WA | | 07/20/2026 | 5.900 | 402,470 | | 715,000 |
| RBLX1000640222 | Lithonia | GA | | 07/20/2026 | 6.335 | 219,936 | | 282,000 |
| RBLX1000640232 | Seattle | WA | | 07/20/2026 | 6.049 | 386,821 | | 710,000 |
| RBLX1000640242 | East Providence | RI | | 07/20/2026 | 6.643 | 470,339 | | 625,000 |
| RBLX1000640244 | Lancaster | CA | | 07/20/2026 | 6.766 | 392,931 | | 510,000 |
| RBLX1000640246 | Saginaw | MI | | 07/20/2026 | 7.264 | 118,443 | | 154,000 |
| RBLX1000640264 | Huntington Park | CA | | 07/20/2026 | 6.305 | 496,880 | | 720,002 |
| RBLX1000640310 | Bakersfield | CA | | 07/20/2026 | 6.614 | 213,670 | | 270,000 |
| RBLX1000640316 | Lake Havasu City | AZ | | 07/20/2026 | 6.510 | 318,288 | | 381,000 |
| RBLX1000640318 | Evans | CO | | 07/20/2026 | 6.192 | 323,859 | | 395,000 |
| RBLX1000640328 | San Tan Valley | AZ | | 07/20/2026 | 6.259 | 239,780 | | 515,004 |
| RBLX1000640352 | Palmdale | CA | | 07/20/2026 | 6.689 | 406,179 | | 500,000 |
| RBLX1000640370 | Brandon | FL | | 07/20/2026 | 6.893 | 541,673 | | 650,000 |
| RBLX1000640384 | North Miami | FL | | 07/20/2026 | 6.086 | 406,089 | | 560,000 |
| RBLX1000640388 | Sheboygan | WI | | 07/20/2026 | 7.621 | 115,020 | | 140,000 |
| RBLX1000640398 | Austin | TX | | 07/20/2026 | 6.596 | 198,972 | | 261,000 |
| RBLX1000640406 | Newport News | VA | | 07/20/2026 | 6.975 | 167,065 | | 228,000 |
| RBLX1000640420 | Columbus | MT | | 07/20/2026 | 5.708 | 223,243 | | 670,000 |
| RBLX1000640464 | De Pere | WI | | 07/20/2026 | 6.159 | 250,546 | | 300,000 |
| RBLX1000640492 | Tucson | AZ | | 09/29/2026 | 6.010 | 247,752 | | 370,000 |
| RBLX1000640502 | East Point | GA | | 09/29/2026 | 6.215 | 425,925 | | 520,000 |
| RBLX1000641372 | Fort Wayne | IN | | 07/20/2026 | 6.365 | 154,163 | | 187,000 |

# 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 |
| RBLX1000641384 | Liberty | TX | | 07/20/2026 | 6.176 | 174,618 | | 232,500 |
| RBLX1000641408 | San Diego | CA | | 07/09/2026 | 6.365 | 526,259 | | 700,000 |
| RBLX1000641420 | Johnson City | TN | | 07/20/2026 | 6.280 | 316,210 | | 385,000 |
| RBLX1000641468 | Shawnee | OK | | 07/20/2026 | 5.849 | 220,884 | | 289,000 |
| RBLX1000641486 | Memphis | TN | | 07/20/2026 | 6.118 | 161,371 | | 223,000 |
| RBLX1000641506 | Leavenworth | KS | | 07/20/2026 | 6.430 | 134,403 | | 175,000 |
| RBLX1000641616 | Pasadena | CA | | 07/20/2026 | 6.077 | 634,709 | | 1,350,000 |
| RBLX1000641618 | Los Angeles | CA | | 07/20/2026 | 6.338 | 409,001 | | 646,000 |
| RBLX1000641630 | Dallas | TX | | 07/20/2026 | 6.216 | 169,812 | | 235,000 |
| RBLX1000641634 | Merced | CA | | 07/20/2026 | 5.814 | 160,714 | | 297,000 |
| RBLX1000641656 | Tampa | FL | | 07/20/2026 | 5.974 | 409,283 | | 570,000 |
| RBLX1000641658 | Cleveland | OH | | 07/20/2026 | 6.650 | 133,476 | | 162,000 |
| RBLX1000641696 | Baton Rouge | LA | | 09/29/2026 | 6.404 | 119,165 | | 166,000 |
| RBLX1000641722 | Key Colony Beach | FL | | 07/20/2026 | 6.650 | 789,007 | | 1,050,000 |
| RBLX1000641734 | Grand Rapids | MI | | 07/20/2026 | 5.983 | 270,335 | | 360,000 |
| RBLX1000641738 | Bella Vista | AR | | 09/29/2026 | 6.873 | 411,953 | | 627,000 |
| RBLX1000641790 | Farmington Hills | MI | | 07/20/2026 | 6.321 | 268,792 | | 345,000 |
| RBLX1000641822 | North Las Vegas | NV | | 07/20/2026 | 6.522 | 541,013 | | 700,000 |
| RBLX1000641842 | La Crosse | WI | | 07/20/2026 | 6.431 | 252,380 | | 324,000 |
| RBLX1000641888 | Fort Myers | FL | | 07/20/2026 | 6.263 | 101,141 | | 162,000 |
| RBLX1000641978 | Birmingham | AL | | 07/20/2026 | 6.632 | 153,635 | | 226,000 |
| RBLX1000645086 | Amarillo | TX | | 08/17/2026 | 5.847 | 662,260 | | 930,000 |
| RBLX1000645099 | Conroe | TX | | 07/27/2026 | 6.016 | 2,267,763 | | 3,440,000 |
| RBLX1000652524 | Long Branch | NJ | | 07/13/2026 | 6.381 | 488,617 | | 695,000 |
| RBLX1000668883 | Arrington | TN | | 07/29/2026 | 6.569 | 1,279,751 | | 1,670,000 |
| RBLX1000668937 | Cleveland | TX | | 07/29/2026 | 6.983 | 215,778 | | 287,000 |
| RBLX1000668991 | Eagle Mountain | UT | | 07/29/2026 | 6.932 | 906,173 | | 1,090,000 |
| RBLX1000669009 | Birmingham | AL | | 07/29/2026 | 6.593 | 111,510 | | 148,000 |
| RBLX1000669043 | Greenville | TX | | 07/29/2026 | 6.447 | 389,594 | | 500,000 |
| RBLX1000669053 | Fredericksburg | VA | | 07/29/2026 | 7.151 | 223,611 | | 305,000 |
| RBLX1000669093 | Mountain City | TN | | 07/29/2026 | 6.176 | 164,846 | | 230,000 |
| RBLX1000669115 | Chesterfield | MO | | 07/29/2026 | 6.326 | 666,467 | | 875,000 |
| RBLX1000669127 | Corpus Christi | TX | | 07/29/2026 | 7.193 | 135,272 | | 174,000 |
| RBLX1000669165 | Lubbock | TX | | 07/29/2026 | 5.894 | 692,708 | | 977,000 |
| RBLX1000669183 | Ruidoso | NM | | 07/29/2026 | 6.227 | 101,906 | | 464,500 |
| RBLX1000669207 | Lake Havasu City | AZ | | 07/29/2026 | 6.024 | 1,043,078 | | 1,355,000 |
| RBLX1000669209 | Mission Viejo | CA | | 07/29/2026 | 6.205 | 1,465,818 | | 1,765,000 |
| RBLX1000669315 | Boiling Springs | SC | | 07/29/2026 | 6.453 | 279,103 | | 362,500 |
| RBLX1000669331 | El Dorado Hills | CA | | 07/29/2026 | 6.205 | 689,520 | | 830,000 |
| RBLX1000669339 | North Las Vegas | NV | | 07/29/2026 | 6.402 | 156,657 | | 231,000 |
| RBLX1000669359 | Exeter | NH | | 07/29/2026 | 6.447 | 273,285 | | 610,000 |
| RBLX1000669405 | Stockton | CA | | 07/29/2026 | 7.025 | 314,247 | | 410,000 |
| RBLX1000671698 | Ocean City | MD | | 07/28/2026 | 6.725 | 379,369 | | 470,000 |
| RBLX1000671776 | Abilene | TX | | 07/28/2026 | 6.680 | 164,176 | | 259,000 |
| RBLX1000676207 | Manorville | NY | | 07/13/2026 | 6.209 | 435,766 | | 970,000 |
| RBLX1000676221 | Pass Christian | MS | | 07/13/2026 | 6.940 | 482,357 | | 700,000 |
| RBLX1000676355 | Toms River | NJ | | 08/07/2026 | 6.485 | 438,059 | | 695,000 |
| RBLX1000676399 | Miami | FL | | 08/07/2026 | 6.720 | 790,186 | | 970,000 |
| RBLX1000676401 | Ringgold | GA | | 07/13/2026 | 6.224 | 186,227 | | 337,000 |
| RBLX1000676445 | San Bernardino | CA | | 07/15/2026 | 6.479 | 366,542 | | 573,000 |
| RBLX1000676447 | Scottsdale | AZ | | 07/15/2026 | 6.428 | 1,273,484 | | 1,575,000 |
| RBLX1000676449 | Tyler | TX | | 07/15/2026 | 6.296 | 303,047 | | 417,500 |
| RBLX1000676451 | Bakersfield | CA | | 07/15/2026 | 6.543 | 691,514 | | 900,000 |
| RBLX1000676455 | Scottsdale | AZ | | 07/15/2026 | 6.771 | 1,334,251 | | 1,700,000 |
| RBLX1000676465 | Santa Ana | CA | | 07/15/2026 | 6.351 | 516,898 | | 1,632,000 |

# 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 |
| RBLX1000676503 | San Diego | CA | | 07/15/2026 | 6.613 | 734,394 | | 1,100,000 |
| RBLX1000676511 | (Van Nuys Area), Los Angeles | CA | | 07/15/2026 | 6.473 | 821,920 | | 1,600,000 |
| RBLX1000676521 | Houston | TX | | 07/15/2026 | 6.792 | 174,088 | | 245,000 |
| RBLX1000676529 | Aurora | IL | | 07/15/2026 | 6.943 | 246,911 | | 302,000 |
| RBLX1000676533 | Cave Spring | VA | | 07/15/2026 | 6.628 | 296,478 | | 366,000 |
| RBLX1000676541 | Kalama | WA | | 07/15/2026 | 6.992 | 280,576 | | 400,000 |
| RBLX1000676543 | Schaumburg | IL | | 07/15/2026 | 6.992 | 281,242 | | 372,000 |
| RBLX1000676553 | Charlotte | NC | | 07/15/2026 | 6.734 | 166,098 | | 230,000 |
| RBLX1000676557 | Encinitas | CA | | 07/15/2026 | 6.375 | 2,047,718 | | 2,730,000 |
| RBLX1000676581 | Carlsbad | CA | | 07/15/2026 | 6.287 | 1,728,554 | | 2,405,000 |
| RBLX1000676597 | South Gate | CA | | 07/15/2026 | 6.934 | 449,513 | | 600,000 |
| RBLX1000677097 | Jonestown | TX | | 07/13/2026 | 6.205 | 449,280 | | 599,500 |
| RBLX1000677131 | San Diego | CA | | 07/13/2026 | 6.328 | 2,385,219 | | 3,550,000 |
| RBLX1000677161 | Chattanooga | TN | | 07/13/2026 | 6.389 | 192,863 | | 250,000 |
| RBLX1000677193 | Arlington | TX | | 07/13/2026 | 6.401 | 232,094 | | 335,000 |
| RBLX1000677385 | Santa Barbara | CA | | 07/30/2026 | 6.569 | 974,447 | | 1,250,000 |
| RBLX1000677483 | Margate | FL | | 07/30/2026 | 6.359 | 467,171 | | 605,000 |
| RBLX1000677489 | Heber City | UT | | 09/01/2026 | 6.487 | 841,852 | | 1,070,000 |
| RBLX1000677503 | Brooklyn | NY | | 09/29/2026 | 6.473 | 580,371 | | 1,380,000 |
| RBLX1000677711 | Beverly Hills | CA | | 07/29/2026 | 6.530 | 1,751,655 | | 2,265,000 |
| RBLX1000677715 | Milwaukee | WI | | 07/29/2026 | 6.780 | 204,950 | | 258,000 |
| RBLX1000677749 | Tempe | AZ | | 07/29/2026 | 6.530 | 507,366 | | 645,000 |
| RBLX1000677797 | Ocean City | MD | | 07/29/2026 | 5.991 | 387,678 | | 729,000 |
| RBLX1000677807 | Knoxville | TN | | 07/29/2026 | 7.376 | 428,427 | | 568,000 |
| RBLX1000677843 | Mattapan | MA | | 07/29/2026 | 7.335 | 350,416 | | 640,000 |
| RBLX1000677847 | San Antonio | TX | | 07/29/2026 | 6.965 | 171,987 | | 226,000 |
| RBLX1000677881 | Columbus | MS | | 07/29/2026 | 6.976 | 129,052 | | 174,000 |
| RBLX1000677883 | Miami | FL | | 07/29/2026 | 7.132 | 428,154 | | 530,000 |
| RBLX1000677913 | Balch Springs | TX | | 07/29/2026 | 6.735 | 186,751 | | 267,000 |
| RBLX1000677949 | Cle Elum | WA | | 07/29/2026 | 6.106 | 1,920,379 | | 2,850,000 |
| RBLX1000677953 | Prescott | AZ | | 07/29/2026 | 6.569 | 418,767 | | 622,000 |
| RBLX1000677969 | Manhattan Beach | CA | | 07/29/2026 | 5.898 | 2,529,629 | | 4,600,000 |
| RBLX1000678021 | Oley | PA | | 07/29/2026 | 6.326 | 329,181 | | 396,000 |
| RBLX1000678039 | Kansas City | MO | | 07/29/2026 | 6.756 | 102,915 | | 166,000 |
| RBLX1000678043 | Lakewood | WA | | 07/29/2026 | 6.735 | 699,580 | | 835,000 |
| RBLX1000678059 | Pembroke Pines | FL | | 07/29/2026 | 6.158 | 1,028,612 | | 1,250,000 |
| RBLX1000678089 | Buckeye | AZ | | 07/29/2026 | 6.294 | 329,583 | | 412,000 |
| RBLX1000678139 | Richmond | TX | | 07/29/2026 | 6.287 | 1,128,729 | | 1,490,000 |
| RBLX1000678169 | Jeffersonville | IN | | 07/29/2026 | 6.584 | 317,940 | | 407,500 |
| RBLX1000678171 | San Diego | CA | | 07/29/2026 | 6.172 | 782,740 | | 1,500,000 |
| RBLX1000678205 | National City | CA | | 07/02/2026 | 6.699 | 520,200 | | 840,000 |
| RBLX1000679505 | Oceanside | CA | | 09/28/2026 | 6.522 | 1,177,010 | | 1,525,000 |
| RBLX1000679547 | Houston | TX | | 08/26/2026 | 6.913 | 86,107 | | 118,000 |
| RBLX1000679603 | Venice | FL | | 08/26/2026 | 6.790 | 1,504,892 | | 1,836,000 |
| RBLX1000679605 | Dunlap | IL | | 08/26/2026 | 6.447 | 544,959 | | 705,000 |
| RBLX1000679693 | Laredo | TX | | 09/28/2026 | 6.321 | 134,018 | | 199,000 |
| RBLX1000679887 | Pompano Beach | FL | | 07/29/2026 | 6.248 | 980,546 | | 3,970,078 |
| RBLX1000679933 | Miami | FL | | 08/26/2026 | 6.569 | 399,008 | | 660,000 |
| RBLX1000679935 | Medford | OR | | 08/26/2026 | 6.845 | 782,591 | | 958,000 |
| RBLX1000679951 | Lancaster | CA | | 07/29/2026 | 6.458 | 325,484 | | 549,998 |
| RBLX1000680015 | Columbia | TN | | 08/26/2026 | 6.595 | 227,619 | | 275,000 |
| RBLX1000680067 | Phoenix | AZ | | 08/26/2026 | 7.089 | 414,613 | | 542,000 |
| RBLX1000680147 | Allen | TX | | 08/26/2026 | 6.436 | 219,660 | | 330,000 |
| RBLX1000680277 | Norfolk | VA | | 08/26/2026 | 6.976 | 264,600 | | 343,000 |
| RBLX1000682273 | Sarasota | FL | | 08/20/2026 | 6.945 | 2,371,584 | | 3,050,000 |

# 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 |
| RBLX1000682681 | Mount Ulla | NC | | 09/11/2026 | 6.751 | 661,773 | | 999,997 |
| RBLX1000683925 | Whittier | CA | | 07/15/2026 | 6.467 | 137,196 | | 740,000 |
| RBLX1000683931 | Cheltenham | PA | | 07/15/2026 | 7.457 | 182,927 | | 355,000 |
| RBLX1000683933 | Dallas | TX | | 07/15/2026 | 6.638 | 204,787 | | 275,000 |
| RBLX1000683949 | Las Vegas | NV | | 07/15/2026 | 6.225 | 287,282 | | 494,000 |
| RBLX1000683959 | Trabuco Canyon | CA | | 07/15/2026 | 6.446 | 869,023 | | 1,680,000 |
| RBLX1000683979 | Overland Park | KS | | 07/15/2026 | 6.601 | 540,881 | | 830,000 |
| RBLX1000683987 | Fresno | CA | | 07/15/2026 | 6.596 | 228,501 | | 386,000 |
| RBLX1000683999 | Stafford | VA | | 07/15/2026 | 6.225 | 222,851 | | 480,000 |
| RBLX1000684003 | Waxahachie | TX | | 07/15/2026 | 6.228 | 478,920 | | 602,000 |
| RBLX1000684017 | Wichita | KS | | 07/15/2026 | 6.571 | 112,429 | | 152,000 |
| RBLX1000684063 | San Francisco | CA | | 07/15/2026 | 6.491 | 943,352 | | 1,905,000 |
| RBLX1000684081 | Murrieta | CA | | 07/15/2026 | 6.210 | 656,406 | | 847,000 |
| RBLX1000684095 | Lakewood | CA | | 07/15/2026 | 5.997 | 550,149 | | 875,000 |
| RBLX1000684113 | Gorham | ME | | 07/15/2026 | 6.451 | 296,308 | | 420,000 |
| RBLX1000684117 | Guyton | GA | | 07/15/2026 | 6.810 | 299,821 | | 991,000 |
| RBLX1000684137 | Jacksonville | FL | | 07/15/2026 | 6.040 | 154,363 | | 280,000 |
| RBLX1000684193 | Albuquerque | NM | | 07/15/2026 | 6.022 | 104,065 | | 290,000 |
| RBLX1000684229 | Encinitas | CA | | 07/15/2026 | 6.719 | 764,797 | | 1,560,000 |
| RBLX1000684287 | Nashville | TN | | 07/15/2026 | 6.596 | 426,535 | | 700,000 |
| RBLX1000684301 | St Augustine | FL | | 07/15/2026 | 6.291 | 296,922 | | 495,000 |
| RBLX1000684321 | Greenville | SC | | 07/15/2026 | 6.480 | 645,408 | | 800,000 |
| RBLX1000684361 | South Jordan | UT | | 07/15/2026 | 6.819 | 713,118 | | 980,000 |
| RBLX1000684373 | Charlottesville | VA | | 07/15/2026 | 6.451 | 861,582 | | 1,119,000 |
| RBLX1000684403 | Ellicott City | MD | | 07/15/2026 | 6.379 | 298,847 | | 525,000 |
| RBLX1000684413 | Grapeview | WA | | 07/15/2026 | 6.281 | 522,498 | | 660,000 |
| RBLX1000684417 | Dayton | OH | | 07/15/2026 | 6.946 | 172,926 | | 230,000 |
| RBLX1000684427 | Larkspur | CA | | 07/15/2026 | 6.353 | 994,473 | | 1,225,000 |
| RBLX1000684441 | Chesterbrook | PA | | 07/15/2026 | 6.557 | 224,255 | | 370,000 |
| RBLX1000684443 | Las Vegas | NV | | 07/15/2026 | 6.325 | 390,143 | | 844,000 |
| RBLX1000684447 | Suwanee | GA | | 07/15/2026 | 6.420 | 299,317 | | 540,000 |
| RBLX1000684453 | Bozeman | MT | | 07/15/2026 | 6.129 | 726,430 | | 929,000 |
| RBLX1000684455 | Alexander | NY | | 07/15/2026 | 7.342 | 230,946 | | 300,000 |
| RBLX1000684471 | Santa Barbara | CA | | 07/15/2026 | 6.276 | 1,038,432 | | 1,780,000 |
| RBLX1000684511 | Taylor | MI | | 07/15/2026 | 7.619 | 144,108 | | 216,000 |
| RBLX1000684515 | Humble | TX | | 07/15/2026 | 6.965 | 159,784 | | 291,000 |
| RBLX1000684531 | Saint Marys | OH | | 07/15/2026 | 7.052 | 170,848 | | 235,000 |
| RBLX1000684563 | Mission Viejo | CA | | 07/15/2026 | 6.408 | 546,024 | | 840,000 |
| RBLX1000684601 | Thousand Oaks | CA | | 07/15/2026 | 6.601 | 1,020,801 | | 1,700,000 |
| RBLX1000684611 | Miami | FL | | 07/15/2026 | 7.334 | 579,978 | | 761,000 |
| RBLX1000684627 | Boulder | CO | | 07/15/2026 | 6.842 | 929,430 | | 1,450,000 |
| RBLX1000684653 | Hayward | CA | | 07/15/2026 | 6.361 | 424,935 | | 760,000 |
| RBLX1000684663 | Dallas | TX | | 07/15/2026 | 7.131 | 405,796 | | 819,000 |
| RBLX1000684669 | Temecula | CA | | 07/15/2026 | 6.147 | 340,978 | | 620,000 |
| RBLX1000684709 | Tampa | FL | | 07/15/2026 | 7.088 | 241,395 | | 306,000 |
| RBLX1000684713 | Los Angeles | CA | | 07/15/2026 | 6.639 | 991,768 | | 1,385,000 |
| RBLX1000684731 | Parkland | FL | | 07/15/2026 | 6.711 | 967,671 | | 1,695,000 |
| RBLX1000684739 | Manteca | CA | | 07/15/2026 | 7.089 | 300,308 | | 370,000 |
| RBLX1000684749 | Marina | CA | | 07/15/2026 | 6.480 | 1,260,072 | | 1,599,000 |
| RBLX1000684761 | Savannah | GA | | 07/15/2026 | 6.128 | 836,983 | | 1,115,000 |
| RBLX1000684769 | Hollywood | FL | | 07/15/2026 | 6.439 | 477,290 | | 879,000 |
| RBLX1000684811 | El Cajon | CA | | 07/15/2026 | 6.216 | 484,862 | | 785,000 |
| RBLX1000684829 | Phoenix | AZ | | 07/15/2026 | 6.248 | 164,469 | | 365,000 |
| RBLX1000684843 | Ocala | FL | | 07/15/2026 | 6.003 | 214,396 | | 295,000 |
| RBLX1000684859 | Houston | TX | | 07/15/2026 | 6.965 | 185,954 | | 244,000 |

# 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 |
| RBLX1000684867 | Mason | OH | | 07/15/2026 | 7.245 | 262,688 | | 501,000 |
| RBLX1000684897 | Cincinnati | OH | | 07/15/2026 | 7.072 | 209,928 | | 284,000 |
| RBLX1000684899 | Wake Forest | NC | | 07/15/2026 | 6.188 | 103,425 | | 285,000 |
| RBLX1000684909 | Cypress | TX | | 07/15/2026 | 6.457 | 180,973 | | 265,000 |
| RBLX1000684915 | Las Vegas | NV | | 07/15/2026 | 6.439 | 350,576 | | 586,000 |
| RBLX1000684919 | Jacksonville | FL | | 07/15/2026 | 7.703 | 147,738 | | 194,000 |
| RBLX1000684933 | Los Angeles | CA | | 07/15/2026 | 6.476 | 412,925 | | 732,000 |
| RBLX1000684943 | Winter Haven | FL | | 07/15/2026 | 6.628 | 227,763 | | 338,000 |
| RBLX1000684961 | Las Vegas | NV | | 07/15/2026 | 6.285 | 373,060 | | 637,000 |
| RBLX1000685784 | Gulf Shores | AL | | 09/11/2026 | 6.594 | 201,033 | | 299,985 |
| RBLX1000685826 | Riverside | CA | | 07/02/2026 | 6.681 | 997,580 | | 1,230,000 |
| RBLX1000686182 | Coral Springs | FL | | 08/26/2026 | 6.399 | 779,537 | | 1,025,000 |
| RBLX1000686244 | Princeton | NJ | | 08/26/2026 | 6.099 | 1,008,494 | | 1,594,000 |
| RBLX1000686298 | Woodinville | WA | | 08/26/2026 | 5.919 | 604,733 | | 2,800,000 |
| RBLX1000686320 | Portland | OR | | 08/26/2026 | 6.127 | 609,524 | | 811,000 |
| RBLX1000686332 | Fayetteville | GA | | 08/26/2026 | 6.554 | 1,310,589 | | 1,600,000 |
| RBLX1000686380 | Meridian | ID | | 08/26/2026 | 6.399 | 555,134 | | 675,000 |
| RBLX1000686418 | Cape Coral | FL | | 08/26/2026 | 6.021 | 274,228 | | 450,000 |
| RBLX1000686442 | Torrance | CA | | 08/26/2026 | 6.521 | 452,417 | | 561,000 |
| RBLX1000686500 | West Palm Beach | FL | | 08/26/2026 | 6.276 | 659,359 | | 1,000,000 |
| RBLX1000686524 | Clermont | FL | | 08/26/2026 | 6.497 | 505,019 | | 622,000 |
| RBLX1000686540 | Novato | CA | | 08/26/2026 | 6.170 | 1,703,106 | | 2,103,000 |
| RBLX1000686544 | Dacula | GA | | 08/26/2026 | 6.825 | 287,313 | | 348,000 |
| RBLX1000686556 | Chattanooga | TN | | 08/26/2026 | 6.575 | 195,422 | | 262,000 |
| RBLX1000686576 | Los Angeles | CA | | 08/26/2026 | 6.632 | 1,144,500 | | 2,000,000 |
| RBLX1000687091 | Seattle | WA | | 08/26/2026 | 6.939 | 266,560 | | 395,000 |
| RBLX1000687233 | Lexington | NC | | 07/29/2026 | 6.010 | 224,962 | | 305,000 |
| RBLX1000687285 | Garfield | NJ | | 09/28/2026 | 6.312 | 564,663 | | 735,000 |
| RBLX1000687307 | Colonial Heights | VA | | 08/26/2026 | 6.964 | 384,251 | | 495,000 |
| RBLX1000687387 | Brookshire | TX | | 08/26/2026 | 6.939 | 213,911 | | 283,000 |
| RBLX1000687407 | Calabash | NC | | 08/26/2026 | 6.539 | 225,326 | | 312,000 |
| RBLX1000687445 | Charlotte | NC | | 08/26/2026 | 6.745 | 235,701 | | 300,000 |
| RBLX1000687479 | Chillicothe | OH | | 08/26/2026 | 7.253 | 164,516 | | 210,000 |
| RBLX1000687485 | Estero | FL | | 08/26/2026 | 6.349 | 365,282 | | 464,000 |
| RBLX1000687497 | Brownsville | OR | | 08/26/2026 | 6.811 | 703,633 | | 881,000 |
| RBLX1000687519 | Ellicott City | MD | | 08/26/2026 | 6.466 | 631,280 | | 1,200,000 |
| RBLX1000687543 | Land O Lakes | FL | | 09/28/2026 | 6.248 | 390,947 | | 475,000 |
| RBLX1000687595 | Hialeah | FL | | 08/26/2026 | 6.336 | 255,261 | | 368,000 |
| RBLX1000688345 | Kamas | UT | | 08/10/2026 | 6.295 | 2,035,010 | | 2,860,026 |
| RBLX1000688475 | Kennebunk | ME | | 07/30/2026 | 6.703 | 908,423 | | 1,186,000 |
| RBLX1000688689 | Naples | FL | | 07/13/2026 | 6.326 | 424,320 | | 614,998 |
| RBLX1000688695 | Miami Lakes | FL | | 07/02/2026 | 6.706 | 1,185,312 | | 1,450,000 |
| RBLX1000688711 | Aurora | CO | | 07/13/2026 | 6.499 | 426,910 | | 517,000 |
| RBLX1000688719 | Wantagh | NY | | 08/10/2026 | 6.465 | 622,032 | | 1,100,000 |
| RBLX1000688735 | Boca Raton | FL | | 07/13/2026 | 6.390 | 1,088,329 | | 1,625,000 |
| RBLX1000691203 | Saint Augustine | FL | | 08/10/2026 | 6.820 | 561,066 | | 675,602 |
| RBLX1000691259 | Lucas | TX | | 07/02/2026 | 6.334 | 525,475 | | 1,350,000 |
| RBLX1000691353 | Manchester | NH | | 07/30/2026 | 6.856 | 136,394 | | 715,000 |
| RBLX1000691487 | Richboro | PA | | 07/02/2026 | 6.657 | 863,015 | | 1,050,000 |
| RBLX1000691531 | Cleveland | OH | | 07/30/2026 | 7.638 | 136,325 | | 177,000 |
| RBLX1000691557 | Plantation | FL | | 07/13/2026 | 6.295 | 307,694 | | 850,000 |
| RBLX1000691579 | Hingham | MA | | 07/13/2026 | 6.579 | 1,259,608 | | 2,490,000 |
| RBLX1000691629 | Brooklyn | NY | | 08/07/2026 | 6.503 | 1,402,033 | | 2,300,000 |
| RBLX1000691713 | Mount Dora | FL | | 08/07/2026 | 6.231 | 334,458 | | 612,000 |
| RBLX1000691783 | Foley | AL | | 08/07/2026 | 6.408 | 240,523 | | 325,000 |

# 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 |
| RBLX1000691905 | Deltona | FL | | 07/13/2026 | 7.424 | 263,155 | | 320,000 |
| RBLX1000691909 | Sun City West | AZ | | 08/07/2026 | 6.374 | 257,918 | | 435,000 |
| RBLX1000691913 | San Diego | CA | | 08/07/2026 | 6.644 | 655,598 | | 915,000 |
| RBLX1000691941 | Des Moines | WA | | 07/13/2026 | 6.480 | 444,384 | | 728,000 |
| RBLX1000691987 | Reno | NV | | 08/07/2026 | 7.303 | 607,463 | | 780,000 |
| RBLX1000692011 | Stevens Point | WI | | 08/07/2026 | 6.599 | 262,700 | | 320,000 |
| RBLX1000692015 | Saint Paul | MN | | 08/07/2026 | 6.655 | 263,075 | | 327,000 |
| RBLX1000692047 | Santa Maria | CA | | 08/07/2026 | 6.496 | 925,240 | | 1,120,000 |
| RBLX1000692053 | Albany | CA | | 08/07/2026 | 6.365 | 718,515 | | 1,500,000 |
| RBLX1000692181 | Austin | TX | | 08/07/2026 | 6.720 | 496,832 | | 760,000 |
| RBLX1000692205 | Cumming | GA | | 08/07/2026 | 7.181 | 1,092,375 | | 1,325,000 |
| RBLX1000692227 | Spring Valley | NY | | 07/17/2026 | 6.316 | 701,762 | | 930,000 |
| RBLX1000692241 | Willingboro | NJ | | 08/10/2026 | 6.762 | 263,327 | | 330,000 |
| RBLX1000692249 | Palmyra | NJ | | 07/17/2026 | 6.420 | 312,309 | | 650,000 |
| RBLX1000692251 | Jersey City | NJ | | 07/17/2026 | 6.929 | 630,149 | | 820,000 |
| RBLX1000692253 | Jersey City | NJ | | 07/17/2026 | 6.834 | 627,976 | | 820,000 |
| RBLX1000692255 | Bayonne | NJ | | 08/10/2026 | 7.406 | 515,609 | | 650,000 |
| RBLX1000692275 | Bridgeport | CT | | 07/17/2026 | 6.364 | 433,976 | | 610,000 |
| RBLX1000692285 | Brooklyn | NY | | 07/17/2026 | 6.648 | 624,841 | | 760,000 |
| RBLX1000692291 | Wayne | PA | | 07/17/2026 | 6.526 | 678,211 | | 855,000 |
| RBLX1000692295 | Suffern | NY | | 07/17/2026 | 6.716 | 604,633 | | 790,000 |
| RBLX1000692809 | Pahokee | FL | | 07/20/2026 | 6.461 | 198,480 | | 320,000 |
| RBLX1000692847 | Cleveland | OH | | 07/20/2026 | 6.665 | 122,508 | | 160,000 |
| RBLX1000692879 | Miami | FL | | 07/20/2026 | 6.778 | 947,903 | | 1,650,000 |
| RBLX1000692917 | Columbia | SC | | 07/20/2026 | 6.610 | 179,617 | | 253,000 |
| RBLX1000692941 | East Hartford | CT | | 07/20/2026 | 6.798 | 223,782 | | 297,000 |
| RBLX1000692955 | Dallas | TX | | 07/20/2026 | 6.531 | 314,893 | | 417,000 |
| RBLX1000692959 | North Hollywood | CA | | 07/20/2026 | 6.494 | 412,981 | | 870,000 |
| RBLX1000692967 | Carson | CA | | 07/20/2026 | 6.546 | 485,102 | | 675,000 |
| RBLX1000692987 | New Orleans | LA | | 07/20/2026 | 7.661 | 156,930 | | 205,000 |
| RBLX1000692991 | Pittsburgh | PA | | 07/20/2026 | 6.398 | 550,348 | | 728,000 |
| RBLX1000693005 | Newport | OR | | 07/20/2026 | 6.268 | 303,002 | | 675,000 |
| RBLX1000693017 | (Woodland Hills Area) Los Angeles | CA | | 07/20/2026 | 6.545 | 254,302 | | 349,000 |
| RBLX1000693019 | Los Angeles | CA | | 07/20/2026 | 6.447 | 402,792 | | 1,131,000 |
| RBLX1000693051 | Tarboro | NC | | 07/20/2026 | 6.465 | 125,077 | | 175,000 |
| RBLX1000693059 | Pottstown | PA | | 07/20/2026 | 6.449 | 196,428 | | 280,000 |
| RBLX1000693071 | Clermont | FL | | 07/20/2026 | 6.568 | 176,046 | | 340,000 |
| RBLX1000693081 | Tallahassee | FL | | 07/20/2026 | 6.435 | 216,495 | | 287,000 |
| RBLX1000693101 | Chicago | IL | | 07/20/2026 | 6.706 | 217,007 | | 280,000 |
| RBLX1000693121 | Saint Louis | MO | | 07/20/2026 | 6.931 | 127,413 | | 164,000 |
| RBLX1000693123 | Bella Vista | AR | | 07/20/2026 | 6.523 | 243,735 | | 397,000 |
| RBLX1000693169 | Chicago | IL | | 07/20/2026 | 6.538 | 264,752 | | 345,000 |
| RBLX1000693189 | Buffalo | NY | | 07/20/2026 | 6.804 | 167,380 | | 215,500 |
| RBLX1000693249 | San Antonio | TX | | 07/20/2026 | 6.214 | 104,424 | | 176,000 |
| RBLX1000693263 | New Orleans | LA | | 07/20/2026 | 6.402 | 283,289 | | 365,000 |
| RBLX1000693291 | Seattle | WA | | 09/29/2026 | 6.362 | 456,153 | | 750,000 |
| RBLX1000693309 | Saint George | UT | | 07/20/2026 | 6.631 | 143,436 | | 189,000 |
| RBLX1000693329 | Blue Springs | MO | | 07/20/2026 | 6.201 | 195,204 | | 255,000 |
| RBLX1000693363 | Plainville | CT | | 09/29/2026 | 6.402 | 235,747 | | 370,000 |
| RBLX1000693365 | Collingswood | NJ | | 09/29/2026 | 6.607 | 305,511 | | 430,000 |
| RBLX1000693373 | Katy | TX | | 09/29/2026 | 6.429 | 271,653 | | 380,000 |
| RBLX1000693385 | Blue Mound | TX | | 09/29/2026 | 6.239 | 178,207 | | 250,000 |
| RBLX1000693393 | Mojave | CA | | 07/20/2026 | 6.565 | 214,628 | | 295,000 |
| RBLX1000693413 | Runnemede | NJ | | 09/29/2026 | 6.673 | 311,301 | | 405,000 |
| RBLX1000693443 | Detroit | MI | | 07/20/2026 | 7.042 | 193,478 | | 250,000 |

# 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 |
| RBLX1000693469 | Camden | NJ | | 07/20/2026 | 6.548 | 167,146 | | 217,500 |
| RBLX1000693503 | Denver | CO | | 07/20/2026 | 6.603 | 349,066 | | 470,000 |
| RBLX1000693547 | Weston | FL | | 09/29/2026 | 6.706 | 979,874 | | 1,820,000 |
| RBLX1000693571 | Las Vegas | NV | | 09/29/2026 | 6.495 | 231,829 | | 305,000 |
| RBLX1000693579 | Prescott | AZ | | 09/29/2026 | 6.175 | 612,776 | | 1,200,000 |
| RBLX1000693597 | Tomball | TX | | 09/29/2026 | 6.381 | 263,085 | | 372,000 |
| RBLX1000693615 | Kansas City | MO | | 09/29/2026 | 6.687 | 221,236 | | 285,000 |
| RBLX1000693643 | Mobile | AL | | 09/29/2026 | 6.967 | 142,821 | | 187,500 |
| RBLX1000693653 | Kansas City | MO | | 09/29/2026 | 6.280 | 293,198 | | 415,000 |
| RBLX1000693675 | Rock Island | IL | | 09/29/2026 | 7.103 | 128,950 | | 167,000 |
| RBLX1000694021 | Angola | IN | | 09/11/2026 | 6.505 | 973,405 | | 1,200,000 |
| RBLX1000694061 | La Crescenta | CA | | 07/23/2026 | 6.508 | 1,039,203 | | 1,260,000 |
| RBLX1000694073 | Miami | FL | | 07/09/2026 | 6.473 | 1,762,209 | | 5,025,000 |
| RBLX1000695543 | Newburgh Heights | OH | | 07/30/2026 | 6.497 | 171,905 | | 295,000 |
| RBLX1000695549 | Portland | OR | | 07/16/2026 | 6.542 | 1,896,452 | | 2,310,000 |
| RBLX1000695553 | Delray Beach | FL | | 08/20/2026 | 6.285 | 410,820 | | 1,325,000 |
| RBLX1000695573 | Mesa | AZ | | 07/23/2026 | 7.093 | 297,330 | | 425,000 |
| RBLX1000695581 | Phoenix | AZ | | 08/10/2026 | 6.313 | 1,305,905 | | 1,700,000 |
| RBLX1000695595 | Golden | CO | | 07/30/2026 | 6.706 | 1,115,815 | | 1,350,000 |
| RBLX1000696561 | Fairborn | OH | | 08/10/2026 | 7.211 | 118,647 | | 145,500 |
| RBLX1000696563 | Eastaboga | AL | | 08/10/2026 | 6.300 | 146,038 | | 180,732 |
| RBLX1000696581 | Pocatello | ID | | 07/13/2026 | 6.401 | 148,153 | | 259,507 |
| RBLX1000696595 | Painesville | OH | | 07/30/2026 | 7.035 | 130,057 | | 250,000 |
| RBLX1000696890 | Columbia | SC | | 07/09/2026 | 6.589 | 254,748 | | 326,500 |
| RBLX1000696904 | Pomona | NY | | 09/11/2026 | 6.471 | 1,107,408 | | 1,918,182 |
| RBLX1000696910 | Andrews | TX | | 07/09/2026 | 6.840 | 322,452 | | 395,000 |
| RBLX1000696950 | Sayreville | NJ | | 08/10/2026 | 6.483 | 366,427 | | 550,000 |
| RBLX1000696960 | Dayton | TN | | 08/10/2026 | 6.731 | 138,214 | | 191,000 |
| RBLX1000698105 | Gardena | CA | | 07/09/2026 | 6.280 | 702,590 | | 985,000 |
| RBLX1000698121 | Granada Hills | CA | | 07/23/2026 | 6.812 | 644,284 | | 815,000 |
| RBLX1000698135 | Gibsonia | PA | | 07/30/2026 | 6.425 | 812,349 | | 990,000 |
| RBLX1000698947 | Brooklyn | NY | | 07/02/2026 | 6.766 | 1,543,970 | | 3,400,000 |
| RBLX1000698983 | South Dartmouth | MA | | 07/30/2026 | 6.455 | 458,246 | | 630,000 |
| RBLX1000698987 | Hayward | WI | | 07/16/2026 | 6.503 | 291,603 | | 353,400 |
| RBLX1000698991 | Temecula | CA | | 07/16/2026 | 6.644 | 1,548,562 | | 2,150,000 |
| RBLX1000699007 | Desoto | TX | | 08/14/2026 | 6.696 | 298,811 | | 450,000 |
| RBLX1000699023 | Bozeman | MT | | 08/14/2026 | 6.438 | 298,428 | | 510,000 |
| RBLX1000699037 | Burlingame | CA | | 08/14/2026 | 6.557 | 2,302,861 | | 2,995,000 |
| RBLX1000699039 | Andover | MN | | 08/14/2026 | 6.605 | 552,412 | | 885,000 |
| RBLX1000699043 | Torrance | CA | | 08/28/2026 | 6.901 | 839,236 | | 1,137,000 |
| RBLX1000699049 | Fort Worth | TX | | 08/14/2026 | 7.056 | 252,880 | | 330,000 |
| RBLX1000699065 | Seattle | WA | | 08/19/2026 | 6.264 | 607,253 | | 1,255,000 |
| RBLX1000699067 | Mount Holly | NJ | | 09/29/2026 | 6.868 | 263,458 | | 405,000 |
| RBLX1000699099 | Fernley | NV | | 08/14/2026 | 6.567 | 470,569 | | 778,000 |
| RBLX1000699378 | Burlington | WI | | 07/23/2026 | 6.473 | 408,955 | | 555,000 |
| RBLX1000699390 | Ocean Springs | MS | | 07/09/2026 | 6.734 | 146,908 | | 193,000 |
| RBLX1000699398 | Oak Park | CA | | 07/30/2026 | 6.617 | 1,434,074 | | 1,850,000 |
| RBLX1000700449 | Deland | FL | | 08/21/2026 | 6.952 | 215,441 | | 275,000 |
| RBLX1000700495 | Mount Vernon | NY | | 09/04/2026 | 6.326 | 145,342 | | 940,000 |
| RBLX1000700503 | Warren | NJ | | 08/21/2026 | 6.888 | 527,799 | | 790,000 |
| RBLX1000700519 | North Bergen | NJ | | 08/21/2026 | 7.010 | 190,252 | | 895,000 |
| RBLX1000700531 | Benton Harbor | MI | | 09/04/2026 | 7.010 | 119,387 | | 145,000 |
| RBLX1000700577 | Plainfield | IL | | 08/21/2026 | 6.569 | 221,925 | | 290,000 |
| RBLX1000700587 | Falling Waters | WV | | 08/21/2026 | 6.785 | 208,222 | | 271,000 |
| RBLX1000700601 | Norwalk | CT | | 08/21/2026 | 6.653 | 605,940 | | 1,075,000 |

# 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 |
| RBLX1000701131 | Middletown | PA | | 07/09/2026 | 7.010 | 179,549 | | 236,000 |
| RBLX1000701159 | Redwood City | CA | | 07/02/2026 | 6.673 | 1,630,280 | | 2,650,000 |
| RBLX1000701895 | Long Beach | CA | | 08/10/2026 | 6.524 | 1,458,086 | | 1,770,000 |
| RBLX1000701902 | Hollywood | FL | | 08/26/2026 | 6.625 | 973,861 | | 1,180,000 |
| RBLX1000701930 | Huntington Beach | CA | | 08/26/2026 | 6.733 | 1,134,383 | | 1,350,000 |
| RBLX1000702000 | Dripping Springs | TX | | 08/26/2026 | 6.315 | 348,136 | | 510,971 |
| RBLX1000702120 | Dallas | TX | | 09/28/2026 | 6.897 | 226,014 | | 298,100 |
| RBLX1000702122 | Dallas | TX | | 08/26/2026 | 6.484 | 222,528 | | 312,000 |
| RBLX1000702442 | Hartford | CT | | 08/26/2026 | 7.068 | 312,485 | | 430,000 |
| RBLX1000702468 | Pennsville | NJ | | 08/26/2026 | 7.353 | 226,196 | | 292,000 |
| RBLX1000702520 | Aubrey | TX | | 09/28/2026 | 6.146 | 158,170 | | 228,000 |
| RBLX1000702526 | Newcastle | OK | | 08/26/2026 | 6.450 | 187,748 | | 237,000 |
| RBLX1000702568 | Houston | TX | | 08/26/2026 | 6.220 | 197,386 | | 306,999 |
| RBLX1000702596 | Racine | WI | | 08/26/2026 | 7.457 | 141,750 | | 180,000 |
| RBLX1000702602 | Garland | TX | | 08/26/2026 | 7.607 | 150,326 | | 200,000 |
| RBLX1000702690 | Carmel | IN | | 08/26/2026 | 7.592 | 406,231 | | 485,000 |
| RBLX1000702726 | Devine | TX | | 09/28/2026 | 6.356 | 272,810 | | 368,000 |
| RBLX1000702842 | Palm Bay | FL | | 09/28/2026 | 6.125 | 221,108 | | 350,000 |
| RBLX1000702852 | Palm Bay | FL | | 09/28/2026 | 6.116 | 217,238 | | 370,000 |
| RBLX1000703323 | Boynton Beach | FL | | 07/16/2026 | 6.627 | 468,307 | | 610,000 |
| RBLX1000703345 | Mastic Beach | NY | | 07/30/2026 | 6.586 | 370,716 | | 513,000 |
| RBLX1000703373 | Chicago | IL | | 08/06/2026 | 7.750 | 129,349 | | 170,000 |
| RBLX1000703385 | York | PA | | 07/23/2026 | 7.118 | 211,215 | | 280,000 |
| RBLX1000703387 | Paterson | NJ | | 07/23/2026 | 6.961 | 538,639 | | 790,000 |
| RBLX1000703397 | Santa Fe | NM | | 08/10/2026 | 6.414 | 161,686 | | 219,992 |
| RBLX1000703403 | Allentown | PA | | 07/23/2026 | 7.212 | 181,931 | | 255,000 |
| RBLX1000703421 | Chattanooga | TN | | 08/17/2026 | 6.377 | 285,695 | | 363,000 |
| RBLX1000703459 | Hampton | VA | | 08/17/2026 | 7.130 | 146,260 | | 219,000 |
| RBLX1000703463 | Rutherford | NJ | | 08/17/2026 | 6.781 | 772,544 | | 1,025,000 |
| RBLX1000703485 | Mesa | AZ | | 08/17/2026 | 6.069 | 257,036 | | 375,000 |
| RBLX1000703499 | New Orleans | LA | | 08/17/2026 | 6.780 | 211,864 | | 275,000 |
| RBLX1000703557 | Las Vegas | NV | | 08/17/2026 | 6.939 | 479,734 | | 620,000 |
| RBLX1000703561 | Raytown | MO | | 08/17/2026 | 6.975 | 136,604 | | 215,000 |
| RBLX1000703603 | Jonesboro | GA | | 08/17/2026 | 7.174 | 174,976 | | 225,000 |
| RBLX1000703663 | Phoenix | AZ | | 08/17/2026 | 6.399 | 453,200 | | 630,000 |
| RBLX1000703681 | Eastpointe | MI | | 08/17/2026 | 6.681 | 186,947 | | 240,000 |
| RBLX1000703683 | Lathrop | CA | | 08/17/2026 | 6.887 | 272,069 | | 507,500 |
| RBLX1000703701 | Davenport | FL | | 08/17/2026 | 7.135 | 261,037 | | 345,000 |
| RBLX1000703777 | Gainesville | FL | | 08/17/2026 | 6.343 | 176,012 | | 247,000 |
| RBLX1000703793 | Fort Washington | MD | | 08/17/2026 | 6.842 | 250,755 | | 455,000 |
| RBLX1000703877 | Amarillo | TX | | 07/30/2026 | 5.783 | 160,738 | | 247,000 |
| RBLX1000703881 | Dayton | NJ | | 08/06/2026 | 6.577 | 602,079 | | 745,000 |
| RBLX1000703895 | Von Ormy | TX | | 08/10/2026 | 5.846 | 195,987 | | 264,900 |
| RBLX1000703897 | Philadelphia | PA | | 09/11/2026 | 6.382 | 253,478 | | 439,986 |
| RBLX1000703905 | Swan Lake | NY | | 08/27/2026 | 6.796 | 546,448 | | 752,000 |
| RBLX1000703907 | Norfolk | VA | | 09/11/2026 | 6.697 | 200,807 | | 260,000 |
| RBLX1000703913 | Bakersfield | CA | | 07/30/2026 | 6.760 | 312,828 | | 405,000 |
| RBLX1000703923 | Rutland | MA | | 07/23/2026 | 6.717 | 415,661 | | 851,000 |
| RBLX1000703947 | Crowley Lake | CA | | 09/03/2026 | 6.717 | 579,930 | | 700,000 |
| RBLX1000703968 | Southampton | NY | | 08/13/2026 | 6.812 | 1,828,936 | | 2,214,000 |
| RBLX1000703972 | Gilroy | CA | | 09/03/2026 | 6.724 | 795,163 | | 1,200,000 |
| RBLX1000703974 | Tucson | AZ | | 08/06/2026 | 6.511 | 429,079 | | 549,000 |
| RBLX1000703980 | Denver | CO | | 07/16/2026 | 6.404 | 782,008 | | 1,050,000 |
| RBLX1000704016 | Springfield | MA | | 09/28/2026 | 5.972 | 331,066 | | 464,000 |
| RBLX1000704020 | Tracy | CA | | 09/28/2026 | 5.999 | 382,844 | | 580,000 |

# 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 |
| RBLX1000704056 | Tisbury | MA | | 09/28/2026 | 6.794 | 1,630,781 | | 2,000,000 |
| RBLX1000704058 | Conroe | TX | | 09/28/2026 | 7.049 | 349,623 | | 465,000 |
| RBLX1000704088 | Lake Havasu City | AZ | | 09/28/2026 | 6.521 | 462,700 | | 905,000 |
| RBLX1000704118 | Albuquerque | NM | | 09/28/2026 | 6.596 | 295,926 | | 387,500 |
| RBLX1000704154 | Miami | FL | | 09/28/2026 | 6.931 | 1,687,520 | | 2,450,000 |
| RBLX1000704156 | Surprise | AZ | | 09/28/2026 | 6.719 | 305,484 | | 391,000 |
| RBLX1000704168 | Logan | UT | | 09/28/2026 | 6.294 | 164,940 | | 216,000 |
| RBLX1000704182 | Pembroke Pines | FL | | 09/28/2026 | 6.643 | 271,692 | | 395,000 |
| RBLX1000704212 | Desert Hot Springs | CA | | 09/28/2026 | 6.772 | 290,872 | | 385,000 |
| RBLX1000704238 | Miami Gardens | FL | | 09/28/2026 | 6.315 | 421,075 | | 550,000 |
| RBLX1000704276 | Sunrise Beach | TX | | 09/28/2026 | 6.794 | 622,173 | | 813,000 |
| RBLX1000704484 | Riverside | CA | | 09/28/2026 | 6.034 | 463,762 | | 650,000 |
| RBLX1000704490 | Clarksville | MD | | 09/28/2026 | 6.144 | 1,135,117 | | 1,400,000 |
| RBLX1000705203 | Winter Garden | FL | | 07/30/2026 | 6.689 | 266,541 | | 405,000 |
| RBLX1000705215 | Elberon | NJ | | 08/20/2026 | 6.484 | 1,033,282 | | 1,350,000 |
| RBLX1000705223 | Memphis | TN | | 09/11/2026 | 6.348 | 217,590 | | 350,000 |
| RBLX1000705225 | West Islip | NY | | 07/23/2026 | 6.403 | 437,181 | | 734,000 |
| RBLX1000705245 | Miami | FL | | 08/27/2026 | 6.504 | 2,725,878 | | 6,100,000 |
| RBLX1000705263 | Haslet | TX | | 07/30/2026 | 6.932 | 438,330 | | 703,000 |
| RBLX1000705265 | (Van Nuys Area) Los Angeles | CA | | 07/16/2026 | 6.810 | 259,792 | | 575,000 |
| RBLX1000705279 | Sanibel | FL | | 08/07/2026 | 6.190 | 1,013,810 | | 2,200,000 |
| RBLX1000705441 | Carroll | NH | | 09/04/2026 | 6.645 | 668,357 | | 865,000 |
| RBLX1000705453 | Byron | GA | | 09/04/2026 | 7.041 | 205,020 | | 250,000 |
| RBLX1000705455 | Lillian | AL | | 08/07/2026 | 6.436 | 211,560 | | 260,000 |
| RBLX1000705485 | Orange Beach | AL | | 08/07/2026 | 6.538 | 299,835 | | 371,000 |
| RBLX1000705497 | Las Vegas | NV | | 08/07/2026 | 6.407 | 473,341 | | 575,000 |
| RBLX1000705543 | Auburn | CA | | 09/04/2026 | 6.552 | 614,477 | | 1,680,000 |
| RBLX1000705571 | Ormond Beach | FL | | 09/04/2026 | 6.151 | 363,686 | | 450,000 |
| RBLX1000705597 | Shoreline | WA | | 09/04/2026 | 6.448 | 760,062 | | 930,000 |
| RBLX1000705733 | Boston | MA | | 09/04/2026 | 6.571 | 633,962 | | 875,000 |
| RBLX1000705793 | Middle Island | NY | | 09/04/2026 | 6.319 | 353,625 | | 455,000 |
| RBLX1000705807 | Atlanta | GA | | 08/07/2026 | 6.595 | 485,626 | | 615,000 |
| RBLX1000705823 | North Myrtle Beach | SC | | 08/07/2026 | 6.404 | 396,168 | | 510,000 |
| RBLX1000705845 | Boerne | TX | | 09/29/2026 | 7.063 | 682,453 | | 895,000 |
| RBLX1000705891 | Manitowish Waters | WI | | 08/07/2026 | 6.682 | 435,259 | | 870,000 |
| RBLX1000705915 | White Lake | MI | | 09/04/2026 | 7.082 | 550,856 | | 675,000 |
| RBLX1000706029 | Woodridge | NY | | 07/28/2026 | 6.522 | 180,095 | | 390,000 |
| RBLX1000706031 | Wilton | CT | | 07/28/2026 | 6.538 | 463,500 | | 1,250,000 |
| RBLX1000706041 | Newark | NJ | | 07/28/2026 | 7.089 | 703,800 | | 920,000 |
| RBLX1000706055 | Jackson | NJ | | 07/28/2026 | 6.341 | 306,000 | | 650,000 |
| RBLX1000706059 | Boca Raton | FL | | 07/28/2026 | 6.227 | 186,256 | | 240,000 |
| RBLX1000706061 | Lakewood | NJ | | 07/28/2026 | 6.701 | 321,817 | | 900,000 |
| RBLX1000706067 | Brooklyn | NY | | 07/28/2026 | 6.756 | 617,492 | | 2,159,000 |
| RBLX1000706071 | Toms River | NJ | | 07/28/2026 | 7.132 | 469,323 | | 570,000 |
| RBLX1000706075 | Miami | FL | | 07/28/2026 | 6.644 | 360,197 | | 500,000 |
| RBLX1000706983 | Elk Grove | CA | | 07/30/2026 | 6.313 | 725,137 | | 885,000 |
| RBLX1000706993 | Miami | FL | | 08/10/2026 | 6.189 | 271,462 | | 385,000 |
| RBLX1000707005 | Hilton Head Island | SC | | 09/11/2026 | 6.392 | 830,566 | | 1,075,000 |
| RBLX1000707017 | Hurleyville | NY | | 08/20/2026 | 6.908 | 393,554 | | 479,185 |
| RBLX1000707021 | Half Moon Bay | CA | | 07/16/2026 | 6.398 | 1,350,259 | | 1,675,000 |
| RBLX1000707548 | Long Beach | CA | | 09/11/2026 | 6.489 | 1,528,508 | | 2,114,973 |
| RBLX1000707598 | Justice | IL | | 08/20/2026 | 6.958 | 231,947 | | 279,900 |
| RBLX1000707602 | Westminster | MD | | 07/30/2026 | 7.054 | 353,600 | | 430,000 |
| RBLX1000707614 | Rockwall | TX | | 08/13/2026 | 6.524 | 370,402 | | 445,000 |
| RBLX1000707668 | Brooklyn | NY | | 08/13/2026 | 6.569 | 3,052,448 | | 4,900,000 |

# 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 |
| RBLX1000707680 | Gorham | ME | | 08/28/2026 | 6.643 | 269,690 | | 525,000 |
| RBLX1000707682 | Cedar City | UT | | 08/28/2026 | 6.653 | 220,606 | | 318,000 |
| RBLX1000707696 | Golden Beach | FL | | 08/28/2026 | 6.415 | 416,649 | | 2,750,000 |
| RBLX1000707741 | West Long Branch | NJ | | 08/28/2026 | 6.809 | 1,367,380 | | 1,785,000 |
| RBLX1000707815 | Denver | CO | | 08/28/2026 | 6.332 | 509,822 | | 1,300,000 |
| RBLX1000707847 | Edmond | OK | | 08/28/2026 | 6.445 | 362,464 | | 534,000 |
| RBLX1000707913 | Easthampton | MA | | 08/28/2026 | 6.707 | 421,218 | | 560,000 |
| RBLX1000707990 | Lake Oswego | OR | | 08/28/2026 | 6.161 | 686,259 | | 1,405,000 |
| RBLX1000708004 | Greensboro | NC | | 08/28/2026 | 6.351 | 358,036 | | 446,000 |
| RBLX1000708012 | Westminster | CO | | 08/28/2026 | 6.445 | 898,502 | | 1,151,000 |
| RBLX1000708072 | Culver City | CA | | 08/28/2026 | 6.936 | 354,933 | | 485,000 |
| RBLX1000708078 | Canton | MI | | 08/28/2026 | 6.691 | 543,717 | | 670,000 |
| RBLX1000708098 | Chehalis | WA | | 08/28/2026 | 6.765 | 330,477 | | 494,000 |
| RBLX1000708131 | Bonney Lake | WA | | 08/28/2026 | 6.323 | 254,219 | | 620,000 |
| RBLX1000708139 | Wimauma | FL | | 08/28/2026 | 6.760 | 580,835 | | 730,000 |
| RBLX1000708177 | Piscataway | NJ | | 07/30/2026 | 6.360 | 915,981 | | 1,400,000 |
| RBLX1000708199 | Roseville | CA | | 08/06/2026 | 6.689 | 473,058 | | 570,000 |
| RBLX1000708212 | New Hyde Park | NY | | 07/23/2026 | 6.933 | 890,585 | | 1,225,000 |
| RBLX1000708220 | Flushing | NY | | 08/10/2026 | 6.821 | 980,571 | | 1,180,000 |
| RBLX1000708226 | Scottsdale | AZ | | 09/11/2026 | 6.530 | 941,494 | | 1,335,063 |
| RBLX1000708638 | Ormond Beach | FL | | 08/06/2026 | 7.308 | 641,857 | | 817,000 |
| RBLX1000708664 | Hialeah | FL | | 09/03/2026 | 6.519 | 442,496 | | 546,000 |
| RBLX1000708678 | Margate City | NJ | | 08/27/2026 | 6.365 | 1,136,583 | | 1,500,000 |
| RBLX1000708684 | Sarasota | FL | | 09/30/2026 | 6.492 | 333,192 | | 582,000 |
| RBLX1000712209 | Hilton Head Island | SC | | 08/27/2026 | 6.600 | 277,156 | | 345,000 |
| RBLX1000712221 | San Diego | CA | | 08/27/2026 | 6.280 | 1,132,584 | | 1,475,000 |
| RBLX1000712229 | Goleta | CA | | 08/27/2026 | 6.422 | 999,357 | | 1,630,000 |
| RBLX1000712243 | Wimberley | TX | | 08/27/2026 | 6.743 | 1,009,086 | | 1,414,000 |
| RBLX1000712279 | Queen Creek | AZ | | 08/27/2026 | 7.078 | 875,360 | | 1,085,000 |
| RBLX1000712319 | La Quinta | CA | | 08/27/2026 | 6.207 | 305,687 | | 500,000 |
| RBLX1000712381 | Las Vegas | NV | | 08/27/2026 | 6.193 | 314,114 | | 447,000 |
| RBLX1000712393 | Rialto | CA | | 08/27/2026 | 6.639 | 530,193 | | 700,000 |
| RBLX1000712459 | Fort Worth | TX | | 08/27/2026 | 6.565 | 121,015 | | 165,000 |
| RBLX1000712509 | Livermore | CA | | 08/27/2026 | 6.032 | 601,233 | | 1,520,000 |
| RBLX1000712527 | Cutler Bay | FL | | 08/27/2026 | 7.291 | 383,308 | | 510,000 |
| RBLX1000712545 | Hoboken | NJ | | 08/27/2026 | 6.473 | 1,171,913 | | 1,920,000 |
| RBLX1000712557 | Flushing | NY | | 08/27/2026 | 6.293 | 819,988 | | 1,515,000 |
| RBLX1000712575 | Montgomery Village | MD | | 08/27/2026 | 6.691 | 303,239 | | 395,000 |
| RBLX1000712579 | Sterling | VA | | 08/27/2026 | 6.479 | 438,805 | | 565,000 |
| RBLX1000712589 | Louisville | KY | | 08/27/2026 | 6.184 | 152,914 | | 241,500 |
| RBLX1000712597 | Nantucket | MA | | 08/27/2026 | 6.357 | 813,575 | | 1,350,000 |
| RBLX1000712627 | Kenilworth | NJ | | 08/27/2026 | 7.211 | 537,738 | | 660,000 |
| RBLX1000712643 | Clarksville | TN | | 08/27/2026 | 6.959 | 149,940 | | 278,000 |
| RBLX1000712657 | Fair Lawn | NJ | | 08/27/2026 | 7.088 | 961,350 | | 1,450,000 |
| RBLX1000712693 | Haddonfield | NJ | | 08/13/2026 | 6.512 | 782,402 | | 950,000 |
| RBLX1000712697 | Norwalk | CT | | 09/11/2026 | 7.058 | 233,691 | | 300,000 |
| RBLX1000712747 | Victorville | CA | | 08/19/2026 | 7.132 | 370,491 | | 463,000 |
| RBLX1000712765 | Elephant Butte | NM | | 08/14/2026 | 6.644 | 277,631 | | 422,000 |
| RBLX1000712781 | Bradenton | FL | | 08/14/2026 | 6.913 | 199,066 | | 255,000 |
| RBLX1000712783 | Fort Worth | TX | | 08/14/2026 | 6.075 | 155,897 | | 300,000 |
| RBLX1000712787 | Gainesville | FL | | 09/29/2026 | 6.643 | 244,309 | | 297,500 |
| RBLX1000712791 | Aurora | CO | | 08/19/2026 | 6.644 | 310,536 | | 433,000 |
| RBLX1000712795 | Los Angeles | CA | | 08/14/2026 | 6.471 | 993,803 | | 1,220,000 |
| RBLX1000712823 | Tracy | CA | | 08/14/2026 | 6.804 | 615,626 | | 765,000 |
| RBLX1000712831 | Phoenix | AZ | | 08/14/2026 | 6.804 | 568,875 | | 740,000 |

# 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 |
| RBLX1000712845 | Pembroke Pines | FL | | 08/14/2026 | 6.084 | 297,440 | | 520,000 |
| RBLX1000712853 | Garland | TX | | 08/14/2026 | 6.448 | 262,802 | | 350,000 |
| RBLX1000715199 | Havre De Grace | MD | | 08/27/2026 | 6.387 | 144,408 | | 200,000 |
| RBLX1000715229 | Idaho Falls | ID | | 08/27/2026 | 6.116 | 470,355 | | 585,000 |
| RBLX1000715243 | West Haverstraw | NY | | 07/30/2026 | 6.369 | 297,775 | | 415,000 |
| RBLX1000715278 | San Francisco | CA | | 07/16/2026 | 6.669 | 943,569 | | 1,188,000 |
| RBLX1000715286 | Gates Mills | OH | | 08/06/2026 | 6.573 | 571,715 | | 1,125,000 |
| RBLX1000715294 | San Jose | CA | | 07/30/2026 | 6.607 | 1,661,943 | | 2,200,000 |
| RBLX1000715316 | Great Neck | NY | | 08/27/2026 | 6.330 | 1,452,367 | | 3,200,000 |
| RBLX1000715327 | Fountain Hills | AZ | | 08/06/2026 | 6.617 | 384,130 | | 472,000 |
| RBLX1000718804 | Whittier Area | CA | | 07/30/2026 | 6.522 | 436,344 | | 540,000 |
| RBLX1000718876 | Richmond | TX | | 09/01/2026 | 6.522 | 407,176 | | 500,000 |
| RBLX1000718920 | Lawrenceville | GA | | 09/01/2026 | 7.089 | 183,313 | | 230,000 |
| RBLX1000718924 | Paradise | CA | | 09/29/2026 | 6.597 | 252,523 | | 410,000 |
| RBLX1000718952 | Creedmoor | NC | | 09/01/2026 | 6.155 | 579,841 | | 749,000 |
| RBLX1000719022 | Cumming | GA | | 07/30/2026 | 6.339 | 299,626 | | 379,000 |
| RBLX1000719066 | Everett | WA | | 09/01/2026 | 7.335 | 580,969 | | 760,000 |
| RBLX1000719080 | Kissimmee | FL | | 09/01/2026 | 6.375 | 252,788 | | 321,000 |
| RBLX1000719134 | Cambridge | MA | | 09/29/2026 | 6.849 | 330,669 | | 1,500,000 |
| RBLX1000719180 | Silver Spring | MD | | 09/29/2026 | 6.155 | 396,389 | | 560,000 |
| RBLX1000719182 | Medford | NY | | 09/01/2026 | 7.174 | 517,928 | | 665,000 |
| RBLX1000719314 | Tempe | AZ | | 09/01/2026 | 7.212 | 840,215 | | 1,100,000 |
| RBLX1000719364 | Columbus | OH | | 09/01/2026 | 6.966 | 154,710 | | 200,000 |
| RBLX1000719374 | Pitman | NJ | | 09/01/2026 | 7.335 | 282,730 | | 347,000 |
| RBLX1000719378 | Hutchins | TX | | 09/01/2026 | 6.735 | 327,516 | | 390,000 |
| RBLX1000719460 | Hialeah | FL | | 09/01/2026 | 6.644 | 345,497 | | 596,000 |
| RBLX1000719472 | Weston | CT | | 07/30/2026 | 6.842 | 571,200 | | 700,000 |
| RBLX1000719490 | Long Beach | CA | | 09/01/2026 | 6.720 | 911,370 | | 1,640,000 |
| RBLX1000719558 | West Hollywood | CA | | 09/01/2026 | 6.765 | 782,800 | | 950,000 |
| RBLX1000719578 | Selden | NY | | 09/29/2026 | 6.448 | 665,027 | | 805,000 |
| RBLX1000719582 | North Chesterfiiedl | VA | | 09/30/2026 | 6.126 | 243,613 | | 345,000 |
| RBLX1000719590 | Tampa | FL | | 08/27/2026 | 6.081 | 333,182 | | 510,000 |
| RBLX1000719625 | Greensboro | NC | | 07/30/2026 | 6.428 | 146,099 | | 190,000 |
| RBLX1000719647 | Hicksville | NY | | 08/06/2026 | 6.457 | 618,079 | | 850,000 |
| RBLX1000719649 | Statham | GA | | 08/20/2026 | 5.668 | 146,760 | | 375,000 |
| RBLX1000719663 | Charlotte | NC | | 08/06/2026 | 6.597 | 321,300 | | 480,000 |
| RBLX1000719679 | North Tonawanda | NY | | 07/30/2026 | 6.705 | 172,448 | | 225,000 |
| RBLX1000720031 | Shawnee | OK | | 07/23/2026 | 6.316 | 195,788 | | 255,000 |
| RBLX1000720037 | Coeur D Alene | ID | | 08/13/2026 | 6.326 | 274,764 | | 750,000 |
| 0399999. Mortgages in good standing - residential mortgages-all other | | | | | | 389,524,033 | 125,443,202 | 1,886,374,505 |
| 223620701 | Springfield | VA | | 12/06/2023 | 7.270 | | 7,523,172 | 177,714,197 |
| 223620801 | Everett | MA | | 01/23/2024 | 7.370 | | 902,858 | 168,650,947 |
| 223630201 | Jersey City | NJ | | 08/08/2023 | 7.220 | | 6,046,726 | 318,319,480 |
| 223630301 | Raleigh | NC | | 08/18/2023 | 6.920 | | 1,847,512 | 178,265,335 |
| 223630401 | New Rochelle | NY | | 08/09/2023 | 7.120 | | 2,632,366 | 178,111,424 |
| 223630601 | Nashville | TN | | 04/15/2024 | 7.420 | | 3,682,011 | 109,120,201 |
| 223630901 | Ashburn | VA | | 02/20/2024 | 7.470 | | 1,498,213 | 179,143,008 |
| 223800301 | Madison | WI | | 10/12/2023 | 7.070 | | 261,461 | 179,465,982 |
| 223800401 | Tampa | FL | | 10/04/2023 | 7.120 | | 1,589,653 | 159,736,974 |
| 223800501 | Raleigh | NC | | 11/22/2023 | 7.470 | | 18,088,443 | 382,097,440 |
| 223800701 | Chicago | IL | | 12/22/2023 | 7.570 | | 1,594,198 | 164,307,862 |
| 223900101 | Austin | TX | | 07/27/2023 | 7.120 | | 3,135,437 | 89,517,579 |
| 223900201 | Unincorporated Montgomery County | TX | | 07/07/2023 | 7.120 | | 896,159 | 102,530,977 |
| 223900601 | Austin | TX | | 08/30/2023 | 7.120 | | 7,042,472 | 138,456,426 |
| 223900801 | Ontario | CA | | 04/01/2024 | 8.020 | | 3,768,204 | 172,037,875 |

# 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<br>City | 3<br>State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 223901001 | Arcadia | CA | | 03/15/2024 | 7.470 | | 17,213,897 | 38,130,737 |
| 224620101 | Lynnwood | WA | | 06/28/2024 | 7.270 | | 3,889,854 | 119,493,367 |
| 224620301 | Bala Cynwyn | PA | S | 10/11/2024 | 7.370 | | 14,432,464 | 64,563,417 |
| 224630101 | Raleigh | NC | | 07/18/2024 | 7.420 | | 10,041,410 | 79,705,564 |
| 224800101 | Nashville | TN | | 04/12/2024 | 7.370 | | 11,534,506 | 161,726,624 |
| 224800201 | Tempe | AZ | | 05/06/2024 | 7.320 | | 13,608,838 | 175,589,882 |
| 224800501 | Tallahasse | FL | | 08/22/2024 | 7.370 | | 3,067,273 | 131,763,938 |
| 224800601 | West La Fayette | IN | | 11/04/2024 | 7.320 | | 23,581,262 | 100,064,329 |
| 224900301 | Sherman Oaks | CA | | 11/27/2024 | 7.420 | | 15,003,181 | 142,944,758 |
| 224900401 | Seattle | WA | | 03/31/2025 | 7.170 | | 11,493,766 | 78,179,629 |
| 224900601 | Oxnard | CA | | 05/22/2025 | 7.520 | | 11,429,461 | 97,341,198 |
| 224970101 | Various | US | | 07/05/2024 | 6.870 | | 2,256,813 | 217,770,845 |
| 225620101 | Kirkland | WA | | 05/01/2025 | 6.920 | | 24,281,140 | 52,845,947 |
| 225800401 | St. Louis | MO | | 07/01/2025 | 6.820 | | 20,667,743 | 2,768,072 |
| 225900202 | Dana Point | CA | | 02/10/2026 | 7.168 | | 5,158,362 | 11,426,067 |
| 225900501 | Phoenix | AZ | | 10/24/2025 | 7.170 | | 14,198,890 | 30,135,736 |
| 225970201 | Chester | VA | | 08/14/2025 | 6.720 | | 5,504,897 | 64,142,261 |
| 225970402 | Boston | MA | | 10/31/2025 | 8.000 | | 301,568 | 29,344,177 |
| 226900601 | Glendale | AZ | | 06/12/2026 | 6.333 | | 4,384,872 | 131,286,499 |
| 225800101 | Ann Arbor | MI | S | 06/26/2025 | 6.770 | | 3,526,772 | 5,669,141 |
| 225800701 | Tallahassee | FL | | 10/03/2025 | 6.870 | | 7,284,811 | 14,639,894 |
| 225801001 | Boynton Beach | FL | | 12/22/2025 | 6.630 | | 8,127,452 | 17,565,272 |
| 225900203 | Dana Point | CA | | 02/10/2026 | 7.168 | | 1,475,206 | 3,722,447 |
| 225900401 | San Diego | CA | | 11/04/2025 | 6.870 | | 636,727 | 1,267,875 |
| 226630101 | Washington | DC | | 09/08/2026 | 6.511 | (1,550,000) | | |
| 226630201 | Sandy Springs | GA | | 07/08/2026 | 6.068 | 36,815,000 | | 51,740,323 |
| 226700201 | Various | US | | 07/10/2026 | 5.442 | 190,147,564 | | 740,917,596 |
| 226700301 | Various | US | | 09/09/2026 | 6.563 | 446,357,074 | | 925,776,991 |
| 226800901 | Fort Lauderdale | FL | | 07/24/2026 | 6.618 | (370,000) | | |
| 226801001 | Gainesville | FL | | 08/21/2026 | 6.533 | (801,374) | | |
| 226801201 | Edgerton | KS | | 08/06/2026 | 6.107 | 39,950,000 | | 60,666,667 |
| 226801401 | Tallahassee | FL | | 07/30/2026 | 6.896 | 9,987,500 | | 21,394,590 |
| 226801501 | Greencastle | PA | | 09/28/2026 | 6.341 | 27,293,344 | | 48,550,000 |
| 226900901 | Las Vegas | NV | | 08/07/2026 | 6.761 | (960,000) | | |
| 526972041 | Heber City | UT | | 07/28/2026 | 5.920 | 52,200,000 | | 91,998,000 |
| 526972061 | Coraopolis | PA | | 07/15/2026 | 6.633 | 10,059,192 | | 17,640,000 |
| 526972071 | Seattle | WA | | 09/08/2026 | 6.395 | 9,225,000 | | 20,610,000 |
| 625620102 | Kent | WA | | 11/21/2025 | 6.370 | | 435,217 | 1,376,467 |
| CAEG26519 | Trexlertown | PA | | 07/21/2026 | 6.250 | 7,306,350 | | 11,000,000 |
| CAEG26529 | Rancho Cucamongo | CA | | 07/06/2026 | 6.350 | 20,100,000 | | 33,800,000 |
| CAEG26537 | Poulsbo | WA | | 08/18/2026 | 6.590 | 10,954,500 | | 15,250,000 |
| CAEG26542 | San Diego | CA | | 09/14/2026 | 6.540 | 16,080,000 | | 27,290,000 |
| 0599999. Mortgages in good standing - commercial mortgages-all other | | | | | | 872,794,150 | 294,045,267 | 6,537,574,014 |
| 0899999. Total mortgages in good standing | | | | | | 1,429,087,367 | 419,488,469 | 8,733,473,224 |
| 1699999. Total - restructured mortgages | | | | | | | | |
| RTL_E1998456 | Murray | UT | | 04/08/2025 | 10.660 | | 210,730 | 1,590,000 |
| RTL_E2022029 | Altadena Area | CA | | 05/27/2025 | 9.250 | | 15,455 | 2,110,000 |
| RTL_E2070905 | Laconia | NH | | 09/10/2025 | 9.000 | | 223 | 1,400,000 |
| RTL_E2071857 | Indianapolis | IN | | 09/11/2025 | 10.750 | | 4,000 | 171,000 |
| RTL_E2078628 | Atlanta | GA | | 09/29/2025 | 8.875 | | 18,410 | 525,000 |
| RTL_E2129766 | Spring Valley | NY | | 02/20/2026 | 8.819 | | 13,583 | 2,030,000 |
| 1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other | | | | | | | 262,400 | 7,826,000 |
| 2499999. Total - mortgages with overdue interest over 90 days | | | | | | | 262,400 | 7,826,000 |
| RTL_E1839669 | Cincinnati | OH | | 08/13/2024 | 9.750 | | 14,552 | 340,000 |
| RTL_E2045189 | Port Charlotte | FL | | 07/11/2025 | 10.000 | | 50,331 | 372,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| Loan Number | 2<br>City | 3<br>State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| RTL_E2045192 | New Haven | CT | | 07/11/2025 | 11.990 | | 9,000 | 465,000 |
| RTL_E2057236 | Ruskin | FL | | 08/08/2025 | 10.990 | | 2,000 | 625,000 |
| RTL_E2075237 | West Palm Beach | FL | | 09/19/2025 | 11.000 | | 66,947 | 1,105,000 |
| RTL_E2120500 | Monee | IL | | 01/22/2026 | 9.990 | | 10,040 | 770,000 |
| RTL_E2120501 | Monee | IL | | 01/22/2026 | 9.990 | | 14,000 | 770,000 |
| RTL_E2136869 | Cleveland | OH | | 03/06/2026 | 8.750 | | 2,200 | 450,000 |
| RTL_E2137545 | Murfreesboro | TN | | 03/12/2026 | 8.501 | | 61,980 | 1,218,000 |
| RTL_E2163592 | Deland | FL | | 05/13/2026 | 8.246 | | 1,700 | 200,000 |
| RTL_E2175679 | Wendell | NC | | 06/23/2026 | 8.873 | | 60,500 | 1,135,000 |
| 2799999. Mortgages in process of foreclosure-residential mortgages-all other | | | | | | | 293,250 | 7,450,000 |
| 212800501 | Pittsburgh | PA | | 12/20/2012 | 4.250 | | 5,862,213 | 26,004,899 |
| 2999999. Mortgages in process of foreclosure-commercial mortgages-all other | | | | | | | 5,862,213 | 26,004,899 |
| 3299999. Total - mortgages in the process of foreclosure | | | | | | | 6,155,464 | 33,454,899 |
| 3399999 - Totals | | | | | | 1,429,087,367 | 425,906,334 | 8,774,754,123 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | 2<br>City | 3<br>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 |
| 215800801 | Jersey City | NJ | | 12/09/2015 | 08/27/2026 | 121,828,308 | | 452,421 | | | 452,421 | | 121,246,836 | 121,246,836 | | | |
| 219900901 | Atlanta | GA | | 12/19/2019 | 09/29/2026 | 96,801,041 | | 627,655 | | | 627,655 | | 97,500,000 | 97,500,000 | | | |
| 221800501 | Sandy Springs | GA | S | 07/08/2021 | 07/08/2026 | 67,000,000 | | | | | | | 67,000,000 | 67,000,000 | | | |
| 223630301 | Raleigh | NC | | 08/18/2023 | 08/20/2026 | 74,976,354 | | 521,887 | | | 521,887 | | 86,380,934 | 86,380,934 | | | |
| 224630201 | Jersey City | NJ | | 12/09/2024 | 08/27/2026 | 24,948,055 | | 27,411 | | | 27,411 | | 25,000,000 | 25,000,000 | | | |
| 224970101 | Various | US | | 07/05/2024 | 09/11/2026 | 119,778,047 | | 546,687 | | | 546,687 | | 121,150,888 | 121,150,888 | | | |
| 356618406 | Conrad | MT | | 01/16/2019 | 09/28/2026 | 750,548 | | (2,772) | | | (2,772) | | 739,301 | 739,301 | | | |
| 356620343 | Mesa | WA | | 11/13/2020 | 09/02/2026 | 307,693 | | (1,162) | | | (1,162) | | 294,280 | 294,280 | | | |
| 356622215 | Basin City | WA | | 06/29/2022 | 09/02/2026 | 7,487,760 | | (28,464) | | | (28,464) | | 7,233,964 | 7,233,964 | | | |
| 523900011 | Austin | TX | | 08/25/2023 | 09/17/2026 | 10,170,000 | | | | | | | 10,170,000 | 10,170,000 | | | |
| RTL_E1796172 | San Antonio | TX | | 05/13/2024 | 07/10/2026 | 85,286 | | | | | | | 128,719 | 128,719 | | | |
| RTL_E1796839 | Miami | FL | | 05/16/2024 | 07/10/2026 | 1,091,621 | | | | | | | 1,686,545 | 1,686,545 | | | |
| RTL_E1797815 | Spring | TX | | 05/20/2024 | 08/10/2026 | 303,960 | | | | | | | 383,500 | 383,500 | | | |
| RTL_E1802527 | Rotonda West | FL | | 05/28/2024 | 07/10/2026 | 319,130 | | | | | | | 319,130 | 319,130 | | | |
| RTL_E1806312 | Bridgeton | NJ | | 06/06/2024 | 08/10/2026 | 120,000 | | | | | | | 120,000 | 120,000 | | | |
| RTL_E1806339 | Detroit | MI | | 06/06/2024 | 07/10/2026 | 98,596 | | | | | | | 98,596 | 98,596 | | | |
| RTL_E1812536 | Houston | TX | | 06/14/2024 | 09/10/2026 | 184,388 | | | | | | | 184,388 | 184,388 | | | |
| RTL_E1812574 | Coral Gables | FL | | 06/17/2024 | 09/10/2026 | 1,162,291 | | | | | | | 1,386,645 | 1,386,645 | | | |
| RTL_E1815262 | Lehigh Acres | FL | | 06/26/2024 | 07/10/2026 | 214,492 | | 0 | | | 0 | | 228,604 | 228,604 | | | |
| RTL_E1829488 | Placida | FL | | 07/24/2024 | 08/10/2026 | 283,286 | | | | | | | 158,884 | 158,884 | | | |
| RTL_E1834413 | Los Angeles | CA | | 08/08/2024 | 07/10/2026 | 1,142,705 | | | | | | | 1,142,705 | 1,142,705 | | | |
| RTL_E1839669 | Cincinnati | OH | | 08/13/2024 | 09/10/2026 | 218,493 | | | | | | | 233,045 | 233,045 | | | |
| RTL_E1868761 | Costa Mesa | CA | | 09/27/2024 | 08/10/2026 | 1,268,000 | | | | | | | 1,268,000 | 1,268,000 | | | |
| RTL_E1868770 | Antioch | CA | | 09/27/2024 | 07/10/2026 | 156,050 | | | | | | | 156,050 | 156,050 | | | |
| RTL_E1870694 | Lehigh Acres | FL | | 10/02/2024 | 07/10/2026 | 210,469 | | | | | | | 209,544 | 209,544 | | | |
| RTL_E1873687 | Greenville | SC | | 10/10/2024 | 09/10/2026 | 350,542 | | | | | | | 375,592 | 375,592 | | | |

# 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_E1873689 | Greenville | SC | | 10/10/2024 | 09/10/2026 | 352,725 | | | | | | | 371,450 | 371,450 | | | |
| RTL_E1878697 | Pocatello | ID | | 10/21/2024 | 08/10/2026 | 259,678 | | | | | | | 325,301 | 325,301 | | | |
| RTL_E1878699 | Pocatello | ID | | 10/21/2024 | 08/10/2026 | 268,729 | | | | | | | 331,159 | 331,159 | | | |
| RTL_E1878704 | Akron | OH | | 10/21/2024 | 09/10/2026 | 104,800 | | | | | | | 104,800 | 104,800 | | | |
| RTL_E1880486 | Deltona | FL | | 10/23/2024 | 09/10/2026 | 201,125 | | | | | | | 201,125 | 201,125 | | | |
| RTL_E1883548 | Rancho Cucamonga | CA | | 10/25/2024 | 09/10/2026 | 304,695 | | | | | | | 354,735 | 354,735 | | | |
| RTL_E1889527 | Houston | TX | | 11/01/2024 | 09/10/2026 | 315,452 | | | | | | | 315,349 | 315,349 | | | |
| RTL_E1891990 | Monte Sereno | CA | | 11/07/2024 | 08/10/2026 | 1,557,996 | | | | | | | 1,557,996 | 1,557,996 | | | |
| RTL_E1892012 | Boiling Springs | SC | | 11/07/2024 | 08/10/2026 | 137,400 | | | | | | | 162,400 | 162,400 | | | |
| RTL_E1892018 | Houston | TX | | 11/07/2024 | 07/10/2026 | 102,328 | | | | | | | 102,328 | 102,328 | | | |
| RTL_E1892021 | Houston | TX | | 11/07/2024 | 07/10/2026 | 118,424 | | | | | | | 118,424 | 118,424 | | | |
| RTL_E1892036 | Alton | TX | | 11/07/2024 | 07/10/2026 | 429,620 | | 0 | | | 0 | | 429,620 | 429,620 | | | |
| RTL_E1892060 | Houston | TX | | 11/08/2024 | 07/10/2026 | 139,036 | | | | | | | 139,036 | 139,036 | | | |
| RTL_E1895986 | Ocala | FL | | 11/13/2024 | 08/10/2026 | 202,671 | | | | | | | 202,671 | 202,671 | | | |
| RTL_E1895987 | Ocala | FL | | 11/13/2024 | 08/10/2026 | 201,653 | | | | | | | 200,854 | 200,854 | | | |
| RTL_E1895988 | Ocala | FL | | 11/13/2024 | 08/10/2026 | 198,865 | | | | | | | 198,865 | 198,865 | | | |
| RTL_E1895989 | Ocala | FL | | 11/13/2024 | 08/10/2026 | 195,559 | | | | | | | 195,559 | 195,559 | | | |
| RTL_E1895992 | Ocala | FL | | 11/13/2024 | 08/10/2026 | 194,622 | | | | | | | 194,622 | 194,622 | | | |
| RTL_E1895995 | Lehigh Acres | FL | | 11/13/2024 | 07/10/2026 | 212,100 | | | | | | | 212,100 | 212,100 | | | |
| RTL_E1896230 | Danville | VA | | 11/14/2024 | 09/10/2026 | 112,750 | | | | | | | 112,750 | 112,750 | | | |
| RTL_E1896277 | New River | AZ | | 11/15/2024 | 07/10/2026 | 128,637 | | | | | | | 294,479 | 294,479 | | | |
| RTL_E1898364 | Ocala | FL | | 11/15/2024 | 08/10/2026 | 205,146 | | | | | | | 205,146 | 205,146 | | | |
| RTL_E1898367 | Lehigh Acres | FL | | 11/15/2024 | 08/10/2026 | 210,197 | | | | | | | 305,820 | 305,820 | | | |
| RTL_E1898369 | Houston | TX | | 11/15/2024 | 07/10/2026 | 464,353 | | | | | | | 464,353 | 464,353 | | | |
| RTL_E1900149 | Los Angeles | CA | | 11/15/2024 | 07/10/2026 | 1,665,531 | | | | | | | 1,927,241 | 1,927,241 | | | |
| RTL_E1901227 | North Miami | FL | | 11/20/2024 | 08/10/2026 | 383,800 | | | | | | | 383,800 | 383,800 | | | |
| RTL_E1901548 | Miami | FL | | 11/22/2024 | 07/10/2026 | 1,842,633 | | | | | | | 1,892,851 | 1,892,851 | | | |
| RTL_E1913937 | Kissimmee | FL | | 12/04/2024 | 08/01/2026 | 352,412 | | | | | | | 352,412 | 352,412 | | | |
| RTL_E1914121 | Redington Shores | FL | | 12/06/2024 | 07/10/2026 | 481,315 | | | | | | | 767,286 | 767,286 | | | |
| RTL_E1914127 | Brownsville | TX | | 12/06/2024 | 09/10/2026 | 113,151 | | | | | | | 112,894 | 112,894 | | | |
| RTL_E1914131 | Santa Rosa Beach | FL | | 12/06/2024 | 07/10/2026 | 658,865 | | | | | | | 1,076,352 | 1,076,352 | | | |
| RTL_E1916002 | Weston | FL | | 12/06/2024 | 07/10/2026 | 950,000 | | | | | | | 950,000 | 950,000 | | | |
| RTL_E1916004 | Danvers | MA | | 12/06/2024 | 07/10/2026 | 519,818 | | | | | | | 519,818 | 519,818 | | | |
| RTL_E1916016 | Lehigh Acres | FL | | 12/06/2024 | 07/10/2026 | 180,500 | | | | | | | 180,500 | 180,500 | | | |
| RTL_E1916598 | Riverdale | IL | | 12/09/2024 | 07/10/2026 | 41,280 | | | | | | | 41,280 | 41,280 | | | |
| RTL_E1925366 | Charlotte | NC | | 12/16/2024 | 08/10/2026 | 954,992 | | | | | | | 333,870 | 333,870 | | | |
| RTL_E1928547 | Charlotte | NC | | 12/18/2024 | 09/10/2026 | 253,250 | | | | | | | 253,250 | 253,250 | | | |
| RTL_E1928550 | Centerville | MA | | 12/18/2024 | 07/10/2026 | 1,611,355 | | | | | | | 1,609,308 | 1,609,308 | | | |
| RTL_E1928563 | New Orleans | LA | | 12/19/2024 | 07/10/2026 | 295,944 | | | | | | | 350,350 | 350,350 | | | |
| RTL_E1928572 | Calumet City | IL | | 12/19/2024 | 08/10/2026 | 93,557 | | | | | | | 110,130 | 110,130 | | | |
| RTL_E1928578 | Idaho Falls | ID | | 12/19/2024 | 07/10/2026 | 204,825 | | | | | | | 247,522 | 247,522 | | | |
| RTL_E1928756 | North Port | FL | | 12/20/2024 | 07/10/2026 | 208,690 | | | | | | | 208,690 | 208,690 | | | |
| RTL_E1937300 | Buford | GA | | 12/27/2024 | 07/10/2026 | 436,316 | | | | | | | 436,316 | 436,316 | | | |
| RTL_E1939436 | Belvedere Tiburon | CA | | 12/30/2024 | 09/10/2026 | 1,342,319 | | | | | | | 1,556,346 | 1,556,346 | | | |
| RTL_E1944851 | Fayetteville | NC | | 01/08/2025 | 08/10/2026 | 297,300 | | | | | | | 297,300 | 297,300 | | | |
| RTL_E1945017 | Hudson | FL | | 01/10/2025 | 07/10/2026 | 284,901 | | | | | | | 297,675 | 297,675 | | | |
| RTL_E1948069 | Sun City West | AZ | | 01/13/2025 | 07/10/2026 | 276,250 | | | | | | | 276,250 | 276,250 | | | |
| RTL_E1948673 | Philadelphia | PA | | 01/14/2025 | 07/10/2026 | 117,121 | | | | | | | 117,121 | 117,121 | | | |
| RTL_E1952312 | New Bern | NC | | 01/17/2025 | 09/01/2026 | 199,500 | | | | | | | 199,500 | 199,500 | | | |
| RTL_E1955381 | Minneapolis | MN | | 01/23/2025 | 09/10/2026 | 230,234 | | | | | | | 249,934 | 249,934 | | | |
| RTL_E1955525 | Jacksonville | FL | | 01/24/2025 | 08/10/2026 | 194,750 | | | | | | | 194,750 | 194,750 | | | |

# 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_E1955531 | Willis | TX | | 01/24/2025 | 08/10/2026 | 421,093 | | | | | | | 421,093 | 421,093 | | | |
| RTL_E1955538 | Dallas | TX | | 01/24/2025 | 09/10/2026 | 1,194,271 | | | | | | | 1,273,650 | 1,273,650 | | | |
| RTL_E1956834 | Wilton Manors | FL | | 01/27/2025 | 09/10/2026 | 1,436,500 | | | | | | | 1,436,500 | 1,436,500 | | | |
| RTL_E1956835 | Philadelphia | PA | | 01/27/2025 | 09/10/2026 | 3,027,762 | | | | | | | 3,152,762 | 3,152,762 | | | |
| RTL_E1959552 | Butler | WI | | 01/28/2025 | 08/10/2026 | 103,700 | | | | | | | 103,700 | 103,700 | | | |
| RTL_E1959595 | Poinciana | FL | | 01/29/2025 | 09/10/2026 | 100,000 | | | | | | | 100,000 | 100,000 | | | |
| RTL_E1959596 | Baltimore | MD | | 01/29/2025 | 08/10/2026 | 95,007 | | | | | | | 104,382 | 104,382 | | | |
| RTL_E1961795 | Ocala | FL | | 01/31/2025 | 07/10/2026 | 200,446 | | | | | | | 200,446 | 200,446 | | | |
| RTL_E1961804 | Auburn | WA | | 01/31/2025 | 07/10/2026 | 778,630 | | | | | | | 836,130 | 836,130 | | | |
| RTL_E1963062 | Saint Petersburg | FL | | 01/31/2025 | 07/10/2026 | 608,570 | | | | | | | 608,570 | 608,570 | | | |
| RTL_E1964320 | Placida | FL | | 02/05/2025 | 08/10/2026 | 190,997 | | | | | | | 217,920 | 217,920 | | | |
| RTL_E1964327 | Cape Coral | FL | | 02/05/2025 | 07/10/2026 | 449,645 | | | | | | | 492,625 | 492,625 | | | |
| RTL_E1964330 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 701,700 | | | | | | | 886,000 | 886,000 | | | |
| RTL_E1964331 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 694,700 | | | | | | | 885,500 | 885,500 | | | |
| RTL_E1964332 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 699,700 | | | | | | | 885,500 | 885,500 | | | |
| RTL_E1964333 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 690,500 | | | | | | | 885,500 | 885,500 | | | |
| RTL_E1964334 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 673,500 | | | | | | | 885,500 | 885,500 | | | |
| RTL_E1964335 | Pompano Beach | FL | | 02/05/2025 | 08/10/2026 | 707,500 | | | | | | | 892,500 | 892,500 | | | |
| RTL_E1966384 | Austin | TX | | 02/07/2025 | 08/10/2026 | 770,000 | | | | | | | 977,900 | 977,900 | | | |
| RTL_E1969177 | Los Angeles | CA | | 02/12/2025 | 09/10/2026 | 2,249,903 | | | | | | | 2,686,562 | 2,686,562 | | | |
| RTL_E1969178 | Los Angeles | CA | | 02/12/2025 | 09/10/2026 | 2,755,459 | | | | | | | 2,819,459 | 2,819,459 | | | |
| RTL_E1969183 | Pasadena | CA | | 02/12/2025 | 09/10/2026 | 652,500 | | | | | | | 652,500 | 652,500 | | | |
| RTL_E1969188 | Miami Beach | FL | | 02/12/2025 | 09/10/2026 | 2,129,101 | | | | | | | 2,569,427 | 2,569,427 | | | |
| RTL_E1969201 | Melbourne | FL | | 02/12/2025 | 09/10/2026 | 1,020,000 | | | | | | | 1,020,000 | 1,020,000 | | | |
| RTL_E1971829 | Atlanta | GA | | 02/14/2025 | 09/10/2026 | 445,429 | | | | | | | 708,232 | 708,232 | | | |
| RTL_E1973868 | Cape Coral | FL | | 02/19/2025 | 07/10/2026 | 328,250 | | | | | | | 328,250 | 328,250 | | | |
| RTL_E1973871 | Princeton | NC | | 02/19/2025 | 08/10/2026 | 169,675 | | | | | | | 169,675 | 169,675 | | | |
| RTL_E1973873 | Princeton | NC | | 02/19/2025 | 08/10/2026 | 171,600 | | | | | | | 171,600 | 171,600 | | | |
| RTL_E1973874 | Princeton | NC | | 02/19/2025 | 07/10/2026 | 169,290 | | | | | | | 169,290 | 169,290 | | | |
| RTL_E1973875 | Princeton | NC | | 02/19/2025 | 07/10/2026 | 169,290 | | | | | | | 169,290 | 169,290 | | | |
| RTL_E1973878 | Philadelphia | PA | | 02/19/2025 | 09/10/2026 | 75,313 | | | | | | | 132,691 | 132,691 | | | |
| RTL_E1973918 | New Port Richey | FL | | 02/20/2025 | 07/10/2026 | 343,959 | | | | | | | 448,317 | 448,317 | | | |
| RTL_E1974033 | Miami | FL | | 02/21/2025 | 08/10/2026 | 467,800 | | | | | | | 467,800 | 467,800 | | | |
| RTL_E1974035 | Lithonia | GA | | 02/21/2025 | 07/10/2026 | 73,424 | | | | | | | 73,394 | 73,394 | | | |
| RTL_E1974037 | Jersey City | NJ | | 02/21/2025 | 08/10/2026 | 843,800 | | | | | | | 1,169,000 | 1,169,000 | | | |
| RTL_E1975387 | New Orleans | LA | | 02/21/2025 | 08/10/2026 | 99,296 | | | | | | | 219,009 | 219,009 | | | |
| RTL_E1975390 | Palm Bay | FL | | 02/21/2025 | 09/10/2026 | 193,423 | | | | | | | 379,750 | 379,750 | | | |
| RTL_E1975393 | Teaneck | NJ | | 02/21/2025 | 08/10/2026 | 938,380 | | | | | | | 938,380 | 938,380 | | | |
| RTL_E1982689 | Orlando | FL | | 02/28/2025 | 09/10/2026 | 152,081 | | | | | | | 152,081 | 152,081 | | | |
| RTL_E1985023 | Twinsburg | OH | | 03/06/2025 | 07/10/2026 | 120,500 | | | | | | | 120,500 | 120,500 | | | |
| RTL_E1985094 | West Sacramento | CA | | 03/07/2025 | 07/10/2026 | 328,440 | | | | | | | 328,440 | 328,440 | | | |
| RTL_E1985104 | Punta Gorda | FL | | 03/07/2025 | 07/10/2026 | 161,000 | | | | | | | 161,000 | 161,000 | | | |
| RTL_E1988042 | Crete | IL | | 03/13/2025 | 09/10/2026 | 226,941 | | | | | | | 226,941 | 226,941 | | | |
| RTL_E1988140 | Saint James City | FL | | 03/14/2025 | 07/10/2026 | 740,000 | | | | | | | 740,000 | 740,000 | | | |
| RTL_E1988141 | New Port Richey | FL | | 03/14/2025 | 09/10/2026 | 112,950 | | | | | | | 111,887 | 111,887 | | | |
| RTL_E1992468 | Palm Desert | CA | | 03/25/2025 | 08/10/2026 | 320,298 | | | | | | | 370,998 | 370,998 | | | |
| RTL_E1993231 | Asbury Park | NJ | | 03/26/2025 | 08/10/2026 | 671,558 | | | | | | | 775,205 | 775,205 | | | |
| RTL_E1996994 | Miami | FL | | 04/04/2025 | 07/10/2026 | 661,814 | | | | | | | 1,022,142 | 1,022,142 | | | |
| RTL_E1999151 | Blue Island | IL | | 04/09/2025 | 09/10/2026 | 89,596 | | | | | | | 89,596 | 89,596 | | | |
| RTL_E1999154 | Spring Valley | CA | | 04/09/2025 | 08/10/2026 | 481,820 | | | | | | | 590,970 | 590,970 | | | |
| RTL_E1999211 | Dallas | TX | | 04/11/2025 | 07/10/2026 | 155,085 | | | | | | | 276,774 | 276,774 | | | |

# 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_E1999212 | Pittsburgh | PA | | 04/11/2025 | 08/10/2026 | 99,197 | | | | | | | 163,930 | 163,930 | | | |
| RTL_E1999218 | Rapids City | IL | | 04/11/2025 | 08/10/2026 | 183,750 | | | | | | | 183,750 | 183,750 | | | |
| RTL_E1999244 | Miami | FL | | 04/11/2025 | 08/10/2026 | 534,514 | | | | | | | 586,014 | 586,014 | | | |
| RTL_E1999247 | Miami | FL | | 04/11/2025 | 08/10/2026 | 995,511 | | | | | | | 1,449,965 | 1,449,965 | | | |
| RTL_E1999248 | Ocala | FL | | 04/11/2025 | 07/10/2026 | 178,520 | | | | | | | 178,444 | 178,444 | | | |
| RTL_E1999253 | North Port | FL | | 04/11/2025 | 07/10/2026 | 154,141 | | | | | | | 154,141 | 154,141 | | | |
| RTL_E1999254 | Port Charlotte | FL | | 04/11/2025 | 08/10/2026 | 134,641 | | | | | | | 188,316 | 188,316 | | | |
| RTL_E2001347 | Blue Island | IL | | 04/16/2025 | 08/10/2026 | 65,347 | | | | | | | 65,347 | 65,347 | | | |
| RTL_E2001348 | Sussex | NJ | | 04/16/2025 | 07/10/2026 | 185,169 | | | | | | | 185,169 | 185,169 | | | |
| RTL_E2001352 | Albuquerque | NM | | 04/16/2025 | 09/10/2026 | 69,377 | | | | | | | 106,877 | 106,877 | | | |
| RTL_E2001353 | Nashville | TN | | 04/16/2025 | 08/10/2026 | 473,500 | | | | | | | 473,492 | 473,492 | | | |
| RTL_E2001367 | Boca Raton | FL | | 04/16/2025 | 08/10/2026 | 1,867,742 | | | | | | | 1,867,742 | 1,867,742 | | | |
| RTL_E2001373 | Lantana | FL | | 04/16/2025 | 07/10/2026 | 1,727,436 | | | | | | | 2,430,000 | 2,430,000 | | | |
| RTL_E2001377 | Sacramento | CA | | 04/16/2025 | 09/10/2026 | 407,370 | | | | | | | 641,948 | 641,948 | | | |
| RTL_E2001387 | Surprise | AZ | | 04/16/2025 | 08/10/2026 | 320,108 | | | | | | | 320,108 | 320,108 | | | |
| RTL_E2001391 | Garland | TX | | 04/16/2025 | 09/10/2026 | 290,401 | | | | | | | 452,594 | 452,594 | | | |
| RTL_E2002016 | Citrus Springs | FL | | 04/17/2025 | 08/10/2026 | 153,255 | | | | | | | 153,255 | 153,255 | | | |
| RTL_E2002020 | Willis | TX | | 04/17/2025 | 07/10/2026 | 1,505,000 | | | | | | | 1,505,000 | 1,505,000 | | | |
| RTL_E2002027 | Atlanta | GA | | 04/17/2025 | 09/10/2026 | 116,493 | | | | | | | 318,251 | 318,251 | | | |
| RTL_E2002030 | Paradise | CA | | 04/17/2025 | 07/10/2026 | 409,302 | | 0 | | | 0 | | 560,639 | 560,639 | | | |
| RTL_E2005297 | Lehigh Acres | FL | | 04/23/2025 | 07/10/2026 | 374,500 | | | | | | | 374,500 | 374,500 | | | |
| RTL_E2005467 | St Petersburg | FL | | 04/25/2025 | 09/10/2026 | 1,675,120 | | | | | | | 2,089,104 | 2,089,104 | | | |
| RTL_E2008735 | Monroe | GA | | 04/29/2025 | 08/10/2026 | 57,480 | | | | | | | 57,480 | 57,480 | | | |
| RTL_E2008736 | Sheboygan | WI | | 04/29/2025 | 07/10/2026 | 90,221 | | | | | | | 90,221 | 90,221 | | | |
| RTL_E2009770 | Port Charlotte | FL | | 04/30/2025 | 07/10/2026 | 200,200 | | | | | | | 258,300 | 258,300 | | | |
| RTL_E2009778 | Nashville | TN | | 04/30/2025 | 08/10/2026 | 1,015,875 | | | | | | | 2,501,624 | 2,501,624 | | | |
| RTL_E2009782 | New Haven | CT | | 04/30/2025 | 07/10/2026 | 455,166 | | | | | | | 455,166 | 455,166 | | | |
| RTL_E2009787 | Sunrise | FL | | 04/30/2025 | 07/10/2026 | 278,600 | | | | | | | 278,600 | 278,600 | | | |
| RTL_E2009826 | Los Angeles | CA | | 04/30/2025 | 08/10/2026 | 996,500 | | | | | | | 996,500 | 996,500 | | | |
| RTL_E2009827 | Catawba | NC | | 04/30/2025 | 07/10/2026 | 87,094 | | 0 | | | 0 | | 160,451 | 160,451 | | | |
| RTL_E2009945 | Candler | NC | | 05/02/2025 | 08/10/2026 | 656,791 | | | | | | | 656,791 | 656,791 | | | |
| RTL_E2011788 | Monroe | GA | | 05/06/2025 | 08/10/2026 | 59,255 | | | | | | | 59,255 | 59,255 | | | |
| RTL_E2011796 | Monroe | GA | | 05/06/2025 | 09/10/2026 | 75,890 | | | | | | | 75,616 | 75,616 | | | |
| RTL_E2012805 | Fort Lauderdale | FL | | 05/07/2025 | 08/10/2026 | 1,296,924 | | | | | | | 1,688,000 | 1,688,000 | | | |
| RTL_E2012809 | Ocala | FL | | 05/07/2025 | 08/10/2026 | 152,858 | | | | | | | 152,858 | 152,858 | | | |
| RTL_E2013515 | Doylestown | PA | | 05/08/2025 | 08/10/2026 | 658,156 | | | | | | | 693,396 | 693,396 | | | |
| RTL_E2013516 | Houston | TX | | 05/08/2025 | 08/10/2026 | 1,387,714 | | | | | | | 2,251,857 | 2,251,857 | | | |
| RTL_E2013758 | Fairfax | CA | | 05/09/2025 | 07/10/2026 | 469,464 | | | | | | | 887,705 | 887,705 | | | |
| RTL_E2013762 | Philadelphia | PA | | 05/09/2025 | 07/10/2026 | 144,432 | | 0 | | | 0 | | 263,792 | 263,792 | | | |
| RTL_E2013815 | Lehigh Acres | FL | | 05/09/2025 | 08/10/2026 | 197,098 | | | | | | | 197,098 | 197,098 | | | |
| RTL_E2013817 | Sanford | FL | | 05/09/2025 | 07/10/2026 | 264,247 | | 0 | | | 0 | | 298,642 | 298,642 | | | |
| RTL_E2013822 | Lehigh Acres | FL | | 05/09/2025 | 07/10/2026 | 153,571 | | | | | | | 269,704 | 269,704 | | | |
| RTL_E2015582 | Dallas | TX | | 05/13/2025 | 08/10/2026 | 223,479 | | | | | | | 223,479 | 223,479 | | | |
| RTL_E2015583 | Mckinney | TX | | 05/13/2025 | 08/10/2026 | 255,720 | | | | | | | 255,720 | 255,720 | | | |
| RTL_E2016394 | Ocala | FL | | 05/14/2025 | 07/10/2026 | 105,928 | | | | | | | 105,928 | 105,928 | | | |
| RTL_E2016397 | Maple Heights | OH | | 05/14/2025 | 09/10/2026 | 69,000 | | | | | | | 84,500 | 84,500 | | | |
| RTL_E2016598 | Fort Myers | FL | | 05/15/2025 | 09/10/2026 | 387,000 | | | | | | | 387,000 | 387,000 | | | |
| RTL_E2016678 | Ocean City | NJ | | 05/15/2025 | 07/10/2026 | 1,182,423 | | | | | | | 607,552 | 607,552 | | | |
| RTL_E2016682 | Deptford | NJ | | 05/15/2025 | 07/10/2026 | 211,125 | | | | | | | 211,125 | 211,125 | | | |
| RTL_E2016683 | Indianapolis | IN | | 05/15/2025 | 08/10/2026 | 36,775 | | | | | | | 200,125 | 200,125 | | | |
| RTL_E2016799 | Houston | TX | | 05/16/2025 | 07/10/2026 | 241,950 | | | | | | | 311,950 | 311,950 | | | |

# 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_E2016813 | Saint Joseph | LA | | 05/16/2025 | 08/10/2026 | 419,296 | | | | | | | 419,296 | 419,296 | | | |
| RTL_E2016816 | New Port Richey | FL | | 05/16/2025 | 07/10/2026 | 112,059 | | | | | | | 152,059 | 152,059 | | | |
| RTL_E2018691 | Boerne | TX | | 05/20/2025 | 08/10/2026 | 223,725 | | | | | | | 389,075 | 389,075 | | | |
| RTL_E2019817 | St Petersburg | FL | | 05/21/2025 | 08/10/2026 | 1,851,763 | | | | | | | 2,186,725 | 2,186,725 | | | |
| RTL_E2019821 | Houston | TX | | 05/21/2025 | 09/10/2026 | 424,899 | | | | | | | 491,794 | 491,794 | | | |
| RTL_E2019823 | Weeki Wachee | FL | | 05/21/2025 | 07/10/2026 | 281,393 | | | | | | | 281,393 | 281,393 | | | |
| RTL_E2020138 | Philadelphia | PA | | 05/22/2025 | 09/10/2026 | 1,120,000 | | | | | | | 1,120,000 | 1,120,000 | | | |
| RTL_E2020146 | Drexel Hill | PA | | 05/22/2025 | 07/10/2026 | 268,950 | | | | | | | 268,950 | 268,950 | | | |
| RTL_E2020147 | Dallas | TX | | 05/22/2025 | 09/10/2026 | 9,738 | | | | | | | 165,638 | 165,638 | | | |
| RTL_E2020233 | Newark | NJ | | 05/23/2025 | 08/10/2026 | 88,000 | | | | | | | 488,000 | 488,000 | | | |
| RTL_E2020236 | Atlanta | GA | | 05/23/2025 | 07/10/2026 | 341,450 | | | | | | | 341,450 | 341,450 | | | |
| RTL_E2020245 | Ocean Shores | WA | | 05/23/2025 | 08/10/2026 | 337,000 | | | | | | | 471,000 | 471,000 | | | |
| RTL_E2020257 | Houston | TX | | 05/23/2025 | 08/10/2026 | 557,000 | | | | | | | 557,000 | 557,000 | | | |
| RTL_E2022013 | St. Petersburg | FL | | 05/27/2025 | 07/10/2026 | 451,395 | | | | | | | 517,500 | 517,500 | | | |
| RTL_E2022029 | Altadena Area | CA | | 05/27/2025 | 09/10/2026 | 1,467,535 | | | | | | | 1,482,990 | 1,482,990 | | | |
| RTL_E2022077 | Mahopac | NY | | 05/27/2025 | 07/10/2026 | 427,000 | | | | | | | 427,000 | 427,000 | | | |
| RTL_E2022080 | Roanoke | TX | | 05/27/2025 | 09/10/2026 | 211,756 | | | | | | | 346,836 | 346,836 | | | |
| RTL_E2022541 | Stoneville | NC | | 05/28/2025 | 08/10/2026 | 402,285 | | | | | | | 402,285 | 402,285 | | | |
| RTL_E2022553 | Lehigh Acres | FL | | 05/28/2025 | 09/10/2026 | 127,906 | | | | | | | 127,906 | 127,906 | | | |
| RTL_E2022556 | Citrus Springs | FL | | 05/28/2025 | 08/10/2026 | 153,708 | | | | | | | 153,708 | 153,708 | | | |
| RTL_E2022641 | Berwyn | PA | | 05/29/2025 | 08/10/2026 | 1,444,000 | | | | | | | 1,665,000 | 1,665,000 | | | |
| RTL_E2022642 | San Antonio | TX | | 05/29/2025 | 07/10/2026 | 233,311 | | | | | | | 375,054 | 375,054 | | | |
| RTL_E2022646 | Houston | TX | | 05/29/2025 | 08/10/2026 | 308,340 | | | | | | | 339,973 | 339,973 | | | |
| RTL_E2022647 | Houston | TX | | 05/29/2025 | 08/10/2026 | 306,335 | | | | | | | 339,305 | 339,305 | | | |
| RTL_E2022680 | Winter Park | FL | | 05/29/2025 | 09/10/2026 | 661,212 | | | | | | | 1,356,250 | 1,356,250 | | | |
| RTL_E2022681 | Vail | AZ | | 05/29/2025 | 08/10/2026 | 517,000 | | | | | | | 517,000 | 517,000 | | | |
| RTL_E2026623 | New Milford | NJ | | 06/04/2025 | 08/10/2026 | 493,614 | | | | | | | 773,565 | 773,565 | | | |
| RTL_E2026625 | Bradenton | FL | | 06/04/2025 | 07/10/2026 | 171,000 | | | | | | | 171,000 | 171,000 | | | |
| RTL_E2026627 | Ocala | FL | | 06/04/2025 | 09/10/2026 | 136,170 | | | | | | | 136,170 | 136,170 | | | |
| RTL_E2026634 | Englewood | FL | | 06/04/2025 | 08/10/2026 | 251,465 | | | | | | | 303,137 | 303,137 | | | |
| RTL_E2026636 | Sebring | FL | | 06/04/2025 | 09/10/2026 | 210,000 | | | | | | | 210,000 | 210,000 | | | |
| RTL_E2026646 | Valley Stream | NY | | 06/04/2025 | 08/10/2026 | 864,530 | | | | | | | 1,123,981 | 1,123,981 | | | |
| RTL_E2027212 | Valrico | FL | | 06/05/2025 | 07/10/2026 | 366,511 | | | | | | | 366,511 | 366,511 | | | |
| RTL_E2027220 | Concord | NC | | 06/05/2025 | 09/10/2026 | 137,785 | | | | | | | 137,785 | 137,785 | | | |
| RTL_E2027314 | Lago Vista | TX | | 06/06/2025 | 09/10/2026 | 319,750 | | | | | | | 319,750 | 319,750 | | | |
| RTL_E2027323 | Pensacola | FL | | 06/06/2025 | 08/10/2026 | 183,100 | | | | | | | 279,900 | 279,900 | | | |
| RTL_E2027325 | Fort Lauderdale | FL | | 06/06/2025 | 08/10/2026 | 909,975 | | | | | | | 909,950 | 909,950 | | | |
| RTL_E2027328 | Rotonda West | FL | | 06/06/2025 | 07/10/2026 | 167,582 | | | | | | | 203,450 | 203,450 | | | |
| RTL_E2027331 | Ocala | FL | | 06/06/2025 | 07/10/2026 | 222,329 | | | | | | | 222,329 | 222,329 | | | |
| RTL_E2027333 | Mercedes | TX | | 06/06/2025 | 07/10/2026 | 304,470 | | | | | | | 300,189 | 300,189 | | | |
| RTL_E2027334 | Kissimmee | FL | | 06/06/2025 | 07/10/2026 | 233,631 | | | | | | | 500,663 | 500,663 | | | |
| RTL_E2029661 | Sevierville | TN | | 06/10/2025 | 09/10/2026 | 628,428 | | | | | | | 1,016,731 | 1,016,731 | | | |
| RTL_E2029665 | Haddon Township | NJ | | 06/10/2025 | 07/10/2026 | 446,653 | | | | | | | 498,903 | 498,903 | | | |
| RTL_E2029666 | Pigeon Forge | TN | | 06/10/2025 | 08/10/2026 | 586,412 | | | | | | | 677,362 | 677,362 | | | |
| RTL_E2031205 | North Port | FL | | 06/11/2025 | 08/10/2026 | 183,691 | | | | | | | 209,551 | 209,551 | | | |
| RTL_E2031207 | Pittsburgh | PA | | 06/11/2025 | 07/10/2026 | 191,400 | | | | | | | 191,400 | 191,400 | | | |
| RTL_E2031209 | Charlotte | NC | | 06/11/2025 | 07/10/2026 | 206,139 | | | | | | | 257,424 | 257,424 | | | |
| RTL_E2031214 | Ocala | FL | | 06/11/2025 | 07/10/2026 | 380,350 | | | | | | | 380,350 | 380,350 | | | |
| RTL_E2031230 | Woodstock | GA | | 06/11/2025 | 07/10/2026 | 591,435 | | | | | | | 591,256 | 591,256 | | | |
| RTL_E2031231 | Flowery Branch | GA | | 06/11/2025 | 07/10/2026 | 170,770 | | | | | | | 427,000 | 427,000 | | | |
| RTL_E2031281 | Spartanburg | SC | | 06/12/2025 | 07/10/2026 | 2,588,028 | | | | | | | 2,588,028 | 2,588,028 | | | |

# 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_E2031282 | Spartanburg | SC | | 06/12/2025 | 07/10/2026 | 2,588,028 | | | | | | | 2,588,028 | 2,588,028 | | | |
| RTL_E2031283 | Spartanburg | SC | | 06/12/2025 | 07/10/2026 | 2,772,887 | | | | | | | 2,772,887 | 2,772,887 | | | |
| RTL_E2031371 | St Petersburg | FL | | 06/13/2025 | 07/10/2026 | 242,194 | | | | | | | 715,400 | 715,400 | | | |
| RTL_E2031372 | Buena Vista | CO | | 06/13/2025 | 07/10/2026 | 516,683 | | | | | | | 777,075 | 777,075 | | | |
| RTL_E2031389 | Ocala | FL | | 06/13/2025 | 09/10/2026 | 123,197 | | | | | | | 123,197 | 123,197 | | | |
| RTL_E2031390 | Wilton Manors | FL | | 06/13/2025 | 08/10/2026 | 350,000 | | | | | | | 95,024 | 95,024 | | | |
| RTL_E2031392 | Lehigh Acres | FL | | 06/13/2025 | 08/10/2026 | 178,541 | | | | | | | 178,541 | 178,541 | | | |
| RTL_E2031398 | Orlando | FL | | 06/13/2025 | 07/10/2026 | 170,400 | | | | | | | 170,400 | 170,400 | | | |
| RTL_E2031403 | Gainesville | GA | | 06/13/2025 | 08/01/2026 | 53,070 | | | | | | | 53,070 | 53,070 | | | |
| RTL_E2033647 | Milwaukee | WI | | 06/16/2025 | 08/10/2026 | 125,762 | | | | | | | 132,637 | 132,637 | | | |
| RTL_E2033654 | Des Plaines | IL | | 06/17/2025 | 08/10/2026 | 254,712 | | | | | | | 254,712 | 254,712 | | | |
| RTL_E2033656 | Sarasota | FL | | 06/17/2025 | 07/10/2026 | 288,728 | | | | | | | 288,728 | 288,728 | | | |
| RTL_E2033660 | Kill Devil Hills | NC | | 06/17/2025 | 07/10/2026 | 148,500 | | | | | | | 148,500 | 148,500 | | | |
| RTL_E2033678 | Granada Hills | CA | | 06/17/2025 | 07/10/2026 | 1,723,594 | | | | | | | 1,735,369 | 1,735,369 | | | |
| RTL_E2034711 | West Palm Beach | FL | | 06/18/2025 | 08/10/2026 | 495,000 | | | | | | | 495,000 | 495,000 | | | |
| RTL_E2034712 | East Orange | NJ | | 06/18/2025 | 08/10/2026 | 600,000 | | | | | | | 600,000 | 600,000 | | | |
| RTL_E2034720 | Ocala | FL | | 06/18/2025 | 08/10/2026 | 116,746 | | | | | | | 116,746 | 116,746 | | | |
| RTL_E2036209 | Charlotte | NC | | 06/20/2025 | 09/10/2026 | 442,351 | | | | | | | 455,000 | 455,000 | | | |
| RTL_E2036211 | Grand Prairie | TX | | 06/20/2025 | 08/10/2026 | 166,480 | | | | | | | 166,480 | 166,480 | | | |
| RTL_E2036218 | Saint Petersburg | FL | | 06/20/2025 | 07/10/2026 | 203,776 | | | | | | | 203,776 | 203,776 | | | |
| RTL_E2036223 | Houston | TX | | 06/20/2025 | 07/10/2026 | 293,340 | | | | | | | 293,340 | 293,340 | | | |
| RTL_E2037695 | Austin | TX | | 06/23/2025 | 08/10/2026 | 786,050 | | | | | | | 1,020,050 | 1,020,050 | | | |
| RTL_E2037697 | San Jose | CA | | 06/23/2025 | 08/10/2026 | 1,202,750 | | | | | | | 1,202,750 | 1,202,750 | | | |
| RTL_E2037704 | Dunedin | FL | | 06/23/2025 | 08/10/2026 | 914,200 | | | | | | | 975,400 | 975,400 | | | |
| RTL_E2037709 | Austin | TX | | 06/23/2025 | 09/10/2026 | 388,495 | | | | | | | 388,495 | 388,495 | | | |
| RTL_E2037710 | Colchester | CT | | 06/23/2025 | 07/10/2026 | 179,838 | | | | | | | 263,149 | 263,149 | | | |
| RTL_E2037772 | Auburn | NY | | 06/24/2025 | 08/10/2026 | 220,022 | | | | | | | 220,012 | 220,012 | | | |
| RTL_E2037782 | Trenton | NJ | | 06/24/2025 | 07/10/2026 | 183,595 | | | | | | | 183,595 | 183,595 | | | |
| RTL_E2037792 | Dallas | TX | | 06/24/2025 | 08/10/2026 | 443,466 | | | | | | | 705,313 | 705,313 | | | |
| RTL_E2037794 | Mc Kees Rocks | PA | | 06/24/2025 | 07/10/2026 | 78,225 | | | | | | | 78,225 | 78,225 | | | |
| RTL_E2038900 | Bushkill | PA | | 06/25/2025 | 07/10/2026 | 90,150 | | | | | | | 119,700 | 119,700 | | | |
| RTL_E2038902 | Port Charlotte | FL | | 06/25/2025 | 07/10/2026 | 517,810 | | | | | | | 711,674 | 711,674 | | | |
| RTL_E2038959 | Mcallen | TX | | 06/27/2025 | 07/10/2026 | 215,678 | | | | | | | 270,900 | 270,900 | | | |
| RTL_E2038973 | Austin | TX | | 06/27/2025 | 07/10/2026 | 254,350 | | | | | | | 344,550 | 344,550 | | | |
| RTL_E2038980 | Richmond | VA | | 06/27/2025 | 07/10/2026 | 100,125 | | | | | | | 178,450 | 178,450 | | | |
| RTL_E2038981 | Lehigh Acres | FL | | 06/27/2025 | 07/10/2026 | | | 0 | | | 0 | | 104,656 | 104,656 | | | |
| RTL_E2038984 | Griffin | GA | | 06/27/2025 | 07/10/2026 | | | 0 | | | 0 | | 304,376 | 304,376 | | | |
| RTL_E2038985 | Decatur | GA | | 06/27/2025 | 07/10/2026 | 217,600 | | | | | | | 217,600 | 217,600 | | | |
| RTL_E2038986 | San Antonio | TX | | 06/27/2025 | 09/10/2026 | 101,900 | | | | | | | 101,900 | 101,900 | | | |
| RTL_E2038987 | Austin | TX | | 06/27/2025 | 08/10/2026 | 1,483,300 | | | | | | | 1,808,980 | 1,808,980 | | | |
| RTL_E2039052 | Hernando | FL | | 06/27/2025 | 07/10/2026 | 216,750 | | | | | | | 216,750 | 216,750 | | | |
| RTL_E2039053 | Valrico | FL | | 06/27/2025 | 09/10/2026 | 313,560 | | | | | | | 313,560 | 313,560 | | | |
| RTL_E2039054 | Homestead | FL | | 06/27/2025 | 09/10/2026 | 273,700 | | | | | | | 273,700 | 273,700 | | | |
| RTL_E2039057 | Smyrna | GA | | 06/27/2025 | 08/10/2026 | 261,807 | | | | | | | 261,807 | 261,807 | | | |
| RTL_E2039062 | Dallas | TX | | 06/27/2025 | 08/10/2026 | 194,074 | | | | | | | 194,074 | 194,074 | | | |
| RTL_E2039071 | Hawthorne | CA | | 06/27/2025 | 09/10/2026 | 501,594 | | | | | | | 536,000 | 536,000 | | | |
| RTL_E2040867 | Raleigh | NC | | 06/30/2025 | 09/10/2026 | 1,130,805 | | | | | | | 1,558,645 | 1,558,645 | | | |
| RTL_E2040870 | Mobile | AL | | 06/30/2025 | 09/10/2026 | 87,280 | | | | | | | 113,816 | 113,816 | | | |
| RTL_E2040875 | Newton | NC | | 06/30/2025 | 09/10/2026 | 244,448 | | | | | | | 244,448 | 244,448 | | | |
| RTL_E2040878 | Mooresville | NC | | 06/30/2025 | 08/10/2026 | 555,518 | | | | | | | 812,886 | 812,886 | | | |
| RTL_E2040900 | Los Angeles | CA | | 06/30/2025 | 07/10/2026 | 737,663 | | | | | | | 876,121 | 876,121 | | | |

# 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_E2041957 | Houston | TX | | 07/01/2025 | 07/10/2026 | 160,430 | | | | | | | 160,430 | 160,430 | | | |
| RTL_E2041960 | Scottsdale | AZ | | 07/01/2025 | 08/10/2026 | 1,268,080 | | | | | | | 1,466,880 | 1,466,880 | | | |
| RTL_E2043088 | Lehigh Acres | FL | | 07/02/2025 | 08/10/2026 | 143,850 | | | | | | | 203,175 | 203,175 | | | |
| RTL_E2043089 | Lehigh Acres | FL | | 07/02/2025 | 07/10/2026 | 143,650 | | | | | | | 206,475 | 206,475 | | | |
| RTL_E2043091 | Port Charlotte | FL | | 07/02/2025 | 07/10/2026 | 246,500 | | | | | | | 251,976 | 251,976 | | | |
| RTL_E2043214 | Wallingford | PA | | 07/03/2025 | 08/10/2026 | 296,000 | | | | | | | 360,000 | 360,000 | | | |
| RTL_E2043216 | Lindsay | CA | | 07/03/2025 | 08/10/2026 | 91,610 | | | | | | | 141,421 | 141,421 | | | |
| RTL_E2043223 | Tampa | FL | | 07/03/2025 | 08/10/2026 | 650,000 | | | | | | | 650,000 | 650,000 | | | |
| RTL_E2043228 | Middletown | NY | | 07/03/2025 | 07/10/2026 | 169,828 | | | | | | | 220,000 | 220,000 | | | |
| RTL_E2043231 | Hartsville | SC | | 07/03/2025 | 07/10/2026 | 118,328 | | | | | | | 118,328 | 118,328 | | | |
| RTL_E2044902 | Livingston | NJ | | 07/09/2025 | 08/10/2026 | 1,082,750 | | | | | | | 1,287,750 | 1,287,750 | | | |
| RTL_E2044903 | Westfield | NJ | | 07/09/2025 | 08/10/2026 | 593,750 | | | | | | | 1,163,750 | 1,163,750 | | | |
| RTL_E2044906 | West Wildwood | NJ | | 07/09/2025 | 08/10/2026 | 188,250 | | | | | | | 811,250 | 811,250 | | | |
| RTL_E2044907 | Greenville | SC | | 07/09/2025 | 07/10/2026 | 54,019 | | | | | | | 281,846 | 281,846 | | | |
| RTL_E2045035 | Venice | FL | | 07/09/2025 | 08/10/2026 | 414,570 | | | | | | | 414,570 | 414,570 | | | |
| RTL_E2045036 | Lehigh Acres | FL | | 07/09/2025 | 07/10/2026 | 164,625 | | | | | | | 262,475 | 262,475 | | | |
| RTL_E2045045 | Richmond | TX | | 07/09/2025 | 09/10/2026 | 132,434 | | | | | | | 159,744 | 159,744 | | | |
| RTL_E2045046 | Angleton | TX | | 07/09/2025 | 07/10/2026 | 188,334 | | | | | | | 236,058 | 236,058 | | | |
| RTL_E2045184 | Naples | FL | | 07/11/2025 | 08/10/2026 | 250,225 | | | | | | | 675,294 | 675,294 | | | |
| RTL_E2045194 | Spokane | WA | | 07/11/2025 | 09/10/2026 | 29,907 | | | | | | | 330,429 | 330,429 | | | |
| RTL_E2045195 | Duluth | GA | | 07/11/2025 | 07/10/2026 | 398,684 | | | | | | | 458,980 | 458,980 | | | |
| RTL_E2048567 | Lehigh Acres | FL | | 07/16/2025 | 07/10/2026 | 202,305 | | | | | | | 234,570 | 234,570 | | | |
| RTL_E2048569 | Ocala | FL | | 07/16/2025 | 07/10/2026 | 560,565 | | | | | | | 580,198 | 580,198 | | | |
| RTL_E2048628 | Tampa | FL | | 07/17/2025 | 09/10/2026 | 208,800 | | | | | | | 208,800 | 208,800 | | | |
| RTL_E2048824 | Newnan | GA | | 07/18/2025 | 08/10/2026 | 144,475 | | | | | | | 851,200 | 851,200 | | | |
| RTL_E2048825 | Lehigh Acres | FL | | 07/18/2025 | 07/10/2026 | 142,612 | | | | | | | 206,125 | 206,125 | | | |
| RTL_E2050489 | Calabasas | CA | | 07/17/2025 | 07/10/2026 | 369,546 | | | | | | | 460,396 | 460,396 | | | |
| RTL_E2050490 | Atlantic Beach | FL | | 07/17/2025 | 07/10/2026 | 906,914 | | | | | | | 1,660,613 | 1,660,613 | | | |
| RTL_E2050534 | Granger | IN | | 07/21/2025 | 07/10/2026 | 202,470 | | | | | | | 202,470 | 202,470 | | | |
| RTL_E2050535 | Godley | TX | | 07/21/2025 | 08/10/2026 | 180,522 | | | | | | | 223,642 | 223,642 | | | |
| RTL_E2051576 | Gulfport | MS | | 07/25/2025 | 09/10/2026 | 112,500 | | | | | | | 132,500 | 132,500 | | | |
| RTL_E2051578 | Portland | OR | | 07/25/2025 | 08/10/2026 | 43,876 | | | | | | | 122,169 | 122,169 | | | |
| RTL_E2051580 | Shreveport | LA | | 07/25/2025 | 07/10/2026 | 156,910 | | | | | | | 156,910 | 156,910 | | | |
| RTL_E2051583 | Portland | OR | | 07/25/2025 | 07/10/2026 | 314,000 | | | | | | | 401,500 | 401,500 | | | |
| RTL_E2051586 | Philadelphia | PA | | 07/25/2025 | 09/10/2026 | 84,875 | | | | | | | 128,545 | 128,545 | | | |
| RTL_E2051589 | Acworth | GA | | 07/25/2025 | 08/10/2026 | 427,500 | | | | | | | 427,500 | 427,500 | | | |
| RTL_E2051768 | Winter Garden | FL | | 07/25/2025 | 08/10/2026 | 115,834 | | | | | | | 160,000 | 160,000 | | | |
| RTL_E2054531 | Calimesa | CA | | 07/30/2025 | 07/10/2026 | 262,277 | | | | | | | 473,175 | 473,175 | | | |
| RTL_E2054532 | New Orleans | LA | | 07/30/2025 | 09/10/2026 | 176,529 | | | | | | | 238,129 | 238,129 | | | |
| RTL_E2054533 | Waddell | AZ | | 07/30/2025 | 08/10/2026 | 1,172,031 | | | | | | | 484,531 | 484,531 | | | |
| RTL_E2054565 | Pottstown | PA | | 07/31/2025 | 07/10/2026 | 232,138 | | | | | | | 232,138 | 232,138 | | | |
| RTL_E2054570 | Pitman | NJ | | 07/31/2025 | 08/10/2026 | 279,990 | | | | | | | 279,821 | 279,821 | | | |
| RTL_E2054586 | Rockwall | TX | | 07/31/2025 | 08/10/2026 | 208,154 | | | | | | | 328,734 | 328,734 | | | |
| RTL_E2054591 | Forney | TX | | 07/31/2025 | 08/10/2026 | 243,191 | | | | | | | 421,300 | 421,300 | | | |
| RTL_E2054592 | Upper Arlington | OH | | 07/31/2025 | 09/10/2026 | 412,017 | | | | | | | 451,937 | 451,937 | | | |
| RTL_E2054597 | El Dorado Hills | CA | | 07/31/2025 | 09/10/2026 | 1,287,576 | | | | | | | 1,942,469 | 1,942,469 | | | |
| RTL_E2054604 | Melbourne | FL | | 07/31/2025 | 09/10/2026 | 110,225 | | | | | | | 175,275 | 175,275 | | | |
| RTL_E2054614 | Forked River | NJ | | 07/31/2025 | 08/10/2026 | 387,795 | | | | | | | 421,515 | 421,515 | | | |
| RTL_E2054615 | Morganton | NC | | 07/31/2025 | 08/10/2026 | 18,750 | | | | | | | 18,750 | 18,750 | | | |
| RTL_E2054629 | Ocala | FL | | 07/31/2025 | 08/01/2026 | 58,250 | | | | | | | 58,250 | 58,250 | | | |
| RTL_E2054633 | Lehigh Acres | FL | | 07/31/2025 | 09/10/2026 | 106,666 | | | | | | | 164,923 | 164,923 | | | |

# 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_E2054639 | Lehigh Acres | FL | | 07/31/2025 | 07/10/2026 | 213,084 | | 0 | | | 0 | | 213,084 | 213,084 | | | |
| RTL_E2054640 | Richmond | TX | | 07/31/2025 | 09/10/2026 | 122,782 | | | | | | | 147,907 | 147,907 | | | |
| RTL_E2054642 | Llano | TX | | 07/31/2025 | 07/10/2026 | 147,924 | | | | | | | 200,600 | 200,600 | | | |
| RTL_E2054644 | Summerland Key | FL | | 07/31/2025 | 08/10/2026 | 1,551,821 | | | | | | | 2,328,671 | 2,328,671 | | | |
| RTL_E2054654 | Solvang | CA | | 07/31/2025 | 08/10/2026 | 1,088,750 | | | | | | | 1,088,750 | 1,088,750 | | | |
| RTL_E2057124 | Corpus Christi | TX | | 08/06/2025 | 09/10/2026 | 255,291 | | | | | | | 257,630 | 257,630 | | | |
| RTL_E2057125 | Lincolnton | NC | | 08/06/2025 | 07/10/2026 | 256,631 | | | | | | | 552,000 | 552,000 | | | |
| RTL_E2057129 | High Point | NC | | 08/06/2025 | 07/10/2026 | 152,170 | | | | | | | 150,677 | 150,677 | | | |
| RTL_E2057133 | Woodbury | NJ | | 08/06/2025 | 09/10/2026 | 182,033 | | | | | | | 205,101 | 205,101 | | | |
| RTL_E2057137 | Charlotte | NC | | 08/06/2025 | 07/10/2026 | 1,115,160 | | | | | | | 286,347 | 286,347 | | | |
| RTL_E2057139 | Charlotte | NC | | 08/06/2025 | 09/10/2026 | 798,077 | | | | | | | 1,070,843 | 1,070,843 | | | |
| RTL_E2057140 | Ventnor | NJ | | 08/06/2025 | 09/10/2026 | 246,072 | | | | | | | 851,702 | 851,702 | | | |
| RTL_E2057141 | Florham Park | NJ | | 08/06/2025 | 08/10/2026 | 898,078 | | | | | | | 1,550,848 | 1,550,848 | | | |
| RTL_E2057146 | North Port | FL | | 08/06/2025 | 09/10/2026 | 133,915 | | | | | | | 223,858 | 223,858 | | | |
| RTL_E2057147 | North Port | FL | | 08/06/2025 | 09/10/2026 | 136,250 | | | | | | | 232,215 | 232,215 | | | |
| RTL_E2057151 | Port Charlotte | FL | | 08/06/2025 | 09/10/2026 | 72,425 | | | | | | | 180,000 | 180,000 | | | |
| RTL_E2057237 | Alamo | TX | | 08/08/2025 | 08/10/2026 | 83,093 | | | | | | | 137,393 | 137,393 | | | |
| RTL_E2057239 | New Port Richey | FL | | 08/08/2025 | 09/10/2026 | 323,430 | | | | | | | 323,430 | 323,430 | | | |
| RTL_E2057255 | Houston | TX | | 08/08/2025 | 07/10/2026 | 365,300 | | | | | | | 793,002 | 793,002 | | | |
| RTL_E2058469 | Forney | TX | | 08/11/2025 | 08/10/2026 | 175,570 | | | | | | | 443,548 | 443,548 | | | |
| RTL_E2058470 | Forney | TX | | 08/11/2025 | 09/10/2026 | | | | | | | | 419,780 | 419,780 | | | |
| RTL_E2058471 | Dallas | TX | | 08/11/2025 | 08/10/2026 | 24,345 | | | | | | | 319,636 | 319,636 | | | |
| RTL_E2058474 | Dallas | TX | | 08/11/2025 | 07/10/2026 | 282,395 | | | | | | | 420,000 | 420,000 | | | |
| RTL_E2058479 | Forney | TX | | 08/11/2025 | 09/10/2026 | 148,858 | | | | | | | 432,000 | 432,000 | | | |
| RTL_E2058562 | Carrollton | TX | | 08/12/2025 | 07/10/2026 | 174,846 | | | | | | | 174,846 | 174,846 | | | |
| RTL_E2059454 | Citrus Springs | FL | | 08/13/2025 | 09/10/2026 | 535,012 | | | | | | | 724,102 | 724,102 | | | |
| RTL_E2059455 | Clarksville | TN | | 08/13/2025 | 07/10/2026 | 177,024 | | | | | | | 177,024 | 177,024 | | | |
| RTL_E2059508 | Corona | CA | | 08/14/2025 | 07/10/2026 | 494,999 | | | | | | | 494,999 | 494,999 | | | |
| RTL_E2059510 | Stanton | CA | | 08/14/2025 | 09/10/2026 | 337,499 | | | | | | | 337,499 | 337,499 | | | |
| RTL_E2059512 | Lansing | MI | | 08/14/2025 | 07/10/2026 | 93,824 | | | | | | | 101,950 | 101,950 | | | |
| RTL_E2059526 | South Park | PA | | 08/14/2025 | 08/10/2026 | 78,818 | | | | | | | 78,818 | 78,818 | | | |
| RTL_E2059528 | Indianapolis | IA | | 08/14/2025 | 08/10/2026 | 130,500 | | | | | | | 193,500 | 193,500 | | | |
| RTL_E2059616 | Blythewood | SC | | 08/15/2025 | 08/01/2026 | 125,223 | | | | | | | 240,700 | 240,700 | | | |
| RTL_E2059620 | Treasure Island | FL | | 08/15/2025 | 08/10/2026 | 500,000 | | | | | | | 500,000 | 500,000 | | | |
| RTL_E2059641 | Lehigh Acres | FL | | 08/15/2025 | 09/10/2026 | 114,875 | | | | | | | 167,505 | 167,505 | | | |
| RTL_E2059644 | Ocala | FL | | 08/15/2025 | 08/01/2026 | 147,950 | | | | | | | 205,965 | 205,965 | | | |
| RTL_E2059645 | Miami | FL | | 08/15/2025 | 09/10/2026 | 293,993 | | | | | | | 354,198 | 354,198 | | | |
| RTL_E2061198 | Scottsdale | AZ | | 08/18/2025 | 09/10/2026 | 1,079,548 | | | | | | | 1,414,998 | 1,414,998 | | | |
| RTL_E2061200 | St. Petersburg | FL | | 08/18/2025 | 08/10/2026 | 223,876 | | | | | | | 243,834 | 243,834 | | | |
| RTL_E2061230 | Demarest | NJ | | 08/19/2025 | 09/10/2026 | 1,648,855 | | | | | | | 2,659,100 | 2,659,100 | | | |
| RTL_E2062280 | Los Angeles | CA | | 08/20/2025 | 08/10/2026 | 1,006,628 | | | | | | | 1,038,113 | 1,038,113 | | | |
| RTL_E2062283 | Hemet | CA | | 08/20/2025 | 08/10/2026 | 332,000 | | | | | | | 332,000 | 332,000 | | | |
| RTL_E2062487 | West Columbia | TX | | 08/21/2025 | 07/10/2026 | 97,750 | | | | | | | 97,750 | 97,750 | | | |
| RTL_E2062488 | Bastrop | TX | | 08/21/2025 | 09/18/2026 | 60,750 | | | | | | | 318,750 | 318,750 | | | |
| RTL_E2062491 | Apache Junction | AZ | | 08/21/2025 | 07/10/2026 | 220,000 | | | | | | | 229,321 | 229,321 | | | |
| RTL_E2062498 | Temple | TX | | 08/21/2025 | 07/10/2026 | 246,415 | | | | | | | 97,039 | 97,039 | | | |
| RTL_E2062499 | Durham | NC | | 08/21/2025 | 07/10/2026 | 204,192 | | | | | | | 350,476 | 350,476 | | | |
| RTL_E2062505 | Boyertown | PA | | 08/21/2025 | 08/10/2026 | 160,915 | | | | | | | 196,600 | 196,600 | | | |
| RTL_E2062518 | Raleigh | NC | | 08/21/2025 | 09/10/2026 | 251,500 | | | | | | | 251,500 | 251,500 | | | |
| RTL_E2062568 | New Orleans | LA | | 08/22/2025 | 08/10/2026 | 286,900 | | | | | | | 286,900 | 286,900 | | | |
| RTL_E2062575 | Sarasota | FL | | 08/22/2025 | 08/10/2026 | 325,000 | | | | | | | 425,000 | 425,000 | | | |

# 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_E2062582 | St. Petersburg, | FL | | 08/22/2025 | 09/10/2026 | 244,935 | | | | | | | 322,982 | 322,982 | | | |
| RTL_E2065287 | Clermont | FL | | 08/27/2025 | 09/10/2026 | 220,588 | | | | | | | 1,083,000 | 1,083,000 | | | |
| RTL_E2065289 | Lehigh Acres | FL | | 08/27/2025 | 09/10/2026 | 106,245 | | | | | | | 242,913 | 242,913 | | | |
| RTL_E2065291 | Hazelwood | MO | | 08/27/2025 | 08/10/2026 | 104,869 | | | | | | | 115,147 | 115,147 | | | |
| RTL_E2065422 | Paradise | CA | | 08/28/2025 | 09/10/2026 | 182,958 | | | | | | | 182,958 | 182,958 | | | |
| RTL_E2065423 | Malabar | FL | | 08/28/2025 | 09/10/2026 | 477,750 | | | | | | | 477,750 | 477,750 | | | |
| RTL_E2065709 | Decatur | TX | | 08/29/2025 | 09/10/2026 | 434,800 | | | | | | | 584,250 | 584,250 | | | |
| RTL_E2065713 | Cumming | GA | | 08/29/2025 | 09/10/2026 | 515,450 | | | | | | | 1,275,000 | 1,275,000 | | | |
| RTL_E2065717 | Kansas City | KS | | 08/29/2025 | 08/10/2026 | 58,098 | | | | | | | 58,098 | 58,098 | | | |
| RTL_E2065719 | Kissimmee | FL | | 08/29/2025 | 07/10/2026 | 185,513 | | | | | | | 185,463 | 185,463 | | | |
| RTL_E2065724 | Fort Lauderdale | FL | | 08/29/2025 | 09/10/2026 | 737,000 | | | | | | | 995,000 | 995,000 | | | |
| RTL_E2065732 | Fort Lauderdale | FL | | 08/29/2025 | 07/10/2026 | 711,800 | | | | | | | 872,800 | 872,800 | | | |
| RTL_E2065733 | Louisburg | NC | | 08/29/2025 | 08/10/2026 | 60,024 | | | | | | | 187,810 | 187,810 | | | |
| RTL_E2065734 | Blue Island | IL | | 08/29/2025 | 09/10/2026 | 81,000 | | | | | | | 135,976 | 135,976 | | | |
| RTL_E2067778 | Forney | TX | | 09/03/2025 | 09/10/2026 | 207,841 | | | | | | | 385,000 | 385,000 | | | |
| RTL_E2067780 | Pittsburgh | PA | | 09/03/2025 | 08/10/2026 | 144,700 | | | | | | | 216,750 | 216,750 | | | |
| RTL_E2067781 | Brandon | FL | | 09/03/2025 | 08/10/2026 | 221,000 | | | | | | | 221,000 | 221,000 | | | |
| RTL_E2067895 | Irvine | CA | | 09/04/2025 | 08/10/2026 | 675,000 | | | | | | | 675,000 | 675,000 | | | |
| RTL_E2068687 | Hammond | IN | | 09/05/2025 | 07/10/2026 | 54,305 | | | | | | | 77,800 | 77,800 | | | |
| RTL_E2068688 | Havertown | PA | | 09/05/2025 | 07/10/2026 | 600,389 | | | | | | | 665,000 | 665,000 | | | |
| RTL_E2068693 | Lehigh Acres | FL | | 09/05/2025 | 07/10/2026 | 109,900 | | | | | | | 225,400 | 225,400 | | | |
| RTL_E2068696 | River Forest | IL | | 09/05/2025 | 07/10/2026 | 95,000 | | | | | | | 104,975 | 104,975 | | | |
| RTL_E2070847 | Dallas | TX | | 09/09/2025 | 09/10/2026 | 374,219 | | | | | | | 1,159,029 | 1,159,029 | | | |
| RTL_E2070848 | Dallas | TX | | 09/09/2025 | 09/10/2026 | 347,200 | | | | | | | 959,750 | 959,750 | | | |
| RTL_E2070856 | Jacksonville | TX | | 09/09/2025 | 07/10/2026 | 119,925 | | | | | | | 169,925 | 169,925 | | | |
| RTL_E2070904 | Summerville | SC | | 09/10/2025 | 08/10/2026 | 229,080 | | | | | | | 229,080 | 229,080 | | | |
| RTL_E2071824 | Plant City | FL | | 09/11/2025 | 09/10/2026 | 62,407 | | | | | | | 366,650 | 366,650 | | | |
| RTL_E2071834 | East Orange | NJ | | 09/11/2025 | 09/10/2026 | 333,300 | | | | | | | 486,300 | 486,300 | | | |
| RTL_E2071835 | Palm Bay | FL | | 09/11/2025 | 07/10/2026 | 293,550 | | 0 | | | 0 | | 401,000 | 401,000 | | | |
| RTL_E2071836 | Palm Bay | FL | | 09/11/2025 | 07/10/2026 | 353,800 | | 0 | | | 0 | | 399,000 | 399,000 | | | |
| RTL_E2071837 | Ocean Shores | WA | | 09/11/2025 | 07/10/2026 | 438,250 | | | | | | | 468,000 | 468,000 | | | |
| RTL_E2071838 | Ocean Shores | WA | | 09/11/2025 | 08/10/2026 | 199,563 | | | | | | | 255,138 | 255,138 | | | |
| RTL_E2071840 | Nashville | TN | | 09/11/2025 | 08/10/2026 | 682,338 | | | | | | | 842,000 | 842,000 | | | |
| RTL_E2071841 | Nashville | TN | | 09/11/2025 | 08/10/2026 | 695,283 | | | | | | | 838,500 | 838,500 | | | |
| RTL_E2071842 | Nashville | TN | | 09/11/2025 | 08/10/2026 | 741,571 | | | | | | | 846,000 | 846,000 | | | |
| RTL_E2071843 | Nashville | TN | | 09/11/2025 | 08/10/2026 | 777,970 | | | | | | | 838,999 | 838,999 | | | |
| RTL_E2071844 | Nashville | TN | | 09/11/2025 | 08/10/2026 | 780,971 | | | | | | | 842,000 | 842,000 | | | |
| RTL_E2071847 | Ocala | FL | | 09/11/2025 | 07/10/2026 | 141,600 | | | | | | | 244,000 | 244,000 | | | |
| RTL_E2071850 | Paramus | NJ | | 09/11/2025 | 09/10/2026 | 838,000 | | | | | | | 1,634,000 | 1,634,000 | | | |
| RTL_E2071862 | Woodbridge Township | NJ | | 09/11/2025 | 07/10/2026 | 337,200 | | | | | | | 391,000 | 391,000 | | | |
| RTL_E2071868 | Rio Rancho | NM | | 09/11/2025 | 08/10/2026 | 188,900 | | | | | | | 245,000 | 245,000 | | | |
| RTL_E2071929 | Miami | FL | | 09/12/2025 | 09/10/2026 | 122,643 | | | | | | | 626,700 | 626,700 | | | |
| RTL_E2071933 | Gary | IN | | 09/12/2025 | 08/10/2026 | 60,938 | | | | | | | 175,000 | 175,000 | | | |
| RTL_E2071936 | Lehigh Acres | FL | | 09/12/2025 | 08/10/2026 | 179,007 | | | | | | | 187,175 | 187,175 | | | |
| RTL_E2073414 | Nashville | TN | | 09/16/2025 | 09/10/2026 | 289,369 | | | | | | | 820,123 | 820,123 | | | |
| RTL_E2074084 | Cape Coral | FL | | 09/17/2025 | 08/10/2026 | 532,157 | | | | | | | 646,586 | 646,586 | | | |
| RTL_E2074191 | Modesto | CA | | 09/18/2025 | 08/26/2026 | 264,394 | | | | | | | 9,600 | 9,600 | | | |
| RTL_E2074195 | Charlotte | NC | | 09/18/2025 | 09/10/2026 | 22,095 | | | | | | | 245,000 | 245,000 | | | |
| RTL_E2074200 | Dallas | TX | | 09/18/2025 | 09/10/2026 | 59,931 | | 0 | | | 0 | | 472,121 | 472,121 | | | |
| RTL_E2074208 | Montgomery | TX | | 09/18/2025 | 09/10/2026 | 157,600 | | | | | | | 388,400 | 388,400 | | | |
| RTL_E2075223 | Edinburg | TX | | 09/19/2025 | 09/10/2026 | 756,448 | | | | | | | 383,828 | 383,828 | | | |

# 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_E2075225 | Topsail Beach | NC | | 09/19/2025 | 09/10/2026 | 407,034 | | | | | | | 1,800,267 | 1,800,267 | | | |
| RTL_E2075226 | Scotch Plains | NJ | | 09/19/2025 | 07/10/2026 | 536,595 | | | | | | | 914,484 | 914,484 | | | |
| RTL_E2075228 | Davie | FL | | 09/19/2025 | 08/10/2026 | 351,580 | | | | | | | 371,200 | 371,200 | | | |
| RTL_E2075239 | Collierville | TN | | 09/19/2025 | 07/10/2026 | 270,000 | | | | | | | 270,000 | 270,000 | | | |
| RTL_E2076433 | Crownsville | MD | | 09/22/2025 | 09/10/2026 | 468,328 | | | | | | | 711,578 | 711,578 | | | |
| RTL_E2076438 | Winston-Salem | NC | | 09/22/2025 | 08/10/2026 | 67,434 | | | | | | | 168,788 | 168,788 | | | |
| RTL_E2076440 | Woolwich | NJ | | 09/22/2025 | 08/10/2026 | 465,000 | | | | | | | 465,000 | 465,000 | | | |
| RTL_E2076442 | Newton | NC | | 09/22/2025 | 07/10/2026 | 42,191 | | | | | | | 176,903 | 176,903 | | | |
| RTL_E2076445 | Salem | NJ | | 09/22/2025 | 07/10/2026 | 101,765 | | | | | | | 101,765 | 101,765 | | | |
| RTL_E2076450 | Easley | SC | | 09/22/2025 | 07/10/2026 | 914 | | | | | | | 276,312 | 276,312 | | | |
| RTL_E2077387 | Wilmington | NC | | 09/26/2025 | 07/10/2026 | 106,546 | | | | | | | 106,546 | 106,546 | | | |
| RTL_E2077422 | Lehigh Acres | FL | | 09/26/2025 | 07/10/2026 | 146,228 | | | | | | | 185,384 | 185,384 | | | |
| RTL_E2078645 | Rockford | IL | | 09/29/2025 | 07/10/2026 | 133,110 | | | | | | | 133,110 | 133,110 | | | |
| RTL_E2078651 | Glenn Heights | TX | | 09/29/2025 | 09/10/2026 | 103,282 | | | | | | | 282,480 | 282,480 | | | |
| RTL_E2078735 | Citrus Springs | FL | | 09/30/2025 | 08/10/2026 | 64,714 | | | | | | | 135,798 | 135,798 | | | |
| RTL_E2078737 | Winter Haven | FL | | 09/30/2025 | 07/10/2026 | 105,026 | | | | | | | 132,993 | 132,993 | | | |
| RTL_E2078739 | Bay Minette | AL | | 09/30/2025 | 09/10/2026 | 27,954 | | | | | | | 123,121 | 123,121 | | | |
| RTL_E2079443 | Santa Barbara | CA | | 10/03/2025 | 07/10/2026 | 471,000 | | | | | | | 471,000 | 471,000 | | | |
| RTL_E2079444 | Albuquerque | NM | | 10/03/2025 | 08/10/2026 | 300,800 | | | | | | | 389,300 | 389,300 | | | |
| RTL_E2079447 | Tallahassee | FL | | 10/03/2025 | 08/10/2026 | | | | | | | | 252,000 | 252,000 | | | |
| RTL_E2079450 | Destin | FL | | 10/03/2025 | 09/10/2026 | 165,250 | | | | | | | 189,000 | 189,000 | | | |
| RTL_E2079452 | Sunrise | FL | | 10/03/2025 | 07/10/2026 | 354,250 | | | | | | | 354,250 | 354,250 | | | |
| RTL_E2081033 | Dallas | TX | | 10/06/2025 | 09/10/2026 | 140,020 | | | | | | | 529,905 | 529,905 | | | |
| RTL_E2081035 | Dallas | TX | | 10/06/2025 | 07/10/2026 | 262,700 | | | | | | | 697,848 | 697,848 | | | |
| RTL_E2081802 | Lumberton | NC | | 10/07/2025 | 08/10/2026 | 152,955 | | | | | | | 178,650 | 178,650 | | | |
| RTL_E2081924 | Granbury | TX | | 10/08/2025 | 09/10/2026 | 46,966 | | | | | | | 171,040 | 171,040 | | | |
| RTL_E2081932 | Kihei | HI | | 10/08/2025 | 07/10/2026 | 1,445,500 | | | | | | | 1,445,500 | 1,445,500 | | | |
| RTL_E2081938 | Patchogue | NY | | 10/08/2025 | 08/10/2026 | 380,000 | | | | | | | 380,000 | 380,000 | | | |
| RTL_E2081939 | San Luis Obispo | CA | | 10/08/2025 | 08/10/2026 | 564,129 | | | | | | | 584,750 | 584,750 | | | |
| RTL_E2081940 | San Antonio | TX | | 10/08/2025 | 08/10/2026 | 97,105 | | | | | | | 97,105 | 97,105 | | | |
| RTL_E2081949 | St. Cloud | FL | | 10/08/2025 | 08/10/2026 | | | | | | | | 241,169 | 241,169 | | | |
| RTL_E2082117 | Lehigh Acres | FL | | 10/10/2025 | 09/10/2026 | 87,250 | | | | | | | 344,473 | 344,473 | | | |
| RTL_E2082124 | Philadelphia | PA | | 10/10/2025 | 07/10/2026 | 187,450 | | | | | | | 242,250 | 242,250 | | | |
| RTL_E2082125 | Fort Myers | FL | | 10/10/2025 | 07/10/2026 | 111,036 | | | | | | | 139,148 | 139,148 | | | |
| RTL_E2082132 | Conroe | TX | | 10/10/2025 | 07/10/2026 | 94,833 | | | | | | | 119,863 | 119,863 | | | |
| RTL_E2082134 | Lehigh Acres | FL | | 10/10/2025 | 08/10/2026 | 118,936 | | | | | | | 213,067 | 213,067 | | | |
| RTL_E2083893 | Lehigh Acres, | FL | | 10/15/2025 | 07/10/2026 | 135,724 | | | | | | | 666,612 | 666,612 | | | |
| RTL_E2084015 | Columbia | SC | | 10/16/2025 | 07/10/2026 | 175,968 | | | | | | | 309,418 | 309,418 | | | |
| RTL_E2084021 | Sanford | FL | | 10/16/2025 | 08/10/2026 | 9,806 | | | | | | | 227,680 | 227,680 | | | |
| RTL_E2084022 | Mount Pleasant | SC | | 10/16/2025 | 09/10/2026 | 361,250 | | | | | | | 616,250 | 616,250 | | | |
| RTL_E2084024 | Plymouth Meeting | PA | | 10/16/2025 | 07/10/2026 | 312,801 | | | | | | | 687,850 | 687,850 | | | |
| RTL_E2084044 | Newport Beach | CA | | 10/16/2025 | 07/10/2026 | 3,810,000 | | | | | | | 3,810,000 | 3,810,000 | | | |
| RTL_E2084137 | Nashville | TN | | 10/17/2025 | 09/10/2026 | 931,814 | | | | | | | 1,402,469 | 1,402,469 | | | |
| RTL_E2084144 | Mission | TX | | 10/17/2025 | 07/10/2026 | 127,836 | | | | | | | 235,256 | 235,256 | | | |
| RTL_E2084145 | Cape Coral | FL | | 10/17/2025 | 07/10/2026 | 278,214 | | | | | | | 1,236,684 | 1,236,684 | | | |
| RTL_E2084146 | Miami | FL | | 10/17/2025 | 08/10/2026 | 381,400 | | | | | | | 380,644 | 380,644 | | | |
| RTL_E2086187 | Lehigh Acres | FL | | 10/22/2025 | 07/10/2026 | 47,975 | | | | | | | 151,940 | 151,940 | | | |
| RTL_E2086322 | Port Isabel | TX | | 10/22/2025 | 09/10/2026 | 298,221 | | | | | | | 813,826 | 813,826 | | | |
| RTL_E2086450 | Miami | FL | | 10/24/2025 | 09/10/2026 | 833,576 | | | | | | | 826,297 | 826,297 | | | |
| RTL_E2086455 | Bushnell | FL | | 10/24/2025 | 08/10/2026 | 112,507 | | | | | | | 308,870 | 308,870 | | | |
| RTL_E2086461 | New Orleans | LA | | 10/24/2025 | 09/10/2026 | 110,500 | | | | | | | 117,845 | 117,845 | | | |

# 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_E2087710 | Citrus Springs | FL | | 10/28/2025 | 07/10/2026 | 120,145 | | | | | | | 189,303 | 189,303 | | | |
| RTL_E2087713 | Winder | GA | | 10/28/2025 | 08/10/2026 | | | | | | | | 208,110 | 208,110 | | | |
| RTL_E2087718 | South Daytona | FL | | 10/28/2025 | 08/10/2026 | 46,000 | | | | | | | 78,450 | 78,450 | | | |
| RTL_E2087719 | Dallas | TX | | 10/28/2025 | 09/10/2026 | 35,919 | | | | | | | 158,465 | 158,465 | | | |
| RTL_E2088497 | Youngsville | NC | | 10/30/2025 | 07/10/2026 | 225,795 | | | | | | | 570,895 | 570,895 | | | |
| RTL_E2088870 | West Hollywood | CA | | 10/31/2025 | 09/10/2026 | 1,767,863 | | | | | | | 2,113,503 | 2,113,503 | | | |
| RTL_E2089987 | Charleston | SC | | 11/04/2025 | 08/10/2026 | 321,621 | | | | | | | 370,220 | 370,220 | | | |
| RTL_E2089999 | Columbus | GA | | 11/04/2025 | 08/10/2026 | 79,121 | | | | | | | 109,154 | 109,154 | | | |
| RTL_E2091027 | Indianapolis | IN | | 11/05/2025 | 07/10/2026 | | | | | | | | 229,971 | 229,971 | | | |
| RTL_E2091028 | Irving | TX | | 11/05/2025 | 07/10/2026 | 154,525 | | | | | | | 270,400 | 270,400 | | | |
| RTL_E2091032 | Lehigh Acres | FL | | 11/05/2025 | 08/10/2026 | 69,522 | | | | | | | 69,522 | 69,522 | | | |
| RTL_E2091228 | Paradise | CA | | 11/07/2025 | 07/10/2026 | 1,032,194 | | | | | | | 60,726 | 60,726 | | | |
| RTL_E2091229 | Phoenix | AZ | | 11/07/2025 | 08/10/2026 | 161,500 | | | | | | | 591,500 | 591,500 | | | |
| RTL_E2091237 | Long Beach | CA | | 11/07/2025 | 09/10/2026 | 737,000 | | | | | | | 1,080,000 | 1,080,000 | | | |
| RTL_E2091238 | North Charleston | SC | | 11/07/2025 | 07/10/2026 | 40,950 | | | | | | | 259,200 | 259,200 | | | |
| RTL_E2091241 | Tampa | FL | | 11/07/2025 | 09/10/2026 | 111,000 | | | | | | | 641,500 | 641,500 | | | |
| RTL_E2092591 | Waverly | GA | | 11/10/2025 | 07/10/2026 | 47,570 | | | | | | | 208,719 | 208,719 | | | |
| RTL_E2092595 | Waco | TX | | 11/10/2025 | 07/10/2026 | 142,850 | | | | | | | 266,850 | 266,850 | | | |
| RTL_E2092602 | High Point | NC | | 11/10/2025 | 07/10/2026 | 31,929 | | | | | | | 107,229 | 107,229 | | | |
| RTL_E2092618 | Hope Mills | NC | | 11/10/2025 | 09/10/2026 | 102,350 | | | | | | | 154,500 | 154,500 | | | |
| RTL_E2092620 | Knoxville | TN | | 11/10/2025 | 08/10/2026 | 167,367 | | | | | | | 167,367 | 167,367 | | | |
| RTL_E2092621 | Shrewsbury | MA | | 11/10/2025 | 07/10/2026 | 533,850 | | | | | | | 600,000 | 600,000 | | | |
| RTL_E2093427 | Lehigh Acres | FL | | 11/14/2025 | 07/10/2026 | 87,850 | | | | | | | 267,300 | 267,300 | | | |
| RTL_E2093433 | Port Isabel | TX | | 11/14/2025 | 08/10/2026 | 162,675 | | | | | | | 190,175 | 190,175 | | | |
| RTL_E2093434 | Mount Clemens | MI | | 11/14/2025 | 09/10/2026 | 84,000 | | | | | | | 84,000 | 84,000 | | | |
| RTL_E2094926 | Dallas | TX | | 11/18/2025 | 09/10/2026 | 47,926 | | | | | | | 327,938 | 327,938 | | | |
| RTL_E2094928 | Douglasville | GA | | 11/18/2025 | 08/10/2026 | 139,285 | | | | | | | 186,440 | 186,440 | | | |
| RTL_E2094930 | Englewood | NJ | | 11/18/2025 | 09/10/2026 | 431,000 | | | | | | | 431,000 | 431,000 | | | |
| RTL_E2096344 | Rock Hill | SC | | 11/20/2025 | 08/10/2026 | 89,588 | | | | | | | 159,432 | 159,432 | | | |
| RTL_E2096345 | Rock Hill | SC | | 11/20/2025 | 08/10/2026 | 85,871 | | | | | | | 159,534 | 159,534 | | | |
| RTL_E2096346 | Elgin | SC | | 11/20/2025 | 07/10/2026 | 179,375 | | | | | | | 209,949 | 209,949 | | | |
| RTL_E2096421 | Hilton Head Island | SC | | 11/21/2025 | 09/10/2026 | 1,868,143 | | | | | | | 2,403,100 | 2,403,100 | | | |
| RTL_E2096427 | Clearwater | MN | | 11/21/2025 | 07/10/2026 | 161,519 | | | | | | | 161,519 | 161,519 | | | |
| RTL_E2096429 | Sarasota | FL | | 11/21/2025 | 09/10/2026 | 454,250 | | | | | | | 579,020 | 579,020 | | | |
| RTL_E2096430 | San Antonio | TX | | 11/21/2025 | 07/10/2026 | 59,500 | | | | | | | 170,200 | 170,200 | | | |
| RTL_E2097804 | The Colony | TX | | 11/24/2025 | 09/10/2026 | 104,573 | | | | | | | 363,810 | 363,810 | | | |
| RTL_E2098543 | Blackwood | NJ | | 11/26/2025 | 07/10/2026 | 237,125 | | | | | | | 274,486 | 274,486 | | | |
| RTL_E2098549 | Philadelphia | PA | | 11/26/2025 | 08/10/2026 | 8,750 | | | | | | | 138,250 | 138,250 | | | |
| RTL_E2101753 | Detroit | MI | | 12/03/2025 | 07/10/2026 | 128,250 | | | | | | | 128,250 | 128,250 | | | |
| RTL_E2101759 | Knoxville | TN | | 12/03/2025 | 07/10/2026 | 156,469 | | | | | | | 523,957 | 523,957 | | | |
| RTL_E2101790 | Hickory | NC | | 12/04/2025 | 08/10/2026 | 112,502 | | | | | | | 170,990 | 170,990 | | | |
| RTL_E2101793 | Fuquay-Varina | NC | | 12/04/2025 | 07/10/2026 | 35,600 | | | | | | | 185,870 | 185,870 | | | |
| RTL_E2101798 | Louisburg | NC | | 12/04/2025 | 08/10/2026 | 102,985 | | | | | | | 173,890 | 173,890 | | | |
| RTL_E2101800 | Greenville | OH | | 12/04/2025 | 08/10/2026 | 26,060 | | | | | | | 118,110 | 118,110 | | | |
| RTL_E2101805 | Salisbury | NC | | 12/04/2025 | 09/10/2026 | 17,598 | | | | | | | 239,998 | 239,998 | | | |
| RTL_E2101809 | Houston | TX | | 12/04/2025 | 08/10/2026 | 1,797 | | | | | | | 288,396 | 288,396 | | | |
| RTL_E2101817 | Norwood | PA | | 12/04/2025 | 08/10/2026 | 216,180 | | | | | | | 296,250 | 296,250 | | | |
| RTL_E2103457 | Knoxville | TN | | 12/08/2025 | 08/10/2026 | | | | | | | | 343,000 | 343,000 | | | |
| RTL_E2104558 | Miami | FL | | 12/10/2025 | 09/10/2026 | 271,618 | | | | | | | 358,432 | 358,432 | | | |
| RTL_E2104561 | Labelle | FL | | 12/10/2025 | 07/10/2026 | | | | | | | | 207,667 | 207,667 | | | |
| RTL_E2104562 | Homestead | FL | | 12/10/2025 | 08/10/2026 | 225,000 | | | | | | | 260,000 | 260,000 | | | |

# 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_E2104878 | Cape Coral | FL | | 12/12/2025 | 09/10/2026 | 118,538 | | | | | | | 118,538 | 118,538 | | | |
| RTL_E2107575 | Cape Coral | FL | | 12/17/2025 | 07/10/2026 | | | 0 | | | 0 | | 309,669 | 309,669 | | | |
| RTL_E2109880 | Baltimore | MD | | 12/23/2025 | 09/10/2026 | 799,892 | | | | | | | 947,700 | 947,700 | | | |
| RTL_E2114597 | Gastonia | NC | | 01/09/2026 | 09/10/2026 | | | | | | | | 192,006 | 192,006 | | | |
| RTL_E2114602 | Boerne | TX | | 01/09/2026 | 08/10/2026 | | | | | | | | 823,500 | 823,500 | | | |
| RTL_E2114603 | Beaumont | TX | | 01/09/2026 | 07/10/2026 | | | | | | | | 108,100 | 108,100 | | | |
| RTL_E2114604 | Jersey City | NJ | | 01/09/2026 | 08/10/2026 | | | | | | | | 1,031,595 | 1,031,595 | | | |
| RTL_E2114605 | Columbia | TN | | 01/09/2026 | 07/10/2026 | | | | | | | | 238,128 | 238,128 | | | |
| RTL_E2114606 | Weaverville | NC | | 01/09/2026 | 08/10/2026 | | | | | | | | 1,153,000 | 1,153,000 | | | |
| RTL_E2116892 | Conroe | TX | | 01/14/2026 | 09/10/2026 | | | | | | | | 381,500 | 381,500 | | | |
| RTL_E2117002 | Tybee Island | GA | | 01/15/2026 | 07/10/2026 | | | | | | | | 989,517 | 989,517 | | | |
| RTL_E2117003 | Kingsport | TN | | 01/15/2026 | 07/10/2026 | | | | | | | | 199,848 | 199,848 | | | |
| RTL_E2117007 | Arvada | CO | | 01/15/2026 | 08/10/2026 | | | | | | | | 643,971 | 643,971 | | | |
| RTL_E2117008 | Benton City | WA | | 01/15/2026 | 08/10/2026 | | | | | | | | 485,744 | 485,744 | | | |
| RTL_E2119324 | Sacramento | CA | | 01/16/2026 | 09/10/2026 | | | | | | | | 323,438 | 323,438 | | | |
| RTL_E2119408 | New York | NY | | 01/20/2026 | 09/10/2026 | | | | | | | | 787,495 | 787,495 | | | |
| RTL_E2120499 | Newark | NJ | | 01/22/2026 | 07/10/2026 | | | | | | | | 1,070,999 | 1,070,999 | | | |
| RTL_E2120563 | Plano | TX | | 01/22/2026 | 07/10/2026 | | | | | | | | 410,145 | 410,145 | | | |
| RTL_E2120565 | Lewisville | TX | | 01/22/2026 | 08/10/2026 | | | | | | | | 273,772 | 273,772 | | | |
| RTL_E2121412 | Concord | NH | | 01/26/2026 | 07/10/2026 | | | | | | | | 374,850 | 374,850 | | | |
| RTL_E2121416 | Arvada | CO | | 01/26/2026 | 08/10/2026 | | | | | | | | 708,428 | 708,428 | | | |
| RTL_E2123053 | Portland | OR | | 01/28/2026 | 09/10/2026 | | | | | | | | 608,930 | 608,930 | | | |
| RTL_E2123061 | Pleasant View | UT | | 01/28/2026 | 08/10/2026 | | | | | | | | 1,202,912 | 1,202,912 | | | |
| RTL_E2123063 | Pueblo West | CO | | 01/28/2026 | 09/10/2026 | | | | | | | | 324,926 | 324,926 | | | |
| RTL_E2125607 | Lehigh Acres | FL | | 02/04/2026 | 07/10/2026 | | | 0 | | | 0 | | 205,624 | 205,624 | | | |
| RTL_E2125617 | Opa Locka | FL | | 02/04/2026 | 08/10/2026 | | | | | | | | 362,175 | 362,175 | | | |
| RTL_E2127971 | Columbus | GA | | 02/12/2026 | 09/10/2026 | | | | | | | | 229,500 | 229,500 | | | |
| RTL_E2127974 | Boynton Beach | FL | | 02/12/2026 | 07/10/2026 | | | | | | | | 233,750 | 233,750 | | | |
| RTL_E2127979 | Lawrence | MA | | 02/12/2026 | 07/10/2026 | | | | | | | | 344,741 | 344,741 | | | |
| RTL_E2127981 | Wake Forest | NC | | 02/12/2026 | 08/10/2026 | | | | | | | | 237,965 | 237,965 | | | |
| RTL_E2127987 | Arlington | TX | | 02/12/2026 | 07/10/2026 | | | | | | | | 168,300 | 168,300 | | | |
| RTL_E2127994 | Tampa | FL | | 02/12/2026 | 07/10/2026 | | | | | | | | 422,400 | 422,400 | | | |
| RTL_E2127995 | Copperas Cove | TX | | 02/12/2026 | 08/10/2026 | | | | | | | | 216,000 | 216,000 | | | |
| RTL_E2127998 | Decatur | GA | | 02/12/2026 | 07/10/2026 | | | | | | | | 274,500 | 274,500 | | | |
| RTL_E2128000 | Charlotte | NC | | 02/12/2026 | 07/10/2026 | | | | | | | | 166,345 | 166,345 | | | |
| RTL_E2128001 | Holiday | FL | | 02/12/2026 | 08/10/2026 | | | | | | | | 176,400 | 176,400 | | | |
| RTL_E2128118 | Sevierville | TN | | 02/13/2026 | 09/10/2026 | | | | | | | | 262,100 | 262,100 | | | |
| RTL_E2131558 | Tampa | FL | | 02/23/2026 | 07/10/2026 | | | | | | | | 121,500 | 121,500 | | | |
| RTL_E2131560 | East Palatka | FL | | 02/23/2026 | 09/10/2026 | | | | | | | | 155,600 | 155,600 | | | |
| RTL_E2131561 | Jacksonville | FL | | 02/23/2026 | 07/10/2026 | | | | | | | | 127,500 | 127,500 | | | |
| RTL_E2132301 | Tamarac | FL | | 02/25/2026 | 08/10/2026 | | | | | | | | 342,250 | 342,250 | | | |
| RTL_E2132370 | Philadelphia | PA | | 02/26/2026 | 08/10/2026 | | | | | | | | 1,496,250 | 1,496,250 | | | |
| RTL_E2132373 | Philadelphia | PA | | 02/26/2026 | 07/10/2026 | | | | | | | | 1,431,549 | 1,431,549 | | | |
| RTL_E2132374 | New Orleans | LA | | 02/26/2026 | 08/10/2026 | | | | | | | | 294,194 | 294,194 | | | |
| RTL_E2132378 | Houston | TX | | 02/26/2026 | 09/10/2026 | | | | | | | | 581,808 | 581,808 | | | |
| RTL_E2132384 | Kokomo | IN | | 02/26/2026 | 09/10/2026 | | | | | | | | 148,750 | 148,750 | | | |
| RTL_E2132385 | Newark | DE | | 02/26/2026 | 09/10/2026 | | | | | | | | 258,750 | 258,750 | | | |
| RTL_E2132387 | Anaheim | CA | | 02/26/2026 | 09/10/2026 | | | | | | | | 710,520 | 710,520 | | | |
| RTL_E2132391 | Humble | TX | | 02/26/2026 | 08/10/2026 | | | | | | | | 207,150 | 207,150 | | | |
| RTL_E2132493 | Clifton | NJ | | 02/27/2026 | 08/10/2026 | | | | | | | | 715,000 | 715,000 | | | |
| RTL_E2135957 | North Miami | FL | | 03/06/2026 | 07/10/2026 | | | | | | | | 276,717 | 276,717 | | | |

# 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_E2135961 | Ft. Myers | FL | | 03/06/2026 | 09/10/2026 | | | | | | | | 243,000 | 243,000 | | | |
| RTL_E2136871 | Glendale | AZ | | 03/06/2026 | 07/10/2026 | | | | | | | | 486,646 | 486,646 | | | |
| RTL_E2136927 | Dallas | TX | | 03/09/2026 | 09/10/2026 | | | | | | | | 439,968 | 439,968 | | | |
| RTL_E2136928 | Carlisle | OH | | 03/09/2026 | 07/10/2026 | | | | | | | | 172,008 | 172,008 | | | |
| RTL_E2136938 | Delphi | IN | | 03/09/2026 | 07/10/2026 | | | | | | | | 136,000 | 136,000 | | | |
| RTL_E2136939 | Rutland | MA | | 03/09/2026 | 08/10/2026 | | | | | | | | 490,000 | 490,000 | | | |
| RTL_E2136980 | Lewisville | NC | | 03/10/2026 | 09/10/2026 | | | | | | | | 244,500 | 244,500 | | | |
| RTL_E2136982 | Bessemer City | NC | | 03/10/2026 | 09/10/2026 | | | | | | | | 311,250 | 311,250 | | | |
| RTL_E2136985 | Houston | TX | | 03/10/2026 | 07/10/2026 | | | | | | | | 256,735 | 256,735 | | | |
| RTL_E2136987 | Newark | OH | | 03/10/2026 | 07/10/2026 | | | | | | | | 130,750 | 130,750 | | | |
| RTL_E2137755 | Carpentersville | IL | | 03/13/2026 | 07/10/2026 | | | | | | | | 192,100 | 192,100 | | | |
| RTL_E2138613 | Bakersfield | CA | | 03/16/2026 | 08/10/2026 | | | | | | | | 190,139 | 190,139 | | | |
| RTL_E2138615 | Midland | TX | | 03/16/2026 | 09/10/2026 | | | | | | | | 163,249 | 163,249 | | | |
| RTL_E2138619 | Knoxville | TN | | 03/16/2026 | 08/10/2026 | | | | | | | | 149,494 | 149,494 | | | |
| RTL_E2140060 | San Juan | TX | | 03/20/2026 | 07/10/2026 | | | | | | | | 64,911 | 64,911 | | | |
| RTL_E2140061 | Houston | TX | | 03/20/2026 | 09/10/2026 | | | | | | | | 527,704 | 527,704 | | | |
| RTL_E2142514 | Stockbridge | GA | | 03/26/2026 | 08/10/2026 | | | | | | | | 269,450 | 269,450 | | | |
| RTL_E2143117 | Houston | TX | | 03/27/2026 | 08/10/2026 | | | | | | | | 181,250 | 181,250 | | | |
| RTL_E2143956 | Columbia | SC | | 03/30/2026 | 09/10/2026 | | | | | | | | 604,300 | 604,300 | | | |
| RTL_E2143960 | Columbia | SC | | 03/30/2026 | 08/10/2026 | | | | | | | | 250,440 | 250,440 | | | |
| RTL_E2143964 | Concord | NC | | 03/30/2026 | 08/10/2026 | | | | | | | | 173,708 | 173,708 | | | |
| RTL_E2143972 | San Antonio | TX | | 03/30/2026 | 08/10/2026 | | | | | | | | 473,000 | 473,000 | | | |
| RTL_E2143973 | Charleston | SC | | 03/30/2026 | 08/10/2026 | | | | | | | | 284,750 | 284,750 | | | |
| RTL_E2144130 | St. Louis | MO | | 03/30/2026 | 09/10/2026 | | | | | | | | 1,243,000 | 1,243,000 | | | |
| RTL_E2144133 | Indianapolis | IN | | 03/30/2026 | 07/10/2026 | | | | | | | | 182,000 | 182,000 | | | |
| RTL_E2144134 | Milford | CT | | 03/30/2026 | 09/10/2026 | | | | | | | | 494,000 | 494,000 | | | |
| RTL_E2144135 | Mount Vernon | NY | | 03/30/2026 | 09/10/2026 | | | | | | | | 648,000 | 648,000 | | | |
| RTL_E2144379 | Ithaca | OH | | 03/31/2026 | 07/10/2026 | | | | | | | | 59,260 | 59,260 | | | |
| RTL_E2144380 | Cincinnati | OH | | 03/31/2026 | 07/10/2026 | | | | | | | | 297,500 | 297,500 | | | |
| RTL_E2144478 | Delray Beach | FL | | 03/31/2026 | 08/10/2026 | | | | | | | | 597,500 | 597,500 | | | |
| RTL_E2144513 | Miami Gardens | FL | | 04/01/2026 | 09/10/2026 | | | | | | | | 410,140 | 410,140 | | | |
| RTL_E2144518 | Lehigh Acres | FL | | 04/01/2026 | 08/10/2026 | | | | | | | | 196,894 | 196,894 | | | |
| RTL_E2144519 | Lehigh Acres | FL | | 04/01/2026 | 08/10/2026 | | | | | | | | 196,705 | 196,705 | | | |
| RTL_E2144520 | Lake Worth | FL | | 04/01/2026 | 08/10/2026 | | | | | | | | 367,500 | 367,500 | | | |
| RTL_E2144979 | Overland Park | KS | | 04/03/2026 | 07/10/2026 | | | | | | | | 459,375 | 459,375 | | | |
| RTL_E2144980 | Spring Hill | FL | | 04/03/2026 | 08/10/2026 | | | | | | | | 273,000 | 273,000 | | | |
| RTL_E2144981 | Midland | TX | | 04/03/2026 | 08/10/2026 | | | | | | | | 148,345 | 148,345 | | | |
| RTL_E2151801 | Titusville | FL | | 04/10/2026 | 08/10/2026 | | | | | | | | 171,500 | 171,500 | | | |
| RTL_E2152624 | Pensacola | FL | | 04/13/2026 | 07/10/2026 | | | | | | | | 201,699 | 201,699 | | | |
| RTL_E2152626 | Orange | CA | | 04/13/2026 | 08/10/2026 | | | | | | | | 1,002,500 | 1,002,500 | | | |
| RTL_E2152629 | East Bend | NC | | 04/13/2026 | 08/10/2026 | | | | | | | | 140,000 | 140,000 | | | |
| RTL_E2152631 | Baytown | TX | | 04/13/2026 | 07/10/2026 | | | | | | | | 100,000 | 100,000 | | | |
| RTL_E2152632 | Cincinnati | OH | | 04/13/2026 | 09/10/2026 | | | | | | | | 210,000 | 210,000 | | | |
| RTL_E2152644 | Silver Spring | MD | | 04/13/2026 | 07/10/2026 | | | | | | | | 411,000 | 411,000 | | | |
| RTL_E2152672 | Dallas | TX | | 04/14/2026 | 09/10/2026 | | | | | | | | 171,138 | 171,138 | | | |
| RTL_E2152676 | Shelby | NC | | 04/14/2026 | 08/10/2026 | | | | | | | | 228,600 | 228,600 | | | |
| RTL_E2152677 | Houston | TX | | 04/14/2026 | 09/10/2026 | | | | | | | | 792,351 | 792,351 | | | |
| RTL_E2152682 | Wichita Falls | TX | | 04/14/2026 | 08/10/2026 | | | | | | | | 103,500 | 103,500 | | | |
| RTL_E2152684 | Wichita Falls | TX | | 04/14/2026 | 08/10/2026 | | | | | | | | 135,000 | 135,000 | | | |
| RTL_E2153676 | Lehigh Acres | FL | | 04/17/2026 | 09/10/2026 | | | | | | | | 268,100 | 268,100 | | | |
| RTL_E2153696 | Lehigh Acres | FL | | 04/17/2026 | 09/10/2026 | | | | | | | | 210,930 | 210,930 | | | |

# 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_E2154884 | St Petersburg | FL | | 04/21/2026 | 07/10/2026 | | | | | | | | 245,300 | 245,300 | | | |
| RTL_E2154886 | Irving | TX | | 04/21/2026 | 07/10/2026 | | | | | | | | 270,000 | 270,000 | | | |
| RTL_E2154887 | Phoenix | AZ | | 04/21/2026 | 07/10/2026 | | | | | | | | 189,150 | 189,150 | | | |
| RTL_E2154888 | Rockford | IL | | 04/21/2026 | 08/10/2026 | | | | | | | | 154,750 | 154,750 | | | |
| RTL_E2154890 | Cincinnati | OH | | 04/21/2026 | 09/10/2026 | | | | | | | | 262,500 | 262,500 | | | |
| RTL_E2155371 | Chicago | IL | | 04/22/2026 | 08/10/2026 | | | | | | | | 156,000 | 156,000 | | | |
| RTL_E2156420 | Miami Springs | FL | | 04/27/2026 | 08/10/2026 | | | | | | | | 475,000 | 475,000 | | | |
| RTL_E2156457 | New London | NC | | 04/28/2026 | 07/10/2026 | | | | | | | | 112,495 | 112,495 | | | |
| RTL_E2156460 | Biscoe | NC | | 04/28/2026 | 09/10/2026 | | | | | | | | 2,556 | 2,556 | | | |
| RTL_E2158124 | Durham | NC | | 04/29/2026 | 09/10/2026 | | | | | | | | 210,825 | 210,825 | | | |
| RTL_E2158125 | Durham | NC | | 04/29/2026 | 09/10/2026 | | | | | | | | 209,030 | 209,030 | | | |
| RTL_E2158126 | Durham | NC | | 04/29/2026 | 09/10/2026 | | | | | | | | 194,655 | 194,655 | | | |
| RTL_E2158127 | Durham | NC | | 04/29/2026 | 09/10/2026 | | | | | | | | 203,126 | 203,126 | | | |
| RTL_E2158128 | Durham | NC | | 04/29/2026 | 09/10/2026 | | | | | | | | 200,912 | 200,912 | | | |
| RTL_E2158240 | Marana | AZ | | 04/30/2026 | 07/10/2026 | | | | | | | | 560,272 | 560,272 | | | |
| RTL_E2158242 | Marana | AZ | | 04/30/2026 | 09/10/2026 | | | | | | | | 756,195 | 756,195 | | | |
| RTL_E2160366 | Norwich | CT | | 05/06/2026 | 08/10/2026 | | | | | | | | 320,000 | 320,000 | | | |
| RTL_E2160383 | Palatka | FL | | 05/06/2026 | 09/10/2026 | | | | | | | | 109,000 | 109,000 | | | |
| RTL_E2160389 | Alexandria | VA | | 05/06/2026 | 08/10/2026 | | | | | | | | 414,591 | 414,591 | | | |
| RTL_E2160391 | Salem | OR | | 05/06/2026 | 08/10/2026 | | | | | | | | 314,061 | 314,061 | | | |
| RTL_E2163539 | Lehigh Acres | FL | | 05/13/2026 | 09/10/2026 | | | | | | | | 179,099 | 179,099 | | | |
| RTL_E2163559 | Houston | TX | | 05/13/2026 | 09/10/2026 | | | | | | | | 197,703 | 197,703 | | | |
| RTL_E2163560 | Houston | TX | | 05/13/2026 | 07/10/2026 | | | | | | | | 204,935 | 204,935 | | | |
| RTL_E2163568 | Orlando | FL | | 05/13/2026 | 08/10/2026 | | | | | | | | 248,391 | 248,391 | | | |
| RTL_E2163569 | San Jose | CA | | 05/13/2026 | 09/10/2026 | | | | | | | | 1,193,124 | 1,193,124 | | | |
| RTL_E2163571 | Havelock | NC | | 05/13/2026 | 07/10/2026 | | | | | | | | 168,228 | 168,228 | | | |
| RTL_E2163575 | Lakeside | TX | | 05/13/2026 | 08/10/2026 | | | | | | | | 189,000 | 189,000 | | | |
| RTL_E2163585 | Delray Beach | FL | | 05/13/2026 | 08/10/2026 | | | | | | | | 195,000 | 195,000 | | | |
| RTL_E2163588 | Charlotte | NC | | 05/13/2026 | 08/10/2026 | | | | | | | | 187,740 | 187,740 | | | |
| RTL_E2163591 | Newport News | VA | | 05/13/2026 | 08/10/2026 | | | | | | | | 225,000 | 225,000 | | | |
| RTL_E2163979 | Kansas City | MO | | 05/15/2026 | 08/10/2026 | | | | | | | | 74,970 | 74,970 | | | |
| RTL_E2163986 | Overland Park | KS | | 05/15/2026 | 08/10/2026 | | | | | | | | 114,298 | 114,298 | | | |
| RTL_E2165548 | Cleveland | OH | | 05/20/2026 | 09/10/2026 | | | | | | | | 108,000 | 108,000 | | | |
| RTL_E2166815 | Longwood | FL | | 05/27/2026 | 08/10/2026 | | | | | | | | 184,625 | 184,625 | | | |
| RTL_E2166820 | Lithonia | GA | | 05/27/2026 | 09/10/2026 | | | | | | | | 102,500 | 102,500 | | | |
| RTL_E2166823 | San Diego | CA | | 05/27/2026 | 09/10/2026 | | | | | | | | 1,187,375 | 1,187,375 | | | |
| RTL_E2167168 | Salisbury | NC | | 05/28/2026 | 08/10/2026 | | | | | | | | 481,000 | 481,000 | | | |
| RTL_E2167172 | China Grove | NC | | 05/28/2026 | 09/10/2026 | | | | | | | | 282,396 | 282,396 | | | |
| RTL_E2167179 | Glenside | PA | | 05/28/2026 | 07/10/2026 | | | | | | | | 272,802 | 272,802 | | | |
| RTL_E2167252 | Chapin | SC | | 05/29/2026 | 09/10/2026 | | | | | | | | 156,000 | 156,000 | | | |
| RTL_E2167255 | Nashville | TN | | 05/29/2026 | 09/10/2026 | | | | | | | | 1,767,347 | 1,767,347 | | | |
| RTL_E2167262 | Memphis | TN | | 05/29/2026 | 08/10/2026 | | | | | | | | 176,000 | 176,000 | | | |
| RTL_E2167267 | Hattiesburg | MS | | 05/29/2026 | 09/10/2026 | | | | | | | | 142,500 | 142,500 | | | |
| RTL_E2171324 | Charlotte | NC | | 06/08/2026 | 08/10/2026 | | | | | | | | 191,278 | 191,278 | | | |
| RTL_E2171325 | Philadelphia | PA | | 06/08/2026 | 09/10/2026 | | | | | | | | 456,950 | 456,950 | | | |
| RTL_E2171340 | Hamlet | NC | | 06/08/2026 | 09/10/2026 | | | | | | | | 121,500 | 121,500 | | | |
| RTL_E2173070 | Stockton | CA | | 06/10/2026 | 09/10/2026 | | | | | | | | 269,500 | 269,500 | | | |
| RTL_E2173071 | Palm Harbor | FL | | 06/10/2026 | 08/10/2026 | | | | | | | | 419,631 | 419,631 | | | |
| RTL_E2173503 | Chicago | IL | | 06/12/2026 | 09/10/2026 | | | | | | | | 123,750 | 123,750 | | | |
| RTL_E2173584 | Melbourne | FL | | 06/12/2026 | 09/10/2026 | | | | | | | | 202,500 | 202,500 | | | |
| RTL_E2175515 | Dallas | TX | | 06/17/2026 | 09/10/2026 | | | | | | | | 247,500 | 247,500 | | | |

# 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 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| RTL_E2175541 | Fort Lauderdale | FL | | 06/18/2026 | 09/10/2026 | | | | | | | | 1,365,000 | 1,365,000 | | | |
| RTL_E2179410 | Albuquerque | NM | | 06/30/2026 | 09/10/2026 | | | | | | | | 294,000 | 294,000 | | | |
| RTL_E2182120 | Houston | TX | | 07/08/2026 | 09/10/2026 | | | | | | | | 1,356,075 | 1,356,075 | | | |
| RTL_E2184662 | Buckeye | AZ | | 07/16/2026 | 08/10/2026 | | | | | | | | 1,175,000 | 1,175,000 | | | |
| RTL_E2194073 | Mableton | GA | | 08/05/2026 | 09/10/2026 | | | | | | | | 173,700 | 173,700 | | | |
| RBLX1000591365 | Chevy Chase | MD | | 07/09/2026 | 09/25/2026 | | | | | | | | 1,349,352 | 1,349,352 | | | |
| RBLX1000688135 | Huntington | WV | | 05/14/2026 | 07/01/2026 | | | | | | | | 516,706 | 516,706 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 733,195,616 | | 2,143,664 | | | 2,143,664 | | 862,495,712 | 862,495,712 | | | |
| 4461 | Various | NC | | 05/18/2017 | | 564,419 | | | | | | | 3,781 | 3,781 | | | |
| 206630401 | Markham | CAN | | 01/08/2007 | | 1,225,215 | | | | | | (7,597,059) | 323,331 | 323,331 | | | |
| 209800701 | Oakville | CAN | | 10/01/2009 | | 5,365,019 | | 1,350 | | | 1,350 | | 315,188 | 315,188 | | | |
| 210620401 | San Jose | CA | | 07/28/2010 | | 14,667,348 | | 2,768 | | | 2,768 | | 143,681 | 143,681 | | | |
| 210800501 | Atlanta | GA | | 12/16/2010 | | 94,410,242 | | 10,388 | | | 10,388 | | 934,176 | 934,176 | | | |
| 210970201 | Pebble Beach | CA | | 10/01/2010 | | 177,304,549 | | | | | | | 1,317,360 | 1,317,360 | | | |
| 211620301 | Bellevue | WA | | 08/22/2011 | | 294,088,910 | | | | | | | 1,775,578 | 1,775,578 | | | |
| 211620302 | Bellevue | WA | | 03/13/2015 | | 81,094,878 | | | | | | | 413,298 | 413,298 | | | |
| 211900301 | Houston | TX | | 09/13/2011 | | 67,040,855 | | 9,875 | | | 9,875 | | 458,787 | 458,787 | | | |
| 211900302 | Houston | TX | | 09/13/2011 | | 8,383,928 | | | | | | | 57,348 | 57,348 | | | |
| 212800101 | Berlin | MD | | 06/01/2012 | | 1,613,718 | | 443 | | | 443 | | 107,175 | 107,175 | | | |
| 212800201 | Ft. Meade | MD | | 12/14/2012 | | 60,830,376 | | 6,143 | | | 6,143 | | 304,430 | 304,430 | | | |
| 212800601 | Various | US | | 09/01/2013 | | 190,182,867 | | 9,057 | | | 9,057 | | 439,417 | 439,417 | | | |
| 213900101 | Houston | TX | | 06/27/2013 | | 85,907,469 | | 4,364 | | | 4,364 | | 600,893 | 600,893 | | | |
| 213900501 | Houston | TX | | 12/13/2013 | | 54,136,289 | | | | | | | 306,942 | 306,942 | | | |
| 213900601 | Beverly Hills | CA | | 05/08/2014 | | 99,663,251 | | | | | | | 1,335,349 | 1,335,349 | | | |
| 213900701 | Fort Worth | TX | | 04/01/2014 | | 40,008,111 | | 7,540 | | | 7,540 | | 219,125 | 219,125 | | | |
| 213900702 | Fort Worth | TX | | 05/16/2019 | | 9,841,720 | | | | | | | 53,830 | 53,830 | | | |
| 214210101 | New York | NY | | 11/17/2014 | | 35,207,658 | | 6,128 | | | 6,128 | | 217,109 | 217,109 | | | |
| 214210102 | New York | NY | | 11/17/2014 | | 3,392,415 | | 233 | | | 233 | | 20,771 | 20,771 | | | |
| 214620601 | Seattle | WA | | 05/15/2015 | | 84,081,167 | | 21,691 | | | 21,691 | | 503,772 | 503,772 | | | |
| 214800701 | Washington | DC | | 12/29/2014 | | 65,207,002 | | 24,632 | | | 24,632 | | 342,144 | 342,144 | | | |
| 214900101 | Mclean | VA | | 06/27/2014 | | 96,322,993 | | 27,527 | | | 27,527 | | 569,925 | 569,925 | | | |
| 214900201 | Houston | TX | | 08/22/2014 | | 125,209,335 | | 16,109 | | | 16,109 | | 675,715 | 675,715 | | | |
| 214900301 | Irving | TX | | 03/12/2015 | | 32,402,610 | | 9,808 | | | 9,808 | | 331,686 | 331,686 | | | |
| 215210201 | Tempe | AZ | | 10/06/2015 | | 165,614,748 | | | | | | | 1,018,797 | 1,018,797 | | | |
| 215620201 | Santa Clara | CA | | 05/26/2015 | | 18,248,432 | | 505 | | | 505 | | 138,541 | 138,541 | | | |
| 215900101 | Costa Mesa | CA | | 07/13/2015 | | 37,632,976 | | 628 | | | 628 | | 335,533 | 335,533 | | | |
| 215900201 | Pinehurst | NC | | 09/03/2015 | | 178,076,098 | | | | | | | 1,254,193 | 1,254,193 | | | |
| 215900401 | Various | CA | | 11/20/2015 | | 57,775,363 | | 3,079 | | | 3,079 | | 332,281 | 332,281 | | | |
| 215900601 | Atlanta | GA | | 04/29/2016 | | 38,588,065 | | 9,697 | | | 9,697 | | 221,405 | 221,405 | | | |
| 216620301 | San Mateo | CA | | 12/27/2016 | | 124,012,295 | | 18,226 | | | 18,226 | | 762,391 | 762,391 | | | |
| 216620302 | San Mateo | CA | | 12/27/2016 | | 88,472,824 | | 17,374 | | | 17,374 | | 544,565 | 544,565 | | | |
| 216800201 | Bethesda | MD | | 08/31/2016 | | 57,415,427 | | 9,841 | | | 9,841 | | 261,036 | 261,036 | | | |
| 216800301 | Arlington | VA | | 10/20/2016 | | 90,740,749 | | 26,485 | | | 26,485 | | 424,841 | 424,841 | | | |
| 216800302 | Arlington | VA | | 10/20/2016 | | 101,364,586 | | 32,790 | | | 32,790 | | 585,030 | 585,030 | | | |
| 216800501 | Charlotte | NC | | 02/13/2017 | | 43,615,550 | | | | | | | 190,533 | 190,533 | | | |
| 216900101 | Phoenix | AZ | | 04/01/2016 | | 177,500,000 | | | | | | | 764,371 | 764,371 | | | |
| 216900201 | Carlsbad | CA | | 12/15/2016 | | 40,710,925 | | 8,188 | | | 8,188 | | 164,751 | 164,751 | | | |
| 216900202 | Carlsbad | CA | | 12/15/2016 | | 41,629,445 | | 11,412 | | | 11,412 | | 168,673 | 168,673 | | | |
| 216900301 | Rockville | MD | | 11/09/2016 | | 49,884,434 | | 15,901 | | | 15,901 | | 276,958 | 276,958 | | | |
| 217620101 | Niagara Falls | CAN | | 07/21/2017 | | 144,675,164 | | | | | | 7,360,176 | 704,284 | 704,284 | | | |
| 217900301 | Tustin | CA | | 08/11/2017 | | 190,796,274 | | | | | | | 885,336 | 885,336 | | | |

# 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 | | | | | |
| 217900401 | Northbrook | IL | | 09/29/2017 | | 58,427,201 | | 13,525 | | | 13,525 | | 262,979 | 262,979 | | | |
| 218620101 | Orem | UT | | 05/14/2018 | | 75,670,920 | | 1,422 | | | 1,422 | | 358,021 | 358,021 | | | |
| 218620301 | Overland Park | KS | | 10/18/2018 | | 40,556,519 | | 456 | | | 456 | | 185,880 | 185,880 | | | |
| 218620401 | Los Angeles | CA | | 05/30/2019 | | 351,810,084 | | 99,498 | | | 99,498 | | 1,397,586 | 1,397,586 | | | |
| 218800701 | Tallahassee | FL | | 03/19/2019 | | 42,843,520 | | 179 | | | 179 | | 183,287 | 183,287 | | | |
| 218900301 | Redlands | CA | | 07/10/2018 | | 54,814,756 | | 9,045 | | | 9,045 | | 190,669 | 190,669 | | | |
| 218900601 | Houston | TX | S | 11/30/2018 | | 117,668,497 | | 38,646 | | | 38,646 | | 459,731 | 459,731 | | | |
| 218900801 | Dallas | TX | | 12/21/2018 | | 39,721,795 | | 282 | | | 282 | | 178,286 | 178,286 | | | |
| 219620201 | Orem | UT | | 12/18/2019 | | 94,610,782 | | | | | | | 594,670 | 594,670 | | | |
| 219800601 | Tallahassee | FL | | 12/23/2019 | | 32,643,009 | | | | | | | 105,395 | 105,395 | | | |
| 219900401 | Draper | UT | | 06/19/2019 | | 43,524,971 | | 8,151 | | | 8,151 | | 159,553 | 159,553 | | | |
| 219900501 | Chandler | AZ | | 12/19/2019 | | 158,586,308 | | 3,867 | | | 3,867 | | 1,491,946 | 1,491,946 | | | |
| 219900801 | Austin | TX | | 01/09/2020 | | 59,961,868 | | | | | | | 433,772 | 433,772 | | | |
| 220500101 | Various | US | | 11/12/2020 | | 31,262,617 | | | | | | | 1,620,068 | 1,620,068 | | | |
| 221620301 | Orem | UT | | 09/29/2021 | | 42,214,552 | | 845 | | | 845 | | 243,745 | 243,745 | | | |
| 221630701 | Charlotte | NC | | 12/17/2021 | | 9,907,772 | | 698 | | | 698 | | 54,487 | 54,487 | | | |
| 221800101 | Boynton Beach | FL | | 05/14/2021 | | 84,149,868 | | | | | | | 352,049 | 352,049 | | | |
| 221800301 | Mason | OH | | 09/30/2021 | | 38,137,858 | | | | | | | 220,409 | 220,409 | | | |
| 221800701 | Clifton | NJ | | 08/13/2021 | | 66,080,234 | | 2,461 | | | 2,461 | | 554,448 | 554,448 | | | |
| 221800901 | Columbus | OH | | 02/11/2022 | | 59,000,000 | | | | | | | 285,711 | 285,711 | | | |
| 221900201 | Rancho Cucamonga | CA | | 07/08/2021 | | 44,696,491 | | | | | | | 233,325 | 233,325 | | | |
| 221900801 | Philadelphia | PA | | 01/31/2022 | | 130,000,000 | | | | | | | 624,482 | 624,482 | | | |
| 222620401 | Orem | UT | | 05/24/2022 | | 116,905,543 | | 4,388 | | | 4,388 | | 696,217 | 696,217 | | | |
| 222900201 | Marina Del Rey | CA | | 04/13/2022 | | 161,500,000 | | | | | | | 1,032,694 | 1,032,694 | | | |
| 222900202 | Marina Del Rey | CA | | 04/13/2022 | | 114,750,000 | | | | | | | 640,449 | 640,449 | | | |
| 224800601 | West La Fayette | IN | | 11/04/2024 | | (1,469,562) | | 51,627 | | | 51,627 | | | | | | |
| 225970301 | Phoenix | AZ | | 10/08/2025 | | 158,308,871 | | 200,294 | | | 200,294 | | 18,286,841 | 18,286,841 | | | |
| 226700101 | Various | US | | 03/05/2026 | | | | 121,494 | | | 121,494 | | 11,300,286 | 11,300,286 | | | |
| 226900501 | Rockville | MD | | 04/02/2026 | | | | 2,819 | | | 2,819 | | 59,546 | 59,546 | | | |
| 356616344 | Oxnard | CA | | 12/12/2016 | | 679,664 | | (100) | | | (100) | | 17,374 | 17,374 | | | |
| 356617121 | Connell | WA | | 01/25/2017 | | 1,209,426 | | (193) | | | (193) | | 38,539 | 38,539 | | | |
| 356617126 | Portland | ND | | 03/01/2017 | | 149,070 | | (108) | | | (108) | | 14,451 | 14,451 | | | |
| 356617148 | Wheatland | ND | | 03/23/2017 | | 435,126 | | (283) | | | (283) | | 8,899 | 8,899 | | | |
| 356617175 | Good Thunder | MN | | 06/02/2017 | | 1,593,312 | | (154) | | | (154) | | 18,671 | 18,671 | | | |
| 356617211 | Chaffee | ND | | 06/01/2017 | | 262,228 | | (186) | | | (186) | | 3,704 | 3,704 | | | |
| 356617226 | Gabbs | NV | | 06/27/2017 | | 1,443,575 | | (260) | | | (260) | | 21,028 | 21,028 | | | |
| 356617238 | Reinbeck | IA | | 08/15/2017 | | 839,897 | | (74) | | | (74) | | 9,939 | 9,939 | | | |
| 356617244 | Greenwood | MS | | 08/09/2017 | | 1,364,624 | | (62) | | | (62) | | 18,896 | 18,896 | | | |
| 356617254 | Morgan City | MS | | 08/02/2017 | | 1,531,608 | | (120) | | | (120) | | 20,594 | 20,594 | | | |
| 356617263 | Vincennes | IN | | 09/12/2017 | | 7,324,921 | | (855) | | | (855) | | 112,133 | 112,133 | | | |
| 356617282 | Washington | IL | | 09/12/2017 | | 912,268 | | (107) | | | (107) | | 10,937 | 10,937 | | | |
| 356617291 | Florence | SD | | 10/06/2017 | | 990,709 | | (573) | | | (573) | | 13,193 | 13,193 | | | |
| 356617323 | Masonville | IA | | 01/04/2018 | | 865,940 | | (440) | | | (440) | | 36,455 | 36,455 | | | |
| 356617338 | Santa Rosa | CA | | 01/03/2018 | | 2,305,337 | | (298) | | | (298) | | 56,174 | 56,174 | | | |
| 356618145 | Wayland | IA | | 04/05/2018 | | 517,973 | | (9) | | | (9) | | 6,478 | 6,478 | | | |
| 356618156 | Wahpeton | ND | | 04/02/2018 | | 1,579,183 | | (94) | | | (94) | | 19,679 | 19,679 | | | |
| 356618160 | Wheatland | ND | | 04/03/2018 | | 130,623 | | (50) | | | (50) | | 1,701 | 1,701 | | | |
| 356618183 | Hermiston | OR | | 05/07/2018 | | 124,428 | | (24) | | | (24) | | 12,112 | 12,112 | | | |
| 356618188 | Casselton | ND | | 04/11/2018 | | 697,228 | | (19) | | | (19) | | 11,199 | 11,199 | | | |
| 356618201 | Lawrenceville | IL | | 04/26/2018 | | 175,521 | | (59) | | | (59) | | 15,464 | 15,464 | | | |
| 356618216 | Galata | MT | | 04/23/2018 | | 1,457,624 | | (160) | | | (160) | | 17,398 | 17,398 | | | |

# 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 | | | | | |
| 356618222 | Good Thunder | MN | | 04/27/2018 | | 646,774 | | (67) | | | (67) | | 7,336 | 7,336 | | | |
| 356618225 | Leachville | AR | | 05/16/2018 | | 284,914 | | (40) | | | (40) | | 5,292 | 5,292 | | | |
| 356618231 | Hatch | NM | | 04/20/2018 | | 992,047 | | (150) | | | (150) | | 30,000 | 30,000 | | | |
| 356618234 | Heron Lake | MN | | 08/15/2018 | | 397,981 | | (56) | | | (56) | | 7,908 | 7,908 | | | |
| 356618252 | Manchester | IA | | 07/17/2018 | | 271,254 | | (32) | | | (32) | | 6,600 | 6,600 | | | |
| 356618255 | Manchester | IA | | 07/17/2018 | | 167,429 | | (20) | | | (20) | | 2,071 | 2,071 | | | |
| 356618259 | Clark | SD | | 10/16/2018 | | 7,819,667 | | (983) | | | (983) | | 93,465 | 93,465 | | | |
| 356618267 | Clements | CA | | 07/16/2018 | | 714,855 | | (291) | | | (291) | | 19,909 | 19,909 | | | |
| 356618278 | Brtitton | SD | | 07/12/2018 | | 1,082,294 | | (201) | | | (201) | | 33,649 | 33,649 | | | |
| 356618288 | Heron Lake | MN | | 07/10/2018 | | 360,063 | | (86) | | | (86) | | 10,583 | 10,583 | | | |
| 356618296 | Hermiston | OR | | 08/23/2018 | | 618,281 | | (246) | | | (246) | | 57,384 | 57,384 | | | |
| 356618297 | Forsyth | MT | | 08/15/2018 | | 6,126,930 | | (802) | | | (802) | | 76,410 | 76,410 | | | |
| 356618319 | Essexville | MI | | 08/15/2018 | | 1,306,429 | | (467) | | | (467) | | 14,796 | 14,796 | | | |
| 356618323 | Hitchcock | SD | | 10/18/2018 | | 2,901,589 | | (116) | | | (116) | | 33,448 | 33,448 | | | |
| 356618336 | Herman | MN | | 09/26/2018 | | 983,040 | | (404) | | | (404) | | 11,304 | 11,304 | | | |
| 356618337 | College Corner | IN | | 09/21/2018 | | 985,157 | | (102) | | | (102) | | 11,178 | 11,178 | | | |
| 356618379 | Selma | CA | | 11/20/2018 | | 1,779,815 | | (303) | | | (303) | | 26,555 | 26,555 | | | |
| 356618381 | Good Thunder | MN | | 11/14/2018 | | 864,548 | | (55) | | | (55) | | 5,085 | 5,085 | | | |
| 356618387 | Goshen | IN | | 12/19/2018 | | 1,163,206 | | (198) | | | (198) | | 27,913 | 27,913 | | | |
| 356618396 | Stockport | IA | | 12/21/2018 | | 941,837 | | (103) | | | (103) | | 10,564 | 10,564 | | | |
| 356618407 | Conrad | MT | | 01/16/2019 | | 1,811,898 | | (242) | | | (242) | | 20,140 | 20,140 | | | |
| 356619109 | Delano | CA | | 02/01/2019 | | 8,956,528 | | (3,350) | | | (3,350) | | 234,639 | 234,639 | | | |
| 356619132 | Tipton | CA | | 06/21/2019 | | 18,069,044 | | | | | | | 286,199 | 286,199 | | | |
| 356619136 | Drayton | ND | | 03/01/2019 | | 1,610,123 | | (185) | | | (185) | | 17,908 | 17,908 | | | |
| 356619169 | Ogden | IL | | 04/09/2019 | | 993,857 | | (134) | | | (134) | | 22,771 | 22,771 | | | |
| 356619172 | Reliance | SD | | 04/29/2019 | | 2,738,032 | | (44) | | | (44) | | 29,960 | 29,960 | | | |
| 356619184 | Canutillo | TX | | 05/22/2019 | | 782,395 | | (63) | | | (63) | | 20,000 | 20,000 | | | |
| 356619186 | Bingham Lake | MN | | 04/25/2019 | | 465,138 | | (63) | | | (63) | | 5,180 | 5,180 | | | |
| 356619192 | Winslow | IL | | 06/05/2019 | | 14,310,741 | | (464) | | | (464) | | 85,268 | 85,268 | | | |
| 356619198 | Windom | MN | | 05/02/2019 | | 2,705,702 | | (258) | | | (258) | | 27,682 | 27,682 | | | |
| 356619199 | Gilman | IL | | 05/01/2019 | | 192,039 | | (87) | | | (87) | | 8,294 | 8,294 | | | |
| 356619208 | Othello | WA | | 07/24/2019 | | 3,026,293 | | (539) | | | (539) | | 32,373 | 32,373 | | | |
| 356619211 | Rising Star | TX | | 07/10/2019 | | 92,630 | | (16) | | | (16) | | 2,311 | 2,311 | | | |
| 356619212 | Rising Star | TX | | 07/10/2019 | | 471,205 | | (82) | | | (82) | | 11,755 | 11,755 | | | |
| 356619214 | Valier | MT | | 07/11/2019 | | 2,011,720 | | | | | | | 14,250 | 14,250 | | | |
| 356619221 | Tulelake | CA | | 07/02/2019 | | 1,717,568 | | (169) | | | (169) | | 28,766 | 28,766 | | | |
| 356619227 | Britton | SD | | 08/07/2019 | | 2,743,543 | | (393) | | | (393) | | 28,960 | 28,960 | | | |
| 356619232 | Sugar City | ID | | 06/05/2019 | | 908,473 | | (250) | | | (250) | | 13,737 | 13,737 | | | |
| 356619238 | Comfrey | MN | | 10/04/2019 | | 2,166,426 | | (204) | | | (204) | | 25,187 | 25,187 | | | |
| 356619243 | Zillah | WA | | 08/21/2019 | | 1,433,878 | | (234) | | | (234) | | 34,739 | 34,739 | | | |
| 356619249 | Wolf Creek | MT | | 11/21/2019 | | 925,995 | | (53) | | | (53) | | 5,127 | 5,127 | | | |
| 356619254 | Manchester | IA | | 09/03/2019 | | 380,861 | | (46) | | | (46) | | 8,558 | 8,558 | | | |
| 356619255 | Manchester | IA | | 09/03/2019 | | 344,684 | | (42) | | | (42) | | 3,907 | 3,907 | | | |
| 356619256 | Mentone | IN | | 08/28/2019 | | 3,555,032 | | (1,000) | | | (1,000) | | 21,602 | 21,602 | | | |
| 356619263 | Hecla | SD | | 08/27/2019 | | 2,270,525 | | (120) | | | (120) | | 25,473 | 25,473 | | | |
| 356619269 | Fairfield | IA | | 10/15/2019 | | 870,714 | | (110) | | | (110) | | 14,153 | 14,153 | | | |
| 356619276 | West Bend | IA | | 10/18/2019 | | 635,165 | | (51) | | | (51) | | 7,202 | 7,202 | | | |
| 356619277 | Wall Lake | IA | | 03/12/2020 | | 256,254 | | (44) | | | (44) | | 4,352 | 4,352 | | | |
| 356619289 | Valley Ford | CA | | 11/07/2019 | | 3,534,251 | | (358) | | | (358) | | 32,110 | 32,110 | | | |
| 356619294 | Rockton | IL | | 11/08/2019 | | 2,054,246 | | (280) | | | (280) | | 26,164 | 26,164 | | | |
| 356619321 | Mount Vernon | WA | | 01/08/2020 | | 3,846,684 | | (499) | | | (499) | | 65,235 | 65,235 | | | |

# 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 | | | | | |
| 356619328 | Britton | SD | | 12/19/2019 | | 274,112 | | (31) | | | (31) | | 3,098 | 3,098 | | | |
| 356619347 | Emmett | ID | | 10/28/2020 | | 1,836,783 | | (289) | | | (289) | | 20,914 | 20,914 | | | |
| 356620102 | Hawley | TX | | 01/16/2020 | | 2,334,285 | | (382) | | | (382) | | 40,571 | 40,571 | | | |
| 356620110 | Van Buren | IN | | 02/27/2020 | | 1,773,418 | | (182) | | | (182) | | 23,088 | 23,088 | | | |
| 356620113 | Ferndale | CA | | 12/20/2019 | | 3,765,809 | | (838) | | | (838) | | 32,243 | 32,243 | | | |
| 356620123 | Eureka | SD | | 03/03/2020 | | 729,878 | | (41) | | | (41) | | 8,362 | 8,362 | | | |
| 356620132 | Guthrie | TX | | 02/26/2020 | | 2,254,072 | | (433) | | | (433) | | 41,070 | 41,070 | | | |
| 356620133 | Iliff | CO | | 02/27/2020 | | 4,437,838 | | (153) | | | (153) | | 49,533 | 49,533 | | | |
| 356620144 | Montezuma | GA | | 04/02/2020 | | 1,239,620 | | (108) | | | (108) | | 13,437 | 13,437 | | | |
| 356620145 | Forsyth | MT | | 04/13/2020 | | 907,035 | | (29) | | | (29) | | 10,967 | 10,967 | | | |
| 356620146 | Henagar | AL | | 11/06/2020 | | 852,732 | | (213) | | | (213) | | 10,064 | 10,064 | | | |
| 356620153 | Bainbridge | IN | | 03/13/2020 | | 513,710 | | (55) | | | (55) | | 6,086 | 6,086 | | | |
| 356620156 | Barnesville | MN | | 04/22/2020 | | 668,992 | | (112) | | | (112) | | 8,340 | 8,340 | | | |
| 356620186 | Brewster | WA | | 05/20/2020 | | 402,105 | | (71) | | | (71) | | 16,911 | 16,911 | | | |
| 356620208 | Lyle | MN | | 04/28/2020 | | 511,600 | | (49) | | | (49) | | 3,343 | 3,343 | | | |
| 356620218 | Guthrie | TX | | 06/01/2020 | | 4,623,594 | | (828) | | | (828) | | 59,427 | 59,427 | | | |
| 356620219 | Ladoga | IN | | 07/14/2020 | | 1,712,505 | | (86) | | | (86) | | 21,044 | 21,044 | | | |
| 356620222 | Cornelius | OR | | 07/08/2020 | | 3,081,469 | | (369) | | | (369) | | 49,276 | 49,276 | | | |
| 356620224 | Mcminnville | OR | | 06/05/2020 | | 1,101,781 | | (84) | | | (84) | | 9,298 | 9,298 | | | |
| 356620247 | Gustine | CA | | 06/19/2020 | | 1,190,127 | | (182) | | | (182) | | 29,930 | 29,930 | | | |
| 356620249 | Elmwood | WI | | 06/26/2020 | | 3,603,186 | | (11) | | | (11) | | 20,900 | 20,900 | | | |
| 356620260 | Lindsay | MT | | 08/18/2020 | | 7,709,566 | | (924) | | | (924) | | 91,414 | 91,414 | | | |
| 356620261 | Frederick | SD | | 08/06/2020 | | 1,104,982 | | (131) | | | (131) | | 12,509 | 12,509 | | | |
| 356620301 | Britton | SD | | 09/14/2020 | | 6,395,546 | | (459) | | | (459) | | 37,363 | 37,363 | | | |
| 356620302 | Britton | SD | | 09/14/2020 | | 6,030,092 | | (433) | | | (433) | | 35,227 | 35,227 | | | |
| 356620303 | Beatrice | AL | | 11/17/2020 | | 348,769 | | (69) | | | (69) | | 2,956 | 2,956 | | | |
| 356620305 | Eagan | MN | | 09/09/2020 | | 273,816 | | (31) | | | (31) | | 3,580 | 3,580 | | | |
| 356620311 | Frankfort | IN | | 09/01/2020 | | 4,279,939 | | (202) | | | (202) | | 50,026 | 50,026 | | | |
| 356620315 | Wheatland | ND | | 09/23/2020 | | 1,094,205 | | | | | | | 17,102 | 17,102 | | | |
| 356620321 | Bay City | MI | | 10/21/2020 | | 345,028 | | (65) | | | (65) | | 11,713 | 11,713 | | | |
| 356620329 | Bancroft | IA | | 12/09/2020 | | 1,165,087 | | (124) | | | (124) | | 14,902 | 14,902 | | | |
| 356620335 | Darlington | WI | | 09/25/2020 | | 5,192,092 | | | | | | | 61,953 | 61,953 | | | |
| 356620345 | Dayton | OR | | 10/22/2020 | | 662,099 | | (51) | | | (51) | | 5,661 | 5,661 | | | |
| 356620355 | Galt | CA | | 11/17/2020 | | 2,128,958 | | (236) | | | (236) | | 12,160 | 12,160 | | | |
| 356620367 | Ellensburg | WA | | 02/01/2021 | | 3,631,248 | | (692) | | | (692) | | 62,523 | 62,523 | | | |
| 356620368 | Frost | MN | | 11/18/2020 | | 442,192 | | (119) | | | (119) | | 9,780 | 9,780 | | | |
| 356620369 | Merrill | OR | | 11/10/2020 | | 1,001,071 | | (113) | | | (113) | | 24,978 | 24,978 | | | |
| 356621102 | Ferndale | CA | | 02/23/2021 | | 1,362,720 | | (263) | | | (263) | | 11,346 | 11,346 | | | |
| 356621117 | Bristol | IN | | 02/10/2021 | | 2,743,359 | | (151) | | | (151) | | 32,568 | 32,568 | | | |
| 356621123 | Deming | NM | | 03/03/2021 | | 808,284 | | (124) | | | (124) | | 16,000 | 16,000 | | | |
| 356621124 | Preston | ID | | 12/30/2020 | | 1,895,296 | | (490) | | | (490) | | 26,601 | 26,601 | | | |
| 356621128 | Leonard | ND | | 02/16/2021 | | 555,596 | | (116) | | | (116) | | 7,014 | 7,014 | | | |
| 356621129 | Mt Caramel | IL | | 03/16/2021 | | 4,600,137 | | (472) | | | (472) | | 60,760 | 60,760 | | | |
| 356621147 | Marion | IA | | 03/04/2021 | | 485,072 | | (47) | | | (47) | | 5,789 | 5,789 | | | |
| 356621164 | Corvallis | OR | | 04/01/2021 | | 1,392,739 | | (33) | | | (33) | | 17,097 | 17,097 | | | |
| 356621169 | Roswell | NM | | 04/15/2021 | | 1,058,229 | | (221) | | | (221) | | 18,686 | 18,686 | | | |
| 356621183 | Grudy Center | IA | | 12/17/2021 | | 441,650 | | (43) | | | (43) | | 4,782 | 4,782 | | | |
| 356621191 | Lodi | CA | | 05/18/2021 | | 3,126,017 | | (656) | | | (656) | | 69,300 | 69,300 | | | |
| 356621209 | Allendale | IL | | 04/16/2021 | | 3,475,692 | | (76) | | | (76) | | 34,469 | 34,469 | | | |
| 356621212 | Marion | IA | | 05/17/2021 | | 225,939 | | (26) | | | (26) | | 6,250 | 6,250 | | | |
| 356621220 | Heppner | OR | | 01/13/2022 | | 1,751,638 | | (235) | | | (235) | | 39,879 | 39,879 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 356621224 | Independence | OR | | 06/17/2021 | | 902,799 | | (109) | | | (109) | | 14,073 | 14,073 | | | |
| 356621233 | Wolf Point | MT | | 09/01/2021 | | 2,700,912 | | (594) | | | (594) | | 32,836 | 32,836 | | | |
| 356621239 | Ivanhoe | MN | | 06/29/2021 | | 3,434,635 | | (466) | | | (466) | | 38,771 | 38,771 | | | |
| 356621250 | Fort Benton | MT | | 07/09/2021 | | 2,134,158 | | (57) | | | (57) | | 24,296 | 24,296 | | | |
| 356621261 | Donalsonville | GA | | 10/01/2021 | | 2,112,691 | | (214) | | | (214) | | 20,179 | 20,179 | | | |
| 356621268 | Fulda | MN | | 07/21/2021 | | 1,364,952 | | (53) | | | (53) | | 32,540 | 32,540 | | | |
| 356621284 | Tipton | MI | | 10/14/2021 | | 1,105,494 | | (210) | | | (210) | | 6,562 | 6,562 | | | |
| 356621285 | Tipton | MI | | 10/14/2021 | | 9,906,950 | | (1,892) | | | (1,892) | | 61,356 | 61,356 | | | |
| 356621289 | Switz City | IN | | 11/02/2021 | | 7,515,603 | | (790) | | | (790) | | 81,636 | 81,636 | | | |
| 356621313 | Monmouth | OR | | 10/27/2021 | | 1,121,134 | | (87) | | | (87) | | 9,178 | 9,178 | | | |
| 356621320 | Rockland | ID | | 03/02/2022 | | 7,251,013 | | (1,583) | | | (1,583) | | 113,143 | 113,143 | | | |
| 356621326 | West Memphis | AR | | 12/23/2021 | | 4,286,801 | | (131) | | | (131) | | (407) | (407) | | | |
| 356621327 | Currie | MN | | 12/02/2021 | | 320,468 | | (44) | | | (44) | | 3,950 | 3,950 | | | |
| 356621330 | Medford | OH | | 12/22/2021 | | 1,817,846 | | (2,114) | | | (2,114) | | 29,296 | 29,296 | | | |
| 356621333 | Hyattville | WY | | 02/23/2022 | | 5,206,139 | | (585) | | | (585) | | 57,339 | 57,339 | | | |
| 356621336 | Tipton | MI | | 12/22/2021 | | 338,913 | | (63) | | | (63) | | 2,013 | 2,013 | | | |
| 356622102 | Hysham | MT | | 12/03/2021 | | 1,504,277 | | (93) | | | (93) | | 15,641 | 15,641 | | | |
| 356622111 | Lisbon | ND | | 03/02/2022 | | 753,416 | | (131) | | | (131) | | 8,938 | 8,938 | | | |
| 356622121 | Cincinnati | IA | | 03/14/2022 | | 147,044 | | (2) | | | (2) | | 1,566 | 1,566 | | | |
| 356622134 | Brewster | WA | | 03/30/2022 | | 3,795,914 | | (638) | | | (638) | | 129,668 | 129,668 | | | |
| 356622145 | Fairfield | IA | | 04/22/2022 | | 3,708,374 | | (326) | | | (326) | | 55,776 | 55,776 | | | |
| 356622146 | Mayville | ND | | 04/06/2022 | | 252,778 | | (31) | | | (31) | | 9,095 | 9,095 | | | |
| 356622149 | Miles City | MT | | 04/20/2022 | | 1,230,072 | | (41) | | | (41) | | 13,646 | 13,646 | | | |
| 356622153 | Frost | MN | | 02/17/2022 | | 487,274 | | (102) | | | (102) | | 5,811 | 5,811 | | | |
| 356622164 | Blackfoot | ID | | 03/25/2022 | | 1,720,034 | | (139) | | | (139) | | 18,499 | 18,499 | | | |
| 356622176 | Marengo | IA | | 05/20/2022 | | 1,141,632 | | (123) | | | (123) | | 11,606 | 11,606 | | | |
| 356622177 | Richland | IA | | 05/26/2022 | | 1,373,731 | | (95) | | | (95) | | 7,586 | 7,586 | | | |
| 356622185 | Miles City | MT | | 06/10/2022 | | 568,382 | | (32) | | | (32) | | 4,253 | 4,253 | | | |
| 356622205 | Edgewood | IA | | 06/23/2022 | | 571,828 | | (64) | | | (64) | | 11,152 | 11,152 | | | |
| 356622211 | Adrian | OR | | 06/09/2022 | | 1,345,400 | | (148) | | | (148) | | 13,142 | 13,142 | | | |
| 356622220 | Rosebud | MT | | 08/19/2022 | | 3,160,895 | | (291) | | | (291) | | 28,014 | 28,014 | | | |
| 356622225 | Wynne | AR | | 06/03/2022 | | 1,743,269 | | (410) | | | (410) | | 16,391 | 16,391 | | | |
| 356622229 | Woodburn | OR | | 06/10/2022 | | 1,007,998 | | (41) | | | (41) | | 8,725 | 8,725 | | | |
| 356622237 | Little Rock | AR | | 07/18/2022 | | 974,368 | | (185) | | | (185) | | 15,727 | 15,727 | | | |
| 356622240 | Vanndale | AR | | 07/18/2022 | | 954,507 | | (205) | | | (205) | | 8,801 | 8,801 | | | |
| 356622245 | Berino | NM | | 09/21/2022 | | 530,186 | | (39) | | | (39) | | 12,000 | 12,000 | | | |
| 356622256 | Mt Caramel | IL | | 10/06/2022 | | 721,225 | | (90) | | | (90) | | 6,484 | 6,484 | | | |
| 356622264 | Fairfield | IA | | 12/01/2022 | | 1,264,047 | | (163) | | | (163) | | 13,820 | 13,820 | | | |
| 356623104 | Drayton | MN | | 01/27/2023 | | 2,241,983 | | (312) | | | (312) | | 15,213 | 15,213 | | | |
| 356623113 | Britton | SD | | 03/07/2023 | | 1,333,351 | | (324) | | | (324) | | 8,994 | 8,994 | | | |
| 356623114 | Fisher | AR | | 02/22/2023 | | 1,428,527 | | (153) | | | (153) | | 10,009 | 10,009 | | | |
| 356623120 | Rogers | AR | | 03/29/2023 | | 1,230,517 | | (682) | | | (682) | | 8,990 | 8,990 | | | |
| 356623123 | Milnor | ND | | 03/24/2023 | | 971,944 | | (32) | | | (32) | | 7,210 | 7,210 | | | |
| 356623126 | Albany | OR | | 04/06/2023 | | 442,920 | | (30) | | | (30) | | 9,391 | 9,391 | | | |
| 356623179 | Baker City | OR | | 08/14/2023 | | 6,321,921 | | (974) | | | (974) | | 38,988 | 38,988 | | | |
| 356623197 | Manchester | IA | | 12/21/2023 | | 246,662 | | (36) | | | (36) | | 1,619 | 1,619 | | | |
| 356623198 | Manchester | IA | | 12/21/2023 | | 246,665 | | (31) | | | (31) | | 3,188 | 3,188 | | | |
| 356623209 | Henagar | AL | | 12/21/2023 | | 296,362 | | (59) | | | (59) | | 1,812 | 1,812 | | | |
| 356624111 | Royal City | WA | | 02/13/2024 | | 846,987 | | 110 | | | 110 | | 6,763 | 6,763 | | | |
| 356624120 | Leachville | AR | | 03/05/2024 | | 691,475 | | (61) | | | (61) | | 4,602 | 4,602 | | | |
| 356624122 | Upham | ND | | 04/01/2024 | | 1,300,812 | | (118) | | | (118) | | 9,057 | 9,057 | | | |

# 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 |
| 356624149 | Leachville | AR | | 05/17/2024 | | 401,752 | | (35) | | | (35) | | 2,374 | 2,374 | | | |
| 356624159 | Bloomington | WI | | 10/11/2024 | | 6,040,232 | | (1,473) | | | (1,473) | | 40,940 | 40,940 | | | |
| 356624160 | Mt Carmel | IL | | 06/04/2024 | | 849,780 | | (3) | | | (3) | | 7,634 | 7,634 | | | |
| 356624173 | Brewster | WA | | 07/29/2024 | | 4,860,428 | | (386) | | | (386) | | 33,271 | 33,271 | | | |
| 356624189 | Bricelyn | MN | | 08/01/2024 | | 434,444 | | (188) | | | (188) | | 2,832 | 2,832 | | | |
| 356624209 | Wolf Point | MT | | 10/28/2024 | | 499,335 | | (74) | | | (74) | | 3,214 | 3,214 | | | |
| 356624218 | Courtland | CA | | 12/19/2024 | | 2,866,929 | | (614) | | | (614) | | 27,275 | 27,275 | | | |
| 356624227 | Donalsonville | GA | | 05/13/2025 | | 602,829 | | (81) | | | (81) | | 3,400 | 3,400 | | | |
| 356625136 | Darlington | WI | | 02/26/2025 | | 1,507,184 | | (518) | | | (518) | | 10,918 | 10,918 | | | |
| 356625162 | Tipton | MI | | 06/11/2025 | | 1,099,082 | | (117) | | | (117) | | 3,260 | 3,260 | | | |
| 356625177 | Haines | OR | | 05/02/2025 | | 2,381,056 | | (379) | | | (379) | | 12,601 | 12,601 | | | |
| 356625186 | Essexville | MI | | 05/22/2025 | | 703,346 | | (110) | | | (110) | | 3,860 | 3,860 | | | |
| 356625202 | Guthrie | TX | | 07/15/2025 | | 1,256,250 | | | | | | | 10,946 | 10,946 | | | |
| 356625205 | Golden Gate | IL | | 09/19/2025 | | 3,618,000 | | (1,116) | | | (1,116) | | 19,751 | 19,751 | | | |
| 356625213 | Harmon | IL | | 09/15/2025 | | 2,351,239 | | (625) | | | (625) | | 14,110 | 14,110 | | | |
| 356625234 | Seymour | WI | | 12/29/2025 | | 4,522,490 | | (1,150) | | | (1,150) | | 12,487 | 12,487 | | | |
| 356625259 | Lebanon | OR | | 10/29/2025 | | 603,000 | | (184) | | | (184) | | 5,400 | 5,400 | | | |
| 356625262 | Miles City | MT | | 11/21/2025 | | 703,411 | | (97) | | | (97) | | 4,333 | 4,333 | | | |
| 356625263 | Aberdeen | ID | | 12/18/2025 | | 16,079,289 | | (8,319) | | | (8,319) | | 105,812 | 105,812 | | | |
| 356626104 | Mcminnville | OR | | 12/22/2025 | | 562,792 | | (258) | | | (258) | | 3,439 | 3,439 | | | |
| 356626109 | Petersburg | IL | | 02/06/2026 | | | | (312) | | | (312) | | 4,614 | 4,614 | | | |
| 356626110 | Leeds | MN | | 01/22/2026 | | | | (167) | | | (167) | | 4,808 | 4,808 | | | |
| 356626113 | Comfrey | MN | | 02/06/2026 | | | | (180) | | | (180) | | 6,408 | 6,408 | | | |
| 356626192 | Faribault | MN | | 06/29/2026 | | | | (113) | | | (113) | | 565 | 565 | | | |
| 521630011 | Baltimore | MD | | 11/01/2021 | | 5,926,671 | | | | | | | 25,200 | 25,200 | | | |
| 522620011 | Berkeley | CA | | 03/07/2022 | | 18,024,325 | | | | | | | 73,242 | 73,242 | | | |
| 522620021 | Bend | OR | | 05/13/2022 | | 5,715,629 | | | | | | | 23,939 | 23,939 | | | |
| 522620031 | Salt Lake City | UT | | 11/02/2022 | | 25,497,704 | | | | | | | 1,983,337 | 1,983,337 | | | |
| 522800021 | Tampa | FL | | 06/13/2022 | | 20,768,708 | | | | | | | 72,735 | 72,735 | | | |
| 522900011 | Carlsbad | CA | | 06/23/2022 | | 6,028,019 | | | | | | | 22,868 | 22,868 | | | |
| 523620011 | Vancouver | WA | | 06/01/2023 | | 9,090,000 | | | | | | | 20,775 | 20,775 | | | |
| 523900021 | Montgomery | TX | | 10/20/2023 | | 21,600,000 | | | | | | | 21,600,000 | 21,600,000 | | | |
| AMIM204078 | Nachusa | IL | | 07/17/2026 | | | | | | | | | 22,425 | 22,425 | | | |
| RTL_E1830898 | Placida | FL | | 07/26/2024 | | 390,831 | | | | | | | 389,039 | 389,039 | | | |
| RTL_E1900143 | Colton | CA | | 11/15/2024 | | 514,718 | | | | | | | 390,000 | 390,000 | | | |
| RTL_E1906104 | Moab | UT | | 11/26/2024 | | 798,426 | | | | | | | 153 | 153 | | | |
| RTL_E1928548 | New Orleans | LA | | 12/18/2024 | | 269,915 | | | | | | | 2,885 | 2,885 | | | |
| RTL_E1928569 | Jersey City | NJ | | 12/19/2024 | | 692,507 | | | | | | | 1,410 | 1,410 | | | |
| RTL_E1939451 | Treasure Island | FL | | 12/30/2024 | | 741,000 | | | | | | | 78 | 78 | | | |
| RTL_E1961807 | Tampa | FL | | 01/31/2025 | | 149,126 | | | | | | | 209 | 209 | | | |
| RTL_E1966369 | Ocala | FL | | 02/07/2025 | | 47,184 | | | | | | | 1,655 | 1,655 | | | |
| RTL_E1966372 | Miami | FL | | 02/07/2025 | | 742,862 | | | | | | | 7,278 | 7,278 | | | |
| RTL_E1973881 | Punta Gorda | FL | | 02/19/2025 | | 181,432 | | | | | | | 3,182 | 3,182 | | | |
| RTL_E1974034 | Port Charlotte | FL | | 02/21/2025 | | 98,328 | | | | | | | 1,413 | 1,413 | | | |
| RTL_E1979070 | Burnet | TX | | 02/26/2025 | | 982,972 | | | | | | | 5 | 5 | | | |
| RTL_E1984991 | Columbus | OH | | 03/06/2025 | | 186,950 | | | | | | | 127 | 127 | | | |
| RTL_E1984992 | Memphis | TN | | 03/06/2025 | | 117,600 | | | | | | | 119 | 119 | | | |
| RTL_E1999153 | Miami | FL | | 04/09/2025 | | 893,250 | | | | | | | 14 | 14 | | | |
| RTL_E2005288 | Port Charlotte | FL | | 04/23/2025 | | | | | | | | | 66 | 66 | | | |
| RTL_E2008737 | Capitol Heights | MD | | 04/29/2025 | | 139,966 | | | | | | | 2 | 2 | | | |
| RTL_E2012804 | Fort Worth | TX | | 05/07/2025 | | 460,475 | | | | | | | 5,292 | 5,292 | | | |

# 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_E2016390 | Piqua | OH | | 05/14/2025 | | 380,774 | | | | | | | 170,800 | 170,800 | | | |
| RTL_E2016402 | Bay Village | OH | | 05/14/2025 | | 331,379 | | | | | | | 241 | 241 | | | |
| RTL_E2016815 | Valley Cottage | NY | | 05/16/2025 | | 149,793 | | | | | | | 120 | 120 | | | |
| RTL_E2019816 | Orlando | FL | | 05/21/2025 | | 441,203 | | | | | | | 54 | 54 | | | |
| RTL_E2020264 | Houston | TX | | 05/23/2025 | | 841,433 | | | | | | | 263 | 263 | | | |
| RTL_E2022069 | Brentwood | TN | | 05/27/2025 | | 2,512,010 | | | | | | | 144 | 144 | | | |
| RTL_E2022072 | College Grove | TN | | 05/27/2025 | | 882,814 | | | | | | | 166 | 166 | | | |
| RTL_E2022074 | Phoenix | AZ | | 05/27/2025 | | 432,325 | | | | | | | 17 | 17 | | | |
| RTL_E2022542 | Miami | FL | | 05/28/2025 | | 906,754 | | | | | | | 1,844 | 1,844 | | | |
| RTL_E2026650 | Bartlett | TN | | 06/04/2025 | | 315,000 | | | | | | | 62 | 62 | | | |
| RTL_E2027232 | Chicago | IL | | 06/05/2025 | | 849,246 | | | | | | | 18 | 18 | | | |
| RTL_E2027326 | Houston | TX | | 06/06/2025 | | 465,375 | | | | | | | 30 | 30 | | | |
| RTL_E2031206 | North Port | FL | | 06/11/2025 | | 146,359 | | | | | | | 21 | 21 | | | |
| RTL_E2033651 | Jacksonville | FL | | 06/17/2025 | | 193,290 | | | | | | | 1 | 1 | | | |
| RTL_E2037773 | Sandia Park | NM | | 06/24/2025 | | | | | | | | | 175 | 175 | | | |
| RTL_E2038888 | La Quinta | CA | | 06/24/2025 | | 879,826 | | | | | | | 2,938 | 2,938 | | | |
| RTL_E2038955 | Miami | FL | | 06/27/2025 | | 716,921 | | | | | | | 10,572 | 10,572 | | | |
| RTL_E2040887 | Fort Worth | TX | | 06/30/2025 | | 7,450 | | | | | | | 358,056 | 358,056 | | | |
| RTL_E2041961 | Monroe | GA | | 07/01/2025 | | 109,028 | | | | | | | 337 | 337 | | | |
| RTL_E2043090 | North Port | FL | | 07/02/2025 | | 149,023 | | | | | | | 2,294 | 2,294 | | | |
| RTL_E2047468 | San Antonio | TX | | 07/14/2025 | | 290,900 | | | | | | | 501 | 501 | | | |
| RTL_E2047469 | Nashville | TN | | 07/14/2025 | | 852,465 | | | | | | | 459,230 | 459,230 | | | |
| RTL_E2047473 | Nashville | TN | | 07/14/2025 | | 801,916 | | | | | | | 2,164 | 2,164 | | | |
| RTL_E2048835 | Miami | FL | | 07/18/2025 | | 1,111,979 | | | | | | | 1,058 | 1,058 | | | |
| RTL_E2048837 | North Port | FL | | 07/18/2025 | | 77,701 | | | | | | | 5 | 5 | | | |
| RTL_E2048843 | Houston | TX | | 07/18/2025 | | 254,644 | | | | | | | 479 | 479 | | | |
| RTL_E2050539 | Saint Louis | MO | | 07/21/2025 | | 79,250 | | | | | | | 9 | 9 | | | |
| RTL_E2051476 | Napa | CA | | 07/24/2025 | | 611,620 | | | | | | | 2,647 | 2,647 | | | |
| RTL_E2054603 | Dallas | TX | | 07/31/2025 | | 278,220 | | | | | | | 11,898 | 11,898 | | | |
| RTL_E2054645 | Summerland Key | FL | | 07/31/2025 | | 1,836,211 | | | | | | | 946,510 | 946,510 | | | |
| RTL_E2057236 | Ruskin | FL | | 08/08/2025 | | 258,440 | | | | | | | 28 | 28 | | | |
| RTL_E2058480 | Forney | TX | | 08/11/2025 | | 253,385 | | | | | | | 54 | 54 | | | |
| RTL_E2058558 | Matthews | NC | | 08/12/2025 | | 584,940 | | | | | | | 20,147 | 20,147 | | | |
| RTL_E2059460 | Windermere | FL | | 08/13/2025 | | 1,214,778 | | | | | | | 80 | 80 | | | |
| RTL_E2059609 | Austin | TX | | 08/15/2025 | | 1,626,300 | | | | | | | 338,813 | 338,813 | | | |
| RTL_E2059612 | Chicago | IL | | 08/15/2025 | | 281,580 | | | | | | | 50,000 | 50,000 | | | |
| RTL_E2059613 | Fort Walton Beach | FL | | 08/15/2025 | | 259,000 | | | | | | | 399 | 399 | | | |
| RTL_E2059643 | Houston | TX | | 08/15/2025 | | 472,915 | | | | | | | 38 | 38 | | | |
| RTL_E2061199 | Newport News | VA | | 08/18/2025 | | 236,745 | | | | | | | 351 | 351 | | | |
| RTL_E2062583 | Houston | TX | | 08/22/2025 | | 110,446 | | | | | | | 889 | 889 | | | |
| RTL_E2065419 | Nashville | TN | | 08/28/2025 | | 2,511,459 | | | | | | | 5,124 | 5,124 | | | |
| RTL_E2065708 | Austin | TX | | 08/29/2025 | | 1,273,350 | | | | | | | 425,750 | 425,750 | | | |
| RTL_E2065718 | Austin | TX | | 08/29/2025 | | 254,232 | | | | | | | 44 | 44 | | | |
| RTL_E2065723 | Norfolk | VA | | 08/29/2025 | | 133,800 | | | | | | | 984 | 984 | | | |
| RTL_E2068700 | Miami | FL | | 09/05/2025 | | 175,000 | | | | | | | 1,508 | 1,508 | | | |
| RTL_E2068701 | San Antonio | TX | | 09/05/2025 | | 149,286 | | | | | | | 120 | 120 | | | |
| RTL_E2070733 | Kuna | ID | | 09/08/2025 | | 1,296,118 | | | | | | | 420,000 | 420,000 | | | |
| RTL_E2070850 | Durham | NC | | 09/09/2025 | | 457,500 | | | | | | | 4,300 | 4,300 | | | |
| RTL_E2070851 | Dallas | TX | | 09/09/2025 | | 389,903 | | | | | | | 5,700 | 5,700 | | | |
| RTL_E2070852 | Dallas | TX | | 09/09/2025 | | 150,053 | | | | | | | 94 | 94 | | | |
| RTL_E2070905 | Laconia | NH | | 09/10/2025 | | 123,208 | | | | | | | 374 | 374 | | | |

# 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_E2071930 | Tehachapi | CA | | 09/12/2025 | | 172,704 | | | | | | | 381,553 | 381,553 | | | |
| RTL_E2071939 | Miami | FL | | 09/12/2025 | | 1,086,623 | | | | | | | 272 | 272 | | | |
| RTL_E2074196 | Dallas | TX | | 09/18/2025 | | 285,838 | | | | | | | 30 | 30 | | | |
| RTL_E2074198 | Dallas | TX | | 09/18/2025 | | 75,658 | | | | | | | 2 | 2 | | | |
| RTL_E2077418 | Lehigh Acres | FL | | 09/26/2025 | | 96,400 | | | | | | | 25 | 25 | | | |
| RTL_E2078626 | Paradise | CA | | 09/29/2025 | | 1,063,691 | | | | | | | 420,000 | 420,000 | | | |
| RTL_E2078661 | Fort Valley | GA | | 09/29/2025 | | 105,930 | | | | | | | 8 | 8 | | | |
| RTL_E2079453 | Houston | TX | | 10/03/2025 | | 98,043 | | | | | | | 30 | 30 | | | |
| RTL_E2081915 | Orlando | FL | | 10/08/2025 | | 213,375 | | | | | | | 176 | 176 | | | |
| RTL_E2081919 | Lehigh Acres | FL | | 10/08/2025 | | 139,138 | | | | | | | 1 | 1 | | | |
| RTL_E2081920 | Mission | TX | | 10/08/2025 | | 95,323 | | | | | | | 678 | 678 | | | |
| RTL_E2081923 | Port Charlotte | FL | | 10/08/2025 | | 148,873 | | | | | | | 52 | 52 | | | |
| RTL_E2081954 | Piqua | OH | | 10/08/2025 | | 75,845 | | | | | | | 12 | 12 | | | |
| RTL_E2082118 | La Mesa | CA | | 10/10/2025 | | | | | | | | | 3,744 | 3,744 | | | |
| RTL_E2082131 | Poinciana | FL | | 10/10/2025 | | 54,875 | | | | | | | 25 | 25 | | | |
| RTL_E2084029 | Dallas | TX | | 10/16/2025 | | 234,690 | | | | | | | 37 | 37 | | | |
| RTL_E2084134 | Lawrence | NJ | | 10/17/2025 | | 279,403 | | | | | | | 7 | 7 | | | |
| RTL_E2084135 | The Dalles | OR | | 10/17/2025 | | 45,893 | | | | | | | 500 | 500 | | | |
| RTL_E2084136 | The Dalles | OR | | 10/17/2025 | | 46,250 | | | | | | | 500 | 500 | | | |
| RTL_E2085443 | Atlanta | GA | | 10/20/2025 | | 141,695 | | | | | | | 828 | 828 | | | |
| RTL_E2086452 | Houston | TX | | 10/24/2025 | | 73,410 | | | | | | | 45 | 45 | | | |
| RTL_E2086458 | Naples | FL | | 10/24/2025 | | 1,449,903 | | | | | | | 50 | 50 | | | |
| RTL_E2086459 | St Petersburg | FL | | 10/24/2025 | | 199,750 | | | | | | | 1,693 | 1,693 | | | |
| RTL_E2086463 | St Petersburg | FL | | 10/24/2025 | | 213,300 | | | | | | | 33 | 33 | | | |
| RTL_E2087707 | The Dalles | OR | | 10/28/2025 | | 44,823 | | | | | | | 500 | 500 | | | |
| RTL_E2088868 | Los Angeles | CA | | 10/31/2025 | | 1,594,524 | | | | | | | 15,636 | 15,636 | | | |
| RTL_E2091030 | Atlanta | GA | | 11/05/2025 | | 158,140 | | | | | | | 25 | 25 | | | |
| RTL_E2091227 | Chico | CA | | 11/07/2025 | | | | | | | | | 1,381 | 1,381 | | | |
| RTL_E2091236 | Caryville | TN | | 11/07/2025 | | | | | | | | | 2,040 | 2,040 | | | |
| RTL_E2091239 | Lehigh Acres | FL | | 11/07/2025 | | 19,000 | | | | | | | 25 | 25 | | | |
| RTL_E2091243 | Gotha | FL | | 11/07/2025 | | 477,000 | | | | | | | 25 | 25 | | | |
| RTL_E2091251 | North Port | FL | | 11/07/2025 | | 57,400 | | | | | | | 25 | 25 | | | |
| RTL_E2092616 | Tiburon | CA | | 11/10/2025 | | 1,647,589 | | | | | | | 13,039 | 13,039 | | | |
| RTL_E2093435 | Raleigh | NC | | 11/14/2025 | | 94,459 | | | | | | | 496 | 496 | | | |
| RTL_E2094895 | Atlanta | GA | | 11/18/2025 | | 329,200 | | | | | | | 114 | 114 | | | |
| RTL_E2094924 | Atlanta | GA | | 11/18/2025 | | 113,557 | | | | | | | 60 | 60 | | | |
| RTL_E2096423 | Houston | TX | | 11/21/2025 | | 18,570 | | | | | | | 2,413 | 2,413 | | | |
| RTL_E2096428 | Greenville | SC | | 11/21/2025 | | 500,100 | | | | | | | 30 | 30 | | | |
| RTL_E2096431 | Minneapolis | MN | | 11/21/2025 | | 176,000 | | | | | | | 30 | 30 | | | |
| RTL_E2101760 | Knoxville | TN | | 12/03/2025 | | 349,307 | | | | | | | 2,413 | 2,413 | | | |
| RTL_E2104559 | Kansas City | KS | | 12/10/2025 | | 13,412 | | | | | | | 59 | 59 | | | |
| RTL_E2106857 | Gallatin | TN | | 12/16/2025 | | 23,748 | | | | | | | 30 | 30 | | | |
| RTL_E2107572 | Erwin | NC | | 12/17/2025 | | 116,075 | | | | | | | 695,208 | 695,208 | | | |
| RTL_E2114594 | North Port | FL | | 01/09/2026 | | | | | | | | | 1,166 | 1,166 | | | |
| RTL_E2114595 | Port Charlotee | FL | | 01/09/2026 | | | | | | | | | 98 | 98 | | | |
| RTL_E2117001 | Winston Salem | NC | | 01/15/2026 | | | | | | | | | 1,405 | 1,405 | | | |
| RTL_E2119326 | Lago Vista | TX | | 01/16/2026 | | | | | | | | | 761 | 761 | | | |
| RTL_E2120501 | Monee | IL | | 01/22/2026 | | | | | | | | | 2 | 2 | | | |
| RTL_E2120503 | Chicago | IL | | 01/22/2026 | | | | | | | | | 1 | 1 | | | |
| RTL_E2120507 | Waxahachie | TX | | 01/22/2026 | | | | | | | | | 12 | 12 | | | |
| RTL_E2121411 | Hurricane | UT | | 01/26/2026 | | | | | | | | | 1,128 | 1,128 | | | |

# 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_E2121415 | Jasper | TX | | 01/26/2026 | | | | | | | | | 230 | 230 | | | |
| RTL_E2123060 | Brownsville | TX | | 01/28/2026 | | | | | | | | | 290,584 | 290,584 | | | |
| RTL_E2127984 | Savannah | GA | | 02/12/2026 | | | | | | | | | 149,375 | 149,375 | | | |
| RTL_E2129487 | Portland | OR | | 02/18/2026 | | | | | | | | | 241,250 | 241,250 | | | |
| RTL_E2129717 | Philadelphia | PA | | 02/19/2026 | | | | | | | | | 1,033 | 1,033 | | | |
| RTL_E2129766 | Spring Valley | NY | | 02/20/2026 | | | | | | | | | 2,168 | 2,168 | | | |
| RTL_E2132375 | Spring Hope | NC | | 02/26/2026 | | | | | | | | | 35 | 35 | | | |
| RTL_E2132501 | Cape Coral | FL | | 02/27/2026 | | | | | | | | | 50 | 50 | | | |
| RTL_E2133379 | Columbia | TN | | 03/03/2026 | | | | | | | | | 10,396 | 10,396 | | | |
| RTL_E2134084 | Sebring | FL | | 03/04/2026 | | | | | | | | | 25 | 25 | | | |
| RTL_E2134087 | Mcallen | TX | | 03/04/2026 | | | | | | | | | 390,600 | 390,600 | | | |
| RTL_E2135913 | Johns Island | SC | | 03/05/2026 | | | | | | | | | 7 | 7 | | | |
| RTL_E2135915 | Franklin | TN | | 03/05/2026 | | | | | | | | | 30 | 30 | | | |
| RTL_E2135917 | Nashville | TN | | 03/05/2026 | | | | | | | | | 160,047 | 160,047 | | | |
| RTL_E2135918 | Tucson | AZ | | 03/05/2026 | | | | | | | | | 2,128 | 2,128 | | | |
| RTL_E2136869 | Cleveland | OH | | 03/06/2026 | | | | | | | | | 188 | 188 | | | |
| RTL_E2136930 | Saint Jo | TX | | 03/09/2026 | | | | | | | | | 2,087 | 2,087 | | | |
| RTL_E2137764 | Miami | FL | | 03/13/2026 | | | | | | | | | 2,521 | 2,521 | | | |
| RTL_E2137767 | New Orleans | LA | | 03/13/2026 | | | | | | | | | 75 | 75 | | | |
| RTL_E2138607 | Saint Jo | TX | | 03/16/2026 | | | | | | | | | 2,105 | 2,105 | | | |
| RTL_E2138612 | Brooksville | FL | | 03/16/2026 | | | | | | | | | 196 | 196 | | | |
| RTL_E2138620 | Tillamook | OR | | 03/16/2026 | | | | | | | | | 621 | 621 | | | |
| RTL_E2140057 | Saint George | SC | | 03/20/2026 | | | | | | | | | 30 | 30 | | | |
| RTL_E2143124 | Austin | TX | | 03/27/2026 | | | | | | | | | 30 | 30 | | | |
| RTL_E2143967 | Vale | NC | | 03/30/2026 | | | | | | | | | 7 | 7 | | | |
| RTL_E2143968 | Gastonia | NC | | 03/30/2026 | | | | | | | | | 103 | 103 | | | |
| RTL_E2143969 | Gastonia | NC | | 03/30/2026 | | | | | | | | | 103 | 103 | | | |
| RTL_E2143970 | Charlotte | NC | | 03/30/2026 | | | | | | | | | 796 | 796 | | | |
| RTL_E2143971 | Columbia | SC | | 03/30/2026 | | | | | | | | | 867 | 867 | | | |
| RTL_E2143974 | Philadelphia | PA | | 03/30/2026 | | | | | | | | | 299 | 299 | | | |
| RTL_E2143975 | Charlotte | NC | | 03/30/2026 | | | | | | | | | 1,215 | 1,215 | | | |
| RTL_E2144946 | Kansas City | MO | | 04/03/2026 | | | | | | | | | 1,392 | 1,392 | | | |
| RTL_E2144957 | Sebring | FL | | 04/03/2026 | | | | | | | | | 1,007 | 1,007 | | | |
| RTL_E2144978 | Columbia Station | OH | | 04/03/2026 | | | | | | | | | 20 | 20 | | | |
| RTL_E2151547 | Newton | NC | | 04/08/2026 | | | | | | | | | 36 | 36 | | | |
| RTL_E2151551 | Natalia | TX | | 04/08/2026 | | | | | | | | | 643 | 643 | | | |
| RTL_E2151758 | Port Charlotte | FL | | 04/09/2026 | | | | | | | | | 1,037 | 1,037 | | | |
| RTL_E2151759 | Port Charlotte | FL | | 04/09/2026 | | | | | | | | | 1,037 | 1,037 | | | |
| RTL_E2151804 | Coconut Creek | FL | | 04/10/2026 | | | | | | | | | 500 | 500 | | | |
| RTL_E2152679 | Cleveland | OH | | 04/14/2026 | | | | | | | | | 20 | 20 | | | |
| RTL_E2153678 | Cleveland | OH | | 04/17/2026 | | | | | | | | | 6,500 | 6,500 | | | |
| RTL_E2153691 | Lehigh Acres | FL | | 04/17/2026 | | | | | | | | | 949 | 949 | | | |
| RTL_E2158117 | Fort Worth | TX | | 04/29/2026 | | | | | | | | | 60 | 60 | | | |
| RTL_E2158119 | North Port | FL | | 04/29/2026 | | | | | | | | | 1,187 | 1,187 | | | |
| RTL_E2160386 | Willis | TX | | 05/06/2026 | | | | | | | | | 30 | 30 | | | |
| RTL_E2160388 | Petersburg | VA | | 05/06/2026 | | | | | | | | | 1 | 1 | | | |
| RTL_E2160393 | Bound Brook | NJ | | 05/06/2026 | | | | | | | | | 1,038 | 1,038 | | | |
| RTL_E2160563 | Billings | MT | | 05/08/2026 | | | | | | | | | 1,044 | 1,044 | | | |
| RTL_E2160565 | New Orleans | LA | | 05/08/2026 | | | | | | | | | 468 | 468 | | | |
| RTL_E2161645 | Miami | FL | | 05/11/2026 | | | | | | | | | 573 | 573 | | | |
| RTL_E2163555 | Washington | DC | | 05/13/2026 | | | | | | | | | 77 | 77 | | | |

# 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_E2163565 | Port Charlotte | FL | | 05/13/2026 | | | | | | | | | 94 | 94 | | | |
| RTL_E2163974 | Atlanta | GA | | 05/15/2026 | | | | | | | | | 626 | 626 | | | |
| RTL_E2163997 | Oak Point | TX | | 05/15/2026 | | | | | | | | | 1,349 | 1,349 | | | |
| RTL_E2163999 | Fort Worth | TX | | 05/15/2026 | | | | | | | | | 1,488 | 1,488 | | | |
| RTL_E2164000 | Fort Worth | TX | | 05/15/2026 | | | | | | | | | 1,488 | 1,488 | | | |
| RTL_E2165545 | Macon | GA | | 05/20/2026 | | | | | | | | | 599 | 599 | | | |
| RTL_E2165827 | Atlanta | GA | | 05/22/2026 | | | | | | | | | 849 | 849 | | | |
| RTL_E2167176 | Fort Worth | TX | | 05/28/2026 | | | | | | | | | 30 | 30 | | | |
| RTL_E2167279 | Homosassa | FL | | 05/29/2026 | | | | | | | | | 25 | 25 | | | |
| RTL_E2167283 | Hallandale Beach | FL | | 05/29/2026 | | | | | | | | | 300 | 300 | | | |
| RTL_E2168163 | Defuniak Springs | FL | | 06/01/2026 | | | | | | | | | 1 | 1 | | | |
| RTL_E2168165 | Rockaway | NJ | | 06/01/2026 | | | | | | | | | 565 | 565 | | | |
| RTL_E2168167 | Auburn | CA | | 06/01/2026 | | | | | | | | | 1,323 | 1,323 | | | |
| RTL_E2168171 | Glen Allen | VA | | 06/01/2026 | | | | | | | | | 802 | 802 | | | |
| RTL_E2169330 | Lakewood | NJ | | 06/03/2026 | | | | | | | | | 1,500 | 1,500 | | | |
| RTL_E2169331 | Paramus | NJ | | 06/03/2026 | | | | | | | | | 3,525 | 3,525 | | | |
| RTL_E2169333 | Lehigh Acres | FL | | 06/03/2026 | | | | | | | | | 50 | 50 | | | |
| RTL_E2173207 | Los Fresnos | TX | | 06/11/2026 | | | | | | | | | 105,614 | 105,614 | | | |
| RTL_E2173502 | Lehigh Acres | FL | | 06/12/2026 | | | | | | | | | 25 | 25 | | | |
| RTL_E2173520 | Irving | TX | | 06/12/2026 | | | | | | | | | 60 | 60 | | | |
| RTL_E2177160 | Franklinton | NC | | 06/23/2026 | | | | | | | | | 35 | 35 | | | |
| RTL_E2177166 | Salem | OR | | 06/23/2026 | | | | | | | | | 132 | 132 | | | |
| RTL_E2179407 | Memphis | TN | | 06/30/2026 | | | | | | | | | 600 | 600 | | | |
| RTL_E2184665 | Fremont | CA | | 07/16/2026 | | | | | | | | | 25 | 25 | | | |
| RBLX1000539696 | Chicago | IL | | 08/17/2026 | | | | | | | | | 997 | 997 | | | |
| RBLX1000591125 | Kansas City | MO | | 08/17/2026 | | | | | | | | | 263 | 263 | | | |
| RBLX1000591223 | Dawsonville | GA | | 08/17/2026 | | | | | | | | | 230 | 230 | | | |
| RBLX1000591319 | Green Bay | WI | | 07/20/2026 | | | | | | | | | 174 | 174 | | | |
| RBLX1000591563 | Munster | IN | | 07/20/2026 | | | | | | | | | 210 | 210 | | | |
| RBLX1000591651 | Ronald | WA | | 07/20/2026 | | | | | | | | | 344 | 344 | | | |
| RBLX1000591745 | Birmingham | AL | | 07/20/2026 | | | | | | | | | 93 | 93 | | | |
| RBLX1000591995 | Trussville | AL | | 07/20/2026 | | | | | | | | | 115 | 115 | | | |
| RBLX1000592205 | Harrisburg | PA | | 07/20/2026 | | | | | | | | | 338 | 338 | | | |
| RBLX1000592225 | Florissant | MO | | 07/20/2026 | | | | | | | | | 153 | 153 | | | |
| RBLX1000592297 | Gloucester | MA | | 08/17/2026 | | | | | | | | | 398 | 398 | | | |
| RBLX1000629939 | San Antonio | TX | | 05/28/2026 | | | | | | | | | 597 | 597 | | | |
| RBLX1000629969 | Dallas | TX | | 05/28/2026 | | | | | | | | | 376 | 376 | | | |
| RBLX1000629993 | Jersey City | NJ | | 05/28/2026 | | | | | | | | | 1,218 | 1,218 | | | |
| RBLX1000630015 | Orange Park | FL | | 05/28/2026 | | | | | | | | | 310 | 310 | | | |
| RBLX1000630047 | Los Angeles | CA | | 05/28/2026 | | | | | | | | | 744 | 744 | | | |
| RBLX1000630049 | Houston | TX | | 05/28/2026 | | | | | | | | | 234 | 234 | | | |
| RBLX1000630055 | Birmingham | AL | | 05/28/2026 | | | | | | | | | 352 | 352 | | | |
| RBLX1000630073 | Woodland | CA | | 05/28/2026 | | | | | | | | | 1,461 | 1,461 | | | |
| RBLX1000630083 | East Chicago | IN | | 05/28/2026 | | | | | | | | | 216 | 216 | | | |
| RBLX1000630089 | Deland | FL | | 05/28/2026 | | | | | | | | | 655 | 655 | | | |
| RBLX1000630097 | Orlando | FL | | 05/28/2026 | | | | | | | | | 388 | 388 | | | |
| RBLX1000630149 | Lynwood | CA | | 05/28/2026 | | | | | | | | | 429 | 429 | | | |
| RBLX1000630165 | Euclid | OH | | 05/28/2026 | | | | | | | | | 267 | 267 | | | |
| RBLX1000630233 | Atlanta | GA | | 05/28/2026 | | | | | | | | | 638 | 638 | | | |
| RBLX1000630251 | Norcross | GA | | 05/28/2026 | | | | | | | | | 464 | 464 | | | |
| RBLX1000630265 | Kissimmee | FL | | 05/28/2026 | | | | | | | | | 408 | 408 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| RBLX1000630281 | Slidell | LA | | 05/28/2026 | | | | | | | | | .598 | .598 | | | |
| RBLX1000630311 | Naples | FL | | 05/28/2026 | | | | | | | | | .641 | .641 | | | |
| RBLX1000630323 | Frederick | MD | | 05/28/2026 | | | | | | | | | .548 | .548 | | | |
| RBLX1000630365 | Berkeley | CA | | 05/28/2026 | | | | | | | | | 1,015 | 1,015 | | | |
| RBLX1000635054 | Glendale | AZ | | 06/22/2026 | | | | | | | | | 1,229 | 1,229 | | | |
| RBLX1000635074 | Grand Junction | CO | | 06/22/2026 | | | | | | | | | .422 | .422 | | | |
| RBLX1000635120 | Charleston | SC | | 06/22/2026 | | | | | | | | | .775 | .775 | | | |
| RBLX1000635158 | Whittier | CA | | 06/22/2026 | | | | | | | | | 1,674 | 1,674 | | | |
| RBLX1000635178 | Los Angeles | CA | | 06/22/2026 | | | | | | | | | .702 | .702 | | | |
| RBLX1000638322 | Kent | WA | | 04/29/2026 | | | | | | | | | .639 | .639 | | | |
| RBLX1000638344 | Bronx | NY | | 05/28/2026 | | | | | | | | | .823 | .823 | | | |
| RBLX1000638396 | New Orleans | LA | | 04/29/2026 | | | | | | | | | .426 | .426 | | | |
| RBLX1000638428 | Seguin | TX | | 05/28/2026 | | | | | | | | | .348 | .348 | | | |
| RBLX1000638436 | Pleasanton | CA | | 04/29/2026 | | | | | | | | | .829 | .829 | | | |
| RBLX1000638468 | Cutler Bay | FL | | 05/28/2026 | | | | | | | | | 1,033 | 1,033 | | | |
| RBLX1000638476 | Waxahachie | TX | | 05/28/2026 | | | | | | | | | .522 | .522 | | | |
| RBLX1000638534 | Miami | FL | | 04/29/2026 | | | | | | | | | .763 | .763 | | | |
| RBLX1000638544 | Ballston Spa | NY | | 04/29/2026 | | | | | | | | | .487 | .487 | | | |
| RBLX1000638564 | Asheville | NC | | 04/29/2026 | | | | | | | | | .398 | .398 | | | |
| RBLX1000638606 | Palmdale | CA | | 04/29/2026 | | | | | | | | | .472 | .472 | | | |
| RBLX1000638612 | Queens Village | NY | | 04/29/2026 | | | | | | | | | 1,135 | 1,135 | | | |
| RBLX1000638648 | Wauwatosa | WI | | 05/28/2026 | | | | | | | | | .994 | .994 | | | |
| RBLX1000638694 | Independence | MO | | 05/28/2026 | | | | | | | | | .377 | .377 | | | |
| RBLX1000638700 | Schenectady | NY | | 05/28/2026 | | | | | | | | | .618 | .618 | | | |
| RBLX1000638726 | Springfield | MA | | 05/28/2026 | | | | | | | | | .746 | .746 | | | |
| RBLX1000638730 | Holiday | FL | | 04/29/2026 | | | | | | | | | .225 | .225 | | | |
| RBLX1000638742 | Springville | CA | | 04/29/2026 | | | | | | | | | .399 | .399 | | | |
| RBLX1000638784 | Dickson City | PA | | 04/29/2026 | | | | | | | | | .692 | .692 | | | |
| RBLX1000638814 | Shallotte | NC | | 04/29/2026 | | | | | | | | | .232 | .232 | | | |
| RBLX1000638826 | Willowbrook | IL | | 05/28/2026 | | | | | | | | | .335 | .335 | | | |
| RBLX1000638868 | Garfield Heights | OH | | 06/29/2026 | | | | | | | | | .483 | .483 | | | |
| RBLX1000639784 | Monroe | NY | | 04/08/2026 | | | | | | | | | .384 | .384 | | | |
| RBLX1000639792 | Marion | AR | | 04/08/2026 | | | | | | | | | .362 | .362 | | | |
| RBLX1000639796 | New York | NY | | 04/08/2026 | | | | | | | | | 3,097 | 3,097 | | | |
| RBLX1000639802 | Brooklyn | NY | | 04/08/2026 | | | | | | | | | 1,313 | 1,313 | | | |
| RBLX1000639806 | Bensenville | IL | | 04/08/2026 | | | | | | | | | .616 | .616 | | | |
| RBLX1000639844 | Raleigh | NC | | 04/08/2026 | | | | | | | | | 1,246 | 1,246 | | | |
| RBLX1000639855 | Port Jefferson Station | NY | | 04/08/2026 | | | | | | | | | .794 | .794 | | | |
| RBLX1000639859 | Buffalo | NY | | 04/08/2026 | | | | | | | | | .322 | .322 | | | |
| RBLX1000639863 | Monroe | NY | | 04/08/2026 | | | | | | | | | .649 | .649 | | | |
| RBLX1000639869 | Ormond Beach | FL | | 04/08/2026 | | | | | | | | | .210 | .210 | | | |
| RBLX1000639915 | Ronkonkoma | NY | | 04/08/2026 | | | | | | | | | .667 | .667 | | | |
| RBLX1000639921 | Tampa | FL | | 04/08/2026 | | | | | | | | | .211 | .211 | | | |
| RBLX1000639933 | Barnegat | NJ | | 04/08/2026 | | | | | | | | | .407 | .407 | | | |
| RBLX1000639937 | Midland | MI | | 04/08/2026 | | | | | | | | | .158 | .158 | | | |
| RBLX1000639941 | Midland | MI | | 04/08/2026 | | | | | | | | | .351 | .351 | | | |
| RBLX1000639955 | Memphis | TN | | 04/08/2026 | | | | | | | | | .425 | .425 | | | |
| RBLX1000639961 | Hammond | IN | | 04/08/2026 | | | | | | | | | .242 | .242 | | | |
| RBLX1000639967 | Jersey City | NJ | | 04/08/2026 | | | | | | | | | 1,026 | 1,026 | | | |
| RBLX1000639993 | West Haven | CT | | 04/08/2026 | | | | | | | | | .199 | .199 | | | |
| RBLX1000639995 | Rensselaer | NY | | 04/08/2026 | | | | | | | | | .235 | .235 | | | |

# 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 | | | | | |
| RBLX1000640006 | Mastic Beach | NY | | 04/08/2026 | | | | | | | | | .349 | .349 | | | |
| RBLX1000640084 | Kansas City | MO | | 07/20/2026 | | | | | | | | | .112 | .112 | | | |
| RBLX1000640116 | Lebanon | ME | | 07/20/2026 | | | | | | | | | .808 | .808 | | | |
| RBLX1000640132 | Auburn | AL | | 07/20/2026 | | | | | | | | | .80 | .80 | | | |
| RBLX1000640148 | Columbus | OH | | 07/20/2026 | | | | | | | | | .329 | .329 | | | |
| RBLX1000640200 | Arlington | WA | | 07/20/2026 | | | | | | | | | .371 | .371 | | | |
| RBLX1000640222 | Lithonia | GA | | 07/20/2026 | | | | | | | | | .186 | .186 | | | |
| RBLX1000640232 | Seattle | WA | | 07/20/2026 | | | | | | | | | .349 | .349 | | | |
| RBLX1000640244 | Lancaster | CA | | 07/20/2026 | | | | | | | | | .640 | .640 | | | |
| RBLX1000640246 | Saginaw | MI | | 07/20/2026 | | | | | | | | | .88 | .88 | | | |
| RBLX1000640264 | Huntington Park | CA | | 07/20/2026 | | | | | | | | | .859 | .859 | | | |
| RBLX1000640310 | Bakersfield | CA | | 07/20/2026 | | | | | | | | | .341 | .341 | | | |
| RBLX1000640316 | Lake Havasu City | AZ | | 07/20/2026 | | | | | | | | | .270 | .270 | | | |
| RBLX1000640328 | San Tan Valley | AZ | | 07/20/2026 | | | | | | | | | .207 | .207 | | | |
| RBLX1000640352 | Palmdale | CA | | 07/20/2026 | | | | | | | | | .651 | .651 | | | |
| RBLX1000640370 | Brandon | FL | | 07/20/2026 | | | | | | | | | .416 | .416 | | | |
| RBLX1000640384 | North Miami | FL | | 07/20/2026 | | | | | | | | | .706 | .706 | | | |
| RBLX1000640388 | Sheboygan | WI | | 07/20/2026 | | | | | | | | | .79 | .79 | | | |
| RBLX1000640398 | Austin | TX | | 07/20/2026 | | | | | | | | | .172 | .172 | | | |
| RBLX1000640406 | Newport News | VA | | 07/20/2026 | | | | | | | | | .124 | .124 | | | |
| RBLX1000640420 | Columbus | MT | | 07/20/2026 | | | | | | | | | .211 | .211 | | | |
| RBLX1000640464 | De Pere | WI | | 07/20/2026 | | | | | | | | | .191 | .191 | | | |
| RBLX1000641372 | Fort Wayne | IN | | 07/20/2026 | | | | | | | | | .134 | .134 | | | |
| RBLX1000641384 | Liberty | TX | | 07/20/2026 | | | | | | | | | 1,350 | 1,350 | | | |
| RBLX1000641420 | Johnson City | TN | | 07/20/2026 | | | | | | | | | .283 | .283 | | | |
| RBLX1000641468 | Shawnee | OK | | 07/20/2026 | | | | | | | | | .437 | .437 | | | |
| RBLX1000641506 | Leavenworth | KS | | 07/20/2026 | | | | | | | | | .235 | .235 | | | |
| RBLX1000641618 | Los Angeles | CA | | 07/20/2026 | | | | | | | | | .387 | .387 | | | |
| RBLX1000641630 | Dallas | TX | | 07/20/2026 | | | | | | | | | .302 | .302 | | | |
| RBLX1000641634 | Merced | CA | | 07/20/2026 | | | | | | | | | .361 | .361 | | | |
| RBLX1000641656 | Tampa | FL | | 07/20/2026 | | | | | | | | | .416 | .416 | | | |
| RBLX1000641658 | Cleveland | OH | | 07/20/2026 | | | | | | | | | .213 | .213 | | | |
| RBLX1000641722 | Key Colony Beach | FL | | 07/20/2026 | | | | | | | | | .706 | .706 | | | |
| RBLX1000641734 | Grand Rapids | MI | | 07/20/2026 | | | | | | | | | .542 | .542 | | | |
| RBLX1000641790 | Farmington Hills | MI | | 07/20/2026 | | | | | | | | | .463 | .463 | | | |
| RBLX1000641842 | La Crosse | WI | | 07/20/2026 | | | | | | | | | .214 | .214 | | | |
| RBLX1000641888 | Fort Myers | FL | | 07/20/2026 | | | | | | | | | .190 | .190 | | | |
| RBLX1000641978 | Birmingham | AL | | 07/20/2026 | | | | | | | | | .244 | .244 | | | |
| RBLX1000645099 | Conroe | TX | | 07/27/2026 | | | | | | | | | 0 | 0 | | | |
| RBLX1000649815 | Steelton | PA | | 04/22/2026 | | | | | | | | | .166 | .166 | | | |
| RBLX1000649823 | Warrensburg | MO | | 04/22/2026 | | | | | | | | | .283 | .283 | | | |
| RBLX1000649829 | Langhorne | PA | | 04/22/2026 | | | | | | | | | .493 | .493 | | | |
| RBLX1000649847 | Saint Louis | MO | | 04/22/2026 | | | | | | | | | .310 | .310 | | | |
| RBLX1000649849 | Naples | FL | | 04/22/2026 | | | | | | | | | 1,570 | 1,570 | | | |
| RBLX1000649851 | Miami | FL | | 04/22/2026 | | | | | | | | | .974 | .974 | | | |
| RBLX1000649887 | Encino | CA | | 04/22/2026 | | | | | | | | | 1,839 | 1,839 | | | |
| RBLX1000649889 | Houston | TX | | 04/22/2026 | | | | | | | | | .733 | .733 | | | |
| RBLX1000649903 | Alpine | UT | | 04/22/2026 | | | | | | | | | 2,609 | 2,609 | | | |
| RBLX1000649929 | Chicago | IL | | 04/22/2026 | | | | | | | | | .411 | .411 | | | |
| RBLX1000649949 | Shreveport | LA | | 04/22/2026 | | | | | | | | | .444 | .444 | | | |
| RBLX1000649989 | Bradenton | FL | | 04/22/2026 | | | | | | | | | .568 | .568 | | | |

# 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 | | | | | |
| RBLX1000649991 | Manasquan | NJ | | 04/22/2026 | | | | | | | | | 4,505 | 4,505 | | | |
| RBLX1000650001 | Tinley Park | IL | | 04/22/2026 | | | | | | | | | 759 | 759 | | | |
| RBLX1000650025 | Euclid | OH | | 04/22/2026 | | | | | | | | | 186 | 186 | | | |
| RBLX1000650029 | Indianapolis | IN | | 04/22/2026 | | | | | | | | | 309 | 309 | | | |
| RBLX1000650031 | East Point | GA | | 04/22/2026 | | | | | | | | | 472 | 472 | | | |
| RBLX1000650035 | Escondido | CA | | 04/22/2026 | | | | | | | | | 2,952 | 2,952 | | | |
| RBLX1000650037 | Forney | TX | | 04/22/2026 | | | | | | | | | 787 | 787 | | | |
| RBLX1000650039 | E Stroudsburg | PA | | 04/22/2026 | | | | | | | | | 682 | 682 | | | |
| RBLX1000650043 | Fortville | IN | | 04/22/2026 | | | | | | | | | 713 | 713 | | | |
| RBLX1000650053 | Groveland | FL | | 04/22/2026 | | | | | | | | | 1,279 | 1,279 | | | |
| RBLX1000650059 | Newark | NJ | | 04/22/2026 | | | | | | | | | 995 | 995 | | | |
| RBLX1000650077 | New Orleans | LA | | 04/22/2026 | | | | | | | | | 1,919 | 1,919 | | | |
| RBLX1000650081 | Lakeland | FL | | 04/22/2026 | | | | | | | | | 542 | 542 | | | |
| RBLX1000650085 | Stroudsburg | PA | | 04/22/2026 | | | | | | | | | 698 | 698 | | | |
| RBLX1000650099 | Fort Worth | TX | | 04/22/2026 | | | | | | | | | 515 | 515 | | | |
| RBLX1000650103 | Lenoir | NC | | 04/22/2026 | | | | | | | | | 1,418 | 1,418 | | | |
| RBLX1000650111 | Princeton | TX | | 04/22/2026 | | | | | | | | | 433 | 433 | | | |
| RBLX1000650119 | Albuquerque | NM | | 04/22/2026 | | | | | | | | | 426 | 426 | | | |
| RBLX1000650133 | Amsterdam | NY | | 04/22/2026 | | | | | | | | | 673 | 673 | | | |
| RBLX1000650163 | Middlebury | VT | | 04/22/2026 | | | | | | | | | 882 | 882 | | | |
| RBLX1000650165 | San Diego | CA | | 04/22/2026 | | | | | | | | | 958 | 958 | | | |
| RBLX1000650179 | Little Rock | AR | | 04/22/2026 | | | | | | | | | 369 | 369 | | | |
| RBLX1000650187 | Spring Hill | FL | | 04/22/2026 | | | | | | | | | 848 | 848 | | | |
| RBLX1000650193 | Denver | CO | | 04/22/2026 | | | | | | | | | 386 | 386 | | | |
| RBLX1000650235 | San Diego | CA | | 04/22/2026 | | | | | | | | | 3,201 | 3,201 | | | |
| RBLX1000650255 | Inverness | FL | | 04/22/2026 | | | | | | | | | 395 | 395 | | | |
| RBLX1000650257 | Fayetteville | NC | | 04/22/2026 | | | | | | | | | 1,799 | 1,799 | | | |
| RBLX1000650279 | Gainesville | FL | | 04/22/2026 | | | | | | | | | 486 | 486 | | | |
| RBLX1000650295 | Scituate | MA | | 04/22/2026 | | | | | | | | | 1,624 | 1,624 | | | |
| RBLX1000650303 | Bakersfield | CA | | 04/22/2026 | | | | | | | | | 2,921 | 2,921 | | | |
| RBLX1000650309 | Humble | TX | | 04/22/2026 | | | | | | | | | 711 | 711 | | | |
| RBLX1000650491 | Spring Valley | NY | | 06/05/2026 | | | | | | | | | 886 | 886 | | | |
| RBLX1000650615 | Anaheim | CA | | 06/05/2026 | | | | | | | | | 5,245 | 5,245 | | | |
| RBLX1000650623 | Cordele | GA | | 06/05/2026 | | | | | | | | | 179 | 179 | | | |
| RBLX1000650635 | Orlando | FL | | 06/05/2026 | | | | | | | | | 521 | 521 | | | |
| RBLX1000650641 | Lake Havasu City | AZ | | 06/05/2026 | | | | | | | | | 886 | 886 | | | |
| RBLX1000650681 | Clifton | NJ | | 06/05/2026 | | | | | | | | | 1,097 | 1,097 | | | |
| RBLX1000650731 | Dallas | TX | | 06/05/2026 | | | | | | | | | 533 | 533 | | | |
| RBLX1000650791 | Winter Springs | FL | | 06/05/2026 | | | | | | | | | 857 | 857 | | | |
| RBLX1000652126 | Southampton | NY | | 06/05/2026 | | | | | | | | | 2,130 | 2,130 | | | |
| RBLX1000652524 | Long Branch | NJ | | 07/13/2026 | | | | | | | | | 423 | 423 | | | |
| RBLX1000659336 | Woodmere | NY | | 06/05/2026 | | | | | | | | | 2,154 | 2,154 | | | |
| RBLX1000659368 | Lawrenceville | GA | | 06/05/2026 | | | | | | | | | 3,818 | 3,818 | | | |
| RBLX1000659386 | Stony Point | NY | | 06/05/2026 | | | | | | | | | 865 | 865 | | | |
| RBLX1000659396 | Warrensburg | MO | | 06/05/2026 | | | | | | | | | 757 | 757 | | | |
| RBLX1000659424 | Bartlett | TN | | 06/05/2026 | | | | | | | | | 406 | 406 | | | |
| RBLX1000659450 | Mesa | AZ | | 06/05/2026 | | | | | | | | | 489 | 489 | | | |
| RBLX1000659462 | Raeford | NC | | 06/05/2026 | | | | | | | | | 567 | 567 | | | |
| RBLX1000659468 | Duson | LA | | 06/05/2026 | | | | | | | | | 261 | 261 | | | |
| RBLX1000659580 | Worcester | MA | | 06/05/2026 | | | | | | | | | 851 | 851 | | | |
| RBLX1000659592 | Plantation | FL | | 06/05/2026 | | | | | | | | | 804 | 804 | | | |

# 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 | | | | | |
| RBLX1000666496 | Glendale | AZ | | 06/29/2026 | | | | | | | | | 918 | 918 | | | |
| RBLX1000668883 | Arrington | TN | | 07/29/2026 | | | | | | | | | 1,041 | 1,041 | | | |
| RBLX1000668937 | Cleveland | TX | | 07/29/2026 | | | | | | | | | 159 | 159 | | | |
| RBLX1000668991 | Eagle Mountain | UT | | 07/29/2026 | | | | | | | | | 684 | 684 | | | |
| RBLX1000669009 | Birmingham | AL | | 07/29/2026 | | | | | | | | | 87 | 87 | | | |
| RBLX1000669043 | Greenville | TX | | 07/29/2026 | | | | | | | | | 393 | 393 | | | |
| RBLX1000669053 | Fredericksburg | VA | | 07/29/2026 | | | | | | | | | 334 | 334 | | | |
| RBLX1000669093 | Mountain City | TN | | 07/29/2026 | | | | | | | | | 252 | 252 | | | |
| RBLX1000669115 | Chesterfield | MO | | 07/29/2026 | | | | | | | | | 973 | 973 | | | |
| RBLX1000669127 | Corpus Christi | TX | | 07/29/2026 | | | | | | | | | 5 | 5 | | | |
| RBLX1000669165 | Lubbock | TX | | 07/29/2026 | | | | | | | | | 1,238 | 1,238 | | | |
| RBLX1000669183 | Ruidoso | NM | | 07/29/2026 | | | | | | | | | 93 | 93 | | | |
| RBLX1000669207 | Lake Havasu City | AZ | | 07/29/2026 | | | | | | | | | 966 | 966 | | | |
| RBLX1000669209 | Mission Viejo | CA | | 07/29/2026 | | | | | | | | | 2,588 | 2,588 | | | |
| RBLX1000669331 | El Dorado Hills | CA | | 07/29/2026 | | | | | | | | | 603 | 603 | | | |
| RBLX1000669339 | North Las Vegas | NV | | 07/29/2026 | | | | | | | | | 131 | 131 | | | |
| RBLX1000669359 | Exeter | NH | | 07/29/2026 | | | | | | | | | 228 | 228 | | | |
| RBLX1000669405 | Stockton | CA | | 07/29/2026 | | | | | | | | | 299 | 299 | | | |
| RBLX1000671630 | Coral Springs | FL | | 06/22/2026 | | | | | | | | | 325 | 325 | | | |
| RBLX1000671684 | Laredo | TX | | 06/22/2026 | | | | | | | | | 214 | 214 | | | |
| RBLX1000671796 | Porter Ranch | CA | | 06/22/2026 | | | | | | | | | 1,917 | 1,917 | | | |
| RBLX1000671804 | Kenosha | WI | | 05/28/2026 | | | | | | | | | 267 | 267 | | | |
| RBLX1000676141 | Delray Beach | FL | | 06/05/2026 | | | | | | | | | 1,511 | 1,511 | | | |
| RBLX1000676169 | Marquette | MI | | 06/05/2026 | | | | | | | | | 794 | 794 | | | |
| RBLX1000676179 | Lompoc | CA | | 06/05/2026 | | | | | | | | | 692 | 692 | | | |
| RBLX1000676401 | Ringgold | GA | | 07/13/2026 | | | | | | | | | 164 | 164 | | | |
| RBLX1000677055 | Miami | FL | | 06/05/2026 | | | | | | | | | 1,183 | 1,183 | | | |
| RBLX1000677097 | Jonestown | TX | | 07/13/2026 | | | | | | | | | 410 | 410 | | | |
| RBLX1000677131 | San Diego | CA | | 07/13/2026 | | | | | | | | | 2,063 | 2,063 | | | |
| RBLX1000677161 | Chattanooga | TN | | 07/13/2026 | | | | | | | | | 167 | 167 | | | |
| RBLX1000677193 | Arlington | TX | | 07/13/2026 | | | | | | | | | 455 | 455 | | | |
| RBLX1000677369 | Cleburne | TX | | 06/29/2026 | | | | | | | | | 136 | 136 | | | |
| RBLX1000677385 | Santa Barbara | CA | | 07/30/2026 | | | | | | | | | 32 | 32 | | | |
| RBLX1000677395 | Brownsville | TX | | 06/29/2026 | | | | | | | | | 78 | 78 | | | |
| RBLX1000677407 | Tarzana | CA | | 06/29/2026 | | | | | | | | | 1,224 | 1,224 | | | |
| RBLX1000677431 | Washington | UT | | 06/29/2026 | | | | | | | | | 2,229 | 2,229 | | | |
| RBLX1000677447 | El Cajon | CA | | 06/29/2026 | | | | | | | | | 751 | 751 | | | |
| RBLX1000677467 | Fort Worth | TX | | 06/29/2026 | | | | | | | | | 337 | 337 | | | |
| RBLX1000677543 | Santa Maria | CA | | 06/29/2026 | | | | | | | | | 298 | 298 | | | |
| RBLX1000677555 | Granada Hills | CA | | 06/29/2026 | | | | | | | | | 1,307 | 1,307 | | | |
| RBLX1000677715 | Milwaukee | WI | | 07/29/2026 | | | | | | | | | 152 | 152 | | | |
| RBLX1000677797 | Ocean City | MD | | 07/29/2026 | | | | | | | | | 372 | 372 | | | |
| RBLX1000677807 | Knoxville | TN | | 07/29/2026 | | | | | | | | | 303 | 303 | | | |
| RBLX1000677843 | Mattapan | MA | | 07/29/2026 | | | | | | | | | 358 | 358 | | | |
| RBLX1000677847 | San Antonio | TX | | 07/29/2026 | | | | | | | | | 136 | 136 | | | |
| RBLX1000677881 | Columbus | MS | | 07/29/2026 | | | | | | | | | 94 | 94 | | | |
| RBLX1000677883 | Miami | FL | | 07/29/2026 | | | | | | | | | 639 | 639 | | | |
| RBLX1000677913 | Balch Springs | TX | | 07/29/2026 | | | | | | | | | 143 | 143 | | | |
| RBLX1000677949 | Cle Elum | WA | | 07/29/2026 | | | | | | | | | 1,798 | 1,798 | | | |
| RBLX1000677953 | Prescott | AZ | | 07/29/2026 | | | | | | | | | 341 | 341 | | | |
| RBLX1000677969 | Manhattan Beach | CA | | 07/29/2026 | | | | | | | | | 5,024 | 5,024 | | | |

# 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 | | | | | |
| RBLX1000678021 | Oley | PA | | 07/29/2026 | | | | | | | | | 281 | 281 | | | |
| RBLX1000678039 | Kansas City | MO | | 07/29/2026 | | | | | | | | | 83 | 83 | | | |
| RBLX1000678043 | Lakewood | WA | | 07/29/2026 | | | | | | | | | 536 | 536 | | | |
| RBLX1000678059 | Pembroke Pines | FL | | 07/29/2026 | | | | | | | | | 931 | 931 | | | |
| RBLX1000678089 | Buckeye | AZ | | 07/29/2026 | | | | | | | | | 10 | 10 | | | |
| RBLX1000678139 | Richmond | TX | | 07/29/2026 | | | | | | | | | 1,040 | 1,040 | | | |
| RBLX1000678169 | Jeffersonville | IN | | 07/29/2026 | | | | | | | | | 95 | 95 | | | |
| RBLX1000678171 | San Diego | CA | | 07/29/2026 | | | | | | | | | 158 | 158 | | | |
| RBLX1000678185 | Linden | NJ | | 06/11/2026 | | | | | | | | | 1,695 | 1,695 | | | |
| RBLX1000678189 | Salinas | CA | | 06/11/2026 | | | | | | | | | 5,754 | 5,754 | | | |
| RBLX1000678191 | Bonita | CA | | 06/04/2026 | | | | | | | | | 1,035 | 1,035 | | | |
| RBLX1000678197 | Jupiter | FL | | 06/04/2026 | | | | | | | | | 911 | 911 | | | |
| RBLX1000678205 | National City | CA | | 07/02/2026 | | | | | | | | | 863 | 863 | | | |
| RBLX1000678207 | East Elmhurst | NY | | 06/11/2026 | | | | | | | | | 1,397 | 1,397 | | | |
| RBLX1000679547 | Houston | TX | | 08/26/2026 | | | | | | | | | 61 | 61 | | | |
| RBLX1000679579 | Logan | UT | | 06/29/2026 | | | | | | | | | 533 | 533 | | | |
| RBLX1000679603 | Venice | FL | | 08/26/2026 | | | | | | | | | 1,181 | 1,181 | | | |
| RBLX1000679605 | Dunlap | IL | | 08/26/2026 | | | | | | | | | 2,408 | 2,408 | | | |
| RBLX1000679887 | Pompano Beach | FL | | 07/29/2026 | | | | | | | | | 1,741 | 1,741 | | | |
| RBLX1000679933 | Miami | FL | | 08/26/2026 | | | | | | | | | 324 | 324 | | | |
| RBLX1000679935 | Medford | OR | | 08/26/2026 | | | | | | | | | 608 | 608 | | | |
| RBLX1000679951 | Lancaster | CA | | 07/29/2026 | | | | | | | | | 263 | 263 | | | |
| RBLX1000680015 | Columbia | TN | | 08/26/2026 | | | | | | | | | 187 | 187 | | | |
| RBLX1000680147 | Allen | TX | | 08/26/2026 | | | | | | | | | 190 | 190 | | | |
| RBLX1000682539 | North Hollywood Area, Los Angeles | CA | | 06/04/2026 | | | | | | | | | 1,210 | 1,210 | | | |
| RBLX1000682661 | Oakland Twp | MI | | 06/18/2026 | | | | | | | | | 192 | 192 | | | |
| RBLX1000683925 | Whittier | CA | | 07/15/2026 | | | | | | | | | 246 | 246 | | | |
| RBLX1000683931 | Cheltenham | PA | | 07/15/2026 | | | | | | | | | 270 | 270 | | | |
| RBLX1000683933 | Dallas | TX | | 07/15/2026 | | | | | | | | | 754 | 754 | | | |
| RBLX1000683949 | Las Vegas | NV | | 07/15/2026 | | | | | | | | | 581 | 581 | | | |
| RBLX1000683959 | Trabuco Canyon | CA | | 07/15/2026 | | | | | | | | | 1,500 | 1,500 | | | |
| RBLX1000683979 | Overland Park | KS | | 07/15/2026 | | | | | | | | | 1,881 | 1,881 | | | |
| RBLX1000683987 | Fresno | CA | | 07/15/2026 | | | | | | | | | 400 | 400 | | | |
| RBLX1000683999 | Stafford | VA | | 07/15/2026 | | | | | | | | | 425 | 425 | | | |
| RBLX1000684003 | Waxahachie | TX | | 07/15/2026 | | | | | | | | | 1,029 | 1,029 | | | |
| RBLX1000684017 | Wichita | KS | | 07/15/2026 | | | | | | | | | 212 | 212 | | | |
| RBLX1000684063 | San Francisco | CA | | 07/15/2026 | | | | | | | | | 1,000 | 1,000 | | | |
| RBLX1000684081 | Murrieta | CA | | 07/15/2026 | | | | | | | | | 1,281 | 1,281 | | | |
| RBLX1000684095 | Lakewood | CA | | 07/15/2026 | | | | | | | | | 6,469 | 6,469 | | | |
| RBLX1000684113 | Gorham | ME | | 07/15/2026 | | | | | | | | | 530 | 530 | | | |
| RBLX1000684117 | Guyton | GA | | 07/15/2026 | | | | | | | | | 480 | 480 | | | |
| RBLX1000684137 | Jacksonville | FL | | 07/15/2026 | | | | | | | | | 319 | 319 | | | |
| RBLX1000684193 | Albuquerque | NM | | 07/15/2026 | | | | | | | | | 216 | 216 | | | |
| RBLX1000684229 | Encinitas | CA | | 07/15/2026 | | | | | | | | | 1,306 | 1,306 | | | |
| RBLX1000684287 | Nashville | TN | | 07/15/2026 | | | | | | | | | 746 | 746 | | | |
| RBLX1000684301 | St Augustine | FL | | 07/15/2026 | | | | | | | | | 586 | 586 | | | |
| RBLX1000684321 | Greenville | SC | | 07/15/2026 | | | | | | | | | 1,112 | 1,112 | | | |
| RBLX1000684361 | South Jordan | UT | | 07/15/2026 | | | | | | | | | 1,185 | 1,185 | | | |
| RBLX1000684373 | Charlottesville | VA | | 07/15/2026 | | | | | | | | | 1,539 | 1,539 | | | |
| RBLX1000684403 | Ellicott City | MD | | 07/15/2026 | | | | | | | | | 547 | 547 | | | |
| RBLX1000684413 | Grapeview | WA | | 07/15/2026 | | | | | | | | | 989 | 989 | | | |

# 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 | | | | | |
| RBLX1000684417 | Dayton | OH | | 07/15/2026 | | | | | | | | | 292 | 292 | | | |
| RBLX1000684427 | Larkspur | CA | | 07/15/2026 | | | | | | | | | 1,846 | 1,846 | | | |
| RBLX1000684441 | Chesterbrook | PA | | 07/15/2026 | | | | | | | | | 409 | 409 | | | |
| RBLX1000684443 | Las Vegas | NV | | 07/15/2026 | | | | | | | | | 713 | 713 | | | |
| RBLX1000684447 | Suwanee | GA | | 07/15/2026 | | | | | | | | | 612 | 612 | | | |
| RBLX1000684453 | Bozeman | MT | | 07/15/2026 | | | | | | | | | 1,521 | 1,521 | | | |
| RBLX1000684455 | Alexander | NY | | 07/15/2026 | | | | | | | | | 348 | 348 | | | |
| RBLX1000684511 | Taylor | MI | | 07/15/2026 | | | | | | | | | 200 | 200 | | | |
| RBLX1000684515 | Humble | TX | | 07/15/2026 | | | | | | | | | 1,716 | 1,716 | | | |
| RBLX1000684531 | Saint Marys | OH | | 07/15/2026 | | | | | | | | | 423 | 423 | | | |
| RBLX1000684601 | Thousand Oaks | CA | | 07/15/2026 | | | | | | | | | 1,717 | 1,717 | | | |
| RBLX1000684611 | Miami | FL | | 07/15/2026 | | | | | | | | | 877 | 877 | | | |
| RBLX1000684627 | Boulder | CO | | 07/15/2026 | | | | | | | | | 1,549 | 1,549 | | | |
| RBLX1000684653 | Hayward | CA | | 07/15/2026 | | | | | | | | | 807 | 807 | | | |
| RBLX1000684663 | Dallas | TX | | 07/15/2026 | | | | | | | | | 623 | 623 | | | |
| RBLX1000684709 | Tampa | FL | | 07/15/2026 | | | | | | | | | 383 | 383 | | | |
| RBLX1000684713 | Los Angeles | CA | | 07/15/2026 | | | | | | | | | 783 | 783 | | | |
| RBLX1000684731 | Parkland | FL | | 07/15/2026 | | | | | | | | | 733 | 733 | | | |
| RBLX1000684739 | Manteca | CA | | 07/15/2026 | | | | | | | | | 477 | 477 | | | |
| RBLX1000684749 | Marina | CA | | 07/15/2026 | | | | | | | | | 127,874 | 127,874 | | | |
| RBLX1000684769 | Hollywood | FL | | 07/15/2026 | | | | | | | | | 2,922 | 2,922 | | | |
| RBLX1000684811 | El Cajon | CA | | 07/15/2026 | | | | | | | | | 947 | 947 | | | |
| RBLX1000684829 | Phoenix | AZ | | 07/15/2026 | | | | | | | | | 155 | 155 | | | |
| RBLX1000684859 | Houston | TX | | 07/15/2026 | | | | | | | | | 304 | 304 | | | |
| RBLX1000684867 | Mason | OH | | 07/15/2026 | | | | | | | | | 394 | 394 | | | |
| RBLX1000684897 | Cincinnati | OH | | 07/15/2026 | | | | | | | | | 359 | 359 | | | |
| RBLX1000684899 | Wake Forest | NC | | 07/15/2026 | | | | | | | | | 1,198 | 1,198 | | | |
| RBLX1000684909 | Cypress | TX | | 07/15/2026 | | | | | | | | | 753 | 753 | | | |
| RBLX1000684915 | Las Vegas | NV | | 07/15/2026 | | | | | | | | | 642 | 642 | | | |
| RBLX1000684919 | Jacksonville | FL | | 07/15/2026 | | | | | | | | | 310 | 310 | | | |
| RBLX1000684943 | Winter Haven | FL | | 07/15/2026 | | | | | | | | | 397 | 397 | | | |
| RBLX1000684961 | Las Vegas | NV | | 07/15/2026 | | | | | | | | | 702 | 702 | | | |
| RBLX1000685826 | Riverside | CA | | 07/02/2026 | | | | | | | | | 8,867 | 8,867 | | | |
| RBLX1000686688 | Riverside | CA | | 06/25/2026 | | | | | | | | | 857 | 857 | | | |
| RBLX1000687091 | Seattle | WA | | 08/26/2026 | | | | | | | | | 212 | 212 | | | |
| RBLX1000687233 | Lexington | NC | | 07/29/2026 | | | | | | | | | 2,046 | 2,046 | | | |
| RBLX1000687307 | Colonial Heights | VA | | 08/26/2026 | | | | | | | | | 291 | 291 | | | |
| RBLX1000687387 | Brookshire | TX | | 08/26/2026 | | | | | | | | | 417 | 417 | | | |
| RBLX1000687407 | Calabash | NC | | 08/26/2026 | | | | | | | | | 183 | 183 | | | |
| RBLX1000687445 | Charlotte | NC | | 08/26/2026 | | | | | | | | | 181 | 181 | | | |
| RBLX1000687479 | Chillicothe | OH | | 08/26/2026 | | | | | | | | | 115 | 115 | | | |
| RBLX1000687497 | Brownsville | OR | | 08/26/2026 | | | | | | | | | 1,909 | 1,909 | | | |
| RBLX1000687519 | Ellicott City | MD | | 08/26/2026 | | | | | | | | | 714 | 714 | | | |
| RBLX1000687595 | Hialeah | FL | | 08/26/2026 | | | | | | | | | 227 | 227 | | | |
| RBLX1000688015 | New Orleans | LA | | 06/22/2026 | | | | | | | | | 562 | 562 | | | |
| RBLX1000688019 | Ellensburg | WA | | 06/22/2026 | | | | | | | | | 297 | 297 | | | |
| RBLX1000688035 | Land O Lakes | FL | | 06/22/2026 | | | | | | | | | 354 | 354 | | | |
| RBLX1000688117 | Orlando | FL | | 06/22/2026 | | | | | | | | | 618 | 618 | | | |
| RBLX1000688141 | Greenwood Village | CO | | 06/22/2026 | | | | | | | | | 5,514 | 5,514 | | | |
| RBLX1000688193 | Clemson | SC | | 06/22/2026 | | | | | | | | | 395 | 395 | | | |
| RBLX1000688301 | Charlotte | NC | | 06/22/2026 | | | | | | | | | 235 | 235 | | | |

# 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 | | | | | |
| RBLX1000688311 | New Rochelle | NY | | 06/22/2026 | | | | | | | | | 452 | 452 | | | |
| RBLX1000688413 | Warr Acres | OK | | 06/18/2026 | | | | | | | | | 182 | 182 | | | |
| RBLX1000688459 | East Elmhurst | NY | | 06/25/2026 | | | | | | | | | 633 | 633 | | | |
| RBLX1000688689 | Naples | FL | | 07/13/2026 | | | | | | | | | 377 | 377 | | | |
| RBLX1000688695 | Miami Lakes | FL | | 07/02/2026 | | | | | | | | | 1,955 | 1,955 | | | |
| RBLX1000688711 | Aurora | CO | | 07/13/2026 | | | | | | | | | 537 | 537 | | | |
| RBLX1000688731 | Mission Viejo | CA | | 06/18/2026 | | | | | | | | | 844 | 844 | | | |
| RBLX1000688735 | Boca Raton | FL | | 07/13/2026 | | | | | | | | | 937 | 937 | | | |
| RBLX1000688749 | Los Angeles | CA | | 06/18/2026 | | | | | | | | | 580 | 580 | | | |
| RBLX1000691233 | Goodyear | AZ | | 06/18/2026 | | | | | | | | | 329 | 329 | | | |
| RBLX1000691247 | Santa Ana | CA | | 06/18/2026 | | | | | | | | | 3,525 | 3,525 | | | |
| RBLX1000691259 | Lucas | TX | | 07/02/2026 | | | | | | | | | 3,042 | 3,042 | | | |
| RBLX1000691267 | Sayville | NY | | 06/11/2026 | | | | | | | | | 1,115 | 1,115 | | | |
| RBLX1000691273 | Flagler Beach | FL | | 06/25/2026 | | | | | | | | | 888 | 888 | | | |
| RBLX1000691285 | Chula Vista | CA | | 06/18/2026 | | | | | | | | | 1,034 | 1,034 | | | |
| RBLX1000691487 | Richboro | PA | | 07/02/2026 | | | | | | | | | 4,745 | 4,745 | | | |
| RBLX1000691545 | Rancho Palos Verdes | CA | | 06/25/2026 | | | | | | | | | 3,056 | 3,056 | | | |
| RBLX1000691557 | Plantation | FL | | 07/13/2026 | | | | | | | | | 273 | 273 | | | |
| RBLX1000691579 | Hingham | MA | | 07/13/2026 | | | | | | | | | 1,027 | 1,027 | | | |
| RBLX1000691905 | Deltona | FL | | 07/13/2026 | | | | | | | | | 181 | 181 | | | |
| RBLX1000691909 | Sun City West | AZ | | 08/07/2026 | | | | | | | | | 80,000 | 80,000 | | | |
| RBLX1000691941 | Des Moines | WA | | 07/13/2026 | | | | | | | | | 390 | 390 | | | |
| RBLX1000692015 | Saint Paul | MN | | 08/07/2026 | | | | | | | | | 433 | 433 | | | |
| RBLX1000692047 | Santa Maria | CA | | 08/07/2026 | | | | | | | | | 1,514 | 1,514 | | | |
| RBLX1000692847 | Cleveland | OH | | 07/20/2026 | | | | | | | | | 105 | 105 | | | |
| RBLX1000692879 | Miami | FL | | 07/20/2026 | | | | | | | | | 737 | 737 | | | |
| RBLX1000692917 | Columbia | SC | | 07/20/2026 | | | | | | | | | 295 | 295 | | | |
| RBLX1000692941 | East Hartford | CT | | 07/20/2026 | | | | | | | | | 388 | 388 | | | |
| RBLX1000692955 | Dallas | TX | | 07/20/2026 | | | | | | | | | 285 | 285 | | | |
| RBLX1000692959 | North Hollywood | CA | | 07/20/2026 | | | | | | | | | 1,030 | 1,030 | | | |
| RBLX1000692987 | New Orleans | LA | | 07/20/2026 | | | | | | | | | 110 | 110 | | | |
| RBLX1000692991 | Pittsburgh | PA | | 07/20/2026 | | | | | | | | | 510 | 510 | | | |
| RBLX1000693005 | Newport | OR | | 07/20/2026 | | | | | | | | | 584 | 584 | | | |
| RBLX1000693017 | (Woodland Hills Area) Los Angeles | CA | | 07/20/2026 | | | | | | | | | 445 | 445 | | | |
| RBLX1000693019 | Los Angeles | CA | | 07/20/2026 | | | | | | | | | 691 | 691 | | | |
| RBLX1000693059 | Pottstown | PA | | 07/20/2026 | | | | | | | | | 182 | 182 | | | |
| RBLX1000693071 | Clermont | FL | | 07/20/2026 | | | | | | | | | 147 | 147 | | | |
| RBLX1000693081 | Tallahassee | FL | | 07/20/2026 | | | | | | | | | 397 | 397 | | | |
| RBLX1000693101 | Chicago | IL | | 07/20/2026 | | | | | | | | | 355 | 355 | | | |
| RBLX1000693121 | Saint Louis | MO | | 07/20/2026 | | | | | | | | | 99 | 99 | | | |
| RBLX1000693123 | Bella Vista | AR | | 07/20/2026 | | | | | | | | | 202 | 202 | | | |
| RBLX1000693169 | Chicago | IL | | 07/20/2026 | | | | | | | | | 229 | 229 | | | |
| RBLX1000693189 | Buffalo | NY | | 07/20/2026 | | | | | | | | | 133 | 133 | | | |
| RBLX1000693249 | San Antonio | TX | | 07/20/2026 | | | | | | | | | 96 | 96 | | | |
| RBLX1000693263 | New Orleans | LA | | 07/20/2026 | | | | | | | | | 245 | 245 | | | |
| RBLX1000693309 | Saint George | UT | | 07/20/2026 | | | | | | | | | 125 | 125 | | | |
| RBLX1000693329 | Blue Springs | MO | | 07/20/2026 | | | | | | | | | 180 | 180 | | | |
| RBLX1000693393 | Mojave | CA | | 07/20/2026 | | | | | | | | | 183 | 183 | | | |
| RBLX1000693443 | Detroit | MI | | 07/20/2026 | | | | | | | | | 293 | 293 | | | |
| RBLX1000693469 | Camden | NJ | | 07/20/2026 | | | | | | | | | 285 | 285 | | | |
| RBLX1000694061 | La Crescenta | CA | | 07/23/2026 | | | | | | | | | 873 | 873 | | | |

# 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 | | | | | |
| RBLX1000694073 | Miami | FL | | 07/09/2026 | | | | | | | | | 5,464 | 5,464 | | | |
| RBLX1000695549 | Portland | OR | | 07/16/2026 | | | | | | | | | 1,600 | 1,600 | | | |
| RBLX1000695553 | Delray Beach | FL | | 08/20/2026 | | | | | | | | | 0 | 0 | | | |
| RBLX1000696581 | Pocatello | ID | | 07/13/2026 | | | | | | | | | 128 | 128 | | | |
| RBLX1000696910 | Andrews | TX | | 07/09/2026 | | | | | | | | | 520 | 520 | | | |
| RBLX1000698105 | Gardena | CA | | 07/09/2026 | | | | | | | | | 617 | 617 | | | |
| RBLX1000698121 | Granada Hills | CA | | 07/23/2026 | | | | | | | | | 499 | 499 | | | |
| RBLX1000699378 | Burlington | WI | | 07/23/2026 | | | | | | | | | 12 | 12 | | | |
| RBLX1000701131 | Middletown | PA | | 07/09/2026 | | | | | | | | | 142 | 142 | | | |
| RBLX1000701159 | Redwood City | CA | | 07/02/2026 | | | | | | | | | 1,343 | 1,343 | | | |
| RBLX1000701902 | Hollywood | FL | | 08/26/2026 | | | | | | | | | 798 | 798 | | | |
| RBLX1000701930 | Huntington Beach | CA | | 08/26/2026 | | | | | | | | | 864 | 864 | | | |
| RBLX1000702000 | Dripping Springs | TX | | 08/26/2026 | | | | | | | | | 309 | 309 | | | |
| RBLX1000702122 | Dallas | TX | | 08/26/2026 | | | | | | | | | 185 | 185 | | | |
| RBLX1000702442 | Hartford | CT | | 08/26/2026 | | | | | | | | | 229 | 229 | | | |
| RBLX1000702468 | Pennsville | NJ | | 08/26/2026 | | | | | | | | | 159 | 159 | | | |
| RBLX1000702526 | Newcastle | OK | | 08/26/2026 | | | | | | | | | 149 | 149 | | | |
| RBLX1000702568 | Houston | TX | | 08/26/2026 | | | | | | | | | 173 | 173 | | | |
| RBLX1000702596 | Racine | WI | | 08/26/2026 | | | | | | | | | 91 | 91 | | | |
| RBLX1000702602 | Garland | TX | | 08/26/2026 | | | | | | | | | 139 | 139 | | | |
| RBLX1000702690 | Carmel | IN | | 08/26/2026 | | | | | | | | | 261 | 261 | | | |
| RBLX1000703463 | Rutherford | NJ | | 08/17/2026 | | | | | | | | | 676 | 676 | | | |
| RBLX1000703485 | Mesa | AZ | | 08/17/2026 | | | | | | | | | 245 | 245 | | | |
| RBLX1000703557 | Las Vegas | NV | | 08/17/2026 | | | | | | | | | 169 | 169 | | | |
| RBLX1000703561 | Raytown | MO | | 08/17/2026 | | | | | | | | | 102 | 102 | | | |
| RBLX1000703681 | Eastpointe | MI | | 08/17/2026 | | | | | | | | | 150 | 150 | | | |
| RBLX1000703683 | Lathrop | CA | | 08/17/2026 | | | | | | | | | 217 | 217 | | | |
| RBLX1000703701 | Davenport | FL | | 08/17/2026 | | | | | | | | | 205 | 205 | | | |
| RBLX1000703777 | Gainesville | FL | | 08/17/2026 | | | | | | | | | 259 | 259 | | | |
| RBLX1000703793 | Fort Washington | MD | | 08/17/2026 | | | | | | | | | 231 | 231 | | | |
| RBLX1000705279 | Sanibel | FL | | 08/07/2026 | | | | | | | | | 1,383 | 1,383 | | | |
| RBLX1000708199 | Roseville | CA | | 08/06/2026 | | | | | | | | | 0 | 0 | | | |
| RBLX1000708638 | Ormond Beach | FL | | 08/06/2026 | | | | | | | | | 0 | 0 | | | |
| RBLX1000712209 | Hilton Head Island | SC | | 08/27/2026 | | | | | | | | | 234 | 234 | | | |
| RBLX1000712221 | San Diego | CA | | 08/27/2026 | | | | | | | | | 1,171 | 1,171 | | | |
| RBLX1000712229 | Goleta | CA | | 08/27/2026 | | | | | | | | | 989 | 989 | | | |
| RBLX1000712243 | Wimberley | TX | | 08/27/2026 | | | | | | | | | 867 | 867 | | | |
| RBLX1000712319 | La Quinta | CA | | 08/27/2026 | | | | | | | | | 284 | 284 | | | |
| RBLX1000712381 | Las Vegas | NV | | 08/27/2026 | | | | | | | | | 303 | 303 | | | |
| RBLX1000712393 | Rialto | CA | | 08/27/2026 | | | | | | | | | 465 | 465 | | | |
| RBLX1000712459 | Fort Worth | TX | | 08/27/2026 | | | | | | | | | 226 | 226 | | | |
| RBLX1000712509 | Livermore | CA | | 08/27/2026 | | | | | | | | | 591 | 591 | | | |
| RBLX1000712527 | Cutler Bay | FL | | 08/27/2026 | | | | | | | | | 285 | 285 | | | |
| RBLX1000712545 | Hoboken | NJ | | 08/27/2026 | | | | | | | | | 1,033 | 1,033 | | | |
| RBLX1000712557 | Flushing | NY | | 08/27/2026 | | | | | | | | | 735 | 735 | | | |
| RBLX1000712589 | Louisville | KY | | 08/27/2026 | | | | | | | | | 302 | 302 | | | |
| RBLX1000712597 | Nantucket | MA | | 08/27/2026 | | | | | | | | | 303 | 303 | | | |
| RBLX1000712627 | Kenilworth | NJ | | 08/27/2026 | | | | | | | | | 407 | 407 | | | |
| RBLX1000712643 | Clarksville | TN | | 08/27/2026 | | | | | | | | | 115 | 115 | | | |
| RBLX1000719472 | Weston | CT | | 07/30/2026 | | | | | | | | | 918 | 918 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 6,158,937,524 | | 810,817 | | | 810,817 | (236,883) | 99,223,577 | 99,223,577 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| RTL_E1900146 | Bakersfield | CA | | 11/15/2024 | 07/10/2026 | 837,640 | | | | | | | 894,505 | 894,505 | | | |
| RTL_E2152627 | Sumter | SC | | 04/13/2026 | 07/09/2026 | | | | | | | | 249,600 | 249,600 | | | |
| RBLX1000641408 | San Diego | CA | | 07/09/2026 | 08/26/2026 | | | | | | | | 508,643 | 508,643 | | | |
| RBLX1000649969 | Dallas | TX | | 04/22/2026 | 08/21/2026 | | | | | | | | 219,306 | 220,650 | | 1,344 | 1,344 |
| RBLX1000650121 | Gig Harbor | WA | | 04/22/2026 | 08/24/2026 | | | | | | | | 1,713,199 | 1,713,199 | | | |
| RBLX1000691287 | Goodyear | AZ | | 06/18/2026 | 08/21/2026 | | | | | | | | 437,302 | 437,302 | | | |
| 0399999. Mortgages disposed | | | | | | 837,640 | | | | | | | 4,022,554 | 4,023,898 | | 1,344 | 1,344 |
| RTL_E1873683 | Sharon | PA | | 10/10/2024 | | 80,065 | | | | | | | 80,065 | 80,065 | | | |
| RTL_E1804656 | Fort Lauderdale | FL | | 05/30/2024 | | 569,500 | | | | | | | 569,500 | 569,500 | | | |
| RTL_E1804661 | Deland | FL | | 05/30/2024 | | 128,183 | | | | | | | 128,183 | 128,183 | | | |
| RTL_E1807830 | Turtle Creek | PA | | 06/07/2024 | | 156,929 | | | | | | | 156,929 | 156,929 | | | |
| RTL_E1826250 | Palm Bay | FL | | 07/17/2024 | | 248,200 | | | | | | | 248,200 | 248,200 | | | |
| RTL_E1834403 | College Park | GA | | 08/08/2024 | | 131,325 | | | | | | | 131,325 | 131,325 | | | |
| RTL_E1845931 | High Point | NC | | 08/22/2024 | | 103,706 | | | | | | | 103,706 | 103,706 | | | |
| RTL_E1870683 | Lehigh Acres | FL | | 10/02/2024 | | 177,270 | | | | | | | 177,270 | 177,270 | | | |
| RTL_E1870685 | Lehigh Acres | FL | | 10/02/2024 | | 161,247 | | | | | | | 161,247 | 161,247 | | | |
| RTL_E1896269 | Bandera | TX | | 11/15/2024 | | 137,744 | | | | | | | 137,744 | 137,744 | | | |
| RTL_E1925288 | Bandera | TX | | 12/13/2024 | | 137,748 | | | | | | | 137,748 | 137,748 | | | |
| RTL_E1985110 | Greensboro | NC | | 03/07/2025 | | 167,309 | | | | | | | 167,309 | 167,309 | | | |
| RTL_E1988087 | Belton | TX | | 03/13/2025 | | 245,700 | | | | | | | 245,700 | 245,700 | | | |
| RTL_E2013512 | Jasper | GA | | 05/08/2025 | | 701,526 | | | | | | | 551,526 | 701,526 | | 150,000 | 150,000 |
| RTL_E2013513 | Jasper | GA | | 05/08/2025 | | 706,750 | | | | | | | 1,228,656 | 1,228,656 | | | |
| RTL_E2062595 | Houston | TX | | 08/22/2025 | | 367,500 | | | | | | | 367,500 | 367,500 | | | |
| RTL_E2120504 | Atlanta | GA | | 01/22/2026 | | | | | | | | | 582,736 | 798,237 | | 215,501 | 215,501 |
| 0499999. Mortgages transferred | | | | | | 4,220,701 | | | | | | | 5,175,343 | 5,540,844 | | 365,501 | 365,501 |
| 0599999 - Totals | | | | | | 6,897,191,482 | | 2,954,481 | | | 2,954,481 | (236,883) | 970,917,186 | 971,284,031 | | 366,845 | 366,845 |

# 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 | 17CAPITAL CREDIT FUND 2 US LP | WILMINGTON | DE | 17CAPITAL CREDIT FUND 2 US LP | | 04/29/2026 | | | 1,508,217 | | 11,964,085 | 5.170 |
| 000000-00-0 | ALIGN CAPITAL PARTNERS FUND III LP | SHAKER HEIGHTS | OH | ALIGN CAPITAL PARTNERS GP III, LP | | 10/28/2022 | 3 | | 6,459,268 | | 5,630,015 | 8.010 |
| 000000-00-0 | APC CREDIT OPPORTUNITIES, LP | NEWPORT BEACH | CA | APC CREDIT OPPORTUNITIES, LP | | 07/22/2026 | | 55,800,374 | | | | 52.740 |
| 000000-00-0 | ALTAS PARTNERS HOLDINGS III LP | TORONTO | CAN | ALTAS CORPORATION | | 05/06/2022 | 3 | | 168,951 | | 25,397,358 | 2.490 |
| 000000-00-0 | APOLLO INFRASTRUCTURE OPPS FUND II, L.P. | NEW YORK | NY | APOLLO | | 09/30/2021 | | | (843,299) | | 21,817,308 | 2.950 |
| 000000-00-0 | APOLLO INFRASTRUCTURE OPPORTUNITIES FUND III, LP | WILMINGTON | DE | APOLLO INFRASTRUCTURE OPPORTUNITIES FUND III, LP | | 12/20/2024 | | | 1,354,510 | | 14,098,309 | 1.040 |
| 000000-00-0 | ARCLIGHT INFRASTRUCTURE PARTNERS FUND VIII-A, L.P. | BOSTON | MA | ARCLIGHT INFRASTRUCTURE PARTNERS FUND VIII-A, L.P. | | 10/29/2025 | | | (9,489,055) | | 47,718,194 | 15.220 |
| 000000-00-0 | ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P. | LOS ANGELES | CA | ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P. | | 06/30/2023 | | | 671,060 | | 18,388,230 | 3.210 |
| 000000-00-0 | ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P. | LOS ANGELES | CA | ARES CIP MANAGEMENT | | 08/03/2020 | | | 645,298 | | 5,095,322 | 3.600 |
| 000000-00-0 | ARES SECONDARIES INFRASTRUCTURE SOLUTIONS III, LP | WILMINGTON | DE | ARES SECONDARIES INFRASTRUCTURE SOLUTIONS III, LP | | 12/31/2024 | | | (3,340,893) | | 93,340,893 | 3.500 |
| 000000-00-0 | ARLINGTON CAPITAL PARTNERS VI, LP | CHEVY CHASE | MD | ARLINGTON CAPITAL GROUP VI, L.L.C. | | 04/29/2022 | 3 | | 491,798 | | 4,829,856 | 1.310 |
| 000000-00-0 | ARLINGTON CAPITAL PARTNERS VII, L.P. | WILMINGTON | DE | ARLINGTON CAPITAL PARTNERS VII, L.P. | | 07/25/2025 | 3 | | 837,824 | | 74,700,073 | 1.500 |
| 000000-00-0 | ASF IX B LP | EDINBURGH | GBR | ASF IX B LP | | 02/14/2025 | 3 | | 374,253 | | 9,869,456 | 0.310 |
| 000000-00-0 | ASF TOWER II CO-INVEST B LP (Project Tower; Ardian) | ST HELIER | GBR | ASF TOWER II CO-INVEST B LP (Project Tower; Ardian) | | 05/24/2023 | 3 | | 227,027 | | 9,026,717 | 8.110 |
| 000000-00-0 | BANNER RIDGE SECONDARY FUND VI (T), LP | NEWARK | DE | BANNER RIDGE SECONDARY FUND VI (T), LP | | 06/10/2025 | 3 | | 9,268,349 | | 79,889,361 | 5.320 |
| 000000-00-0 | BERTRAM CAPITAL V LP | FOSTER CITY | CA | BERTRAM CAPITAL V LP | | 01/19/2023 | 3 | | 6,306,695 | | 21,933,499 | 5.640 |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS (GLOBAL) VII, LP | TORONTO | CAN | BIRCH HILL EQUITY PARTNERS (GLOBAL) VII, LP | | 04/03/2025 | 3 | | 371,054 | | 72,065,477 | 4.100 |
| 000000-00-0 | BLACKSTONE INFRASTRUCTURE PARTNERS EUROPE (CYM) L.P. | NEW YORK | NY | BLACKSTONE INFRASTRUCTURE PARTNERS EUROPE (CYM) L.P. | | 06/30/2026 | | | 18,838,782 | | 21,161,218 | 10.410 |
| 000000-00-0 | BRENTWOOD ASSOCIATES PRIVATE EQUITY VI LP | LOS ANGELES | CA | BRENTWOOD ASSOCIATES PRIVATE EQUITY VI LP | | 09/30/2026 | 3 | 23,354,450 | | | 4,536,268 | 1.530 |
| 000000-00-0 | BRIGHTSTAR CAPITAL PARTNERS FUND I L.P. | NEW YORK | NY | BRIGHTSTAR CAPITAL PARTNERS FUND I L.P. | | 09/30/2026 | 3 | 4,749,323 | | | 7,156,175 | 3.380 |
| 000000-00-0 | BROOKFIELD CAPITAL PARTNERS VI LP | NEW YORK | NY | BROOKFIELD CAPITAL PARTNERS VI GP LLC | | 08/01/2022 | 3 | | 2,680,558 | | 16,619,343 | 0.510 |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE FUND V-B, L.P. | NEW YORK | NY | BROOKFIELD INFRASTRUCTURE FUND V GP LLC | | 09/30/2022 | | | 5,806,952 | | 12,624,364 | 0.180 |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE STRUCTURED SOLUTIONS-B, LP | WILMINGTON | DE | BROOKFIELD INFRASTRUCTURE STRUCTURED SOLUTIONS-B, LP | | 12/13/2024 | | | 1,410,009 | | 24,523,942 | 15.700 |
| 000000-00-0 | CAPVEST EQUITY PARTNERS IV | LONDON | GBR | CAPVEST PARTNERS LLP | | 06/29/2018 | 3 | | 188,247 | | 11,752,192 | 5.940 |
| 000000-00-0 | CCOF TIGER CO-INVEST AGGREGATOR A, L.P. (Trucordia; Carlyle) | WILMINGTON | DE | CCOF TIGER CO-INVEST AGGREGATOR A, L.P. (Trucordia; Carlyle) | | 05/28/2025 | 3 | | 38,757 | | | 5.060 |
| 000000-00-0 | CIM INFRASTRUCTURE FUND III, LP | LOS ANGELES | CA | CIM INFRASTRUCTURE FUND III, LP | | 04/29/2024 | | | 93,750 | | 9,094,613 | 3.940 |
| 000000-00-0 | CLEARVIEW CAPITAL FUND V, L.P. | STAMFORD | CT | CLEARVIEW CAPITAL FUND V GP | | 02/16/2022 | 3 | | 90,720 | | 14,087,564 | 7.570 |
| 000000-00-0 | CLIMATE ADAPTIVE INFRASTRUCTURE FUND II LP | MILL VALLEY | CA | CLIMATE ADAPTIVE INFRASTRUCTURE FUND II LP | | 12/23/2025 | | | 4,021,074 | | 20,978,926 | 15.000 |
| 000000-00-0 | CRESTLINE OPPORTUNITY FUND III LLC | FORT WORTH | TX | CRESTLINE OPPORTUNITY FUND III LLC | | 09/01/2026 | 3 | 5,189,874 | | | 1,768,368 | 5.180 |
| 000000-00-0 | CRESTLINE OPPORTUNITY FUND V ONSHORE T/STE, L.P. | FORT WORTH | TX | CRESTLINE OPPORTUNITY V GP LLC | | 06/01/2022 | 3 | | 6,820,810 | | 15,246,297 | 2.700 |
| 000000-00-0 | DC TRIDENT HOLDINGS I | BOCA RATON | FL | DC TRIDENT HOLDINGS GP | | 04/01/2022 | | | 71,267 | | | 0.920 |
| 000000-00-0 | DIGITAL ECONOMY REAL ESTATE PARTNERS DATA CENTER FUND I-A LP | WILMINGTON | DE | DIGITAL ECONOMY REAL ESTATE PARTNERS DATA CENTER FUND I-A LP | | 05/29/2026 | | | 2,595,251 | | 11,369,998 | 5.520 |
| 000000-00-0 | DIGITALBRIDGE PARTNERS II, LP | BOCA RATON | FL | DIGITAL COLONY II GP, LLC | | 12/17/2021 | | | 1,556,422 | | 2,760,624 | 0.600 |
| 000000-00-0 | FIC II, LP | HOUSTON | TX | FIC II, LP | | 08/14/2026 | | 9,016,874 | | | 13,774,463 | 6.600 |
| 000000-00-0 | FIC SOLITUDE CO-INVEST, LP | HOUSTON | TX | FIC SOLITUDE CO-INVEST, LP | | 08/14/2026 | | 3,128,889 | | | 24,371,111 | 17.460 |
| 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 | | | 607,665 | | 19,373,341 | 2.400 |
| 000000-00-0 | GREENBRIAR EQUITY FUND VI LP | GREENWICH | CT | GREENBRIAR HOLDINGS VI LLC | | 10/17/2022 | 3 | | 9,952,282 | | 4,492,944 | 1.430 |
| 000000-00-0 | HARVEST PARTNERS IX LP | NEW YORK | NY | HARVEST PARTNERS | | 12/17/2021 | 3 | | (511,499) | | 29,371,223 | 1.030 |
| 000000-00-0 | HARVEST PARTNERS STRUCTURED CAPITAL FUND LP | NEW YORK | NY | HARVEST PARTNERS STRUCTURED CAPITAL FUND LP | | 09/30/2026 | 3 | 2,896,319 | | | 3,245,280 | 3.240 |
| 000000-00-0 | HARVEST PARTNERS STRUCTURED CAPITAL FUND | NEW YORK | NY | HARVEST PARTNERS | | 08/07/2015 | 3 | | 9,917 | | 2,596,224 | 2.660 |
| 000000-00-0 | HARVEST PARTNERS VII L.P. | NEW YORK | NY | HARVEST PARTNERS VII L.P. | | 09/30/2026 | 3 | 11,401,374 | | | 1,028,502 | 0.390 |
| 000000-00-0 | HPS STRATEGIC INVESTMENT PARTNERS V LP | NEW YORK | NY | HPS STRATEGIC INVESTMENT PARTNERS V GP LP | | 11/04/2022 | 2 | | 1,547,878 | | 12,462,930 | 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 | 3 | | (45,858) | | 33,132,530 | 2.390 |
| 000000-00-0 | INDUSTRIAL GROWTH PARTNERS VI, L.P. | SAN FRANCISCO | CA | IGP CAPITAL PARTNERS VI, LLC | | 03/31/2022 | 3 | | 470,334 | | 15,657,818 | 3.700 |
| 000000-00-0 | INSIGHT PARTNERS XIII, LP | NEW YORK | NY | INSIGHT PARTNERS XIII, LP | | 09/08/2023 | 3 | | 6,305,409 | | 24,313,618 | 1.180 |
| 000000-00-0 | KAINOS CAPITAL PARTNERS II, LP | DALLAS | TX | KAINOS CAPITAL PARTNERS II, LP | | 09/30/2026 | 3 | 3,761,718 | | | 618,724 | 2.270 |
| 000000-00-0 | KCF CO-INVEST, LLC (AbsoluteCare; Kinderhook - PL) | WILMINGTON | DE | KCF CO-INVEST, LLC (AbsoluteCare; Kinderhook - PL) | | 02/05/2025 | 3 | | 3,545,455 | | 2,590,909 | 13.600 |
| 000000-00-0 | KELSO INVESTMENT ASSOCIATES XI, LP | NEW YORK | NY | KELSO GP IX, L.P. | | 02/18/2022 | 3 | | 1,009,731 | | 22,110,301 | 2.110 |
| 000000-00-0 | KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP | GRAND CAYMAN | CYM | KKR ASSOCIATES INFRASTRUCTURE III | | 05/24/2021 | | | 275,357 | | 6,118,242 | 0.350 |
| 000000-00-0 | KKR GLOBAL INFRASTRUCTURE INVESTORS V (USD) SCSp | LUXEMBOURG | LUX | KKR GLOBAL INFRASTRUCTURE INVESTORS V (USD) SCSp | | 03/31/2025 | | | (1,032,726) | | 40,295,731 | 0.360 |

# 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 |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | NEW YORK | NY | LEXINGTON PARTNERS | | 11/10/2008 | 3 | | 36,891 | | 11,464,539 | 1.230 |
| 000000-00-0 | LOCUST POINT PRIVATE CREDIT FUND III, LP | RED BANK | NJ | LCP GP III, LLC | | 09/30/2022 | 2 | | (884,619) | | 15,808,620 | 6.740 |
| 000000-00-0 | LOCUST POINT PRIVATE CREDIT FUND LP | MIAMI | FL | LOCUST POINT PRIVATE CREDIT FUND LP | | 09/30/2026 | 2 | 2,391,217 | | | | 5.430 |
| 000000-00-0 | MANULIFE INFRASTRUCTURE FUND III, LP | BOSTON | MA | MANULIFE INFRASTRUCTURE FUND III, LP | | 10/03/2023 | | | 3,886,246 | | 36,080,268 | 1.390 |
| 000000-00-0 | MARTIS PARTNERS IV, LP | WASHINGTON | DC | MARTIS PARTNERS IV GP, LLC | | 03/31/2022 | 3 | | 1,477,843 | | 15,441,927 | 5.780 |
| 000000-00-0 | MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P. | BAAR | CHE | MONTANA CAPITAL PARTNERS AG | | 03/07/2018 | 3 | | 327,597 | | 3,781,001 | 3.680 |
| 000000-00-0 | MCP OPPORTUNITY SECONDARY PROGRAM V, L.P. | BAAR | CHE | MONTANA CAPITAL PARTNERS AG | | 08/06/2020 | 3 | | (744,514) | | 12,597,317 | 3.330 |
| 000000-00-0 | MERIDIAM INFRASTRUCTURE NORTH AMERICA FUND IV, LP | WASHINGTON | DC | MERIDIAM INFRASTRUCTURE NORTH AMERICA FUND IV, LP | | 06/20/2025 | | | 324,832 | | 14,215,293 | 8.700 |
| 000000-00-0 | NORTHAMPTON CAPITAL PARTNERS LP | NEW YORK | NY | NORTHAMPTON CAPITAL PARTNERS LP | | 12/20/2024 | | | 5,409,646 | | 30,159,217 | 6.500 |
| 000000-00-0 | NORTHAMPTON STAR PARNTERS LP | NEW YORK | NY | NORTHAMPTON STAR PARNTERS LP | | 08/14/2026 | | 5,800,000 | | | 19,200,000 | 50.000 |
| 000000-00-0 | NOVA INFRASTRUCTURE FUND I, LP | NEW YORK | NY | NOVA INFRASTRUCTURE GP I, L.P. | | 04/27/2022 | | | 1,062,634 | | 2,591,251 | 12.120 |
| 000000-00-0 | NOVA INFRASTRUCTURE FUND II, LP | WILMINGTON | DE | NOVA INFRASTRUCTURE FUND II, LP | | 11/27/2024 | | | 111,589 | | 30,398,569 | 5.270 |
| 000000-00-0 | ONE EQUITY PARTNERS IX, LP | TORONTO | CAN | ONE EQUITY PARTNERS IX, LP | | 12/05/2024 | 3 | | 13,778,119 | | 3,578,986 | 13.280 |
| 000000-00-0 | PARTNERS GROUP DIRECT INFRASTRUCTURE IV (USD) A, L.P. | NEW YORK | NY | PARTNERS GROUP DIRECT INFRASTRUCTURE IV (USD) A, L.P. | | 01/07/2026 | | | 2,000,000 | | 38,445,218 | 5.170 |
| 000000-00-0 | PMH II SPV MARIGOLD, LP (Project Marigold; BlackRock) | GEORGE TOWN | CYM | PMH II SPV MARIGOLD, LP (Project Marigold; BlackRock) | | 05/06/2025 | 3 | | 2,500,000 | | 12,626,269 | 4.720 |
| 000000-00-0 | PW F4 A FEEDER, LP | NEW YORK | NY | PW F4 A FEEDER, LP | | 07/31/2025 | | | 6,581,897 | | 18,109,013 | 7.400 |
| 000000-00-0 | RIVERSIDE MICRO CAP FUND V L.P. | NEW YORK | NY | RIVERSIDE MICRO CAP FUND V L.P. | | 09/30/2026 | 3 | 21,719,450 | | | 2,612,461 | 1.830 |
| 000000-00-0 | RIVERSIDE MICRO-CAP FUND VI, LP | NEW YORK | NY | RMCF VI GP, LLC | | 03/31/2022 | 3 | | 160,685 | | 13,339,121 | 1.600 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS VII, LP | NEW YORK | NY | SENTINEL MANAGING COMPANY VII, INC | | 07/14/2022 | 3 | | 2,870,423 | | 25,113,635 | 1.430 |
| 000000-00-0 | SPC RECEIVABLES HOLDINGS III, LLC (LendingPoint; Sound Point) | NEW YORK | NY | SPC RECEIVABLES HOLDINGS III, LLC (LendingPoint; Sound Point) | | 09/30/2026 | 2 | 5,401,963 | | | 3,828,699 | 23.860 |
| 000000-00-0 | STEPSTONE SECONDARY OPPORTUNITIES FUND V, LP | NEW YORK | NY | STEPSTONE GROUP LP | | 05/18/2022 | 3 | | (1,391,158) | | 27,447,642 | 1.050 |
| 000000-00-0 | STONEPEAK INFRASTRUCTURE FUND IV LP | NEW YORK | NY | STONEPEAK ASSOCIATES IV LLC | | 12/10/2021 | | | 262,074 | | 22,456,154 | 0.530 |
| 000000-00-0 | STRATEGIC PARTNERS INFRASTRUCTURE IV LP | WILMINGTON | DE | STRATEGIC PARTNERS INFRASTRUCTURE IV LP | | 06/11/2025 | | | 7,158,548 | | 85,143,109 | 2.450 |
| 000000-00-0 | TAILWATER ENERGY PARTNERS II | DALLAS | TX | TAILWATER CAPITAL | | 12/05/2014 | 3 | | 11,448 | | 695,689 | 1.159 |
| 000000-00-0 | TIGER INFRASTRUCTURE PARTNERS FUND IV LP | NEW YORK | NY | TIGER INFRASTRUCTURE PARTNERS FUND IV LP | | 05/06/2025 | | | 3,045,791 | | 11,884,019 | 2.620 |
| 000000-00-0 | TIGER INFRASTRUCTURE PARTNERS FUND PL LP | NEW YORK | NY | TIGER INFRASTRUCTURE PARTNERS FUND PL LP | | 08/01/2024 | | | 48,863 | | 1,987,200 | 18.520 |
| 000000-00-0 | TZP CAPITAL PARTNERS III L.P. | NEW YORK | NY | TZP CAPITAL PARTNERS III L.P. | | 09/30/2026 | 3 | 14,043,366 | | | | 2.630 |
| 000000-00-0 | WIND POINT PARTNERS X-A LP | CHICAGO | IL | WIND POINT X ADVISORS, LLC | | 10/21/2022 | 3 | | 71,020 | | 5,006,864 | 2.900 |
| 000000-00-0 | WIND POINT PARTNERS XI-A, LP | CHICAGO | IL | WIND POINT PARTNERS XI-A, LP | | 02/04/2026 | 3 | | 13,553,783 | | 61,446,217 | 4.210 |
| 000000-00-0 | WINDROSE HEALTH INVESTORS IV L.P. (FORMERLY MTS HEALTH INVESTORS IV, L.P.) | NEW YORK | NY | WINDROSE HEALTH INVESTORS IV L.P. (FORMERLY MTS HEALTH INVESTORS IV, L.P.) | | 09/30/2026 | 3 | 9,808,889 | | | 1,047,042 | 4.440 |
| 000000-00-0 | WINDROSE HEALTH INVESTORS VII, LP | NEW YORK | NY | WINDROSE HEALTH INVESTORS VII, LP | | 08/18/2025 | 3 | | 2,603,440 | | 26,257,766 | 9.400 |
| 000000-00-0 | YUKON CAPITAL PARTNERS II | MINNEAPOLIS | MN | YUKON CAPITAL PARTNERS | | 09/12/2014 | 2 | | 321,902 | | 722,403 | 4.920 |
| 000000-00-0 | YUKON CAPITAL PARTNERS III LP | MINNEAPOLIS | MN | YUKON CAPITAL PARTNERS III LP | | 09/30/2026 | 3 | 3,787,593 | | | 2,760,731 | 3.570 |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | | 182,251,673 | 145,942,581 | | 1,501,244,176 | XXX |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND III | NEWPORT BEACH | CA | INTERNALLY FORMED | | 10/17/2017 | 2 | | 58,468 | | 24,155,858 | 74.370 |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND IV | NEWPORT BEACH | CA | INTERNALLY FORMED | | 02/28/2019 | 2 | | 836,900 | | 85,029,653 | 84.520 |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND V | NEWPORT BEACH | CA | INTERNALLY FORMED | | 05/26/2021 | 2 | | 740,849 | | 136,326,256 | 88.940 |
| 000000-00-0 | PACIFIC PRIVATE CREDIT OPPORTUNITIES FUND II LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 09/04/2024 | 3 | | 14,801,452 | | 1,252,371,591 | 99.950 |
| 000000-00-0 | PACIFIC PRIVATE EQUITY FUND II-A LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 10/01/2023 | 3 | | 210,487,669 | | 951,117,510 | 99.970 |
| 000000-00-0 | PACIFIC PRIVATE EQUITY OPPS FUND III | NEWPORT BEACH | CA | INTERNALLY FORMED | | 10/17/2017 | 3 | | 94,470 | | 54,724,281 | 79.770 |
| 000000-00-0 | PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND VI LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 03/22/2024 | 3 | | 12,945,992 | | 317,702,796 | 71.403 |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND II, LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 06/28/2018 | 3 | | 12,780 | | 1,088,625 | 35.710 |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND III, LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 06/21/2019 | 3 | | 8,908 | | 1,750,756 | 30.610 |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND IV, LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 12/22/2020 | 3 | | 41,469 | | 6,113,084 | 23.080 |
| 000000-00-0 | PPFA CREDIT OPPORTUNITIES FUND I LP | NEWPORT BEACH | CA | INTERNALLY FORMED | | 07/31/2020 | 2 | | 1,771 | | 3,217,900 | 9.660 |
| 2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated | | | | | | | | | 240,030,728 | | 2,833,598,310 | XXX |
| 000000-00-0 | ARES INDUSTRIAL REAL ESTATE FUND LP | LOS ANGELES | CA | ARES INDUSTRIAL REAL ESTATE FUND LP | | 12/31/2025 | | | 191,519 | | | 0.630 |
| 000000-00-0 | BLACKSTONE PROPERTY PARTNERS L.P. | NEW YORK | NY | BLACKSTONE PROPERTY ASSOCIATES L.P. | | 06/30/2022 | | | 92,602 | | | 0.870 |
| 000000-00-0 | NORTHPOINT INDUSTRIAL FUND VII, LP | KANSAS CITY | MO | NORTHPOINT INDUSTRIAL FUND VII, LP | | 02/27/2026 | | | 11,250,000 | | 13,750,000 | 3.940 |
| 000000-00-0 | PEARLMARK EQUITY PARTNERS II-PL, LP | CHICAGO | IL | PEARLMARK EQUITY PARTNERS II-PL, LP | | 03/17/2023 | | | 4,503,744 | | 12,341,252 | 45.000 |
| 2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | | | 16,037,865 | | 26,091,252 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | IMPACT MORTGAGE OPPORTUNITIES FUND | SAN FRANCISCO | CA | IMPACT COMMUNITY CAPITAL, LLC | | 01/31/2021 | | | 10,859 | | | 35.360 |
| 000000-00-0 | AFFINIUS CREDIT PARTNERS IV LP | NEW YORK | NY | AFFINIUS CREDIT PARTNERS IV LP | | 06/12/2026 | | | 20,473,826 | | | 23.100 |
| 000000-00-0 | AFFINIUS TACTICAL PARTNERS IV LP | WILMINGTON | DE | AFFINIUS TACTICAL PARTNERS IV LP | | 07/03/2025 | | | 6,201,842 | | 179,690,345 | 11.860 |
| 000000-00-0 | BLACKROCK GLOBAL CRE DEBT FUND C8 LP | WILMINGTON | DE | BLACKROCK GLOBAL CRE DEBT FUND C8 LP | | 05/07/2025 | | | 45,000,000 | | 232,789,916 | 98.500 |
| 000000-00-0 | BROOKFIELD REAL ESTATE FINANCE FUND VI | NEW YORK | NY | BROOKFIELD RE FINANCE FUND VI GP | | 12/31/2021 | | | 632,560 | | 126,793,186 | 4.980 |
| 000000-00-0 | GREEN CITIES DEBT FUND I, LP | PORTLAND | OR | GREEN CITIES DEBT FUND I, LP | | 04/17/2025 | | | 11,018,700 | | 41,220,723 | 99.000 |
| 000000-00-0 | NUVEEN US STRATEGIC DEBT FUND, LP | WILMINGTON | DE | NUVEEN US STRATEGIC DEBT FUND, LP | | 04/17/2025 | | | 18,427,803 | | 82,620,860 | 30.800 |
| 000000-00-0 | PEARLMARK MEZZANINE REALTY PARTNERS VI-PL, LP | CHICAGO | IL | PEARLMARK MEZZANINE REALTY PARTNERS VI-PL, LP | | 11/01/2024 | | | 4,908,499 | | 68,212,132 | 34.210 |
| 000000-00-0 | PRIME FINANCE SHORT DURATION 9, LP | WILMINGTON | DE | PRIME FINANCE SHORT DURATION 9, LP | | 09/17/2025 | | | 92,475,000 | | 46,361,917 | 19.730 |
| 000000-00-0 | SLG OPPORTUNISTIC DEBT FUND LP | WILMINGTON | DE | SLG OPPORTUNISTIC DEBT FUND LP | | 05/29/2025 | | | 2,096,991 | | 48,869,688 | 8.580 |
| 2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated | | | | | | | | | 201,246,080 | | 826,558,767 | XXX |
| 000000-00-0 | PACIFIC ASSET HOLDING, LLC | NEWPORT BEACH | CA | PACIFIC ASSET HOLDING, LLC | | 12/31/1997 | | | 1,387,297,281 | | | 100.000 |
| 2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated | | | | | | | | | 1,387,297,281 | | | XXX |
| 64952G-AQ-1 | NEW YORK LIFE GLBL SUB 14 4.450% 05/15/69 | NEW YORK | NY | GOLDMAN SACHS & CO | 1.D FE | 07/28/2026 | | 5,082,116 | | | | 0.000 |
| 64952G-AF-5 | NEW YORK LIFE GLBL SUB 144A 6.750% 11/15/39 | NEW YORK | NY | GOLDMAN SACHS & CO | 1.D FE | 07/28/2026 | | 5,024,304 | | | | 0.000 |
| 668138-AG-5 | NORTHWESTERN MUTUAL LIFE SUB 144A 6.050% 06/30/56 | MILWAUKEE | WI | J P MORGAN SECURITIES INC | 1.D FE | 07/01/2026 | | 491,538 | | | | 0.000 |
| 668138-AF-7 | NORTHWESTERN MUTUAL LIFE SUB 144A 6.170% 05/29/55 | MILWAUKEE | WI | J P MORGAN SECURITIES INC | 1.D FE | 07/01/2026 | | 163,990 | | | | 0.000 |
| 878091-BD-8 | Teachers Insurance and Annuity SUB 144A 4.900% 09/15/44 | NEW YORK | NY | FIRST TENNESSEE FINANCE SECS | 1.D FE | 07/01/2026 | | 123,544 | | | | 0.000 |
| G0149U-AC-2 | AL RAJHI TIER 1 SUKUK PERP JR SUB SER EMTN 6.150% 12/31/99 | RIYADH | SAU | CITIGROUP SECURITIES INC | 2.C | 07/20/2026 | | 5,010,000 | | | | 0.000 |
| 05964H-BH-7 | BANCO SANTANDER PERP JR SUB 8.000% 12/31/99 | BOADILLA DEL MONTE | ESP | MORGAN STANLEY & CAPITAL SVCS | 3.A FE | 07/01/2026 | | 366,523 | | | | 0.000 |
| 219868-CM-6 | CORPORACION ANDINA DE FOMENTO PERP JR SUB 144A 6.750% 12/31/99 | CARACAS | VEN | HSBC SECURITIES USA INC | 1.E FE | 07/15/2026 | | 10,100,425 | | | | 0.000 |
| M4289F-TE-6 | FIRST ABU DHABI BANK PJS PERP JR SUB 5.875% 12/31/99 | ABU DHABI | ARE | CITIGROUP SECURITIES INC | 2.C | 05/28/2026 | | 11,375,961 | 20,810,500 | | | 0.000 |
| 539439-BF-5 | LLOYDS TSB BANK GROUP PLC PERP JR SUB 6.625% 12/31/99 | LONDON | GBR | BARCLAYS CAPITAL INC | 2.C FE | 07/01/2026 | | 408,044 | | | | 0.000 |
| 902613-BF-4 | UBS Group AG PERP JR SUB 144A 9.250% 12/31/99 | ZURICH | CHE | UBS SECURITIES LLC | 2.C FE | 07/01/2026 | | 172,093 | | | | 0.000 |
| 902613-BW-7 | UBS Group AG PERP JR SUB SER 144 144A 7.000% 12/31/99 | ZURICH | CHE | UBS SECURITIES LLC | 2.C FE | 07/01/2026 | | 394,653 | | | | 0.000 |
| 2799999. Surplus notes - unaffiliated | | | | | | | | 38,713,191 | 20,810,500 | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 2899999. Surplus notes - affiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 2999999. Capital notes - unaffiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3099999. Capital notes - affiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3199999. Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - unaffiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3299999. Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - affiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3399999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - unaffiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3599999. Collateral loans - reported by collateral that secures the loan - backed by residual tranches or interests - unaffiliated | | | | | | | | | | | | XXX |
| | | | | | | | | | | | | 0.000 |
| 3699999. Collateral loans - reported by collateral that secures the loan - backed by residual tranches or interests - affiliated | | | | | | | | | | | | XXX |
| 000000-00-0 | R4 HOUSING PARTNERS XXVI LP | NEW YORK | NY | R4 HOUSING PARTNERS XXVI LP | | 07/01/2026 | | 75,000,000 | | | | 16.230 |
| 4899999. Qualifying federal tax credit investments - unaffiliated | | | | | | | | 75,000,000 | | | | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 053332-9L-8 | AUTOZONE INC WCFN 053332A@1 - AUTOZONE SVC1 0.000% 12/31/49 | MEMPHIS | TN | DIRECT PLACEMENT | 2.B | 04/13/2023 | | | 18,070,324 | | 129,128,628 | 0.000 |
| 000000-00-0 | AUTOZONE INC WCFN 053332A@1 AUTOZONE TRUIST #1 0.000% 12/31/49 | MEMPHIS | TN | DIRECT PLACEMENT | 2.B | 04/16/2025 | | | 15,564,274 | | 132,379,743 | 0.000 |
| 191216-9D-4 | COCA-COLA CO WCFN 1912169D4 - COCO COLA SVC AGT 0.000% 12/31/49 | ATLANTA | GA | DIRECT PLACEMENT | 1.E | 10/23/2024 | | | 35,155,866 | | 59,377,031 | 0.000 |
| 231021-D*-4 | CUMMINS INC WCFN 231021D*4-CUMMINS SCV AGMT #1 0.000% 12/31/49 | COLUMBUS | OH | DIRECT PLACEMENT | 1.F | 01/18/2024 | | | 13,907,978 | | 65,280,264 | 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 | | | 23,823,414 | | 224,564,593 | 0.000 |
| 000000-00-0 | EATON CORP WCFN 278058G@5 EATON SCV AGMT #2 0.000% 12/31/49 | BEACHWOOD | OH | DIRECT PLACEMENT | 1.G FE | 02/28/2024 | | | 182,935,657 | | 599,795 | 0.000 |
| 68555C-LW-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/30/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/20/2026 | | | 1,081,331 | | | 0.000 |
| 68555C-NR-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/25/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/22/2026 | | 36,166 | | | | 0.000 |
| 68555C-LL-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/20/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 748,146 | | | 0.000 |
| 68555C-MV-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/29/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 658,157 | | | 0.000 |
| 68555C-LR-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/25/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/29/2026 | | 298,458 | 646,458 | | | 0.000 |
| 68555C-NS-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/26/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/06/2026 | | 207,082 | 532,153 | | | 0.000 |
| 68555C-NL-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/20/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/22/2026 | | 1,148,887 | 4,378,584 | | | 0.000 |
| 68555C-ND-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/13/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 1,399,315 | | | 0.000 |
| 68555C-PH-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/17/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/24/2026 | | 382,658 | 166,899 | | | 0.000 |
| 68555C-RE-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/14/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/24/2026 | | 99,216 | | | | 0.000 |
| 68555C-K9-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/09/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/14/2026 | | 2,970,720 | | | | 0.000 |
| 68555C-N8-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/08/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/16/2026 | | 101,227 | 403,087 | | | 0.000 |
| 68555C-R2-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/02/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 63,148 | 120,317 | | | 0.000 |
| 68555C-KS-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/26/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 03/31/2026 | | | 862,666 | | | 0.000 |
| 68555C-PG-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/16/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 54,690 | | | | 0.000 |
| 68555C-RG-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/16/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/29/2026 | | 134,676 | | | | 0.000 |
| 68555C-RN-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/22/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/29/2026 | | 171,310 | | | | 0.000 |
| 68555C-NV-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/29/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/15/2026 | | 285,437 | 38,758 | | | 0.000 |
| 68555C-RK-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/19/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 191,724 | 138,551 | | | 0.000 |
| 68555C-P2-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/02/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/18/2026 | | 88,097 | 140,531 | | | 0.000 |
| 68555C-MA-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/10/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/23/2026 | | | 673,843 | | | 0.000 |
| 68555C-UK-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/19/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/24/2026 | | 22,074 | | | | 0.000 |
| 68555C-NE-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/14/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/22/2026 | | 140,697 | 417,225 | | | 0.000 |
| 68555C-QF-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/15/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 110,605 | 118,321 | | | 0.000 |
| 68555C-RW-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/30/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/24/2026 | | 17,043 | | | | 0.000 |
| 68555C-LQ-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/24/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/30/2026 | | | 1,218,408 | | | 0.000 |
| 68555C-MH-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/17/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/23/2026 | | | 232,866 | | | 0.000 |
| 68555C-KD-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/13/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 12/12/2025 | | | 392,705 | | | 0.000 |
| 68555C-N6-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/06/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/16/2026 | | 363,823 | | | | 0.000 |
| 68555C-NC-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/12/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 310,060 | 1,416,127 | | | 0.000 |
| 68555C-P9-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/09/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 931,244 | 727,070 | | | 0.000 |
| 68555C-LH-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/17/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 215,171 | | | 0.000 |
| 68555C-SU-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/28/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/14/2026 | | 217,993 | | | | 0.000 |
| 68555C-R7-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/07/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 143,927 | | | | 0.000 |
| 68555C-MB-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/11/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/23/2026 | | | 550,684 | | | 0.000 |
| 68555C-QS-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/26/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 87,644 | | | | 0.000 |
| 68555C-N7-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/07/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 2,546,542 | | | 0.000 |
| 68555C-QH-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/17/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/24/2026 | | 287,481 | 432,307 | | | 0.000 |
| 68555C-QN-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/22/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/26/2026 | | 179,123 | | | | 0.000 |
| 68555C-QB-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/11/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/15/2026 | | 577,796 | 313,439 | | | 0.000 |
| 68555C-RU-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/28/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 144,542 | | | | 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 |
| 68555C-MW-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/30/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/11/2026 | | | 1,111,675 | | | 0.000 |
| 68555C-QK-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/19/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/24/2026 | | 194,645 | 181,535 | | | 0.000 |
| 68555C-Q9-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/09/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/14/2026 | | 231,839 | 2,608,199 | | | 0.000 |
| 68555C-Q5-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/05/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 55,207 | 153,545 | | | 0.000 |
| 68555C-RS-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/26/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/24/2026 | | 81,996 | | | | 0.000 |
| 68555C-QX-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/31/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 70,820 | 252,640 | | | 0.000 |
| 68555C-Q1-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/01/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 90,153 | 124,063 | | | 0.000 |
| 68555C-NT-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/27/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/22/2026 | | 258,610 | | | | 0.000 |
| 68555C-MJ-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/18/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/20/2026 | | 25,886 | 137,940 | | | 0.000 |
| 68555C-M1-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/01/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/09/2026 | | | 2,837,522 | | | 0.000 |
| 68555C-PB-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/11/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/24/2026 | | 357,186 | | | | 0.000 |
| 68555C-NB-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/11/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/18/2026 | | 91,843 | | | | 0.000 |
| 68555C-LA-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/10/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/13/2026 | | | 144,047 | | | 0.000 |
| 68555C-KF-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/15/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/01/2026 | | | 236,637 | | | 0.000 |
| 68555C-N4-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/04/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/11/2026 | | | 25,329 | | | 0.000 |
| 68555C-NU-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/28/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/04/2026 | | 1,230,337 | 671,421 | | | 0.000 |
| 68555C-JG-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/16/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 12/29/2025 | | | 1,053,369 | | | 0.000 |
| 68555C-PP-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/23/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 77,188 | 1,819,232 | | | 0.000 |
| 68555C-L2-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/02/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/06/2026 | | 39,276 | | | | 0.000 |
| 68555C-KT-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/27/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 12/29/2025 | | | 1,261,101 | | | 0.000 |
| 68555C-M7-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/07/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/18/2026 | | | 2,352,986 | | | 0.000 |
| 68555C-NM-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/21/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/03/2026 | | 407,648 | 681,172 | | | 0.000 |
| 68555C-KV-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/29/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/15/2026 | | | 298,621 | | | 0.000 |
| 68555C-MF-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/15/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/18/2026 | | | 1,422,286 | | | 0.000 |
| 68555C-M8-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/08/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/11/2026 | | | 587,310 | | | 0.000 |
| 68555C-QP-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/23/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/24/2026 | | 778,076 | | | | 0.000 |
| 68555C-PC-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/12/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 139,422 | 169,333 | | | 0.000 |
| 68555C-MP-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/23/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 384,010 | | | 0.000 |
| 68555C-MG-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/16/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/23/2026 | | | 473,658 | | | 0.000 |
| 68555C-SH-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/17/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/14/2026 | | 334,937 | | | | 0.000 |
| 68555C-KM-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/21/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 168,400 | | | 0.000 |
| 68555C-NN-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/22/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/28/2026 | | 129,567 | 223,321 | | | 0.000 |
| 68555C-LK-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/19/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 482,902 | | | 0.000 |
| 68555C-M4-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/04/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/06/2026 | | 83,656 | 287,135 | | | 0.000 |
| 68555C-S4-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 05/04/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/14/2026 | | 54,017 | | | | 0.000 |
| 68555C-KU-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/28/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/11/2026 | | | 331,169 | | | 0.000 |
| 68555C-MN-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/22/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/02/2026 | | | 59,428 | | | 0.000 |
| 68555C-QW-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/30/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/04/2026 | | 168,905 | | | | 0.000 |
| 68555C-P4-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/04/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 203,903 | 116,245 | | | 0.000 |
| 68555C-M3-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/03/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/09/2026 | | | 612,745 | | | 0.000 |
| 68555C-LD-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/13/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/28/2026 | | 66,528 | 40,998 | | | 0.000 |
| 68555C-KP-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/23/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/01/2026 | | | 289,585 | | | 0.000 |
| 68555C-ME-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/14/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/20/2026 | | | 2,880,207 | | | 0.000 |
| 68555C-MM-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/21/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/08/2026 | | 62,822 | | | | 0.000 |
| 68555C-RM-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/21/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/24/2026 | | 87,275 | | | | 0.000 |
| 68555C-Q4-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/04/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 167,882 | 277,921 | | | 0.000 |
| 68555C-RP-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/23/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/29/2026 | | 271,957 | | | | 0.000 |
| 68555C-NK-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/19/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/22/2026 | | 118,791 | 90,765 | | | 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 |
| 68555C-Q8-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/08/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 147,947 | | | | 0.000 |
| 68555C-QG-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/16/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/26/2026 | | 65,077 | 1,542,837 | | | 0.000 |
| 68555C-Q2-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/02/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/02/2026 | | 72,169 | 1,450,340 | | | 0.000 |
| 68555C-RL-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 04/20/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 106,005 | | | | 0.000 |
| 68555C-PJ-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/18/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/26/2026 | | 99,885 | | | | 0.000 |
| 68555C-KK-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/19/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 06/22/2026 | | | 1,611,208 | | | 0.000 |
| 68555C-N5-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/05/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 04/27/2026 | | | 3,007,074 | | | 0.000 |
| 68555C-K1-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/01/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 12/12/2025 | | | 1,273,739 | | | 0.000 |
| 68555C-MU-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/28/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/08/2026 | | 193,700 | 1,859,574 | | | 0.000 |
| 68555C-LT-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/27/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/18/2026 | | | 2,480,698 | | | 0.000 |
| 68555C-PK-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/19/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 114,692 | | | | 0.000 |
| 68555C-QV-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/29/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/04/2026 | | 86,118 | | | | 0.000 |
| 68555C-LJ-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/18/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/27/2026 | | | 426,078 | | | 0.000 |
| 68555C-LP-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/23/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/29/2026 | | 105,125 | 301,602 | | | 0.000 |
| 68555C-M2-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/02/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/06/2026 | | 160,370 | | | | 0.000 |
| 68555C-LG-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/16/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/28/2026 | | 299,102 | 1,685,808 | | | 0.000 |
| 68555C-L6-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 11/06/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/29/2026 | | 219,044 | | | | 0.000 |
| 68555C-M9-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 12/09/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 05/18/2026 | | | 1,025,324 | | | 0.000 |
| 68555C-KW-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/30/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/06/2026 | | 307,147 | 154,246 | | | 0.000 |
| 68555C-P3-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/03/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/10/2026 | | 541,881 | | | | 0.000 |
| 68555C-QA-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/10/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 08/13/2026 | | 117,974 | 1,360,303 | | | 0.000 |
| 68555C-NF-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 01/15/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/02/2026 | | 10,407 | 422,840 | | | 0.000 |
| 68555C-K8-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 10/08/26 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 12/10/2025 | | 42,177 | | | | 0.000 |
| 68555C-PA-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 02/10/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 07/20/2026 | | 193,534 | 350,428 | | | 0.000 |
| 68555C-QR-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 03/25/27 | MINNEAPOLIS | MN | DEUTSCHE BANK TRUST AMERICAS | 2.B | 09/29/2026 | | 668,732 | | | | 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 | | | 8,844,127 | | 5,172,821 | 0.000 |
| 438516-9A-6 | HONEYWELL INTERNATIONAL WCFN 438516C*5 - HONEYWELL AGMT 2 0.000% 12/31/49 | CHARLOTTE | NC | DIRECT PLACEMENT | 1.F FE | 07/12/2023 | | | 83,067,524 | | 6,446,599 | 0.000 |
| 478375-A*-9 | JOHNSON CONTROLS INTL WCFN 478375A*9 - JOHNSON CONTROLS 1 0.000% 12/31/49 | MILWAUKEE | WI | DIRECT PLACEMENT | 2.B | 12/18/2024 | | | 29,188,562 | | 4,171,104 | 0.000 |
| 548661-E#-0 | LOWES COMPANIES INC WCFN 548661E#0 - LOWES COMPANIES 1 0.000% 12/31/49 | MOORESVILLE | NC | DIRECT PLACEMENT | 2.A | 11/13/2023 | | | 90,919,139 | | 881,326 | 0.000 |
| 60925*-AA-4 | MONDELEZ GLOBAL WCFN 60925*AA4-MONDELEZ GLB SVC #1 0.000% 12/31/49 | CHICAGO | IL | DIRECT PLACEMENT | 2.C | 04/02/2026 | | | 30,960,344 | | 68,537,838 | 0.000 |
| 67103H-A*-8 | O'REILLY AUTO SVC WCFN 67103HA*8 - O'REILLY AUTO SVC1 0.000% 12/31/49 | SPRINGFIELD | MO | DIRECT PLACEMENT | 2.B FE | 09/25/2025 | | | 15,347,265 | | 69,927,801 | 0.000 |
| 000000-00-0 | PEPSICO INC WCFN DISC NT SER 8 0.000% 12/31/49 | ATLANTA | GA | DIRECT PLACEMENT | 1.E | 02/28/2024 | | | 10,801,078 | | 489,142,128 | 0.000 |
| 06055H-A*-4 | PFIZER INC WCFN 06055HA*4-PFIZER INC SVC AGMT1 0.000% 12/31/49 | CHARLOTTE | NC | DIRECT PLACEMENT | 1.F | 08/28/2023 | | | 4,513,523 | | 70,446,889 | 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 | | | 32,920,452 | | 141,692,073 | 0.000 |
| 000000-00-0 | UPS INC WCFN PERP TL DISC NT SER 5 0.000% 12/31/49 | ATLANTA | GA | DIRECT PLACEMENT | 1.F | 01/30/2024 | | | 98,329,165 | | 1,016,792 | 0.000 |
| 5499999. Working capital finance investment - unaffiliated | | | | | | | | 19,156,829 | 758,761,081 | | 1,468,765,425 | XXX |
| 000000-00-0 | APC ASSET DEVELOPMENT I, LP | NEWPOER BEACH | CA | APC ASSET DEVELOPMENT I, LP | | 12/01/2023 | | | 13,338,933 | | 40,491,405 | 99.920 |
| 000000-00-0 | APC ASSET DEVELOPMENT II LP | NEWPORT BEACH | CA | APC ASSET DEVELOPMENT II LP | | 12/01/2023 | | | (4,996,878) | | 93,891,319 | 99.940 |
| 5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated | | | | | | | | | 8,342,055 | | 134,382,724 | XXX |
| BMS4BL-89-7 | BF BLADE HOLDIN UNITS SER R 6.200% 06/30/56 | Wilmington | DE | DIRECT PLACEMENT | 6. | 07/06/2026 | | 1,944,233 | | | | 0.000 |
| 73758#-AG-2 | Potentia Ludis RESIDUAL 0.000% 01/21/36 | Wilmington | DE | DIRECT PLACEMENT | 6. | 07/28/2026 | | 298,684 | 597,437 | | 1,505,290 | 0.000 |
| 6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated | | | | | | | | 2,242,917 | 597,437 | | 1,505,290 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative 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 |
| 7899999. Total - unaffiliated | | | | | | | | 317,364,611 | 1,151,737,599 | | 3,958,547,634 | XXX |
| 7999999. Total - affiliated | | | | | | | | | 1,627,328,009 | | 2,833,598,310 | XXX |
| 8099999 - Totals | | | | | | | | 317,364,611 | 2,779,065,608 | | 6,792,145,944 | 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 Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0 | AIOF II WOOLLY CO-INVEST, LP | NEW YORK | NY | NORMAL DISTRIBUTION | 10/20/2022 | 09/30/2026 | 8,923,643 | | | | | | | 8,923,643 | 8,923,643 | | | | 235,967 |
| 000000-00-0 | APOLLO INFRASTRUCTURE OPPS FUND II, L.P. | NEW YORK | NY | NORMAL DISTRIBUTION | 09/30/2021 | 09/30/2026 | 4,075,705 | | | | | | | 4,075,705 | 4,075,705 | | | | |
| 000000-00-0 | ARCLIGHT INFRASTRUCTURE PARTNERS FUND VIII-A, L.P. | BOSTON | MA | NORMAL DISTRIBUTION | 10/29/2025 | 09/30/2026 | 2,237,246 | | | | | | | 2,237,246 | 2,237,246 | | | | |
| 000000-00-0 | ARDIAN INFRASTRUCTURE FUND VI B SCS, SICAV-RAIF | ARDIAN INFRASTRUCTURE VI SARL | LUX | NORMAL DISTRIBUTION | 08/07/2025 | 09/30/2026 | 236,552 | | | | | | | 236,552 | 236,552 | | | | |
| 000000-00-0 | ARES CLIMATE INFRASTRUCTURE PARTNERS II, L.P. | LOS ANGELES | CA | NORMAL DISTRIBUTION | 06/30/2023 | 09/30/2026 | 1,907,355 | | | | | | | 1,907,355 | 1,907,355 | | | | |
| 000000-00-0 | ARISTOTLE CAPITAL MANAGEMENT LLC | LOS ANGELES | CA | NORMAL DISTRIBUTION | 04/12/2023 | 09/30/2026 | 1,828,781 | | | | | | | 1,828,781 | 1,828,781 | | | | |
| 000000-00-0 | ASF IX B LP | EDINBURGH | GBR | NORMAL DISTRIBUTION | 02/14/2025 | 09/30/2026 | 374,253 | | | | | | | 374,253 | 374,253 | | | | |
| 000000-00-0 | ASF TOWER II CO-INVEST B LP (Project Tower; Ardian) | ST HELIER | GBR | NORMAL DISTRIBUTION | 05/24/2023 | 09/30/2026 | 437,838 | | | | | | | 437,838 | 437,838 | | | | |
| 000000-00-0 | ASTORG MID-CAP FUND | LUXEMBOURG | LUX | NORMAL DISTRIBUTION | 04/20/2021 | 09/30/2026 | 3,428,007 | | | | | | | 3,428,007 | 3,428,007 | | | | |
| 000000-00-0 | ASTORG PARTNERS VII, L.P. | PARIS | FRA | NORMAL DISTRIBUTION | 12/17/2018 | 09/30/2026 | 5,106,281 | | | | | | | 5,106,281 | 5,106,281 | | | | |
| 000000-00-0 | ASTORG PARTNERS VIII, L.P. | LUXEMBOURG | LUX | NORMAL DISTRIBUTION | 02/01/2022 | 09/30/2026 | 11,312,693 | | | | | | | 11,312,693 | 11,312,693 | | | | |
| 000000-00-0 | BANNER RIDGE SECONDARY FUND V (T) LP | NEW YORK | NY | NORMAL DISTRIBUTION | 02/04/2023 | 09/30/2026 | 1,117,510 | | | | | | | 1,117,510 | 1,117,510 | | | | |
| 000000-00-0 | BERTRAM CAPITAL V LP | FOSTER CITY | CA | NORMAL DISTRIBUTION | 01/19/2023 | 09/30/2026 | 17,915,653 | | | | | | | 17,866,988 | 17,866,988 | | | | |
| 000000-00-0 | BREGAL SAGEMOUNT IV-B, LP | NEW YORK | NY | NORMAL DISTRIBUTION | 05/17/2022 | 09/30/2026 | 1,018,860 | | | | | | | 1,018,860 | 1,018,860 | | | | |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE FUND V-B, L.P. | NEW YORK | NY | NORMAL DISTRIBUTION | 09/30/2022 | 09/30/2026 | 1,428,663 | | | | | | | 1,428,663 | 1,428,663 | | | | |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE STRUCTURED SOLUTIONS-B, LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 12/13/2024 | 09/30/2026 | 258,924 | | | | | | | 258,924 | 258,924 | | | | |
| 000000-00-0 | CARLYLE RENEWABLE AND SUSTAINABLE ENERGY FUND, S.C.Sp. | WASHINGTON | DC | NORMAL DISTRIBUTION | 12/17/2020 | 09/30/2026 | 529,104 | | | | | | | 529,104 | 529,104 | | | | |
| 000000-00-0 | COLLER INTERNATIONAL PARTNERS VI, LP | GEORGE TOWN | CYM | NORMAL DISTRIBUTION | 12/09/2011 | 09/30/2026 | 132,983 | | | | | | | 132,983 | 132,983 | | | | |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES FUND III, LP | EDINBURGH | GBR | NORMAL DISTRIBUTION | 05/09/2014 | 09/30/2026 | 99,771 | | | | | | | 99,771 | 99,771 | | | | |
| 000000-00-0 | EURO CHOICE VII SCS | GENEVE | CHE | NORMAL DISTRIBUTION | 02/28/2019 | 09/30/2026 | 1,168,354 | | | | | | | 1,168,354 | 1,168,354 | | | | |
| 000000-00-0 | ESD MANAGEMENT V | LONDON | GBR | NORMAL DISTRIBUTION | 03/11/2016 | 09/30/2026 | 166,094 | | | | | | | 166,094 | 166,094 | | | | |
| 000000-00-0 | EUROPEAN SECONDARY DEVELOPMENT FUND VI, L.P. | LONDON | GBR | NORMAL DISTRIBUTION | 09/27/2019 | 09/30/2026 | 1,046,309 | | | | | | | 1,046,309 | 1,046,309 | | | | |
| 000000-00-0 | FORTRESS CREDIT OPPORTUNITIES FUND V | NEW YORK | NY | NORMAL DISTRIBUTION | 03/01/2019 | 09/30/2026 | 2,150,377 | | | | | | | 2,150,377 | 2,150,377 | | | | |

# 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 | GLENDOWER CAPITAL STRATEGIC PARTNERSHIP V-1 (NEVELSON), SCSP | LUXEMBOURG | LUX | NORMAL DISTRIBUTION | 10/20/2023 | 09/30/2026 | 358,080 | | | | | | | 358,080 | 358,080 | | | | |
| 000000-00-0 | HARK CAPITAL IV LP | NEW YORK | NY | NORMAL DISTRIBUTION | 02/02/2023 | 09/30/2026 | 228,892 | | | | | | | 228,892 | 228,892 | | | | |
| 000000-00-0 | HARVEST PARTNERS IX LP | NEW YORK | NY | NORMAL DISTRIBUTION | 12/17/2021 | 09/30/2026 | 376,105 | | | | | | | 376,105 | 376,105 | | | | |
| 000000-00-0 | HARVEST PARTNERS STRUCTURED CAPITAL FUND | NEW YORK | NY | NORMAL DISTRIBUTION | 08/07/2015 | 09/30/2026 | 317,244 | | | | | | | 317,244 | 317,244 | | | | |
| 000000-00-0 | HPS STRATEGIC INVESTMENT PARTNERS V LP | NEW YORK | NY | NORMAL DISTRIBUTION | 11/04/2022 | 09/30/2026 | 2,802,681 | | | | | | | 2,802,681 | 2,802,681 | | | | |
| 000000-00-0 | ICG NORTH AMERICAN CREDIT PARTNERS III LP | NEW YORK | NY | NORMAL DISTRIBUTION | 11/10/2022 | 09/30/2026 | 292,614 | | | | | | | 292,614 | 292,614 | | | | |
| 000000-00-0 | INDUSTRIAL GROWTH PARTNERS VI, L.P. | SAN FRANCISCO | CA | NORMAL DISTRIBUTION | 03/31/2022 | 09/30/2026 | 15,553,184 | | | | | | | 15,553,184 | 15,553,184 | | | | |
| 000000-00-0 | KKR GLOBAL INFRASTRUCTURE INVESTORS IV SCSP | GRAND CAYMAN | CYM | NORMAL DISTRIBUTION | 05/24/2021 | 09/30/2026 | 11,141,651 | | | | | | | 11,141,651 | 11,141,651 | | | | |
| 000000-00-0 | KKR GLOBAL INFRASTRUCTURE INVESTORS V (USD) SCSp | LUXEMBOURG | LUX | NORMAL DISTRIBUTION | 03/31/2025 | 09/30/2026 | 65,443 | | | | | | | 65,443 | 65,443 | | | | |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | NEW YORK | NY | NORMAL DISTRIBUTION | 11/10/2008 | 09/30/2026 | 160,436 | | | | | | | 160,436 | 160,436 | | | | |
| 000000-00-0 | MARTIS PARTNERS IV, LP | WASHINGTON | DC | NORMAL DISTRIBUTION | 03/31/2022 | 09/30/2026 | (2,319,966) | | | | | | | (2,319,966) | (2,319,966) | | | | |
| 000000-00-0 | MCP OPPORTUNITY SECONDARY PROGRAM IV, L.P. | BAAR | CHE | NORMAL DISTRIBUTION | 03/07/2018 | 09/30/2026 | 1,403,014 | | | | | | | 1,403,014 | 1,403,014 | | | | |
| 000000-00-0 | MCP OPPORTUNITY SECONDARY PROGRAM V, L.P. | BAAR | CHE | NORMAL DISTRIBUTION | 08/06/2020 | 09/30/2026 | 180,425 | | | | | | | 180,425 | 180,425 | | | | |
| 000000-00-0 | MERIDIAM INFRASTRUCTURE NORTH AMERICA FUND IV, LP | WASHINGTON | DC | NORMAL DISTRIBUTION | 06/20/2025 | 09/30/2026 | 137,563 | | | | | | | 137,563 | 137,563 | | | | |
| 000000-00-0 | MONTAUK TRIGUARD IV | IRVINE | CA | NORMAL DISTRIBUTION | 02/20/2008 | 09/30/2026 | 38,916 | | | | | | | 38,916 | 38,916 | | | | |
| 000000-00-0 | NOVA INFRASTRUCTURE FUND II, LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 11/27/2024 | 09/30/2026 | 2,015 | | | | | | | 2,015 | 2,015 | | | | |
| 000000-00-0 | PINEBRIDGE STRUCTURED CAPITAL III | NEW YORK | NY | NORMAL DISTRIBUTION | 06/12/2015 | 09/30/2026 | 468,750 | | | | | | | 468,750 | 468,750 | | | | |
| 000000-00-0 | ROCKET GLOBAL INNOVATION TRUST (FUND I) | BERTRANGE | LUX | NORMAL DISTRIBUTION | 03/31/2022 | 09/30/2026 | 115,601 | | | | | | | 115,601 | 115,601 | | | | |
| 000000-00-0 | SC MASTER FUND, LLC | ORANGE COUNTY | CA | NORMAL DISTRIBUTION | 12/20/2019 | 09/30/2026 | 2,341,465 | | | | | | | 2,341,465 | 2,341,465 | | | | |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS VII, LP | NEW YORK | NY | NORMAL DISTRIBUTION | 07/14/2022 | 09/30/2026 | 6,166,351 | | | | | | | 6,166,351 | 6,166,351 | | | | |
| 000000-00-0 | TIGER GLOBAL PRIVATE INVESTMENT PARTNERS XV LP | NEW YORK | NY | NORMAL DISTRIBUTION | 03/18/2022 | 09/30/2026 | 687,800 | | | | | | | 687,800 | 687,800 | | | | |
| 000000-00-0 | TIGER INFRASTRUCTURE PARTNERS FUND IV LP | NEW YORK | NY | NORMAL DISTRIBUTION | 05/06/2025 | 09/30/2026 | 34,240 | | | | | | | 34,240 | 34,240 | | | | |
| 000000-00-0 | Z NYLCAP MEZZANINE PARTNERS III | NEW YORK | NY | TERMINATION | 12/31/2010 | 06/24/2026 | 44,526 | | | | | | | | 48,664 | | | | (11,339) |
| 1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated | | | | | | | 107,497,986 | | | | | | | 107,404,795 | 107,453,459 | | | | 224,628 |
| 000000-00-0 | PACIFIC CO-INVEST OPPORTUNITIES FUND II | NEWPORT BEACH | CA | TRANSFER | 05/11/2021 | 09/30/2026 | 209,370,159 | | | | | | | 209,370,160 | 209,370,160 | | | | |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND III | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 10/17/2017 | 09/30/2026 | 47,431,378 | | | | | | | 47,431,378 | 47,431,378 | | | | |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND IV | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 02/28/2019 | 09/30/2026 | 5,150,534 | | | | | | | 5,150,534 | 5,150,534 | | | | |
| 000000-00-0 | PACIFIC PRIVATE CREDIT FUND V | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 05/26/2021 | 09/30/2026 | 15,934,214 | | | | | | | 15,934,214 | 15,934,214 | | | | |
| 000000-00-0 | PACIFIC PRIVATE EQUITY FUND II-A LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 10/01/2023 | 09/30/2026 | 29,489,826 | | | | | | | 29,489,826 | 29,489,826 | | | | |
| 000000-00-0 | PACIFIC PRIVATE EQUITY OPPS FUND II | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 07/01/2016 | 09/30/2026 | 63,316,658 | | | | | | | 63,316,658 | 63,316,658 | | | | |
| 000000-00-0 | PACIFIC PRIVATE EQUITY OPPS FUND III | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 10/17/2017 | 09/30/2026 | 39,458,757 | | | | | | | 39,458,757 | 39,458,757 | | | | |
| 000000-00-0 | PACIFIC PRIVATE EQUITY OPPORTUNITIES FUND VI LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 03/22/2024 | 09/30/2026 | 1,057,056 | | | | | | | 1,057,056 | 1,057,056 | | | | |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND II, LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 06/28/2018 | 09/30/2026 | 1,409,457 | | | | | | | 1,409,457 | 1,409,457 | | | | |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND III, LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 06/21/2019 | 09/30/2026 | 2,162,793 | | | | | | | 2,162,793 | 2,162,793 | | | | |
| 000000-00-0 | PACIFIC PRIVATE FEEDER FUND IV, LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 12/22/2020 | 09/30/2026 | 224,751 | | | | | | | 224,751 | 224,751 | | | | |
| 000000-00-0 | PPFA CREDIT OPPORTUNITIES FUND I LP | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 07/31/2020 | 09/30/2026 | 1,208,718 | | | | | | | 1,208,718 | 1,208,718 | | | | |
| 000000-00-0 | PACIFIC ASSET MANAGEMENT CLO OPPORTUNITIES FUND LP | NEWPORT BEACH | CA | TRANSFER | 05/31/2018 | 09/30/2026 | (20,547,482) | | | | | | | (20,547,482) | (20,547,482) | | | | |
| 2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated | | | | | | | 395,666,819 | | | | | | | 395,666,820 | 395,666,820 | | | | |
| 000000-00-0 | ARES INDUSTRIAL REAL ESTATE FUND LP | LOS ANGELES | CA | NORMAL DISTRIBUTION | 12/31/2025 | 09/30/2026 | 191,519 | | | | | | | 191,519 | 191,519 | | | | |
| 000000-00-0 | AVANATH AFFORDABLE HOUSING RENAISSANCE FUND, LP | IRVINE | CA | NORMAL DISTRIBUTION | 12/31/2022 | 09/30/2026 | 1,066,432 | | | | | | | 1,066,432 | 1,066,432 | | | | |
| 000000-00-0 | BLACKSTONE PROPERTY PARTNERS L.P. | NEW YORK | NY | NORMAL DISTRIBUTION | 06/30/2022 | 09/30/2026 | 92,602 | | | | | | | 92,602 | 92,602 | | | | |
| 000000-00-0 | NORTHPOINT INDUSTRIAL FUND VII, LP | KANSAS CITY | MO | NORMAL DISTRIBUTION | 02/27/2026 | 09/30/2026 | 200,962 | | | | | | | 200,962 | 200,962 | | | | |
| 000000-00-0 | PCCP CREDIT XI, L.P. | LOS ANGELES | CA | NORMAL DISTRIBUTION | 04/17/2026 | 09/30/2026 | 1,827,783 | | | | | | | 1,827,783 | 1,827,783 | | | | |
| 000000-00-0 | SECURITY PROPERTIES MULTIFAMILY FUND VII LLC | SEATTLE | WA | NORMAL DISTRIBUTION | 05/06/2026 | 09/30/2026 | 57,774 | | | | | | | 57,774 | 57,774 | | | | |
| 2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated | | | | | | | 3,437,072 | | | | | | | 3,437,072 | 3,437,072 | | | | |
| 000000-00-0 | IMPACT MORTGAGE OPPORTUNITIES FUND | SAN FRANCISCO | CA | NORMAL DISTRIBUTION | 01/31/2021 | 09/30/2026 | 10,859 | | | | | | | 10,859 | 10,859 | | | | |
| 000000-00-0 | AFFINIUS TACTICAL PARTNERS IV LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 07/03/2025 | 09/30/2026 | 313,367 | | | | | | | 313,367 | 313,367 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | 8 | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | BLACKROCK GLOBAL CRE DEBT FUND C8 LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 05/07/2025 | 09/30/2026 | 1,184,143 | | | | | | | 1,184,143 | 1,184,143 | | | | |
| 000000-00-0 | BLACKROCK US CRE DEBT FUND - C7 LP | NEW YORK | NY | NORMAL DISTRIBUTION | 02/23/2022 | 09/30/2026 | 10,353,375 | | | | | | | 10,353,375 | 10,353,375 | | | | |
| 000000-00-0 | BROOKFIELD REAL ESTATE FINANCE FUND VI | NEW YORK | NY | NORMAL DISTRIBUTION | 12/31/2021 | 09/30/2026 | 14,380,436 | | | | | | | 14,380,436 | 14,380,436 | | | | |
| 000000-00-0 | GREEN CITIES DEBT FUND I, LP | PORTLAND | OR | NORMAL DISTRIBUTION | 04/17/2025 | 09/30/2026 | 310,083 | | | | | | | 310,083 | 310,083 | | | | |
| 000000-00-0 | NUVEEN US STRATEGIC DEBT FUND, LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 04/17/2025 | 09/30/2026 | 8,880,455 | | | | | | | 8,880,455 | 8,880,455 | | | | |
| 000000-00-0 | PEARLMARK MEZZANINE REALTY PARTNERS VI-PL, LP | CHICAGO | IL | NORMAL DISTRIBUTION | 11/01/2024 | 09/30/2026 | 549,537 | | | | | | | 549,537 | 549,537 | | | | |
| 000000-00-0 | SLG OPPORTUNISTIC DEBT FUND LP | WILMINGTON | DE | NORMAL DISTRIBUTION | 05/29/2025 | 09/30/2026 | 388,555 | | | | | | | 388,555 | 388,555 | | | | |
| 2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated | | | | | | | 36,370,810 | | | | | | | 36,370,810 | 36,370,810 | | | | |
| 000000-00-0 | PACIFIC ASSET HOLDING, LLC | NEWPORT BEACH | CA | NORMAL DISTRIBUTION | 12/31/1997 | 09/30/2026 | 459,064,754 | | | | | | | 459,064,754 | 459,064,754 | | | | 72,592,733 |
| 2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated | | | | | | | 459,064,754 | | | | | | | 459,064,754 | 459,064,754 | | | | 72,592,733 |
| 225401-BJ-6 | UBS GROUP AG PERP JR SUB SER 144A 7.125% 12/31/99 | ZURICH | CHE | Redemption 100.0000 | 02/05/2025 | 07/14/2026 | 200,000 | | | | | | | 200,000 | 200,000 | | 670 | 670 | 13,260 |
| 86206@-AA-7 | STONEHENGE CAP FUND NE III LLC SEC 5.500% 07/31/26 | BATON ROUGE | DE | Redemption 100.0000 | 06/26/2020 | 07/31/2026 | 357,293 | | | | | | | 357,293 | 357,293 | | | | |
| 06738E-DC-6 | BARCLAYS BANK PLC PERP JR SUB 7.625% 12/31/99 | LONDON | GBR | Redemption 100.0000 | 06/26/2025 | 07/14/2026 | 200,235 | | (10) | | | (10) | | 200,235 | 200,235 | | 7,845 | 7,845 | 8,896 |
| 2799999. Surplus notes - unaffiliated | | | | | | | 757,528 | | (10) | | | (10) | | 757,528 | 757,528 | | 8,515 | 8,515 | 22,156 |
| | - | | | - | | | | | | | | | | | | | | | |
| 2899999. Surplus notes - affiliated | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 2999999. Capital notes - unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | BCCP SRC DESOTO III, LLC | AUBURN | AL | NORMAL DISTRIBUTION | 10/17/2023 | 09/30/2026 | 558,948 | | | | | | | 558,948 | 558,948 | | | | |
| 000000-00-0 | CHURCHILL STATESIDE SOLAR FUND XXXI, LLC | CLEARWATER | FL | NORMAL DISTRIBUTION | 03/31/2022 | 09/30/2026 | 337,500 | | | | | | | 337,500 | 337,500 | | | | |
| 000000-00-0 | USB RETC FUND 2022-8, LLC | MINNEAPOLIS | MN | NORMAL DISTRIBUTION | 11/17/2022 | 09/30/2026 | 135,277 | | | | | | | 135,277 | 135,277 | | | | |
| 000000-00-0 | Z USB RETC Fund 2020-1, LLC | MINNEAPOLIS | MN | TERMINATED | 03/17/2020 | 05/14/2026 | (5,059,685) | | | | | | | (5,059,685) | (5,059,685) | | | | |
| 4899999. Qualifying federal tax credit investments - unaffiliated | | | | | | | (4,027,960) | | | | | | | (4,027,960) | (4,027,960) | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 4999999. Qualifying federal tax credit investments - affiliated | | | | | | | | | | | | | | | | | | | |
| 053332-9L-8 | AUTOZONE INC WCFN 053332A@1 - AUTOZONE SVC1 0.000% 12/31/49 | MEMPHIS | TN | Redemption 100.0000 | 04/13/2023 | 07/10/2026 | 2,304,419 | | 76,376 | | | 76,376 | | 2,380,795 | 2,380,795 | | | | |
| 000000-00-0 | AUTOZONE INC WCFN 053332A@1 AUTOZONE TRUIST #1 0.000% 12/31/49 | MEMPHIS | TN | Redemption 100.0000 | 04/16/2025 | 09/28/2026 | 10,282,209 | | 301,642 | | | 301,642 | | 10,583,851 | 10,583,851 | | | | |
| 191216-9D-4 | COCA-COLA CO WCFN 1912169D4 - COCO COLA SVC AGT 0.000% 12/31/49 | ATLANTA | GA | Redemption 100.0000 | 10/23/2024 | 09/29/2026 | 14,714,863 | | 174,224 | | | 174,224 | | 14,889,087 | 14,889,087 | | | | |
| 231021-D*-4 | CUMMINS INC WCFN 231021D*4-CUMMINS SCV AGMT #1 0.000% 12/31/49 | COLUMBUS | OH | Redemption 100.0000 | 01/18/2024 | 09/01/2026 | 13,493,301 | | 93,349 | | | 93,349 | | 13,586,650 | 13,586,650 | | | | |
| 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 | 09/25/2026 | 26,440,828 | | 290,079 | | | 290,079 | | 26,730,907 | 26,730,907 | | | | |
| 000000-00-0 | EATON CORP WCFN 278058@85 EATON SCV AGMT #2 0.000% 12/31/49 | BEACHWOOD | OH | Redemption 100.0000 | 02/28/2024 | 09/18/2026 | 104,379,747 | | 1,168,579 | | | 1,168,579 | | 105,548,327 | 105,548,327 | | | | |
| 68555C-GU-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/28/26 | MINNEAPOLIS | MN | Maturity | 10/08/2025 | 07/28/2026 | 1,697,764 | | 47,136 | | | 47,136 | | 1,744,900 | 1,744,900 | | | | |
| 68555C-JU-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/28/26 | MINNEAPOLIS | MN | Maturity | 02/09/2026 | 09/28/2026 | 855,715 | | 13,985 | | | 13,985 | | 869,700 | 869,700 | | | | |
| 68555C-HD-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/13/26 | MINNEAPOLIS | MN | Maturity | 10/15/2025 | 08/13/2026 | 2,010,722 | | 58,478 | | | 58,478 | | 2,069,200 | 2,069,200 | | | | |
| 68555C-HS-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/26/26 | MINNEAPOLIS | MN | Maturity | 03/03/2026 | 08/26/2026 | 1,380,086 | | 23,814 | | | 23,814 | | 1,403,900 | 1,403,900 | | | | |
| 68555C-G8-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/08/26 | MINNEAPOLIS | MN | Maturity | 10/23/2025 | 07/08/2026 | 593,618 | | 13,982 | | | 13,982 | | 607,600 | 607,600 | | | | |
| 68555C-HT-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/27/26 | MINNEAPOLIS | MN | Maturity | 10/29/2025 | 08/27/2026 | 5,662,916 | | 123,784 | | | 123,784 | | 5,786,700 | 5,786,700 | | | | |

# 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 |
| 68555C-J8-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/08/26 | MINNEAPOLIS | MN | Maturity | 11/07/2025 | 09/08/2026 | 1,223,382 | | 27,518 | | | 27,518 | | 1,250,900 | 1,250,900 | | | | |
| 68555C-G9-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/09/26 | MINNEAPOLIS | MN | Maturity | 01/20/2026 | 07/09/2026 | 837,516 | | 18,484 | | | 18,484 | | 856,000 | 856,000 | | | | |
| 68555C-GP-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/23/26 | MINNEAPOLIS | MN | Maturity | 10/06/2025 | 07/23/2026 | 540,186 | | 12,914 | | | 12,914 | | 553,100 | 553,100 | | | | |
| 68555C-JV-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/29/26 | MINNEAPOLIS | MN | Maturity | 12/02/2025 | 09/29/2026 | 3,154,383 | | 66,317 | | | 66,317 | | 3,220,700 | 3,220,700 | | | | |
| 68555C-GA-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/10/26 | MINNEAPOLIS | MN | Maturity | 10/08/2025 | 07/10/2026 | 60,647 | | 1,554 | | | 1,554 | | 62,200 | 62,200 | | | | |
| 68555C-HC-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/12/26 | MINNEAPOLIS | MN | Maturity | 12/02/2025 | 08/12/2026 | 948,085 | | 14,915 | | | 14,915 | | 963,000 | 963,000 | | | | |
| 68555C-JJ-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/18/26 | MINNEAPOLIS | MN | Maturity | 12/10/2025 | 09/18/2026 | 1,141,317 | | 19,383 | | | 19,383 | | 1,160,700 | 1,160,700 | | | | |
| 68555C-GV-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/29/26 | MINNEAPOLIS | MN | Maturity | 02/11/2026 | 07/29/2026 | 516,910 | | 11,190 | | | 11,190 | | 528,100 | 528,100 | | | | |
| 68555C-JA-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/10/26 | MINNEAPOLIS | MN | Maturity | 11/25/2025 | 09/10/2026 | 2,609,510 | | 68,190 | | | 68,190 | | 2,677,700 | 2,677,700 | | | | |
| 68555C-JB-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/11/26 | MINNEAPOLIS | MN | Maturity | 02/26/2026 | 09/11/2026 | 1,158,317 | | 22,383 | | | 22,383 | | 1,180,700 | 1,180,700 | | | | |
| 68555C-JG-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/16/26 | MINNEAPOLIS | MN | Maturity | 12/29/2025 | 09/16/2026 | 2,763,118 | | 47,482 | | | 47,482 | | 2,810,600 | 2,810,600 | | | | |
| 68555C-GW-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/30/26 | MINNEAPOLIS | MN | Maturity | 10/09/2025 | 07/30/2026 | 816,614 | | 19,886 | | | 19,886 | | 836,500 | 836,500 | | | | |
| 68555C-HQ-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/24/26 | MINNEAPOLIS | MN | Maturity | 11/03/2025 | 08/24/2026 | 683,466 | | 17,134 | | | 17,134 | | 700,600 | 700,600 | | | | |
| 68555C-H3-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/03/26 | MINNEAPOLIS | MN | Maturity | 10/14/2025 | 08/03/2026 | 752,145 | | 20,155 | | | 20,155 | | 772,300 | 772,300 | | | | |
| 68555C-JW-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/30/26 | MINNEAPOLIS | MN | Maturity | 04/10/2026 | 09/30/2026 | 1,411,199 | | 26,601 | | | 26,601 | | 1,437,800 | 1,437,800 | | | | |
| 68555C-G2-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/02/26 | MINNEAPOLIS | MN | Maturity | 09/03/2025 | 07/02/2026 | 1,385,689 | | 34,511 | | | 34,511 | | 1,420,200 | 1,420,200 | | | | |
| 68555C-HJ-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/18/26 | MINNEAPOLIS | MN | Maturity | 10/28/2025 | 08/18/2026 | 1,891,156 | | 52,544 | | | 52,544 | | 1,943,700 | 1,943,700 | | | | |
| 68555C-GG-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/16/26 | MINNEAPOLIS | MN | Maturity | 01/26/2026 | 07/16/2026 | 436,747 | | 8,953 | | | 8,953 | | 445,700 | 445,700 | | | | |
| 68555C-G6-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/06/26 | MINNEAPOLIS | MN | Maturity | 10/15/2025 | 07/06/2026 | 484,875 | | 12,025 | | | 12,025 | | 496,900 | 496,900 | | | | |
| 68555C-JN-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/22/26 | MINNEAPOLIS | MN | Maturity | 12/02/2025 | 09/22/2026 | 2,907,377 | | 71,523 | | | 71,523 | | 2,978,900 | 2,978,900 | | | | |
| 68555C-HB-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/11/26 | MINNEAPOLIS | MN | Maturity | 10/22/2025 | 08/11/2026 | 1,946,708 | | 42,092 | | | 42,092 | | 1,988,800 | 1,988,800 | | | | |
| 68555C-HK-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/19/26 | MINNEAPOLIS | MN | Maturity | 02/17/2026 | 08/19/2026 | 414,758 | | 7,042 | | | 7,042 | | 421,800 | 421,800 | | | | |
| 68555C-GX-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/31/26 | MINNEAPOLIS | MN | Maturity | 10/08/2025 | 07/31/2026 | 411,201 | | 11,599 | | | 11,599 | | 422,800 | 422,800 | | | | |
| 68555C-JR-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/25/26 | MINNEAPOLIS | MN | Maturity | 05/29/2026 | 09/25/2026 | 2,944,334 | | 43,666 | | | 43,666 | | 2,988,000 | 2,988,000 | | | | |
| 68555C-GQ-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/24/26 | MINNEAPOLIS | MN | Maturity | 10/23/2025 | 07/24/2026 | 424,255 | | 11,445 | | | 11,445 | | 435,700 | 435,700 | | | | |
| 68555C-GE-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/14/26 | MINNEAPOLIS | MN | Maturity | 10/14/2025 | 07/14/2026 | 2,196,030 | | 43,770 | | | 43,770 | | 2,239,800 | 2,239,800 | | | | |
| 68555C-J9-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/09/26 | MINNEAPOLIS | MN | Maturity | 02/17/2026 | 09/09/2026 | 3,979,994 | | 90,606 | | | 90,606 | | 4,070,600 | 4,070,600 | | | | |
| 68555C-GM-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/21/26 | MINNEAPOLIS | MN | Maturity | 09/22/2025 | 07/21/2026 | 4,652,280 | | 101,320 | | | 101,320 | | 4,753,600 | 4,753,600 | | | | |

# 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 |
| 68555C-HL-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/20/26 | MINNEAPOLIS | MN | Maturity | 10/22/2025 | 08/20/2026 | 1,899,491 | | 57,909 | | | 57,909 | | 1,957,400 | 1,957,400 | | | | |
| 68555C-HH-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/17/26 | MINNEAPOLIS | MN | Maturity | 10/22/2025 | 08/17/2026 | 479,504 | | 14,396 | | | 14,396 | | 493,900 | 493,900 | | | | |
| 68555C-JE-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/14/26 | MINNEAPOLIS | MN | Maturity | 11/25/2025 | 09/14/2026 | 582,032 | | 14,168 | | | 14,168 | | 596,200 | 596,200 | | | | |
| 68555C-JQ-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/24/26 | MINNEAPOLIS | MN | Maturity | 01/05/2026 | 09/24/2026 | 194,436 | | 3,564 | | | 3,564 | | 198,000 | 198,000 | | | | |
| 68555C-J2-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/02/26 | MINNEAPOLIS | MN | Maturity | 02/09/2026 | 09/02/2026 | 853,150 | | 20,850 | | | 20,850 | | 874,000 | 874,000 | | | | |
| 68555C-GD-5 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/13/26 | MINNEAPOLIS | MN | Maturity | 09/19/2025 | 07/13/2026 | 1,150,271 | | 29,229 | | | 29,229 | | 1,179,500 | 1,179,500 | | | | |
| 68555C-GN-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/22/26 | MINNEAPOLIS | MN | Maturity | 11/03/2025 | 07/22/2026 | 2,148,070 | | 51,030 | | | 51,030 | | 2,199,100 | 2,199,100 | | | | |
| 68555C-HE-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/14/26 | MINNEAPOLIS | MN | Maturity | 10/16/2025 | 08/14/2026 | 862,017 | | 22,283 | | | 22,283 | | 884,300 | 884,300 | | | | |
| 68555C-J4-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/04/26 | MINNEAPOLIS | MN | Maturity | 02/17/2026 | 09/04/2026 | 1,128,208 | | 18,692 | | | 18,692 | | 1,146,900 | 1,146,900 | | | | |
| 68555C-GL-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/20/26 | MINNEAPOLIS | MN | Maturity | 09/19/2025 | 07/20/2026 | 1,102,115 | | 28,585 | | | 28,585 | | 1,130,700 | 1,130,700 | | | | |
| 68555C-HM-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/21/26 | MINNEAPOLIS | MN | Maturity | 10/23/2025 | 08/21/2026 | 379,748 | | 11,652 | | | 11,652 | | 391,400 | 391,400 | | | | |
| 68555C-J1-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/01/26 | MINNEAPOLIS | MN | Maturity | 12/02/2025 | 09/01/2026 | 4,652,584 | | 102,916 | | | 102,916 | | 4,755,500 | 4,755,500 | | | | |
| 68555C-G1-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/01/26 | MINNEAPOLIS | MN | Maturity | 10/14/2025 | 07/01/2026 | 872,037 | | 15,963 | | | 15,963 | | 888,000 | 888,000 | | | | |
| 68555C-H5-1 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/05/26 | MINNEAPOLIS | MN | Maturity | 11/17/2025 | 08/05/2026 | 1,158,767 | | 28,933 | | | 28,933 | | 1,187,700 | 1,187,700 | | | | |
| 68555C-JM-2 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/21/26 | MINNEAPOLIS | MN | Maturity | 05/26/2026 | 09/21/2026 | 807,672 | | 12,428 | | | 12,428 | | 820,100 | 820,100 | | | | |
| 68555C-HU-6 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/28/26 | MINNEAPOLIS | MN | Maturity | 10/30/2025 | 08/28/2026 | 1,047,766 | | 24,634 | | | 24,634 | | 1,072,400 | 1,072,400 | | | | |
| 68555C-H4-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/04/26 | MINNEAPOLIS | MN | Maturity | 10/06/2025 | 08/04/2026 | 5,565,541 | | 144,359 | | | 144,359 | | 5,709,900 | 5,709,900 | | | | |
| 68555C-GT-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/27/26 | MINNEAPOLIS | MN | Maturity | 10/28/2025 | 07/27/2026 | 3,236,049 | | 58,851 | | | 58,851 | | 3,294,900 | 3,294,900 | | | | |
| 68555C-H7-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/07/26 | MINNEAPOLIS | MN | Maturity | 10/09/2025 | 08/07/2026 | 2,028,399 | | 44,601 | | | 44,601 | | 2,073,000 | 2,073,000 | | | | |
| 68555C-HR-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/25/26 | MINNEAPOLIS | MN | Maturity | 10/22/2025 | 08/25/2026 | 3,253,116 | | 87,584 | | | 87,584 | | 3,340,700 | 3,340,700 | | | | |
| 68555C-G7-8 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/07/26 | MINNEAPOLIS | MN | Maturity | 09/22/2025 | 07/07/2026 | 3,674,416 | | 67,984 | | | 67,984 | | 3,742,400 | 3,742,400 | | | | |
| 68555C-J3-4 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/03/26 | MINNEAPOLIS | MN | Maturity | 11/05/2025 | 09/03/2026 | 3,881,390 | | 71,810 | | | 71,810 | | 3,953,200 | 3,953,200 | | | | |
| 68555C-GF-0 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 07/15/26 | MINNEAPOLIS | MN | Maturity | 10/27/2025 | 07/15/2026 | 3,617,425 | | 66,175 | | | 66,175 | | 3,683,600 | 3,683,600 | | | | |
| 68555C-H6-9 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 08/06/26 | MINNEAPOLIS | MN | Maturity | 10/08/2025 | 08/06/2026 | 644,877 | | 18,523 | | | 18,523 | | 663,400 | 663,400 | | | | |
| 68555C-JF-7 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/15/26 | MINNEAPOLIS | MN | Maturity | 03/23/2026 | 09/15/2026 | 2,484,740 | | 43,460 | | | 43,460 | | 2,528,200 | 2,528,200 | | | | |
| 68555C-JH-3 | GENERAL MILLS WCFI PRIVATE PLACEMENT 0.000% 09/17/26 | MINNEAPOLIS | MN | Maturity | 12/29/2025 | 09/17/2026 | 591,616 | | 10,784 | | | 10,784 | | 602,400 | 602,400 | | | | |
| 68555C-HX-0 | GENERAL MILLS WCFI WCFI DISC NT 4.588% 08/31/26 | MINNEAPOLIS | MN | Maturity | 10/31/2025 | 08/31/2026 | 2,085,952 | | 52,848 | | | 52,848 | | 2,138,800 | 2,138,800 | | | | |
| 68555C-HA-0 | GENERAL MILLS WCFI WCFI DISC NT 4.641% 08/10/26 | MINNEAPOLIS | MN | Maturity | 10/10/2025 | 08/10/2026 | 1,650,030 | | 45,370 | | | 45,370 | | 1,695,400 | 1,695,400 | | | | |

# 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 |
| 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 | 09/18/2026 | 6,182,665 | | 207,755 | | | 207,755 | | 6,390,420 | 6,390,420 | | | | |
| 372460-F*-1 | GENUINE PARTS CO WCFN 372460F*1- GENUINE PARTS SVC3 0.000% 12/31/49 | ATLANTA | GA | Redemption 100.0000 | 01/15/2025 | 09/17/2026 | 3,678,914 | | 144,767 | | | 144,767 | | 3,823,681 | 3,823,681 | | | | |
| 438516-9A-6 | HONEYWELL INTERNATIONAL WCFN 438516C*5 - HONEYWELL AGMT 2 0.000% 12/31/49 | CHARLOTTE | NC | Redemption 100.0000 | 07/12/2023 | 09/29/2026 | 56,131,248 | | 651,066 | | | 651,066 | | 56,782,313 | 56,782,313 | | | | |
| 478375-A*-9 | JOHNSON CONTROLS INTL WCFN 478375A*9 - JOHNSON CONTROLS 1 0.000% 12/31/49 | MILWAUKEE | WI | Redemption 100.0000 | 12/18/2024 | 09/22/2026 | 26,070,510 | | 424,740 | | | 424,740 | | 26,495,250 | 26,495,250 | | | | |
| 548661-E#-0 | LOWES COMPANIES INC WCFN 548661E#0 - LOWES COMPANIES 1 0.000% 12/31/49 | MOORESVILLE | NC | Redemption 100.0000 | 11/13/2023 | 09/30/2026 | 12,455,527 | | 78,891 | | | 78,891 | | 12,534,419 | 12,534,419 | | | | |
| 60925*-AA-4 | MONDELEZ GLOBAL WCFN 60925*AA4-MONDELEZ GLB SVC #1 0.000% 12/31/49 | CHICAGO | IL | Redemption 100.0000 | 04/02/2026 | 09/22/2026 | 9,493,599 | | 140,084 | | | 140,084 | | 9,633,683 | 9,633,683 | | | | |
| 67103H-A*-8 | O'REILLY AUTO SVC WCFN 67103HA*8 - O'REILLY AUTO SVC1 0.000% 12/31/49 | SPRINGFIELD | MO | Redemption 100.0000 | 09/25/2025 | 09/23/2026 | 42,129,201 | | 1,236,968 | | | 1,236,968 | | 43,366,170 | 43,366,170 | | | | |
| 000000-00-0 | PEPSICO INC WCFN DISC NT SER 8 0.000% 12/31/49 | ATLANTA | GA | Redemption 100.0000 | 02/28/2024 | 09/11/2026 | 15,752,140 | | 115,263 | | | 115,263 | | 15,867,403 | 15,867,403 | | | | |
| 06055H-A*-4 | PFIZER INC WCFN 06055HA*4-PFIZER INC SVC AGMT1 0.000% 12/31/49 | CHARLOTTE | NC | Redemption 100.0000 | 08/28/2023 | 09/30/2026 | 52,293,213 | | 374,247 | | | 374,247 | | 52,667,460 | 52,667,460 | | | | |
| 000000-00-0 | THE PROCTER & GAMBLE CO WCFN 742718H*3- PROCTER & GAMBLE #9 0.000% 12/31/49 | CINCINNATI | OH | Redemption 100.0000 | 12/18/2024 | 08/31/2026 | 8,435,954 | | 86,180 | | | 86,180 | | 8,522,134 | 8,522,134 | | | | |
| 5499999. Working capital finance investment - unaffiliated | | | | | | | 511,162,777 | | 7,940,172 | | | 7,940,172 | | 519,102,950 | 519,102,950 | | | | |
| 7899999. Total - unaffiliated | | | | | | | 655,198,213 | | 7,940,162 | | | 7,940,162 | | 663,045,195 | 663,093,859 | | 8,515 | 8,515 | 246,784 |
| 7999999. Total - affiliated | | | | | | | 854,731,573 | | | | | | | 854,731,574 | 854,731,574 | | | | 72,592,733 |
| 8099999 - Totals | | | | | | | 1,509,929,786 | | 7,940,162 | | | 7,940,162 | | 1,517,776,769 | 1,517,825,433 | | 8,515 | 8,515 | 72,839,517 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 912803-FV-0 | STRIP PRINC STRIPS 0.000% 02/15/51 | 07/01/2026 | ASSET-IN-KIND | | 7,133,000 | 25,000,000 | | 1.A |
| 912803-GK-3 | STRIP PRINC STRIPS 0.000% 08/15/52 | 07/01/2026 | ASSET-IN-KIND | | 8,895,322 | 33,470,000 | | 1.A |
| 912803-GS-6 | STRIP PRINC STRIPS 0.000% 05/15/53 | 07/01/2026 | ASSET-IN-KIND | | 7,920,582 | 30,805,000 | | 1.A |
| 912803-GY-3 | STRIP PRINC STRIPS 0.000% 02/15/54 | 07/01/2026 | ASSET-IN-KIND | | 690,700 | 2,770,000 | | 1.A |
| 912803-HD-8 | STRIP PRINC STRIPS 0.000% 08/15/54 | 07/01/2026 | ASSET-IN-KIND | | 7,059,224 | 28,865,000 | | 1.A |
| 912810-RU-4 | US TREASURY NT 2.875% 11/15/46 | 07/01/2026 | ASSET-IN-KIND | | 1,554,603 | 2,140,000 | 7,858 | 1.A |
| 91282C-AV-3 | US TREASURY NOTES 0.875% 11/15/30 | 07/01/2026 | ASSET-IN-KIND | | 4,909,144 | 5,660,000 | 6,325 | 1.A |
| 91282C-GT-2 | US TREASURY NOTES 3.625% 03/31/28 | 09/14/2026 | MORGAN STANLEY BANK NA | | 1,970,859 | 2,000,000 | 33,279 | 1.A |
| 91282C-HT-1 | US TREASURY NOTES 3.875% 08/15/33 | 07/01/2026 | ASSET-IN-KIND | | 3,377,096 | 3,480,000 | 50,662 | 1.A |
| 91282C-JZ-5 | US TREASURY NOTES 4.000% 02/15/34 | 07/01/2026 | ASSET-IN-KIND | | 6,854,250 | 7,030,000 | 105,644 | 1.A |
| 91282C-MM-0 | US TREASURY NOTES 4.625% 02/15/35 | 07/01/2026 | ASSET-IN-KIND | | 8,148,379 | 8,040,000 | 139,701 | 1.A |
| 91282C-NT-4 | US TREASURY NOTES 4.250% 08/15/35 | 07/01/2026 | ASSET-IN-KIND | | 14,529,101 | 14,755,000 | 235,591 | 1.A |
| 91282C-QB-0 | US TREASURY NOTES 3.375% 02/29/28 | 09/01/2026 | MORGAN STANLEY BANK NA | | 986,445 | 1,000,000 | 186 | 1.A |
| 91282C-QQ-7 | US TREASURY NOTES 4.375% 05/15/36 | 07/23/2026 | J P MORGAN SECURITIES INC | | 633,623 | 650,000 | 5,409 | 1.A |
| 91282C-QR-5 | US TREASURY NOTES 3.875% 05/15/29 | 07/31/2026 | TORONTO DOMINION | | 3,926,416 | 4,000,000 | 33,679 | 1.A |
| 91282C-QX-2 | US TREASURY NOTES 4.125% 06/30/31 | 07/09/2026 | J P MORGAN SECURITIES INC | | 49,668 | 50,000 | 56 | 1.A |
| 91282C-QY-0 | US TREASURY NOTES 4.125% 06/30/28 | 07/23/2026 | CITIGROUP GLOBAL MKT INC | | 1,991,719 | 2,000,000 | 5,380 | 1.A |
| 91282C-RH-6 | US TREASURY NOTES 4.125% 08/31/28 | 09/04/2026 | BARCLAYS CAPITAL INC | | 4,976,758 | 5,000,000 | 4,558 | 1.A |
| 91282C-RK-9 | US TREASURY NOTES 4.375% 08/31/31 | 09/16/2026 | BNP PARIBAS SECURITIES CORP | | 293,391 | 300,000 | 616 | 1.A |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 85,900,280 | 177,015,000 | 628,944 | XXX |
| 76116F-AC-1 | RFC PRINCIPAL STRIP AGENCY DEBENTURES 0.000% 04/15/30 | 07/01/2026 | ASSET-IN-KIND | | 65,410,485 | 77,105,000 | | 1.A Z |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC) | | | | | 65,410,485 | 77,105,000 | | XXX |
| 25500V-AD-5 | BARRANQUILLA SR NT SER 144a 144A 7.350% 07/23/31 | 07/16/2026 | J P MORGAN SECURITIES INC | | 25,000,000 | 25,000,000 | | 3.B FE |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | 25,000,000 | 25,000,000 | | XXX |
| 072024-ND-0 | BAY AREA TOLL AUTH CA BRDG REV N.A. 6.263% 04/01/49 | 07/01/2026 | ASSET-IN-KIND | | 586,255 | 565,000 | 8,846 | 1.C FE |
| 13063B-JC-7 | CALIFORNIA ST N.A. 7.600% 11/01/40 | 07/01/2026 | ASSET-IN-KIND | | 1,032,986 | 870,000 | 11,020 | 1.C FE |
| 54438C-PA-4 | LOS ANGELES CA CMNTY CLG DIST N.A. 6.750% 08/01/49 | 07/01/2026 | ASSET-IN-KIND | | 501,363 | 465,000 | 13,078 | 1.B FE |
| 64966S-NK-8 | NEW YORK NY N.A. 5.935% 02/01/55 | 07/01/2026 | ASSET-IN-KIND | | 306,867 | 300,000 | 7,419 | 1.C FE |
| 64966S-VQ-6 | NEW YORK NY N.A. 5.796% 02/01/52 | 07/01/2026 | ASSET-IN-KIND | | 507,055 | 505,000 | 5,529 | 1.C FE |
| 650035-TD-0 | NEW YORK ST URBAN DEV CORP REV N.A. 5.770% 03/15/39 | 07/01/2026 | ASSET-IN-KIND | | 244,322 | 240,000 | 4,077 | 1.B FE |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 3,178,848 | 2,945,000 | 49,969 | XXX |
| 38122N-B5-0 | GOLDEN ST TOBACCO SEC CORP SEC 2.746% 06/01/34 | 07/01/2026 | ASSET-IN-KIND | | 154,571 | 175,000 | 400 | 1.D FE |
| 626207-YF-5 | MUNICIPAL ELEC AUTH GA PROJ J PROJ J 6.637% 04/01/57 | 07/01/2026 | ASSET-IN-KIND | | 130,680 | 123,000 | 2,041 | 1.F FE |
| 64985T-GJ-4 | NEW YORK STATE URBAN DEV CASH/ US GOVT SECURITIES 2.625% 03/15/51 | 07/01/2026 | Tax Free Exchange | | (1,129) | (1,154) | (8) | 1.A |
| 64985T-GK-1 | NEW YORK STATE URBAN DEV N.A. 2.625% 03/15/51 | 07/01/2026 | Tax Free Exchange | | 1,129 | 1,154 | 8 | 1.B FE |
| 66285W-FB-7 | N TX TOLLWAY AUTH REVENUE N.A. 6.718% 01/01/49 | 07/01/2026 | ASSET-IN-KIND | | 267,033 | 245,000 | | 1.D FE |
| 73358W-JA-3 | The Port Authority of New York PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/62 | 07/01/2026 | ASSET-IN-KIND | | 464,569 | 552,000 | 6,152 | 1.D FE |
| 79765R-TL-3 | San Francisco Public Utilities SAN FRANCISCO CALIF CITY & CNT 6.950% 11/01/50 | 07/01/2026 | ASSET-IN-KIND | | 553,672 | 505,000 | 5,850 | 1.D FE |
| 913366-DF-4 | The Regents Of The University UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/49 | 07/01/2026 | ASSET-IN-KIND | | 178,366 | 170,000 | 1,430 | 1.D FE |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 1,748,891 | 1,770,000 | 15,873 | XXX |
| 010392-FM-5 | Alabama Power Company SR NT 3.750% 03/01/45 | 07/01/2026 | ASSET-IN-KIND | | 174,274 | 225,000 | 2,813 | 1.F FE |
| 21881P-AC-8 | CoreWeave IG GP PRIVATE PLACEMENT 5.920% 10/15/31 | 07/01/2026 | DIRECT PLACEMENT | | 5,099,421 | 5,099,421 | | 1.G FE |
| 234667-JL-8 | DALLAS CNTY TX HOSP DIST N.A. 5.621% 08/15/44 | 07/01/2026 | ASSET-IN-KIND | | 681,537 | 680,000 | 14,440 | 1.D FE |
| 24671@-AA-4 | Delfin FLNG 1 P PRIVATE PLACEMENT 7.260% 05/18/51 | 07/01/2026 | DIRECT PLACEMENT | | 9,411,765 | 9,411,765 | | 2.C PL |
| 26889#-AC-1 | EIG Senior Infr ASSET BACKED TRANCHE C 3.728% 06/30/36 | 07/01/2026 | DIRECT PLACEMENT | | 4,155,907 | 4,155,907 | | 3.B Z |
| 29366M-AJ-7 | ENTERGY CORPORATION 1ST MTG 5.750% 01/15/56 | 07/01/2026 | ASSET-IN-KIND | | 108,864 | 110,000 | 3,040 | 1.F FE |
| 38611T-AV-9 | GRAND PARKWAY TRANSPRTN CORP T N.A. 5.184% 10/01/42 | 07/01/2026 | ASSET-IN-KIND | | 415,120 | 415,000 | 5,378 | 1.C FE |
| 44956@-AA-8 | IE US Hardware PRIVATE PLACEMENT 5.960% 12/31/31 | 07/01/2026 | JP MORGAN SECURITIES LLC | | 32,500,000 | 32,500,000 | | 1.F FE |
| 54627R-AP-5 | LOUISIANA ST LOCAL GOVT ENVRNM N.A. 4.475% 08/01/39 | 07/01/2026 | ASSET-IN-KIND | | 223,330 | 235,000 | 4,382 | 1.A Z |
| 575718-AK-7 | MASS INSTITUTE OF TECH SR NT 5.618% 06/01/55 | 07/01/2026 | ASSET-IN-KIND | | 375,147 | 370,000 | 1,732 | 1.A FE |
| 58407@-AA-3 | EDGECORE INTERNET REAL ESTATE CONSTRUCTION TL AS01 04/16/31 | 08/31/2026 | No Broker | | 1,747,478 | 1,747,478 | | 2.B PL |
| 65339K-DX-5 | NEXTERA ENERGY CAPITAL CO GUARNT 5.850% 03/01/56 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,054,275 | 10,500,000 | 296,888 | 2.A FE |
| 677050-AN-6 | OGLETHORPE POWER CORPORATION 1ST MTG 5.050% 10/01/48 | 07/01/2026 | ASSET-IN-KIND | | 466,284 | 525,000 | 6,628 | 2.A FE |
| 68297#-AA-3 | EDGECORE INTERNET REAL ESTATE CONSTRUCTION TL AS02 04/16/31 | 09/29/2026 | No Broker | | 2,947,137 | 2,947,137 | | 2.B PL |
| 693342-AB-3 | PG&E WILDFIRE RECOVERY SR SEC SER A-2 4.263% 06/01/36 | 07/01/2026 | ASSET-IN-KIND | | 253,658 | 265,000 | 941 | 1.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 693342-AJ-6 | PG&E WILDFIRE RECOVERY SR SEC SER A-4 5.212% 12/01/47 | 07/01/2026 | ASSET-IN-KIND | | 296,843 | 315,000 | 1,368 | 1.A FE |
| 749983-AF-9 | RWE FINANCE US LLC CO GUARNT 144A 5.625% 09/22/31 | 09/17/2026 | BANK OF AMERICA NA | | 149,916 | 150,000 | | 2.B FE |
| 79741T-AR-5 | SAN DIEGO CNTY CA WTR AUTH FIN N.A. 6.138% 05/01/49 | 07/01/2026 | ASSET-IN-KIND | | 300,381 | 295,000 | 3,018 | 1.B FE |
| 872660-A*-6 | TEXAS PETROLEUM PRIVATE PLACEMENT 7.131% 11/30/44 | 09/29/2026 | Interest Capitalization | | 944,795 | 944,795 | | 6. * |
| 872660-A*-6 | TEXAS PETROLEUM PRIVATE PLACEMENT 7.131% 11/30/44 | 09/30/2026 | Tax Free Exchange | | 1,012,424 | 1,012,424 | 562 | 6. * |
| 882384-AE-0 | Texas Eastern Transmission, LP SR NT 4.150% 01/15/48 | 07/01/2026 | ASSET-IN-KIND | | 124,962 | 160,000 | 3,062 | 2.A FE |
| 88258M-AB-1 | TEXAS NATURAL GAS SECURITIZTN N.A. 5.169% 04/01/41 | 07/01/2026 | ASSET-IN-KIND | | 336,270 | 335,000 | 4,329 | 1.A Z |
| 882667-AZ-1 | TEXAS ST PRIV ACTIVITY BOND SU PERP N.A. 3.922% 12/31/49 | 07/01/2026 | ASSET-IN-KIND | | 618,345 | 780,000 | 85 | 2.A FE |
| 914886-AA-4 | UNIV SOUTHERN CALIFORNIA SR NT 5.250% 10/01/11 | 07/01/2026 | ASSET-IN-KIND | | 268,559 | 295,000 | 3,872 | 1.C FE |
| BYJJTA-79-0 | Phoenix Tower U SEC SER TL 7.475% 09/30/32 | 09/15/2026 | DIRECT PLACEMENT | | 44,045,044 | 44,045,044 | | 2.C Z |
| G1266#-AH-9 | CLEARPATH ENERGY LOAN SEC 8.000% 03/06/29 | 07/01/2026 | Interest Capitalization | | 302,831 | 302,831 | | 5.A PL |
| G12628-AA-0 | CERRO DOMINADOR INVERSIONE SPA SR SEC 8.750% 12/31/26 | 07/01/2026 | Interest Capitalization | | 1,597,569 | 1,597,569 | | 6. * |
| G3934#-AD-6 | GLOBAL PORTS SEC SER D 6.450% 03/31/33 | 07/01/2026 | DIRECT PLACEMENT | | 20,000,000 | 20,000,000 | | 2.A PL |
| P3001#-AB-8 | CERRO DOMINADOR INVERSIONE SPA SEC 15.000% 07/15/27 | 07/01/2026 | Interest Capitalization | | 788,560 | 788,560 | | 4.C PL |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 139,400,696 | 140,207,931 | 352,538 | XXX |
| PPH61F-TA-0 | IVYREHAB INTERME SUB NT 11.933% 04/21/30 | 09/30/2026 | DIRECT PLACEMENT | | 11,228,571 | 11,228,571 | | 6. * |
| 00108W-AF-7 | AMERICAN ELECTRIC POWER CO SR NT 3.800% 10/01/47 | 07/01/2026 | ASSET-IN-KIND | | 118,661 | 160,000 | 1,520 | 2.B FE |
| 00108W-AJ-9 | AMERICAN ELECTRIC POWER CO SR NT SER G 4.150% 05/01/49 | 07/01/2026 | ASSET-IN-KIND | | 107,022 | 140,000 | 968 | 2.B FE |
| 00108W-AU-4 | AMERICAN ELECTRIC POWER CO SR NT 5.850% 10/15/55 | 07/01/2026 | ASSET-IN-KIND | | 219,814 | 225,000 | 2,779 | 2.A FE |
| 001846-AA-2 | ANGI GROUP LLC CO GUARNT 144A 3.875% 08/15/28 | 07/01/2026 | ASSET-IN-KIND | | 209,375 | 250,000 | 3,660 | 5.A FE |
| 00206R-BK-7 | AT&T CORPORATION SR NT 4.350% 06/15/45 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,527,588 | 9,700,000 | 51,572 | 2.B FE |
| 00206R-DJ-8 | AT&T CORPORATION SR NT 4.500% 03/09/48 | 07/01/2026 | ASSET-IN-KIND | | 115,587 | 145,000 | 2,030 | 2.B FE |
| 00206R-KA-9 | AT&T CORPORATION SR NT 3.650% 06/01/51 | 07/01/2026 | ASSET-IN-KIND | | 226,611 | 335,000 | 1,019 | 2.B FE |
| 00206R-KJ-0 | AT&T CORPORATION SR NT 3.500% 09/15/53 | 07/01/2026 | ASSET-IN-KIND | | 596,940 | 925,000 | 9,533 | 2.B FE |
| 00206R-LJ-9 | AT&T CORPORATION SR NT 3.550% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 1,323,188 | 2,069,000 | 21,627 | 2.B FE |
| 00206R-LV-2 | AT&T CORPORATION SR NT 3.650% 09/15/59 | 07/01/2026 | ASSET-IN-KIND | | 486,019 | 764,000 | 8,211 | 2.B FE |
| 00206R-MN-9 | AT&T CORPORATION SR UNSECURED 3.800% 12/01/57 | 07/01/2026 | ASSET-IN-KIND | | 1,088,859 | 1,642,000 | 5,200 | 2.B FE |
| 00206R-ND-0 | AT&T CORPORATION SR NT 5.550% 11/01/45 | 07/01/2026 | ASSET-IN-KIND | | 735,137 | 785,000 | 7,261 | 2.B FE |
| 00206R-NP-3 | AT&T CORPORATION SR NT 6.200% 10/30/56 | 07/01/2026 | ASSET-IN-KIND | | 1,116,386 | 1,135,000 | 11,924 | 2.B FE |
| 00206R-NQ-1 | AT&T CORPORATION SR NT 6.300% 10/30/66 | 07/01/2026 | ASSET-IN-KIND | | 118,175 | 120,000 | 1,281 | 2.B FE |
| 002824-BH-2 | ABBOTT LABORATORIES SR NT 4.900% 11/30/46 | 07/01/2026 | ASSET-IN-KIND | | 146,432 | 160,000 | 675 | 1.E FE |
| 002824-BV-1 | ABBOTT LABORATORIES SR NT 4.750% 03/15/38 | 07/01/2026 | ASSET-IN-KIND | | 561,951 | 585,000 | 8,645 | 1.E FE |
| 002824-BW-9 | ABBOTT LABORATORIES SR NT 5.500% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 1,108,867 | 1,138,000 | 19,472 | 1.E FE |
| 002824-BX-7 | ABBOTT LABORATORIES SR NT 5.600% 03/15/66 | 07/01/2026 | ASSET-IN-KIND | | 574,831 | 590,000 | 10,279 | 1.E FE |
| 00287Y-AM-1 | ABBVIE INC SR NT 4.400% 11/06/42 | 07/01/2026 | ASSET-IN-KIND | | 114,046 | 130,000 | 874 | 1.G FE |
| 00287Y-AS-8 | ABBVIE INC SR NT 4.700% 05/14/45 | 07/01/2026 | ASSET-IN-KIND | | 391,690 | 438,000 | 2,688 | 1.G FE |
| 00287Y-AW-9 | ABBVIE INC SR NT 4.450% 05/14/46 | 07/01/2026 | ASSET-IN-KIND | | 401,577 | 468,000 | 2,719 | 1.G FE |
| 00287Y-CA-5 | ABBVIE INC SR NT 4.050% 11/21/39 | 07/01/2026 | ASSET-IN-KIND | | 653,582 | 744,000 | 3,348 | 1.G FE |
| 00287Y-CB-3 | ABBVIE INC SR NT 4.250% 11/21/49 | 07/01/2026 | ASSET-IN-KIND | | 578,565 | 710,000 | 3,353 | 1.G FE |
| 00287Y-DA-4 | ABBVIE INC SR NT 4.850% 06/15/44 | 07/01/2026 | ASSET-IN-KIND | | 336,727 | 368,000 | 793 | 1.G FE |
| 00287Y-DX-4 | ABBVIE INC SR NT 5.500% 03/15/64 | 07/01/2026 | ASSET-IN-KIND | | 244,015 | 255,000 | 4,130 | 1.G FE |
| 00287Y-EB-1 | ABBVIE INC SR NT 5.600% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 300,879 | 305,000 | 5,029 | 1.G FE |
| 00287Y-EH-8 | ABBVIE INC SR NT 5.550% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 254,480 | 260,000 | 4,690 | 1.G FE |
| 00287Y-EJ-4 | ABBVIE INC SR NT 5.650% 03/15/66 | 07/01/2026 | ASSET-IN-KIND | | 186,510 | 190,000 | 3,489 | 1.G FE |
| 007903-BL-0 | ADVANCED MICRO DEVICES SR NT 5.000% 08/17/31 | 08/13/2026 | BANK OF AMERICA NA | | 349,724 | 350,000 | | 1.F FE |
| 02079K-AE-7 | ALPHABET INC SR NT 1.900% 08/15/40 | 07/01/2026 | ASSET-IN-KIND | | 102,601 | 155,000 | 1,113 | 1.C FE |
| 02079K-AN-7 | ALPHABET INC SR NT 5.300% 05/15/65 | 07/01/2026 | ASSET-IN-KIND | | 286,877 | 315,000 | 2,133 | 1.C FE |
| 02079K-AZ-0 | ALPHABET INC SR NT 5.350% 11/15/45 | 07/01/2026 | ASSET-IN-KIND | | 1,172,791 | 1,215,000 | 8,306 | 1.C FE |
| 02079K-BA-4 | ALPHABET INC SR NT 5.450% 11/15/55 | 07/01/2026 | ASSET-IN-KIND | | 596,113 | 625,000 | 4,352 | 1.C FE |
| 02079K-BB-2 | ALPHABET INC SR NT 5.700% 11/15/75 | 07/01/2026 | ASSET-IN-KIND | | 215,390 | 225,000 | 1,639 | 1.C FE |
| 02079K-BN-6 | ALPHABET INC SR NT 5.500% 02/15/46 | 07/01/2026 | ASSET-IN-KIND | | 279,272 | 285,000 | 6,009 | 1.C FE |
| 02079K-BP-1 | ALPHABET INC SR NT 5.650% 02/15/56 | 07/01/2026 | ASSET-IN-KIND | | 358,558 | 365,000 | 7,905 | 1.C FE |
| 02079K-CL-9 | ALPHABET INC SR NT 4.500% 08/10/28 | 08/06/2026 | J P MORGAN SECURITIES INC | | 3,495,030 | 3,500,000 | | 1.C FE |
| 02079K-CS-4 | ALPHABET INC SR NT 5.450% 08/15/36 | 08/06/2026 | GOLDMAN SACHS & CO | | 99,466 | 100,000 | | 1.C FE |
| 02209S-AV-5 | ALTRIA GROUP INC CO GUARNT 3.875% 09/16/46 | 07/28/2026 | VARIOUS | | 5,224,420 | 7,205,000 | 102,227 | 2.A FE |
| 023135-BT-2 | AMAZONCOM INC SR NT 2.500% 06/03/50 | 07/01/2026 | ASSET-IN-KIND | | 342,843 | 596,000 | 1,159 | 1.D FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 023135-CB-0 | AMAZONCOM INC SR NT 3.100% 05/12/51 | 07/01/2026 | ASSET-IN-KIND | | 397,280 | 617,000 | 2,603 | 1.D FE |
| 023135-CW-4 | AMAZONCOM INC SR NT 5.450% 11/20/55 | 07/01/2026 | ASSET-IN-KIND | | 391,934 | 418,000 | 2,595 | 1.D FE |
| 023135-CY-0 | AMAZONCOM INC SR NT 5.550% 11/20/65 | 07/01/2026 | ASSET-IN-KIND | | 328,255 | 353,000 | 2,231 | 1.E FE |
| 023135-DG-8 | AMAZONCOM INC SR NT 5.650% 03/13/46 | 07/01/2026 | ASSET-IN-KIND | | 532,424 | 540,000 | 9,153 | 1.E FE |
| 023135-DH-6 | AMAZONCOM INC SR NT 5.800% 03/13/56 | 07/01/2026 | ASSET-IN-KIND | | 1,198,950 | 1,215,000 | 21,141 | 1.E FE |
| 023135-DJ-2 | AMAZONCOM INC SR NT 5.950% 03/13/66 | 07/01/2026 | ASSET-IN-KIND | | 856,419 | 865,000 | 15,440 | 1.E FE |
| 023135-DK-9 | AMAZONCOM INC SR NT 6.050% 03/13/76 | 07/01/2026 | ASSET-IN-KIND | | 123,836 | 125,000 | 2,269 | 1.E FE |
| 023608-AK-8 | AMEREN CORPORATION SR NT 1.750% 03/15/28 | 09/16/2026 | MORGAN STANLEY BANK NA | | 953,560 | 1,000,000 | 97 | 2.B FE |
| 02361D-AT-7 | AMEREN CORPORATION 1ST MTG 4.500% 03/15/49 | 07/01/2026 | ASSET-IN-KIND | | 256,642 | 305,000 | 4,041 | 1.F FE |
| 02361D-AZ-3 | AMEREN CORPORATION 1ST MTG 5.900% 12/01/52 | 07/01/2026 | ASSET-IN-KIND | | 142,262 | 140,000 | 688 | 1.F FE |
| 02361D-BC-3 | AMEREN CORPORATION 1ST MTG 5.625% 03/01/55 | 07/01/2026 | ASSET-IN-KIND | | 215,195 | 220,000 | 4,125 | 1.F FE |
| 02507*-AG-9 | AMERICAN CENTURY COMPANIES INC SR NT SER A 6.300% 08/26/36 | 08/06/2026 | PRUDENTIAL SECURITIES INC | | 12,500,000 | 12,500,000 | | 2.B Z |
| 025676-AQ-0 | AMERICAN NATIONAL GROUP SR NT 6.000% 07/15/35 | 07/01/2026 | ASSET-IN-KIND | | 1,084,125 | 1,090,000 | 30,157 | 2.B FE |
| 03040W-BG-9 | AMERICAN WATER CAPITAL CORP SR NT 5.700% 09/01/55 | 07/01/2026 | ASSET-IN-KIND | | 285,937 | 290,000 | 5,510 | 2.A FE |
| 031162-BE-9 | AMGEN INC SR NT 4.950% 10/01/41 | 07/01/2026 | ASSET-IN-KIND | | 185,974 | 200,000 | 2,475 | 2.A FE |
| 031162-CR-9 | AMGEN INC SR NT 3.150% 02/21/40 | 07/01/2026 | ASSET-IN-KIND | | 277,457 | 357,000 | 4,061 | 2.A FE |
| 031162-DF-4 | AMGEN INC SR NT 4.200% 02/22/52 | 07/01/2026 | ASSET-IN-KIND | | 221,128 | 283,000 | 4,259 | 2.A FE |
| 031162-DS-6 | AMGEN INC SR NT 5.600% 03/02/43 | 07/01/2026 | ASSET-IN-KIND | | 138,779 | 140,000 | 2,592 | 2.A FE |
| 031162-DT-4 | AMGEN INC SR NT 5.650% 03/02/53 | 07/01/2026 | ASSET-IN-KIND | | 188,955 | 195,000 | 3,642 | 2.A FE |
| 031162-DU-1 | AMGEN INC SR NT 5.750% 03/02/63 | 07/01/2026 | ASSET-IN-KIND | | 149,491 | 155,000 | 2,946 | 2.A FE |
| 032095-BB-6 | AMPHENOL CORPORATION SR NT 5.300% 11/15/55 | 07/01/2026 | ASSET-IN-KIND | | 575,675 | 610,000 | 4,131 | 1.G FE |
| 032654-AW-5 | ANALOG DEVICES INC SR NT 2.800% 10/01/41 | 07/01/2026 | ASSET-IN-KIND | | 173,758 | 240,000 | 1,680 | 1.F FE |
| 032654-BJ-3 | ANALOG DEVICES INC SR NT 5.600% 10/01/33 | 09/15/2026 | MORGAN STANLEY BANK NA | | 324,860 | 325,000 | | 1.F FE |
| 032654-BK-0 | ANALOG DEVICES INC SR NT 5.750% 10/01/36 | 09/15/2026 | BARCLAYS CAPITAL INC | | 4,982,500 | 5,000,000 | | 1.F FE |
| 036752-AS-2 | ELEVANCE HEALTH INC SR NT 3.600% 03/15/51 | 07/01/2026 | ASSET-IN-KIND | | 172,681 | 245,000 | 2,597 | 2.A FE |
| 036752-BA-0 | ELEVANCE HEALTH INC SR NT 5.650% 06/15/54 | 07/01/2026 | ASSET-IN-KIND | | 201,228 | 210,000 | 527 | 2.A FE |
| 036752-BE-2 | ELEVANCE HEALTH INC SR NT 5.700% 02/15/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,050,189 | 10,700,000 | 277,843 | 2.A FE |
| 03744#-AB-7 | BOA KEURIG DR NT BONDS 6.375% 05/28/58 | 08/28/2026 | Interest Capitalization | | 115,177 | 115,177 | | 2.C PL |
| 03769M-AC-0 | APOLLO GLOBAL MANAGEMENT CO GUARNT 5.800% 05/21/54 | 07/01/2026 | ASSET-IN-KIND | | 353,258 | 375,000 | 2,417 | 1.F FE |
| 03769M-AE-6 | APOLLO GLOBAL MANAGEMENT CO GUARNT 5.150% 08/12/35 | 07/01/2026 | ASSET-IN-KIND | | 140,773 | 145,000 | 2,883 | 1.F FE |
| 03769M-AG-1 | APOLLO GLOBAL MANAGEMENT CO GUARNT 5.700% 03/30/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,037,683 | 10,100,000 | 190,301 | 1.F FE |
| 037735-CX-3 | APPALACHIAN POWER CO SR NT SER Y 4.500% 03/01/49 | 07/01/2026 | ASSET-IN-KIND | | 106,577 | 130,000 | 1,950 | 2.A FE |
| 037833-AL-4 | APPLE INC SR NT 3.850% 05/04/43 | 07/01/2026 | ASSET-IN-KIND | | 514,681 | 625,000 | 3,810 | 1.B FE |
| 037833-BA-7 | APPLE INC SR NT 3.450% 02/09/45 | 07/01/2026 | ASSET-IN-KIND | | 245,924 | 325,000 | 4,423 | 1.B FE |
| 037833-BX-7 | APPLE INC SR NT 4.650% 02/23/46 | 07/01/2026 | ASSET-IN-KIND | | 276,173 | 310,000 | 5,125 | 1.B FE |
| 037833-CD-0 | APPLE INC SR NT 3.850% 08/04/46 | 07/01/2026 | ASSET-IN-KIND | | 383,439 | 486,000 | 7,640 | 1.B FE |
| 037833-DD-9 | APPLE INC SR NT 3.750% 09/12/47 | 07/01/2026 | ASSET-IN-KIND | | 202,643 | 265,000 | 3,009 | 1.B FE |
| 037833-EE-6 | APPLE INC SR NT 2.375% 02/08/41 | 07/01/2026 | ASSET-IN-KIND | | 246,481 | 350,000 | 3,302 | 1.B FE |
| 03835V-AJ-5 | APTIV PLC SR NT 3.100% 12/01/51 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,026,847 | 16,700,000 | 83,407 | 2.B FE |
| 04316J-AG-4 | ARTHUR J GALLAGHER & CO SR NT 6.750% 02/15/54 | 07/23/2026 | VARIOUS | | 12,558,489 | 11,910,000 | 354,485 | 2.A FE |
| 049463-AG-7 | ATLAS WAREHOUSE LEND SR NT 144A 4.950% 11/15/30 | 07/01/2026 | ASSET-IN-KIND | | 783,274 | 795,000 | 5,028 | 1.G FE |
| 052769-AK-2 | AUTODESK INC SR NT 5.050% 09/15/29 | 09/08/2026 | MORGAN STANLEY BANK NA | | 823,919 | 825,000 | | 2.A Z |
| 053807-BA-0 | AVNET INC SR NT 5.650% 09/01/31 | 08/19/2026 | BANK OF AMERICA NA | | 199,582 | 200,000 | | 2.C FE |
| 054989-AC-2 | BAT CAPITAL CORP CO GUARNT 7.079% 08/02/43 | 07/01/2026 | ASSET-IN-KIND | | 216,585 | 195,000 | 5,713 | 2.A FE |
| 05724B-AQ-2 | BAKER HUGHES INC CO GUARNT 5.850% 06/15/56 | 07/01/2026 | ASSET-IN-KIND | | 796,295 | 810,000 | 2,106 | 1.G FE |
| 06051G-GG-8 | BANK OF AMERICA CORPORATION MTN DTD 0 4.443% 01/20/48 | 07/01/2026 | ASSET-IN-KIND | | 53,415 | 63,000 | 1,252 | 1.G FE |
| 06051G-HU-6 | BANK OF AMERICA CORPORATION SR NT MTN DTD 04/23/19 4.078% 04/23/40 | 07/01/2026 | ASSET-IN-KIND | | 633,259 | 725,000 | 5,585 | 1.E FE |
| 06051G-JE-0 | BANK OF AMERICA CORPORATION SR NT MTN DTD 2.676% 06/19/41 | 07/01/2026 | ASSET-IN-KIND | | 1,583,917 | 2,189,000 | 1,953 | 1.G FE |
| 06051G-JW-0 | BANK OF AMERICA CORPORATION SR NT 3.310% 04/22/42 | 07/01/2026 | ASSET-IN-KIND | | 397,142 | 514,000 | 3,262 | 1.G FE |
| 06051G-LG-2 | BANK OF AMERICA CORPORATION SR NT 5.202% 04/25/29 | 09/17/2026 | NIKKO SECURITIES INTL | | 1,001,570 | 1,000,000 | 20,664 | 1.E FE |
| 06051G-NC-9 | BANK OF AMERICA CORPORATION SUB 5.489% 04/23/37 | 07/28/2026 | VARIOUS | | 15,704,106 | 16,010,000 | 231,313 | 1.G FE |
| 07274E-AL-7 | BAYER US FINANCE LLC CO GUARNT 144A 6.500% 11/21/33 | 07/01/2026 | ASSET-IN-KIND | | 321,717 | 300,000 | 2,167 | 2.B FE |
| 07274E-AM-5 | BAYER US FINANCE LLC CO GUARNT 144A 6.875% 11/21/53 | 07/01/2026 | ASSET-IN-KIND | | 467,196 | 428,000 | 3,269 | 2.B FE |
| 07274E-AQ-6 | BAYER US FINANCE LLC CO GUARNT 144A 6.375% 07/20/56 | 07/15/2026 | BANK OF AMERICA NA | | 14,884,950 | 15,000,000 | | 2.B FE |
| 072863-AJ-2 | BAYLOR SCOTT & WHITE HOL NT SE 2.839% 11/15/50 | 07/01/2026 | ASSET-IN-KIND | | 241,843 | 384,000 | 1,393 | 1.D FE |
| 076912-AA-2 | BEIGNET INVESTOR LLC SR SEC 144A 6.581% 05/30/49 | 07/21/2026 | CITADEL SECURITIES INSTL LLC | | 97,358 | 100,000 | 402 | 1.E FE |
| 084664-BV-2 | BERKSHIRE HATHAWAY INC CO GUARNT 4.300% 05/15/43 | 07/01/2026 | ASSET-IN-KIND | | 268,031 | 305,000 | 1,676 | 1.C FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 084664-CV-1 | BERKSHIRE HATHAWAY INC GUAR 2.850% 10/15/50 | 07/01/2026 | ASSET-IN-KIND | | 305,831 | 485,000 | 2,918 | 1.C FE |
| 084664-DB-4 | BERKSHIRE HATHAWAY INC SR NT 3.850% 03/15/52 | 07/01/2026 | ASSET-IN-KIND | | 304,519 | 404,000 | 4,580 | 1.C FE |
| 08953#-AA-4 | Big Sky Funding SEC SER A2 5.750% 10/31/35 | 07/01/2026 | DIRECT PLACEMENT | | 10,859,407 | 10,859,407 | | 1.G Z |
| 09290D-AC-5 | BLACKROCK FUNDING INC CO GUARNT 5.250% 03/14/54 | 07/01/2026 | ASSET-IN-KIND | | 540,397 | 576,000 | 8,988 | 1.D FE |
| 09290D-AK-7 | BLACKROCK FUNDING INC CO GUARNT 5.350% 01/08/55 | 07/01/2026 | ASSET-IN-KIND | | 218,196 | 230,000 | 5,913 | 1.D FE |
| 092914-AC-4 | BLACKSTONE REG FINANCE CO GUARNT 4.950% 02/15/36 | 07/01/2026 | ASSET-IN-KIND | | 161,781 | 167,000 | 3,123 | 1.E FE |
| 097023-BY-0 | BOEING CO/THE SR NT 3.550% 03/01/38 | 07/01/2026 | ASSET-IN-KIND | | 154,643 | 185,000 | 2,189 | 2.C FE |
| 097023-CQ-6 | BOEING CO/THE SR NT 3.750% 02/01/50 | 07/01/2026 | ASSET-IN-KIND | | 567,373 | 781,000 | 12,203 | 2.C FE |
| 097023-CR-4 | BOEING CO/THE SR NT 3.950% 08/01/59 | 07/01/2026 | ASSET-IN-KIND | | 166,592 | 235,000 | 3,868 | 2.C FE |
| 097023-CV-5 | BOEING CO/THE SR UNSECURED 5.705% 05/01/40 | 07/01/2026 | ASSET-IN-KIND | | 1,601,251 | 1,580,000 | 15,023 | 2.C FE |
| 097023-CW-3 | BOEING CO/THE SR NT 5.805% 05/01/50 | 07/01/2026 | ASSET-IN-KIND | | 1,673,618 | 1,704,000 | 16,486 | 2.C FE |
| 097023-CX-1 | BOEING CO/THE SR NT 5.930% 05/01/60 | 07/01/2026 | ASSET-IN-KIND | | 392,747 | 401,000 | 3,963 | 2.C FE |
| 097023-DT-9 | BOEING CO/THE SR NT 6.858% 05/01/54 | 07/01/2026 | ASSET-IN-KIND | | 212,692 | 190,000 | 2,172 | 2.C FE |
| 097023-DU-6 | BOEING CO/THE SR NT 7.008% 05/01/64 | 07/28/2026 | VARIOUS | | 15,230,799 | 13,815,000 | 235,488 | 2.C FE |
| 110122-CR-7 | BRISTOL MYERS SQUIBB CO SR NT 4.250% 10/26/49 | 07/01/2026 | ASSET-IN-KIND | | 145,625 | 180,000 | 1,381 | 1.F FE |
| 110122-DK-1 | BRISTOL MYERS SQUIBB CO SR NT 4.350% 11/15/47 | 07/01/2026 | ASSET-IN-KIND | | 232,184 | 280,000 | 1,556 | 1.F FE |
| 110122-DW-5 | BRISTOL MYERS SQUIBB CO SR NT 3.700% 03/15/52 | 07/01/2026 | ASSET-IN-KIND | | 182,548 | 250,000 | 2,724 | 1.F FE |
| 11133T-AF-0 | BROADRIDGE FINANCIAL SOL SR NT 5.750% 05/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,045,430 | 5,100,000 | 60,279 | 2.B FE |
| 11135F-BM-2 | BROADCOM CORP SR NT SER VII 3.137% 11/15/35 | 07/21/2026 | Tax Free Exchange | | 6,968,858 | 7,167,000 | 41,219 | 1.G FE |
| 11135F-BN-0 | BROADCOM CORP SR NT SER VII 3.187% 11/15/36 | 07/21/2026 | Tax Free Exchange | | 3,362,719 | 3,451,000 | 20,164 | 1.G FE |
| 11135F-BQ-3 | BROADCOM CORP SR NT 3.187% 11/15/36 | 07/01/2026 | ASSET-IN-KIND | | 261,393 | 313,000 | 1,275 | 1.G FE |
| 11135F-CV-1 | BROADCOM CORP CO GUARNT 3.500% 02/15/41 | 07/01/2026 | ASSET-IN-KIND | | 454,427 | 570,000 | 7,537 | 1.G FE |
| 11135F-DD-0 | BROADCOM CORP SR NT 5.700% 01/15/56 | 07/28/2026 | VARIOUS | | 15,753,970 | 17,310,000 | 55,683 | 1.G FE |
| 114259-AQ-7 | NATIONAL GRID SR NT 14 4.273% 03/15/48 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,045,370 | 6,600,000 | 104,973 | 2.A FE |
| 115236-AN-1 | BROWN & BROWN INC SR NT 6.250% 06/23/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,531,293 | 7,700,000 | 48,125 | 2.C FE |
| 12008R-AS-6 | BUILDERS FIRSTSOURCE INC CO GUARNT 144A 6.375% 03/01/34 | 07/01/2026 | ASSET-IN-KIND | | 307,647 | 305,000 | 6,481 | 3.C FE |
| 12189L-AC-5 | BURLINGTON NORTH SANTA FE SR NT 5.050% 03/01/41 | 07/01/2026 | ASSET-IN-KIND | | 101,363 | 105,000 | 1,768 | 1.F FE |
| 12189L-AK-7 | BURLINGTON NORTH SANTA FE DEB 4.375% 09/01/42 | 07/01/2026 | ASSET-IN-KIND | | 329,453 | 375,000 | 5,469 | 1.F FE |
| 12189L-AN-1 | BURLINGTON NORTH SANTA FE SR NT 4.450% 03/15/43 | 07/01/2026 | ASSET-IN-KIND | | 136,865 | 155,000 | 2,031 | 1.F FE |
| 12189L-AU-5 | BURLINGTON NORTH SANTA FE SR NT 4.550% 09/01/44 | 07/01/2026 | ASSET-IN-KIND | | 175,886 | 200,000 | 3,033 | 1.F FE |
| 12189L-AW-1 | BURLINGTON NORTH SANTA FE SR NT 4.150% 04/01/45 | 07/01/2026 | ASSET-IN-KIND | | 219,028 | 265,000 | 2,749 | 1.F FE |
| 12189L-BH-3 | BURLINGTON NORTH SANTA FE SR NT 2.875% 06/15/52 | 07/01/2026 | ASSET-IN-KIND | | 241,613 | 390,000 | 498 | 1.F FE |
| 12189L-BK-6 | BURLINGTON NORTH SANTA FE SR NT 5.200% 04/15/54 | 07/01/2026 | ASSET-IN-KIND | | 143,642 | 155,000 | 1,702 | 1.F FE |
| 12189L-BL-4 | BURLINGTON NORTH SANTA FE SR NT 5.500% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 174,037 | 180,000 | 2,915 | 1.F FE |
| 12189T-AZ-7 | BURLINGTON NORTH SANTA FE SR NT 6.150% 05/01/37 | 07/01/2026 | ASSET-IN-KIND | | 261,262 | 240,000 | 2,460 | 1.F FE |
| 12513G-BD-0 | CDW HOLDINGS LLC CO GUARNT 4.250% 04/01/28 | 09/15/2026 | MORGAN STANLEY BANK NA | | 491,510 | 500,000 | 9,740 | 2.C FE |
| 12513G-BN-8 | CDW HOLDINGS LLC CO GUARNT 6.100% 01/15/32 | 09/14/2026 | BANK OF AMERICA NA | | 75,000 | 75,000 | | 2.C FE |
| 125523-AK-6 | THE CIGNA GROUP GUARNT 4.900% 12/15/48 | 07/01/2026 | ASSET-IN-KIND | | 135,952 | 155,000 | 338 | 2.A FE |
| 125523-BK-5 | THE CIGNA GROUP GUARNT SER WI 3.875% 10/15/47 | 07/01/2026 | ASSET-IN-KIND | | 195,507 | 256,000 | 2,094 | 2.A FE |
| 125523-CW-8 | THE CIGNA GROUP SR NT 5.600% 02/15/54 | 07/01/2026 | ASSET-IN-KIND | | 148,800 | 155,000 | 3,279 | 2.A FE |
| 125523-DA-5 | THE CIGNA GROUP SR NT 6.000% 01/15/56 | 07/01/2026 | ASSET-IN-KIND | | 202,724 | 200,000 | 5,533 | 2.A FE |
| 12636Y-AK-8 | CRH AMERICA INC CO GUARNT 5.600% 02/09/56 | 07/01/2026 | ASSET-IN-KIND | | 145,829 | 150,000 | 3,313 | 2.A FE |
| 126650-CN-8 | CVS CORPORATION SR NT 5.125% 07/20/45 | 07/01/2026 | ASSET-IN-KIND | | 1,199,555 | 1,329,000 | 30,461 | 2.C FE |
| 126650-CY-4 | CVS CORPORATION SR NT 4.780% 03/25/38 | 07/01/2026 | ASSET-IN-KIND | | 126,440 | 135,000 | 1,721 | 2.C FE |
| 126650-CZ-1 | CVS CORPORATION SR NT 5.050% 03/25/48 | 07/28/2026 | VARIOUS | | 10,894,293 | 12,677,000 | 216,672 | 2.C FE |
| 126650-DK-3 | CVS CORPORATION SR NT 4.125% 04/01/40 | 07/01/2026 | ASSET-IN-KIND | | 198,692 | 234,000 | 2,413 | 2.C FE |
| 134429-BK-4 | CAMPBELL SOUP CO SR NT 3.125% 04/24/50 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,990,692 | 8,400,000 | 69,271 | 2.C FE |
| 14040H-DQ-5 | CAPITAL ONE FINANCIAL CORP SR NT 5.399% 01/30/37 | 07/28/2026 | VARIOUS | | 10,377,719 | 10,655,000 | 281,347 | 2.A FE |
| 14116#-AJ-7 | Carboncount Hol SR NT SER I 6.330% 05/16/46 | 07/01/2026 | MORGAN STANLEY BANK NA | | 10,000,000 | 10,000,000 | | 1.G Z |
| 141781-CG-7 | CARGILL INC SR NT 144A 5.375% 10/23/55 | 07/01/2026 | ASSET-IN-KIND | | 602,901 | 635,000 | 6,447 | 1.F FE |
| 14316J-AA-6 | CARLYLE GROUP INC/THE CO GUARNT 5.050% 09/19/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,040,565 | 5,300,000 | 96,651 | 1.G FE |
| 14448C-AR-5 | CARRIER GLOBAL CORPORATION SR NT 3.377% 04/05/40 | 07/01/2026 | ASSET-IN-KIND | | 324,113 | 405,000 | 3,267 | 2.A FE |
| 15189T-BS-5 | CENTERPOINT ENERGY INC JR SUB 5.950% 04/01/56 | 07/01/2026 | ASSET-IN-KIND | | 209,903 | 210,000 | 3,124 | 2.C FE |
| 161175-BA-1 | CHARTER COMM INC SR SE 6.484% 10/23/45 | 07/01/2026 | ASSET-IN-KIND | | 612,292 | 665,000 | 8,145 | 2.C FE |
| 161175-BM-5 | CHARTER COMM INC SR SE 5.375% 04/01/38 | 07/01/2026 | ASSET-IN-KIND | | 210,196 | 235,000 | 3,158 | 2.C FE |
| 161175-BN-3 | CHARTER COMM INC SR SE 5.750% 04/01/48 | 07/01/2026 | ASSET-IN-KIND | | 427,351 | 505,000 | 7,259 | 2.C FE |
| 161175-BS-2 | CHARTER COMM INC SR SE 5.125% 07/01/49 | 07/01/2026 | ASSET-IN-KIND | | 331,384 | 430,000 | | 2.C FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 161175-CC-6 | CHARTER COMM INC SR SEC 4.400% 12/01/61 | 07/01/2026 | ASSET-IN-KIND | | 230,717 | 358,000 | 1,313 | 2.C FE |
| 161175-CY-8 | CHARTER COMM INC SR SEC 6.050% 02/15/32 | 08/06/2026 | MORGAN STANLEY BANK NA | | 99,839 | 100,000 | | 2.C FE |
| 16411Q-AX-9 | CHENIERE ENERGY PARTNERS CO GUARNT 144A 5.350% 11/30/36 | 07/01/2026 | ASSET-IN-KIND | | 213,491 | 215,000 | 703 | 2.B FE |
| 16411Q-AZ-4 | CHENIERE ENERGY PARTNERS CO GUARNT 144A 6.050% 11/30/56 | 07/01/2026 | ASSET-IN-KIND | | 674,248 | 670,000 | 2,477 | 2.B FE |
| 17275R-BU-5 | CISCO SYSTEMS INC SR NT 5.300% 02/26/54 | 07/01/2026 | ASSET-IN-KIND | | 277,917 | 296,000 | 5,447 | 1.E FE |
| 172967-KR-1 | CITIGROUP INC SUB 4.750% 05/18/46 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,000,200 | 12,000,000 | 112,417 | 2.B FE |
| 172967-LU-3 | CITIGROUP INC SR NT 3.878% 01/24/39 | 07/01/2026 | ASSET-IN-KIND | | 304,014 | 350,000 | 5,919 | 1.G FE |
| 172967-NF-4 | CITIGROUP INC SR NT 2.904% 11/03/42 | 07/01/2026 | ASSET-IN-KIND | | 144,572 | 200,000 | 936 | 1.G FE |
| 172967-PU-9 | CITIGROUP INC SUB 6.020% 01/24/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,973,696 | 4,900,000 | 4,097 | 2.B FE |
| 172967-QN-4 | CITIGROUP INC SR NT 5.266% 09/24/29 | 09/17/2026 | CITIGROUP GLOBAL MKT INC | | 3,600,000 | 3,600,000 | | 1.G FE |
| 17327C-AY-9 | CITIGROUP INC SR NT 5.612% 03/04/56 | 07/01/2026 | ASSET-IN-KIND | | 1,042,330 | 1,070,000 | 19,516 | 1.G FE |
| 186108-CM-6 | CLEVELAND ELECTRIC ILLUM CO SR NT 144A 5.000% 02/15/30 | 08/10/2026 | BANK OF AMERICA NA | | 1,448,565 | 1,450,000 | | 2.A FE |
| 19828B-AA-3 | COLUMBIA PIPELINES OPCO SR NT 144A 5.507% 05/15/36 | 07/01/2026 | ASSET-IN-KIND | | 465,795 | 465,000 | 2,774 | 2.A FE |
| 19828T-AC-0 | COLUMBIA PIPELINES OPCO SR NT 144A 6.544% 11/15/53 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,983,072 | 4,800,000 | 64,567 | 2.A FE |
| 20030N-CC-3 | COMCAST CORPORATION GUARNT 3.969% 11/01/47 | 07/01/2026 | ASSET-IN-KIND | | 171,547 | 240,000 | 1,588 | 1.G FE |
| 20030N-CE-9 | COMCAST CORPORATION CO GUARNT 3.999% 11/01/49 | 07/01/2026 | ASSET-IN-KIND | | 317,193 | 451,000 | 3,006 | 1.G FE |
| 20030N-DL-2 | COMCAST CORPORATION CO GUARNT 2.800% 01/15/51 | 07/01/2026 | ASSET-IN-KIND | | 226,249 | 405,000 | 5,229 | 1.G FE |
| 20030N-DS-7 | COMCAST CORPORATION GUARNT 2.887% 11/01/51 | 07/01/2026 | ASSET-IN-KIND | | 531,605 | 946,000 | 4,552 | 1.G FE |
| 20030N-DU-2 | COMCAST CORPORATION GUARNT 2.937% 11/01/56 | 07/01/2026 | ASSET-IN-KIND | | 768,268 | 1,430,000 | 7,000 | 1.G FE |
| 20030N-DW-8 | COMCAST CORPORATION CO GUARNT 2.987% 11/01/63 | 07/01/2026 | ASSET-IN-KIND | | 312,386 | 607,000 | 3,022 | 1.G FE |
| 20030N-EF-4 | COMCAST CORPORATION CO GUARNT 5.350% 05/15/53 | 07/01/2026 | ASSET-IN-KIND | | 175,794 | 205,000 | 1,401 | 1.G FE |
| 20030N-ET-4 | COMCAST CORPORATION CO GUARNT SER WI 5.168% 01/15/37 | 09/08/2026 | Tax Free Exchange | | 17,341,792 | 17,700,000 | 134,669 | 1.G FE |
| 20268J-AG-8 | CATHOLIC HEALTH INITIATIVES SR SEC 3.910% 10/01/50 | 07/01/2026 | ASSET-IN-KIND | | 129,252 | 175,000 | 1,711 | 1.G FE |
| 202795-JF-8 | COMMONWEALTH EDISON 1ST MTG 3.700% 03/01/45 | 07/01/2026 | ASSET-IN-KIND | | 130,779 | 170,000 | 2,097 | 1.F FE |
| 202795-KD-1 | EXELON CORPORATION 1ST MTG 5.850% 06/01/56 | 07/01/2026 | ASSET-IN-KIND | | 312,222 | 311,000 | 2,375 | 1.F FE |
| 205887-CE-0 | CONAGRA INC SR NT 5.400% 11/01/48 | 07/28/2026 | VARIOUS | | 5,159,252 | 6,040,000 | 79,140 | 2.C FE |
| 20826F-AV-8 | CONOCOPHILLIPS COMPANY CO GUARNT 3.800% 03/15/52 | 07/01/2026 | ASSET-IN-KIND | | 339,576 | 465,000 | 5,203 | 1.F FE |
| 20826F-BG-0 | CONOCOPHILLIPS COMPANY CO GUARNT 5.550% 03/15/54 | 07/01/2026 | ASSET-IN-KIND | | 139,262 | 145,000 | 2,370 | 1.F FE |
| 20826F-BH-8 | CONOCOPHILLIPS COMPANY CO GUARNT 5.700% 09/15/63 | 07/01/2026 | ASSET-IN-KIND | | 253,071 | 262,000 | 4,397 | 1.F FE |
| 20826F-BM-7 | CONOCOPHILLIPS COMPANY CO GUARNT 5.500% 01/15/55 | 07/01/2026 | ASSET-IN-KIND | | 652,976 | 685,000 | 17,372 | 1.F FE |
| 209111-GD-9 | CONSOLIDATED EDISON CO OF NY INC SR NT 6.150% 11/15/52 | 07/01/2026 | ASSET-IN-KIND | | 227,504 | 220,000 | 1,729 | 1.G FE |
| 209111-GN-7 | CONSOLIDATED EDISON CO SR NT 5.500% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 284,322 | 300,000 | 4,858 | 1.G FE |
| 209111-GP-2 | CONSOLIDATED EDISON CO SR NT 5.750% 11/15/55 | 07/01/2026 | ASSET-IN-KIND | | 270,179 | 275,000 | 2,020 | 1.G FE |
| 210385-AU-4 | CONSTELLATION EN GEN LLC SR NT 5.300% 06/01/36 | 07/01/2026 | ASSET-IN-KIND | | 372,525 | 375,000 | 2,595 | 2.A FE |
| 210518-EC-6 | CONSUMERS ENERGY CO 1ST MTG 6.100% 08/15/56 | 07/30/2026 | U.S. BANCORP | | 2,992,530 | 3,000,000 | | 1.E FE |
| 21873S-AK-4 | COREWEAVE INC CO GUARNT SER 144a 144A 9.625% 07/15/32 | 07/16/2026 | VARIOUS | | 166,188 | 175,000 | 1,257 | 4.A FE |
| 22416*-AB-8 | CRA Issuer, LLC ASSET BACKED SER A2II 6.600% 06/28/61 | 07/01/2026 | GUGGENHEIM CAPITAL MARKETS | | 5,376,610 | 5,421,676 | | 2.B Z |
| 22416*-AB-8 | CRA Issuer, LLC ASSET BACKED SER A2II 6.600% 06/28/61 | 07/01/2026 | GUGGENHEIM CAPITAL MARKETS | | 4,486 | 4,524 | | 2.B Z |
| 229917-AA-7 | CUMBERLAND COMB CYCLE GE SR SEC 5.821% 05/15/56 | 07/01/2026 | ASSET-IN-KIND | | 301,180 | 296,000 | 1,675 | 1.C FE |
| 23291K-AJ-4 | DANAHER CORPORATION GUARNT 3.250% 11/15/39 | 07/01/2026 | ASSET-IN-KIND | | 269,836 | 337,000 | 1,399 | 1.G FE |
| 23338V-AZ-9 | DTE ENERGY COMPANY GENL REF MORT 5.850% 05/15/55 | 07/01/2026 | ASSET-IN-KIND | | 168,996 | 167,000 | 1,248 | 1.E FE |
| 23338V-BA-3 | DTE ENERGY COMPANY 1ST MTG SER B 5.550% 03/01/56 | 07/01/2026 | ASSET-IN-KIND | | 169,941 | 175,000 | 3,345 | 1.E FE |
| 24703D-BY-6 | DELL INC CO GUARNT 5.100% 09/15/29 | 09/09/2026 | GOLDMAN SACHS & CO | | 449,789 | 450,000 | | 2.A FE |
| 24703D-BZ-3 | DELL INC CO GUARNT 5.400% 09/15/31 | 09/09/2026 | BARCLAYS CAPITAL INC | | 374,385 | 375,000 | | 2.A FE |
| 25179M-AN-3 | DEVON ENERGY CORPORATION SR NT 4.750% 05/15/42 | 07/01/2026 | ASSET-IN-KIND | | 124,376 | 140,000 | 850 | 2.A FE |
| 25179M-AU-7 | DEVON ENERGY CORPORATION SR NT 5.000% 06/15/45 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,523,796 | 8,600,000 | 52,556 | 2.A FE |
| 253393-AK-8 | DICK'S SPORTING GOODS SR NT 6.200% 09/25/36 | 09/22/2026 | WELLS FARGO BANK N.A. | | 14,977,950 | 15,000,000 | | 2.B FE |
| 254687-FM-3 | WALT DISNEY COMPANY GUARNT 2.750% 09/01/49 | 07/01/2026 | ASSET-IN-KIND | | 488,236 | 790,000 | 7,242 | 1.F FE |
| 254687-FY-7 | WALT DISNEY COMPANY CO GUARNT 3.500% 05/13/40 | 07/01/2026 | ASSET-IN-KIND | | 391,867 | 480,000 | 2,240 | 1.F FE |
| 254687-FZ-4 | WALT DISNEY COMPANY CO GUARNT 3.600% 01/13/51 | 07/01/2026 | ASSET-IN-KIND | | 116,200 | 160,000 | 2,688 | 1.F FE |
| 25746U-DK-2 | DOMINION ENERGY INC SR NT SER 3.300% 04/15/41 | 07/01/2026 | ASSET-IN-KIND | | 292,334 | 385,000 | 2,682 | 2.B FE |
| 260543-CG-6 | DOW CHEMICAL COMPANY SR NT 4.375% 11/15/42 | 07/01/2026 | ASSET-IN-KIND | | 119,423 | 148,000 | 827 | 2.C FE |
| 260543-CV-3 | DOW CHEMICAL COMPANY SR NT 4.800% 05/15/49 | 07/01/2026 | ASSET-IN-KIND | | 103,563 | 130,000 | 797 | 2.C FE |
| 263901-AA-8 | DUKE ENERGY INDIANA 1ST MTG 6.350% 08/15/38 | 07/01/2026 | ASSET-IN-KIND | | 212,008 | 195,000 | 4,678 | 1.F FE |
| 263901-AF-7 | DUKE ENERGY INDIANA 1ST MT 4.900% 07/15/43 | 07/01/2026 | ASSET-IN-KIND | | 146,966 | 160,000 | 3,615 | 1.F FE |
| 26441C-BU-8 | DUKE ENERGY CORPORATION SR NT 5.000% 08/15/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,982,682 | 11,800,000 | 268,778 | 2.B FE |
| 26441C-BW-4 | DUKE ENERGY CORPORATION SR NT 5.000% 12/08/27 | 09/08/2026 | BARCLAYS CAPITAL INC | | 803,008 | 800,000 | 10,111 | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 26442C-AM-6 | DUKE ENERGY CAROLINAS 1ST MTG 4.250% 12/15/41 | 07/01/2026 | ASSET-IN-KIND | | 120,177 | 139,000 | 263 | 1.F FE |
| 26442E-AE-0 | DUKE ENERGY OHIO 1ST MTG 3.700% 06/15/46 | 07/01/2026 | ASSET-IN-KIND | | 151,236 | 200,000 | 329 | 1.F FE |
| 26442E-AK-6 | DUKE ENERGY CORPORATION 1ST MTG 5.650% 04/01/53 | 07/01/2026 | ASSET-IN-KIND | | 102,300 | 105,000 | 1,483 | 1.F FE |
| 26442L-G#-5 | Duke Energy Ken PRIVATE PLACEMENT 6.130% 09/15/38 | 07/01/2026 | KEYBANC CAPITAL MARKETS | | 12,000,000 | 12,000,000 | | 2.A Z |
| 26443T-AA-4 | DUKE ENERGY CORPORATION 1ST MTG 3.750% 05/15/46 | 07/01/2026 | ASSET-IN-KIND | | 220,922 | 290,000 | 1,390 | 1.F FE |
| 26614N-AD-4 | DOWDUPONT INC SR NT SER * 4.725% 11/15/28 | 09/14/2026 | Tax Free Exchange | | 15,122,000 | 15,122,000 | 236,187 | 2.A FE |
| 26853B-AB-4 | EIDP INC SR NT 144A 6.000% 08/15/36 | 09/21/2026 | MORGAN STANLEY BANK NA | | 14,921,700 | 15,000,000 | | 2.A FE |
| 26875P-AW-1 | EOG RESOURCES INC SR NT 5.650% 12/01/54 | 07/01/2026 | ASSET-IN-KIND | | 223,850 | 230,000 | 1,083 | 1.G FE |
| 27636A-AA-0 | EASTERN ENERGY GAS SR NT 5.650% 10/15/54 | 07/28/2026 | VARIOUS | | 5,175,838 | 5,560,000 | 90,048 | 2.A FE |
| 278058-EA-6 | EATON CORPORATION CO GUARNT 5.450% 03/06/56 | 07/01/2026 | ASSET-IN-KIND | | 208,875 | 214,000 | 3,726 | 1.G FE |
| 29273R-AZ-2 | ENERGY TRANSFER OPERATING LP GU 5.950% 10/01/43 | 07/01/2026 | ASSET-IN-KIND | | 347,155 | 355,000 | 5,281 | 2.B FE |
| 29273R-BF-5 | ENERGY TRANSFER OPERATING LP SR NT 5.150% 03/15/45 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,982,256 | 5,700,000 | 109,266 | 2.B FE |
| 29273R-BJ-7 | ENERGY TRANSFER LP SR NT 6.125% 12/15/45 | 07/01/2026 | ASSET-IN-KIND | | 218,046 | 220,000 | 599 | 2.B FE |
| 29273R-BL-2 | ENERGY TRANSFER OPERATING LP SR NT 5.300% 04/15/47 | 07/01/2026 | ASSET-IN-KIND | | 375,854 | 420,000 | 4,699 | 2.B FE |
| 29273V-AW-0 | ENERGY TRANSFER LP SR NT 5.950% 05/15/54 | 07/01/2026 | ASSET-IN-KIND | | 266,515 | 279,000 | 2,121 | 2.B FE |
| 29273V-BL-3 | ENERGY TRANSFER LP SR NT 6.300% 01/15/56 | 07/01/2026 | ASSET-IN-KIND | | 154,994 | 155,000 | 4,177 | 2.B FE |
| 29273V-BM-1 | ENERGY TRANSFER LP JR SUB SER . 6.550% 01/15/57 | 07/06/2026 | J P MORGAN SECURITIES INC | | 100,000 | 100,000 | | 3.A FE |
| 29278N-AE-3 | ENERGY TRANSFER OPERATING LP 3 6.000% 06/15/48 | 07/01/2026 | ASSET-IN-KIND | | 120,956 | 125,000 | 333 | 2.B FE |
| 29279F-AA-7 | ENERGY TRANSFER OPERATING LP GU 6.250% 04/15/49 | 07/01/2026 | ASSET-IN-KIND | | 144,134 | 145,000 | 1,913 | 2.B FE |
| 29364W-BJ-6 | ENTERGY CORPORATION MTG 3.100% 06/15/41 | 07/01/2026 | ASSET-IN-KIND | | 331,606 | 440,000 | 606 | 1.F FE |
| 29365T-AJ-3 | ENTERGY CORPORATION SEC 1st MTG 3.550% 09/30/49 | 07/01/2026 | ASSET-IN-KIND | | 156,801 | 220,000 | 1,974 | 1.G FE |
| 29379V-BA-0 | ENTERPRISE PROD PARTNERS LP SR NT 4.850% 03/15/44 | 07/01/2026 | ASSET-IN-KIND | | 550,314 | 605,000 | 8,640 | 1.G FE |
| 29379V-BU-6 | ENTERPRISE PROD PARTNERS LP GU 4.800% 02/01/49 | 07/01/2026 | ASSET-IN-KIND | | 109,194 | 125,000 | 2,500 | 1.G FE |
| 29379V-CA-9 | ENTERPRISE PROD PARTNERS LP CO GUARNT 3.200% 02/15/52 | 07/01/2026 | ASSET-IN-KIND | | 273,406 | 415,000 | 5,017 | 1.G FE |
| 29670G-AE-2 | ESSENTIAL UTILITIES INC SR NT 3.351% 04/15/50 | 07/01/2026 | ASSET-IN-KIND | | 137,723 | 205,000 | 1,450 | 2.B FE |
| 299808-AH-8 | EVEREST REINSURANCE HLDG SR NT 3.500% 10/15/50 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,482,408 | 11,300,000 | 114,256 | 2.A FE |
| 30037F-AD-2 | EVERGY MISSOURI WEST INC 1ST MTG 144A 5.950% 09/30/36 | 09/14/2026 | BARCLAYS CAPITAL INC | | 49,864 | 50,000 | | 2.A FE |
| 30231G-AZ-5 | EXXON MOBIL CORPORATION SR NT 3.095% 08/16/49 | 07/01/2026 | ASSET-IN-KIND | | 208,673 | 310,000 | 3,598 | 1.D FE |
| 30231G-BF-8 | EXXON MOBIL CORPORATION SR NT 4.227% 03/19/40 | 07/01/2026 | ASSET-IN-KIND | | 408,763 | 455,000 | 5,449 | 1.D FE |
| 30231G-BM-3 | EXXON MOBIL CORPORATION CO GUARNT 3.452% 04/15/51 | 07/01/2026 | ASSET-IN-KIND | | 396,396 | 560,000 | 4,081 | 1.D FE |
| 30303M-8K-1 | META PLATFORMS INC SR NT 4.650% 08/15/62 | 07/01/2026 | ASSET-IN-KIND | | 214,916 | 285,000 | 5,007 | 1.D FE |
| 30303M-8Q-8 | META PLATFORMS INC SR NT 5.600% 05/15/53 | 07/01/2026 | ASSET-IN-KIND | | 380,806 | 420,000 | 3,005 | 1.D FE |
| 30303M-8W-5 | META PLATFORMS INC SR NT 5.550% 08/15/64 | 07/01/2026 | ASSET-IN-KIND | | 627,589 | 725,000 | 15,201 | 1.D FE |
| 30303M-8X-3 | META PLATFORMS INC SR NT 5.500% 11/15/45 | 07/01/2026 | ASSET-IN-KIND | | 495,201 | 535,000 | 3,760 | 1.D FE |
| 30303M-8Y-1 | META PLATFORMS INC SR NT 5.750% 11/15/65 | 07/01/2026 | ASSET-IN-KIND | | 888,258 | 993,000 | 7,296 | 1.D FE |
| 30303M-AE-2 | META PLATFORMS INC SR NT SER . 5.625% 11/15/55 | 07/01/2026 | ASSET-IN-KIND | | 81,521 | 90,000 | 647 | 1.D FE |
| 30303M-AJ-1 | META PLATFORMS INC SR NT 6.200% 05/15/46 | 07/01/2026 | ASSET-IN-KIND | | 822,896 | 825,000 | 8,099 | 1.D FE |
| 30303M-AL-6 | META PLATFORMS INC SR NT 6.450% 05/15/66 | 07/01/2026 | ASSET-IN-KIND | | 384,497 | 390,000 | 3,983 | 1.D FE |
| 31428X-DM-5 | FEDERAL EXPRESS CORPORATION CO GUARNT SER * 3.875% 08/01/42 | 07/01/2026 | ASSET-IN-KIND | | 120,170 | 145,000 | 2,341 | 2.B FE |
| 31428X-DT-0 | FEDERAL EXPRESS CORPORATION CO GUARNT SER * 4.400% 01/15/47 | 07/01/2026 | ASSET-IN-KIND | | 250,511 | 295,000 | 5,985 | 2.B FE |
| 31428X-DU-7 | FEDERAL EXPRESS CORPORATION CO GUARNT SER * 4.050% 02/15/48 | 07/01/2026 | ASSET-IN-KIND | | 99,388 | 123,000 | 1,882 | 2.B FE |
| 31488V-AC-1 | FERGUSON ENTERPRISES INC CO GUARNT 5.600% 08/14/36 | 08/11/2026 | J P MORGAN SECURITIES INC | | 14,961,450 | 15,000,000 | | 2.A FE |
| 316773-DR-8 | FIFTH THIRD BANCORP SR NT SER SEC 5.982% 01/30/30 | 09/24/2026 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 179,460 | 2.A FE |
| 337738-AV-0 | FISERV INC SR NT 4.400% 07/01/49 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,056,948 | 13,200,000 | 45,173 | 2.B FE |
| 33835P-AA-4 | FIVE CORNERS FND TR IV SR NT 144A 5.997% 02/15/53 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,530,992 | 7,600,000 | 207,629 | 1.G FE |
| 341081-GY-7 | NEXTERA ENERGY 1ST MTG 5.700% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 371,723 | 375,000 | 6,294 | 1.D FE |
| 341081-GZ-4 | NEXTERA ENERGY 1ST MTG 5.800% 03/15/65 | 07/01/2026 | ASSET-IN-KIND | | 276,906 | 280,000 | 4,782 | 1.D FE |
| 341081-HB-6 | NEXTERA ENERGY 1ST MTG 5.600% 02/15/66 | 07/01/2026 | ASSET-IN-KIND | | 392,473 | 410,000 | 13,138 | 1.D FE |
| 341081-HD-2 | NEXTERA ENERGY 1ST MTG 5.750% 06/01/56 | 07/01/2026 | ASSET-IN-KIND | | 433,839 | 434,000 | 2,080 | 1.D FE |
| 341081-HE-0 | NEXTERA ENERGY 1ST MTG 5.900% 06/01/66 | 07/01/2026 | ASSET-IN-KIND | | 608,031 | 605,000 | 2,975 | 1.D FE |
| 341099-CH-0 | DUKE ENERGY FLORIDA LLC 1ST MTG 6.350% 09/15/37 | 07/01/2026 | ASSET-IN-KIND | | 612,969 | 565,000 | 10,564 | 1.F FE |
| 341099-CL-1 | DUKE ENERGY FLORIDA LLC 1ST MTG 6.400% 06/15/38 | 07/01/2026 | ASSET-IN-KIND | | 228,449 | 210,000 | 597 | 1.F FE |
| 34966X-AA-6 | FORTITUDE GROUP HOLDINGS CO GUARNT 144A 6.250% 04/01/30 | 07/01/2026 | ASSET-IN-KIND | | 795,795 | 780,000 | 12,188 | 2.B FE |
| 350930-AA-1 | FOUNDRY JV HOLDCO LLC SR SEC 144A 5.875% 01/25/34 | 07/01/2026 | ASSET-IN-KIND | | 309,450 | 305,000 | 7,765 | 2.B FE |
| 350930-AJ-2 | FOUNDRY JV HOLDCO LLC SR SEC 144A 6.200% 01/25/37 | 07/01/2026 | ASSET-IN-KIND | | 549,671 | 520,000 | 13,971 | 2.B |
| 350930-AK-9 | FOUNDRY JV HOLDCO LLC SR SEC 144A 6.300% 01/25/39 | 07/01/2026 | ASSET-IN-KIND | | 217,556 | 205,000 | 5,597 | 2.B |
| 35137L-AJ-4 | 21ST CENTURY FOX AMERICA INC SR NT SER WI 5.476% 01/25/39 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,529,727 | 7,900,000 | 4,807 | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 354613-AN-1 | FRANKLIN RESOURCES INC SR NT 5.500% 08/10/36 | 08/05/2026 | BANK OF AMERICA NA | | 19,827,400 | 20,000,000 | | 1.F FE |
| 361448-BR-3 | GATX CORPORATION SR NT 6.050% 06/05/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,009,260 | 10,200,000 | 92,565 | 2.A FE |
| 36267V-AM-5 | GE HEALTHCARE HLDG LLC SR NT 6.377% 11/22/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,033,195 | 9,700,000 | 115,123 | 2.B FE |
| 36828A-AC-5 | GE VERNOVA INC SR NT 5.500% 02/04/56 | 07/29/2026 | CITIGROUP SECURITIES INC | | 4,602,500 | 5,000,000 | 134,444 | 2.B FE |
| 369550-BQ-0 | GENERAL DYNAMICS CORPORATION GUARN 2.850% 06/01/41 | 07/01/2026 | ASSET-IN-KIND | | 114,956 | 155,000 | 368 | 1.F FE |
| 37045V-AF-7 | GENERAL MOTORS CORPORATION SR NT 6.250% 10/02/43 | 07/01/2026 | ASSET-IN-KIND | | 136,322 | 136,000 | 2,101 | 2.B FE |
| 37045V-AP-5 | GENERAL MOTORS CORPORATION SR NT 5.150% 04/01/38 | 07/28/2026 | VARIOUS | | 7,663,530 | 8,155,000 | 137,040 | 2.B FE |
| 373334-JW-2 | Georgia Power Company SR NT 4.300% 03/15/42 | 07/01/2026 | ASSET-IN-KIND | | 242,203 | 280,000 | 3,545 | 1.G FE |
| 375558-AX-1 | GILEAD SCIENCES INC SR NT 4.800% 04/01/44 | 07/01/2026 | ASSET-IN-KIND | | 344,253 | 379,000 | 4,548 | 1.G FE |
| 375558-BA-0 | GILEAD SCIENCES INC SR NT 4.500% 02/01/45 | 07/01/2026 | ASSET-IN-KIND | | 151,842 | 175,000 | 3,281 | 1.G FE |
| 375558-BS-1 | GILEAD SCIENCES INC SR NT 2.600% 10/01/40 | 07/01/2026 | ASSET-IN-KIND | | 119,481 | 165,000 | 1,073 | 1.G FE |
| 375558-CD-3 | GILEAD SCIENCES INC SR NT 5.500% 11/15/54 | 07/01/2026 | ASSET-IN-KIND | | 603,055 | 620,000 | 4,357 | 1.G FE |
| 37940X-AC-6 | GLOBAL PAYMENTS INC SR NT 4.150% 08/15/49 | 09/16/2026 | CITIGROUP SECURITIES INC | | 4,891,250 | 7,000,000 | 25,822 | 2.C FE |
| 37940X-AY-8 | GLOBAL PAYMENTS INC SR NT 5.550% 11/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,993,508 | 5,200,000 | 59,323 | 2.C FE |
| 37959G-AF-4 | GLOBAL ATLANTIC FINANCIAL GRP CO GUARNT 144A 6.750% 03/15/54 | 07/01/2026 | ASSET-IN-KIND | | 255,631 | 270,000 | 5,366 | 2.B FE |
| 38141E-C3-1 | GOLDMAN SACHS GROUP INC SR NT MTN DTD 07/08/14 4.800% 07/08/44 | 07/01/2026 | ASSET-IN-KIND | | 218,682 | 245,000 | 5,651 | 2.A FE |
| 38141G-B8-6 | GOLDMAN SACHS GROUP INC SR NT 5.561% 11/19/45 | 07/01/2026 | ASSET-IN-KIND | | 1,372,047 | 1,416,000 | 9,187 | 1.F FE |
| 38141G-C5-1 | GOLDMAN SACHS GROUP INC SR NT 5.734% 01/28/56 | 07/01/2026 | ASSET-IN-KIND | | 315,306 | 322,000 | 7,847 | 1.F FE |
| 38141G-WV-2 | GOLDMAN SACHS GROUP INC SR NT 3.814% 04/23/29 | 07/10/2026 | MARKETAXESS | | 885,213 | 900,000 | 7,628 | 2.A FE |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP INC SR NT 4.223% 05/01/29 | 09/10/2026 | CITADEL SECURITIES INSTL LLC | | 2,763,992 | 2,800,000 | 42,699 | 2.A FE |
| 38141G-YC-2 | GOLDMAN SACHS GROUP INC SR NT 3.210% 04/22/42 | 07/01/2026 | ASSET-IN-KIND | | 219,622 | 292,000 | 1,797 | 2.A FE |
| 38141G-ZK-3 | GOLDMAN SACHS GROUP INC SR NT 2.640% 02/24/28 | 07/21/2026 | BNP PARIBAS SECURITIES CORP | | 494,085 | 500,000 | 5,427 | 1.F FE |
| 38141G-ZN-7 | GOLDMAN SACHS GROUP INC SR NT 3.436% 02/24/43 | 07/01/2026 | ASSET-IN-KIND | | 186,808 | 245,000 | 2,970 | 2.A FE |
| 38145G-AT-7 | GOLDMAN SACHS GROUP LP SR NT 5.541% 01/21/47 | 07/01/2026 | ASSET-IN-KIND | | 1,465,920 | 1,524,000 | 37,531 | 1.F FE |
| 38145G-AV-2 | GOLDMAN SACHS GROUP LP SR NT 5.240% 07/21/32 | 07/14/2026 | GOLDMAN SACHS & CO | | 150,000 | 150,000 | | 1.F FE |
| 38148L-AF-3 | GOLDMAN SACHS GROUP LP SUB 5.150% 05/22/45 | 07/01/2026 | ASSET-IN-KIND | | 208,757 | 230,000 | 1,283 | 2.B FE |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP LP SR NT 4.017% 10/31/38 | 07/01/2026 | ASSET-IN-KIND | | 406,605 | 465,000 | 3,165 | 2.A FE |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC SEC SER A 5.210% 12/31/30 | 08/01/2026 | Interest Capitalization | | 450,472 | 450,472 | | 3.A PL |
| 404119-BZ-1 | HCA INC SR SEC 5.250% 06/15/49 | 07/01/2026 | ASSET-IN-KIND | | 102,912 | 115,000 | 268 | 2.B FE |
| 404119-CB-3 | HCA INC SR SEC 3.500% 07/15/51 | 07/28/2026 | VARIOUS | | 7,655,752 | 11,795,000 | 18,936 | 2.B FE |
| 404119-CL-1 | HCA INC CO GUARNT 4.625% 03/15/52 | 07/01/2026 | ASSET-IN-KIND | | 291,362 | 360,000 | 4,903 | 2.B FE |
| 404119-CS-6 | HCA INC CO GUARNT 4.375% 03/15/42 | 07/01/2026 | ASSET-IN-KIND | | 126,744 | 150,000 | 1,932 | 2.B FE |
| 404119-DC-0 | HCA INC SR NT 6.200% 03/01/55 | 07/01/2026 | ASSET-IN-KIND | | 673,525 | 665,000 | 13,743 | 2.B FE |
| 404119-DL-0 | HCA INC CO GUARNT 5.300% 05/15/36 | 07/01/2026 | ASSET-IN-KIND | | 426,650 | 430,000 | 3,862 | 2.B FE |
| 406216-BE-0 | HALLIBURTON COMPANY SR NT 4.750% 08/01/43 | 07/01/2026 | ASSET-IN-KIND | | 109,615 | 125,000 | 2,474 | 2.A FE |
| 413875-AN-5 | HARRIS CORPORATION SR NT 6.150% 12/15/40 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,011,104 | 4,800,000 | 36,080 | 2.B FE |
| 418056-AS-6 | HASBRO INC SR NT 6.350% 03/15/40 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,578,349 | 7,300,000 | 172,544 | 2.B FE |
| 42218S-AM-0 | HEALTH CARE SERVICE CORP SR NT 144A 5.875% 06/15/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,099,296 | 10,800,000 | 77,550 | 2.A FE |
| 42809H-AH-0 | HESS CORPORATION SR NT 5.800% 04/01/47 | 07/01/2026 | ASSET-IN-KIND | | 209,231 | 208,000 | 3,016 | 1.D FE |
| 42824C-AY-5 | HEWLETT PACKARD ENTERPRISE SR NT 6.350% 10/15/45 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,929,800 | 10,000,000 | 183,444 | 2.B FE |
| 42981F-AA-9 | HIGH STREET FD TRUST III CO GUARNT 144A 5.807% 02/15/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,572,071 | 7,900,000 | 208,987 | 1.G FE |
| 434541-AA-6 | HOFFMAN SCHROFF HOLDINGS CO GUARNT 6.150% 09/15/36 | 09/15/2026 | BANK OF AMERICA NA | | 14,987,250 | 15,000,000 | | 2.C FE |
| 437076-BD-3 | HOME DEPOT INC SR NT 4.875% 02/15/44 | 07/01/2026 | ASSET-IN-KIND | | 427,609 | 465,000 | 8,564 | 1.F FE |
| 437076-BF-8 | HOME DEPOT INC SR NT 4.400% 03/15/45 | 07/01/2026 | ASSET-IN-KIND | | 324,930 | 380,000 | 4,923 | 1.F FE |
| 437076-BZ-4 | HOME DEPOT INC SR NT 3.125% 12/15/49 | 07/01/2026 | ASSET-IN-KIND | | 368,232 | 553,000 | 768 | 1.F FE |
| 437076-CD-2 | HOME DEPOT INC SR NT 3.350% 04/15/50 | 07/01/2026 | ASSET-IN-KIND | | 263,845 | 380,000 | 2,687 | 1.F FE |
| 437076-CQ-3 | HOME DEPOT INC SR NT 3.625% 04/15/52 | 07/01/2026 | ASSET-IN-KIND | | 431,442 | 599,000 | 4,584 | 1.F FE |
| 437076-DF-6 | HOME DEPOT INC SR NT 5.300% 06/25/54 | 07/01/2026 | ASSET-IN-KIND | | 178,862 | 190,000 | 168 | 1.F FE |
| 43849R-AG-0 | HONEYWELL AEROSPACE INC CO GUARNT 144A 4.950% 03/16/36 | 07/01/2026 | ASSET-IN-KIND | | 221,027 | 225,000 | 3,248 | 1.G FE |
| 43849R-AH-8 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.622% 03/16/46 | 07/01/2026 | ASSET-IN-KIND | | 243,241 | 245,000 | 4,017 | 1.G FE |
| 43849R-AJ-4 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.732% 03/16/56 | 07/01/2026 | ASSET-IN-KIND | | 925,862 | 930,000 | 15,548 | 1.G FE |
| 43849R-AK-1 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.852% 03/16/66 | 07/01/2026 | ASSET-IN-KIND | | 315,306 | 315,000 | 5,377 | 1.G FE |
| 43849R-AL-9 | HONEYWELL AEROSPACE INC SR NT 3.900% 03/16/28 | 09/09/2026 | GOLDMAN SACHS & CO | | 2,100,478 | 2,125,000 | 40,056 | 1.G FE |
| 43849R-AN-5 | HONEYWELL AEROSPACE INC CO GUARNT 4.513% 03/16/29 | 08/12/2026 | Tax Free Exchange | | 4,250,000 | 4,250,000 | 28,690 | 1.G FE |
| 43849R-AR-6 | HONEYWELL AEROSPACE INC CO GUARNT SER WI 4.950% 03/16/36 | 08/12/2026 | Tax Free Exchange | | 20,221,072 | 20,225,000 | 406,017 | 1.G FE |
| 43849R-AS-4 | HONEYWELL AEROSPACE INC CO GUARNT SER WI 5.622% 03/16/46 | 08/12/2026 | Tax Free Exchange | | 17,133,032 | 17,245,000 | 393,192 | 2.A FE |
| 43849R-AT-2 | HONEYWELL AEROSPACE INC CO GUARNT SER WI 5.732% 03/16/56 | 08/12/2026 | Tax Free Exchange | | 23,585,630 | 23,680,000 | 550,476 | 2.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 43849R-AU-9 | HONEYWELL AEROSPACE INC CO GUARNT SER WI 5.852% 03/16/66 | 08/12/2026 | Tax Free Exchange | | 10,420,339 | 10,515,000 | 251,212 | 2.A FE |
| 444859-BE-1 | HUMANA INC SR NT 4.950% 10/01/44 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,008,451 | 5,900,000 | 95,728 | 2.B FE |
| 444859-BX-9 | HUMANA INC SR NT 5.500% 03/15/53 | 07/01/2026 | ASSET-IN-KIND | | 253,210 | 280,000 | 4,534 | 2.B FE |
| 444859-CC-4 | HUMANA INC SR NT 6.000% 05/01/55 | 07/01/2026 | ASSET-IN-KIND | | 130,750 | 135,000 | 1,350 | 2.B FE |
| 44813D-AA-4 | HUT 8 DC LLC SR SEC 144A 6.192% 11/15/42 | 07/14/2026 | BARCLAYS CAPITAL INC | | 149,427 | 150,000 | 1,935 | 2.C FE |
| 44891A-ER-4 | HYUNDAI MOTOR CO SR NT 144A 5.400% 09/17/29 | 09/14/2026 | MIZUHO SECURITIES USA INC | | 499,575 | 500,000 | | 1.G FE |
| 44891A-ES-2 | HYUNDAI MOTOR CO SR NT 144A 5.625% 09/17/31 | 09/14/2026 | MIZUHO SECURITIES USA INC | | 199,862 | 200,000 | | 1.G FE |
| 45138L-BF-9 | IDAHO POWER CO 1ST MTG 4.200% 03/01/48 | 07/01/2026 | ASSET-IN-KIND | | 129,834 | 160,000 | 2,240 | 1.G FE |
| 454889-AT-3 | INDIANA MICHIGAN POWER CO SR NT 4.250% 08/15/48 | 07/01/2026 | ASSET-IN-KIND | | 246,071 | 305,000 | 4,897 | 2.A FE |
| 454889-AV-8 | INDIANA MICHIGAN POWER CO SR NT 5.625% 04/01/53 | 07/01/2026 | ASSET-IN-KIND | | 220,046 | 225,000 | 3,164 | 2.A FE |
| 458140-AY-6 | INTEL CORPORATION SR NT 4.100% 05/11/47 | 07/01/2026 | ASSET-IN-KIND | | 216,406 | 285,000 | 1,623 | 2.B FE |
| 458140-BG-4 | INTEL CORPORATION SR NT 3.734% 12/08/47 | 07/28/2026 | VARIOUS | | 7,824,389 | 11,341,000 | 58,711 | 2.B FE |
| 458140-BJ-8 | INTEL CORPORATION SR NT 3.250% 11/15/49 | 07/28/2026 | VARIOUS | | 7,762,290 | 12,485,000 | 82,434 | 2.B FE |
| 458140-BM-1 | INTEL CORPORATION SR NT 4.750% 03/25/50 | 07/01/2026 | ASSET-IN-KIND | | 388,309 | 470,000 | 5,953 | 2.B FE |
| 458140-CB-4 | INTEL CORPORATION SR NT 4.900% 08/05/52 | 07/01/2026 | ASSET-IN-KIND | | 572,838 | 685,000 | 13,612 | 2.B FE |
| 458140-CC-2 | INTEL CORPORATION SR NT 5.050% 08/05/62 | 07/01/2026 | ASSET-IN-KIND | | 323,525 | 390,000 | 7,987 | 2.B FE |
| 458140-CH-1 | INTEL CORPORATION SR NT 5.625% 02/10/43 | 07/01/2026 | ASSET-IN-KIND | | 150,147 | 155,000 | 3,415 | 2.B FE |
| 458140-CS-7 | INTEL CORPORATION SR NT 5.300% 05/15/36 | 07/01/2026 | ASSET-IN-KIND | | 382,332 | 385,000 | 3,458 | 2.B FE |
| 458140-CU-2 | INTEL CORPORATION SR NT 6.125% 05/15/56 | 07/01/2026 | ASSET-IN-KIND | | 700,819 | 705,000 | 7,317 | 2.B FE |
| 459200-HF-1 | IBM CORPORATION SR NT 4.000% 06/20/42 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,012,864 | 6,400,000 | 27,733 | 1.G FE |
| 459200-KB-6 | IBM CORPORATION SR NT 4.150% 05/15/39 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,058,640 | 12,000,000 | 102,367 | 1.G FE |
| 459200-KK-6 | IBM CORPORATION SR NT 2.850% 05/15/40 | 07/01/2026 | ASSET-IN-KIND | | 116,702 | 160,000 | 583 | 1.G FE |
| 459200-KP-5 | IBM CORPORATION SR NT 3.430% 02/09/52 | 07/01/2026 | ASSET-IN-KIND | | 105,699 | 160,000 | 2,165 | 1.G FE |
| 459200-LK-5 | IBM CORPORATION SR NT SER .. 5.700% 02/10/55 | 07/01/2026 | ASSET-IN-KIND | | 123,868 | 130,000 | 2,902 | 1.G FE |
| 459506-AL-5 | INTL FLAVORS & FRAGRANCES SR NT 5.000% 09/26/48 | 07/01/2026 | ASSET-IN-KIND | | 258,162 | 293,000 | 3,866 | 2.B FE |
| 460146-CK-7 | INTERNATIONAL PAPER COMPANY SR NT 4.800% 06/15/44 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,514,936 | 8,800,000 | 51,627 | 2.B FE |
| 461070-AN-4 | ALLIANT ENERGY CORPORATION LT SR NT 3.700% 09/15/46 | 07/01/2026 | ASSET-IN-KIND | | 101,741 | 135,000 | 1,471 | 2.A FE |
| 46590X-AQ-9 | JBS USA LLC/JBS USA FIN INC SR NT 4.375% 02/02/52 | 07/01/2026 | ASSET-IN-KIND | | 358,699 | 477,000 | 8,637 | 2.C FE |
| 46590X-AX-4 | JBS USA LLC/JBS USA FIN INC CO GUARNT 6.500% 12/01/52 | 07/01/2026 | ASSET-IN-KIND | | 741,550 | 738,000 | 3,998 | 2.C FE |
| 46590X-BC-9 | JBS USA LLC/JBS USA FIN INC SR NT 144A 6.400% 05/10/57 | 07/01/2026 | ASSET-IN-KIND | | 262,517 | 265,000 | 3,675 | 2.C FE |
| 46625H-JB-7 | JP MORGAN CHASE BANK NA NT 5.600% 07/15/41 | 07/01/2026 | ASSET-IN-KIND | | 142,107 | 140,000 | 3,615 | 1.F FE |
| 46647P-AK-2 | JP MORGAN CHASE BANK NA SR NT 4.032% 07/24/48 | 07/01/2026 | ASSET-IN-KIND | | 222,771 | 280,000 | 4,924 | 1.F FE |
| 46647P-AL-0 | JP MORGAN CHASE BANK NA SR NT FRN 3.964% 11/15/48 | 07/01/2026 | ASSET-IN-KIND | | 320,940 | 410,000 | 2,077 | 1.F FE |
| 46647P-AN-6 | JP MORGAN CHASE BANK NA SR NT 3.897% 01/23/49 | 07/01/2026 | ASSET-IN-KIND | | 345,276 | 445,000 | 7,611 | 1.F FE |
| 46647P-BM-7 | JP MORGAN CHASE BANK NA SR NT 3.109% 04/22/41 | 07/01/2026 | ASSET-IN-KIND | | 534,463 | 694,000 | 4,135 | 1.E FE |
| 46647P-CD-6 | JP MORGAN CHASE BANK NA SR NT 3.157% 04/22/42 | 07/28/2026 | VARIOUS | | 7,819,679 | 10,492,000 | 88,286 | 1.E FE |
| 46647P-FC-5 | JP MORGAN CHASE BANK NA SUB 5.576% 07/23/36 | 07/01/2026 | ASSET-IN-KIND | | 172,128 | 170,000 | 4,160 | 1.F FE |
| 46647P-FP-6 | JP MORGAN CHASE BANK NA SR NT 5.148% 04/23/37 | 07/01/2026 | ASSET-IN-KIND | | 589,127 | 595,000 | 5,786 | 1.E FE |
| 47717#-AA-9 | JETPEAK LLC SEC 5.000% 06/30/37 | 08/01/2026 | Interest Capitalization | | 122,734 | 122,734 | | 4.B PL |
| 47717#-AB-7 | JETPEAK LLC SEC 10.000% 06/30/37 | 08/02/2026 | Tax Free Exchange | | 3,198,178 | 3,198,178 | | 4.B PL |
| 48126B-AA-1 | JP MORGAN CHASE BANK NA SR NT 5.400% 01/06/42 | 07/01/2026 | ASSET-IN-KIND | | 380,039 | 383,000 | 10,054 | 1.F FE |
| 48128B-AT-8 | JP MORGAN CHASE BANK NA SUB 5.803% 07/23/41 | 07/28/2026 | VARIOUS | | 50,039,499 | 50,100,000 | 19,440 | 1.F FE |
| 482480-AN-0 | KLA-TENCOR CORPORATION SR NT 5.250% 07/15/62 | 07/01/2026 | ASSET-IN-KIND | | 103,366 | 112,000 | 2,711 | 1.F FE |
| 48268@-BD-5 | KPMG LLP NT BONDS 6.130% 08/26/46 | 07/01/2026 | U.S. BANCORP | | 50,000,000 | 50,000,000 | | 1.E Z |
| 48290*-AA-6 | KKR OSPREY INVES SR SEC 6.500% 01/15/31 | 07/01/2026 | Interest Capitalization | | 1,030,970 | 1,030,970 | | 1.F PL |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPITALS GU 4.150% 05/01/47 | 07/01/2026 | ASSET-IN-KIND | | 253,599 | 310,000 | 2,144 | 1.D FE |
| 48305Q-AF-0 | KAISER FOUNDATION HOSPITALS NT SER 2021 2.810% 06/01/41 | 07/01/2026 | ASSET-IN-KIND | | 264,341 | 360,000 | 843 | 1.D FE |
| 48305Q-AG-8 | KAISER FOUNDATION HOSPITALS NT SER 2021 3.002% 06/01/51 | 07/01/2026 | ASSET-IN-KIND | | 296,171 | 460,000 | 1,151 | 1.D FE |
| 491674-BL-0 | Kentucky Utilities Company 1ST MTG 4.375% 10/01/45 | 07/01/2026 | ASSET-IN-KIND | | 121,855 | 145,000 | 1,586 | 1.F FE |
| 491674-BP-1 | Kentucky Utilities Company 1ST MTG 5.850% 08/15/55 | 07/01/2026 | ASSET-IN-KIND | | 109,953 | 110,000 | 2,431 | 1.F FE |
| 49177J-AR-3 | KENVUE INC CO GUARNT 5.200% 03/22/63 | 07/01/2026 | ASSET-IN-KIND | | 176,296 | 195,000 | 2,789 | 1.F FE |
| 49271V-AR-1 | KEURIG DR PEPPER INC CO GUARNT 4.500% 04/15/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,029,056 | 12,800,000 | 166,400 | 2.C FE |
| 49326E-ER-0 | KEYCORP SR NT 5.305% 01/28/37 | 07/01/2026 | ASSET-IN-KIND | | 250,838 | 255,000 | 5,749 | 2.A FE |
| 49338C-AE-3 | NATIONAL GRID SR NT 144A 5.639% 12/15/31 | 09/10/2026 | J P MORGAN SECURITIES INC | | 274,989 | 275,000 | | 2.A FE |
| 494550-BH-8 | KINDER MORGAN INC SR NT 6.375% 03/01/41 | 07/01/2026 | ASSET-IN-KIND | | 229,674 | 218,000 | 4,633 | 2.A FE |
| 494550-BP-0 | KINDER MORGAN INC CO GUARNT 5.000% 03/01/43 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,968,432 | 5,600,000 | 115,111 | 2.A FE |
| 494550-BU-9 | KINDER MORGAN INC ENER PART CO GUARNT 5.500% 03/01/44 | 07/01/2026 | ASSET-IN-KIND | | 237,908 | 250,000 | 4,583 | 2.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 494550-BW-5 | KINDER MORGAN INC SR NT 5.400% 09/01/44 | 07/01/2026 | ASSET-IN-KIND | | 141,096 | 150,000 | 2,700 | 2.A FE |
| 49456B-AH-4 | KINDER MORGAN INC GU 5.550% 06/01/45 | 07/01/2026 | ASSET-IN-KIND | | 148,481 | 155,000 | 717 | 2.A FE |
| 49456B-AJ-0 | KINDER MORGAN INC CO GUARNT 5.050% 02/15/46 | 07/01/2026 | ASSET-IN-KIND | | 161,462 | 180,000 | 3,434 | 2.A FE |
| 49456B-AT-8 | KINDER MORGAN INC GUARNT 3.600% 02/15/51 | 07/01/2026 | ASSET-IN-KIND | | 140,058 | 200,000 | 2,720 | 2.A FE |
| 50077L-AM-8 | The Kraft Heinz Foods Company GUARNT 5.200% 07/15/45 | 07/28/2026 | VARIOUS | | 12,889,247 | 14,763,000 | 37,824 | 2.B FE |
| 50077L-AZ-9 | The Kraft Heinz Foods Company GUARNT 4.875% 10/01/49 | 09/11/2026 | VARIOUS | | 12,763,794 | 15,691,000 | 267,737 | 2.B FE |
| 50077L-BJ-4 | The Kraft Heinz Foods Company CO GUARNT 5.500% 06/01/50 | 09/18/2026 | MIZUHO SECURITIES USA INC | | 2,197,096 | 2,499,000 | 41,997 | 2.B FE |
| 501044-DW-8 | The Kroger Co. SR NT 5.500% 09/15/54 | 07/01/2026 | ASSET-IN-KIND | | 116,721 | 125,000 | 2,024 | 2.A FE |
| 501044-DX-6 | The Kroger Co. SR NT 5.650% 09/15/64 | 07/28/2026 | VARIOUS | | 5,183,152 | 5,697,000 | 118,945 | 2.A FE |
| 50249A-AA-1 | LYONDELLBASELL IND NV CO GUARNT 4.200% 10/15/49 | 07/01/2026 | ASSET-IN-KIND | | 108,737 | 150,000 | 1,330 | 2.C FE |
| 50249A-AR-4 | LYONDELLBASELL IND NV CO GUARNT 5.875% 01/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,491,675 | 7,500,000 | 17,135 | 2.C FE |
| 53079E-BR-4 | LIBERTY MUTUAL INSURANCE CO GUARNT 144A 5.250% 05/01/36 | 07/01/2026 | ASSET-IN-KIND | | 300,556 | 305,000 | 3,025 | 2.B FE |
| 532457-BT-4 | ELI LILLY & CO SR NT 3.950% 03/15/49 | 07/01/2026 | ASSET-IN-KIND | | 162,723 | 205,000 | 2,384 | 1.D FE |
| 532457-CH-9 | ELI LILLY & CO SR NT 4.950% 02/27/63 | 07/01/2026 | ASSET-IN-KIND | | 380,963 | 430,000 | 7,332 | 1.D FE |
| 532457-CM-8 | ELI LILLY & CO SR NT 5.000% 02/09/54 | 07/01/2026 | ASSET-IN-KIND | | 521,107 | 567,000 | 11,183 | 1.D FE |
| 532457-CN-6 | ELI LILLY & CO SR NT 5.100% 02/09/64 | 07/01/2026 | ASSET-IN-KIND | | 495,318 | 545,000 | 10,964 | 1.D FE |
| 532457-DP-0 | ELI LILLY & CO SR NT 5.600% 05/20/56 | 07/01/2026 | ASSET-IN-KIND | | 244,718 | 245,000 | 1,563 | 1.D FE |
| 532457-DQ-8 | ELI LILLY & CO SR NT 5.700% 05/20/66 | 07/01/2026 | ASSET-IN-KIND | | 314,521 | 315,000 | 2,045 | 1.D FE |
| 534187-BZ-1 | LINCOLN NATIONAL CORPORATION SR NT 5.350% 11/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,041,920 | 5,200,000 | 57,186 | 2.A FE |
| 539830-BB-4 | LOCKHEED MARTIN CORPORATION SR NT 4.070% 12/15/42 | 07/01/2026 | ASSET-IN-KIND | | 219,661 | 260,000 | 470 | 1.F FE |
| 539830-BD-0 | LOCKHEED MARTIN CORPORATION SR NT 3.800% 03/01/45 | 07/01/2026 | ASSET-IN-KIND | | 111,068 | 140,000 | 1,773 | 1.F FE |
| 539830-BQ-1 | LOCKHEED MARTIN CORPORATION SR NT 2.800% 06/15/50 | 07/01/2026 | ASSET-IN-KIND | | 109,446 | 174,000 | 217 | 1.F FE |
| 546676-AY-3 | Louisville Gas and Electric Co ELEC 1ST MTG 4.250% 04/01/49 | 07/01/2026 | ASSET-IN-KIND | | 128,834 | 160,000 | 1,700 | 1.F FE |
| 546676-BA-4 | Louisville Gas and Electric Co 1ST MTG SER . 5.850% 08/15/55 | 07/01/2026 | ASSET-IN-KIND | | 105,155 | 105,000 | 2,321 | 1.F FE |
| 548661-EE-3 | LOWE'S COMPANIES INC SR NT 2.800% 09/15/41 | 07/01/2026 | ASSET-IN-KIND | | 220,543 | 310,000 | 2,556 | 2.A FE |
| 548661-EF-0 | LOWE'S COMPANIES INC SR NT 4.450% 04/01/62 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,014,146 | 6,700,000 | 97,727 | 2.A FE |
| 548661-EJ-2 | LOWE'S COMPANIES INC SR NT 4.250% 04/01/52 | 07/01/2026 | ASSET-IN-KIND | | 335,297 | 430,000 | 4,569 | 2.A FE |
| 55261F-AV-6 | M&T BANK CORPORATION SR NT MTN DTD 12/17/24 SER MTN 5.385% 01/16/36 | 07/01/2026 | ASSET-IN-KIND | | 314,276 | 315,000 | 7,775 | 2.A FE |
| 55336V-AT-7 | MPLX LP SR NT 5.500% 02/15/49 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,584,360 | 8,400,000 | 210,467 | 2.B FE |
| 55336V-BZ-2 | MPLX LP SR NT 5.950% 04/01/55 | 07/01/2026 | ASSET-IN-KIND | | 163,970 | 170,000 | 2,529 | 2.B FE |
| 55336V-CG-3 | MPLX LP SR NT 4.700% 11/01/29 | 08/10/2026 | WELLS FARGO BANK N.A. | | 1,440,024 | 1,450,000 | | 2.B FE |
| 55336V-CJ-7 | MPLX LP SR NT 5.500% 11/01/36 | 08/10/2026 | TORONTO DOMINION | | 9,806,600 | 10,000,000 | | 2.B FE |
| 56585A-AF-9 | MARATHON PETROLEUM CORP SR NT 6.500% 03/01/41 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,966,960 | 4,700,000 | 125,594 | 2.B FE |
| 570535-AY-0 | MARKEL CORPORATION SR NT 6.000% 05/16/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,479,395 | 7,700,000 | 93,683 | 2.B FE |
| 571676-BB-0 | MARS INC SR NT SER 144a 5.650% 05/01/45 | 07/01/2026 | ASSET-IN-KIND | | 966,674 | 975,000 | 9,181 | 1.F FE |
| 571676-BC-8 | MARS INC SR NT 144A 5.700% 05/01/55 | 07/01/2026 | ASSET-IN-KIND | | 358,036 | 365,000 | 3,468 | 1.F FE |
| 571748-BJ-0 | MARSH & MCLENNAN COMPANIES INC SR NT 4.900% 03/15/49 | 07/01/2026 | ASSET-IN-KIND | | 93,115 | 105,000 | 1,515 | 1.G FE |
| 573284-BC-9 | MARTIN MARIETTA MATERIALS INC SR NT 4.850% 08/15/29 | 08/11/2026 | GOLDMAN SACHS & CO | | 299,808 | 300,000 | | 2.A FE |
| 573284-BD-7 | MARTIN MARIETTA MATERIALS INC SR NT 5.200% 01/30/32 | 08/11/2026 | SUNTRUST CAPITAL MARKETS INC | | 249,735 | 250,000 | | 2.A FE |
| 573284-BF-2 | MARTIN MARIETTA MATERIALS INC SR NT 5.625% 08/15/36 | 08/11/2026 | J P MORGAN SECURITIES INC | | 9,966,000 | 10,000,000 | | 2.A FE |
| 575634-AW-0 | NATIONAL GRID SR NT 144A 6.236% 07/20/56 | 07/28/2026 | GOLDMAN SACHS & CO | | 15,117,920 | 15,200,000 | 23,697 | 2.A FE |
| 576323-AU-3 | MASTEC INC SR NT 5.850% 09/30/36 | 08/06/2026 | WELLS FARGO BANK N.A. | | 24,914,000 | 25,000,000 | | 2.C FE |
| 58769J-BQ-9 | MERCEDES-BENZ FIN NA CO GUARNT SER 144a 144A 4.750% 08/04/28 | 07/30/2026 | BANK OF AMERICA NA | | 4,247,535 | 4,250,000 | | 1.F FE |
| 58933Y-BF-1 | MERCK & CO INC SR NT 2.750% 12/10/51 | 07/01/2026 | ASSET-IN-KIND | | 416,773 | 683,000 | 1,096 | 1.E FE |
| 58933Y-BL-8 | MERCK & CO INC SR NT 4.900% 05/17/44 | 07/01/2026 | ASSET-IN-KIND | | 446,879 | 485,000 | 2,905 | 1.E FE |
| 58933Y-BT-1 | MERCK & CO INC CO GUARNT 5.700% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 409,754 | 410,000 | 6,881 | 1.E FE |
| 58933Y-CA-1 | MERCK & CO INC SR NT 5.500% 03/15/46 | 07/01/2026 | ASSET-IN-KIND | | 531,749 | 540,000 | 8,745 | 1.E FE |
| 58933Y-CB-9 | MERCK & CO INC SR NT 5.550% 12/04/55 | 07/01/2026 | ASSET-IN-KIND | | 55,792 | 57,000 | 237 | 1.E FE |
| 58933Y-CC-7 | MERCK & CO INC SR NT 5.700% 12/04/65 | 07/01/2026 | ASSET-IN-KIND | | 335,274 | 340,000 | 1,454 | 1.E FE |
| 58933Y-CH-6 | MERCK & CO INC SR NT 5.750% 05/22/46 | 07/01/2026 | ASSET-IN-KIND | | 202,664 | 200,000 | 1,246 | 1.E FE |
| 58933Y-CJ-2 | MERCK & CO INC SR NT 5.850% 05/22/56 | 07/01/2026 | ASSET-IN-KIND | | 152,709 | 150,000 | 951 | 1.E FE |
| 59156R-AY-4 | METLIFE INC SR NT 5.875% 02/06/41 | 07/28/2026 | VARIOUS | | 5,150,162 | 5,070,000 | 142,363 | 1.G FE |
| 59156R-BD-9 | METLIFE INC SR NT 4.125% 08/13/42 | 07/01/2026 | ASSET-IN-KIND | | 114,690 | 137,000 | 2,166 | 1.G FE |
| 59156R-CD-8 | METLIFE INC SR NT 5.250% 01/15/54 | 07/01/2026 | ASSET-IN-KIND | | 316,013 | 340,000 | 8,231 | 1.G FE |
| 594918-CC-6 | MICROSOFT CORPORATION SR NT 2.525% 06/01/50 | 07/01/2026 | ASSET-IN-KIND | | 596,551 | 1,009,000 | 2,123 | 1.A FE |
| 595620-AP-0 | MIDAMERICAN ENERGY HOLDINGS 1ST MTG 4.250% 05/01/46 | 07/01/2026 | ASSET-IN-KIND | | 111,048 | 135,000 | 956 | 1.F FE |
| 610202-BP-7 | MONONGAHELA POWER 1ST MTG 144 5.400% 12/15/43 | 07/01/2026 | ASSET-IN-KIND | | 246,194 | 260,000 | 624 | 1.G FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 61201#-AX-3 | MONTANA-DAKOTA SR NT 6.170% 08/18/57 | 07/01/2026 | JP MORGAN SECURITIES LLC | | 40,000,000 | 40,000,000 | | 2.A Z |
| 61744Y-AL-2 | MORGAN STANLEY SR NT 3.971% 07/22/38 | 07/01/2026 | ASSET-IN-KIND | | 140,078 | 160,000 | 2,806 | 1.G FE |
| 61746B-EG-7 | MORGAN STANLEY SR NT 4.375% 01/22/47 | 07/01/2026 | ASSET-IN-KIND | | 250,221 | 300,000 | 5,797 | 1.G FE |
| 61747Y-DY-8 | MORGAN STANLEY SR NT 4.300% 01/27/45 | 07/01/2026 | ASSET-IN-KIND | | 445,545 | 530,000 | 9,749 | 1.G FE |
| 61747Y-FV-2 | MORGAN STANLEY SR NT 5.516% 11/19/55 | 07/01/2026 | ASSET-IN-KIND | | 686,068 | 714,000 | 4,595 | 1.E FE |
| 61747Y-GC-3 | MORGAN STANLEY SR NT 5.900% 03/13/47 | 07/01/2026 | ASSET-IN-KIND | | 876,482 | 870,000 | 15,399 | 1.E FE |
| 61748U-AN-2 | MORGAN STANLEY SR NT SER I 4.892% 10/22/36 | 07/01/2026 | ASSET-IN-KIND | | 265,559 | 275,000 | 2,578 | 1.E FE |
| 61748U-AY-8 | MORGAN STANLEY SR NT 4.868% 07/12/29 | 07/15/2026 | MORGAN STANLEY BANK NA | | 2,800,000 | 2,800,000 | | 1.E FE |
| 61748U-BA-9 | MORGAN STANLEY SR NT 5.170% 07/14/32 | 07/15/2026 | MORGAN STANLEY BANK NA | | 50,000 | 50,000 | | 1.E FE |
| 61772B-AC-7 | MORGAN STANLEY SR NT 3.217% 04/22/42 | 07/28/2026 | GOLDMAN SACHS & CO | | 15,048,192 | 20,200,000 | 175,094 | 1.E FE |
| 61945C-AE-3 | MOSAIC CO SR NT 5.625% 11/15/43 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,029,506 | 5,400,000 | 62,438 | 2.B FE |
| 628530-BJ-5 | MYLAN LABS INC GUARNT 5.200% 04/15/48 | 07/01/2026 | ASSET-IN-KIND | | 120,482 | 145,000 | 1,592 | 2.C FE |
| 62854A-AP-9 | VIATRIS INC. GTD 5.250% 06/15/46 | 07/01/2026 | ASSET-IN-KIND | | 227,356 | 270,000 | 630 | 2.C FE |
| 629377-DE-9 | NRG ENERGY INC SR SEC 144A 4.955% 04/30/31 | 07/01/2026 | ASSET-IN-KIND | | 370,493 | 375,000 | 3,252 | 2.C FE |
| 63111X-AL-5 | NASDAQ OMX GROUP SR NT 6.100% 06/28/63 | 07/01/2026 | ASSET-IN-KIND | | 297,959 | 295,000 | 150 | 2.A FE |
| 63946B-AJ-9 | COMCAST CORPORATION SR NT 4.450% 01/15/43 | 07/01/2026 | ASSET-IN-KIND | | 120,281 | 142,000 | 2,914 | 1.G FE |
| 641423-CF-3 | NEVADA POWER CO GENL REF MORT SER GG 5.900% 05/01/53 | 07/01/2026 | ASSET-IN-KIND | | 204,371 | 205,000 | 2,016 | 1.F FE |
| 653522-DV-1 | NIAGARA MOHAWK POWER SR NT 144A 5.996% 07/03/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,029,388 | 5,200,000 | 22,518 | 2.A FE |
| 65473Q-BF-9 | NISOURCE INC SR NT 4.375% 05/15/47 | 07/01/2026 | ASSET-IN-KIND | | 213,257 | 260,000 | 1,453 | 2.B FE |
| 655844-BX-5 | NORFOLK SOUTHERN CORPORATION SR NT 3.942% 11/01/47 | 07/01/2026 | ASSET-IN-KIND | | 101,076 | 130,000 | 854 | 2.A FE |
| 665772-DC-0 | NORTHERN STATES PWR CO 1ST MTG 5.550% 05/15/56 | 07/01/2026 | ASSET-IN-KIND | | 91,318 | 94,000 | 1,580 | 1.E FE |
| 666807-BP-6 | NORTHROP GRUMMAN CORPORATION SR NT 4.030% 10/15/47 | 07/01/2026 | ASSET-IN-KIND | | 1,133,152 | 1,431,000 | 12,175 | 2.A FE |
| 667274-AC-8 | NORTH SHORE LONG ISLAND SEC 4.260% 11/01/47 | 07/01/2026 | ASSET-IN-KIND | | 101,420 | 125,000 | 888 | 1.G FE |
| 67080L-AG-0 | Nuveen LLC SR NT 144A 6.063% 09/25/36 | 09/22/2026 | BNP PARIBAS SECURITIES CORP | | 8,025,000 | 8,025,000 | | 1.F FE |
| 67103H-AS-6 | O'REILLY AUTOMOTIVE INC SR NT 5.550% 03/14/37 | 08/10/2026 | J P MORGAN SECURITIES INC | | 14,962,200 | 15,000,000 | | 2.B FE |
| 674599-CF-0 | OCCIDENTAL PETROLEUM CORP SR NT 4.625% 06/15/45 | 07/01/2026 | ASSET-IN-KIND | | 139,669 | 165,000 | 339 | 2.C FE |
| 677050-AQ-9 | OGLETHORPE POWER CORPORATION 1ST MTG 3.750% 08/01/50 | 07/01/2026 | ASSET-IN-KIND | | 175,050 | 245,000 | 3,828 | 2.A FE |
| 677050-AS-5 | OGLETHORPE POWER CORPORATION 1ST MTG 4.500% 04/01/47 | 07/01/2026 | ASSET-IN-KIND | | 164,958 | 200,000 | 2,250 | 2.A FE |
| 677052-AA-0 | OGLETHORPE POWER CORPORATION 1ST MTG 5.375% 11/01/40 | 07/01/2026 | ASSET-IN-KIND | | 686,529 | 705,000 | 6,316 | 2.A FE |
| 678858-CA-7 | OKLAHOMA GAS & ELECTRIC CO SR NT 5.900% 04/01/56 | 07/01/2026 | ASSET-IN-KIND | | 231,799 | 230,000 | 3,393 | 1.G FE |
| 681639-AE-0 | OLYMPUS WTR US HLDG CORP SR SEC SER 144* 144A 7.250% 02/15/33 | 07/01/2026 | ASSET-IN-KIND | | 548,606 | 555,000 | 10,059 | 4.C FE |
| 68233J-AS-3 | Oncor Electric Delivery Compan SR SEC 5.300% 06/01/42 | 07/01/2026 | ASSET-IN-KIND | | 173,203 | 180,000 | 795 | 1.F FE |
| 68233J-AT-1 | Oncor Electric Delivery Compan SR SEC 4.550% 12/01/41 | 07/01/2026 | ASSET-IN-KIND | | 472,108 | 530,000 | 2,010 | 1.F FE |
| 68233J-DJ-0 | Oncor Electric Delivery Compan SR SEC 144A 5.900% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 378,926 | 375,000 | 6,392 | 1.F FE |
| 682680-BN-2 | ONEOK INC CO GUARNT 6.625% 09/01/53 | 07/01/2026 | ASSET-IN-KIND | | 370,869 | 355,000 | 7,840 | 2.A FE |
| 682680-CF-8 | ONEOK INC CO GUARNT 5.700% 11/01/54 | 07/01/2026 | ASSET-IN-KIND | | 267,714 | 290,000 | 2,755 | 2.A FE |
| 682680-DA-8 | ONEOK INC CO GUARNT 5.450% 06/01/47 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,384,471 | 4,900,000 | 43,025 | 2.A FE |
| 682680-DD-2 | ONEOK INC CO GUARNT 6.250% 10/15/55 | 08/11/2026 | VARIOUS | | 226,920 | 231,000 | 3,760 | 2.A FE |
| 68389X-AM-7 | ORACLE CORPORATION SR NT 5.375% 07/15/40 | 07/01/2026 | ASSET-IN-KIND | | 118,622 | 135,000 | 3,346 | 2.C FE |
| 68389X-BF-1 | ORACLE CORPORATION SR NT 4.125% 05/15/45 | 07/01/2026 | ASSET-IN-KIND | | 330,618 | 478,000 | 2,519 | 2.C FE |
| 68389X-BJ-3 | ORACLE CORPORATION SR NT 4.000% 07/15/46 | 07/01/2026 | ASSET-IN-KIND | | 265,819 | 395,000 | 7,286 | 2.C FE |
| 68389X-BN-4 | ORACLE CORPORATION SR NT 3.250% 11/15/27 | 08/06/2026 | NATIONAL BANK OF CANADA | | 373,741 | 382,000 | 2,828 | 2.C FE |
| 68389X-BQ-7 | ORACLE CORPORATION SR NT 4.000% 11/15/47 | 07/01/2026 | ASSET-IN-KIND | | 219,170 | 330,000 | 1,687 | 2.C FE |
| 68389X-BW-4 | ORACLE CORPORATION SR NT 3.600% 04/01/40 | 07/01/2026 | ASSET-IN-KIND | | 227,335 | 313,000 | 2,817 | 2.C FE |
| 68389X-BZ-7 | ORACLE CORPORATION SR NT 3.650% 03/25/41 | 07/01/2026 | ASSET-IN-KIND | | 264,062 | 370,000 | 3,601 | 2.B FE |
| 68389X-CA-1 | ORACLE CORPORATION SR NT 3.950% 03/25/51 | 07/01/2026 | ASSET-IN-KIND | | 256,671 | 403,000 | 4,245 | 2.C FE |
| 68389X-CK-9 | ORACLE CORPORATION SR NT 6.900% 11/09/52 | 07/01/2026 | ASSET-IN-KIND | | 152,848 | 160,000 | 1,595 | 2.B FE |
| 68389X-CQ-6 | ORACLE CORPORATION SR NT 5.550% 02/06/53 | 07/01/2026 | ASSET-IN-KIND | | 283,193 | 354,000 | 7,913 | 2.B FE |
| 68389X-CU-7 | ORACLE CORPORATION SR NT 5.375% 09/27/54 | 07/01/2026 | ASSET-IN-KIND | | 403,112 | 519,000 | 7,284 | 2.B FE |
| 68389X-CV-5 | ORACLE CORPORATION SR NT 5.500% 09/27/64 | 07/01/2026 | ASSET-IN-KIND | | 362,043 | 472,000 | 6,778 | 2.B FE |
| 68389X-DP-7 | ORACLE CORPORATION SR NT 5.875% 09/26/45 | 07/01/2026 | ASSET-IN-KIND | | 1,197,268 | 1,375,000 | 21,317 | 2.B FE |
| 68389X-DZ-5 | ORACLE CORPORATION SR NT 5.700% 02/04/36 | 07/01/2026 | ASSET-IN-KIND | | 874,927 | 905,000 | 21,064 | 2.B FE |
| 68389X-EA-9 | ORACLE CORPORATION SR NT 6.550% 02/04/46 | 07/01/2026 | ASSET-IN-KIND | | 830,396 | 885,000 | 23,670 | 2.B FE |
| 68389X-EB-7 | ORACLE CORPORATION SR NT 6.700% 02/04/56 | 07/01/2026 | ASSET-IN-KIND | | 611,639 | 655,000 | 17,920 | 2.B FE |
| 68389X-EC-5 | ORACLE CORPORATION SR NT 6.850% 02/04/66 | 07/01/2026 | ASSET-IN-KIND | | 375,131 | 405,000 | 11,328 | 2.B FE |
| 69047Q-AD-4 | OVINTIV INC CO GUARNT 7.100% 07/15/53 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,009,814 | 4,600,000 | 12,701 | 2.C FE |
| 693304-BJ-5 | EXELON CORPORATION 1ST MTG 5.650% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 255,185 | 260,000 | 4,325 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 69331C-AM-0 | PG&E CORP JR SUB 7.375% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 208,842 | 205,000 | 4,452 | 3.C FE |
| 693342-AD-9 | PG&E WILDFIRE RECOVERY SR SEC SER A-4 4.451% 12/01/47 | 07/01/2026 | ASSET-IN-KIND | | 463,545 | 535,000 | 1,984 | 1.A FE |
| 69351U-BE-2 | PPL Electric Utilities Corpora 1ST MTG 5.750% 05/15/56 | 07/01/2026 | ASSET-IN-KIND | | 174,643 | 175,000 | 1,286 | 1.E FE |
| 694308-GY-7 | PACIFIC GAS & ELECTRIC CO SR NT 4.500% 12/15/41 | 07/01/2026 | ASSET-IN-KIND | | 106,642 | 130,000 | 260 | 2.A FE |
| 694308-HA-8 | PACIFIC GAS & ELECTRIC CO SEC 3.750% 08/15/42 | 07/01/2026 | ASSET-IN-KIND | | 165,405 | 220,000 | 3,117 | 2.A FE |
| 694308-HD-2 | PACIFIC GAS & ELECTRIC CO 1ST MTG 4.600% 06/15/43 | 07/01/2026 | ASSET-IN-KIND | | 216,684 | 260,000 | 532 | 2.A FE |
| 694308-HH-3 | PACIFIC GAS & ELECTRIC CO 1ST MTG 4.750% 02/15/44 | 07/01/2026 | ASSET-IN-KIND | | 198,936 | 236,000 | 4,235 | 2.A FE |
| 694308-JH-1 | PACIFIC GAS & ELECTRIC CO SEC 3.300% 08/01/40 | 07/01/2026 | ASSET-IN-KIND | | 213,328 | 285,000 | 3,919 | 2.A FE |
| 694308-JJ-7 | PACIFIC GAS & ELECTRIC CO 1ST MTG 3.500% 08/01/50 | 07/28/2026 | VARIOUS | | 7,772,420 | 11,860,000 | 204,264 | 2.A FE |
| 694308-JN-8 | PACIFIC GAS & ELECTRIC CO 1ST MTG 4.950% 07/01/50 | 07/01/2026 | ASSET-IN-KIND | | 967,878 | 1,164,000 | | 2.A FE |
| 694308-JQ-1 | PACIFIC GAS & ELECTRIC CO MTG 1ST 4.500% 07/01/40 | 07/01/2026 | ASSET-IN-KIND | | 412,392 | 480,000 | | 2.A FE |
| 694308-JU-2 | PACIFIC GAS & ELECTRIC CO SEC 4.200% 06/01/41 | 07/01/2026 | ASSET-IN-KIND | | 175,412 | 215,000 | 753 | 2.A FE |
| 694308-KH-9 | PACIFIC GAS & ELECTRIC CO 1ST MTG 6.750% 01/15/53 | 07/01/2026 | ASSET-IN-KIND | | 1,573,671 | 1,503,000 | 46,781 | 2.A FE |
| 694308-KK-2 | PACIFIC GAS & ELECTRIC CO 1ST MTG 6.700% 04/01/53 | 07/01/2026 | ASSET-IN-KIND | | 269,519 | 260,000 | 4,355 | 2.A FE |
| 694308-KT-3 | PACIFIC GAS & ELECTRIC CO 1ST MTG 5.900% 10/01/54 | 07/01/2026 | ASSET-IN-KIND | | 230,565 | 245,000 | 3,614 | 2.A FE |
| 695114-CL-0 | PACIFICORP PACIFICORP 1ST MTG 6.000% 01/15/39 | 07/28/2026 | VARIOUS | | 5,589,816 | 5,560,000 | 27,160 | 2.A FE |
| 695114-CT-3 | PACIFICORP 1ST MTG 4.125% 01/15/49 | 07/01/2026 | ASSET-IN-KIND | | 223,165 | 295,000 | 5,611 | 2.A FE |
| 695114-CZ-9 | PACIFICORP 1ST MTG 5.350% 12/01/53 | 07/01/2026 | ASSET-IN-KIND | | 285,558 | 320,000 | 1,427 | 2.A FE |
| 695114-DA-3 | NORTHERN NATURAL GAS CO 1ST MTG 5.500% 05/15/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,040,276 | 11,300,000 | 127,753 | 2.A FE |
| 695114-DE-5 | NORTHERN NATURAL GAS CO 1ST MTG 5.800% 01/15/55 | 07/01/2026 | ASSET-IN-KIND | | 269,334 | 284,000 | 7,595 | 2.A FE |
| 69932A-AT-2 | PARAMOUNT SKYDANCE CORP SR SEC SER 144 144A 7.050% 10/15/31 | 09/30/2026 | CITIGROUP GLOBAL MKT INC | | 349,433 | 350,000 | | 2.C Z |
| 69932A-AV-7 | PARAMOUNT SKYDANCE CORP SR SEC SER 144a 144A 7.900% 10/15/36 | 09/30/2026 | CITIGROUP SECURITIES INC | | 9,988,600 | 10,000,000 | | 2.C Z |
| 703481-AD-3 | PATTERSON-UTI ENERGY INC SR NT 7.150% 10/01/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,021,292 | 4,700,000 | 110,150 | 2.C FE |
| 709599-BW-3 | PENSKE TRUCK LEASING SR NT 144A 6.050% 08/01/28 | 09/10/2026 | CITIGROUP GLOBAL MKT INC | | 1,626,464 | 1,600,000 | 10,756 | 2.B FE |
| 713448-BZ-0 | PEPSICO INC SR NT 4.000% 03/05/42 | 07/01/2026 | ASSET-IN-KIND | | 110,128 | 130,000 | 1,676 | 1.E FE |
| 713448-CC-0 | PEPSICO INC SR NT 3.600% 08/13/42 | 07/01/2026 | ASSET-IN-KIND | | 134,501 | 168,000 | 2,318 | 1.E FE |
| 718547-AP-7 | PHILLIPS 66 CO GUARNT 4.900% 10/01/46 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,987,188 | 5,800,000 | 93,154 | 2.A FE |
| 718547-AW-2 | PHILLIPS 66 CO GUARNT 5.650% 06/15/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,031,504 | 5,400,000 | 37,290 | 2.A FE |
| 726503-AG-0 | PLAINS ALL AMERICAN PIPE JR SUB SER B 7.000% 12/15/56 | 09/09/2026 | J P MORGAN SECURITIES INC | | 10,000,000 | 10,000,000 | | 3.A FE |
| 72650R-BE-1 | Plains All American Pipeline SR NT 4.700% 06/15/44 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,005,737 | 5,900,000 | 33,892 | 2.B FE |
| 737679-DB-3 | POTOMAC ELECTRIC POWER CO 1ST MTG 6.500% 11/15/37 | 07/01/2026 | ASSET-IN-KIND | | 131,410 | 120,000 | 997 | 1.F FE |
| 737679-DE-7 | POTOMAC ELECTRIC POWER CO 1ST MTG 4.150% 03/15/43 | 07/01/2026 | ASSET-IN-KIND | | 321,244 | 385,000 | 4,704 | 1.F FE |
| 743315-AT-0 | PROGRESSIVE CORPORATION SR NT 4.200% 03/15/48 | 07/01/2026 | ASSET-IN-KIND | | 152,358 | 187,000 | 2,313 | 1.F FE |
| 743674-BG-7 | PROTECTIVE LIFE CORPORATION SR NT 144A 5.350% 12/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,051,592 | 5,200,000 | 34,002 | 1.G FE |
| 74432Q-AY-8 | PRUDENTIAL FINANCIAL INC SR NT 3.905% 12/07/47 | 07/01/2026 | ASSET-IN-KIND | | 172,988 | 227,000 | 591 | 1.G FE |
| 74432Q-CE-3 | PRUDENTIAL FINANCIAL INC SR NT MTN DTD 0 4.350% 02/25/50 | 07/01/2026 | ASSET-IN-KIND | | 108,963 | 135,000 | 2,055 | 1.G FE |
| 744448-BZ-3 | PUBLIC SERVICE CO COLORADO 1ST MTG SER 17 6.250% 09/01/37 | 07/01/2026 | ASSET-IN-KIND | | 272,993 | 255,000 | 5,313 | 1.F FE |
| 744448-CJ-8 | PUBLIC SERVICE CO COLORADO 1ST MT 3.950% 03/15/43 | 07/01/2026 | ASSET-IN-KIND | | 595,208 | 750,000 | 8,723 | 1.F FE |
| 744448-DB-4 | PUBLIC SERVICE CO COLORADO 1ST MTG 5.850% 05/15/55 | 07/01/2026 | ASSET-IN-KIND | | 149,574 | 150,000 | 1,121 | 1.E FE |
| 74751A-AA-1 | QTS FAYETTEV I DC1-2/TRS SR SEC 144A 5.700% 04/15/36 | 07/01/2026 | ASSET-IN-KIND | | 431,463 | 455,000 | 5,475 | 2.B FE |
| 74751Q-AA-6 | QTS CT / QTS TRS CT LLC SR SEC 144A 6.625% 09/01/31 | 08/19/2026 | VARIOUS | | 73,685 | 75,000 | | 2.C FE |
| 74762E-AQ-5 | QUANTA SERVICES INC SR NT 4.850% 08/09/29 | 08/03/2026 | BANK OF AMERICA NA | | 1,399,300 | 1,400,000 | | 2.B FE |
| 74762E-AR-3 | QUANTA SERVICES INC SR NT 5.300% 08/09/33 | 08/03/2026 | BANK OF AMERICA NA | | 498,785 | 500,000 | | 2.B FE |
| 74843P-AA-8 | QUIKRETE HOLDINGS INC SR SEC 144A 6.375% 03/01/32 | 07/01/2026 | ASSET-IN-KIND | | 270,271 | 265,000 | 5,631 | 3.C FE |
| 749983-AE-2 | RWE FINANCE US LLC CO GUARNT 144A 5.875% 09/18/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,080,644 | 5,400,000 | 115,444 | 2.B FE |
| 754730-AK-5 | RAYMOND JAMES FINANCIAL SR NT 5.650% 09/11/55 | 07/01/2026 | ASSET-IN-KIND | | 261,282 | 270,000 | 4,661 | 1.G FE |
| 75513E-CP-4 | RTX Corporation SR NT 3.030% 03/15/52 | 07/01/2026 | ASSET-IN-KIND | | 102,706 | 160,000 | 1,427 | 2.A FE |
| 75513E-CX-7 | RTX Corporation SR NT 6.400% 03/15/54 | 07/01/2026 | ASSET-IN-KIND | | 121,352 | 111,000 | 2,092 | 2.A FE |
| 75913M-AA-7 | REGIONS BANKS/BIRMGHM AL SUB SER BKNT 6.450% 06/26/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,037,792 | 4,800,000 | 28,380 | 2.A FE |
| 78017T-AD-5 | ROYAL CARIBBEAN CRUISES SR NT 5.250% 02/27/38 | 07/28/2026 | VARIOUS | | 5,199,401 | 5,500,000 | 121,100 | 2.B FE |
| 78516F-AB-5 | SABAL TRAIL TRANS SR NT 144A 4.682% 05/01/38 | 07/01/2026 | ASSET-IN-KIND | | 283,464 | 305,000 | 2,380 | 2.A FE |
| 79466L-AW-4 | SALESFORCECOM INC SR NT 6.550% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 503,086 | 505,000 | 9,923 | 1.F FE |
| 797440-CJ-1 | San Diego Gas & Electric Compa 1ST MTG SER EEEE 5.950% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 151,424 | 150,000 | 2,504 | 1.F FE |
| 80282K-BU-9 | SANTANDER HLDGS USA SR NT 5.701% 06/05/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,044,654 | 10,200,000 | 87,225 | 2.A FE |
| 808513-CR-4 | The Charles Schwab Corporation SR NT 5.493% 05/21/37 | 07/01/2026 | ASSET-IN-KIND | | 146,560 | 145,000 | 885 | 1.F FE |
| 81683R-AR-5 | SEMINOLE TRIBE OF FL SR SEC 144A 6.346% 10/01/33 | 09/18/2026 | VARIOUS | | 200,491 | 200,000 | | 2.B FE |
| 816851-BH-1 | Sempra SR NT 3.800% 02/01/38 | 07/01/2026 | ASSET-IN-KIND | | 207,816 | 245,000 | 3,879 | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 816851-BJ-7 | Sempra SR NT 4.000% 02/01/48 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,995,892 | 6,800,000 | 134,489 | 2.B FE |
| 816851-BU-2 | Sempra JR SUB 6.625% 04/01/55 | 07/01/2026 | ASSET-IN-KIND | | 267,666 | 265,000 | 4,389 | 2.C FE |
| 816851-BW-8 | Sempra JR SUB 6.375% 04/01/56 | 07/01/2026 | ASSET-IN-KIND | | 348,564 | 345,000 | 5,498 | 2.C FE |
| 822905-AA-3 | SHELL FINANCE US INC CO GUARNT SER * 4.375% 05/11/45 | 07/01/2026 | ASSET-IN-KIND | | 157,797 | 186,000 | 1,130 | 1.D FE |
| 822905-AE-5 | SHELL FINANCE US INC CO GUARNT SER * 4.000% 05/10/46 | 07/01/2026 | ASSET-IN-KIND | | 477,552 | 600,000 | 3,400 | 1.D FE |
| 822905-AH-8 | SHELL FINANCE US INC CO GUARNT SER * 3.750% 09/12/46 | 07/01/2026 | ASSET-IN-KIND | | 227,351 | 295,000 | 3,349 | 1.D FE |
| 822905-AU-9 | SHELL FINANCE US INC CO GUARNT SER * 6.375% 12/15/38 | 07/13/2026 | Tax Free Exchange | | 6,103,795 | 6,000,000 | 29,750 | 1.D FE |
| 822905-AW-5 | SHELL FINANCE US INC CO GUARNT SER * 5.500% 03/25/40 | 07/13/2026 | Tax Free Exchange | | 10,079,813 | 9,750,000 | 160,875 | 1.D FE |
| 826418-BQ-7 | NORTHERN NATURAL GAS CO GENL REF MORT 5.900% 03/15/54 | 07/01/2026 | ASSET-IN-KIND | | 172,668 | 173,000 | 3,005 | 1.G FE |
| 830867-AB-3 | DELTA AIRLINES INC SR SE 4.750% 10/20/28 | 09/15/2026 | MORGAN STANLEY BANK NA | | 1,195,248 | 1,200,000 | 8,867 | 1.G FE |
| 83088M-AP-7 | SKYWORKS SOLUTIONS INC SR NT 5.000% 08/10/28 | 08/04/2026 | GOLDMAN SACHS & CO | | 423,819 | 425,000 | | 2.C FE |
| 83444M-AS-0 | SOLVENTUM CORP CO GUARNT 5.900% 04/30/54 | 07/01/2026 | ASSET-IN-KIND | | 317,057 | 322,000 | 3,219 | 2.B FE |
| 83577V-AA-8 | SOPAIPILLA INVESTOR LLC SR SEC 144A 7.534% 11/30/48 | 07/28/2026 | VARIOUS | | 25,661,767 | 25,650,000 | | 1.D FE |
| 837004-CE-8 | Dominion Energy South Carolina 1ST MTG 5.450% 02/01/41 | 07/01/2026 | ASSET-IN-KIND | | 213,949 | 215,000 | 4,882 | 1.F FE |
| 842400-FZ-1 | SO CAL EDISON CO SEC 4.650% 10/01/43 | 07/01/2026 | ASSET-IN-KIND | | 101,180 | 120,000 | 1,395 | 2.A FE |
| 842400-GG-2 | SO CAL EDISON CO 1ST REF MORT 4.000% 04/01/47 | 07/01/2026 | ASSET-IN-KIND | | 382,372 | 515,000 | 5,150 | 2.A FE |
| 842400-GK-3 | SO CAL EDISON CO 1ST REF MO 4.125% 03/01/48 | 07/01/2026 | ASSET-IN-KIND | | 292,449 | 390,000 | 5,363 | 2.A FE |
| 842400-JH-7 | SO CAL EDISON CO 1ST MTG 5.900% 03/01/55 | 07/01/2026 | ASSET-IN-KIND | | 289,988 | 305,000 | 5,998 | 1.G FE |
| 842400-JK-0 | SO CAL EDISON CO 1ST MTG 6.200% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 351,280 | 355,000 | 6,481 | 1.G FE |
| 842434-CY-6 | Southern California Gas Compan 1ST MTG 5.750% 06/01/53 | 07/01/2026 | ASSET-IN-KIND | | 199,953 | 205,000 | 982 | 1.D FE |
| 842434-DF-6 | Southern California Gas Compan 1ST MTG SER GGG 5.500% 09/01/36 | 08/17/2026 | MITSUBISHI TRUST & BANKING CRP | | 49,703 | 50,000 | | 1.D FE |
| 8426EP-AL-2 | Southern Company Gas Capital C CO GUARNT 6.050% 09/15/56 | 07/01/2026 | ASSET-IN-KIND | | 310,657 | 310,000 | 2,032 | 2.B FE |
| 845437-BT-8 | AMERICAN ELECTRIC POWER CO SR NT 3.250% 11/01/51 | 07/01/2026 | ASSET-IN-KIND | | 102,394 | 157,000 | 850 | 2.A FE |
| 845437-BW-1 | AMERICAN ELECTRIC POWER CO SR NT 5.900% 04/01/56 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,981,964 | 5,200,000 | 119,311 | 2.A FE |
| 84615Q-AE-3 | SPACE EXPLORATION TECH SR NT 144A 5.875% 07/15/36 | 07/13/2026 | MARKETAXESS | | 119,229 | 125,000 | 367 | 2.A FE |
| 864318-AA-4 | KKR OSPREY INVES ASSET BACKED 6.750% 04/30/30 | 07/13/2026 | DIRECT PLACEMENT | | 32,404,080 | 32,000,000 | | 1.F PL |
| 86614J-AA-3 | SUMMIT MIDSTREAM HOLDING SR SEC 144A 8.625% 10/31/29 | 07/01/2026 | ASSET-IN-KIND | | 202,878 | 195,000 | 6,354 | 4.A FE |
| 866966-AA-2 | SUNBELT RENTALS HOLDINGS CO GUARNT 144A 5.650% 08/12/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,052,213 | 5,100,000 | 12,006 | 2.C FE |
| 86765B-AQ-2 | SUNOCO LOGISTICS PARTNERS LP GU 5.350% 05/15/45 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,984,280 | 5,600,000 | 61,584 | 2.B FE |
| 86765B-AV-1 | SUNOCO LOGISTICS PARTNERS LP SR UNSECURED 5.400% 10/01/47 | 07/01/2026 | ASSET-IN-KIND | | 196,118 | 217,000 | 2,930 | 2.B FE |
| 86944B-AJ-2 | SUTTER HEALTH NT SER 20A 3.361% 08/15/50 | 07/01/2026 | ASSET-IN-KIND | | 111,565 | 160,000 | 2,032 | 1.E FE |
| 87183X-AD-5 | SYSCO HOLD/SYSC CORP CO GUARNT 5.950% 06/06/36 | 09/22/2026 | GOLDMAN SACHS & CO | | 49,827 | 50,000 | | 2.B FE |
| 87183X-AK-9 | SYSCO HOLD/SYSC CORP CO GUARNT SER ... 7.350% 10/06/56 | 09/22/2026 | GOLDMAN SACHS & CO | | 10,000,000 | 10,000,000 | | 3.A FE |
| 87264A-AZ-8 | T-MOBILE USA INC CO GUARNT 4.500% 04/15/50 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,508,188 | 9,700,000 | 126,100 | 2.A FE |
| 87264A-BL-8 | T-MOBILE USA INC CO GUARNT 3.000% 02/15/41 | 07/01/2026 | ASSET-IN-KIND | | 290,096 | 395,000 | 4,477 | 2.A FE |
| 87264A-BN-4 | T-MOBILE USA INC SR SEC 3.300% 02/15/51 | 07/01/2026 | ASSET-IN-KIND | | 136,133 | 210,000 | 2,618 | 2.A FE |
| 87264A-CT-0 | T-MOBILE USA INC SR SEC 3.400% 10/15/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,563,347 | 12,100,000 | 118,849 | 2.A FE |
| 87264A-DB-8 | T-MOBILE USA INC CO GUARNT 5.750% 01/15/54 | 07/01/2026 | ASSET-IN-KIND | | 136,748 | 144,000 | 3,818 | 2.A FE |
| 87264A-DN-2 | T-MOBILE USA INC CO GUARNT 5.250% 06/15/55 | 07/01/2026 | ASSET-IN-KIND | | 138,983 | 158,000 | 369 | 2.A FE |
| 87264A-DU-6 | T-MOBILE USA INC CO GUARNT 5.875% 11/15/55 | 07/01/2026 | ASSET-IN-KIND | | 510,538 | 530,000 | 3,979 | 2.A FE |
| 87264A-DY-8 | T-MOBILE USA INC CO GUARNT 5.700% 01/15/56 | 07/01/2026 | ASSET-IN-KIND | | 211,399 | 225,000 | 9,334 | 2.A FE |
| 87268L-AF-4 | TR FINANCE LLC CO GUARNT 5.100% 09/15/28 | 09/10/2026 | BARCLAYS CAPITAL INC | | 974,893 | 975,000 | | 1.G FE |
| 87612G-AD-3 | Targa Resources Partners LP CO GUARNT 6.500% 02/15/53 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,020,001 | 4,900,000 | 145,094 | 2.B FE |
| 883556-CM-2 | THERMO FISHER SCIENTIFIC SR NT 2.800% 10/15/41 | 07/01/2026 | ASSET-IN-KIND | | 342,169 | 470,000 | 2,778 | 1.G FE |
| 883556-DK-5 | THERMO FISHER SCIENTIFIC SR NT 5.546% 02/12/46 | 07/01/2026 | ASSET-IN-KIND | | 232,013 | 235,000 | 5,032 | 1.G FE |
| 88732J-AN-8 | TIME WARNER CABLE INC SR NT 7.300% 07/01/38 | 07/01/2026 | ASSET-IN-KIND | | 231,530 | 225,000 | | 2.C FE |
| 88732J-AU-2 | TIME WARNER CABLE LLC SR SEC 6.750% 06/15/39 | 07/01/2026 | ASSET-IN-KIND | | 166,277 | 170,000 | 510 | 2.C FE |
| 88732J-BB-3 | TIME WARNER CABLE LLC SR SEC 5.500% 09/01/41 | 07/01/2026 | ASSET-IN-KIND | | 142,877 | 167,000 | 3,062 | 2.C FE |
| 88732J-BD-9 | TIME WARNER CABLE SR SEC 4.500% 09/15/42 | 07/01/2026 | ASSET-IN-KIND | | 199,269 | 265,000 | 3,511 | 2.C FE |
| 892356-AC-0 | TRACTOR SUPPLY CO SR NT 5.200% 01/30/32 | 08/19/2026 | WELLS FARGO BANK N.A. | | 99,985 | 100,000 | | 2.B FE |
| 893574-AF-0 | Transcontinental Gas Pipe Line SR NT 4.450% 08/01/42 | 07/01/2026 | ASSET-IN-KIND | | 155,869 | 180,000 | 3,338 | 2.A FE |
| 89417E-AS-8 | TRAVELERS COMPANIES INC SR NT 5.450% 05/25/53 | 07/01/2026 | ASSET-IN-KIND | | 226,782 | 235,000 | 1,281 | 1.F FE |
| 89417E-AU-3 | TRAVELERS COMPANIES INC SR NT 5.700% 07/24/55 | 07/01/2026 | ASSET-IN-KIND | | 226,916 | 227,000 | 5,643 | 1.F FE |
| 89788M-AY-8 | Truist Financial Corporation SR NT SER I 5.281% 04/23/37 | 07/01/2026 | ASSET-IN-KIND | | 784,210 | 794,000 | 7,920 | 1.G FE |
| 901928-AA-9 | 200 PARK FUNDING TRUST SR NT 144A 5.740% 02/15/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,535,810 | 7,900,000 | 206,576 | 1.G FE |
| 902494-BH-5 | TYSON FOODS INC SR NT 5.100% 09/28/48 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,521,990 | 8,600,000 | 147,418 | 2.B FE |
| 902494-BQ-5 | TYSON FOODS INC SR NT 5.600% 01/24/37 | 08/10/2026 | BANK OF AMERICA NA | | 9,960,800 | 10,000,000 | | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 906548-DC-3 | UNION ELECTRIC CO 1ST MTG 5.550% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 149,284 | 155,000 | 2,963 | 1.F FE |
| 907818-EM-6 | UNION PACIFIC CORPORATION SR NT 3.799% 10/01/51 | 07/01/2026 | ASSET-IN-KIND | | 347,248 | 464,000 | 4,407 | 1.G FE |
| 907818-EN-4 | UNION PACIFIC CORPORATION SR NT 4.000% 04/15/47 | 07/01/2026 | ASSET-IN-KIND | | 118,721 | 150,000 | 1,267 | 1.G FE |
| 907818-FG-8 | UNION PACIFIC CORPORATION SR NT 3.839% 03/20/60 | 07/01/2026 | ASSET-IN-KIND | | 119,105 | 166,000 | 1,788 | 1.G FE |
| 907818-FN-3 | UNION PACIFIC CORPORATION SR NT 2.973% 09/16/62 | 07/01/2026 | ASSET-IN-KIND | | 241,812 | 415,000 | 3,599 | 1.G FE |
| 907818-FW-3 | UNION PACIFIC CORPORATION SR NT 2.950% 03/10/52 | 07/01/2026 | ASSET-IN-KIND | | 110,870 | 175,000 | 1,592 | 1.G FE |
| 907818-FZ-6 | UNION PACIFIC CORPORATION SR NT 3.500% 02/14/53 | 07/01/2026 | ASSET-IN-KIND | | 122,770 | 175,000 | 2,331 | 1.G FE |
| 911312-CL-8 | UNITED PARCEL SERVICES SR NT 6.050% 05/14/65 | 07/01/2026 | ASSET-IN-KIND | | 509,940 | 500,000 | 3,949 | 1.F FE |
| 913017-BT-5 | RTX Corporation SR NT 4.500% 06/01/42 | 07/01/2026 | ASSET-IN-KIND | | 512,567 | 575,000 | 2,156 | 2.A FE |
| 913017-CA-5 | RTX Corporation SR NT 4.150% 05/15/45 | 07/01/2026 | ASSET-IN-KIND | | 181,575 | 220,000 | 1,167 | 2.A FE |
| 913017-CP-2 | RTX Corporation SR NT 4.050% 05/04/47 | 07/01/2026 | ASSET-IN-KIND | | 224,218 | 280,000 | 1,796 | 2.A FE |
| 91324P-CA-8 | UNITEDHEALTH GROUP INC SR NT 3.950% 10/15/42 | 07/01/2026 | ASSET-IN-KIND | | 131,635 | 160,000 | 1,334 | 1.F FE |
| 91324P-CX-8 | UNITEDHEALTH GROUP INC SR NT 4.200% 01/15/47 | 07/01/2026 | ASSET-IN-KIND | | 170,514 | 210,000 | 4,067 | 1.F FE |
| 91324P-DL-3 | UNITEDHEALTH GROUP INC SR NT 4.250% 06/15/48 | 07/01/2026 | ASSET-IN-KIND | | 445,016 | 550,000 | 1,039 | 1.F FE |
| 91324P-DY-5 | UNITEDHEALTH GROUP INC SR NT 2.750% 05/15/40 | 07/01/2026 | ASSET-IN-KIND | | 281,843 | 382,000 | 1,342 | 1.F FE |
| 91324P-EE-8 | UNITEDHEALTH GROUP INC SR NT 3.050% 05/15/41 | 07/01/2026 | ASSET-IN-KIND | | 322,835 | 429,000 | 1,672 | 1.F FE |
| 91324P-EF-5 | UNITEDHEALTH GROUP INC SR NT 3.250% 05/15/51 | 07/01/2026 | ASSET-IN-KIND | | 133,930 | 200,000 | 831 | 1.F FE |
| 91324P-EK-4 | UNITEDHEALTH GROUP INC SR NT 4.750% 05/15/52 | 07/01/2026 | ASSET-IN-KIND | | 260,976 | 305,000 | 1,851 | 1.F FE |
| 91324P-ES-7 | UNITEDHEALTH GROUP INC SR NT 5.875% 02/15/53 | 07/01/2026 | ASSET-IN-KIND | | 465,916 | 465,000 | 10,320 | 1.F FE |
| 91324P-EW-8 | UNITEDHEALTH GROUP INC SR NT 5.050% 04/15/53 | 07/01/2026 | ASSET-IN-KIND | | 406,779 | 455,000 | 4,851 | 1.F FE |
| 91324P-EX-6 | UNITEDHEALTH GROUP INC SR NT 5.200% 04/15/63 | 07/01/2026 | ASSET-IN-KIND | | 209,249 | 235,000 | 2,580 | 1.F FE |
| 91324P-FD-9 | UNITEDHEALTH GROUP INC SR NT 5.500% 04/15/64 | 07/01/2026 | ASSET-IN-KIND | | 446,534 | 480,000 | 5,573 | 1.F FE |
| 91324P-FK-3 | UNITEDHEALTH GROUP INC SR NT 5.500% 07/15/44 | 07/01/2026 | ASSET-IN-KIND | | 487,830 | 500,000 | 12,681 | 1.F FE |
| 913903-BD-1 | UNIVERSAL HEALTH SERVICES SR SEC 5.500% 09/01/31 | 08/11/2026 | BANK OF AMERICA NA | | 99,937 | 100,000 | | 2.C FE |
| 92328M-AF-0 | VENTURE GLOBAL CALCASIEU SR SEC 144A 6.000% 05/01/36 | 07/01/2026 | ASSET-IN-KIND | | 348,416 | 345,000 | 3,910 | 3.A FE |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC SR NT 4.522% 09/15/48 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,995,081 | 6,300,000 | 106,041 | 2.A FE |
| 92343V-FW-9 | VERIZON COMMUNICATIONS INC SR NT 2.987% 10/30/56 | 07/01/2026 | ASSET-IN-KIND | | 347,141 | 595,000 | 3,011 | 2.A FE |
| 92343V-GB-4 | VERIZON COMMUNICATIONS INC SR NT 3.550% 03/22/51 | 07/01/2026 | ASSET-IN-KIND | | 113,878 | 165,000 | 1,611 | 2.A FE |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC SR NT 3.400% 03/22/41 | 07/01/2026 | ASSET-IN-KIND | | 512,077 | 665,000 | 6,218 | 2.A FE |
| 92343V-GL-2 | VERIZON COMMUNICATIONS INC SR NT 2.850% 09/03/41 | 07/01/2026 | ASSET-IN-KIND | | 205,343 | 290,000 | 2,709 | 2.A FE |
| 92343V-HC-1 | VERIZON COMMUNICATIONS INC SR NT 5.401% 07/02/37 | 07/01/2026 | ASSET-IN-KIND | | 393,274 | 395,000 | 10,608 | 2.A FE |
| 92343V-HH-0 | VERIZON COMMUNICATIONS INC SR NT 5.750% 11/30/45 | 07/01/2026 | ASSET-IN-KIND | | 280,271 | 290,000 | 1,436 | 2.A FE |
| 92343V-HJ-6 | VERIZON COMMUNICATIONS INC SR NT 5.875% 11/30/55 | 07/01/2026 | ASSET-IN-KIND | | 1,535,962 | 1,592,000 | 8,054 | 2.A FE |
| 92343V-HK-3 | VERIZON COMMUNICATIONS INC SR NT 6.000% 11/30/65 | 07/01/2026 | ASSET-IN-KIND | | 327,944 | 340,000 | 1,757 | 2.A FE |
| 92343V-HN-7 | VERIZON COMMUNICATIONS INC JR SUB 6.200% 05/14/56 | 07/01/2026 | ASSET-IN-KIND | | 826,412 | 820,000 | 6,637 | 2.B FE |
| 92556V-AE-6 | VIATRIS INC SR NT 3.850% 06/22/40 | 07/01/2026 | ASSET-IN-KIND | | 333,629 | 425,000 | 409 | 2.C FE |
| 927804-GL-2 | VIRGINIA ELECTRIC POWER CO SR NT 5.450% 04/01/53 | 07/01/2026 | ASSET-IN-KIND | | 251,710 | 266,000 | 3,624 | 2.A FE |
| 927804-GU-2 | VIRGINIA ELECTRIC POWER SR NT 5.650% 03/15/55 | 07/01/2026 | ASSET-IN-KIND | | 121,811 | 125,000 | 2,080 | 1.G FE |
| 927804-GW-8 | VIRGINIA ELECTRIC POWER SR NT SER D 5.600% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 581,889 | 603,000 | 9,943 | 1.G FE |
| 927804-GX-6 | VIRGINIA ELECTRIC POWER SR NT 4.950% 03/15/36 | 07/01/2026 | ASSET-IN-KIND | | 136,594 | 140,000 | 2,291 | 1.G FE |
| 927804-GY-4 | VIRGINIA ELECTRIC POWER SR NT 5.700% 03/15/56 | 07/29/2026 | VARIOUS | | 4,817,138 | 5,143,000 | 119,861 | 2.A FE |
| 92826C-AF-9 | VISA INC SR NT 4.300% 12/14/45 | 07/01/2026 | ASSET-IN-KIND | | 299,026 | 350,000 | 711 | 1.D FE |
| 92840V-AY-8 | VISTRA OPERATIONS CO LLC SR SEC 144A 4.700% 01/31/31 | 07/01/2026 | ASSET-IN-KIND | | 690,935 | 705,000 | 14,727 | 2.C FE |
| 92840V-AZ-5 | VISTRA OPERATIONS CO LLC CO GUARNT 144A 5.350% 01/31/36 | 07/01/2026 | ASSET-IN-KIND | | 708,941 | 725,000 | 17,239 | 2.C FE |
| 92892R-AC-2 | VYLOR INC CO GUARNT 144A 5.625% 08/15/36 | 08/20/2026 | MORGAN STANLEY BANK NA | | 11,939,880 | 12,000,000 | | 2.A FE |
| 92976G-AJ-0 | WELLS FARGO & CO SUB 6.600% 01/15/38 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,015,728 | 9,300,000 | 23,870 | 1.G FE |
| 931142-EU-3 | Walmart Inc. SR NT 2.500% 09/22/41 | 07/01/2026 | ASSET-IN-KIND | | 423,227 | 592,000 | 4,070 | 1.C FE |
| 94974B-GE-4 | Wells Fargo & Company SUB 4.650% 11/04/44 | 07/01/2026 | ASSET-IN-KIND | | 229,109 | 270,000 | 1,988 | 2.A FE |
| 94974B-GK-0 | Wells Fargo & Company SR NT 3.900% 05/01/45 | 07/01/2026 | ASSET-IN-KIND | | 280,969 | 356,000 | 2,314 | 1.G FE |
| 94974B-GQ-7 | Wells Fargo & Company SUB SER GMTN 4.900% 11/17/45 | 07/01/2026 | ASSET-IN-KIND | | 426,643 | 490,000 | 2,935 | 2.A FE |
| 94974B-GT-1 | Wells Fargo & Company SUB MTN DTD 06/14/16 SER MTN 4.400% 06/14/46 | 07/01/2026 | ASSET-IN-KIND | | 226,976 | 280,000 | 582 | 2.A FE |
| 94974B-GU-8 | Wells Fargo & Company SUB MTN DTD 1 4.750% 12/07/46 | 09/16/2026 | VARIOUS | | 8,263,385 | 10,190,000 | 132,546 | 2.A FE |
| 95000U-2M-4 | Wells Fargo & Company SR NT MTN DTD 5.013% 04/04/51 | 07/01/2026 | ASSET-IN-KIND | | 142,606 | 160,000 | 1,938 | 1.G FE |
| 95000U-2Q-5 | Wells Fargo & Company SR NT 3.068% 04/30/41 | 07/01/2026 | ASSET-IN-KIND | | 348,433 | 458,000 | 2,381 | 1.G FE |
| 95000U-2Z-5 | Wells Fargo & Company SR NT MTN DTD 04/25/22 4.611% 04/25/53 | 07/01/2026 | ASSET-IN-KIND | | 934,884 | 1,117,000 | 9,443 | 1.G FE |
| 95000U-3T-8 | Wells Fargo & Company SR NT 4.970% 04/23/29 | 09/23/2026 | JANE STREET EXECUTION SERVICES | | 199,102 | 200,000 | 4,169 | 1.E FE |
| 95000U-4F-7 | Wells Fargo & Company SR NT 5.433% 01/23/47 | 07/01/2026 | ASSET-IN-KIND | | 1,001,762 | 1,048,000 | 24,989 | 1.G FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 95000U-4H-3 | Wells Fargo & Company SR NT 4.577% 05/20/29 | 07/31/2026 | NIKKO SECURITIES INTL | | 1,893,312 | 1,900,000 | 17,634 | 1.E FE |
| 95000U-4J-9 | Wells Fargo & Company SR NT 4.844% 05/20/32 | 07/01/2026 | ASSET-IN-KIND | | 786,611 | 790,000 | 4,358 | 1.E FE |
| 969457-CV-0 | The Williams Companies Inc. SR NT 5.150% 03/15/36 | 07/01/2026 | ASSET-IN-KIND | | 221,020 | 225,000 | 5,568 | 2.B FE |
| 969457-CW-8 | The Williams Companies Inc. SR NT 5.950% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 138,139 | 140,000 | 4,003 | 2.B FE |
| 969457-CX-6 | The Williams Companies Inc. SR NT 5.600% 09/15/33 | 09/08/2026 | CITIGROUP GLOBAL MKT INC | | 224,998 | 225,000 | | 2.B FE |
| 969457-DA-5 | The Williams Companies Inc. SR NT 5.000% 10/15/29 | 09/08/2026 | MORGAN STANLEY BANK NA | | 549,621 | 550,000 | | 2.B Z |
| 96950F-AK-0 | Williams Partners L.P. SR NT 5.800% 11/15/43 | 07/01/2026 | ASSET-IN-KIND | | 311,274 | 315,000 | 2,335 | 2.B FE |
| 983024-AN-0 | PFIZER INC WYETH NT 5.950% 04/01/37 | 07/01/2026 | ASSET-IN-KIND | | 211,896 | 200,000 | 2,975 | 1.F FE |
| 983197-AA-2 | WYNNTON FUNDING TRUST II SR NT 144A 5.991% 08/15/55 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,060,432 | 5,200,000 | 141,920 | 1.G FE |
| 98389B-AH-3 | Xcel Energy Inc. SR NT 6.500% 07/01/36 | 07/01/2026 | ASSET-IN-KIND | | 200,134 | 186,000 | | 2.B FE |
| 98389B-BF-6 | Xcel Energy Inc. JR SUB 5.750% 12/03/56 | 07/01/2026 | ASSET-IN-KIND | | 1,187,640 | 1,200,000 | 5,367 | 2.C FE |
| 98419M-AS-9 | XYLEM INC SR NT 5.850% 01/15/37 | 09/15/2026 | CITIGROUP SECURITIES INC | | 19,983,600 | 20,000,000 | | 2.B FE |
| BMS4C3-VS-8 | BF BLADE HOLDIN SR NT 6.200% 06/30/56 | 07/07/2026 | DIRECT PLACEMENT | | 70,099,728 | 70,099,728 | | 2.A Z |
| 0778FP-AN-9 | BELL CANADA CO GUARNT 5.550% 02/15/54 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,025,075 | 5,500,000 | 139,058 | 2.B FE |
| 112586-AB-8 | BROOKFIELD ASSET MANAGEM SR NT 6.077% 09/15/55 | 07/01/2026 | ASSET-IN-KIND | | 261,712 | 262,000 | 4,688 | 1.G FE |
| 11271L-AP-7 | BROOKFIELD FINANCE INC CO GUARNT 5.813% 03/03/55 | 07/01/2026 | ASSET-IN-KIND | | 135,181 | 140,000 | 2,668 | 1.G |
| 136385-AP-6 | CANADIAN NATL RESOURCES SR NT 6.750% 02/01/39 | 07/01/2026 | ASSET-IN-KIND | | 223,938 | 205,000 | 5,766 | 2.A FE |
| 13645R-BG-8 | CANADIAN PACIFIC RAILROAD CO SR NT 3.000% 12/02/41 | 07/01/2026 | ASSET-IN-KIND | | 364,608 | 493,000 | 1,191 | 2.A FE |
| 13645R-BS-2 | CANADIAN PACIFIC RAILROAD CO CO GUARNT 5.500% 03/15/56 | 07/01/2026 | ASSET-IN-KIND | | 115,264 | 120,000 | 2,108 | 2.A FE |
| 29250N-CR-4 | ENBRIDGE INC CO GUARNT 5.450% 03/27/36 | 07/01/2026 | ASSET-IN-KIND | | 514,111 | 510,000 | 7,258 | 2.A FE |
| 375916-AG-8 | GILDAN ACTIVEWEAR INC SR NT 144A 5.400% 10/07/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,007,496 | 5,200,000 | 87,360 | 2.C FE |
| 63307A-3T-0 | NATIONAL BANK OF CANADA CO GUARNT SER . 4.996% 09/08/29 | 08/31/2026 | CITIGROUP GLOBAL MKT INC | | 1,250,000 | 1,250,000 | | 1.F FE |
| 775109-CK-5 | Rogers Communications Inc. CO GUARNT 4.550% 03/15/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 6,690,387 | 8,700,000 | 147,344 | 2.C FE |
| 780082-AY-9 | Royal Bank of Canada JR SUB 6.500% 11/24/85 | 07/01/2026 | ASSET-IN-KIND | | 167,986 | 170,000 | 1,136 | 2.B FE |
| 89115A-3E-0 | The Toronto-Dominion Bank SR NT 4.861% 01/31/28 | 09/21/2026 | BARCLAYS CAPITAL INC | | 1,747,130 | 1,750,000 | 12,288 | 1.F FE |
| 92938W-AH-6 | WSP GLOBAL INC CO GUARNT 144A 5.714% 09/18/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,979,028 | 5,100,000 | 106,042 | 2.B FE |
| 00440K-AF-0 | ACCENTURE CAPITAL INC CO GUARNT 4.750% 07/10/29 | 07/08/2026 | BANK OF AMERICA NA | | 1,999,660 | 2,000,000 | | 1.D FE |
| 00440K-AG-8 | ACCENTURE CAPITAL INC CO GUARNT 5.000% 07/10/31 | 07/08/2026 | BANK OF AMERICA NA | | 499,935 | 500,000 | | 1.D FE |
| 00774M-AZ-8 | Delos Aircraft Designated Acti SR NT 3.850% 10/29/41 | 07/01/2026 | ASSET-IN-KIND | | 895,044 | 1,115,000 | 7,393 | 2.A FE |
| 00831T-AD-3 | AFRICAN EXPORT-IMPORT BA SR NT 144A 6.250% 01/23/32 | 07/16/2026 | HSBC SECURITIES USA INC | | 10,000,000 | 10,000,000 | | 2.B FE |
| 00831T-AE-1 | AFRICAN EXPORT-IMPORT BA SR NT 144A 7.125% 07/23/36 | 07/16/2026 | HSBC SECURITIES USA INC | | 15,000,000 | 15,000,000 | | 2.B FE |
| 00929J-AD-8 | AIRCASTLE / IRELAND DAC CO GUARNT 144A 5.000% 05/15/31 | 07/01/2026 | ASSET-IN-KIND | | 717,547 | 725,000 | 6,344 | 2.B FE |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV GUARNT 6.125% 03/30/40 | 07/01/2026 | ASSET-IN-KIND | | 228,732 | 220,000 | 3,406 | 2.A FE |
| 03522A-AJ-9 | ANHEUSER-BUSCH COMPANIES INC GUA 4.900% 02/01/46 | 07/01/2026 | ASSET-IN-KIND | | 2,493,864 | 2,747,000 | 56,085 | 1.G FE |
| 03523T-BV-9 | ANHEUSER-BUSCH COMPANIES INC GU 5.550% 01/23/49 | 07/01/2026 | ASSET-IN-KIND | | 480,553 | 490,000 | 11,936 | 1.G FE |
| 035240-AG-5 | ANHEUSER-BUSCH COMPANIES INC GU 4.950% 01/15/42 | 07/01/2026 | ASSET-IN-KIND | | 290,692 | 309,000 | 7,053 | 1.G FE |
| 052528-AV-8 | AUSTRALIA & NEW ZEALAND INC SUB 144A 5.816% 06/18/36 | 07/01/2026 | ASSET-IN-KIND | | 340,249 | 335,000 | 704 | 1.G FE |
| 05526D-BD-6 | BAT INTERNATIONAL FINANCE PLC GUARNT 4.390% 08/15/37 | 07/01/2026 | ASSET-IN-KIND | | 834,626 | 915,000 | 15,175 | 2.A FE |
| 05526D-BF-1 | BAT INTERNATIONAL FINANCE PLC GUARNT 4.540% 08/15/47 | 07/28/2026 | VARIOUS | | 7,517,214 | 9,360,000 | 193,374 | 2.A FE |
| 05526D-BT-1 | BAT INTERNATIONAL FINANCE PLC CO GUARNT 3.734% 09/25/40 | 07/01/2026 | ASSET-IN-KIND | | 205,285 | 255,000 | 2,539 | 2.A FE |
| 055451-BM-9 | BHP BILLITON LTD AU CO GUARNT 5.750% 09/05/55 | 07/01/2026 | ASSET-IN-KIND | | 116,152 | 115,000 | 2,131 | 1.F FE |
| 05565E-DR-3 | BMW AG CO GUARNT SER 144a 144A 4.900% 08/06/29 | 08/03/2026 | MORGAN STANLEY BANK NA | | 1,997,800 | 2,000,000 | | 1.F FE |
| 05571A-BJ-3 | BPCE SA SR NON-PREFERRED 144A 5.773% 06/02/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 15,035,992 | 15,200,000 | 138,937 | 2.A FE |
| 056121-AB-2 | BPCE SA SR NON-PREFERRED 144A 6.027% 05/28/36 | 07/01/2026 | ASSET-IN-KIND | | 342,782 | 335,000 | 1,851 | 2.A FE |
| 05964H-AQ-8 | BANCO SANTANDER SR NT 4.175% 03/24/28 | 09/16/2026 | SANTANDER US CAPITAL MARKETS L | | 996,100 | 1,000,000 | 20,063 | 1.G FE |
| 06738E-DE-2 | Barclays Bank PLC SR NT 5.860% 08/11/46 | 07/01/2026 | ASSET-IN-KIND | | 288,669 | 290,000 | 6,609 | 2.A FE |
| 07274N-AQ-6 | BAYER AG GUA 4.875% 06/25/48 | 07/01/2026 | ASSET-IN-KIND | | 422,670 | 500,000 | 406 | 2.B FE |
| 07274N-BH-5 | BAYER AG GTD 4.700% 07/15/64 | 07/01/2026 | ASSET-IN-KIND | | 143,640 | 185,000 | 4,009 | 2.B FE |
| 09659W-2T-0 | BNP PARIBAS SR NON-PREFERRED 144A 2.591% 01/20/28 | 07/01/2026 | BNP PARIBAS SECURITIES CORP | | 692,734 | 700,000 | 8,162 | 1.G FE |
| 09659W-3C-6 | BNP PARIBAS SR NON-PREFERRED 144A 4.792% 05/09/29 | 07/10/2026 | BNP PARIBAS SECURITIES CORP | | 799,440 | 800,000 | 6,815 | 1.G FE |
| 10373Q-BS-8 | BP CAPITAL MARKETS PLC CO GUARNT 3.001% 03/17/52 | 07/01/2026 | ASSET-IN-KIND | | 111,010 | 175,000 | 1,517 | 1.E FE |
| 21685W-CJ-4 | COOPERATIEVE RABOBANK UA CO GUARNT SER BKNT 5.250% 05/24/41 | 07/01/2026 | ASSET-IN-KIND | | 226,221 | 230,000 | 1,241 | 1.D FE |
| 225313-AQ-8 | CREDIT AGRICOLE SA/LONDON SUB 144A 6.251% 01/10/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,066,168 | 9,800,000 | 32,332 | 2.A FE |
| 22535W-AW-7 | CREDIT AGRICOLE SA/LONDON SR NT 144A 5.313% 09/15/30 | 09/08/2026 | WELLS FARGO BANK N.A. | | 250,000 | 250,000 | | 1.G FE |
| 225401-BC-1 | UBS Group AG SR NT 144A 6.327% 12/22/27 | 07/17/2026 | BBVA SECURITIES INC. | | 1,007,520 | 1,000,000 | 4,921 | 1.F FE |
| 225401-BE-7 | UBS Group AG SR NT 144A 6.246% 09/22/29 | 08/19/2026 | MORGAN STANLEY BANK NA | | 822,752 | 800,000 | 20,542 | 1.F FE |
| 225401-BP-2 | UBS Group AG SR NT 144A 5.010% 03/23/37 | 07/01/2026 | ASSET-IN-KIND | | 79,526 | 82,000 | 1,118 | 1.G FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 225401-BT-4 | UBS Group AG SR NT 144A 5.199% 08/10/37 | 07/01/2026 | ASSET-IN-KIND | | 461,366 | 470,000 | 9,570 | 1.F FE |
| 23636A-BM-2 | DANSKE BANK A/S SR NON-PREFERRED 144A 4.662% 03/27/29 | 09/23/2026 | J P MORGAN SECURITIES INC | | 198,106 | 200,000 | 4,584 | 1.G FE |
| 26874R-AW-8 | ENI SPA SR NT 144A 5.250% 05/18/36 | 07/01/2026 | ASSET-IN-KIND | | 196,094 | 200,000 | 1,254 | 1.G FE |
| 26874R-AY-4 | ENI SPA SR NT 144A 6.000% 05/18/56 | 07/01/2026 | ASSET-IN-KIND | | 167,073 | 170,000 | 1,218 | 1.G FE |
| 29249B-AA-3 | ENA MASTER TRUST SR SEC 144A 4.000% 05/19/48 | 07/01/2026 | HSBC SECURITIES USA INC | | 3,972,303 | 5,000,000 | 26,367 | 2.C FE |
| 29268B-AF-8 | ENEL FINANCE INTERNATIONAL NV GUARNT 6.000% 10/07/39 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,535,925 | 7,500,000 | 140,000 | 2.A FE |
| 29278G-AC-2 | ENEL FINANCE INTERNATIONAL NV CO GUARNT 144A 4.750% 05/25/47 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,020,971 | 6,100,000 | 51,511 | 2.A FE |
| 29446M-AC-6 | EQUINOR ASA CO GUARNT 3.250% 11/18/49 | 07/01/2026 | ASSET-IN-KIND | | 120,517 | 175,000 | 679 | 1.D FE |
| 378272-BU-1 | GLENCORE PLC CO GUARNT 144A 5.634% 04/04/34 | 07/01/2026 | ASSET-IN-KIND | | 133,136 | 130,000 | 1,770 | 2.A FE |
| 378272-BV-9 | GLENCORE PLC CO GUARNT 144A 5.893% 04/04/54 | 07/01/2026 | ASSET-IN-KIND | | 212,532 | 215,000 | 3,062 | 2.A FE |
| 378272-CA-4 | GLENCORE PLC CO GUARNT 144A 5.673% 04/01/35 | 07/01/2026 | ASSET-IN-KIND | | 266,035 | 260,000 | 3,687 | 2.A FE |
| 378272-CB-2 | GLENCORE PLC CO GUARNT SER 144a 6.141% 04/01/55 | 09/18/2026 | VARIOUS | | 5,503,445 | 5,615,000 | 154,438 | 2.A FE |
| 378272-CD-8 | GLENCORE PLC CO GUARNT 144A 5.200% 07/01/33 | 07/01/2026 | ASSET-IN-KIND | | 1,137,857 | 1,140,000 | | 2.A FE |
| 378272-CE-6 | GLENCORE PLC CO GUARNT 144A 5.508% 04/01/36 | 07/01/2026 | ASSET-IN-KIND | | 487,018 | 485,000 | 6,678 | 2.A FE |
| 404280-EM-7 | HSBC BANK USA NA SR NT 5.130% 11/19/28 | 08/19/2026 | MARKETAXESS | | 804,720 | 800,000 | 10,374 | 1.G FE |
| 404280-FM-6 | HSBC BANK USA NA SR NT 5.279% 03/10/37 | 07/01/2026 | ASSET-IN-KIND | | 512,782 | 520,000 | 8,464 | 1.G FE |
| 449276-AG-9 | IBM INTERNAT CAPITAL CO GUARNT 5.300% 02/05/54 | 07/01/2026 | ASSET-IN-KIND | | 281,739 | 315,000 | 6,771 | 1.G FE |
| 45262B-AL-7 | IMPERIAL TOBACCO CO GUARNT 144A 6.375% 07/01/55 | 07/01/2026 | ASSET-IN-KIND | | 268,501 | 265,000 | | 2.B FE |
| 47110P-AA-0 | JAPAN POST INSURANCE SUB 144A 6.500% 09/16/56 | 09/09/2026 | BANK OF AMERICA NA | | 20,000,000 | 20,000,000 | | 1.G FE |
| 47214B-AD-0 | JBS NV/USA FOODS/FOOD CO SR NT 7.250% 11/15/53 | 07/01/2026 | ASSET-IN-KIND | | 725,794 | 665,000 | 6,160 | 2.C FE |
| 539439-BE-8 | LLOYDS TSB BANK GROUP PLC SUB SER .! 6.068% 06/13/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,074,339 | 9,900,000 | 76,760 | 2.A FE |
| 53944Y-BJ-1 | LLOYDS TSB BANK GROUP PLC SR NT 5.668% 02/10/47 | 07/01/2026 | ASSET-IN-KIND | | 122,735 | 125,000 | 2,775 | 1.G FE |
| 55609N-AC-2 | MACQUARIE AIRFINANCE HLD SR NT 144A 6.400% 03/26/29 | 07/01/2026 | ASSET-IN-KIND | | 324,063 | 315,000 | 5,320 | 2.B FE |
| 606822-DY-7 | MITSUBISHI UFJ FIN GRP SR NT 5.868% 04/21/47 | 07/01/2026 | ASSET-IN-KIND | | 329,942 | 328,000 | 3,742 | 1.G FE |
| 62954W-BA-2 | NIPPON TELEGRAPH & TELE CO SR NT 144A 4.741% 03/31/28 | 09/14/2026 | NIKKO SECURITIES INTL | | 1,791,324 | 1,800,000 | 17,542 | 2.A FE |
| 632525-CU-3 | NATIONAL AUSTRALIA BANK SUB 144A 5.625% 06/04/37 | 07/01/2026 | ASSET-IN-KIND | | 258,994 | 260,000 | 1,097 | 1.G FE |
| 638602-BV-3 | NATIONWIDE BUILDING SOCIETY SR NON-PREFERRED 144A 5.519% 07/14/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,034,250 | 10,200,000 | 23,456 | 1.G FE |
| 639057-AW-8 | NATWEST GROUP PLC SUB 5.908% 03/03/47 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,527,278 | 7,900,000 | 189,286 | 2.A FE |
| 66989H-AK-4 | NOVARTIS FINANCE CORPORATION CO GUARNT 4.000% 11/20/45 | 07/01/2026 | ASSET-IN-KIND | | 243,056 | 295,000 | 1,344 | 1.D FE |
| 66989H-BJ-6 | NOVARTIS FINANCE CORPORATION CO GUARNT 4.900% 03/18/36 | 07/01/2026 | ASSET-IN-KIND | | 267,999 | 270,000 | 3,785 | 1.D FE |
| 66989H-BK-3 | NOVARTIS FINANCE CORPORATION CO GUARNT 5.600% 03/18/46 | 07/01/2026 | ASSET-IN-KIND | | 607,922 | 605,000 | 9,693 | 1.D FE |
| 66989H-BL-1 | NOVARTIS FINANCE CORPORATION CO GUARNT 5.700% 03/18/56 | 07/01/2026 | ASSET-IN-KIND | | 561,849 | 555,000 | 9,051 | 1.D FE |
| 716973-AF-9 | PFIZER INVESTMENT ENTER CO GUARNT 5.110% 05/19/43 | 07/01/2026 | ASSET-IN-KIND | | 897,750 | 950,000 | 5,664 | 1.F FE |
| 716973-AG-7 | PFIZER INVESTMENT ENTER CO GUARNT 5.300% 05/19/53 | 07/01/2026 | ASSET-IN-KIND | | 88,931 | 95,000 | 587 | 1.F FE |
| 716973-AH-5 | PFIZER INVESTMENT ENTER CO GUARNT 5.340% 05/19/63 | 07/01/2026 | ASSET-IN-KIND | | 336,911 | 368,000 | 2,293 | 1.F FE |
| 761713-AZ-9 | REYNOLDS AMERICAN INC CO GUARNT 6.150% 09/15/43 | 07/01/2026 | ASSET-IN-KIND | | 121,418 | 120,000 | 2,173 | 2.A FE |
| 761713-BB-1 | REYNOLDS AMERICAN INC GUARN 5.850% 08/15/45 | 07/01/2026 | ASSET-IN-KIND | | 520,502 | 530,000 | 11,713 | 2.A FE |
| 76720A-AV-8 | Rio Tinto Finance (USA) Plc CO GUARNT 5.750% 03/14/55 | 07/01/2026 | ASSET-IN-KIND | | 233,392 | 232,000 | 3,965 | 1.F FE |
| 78448T-AR-3 | SMBC AVIATION CAPITAL FI CO GUARNT 144A 5.700% 07/23/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,984,100 | 10,000,000 | 9,500 | 2.A FE |
| 80414L-2Q-7 | SAUDI ARABIAN OIL CO SR NT 144A 5.875% 07/17/64 | 09/30/2026 | VARIOUS | | 8,527,750 | 10,000,000 | 109,340 | 1.E FE |
| 82622R-AG-1 | SIEMENS FUNDING BV CO GUARNT 144A 5.900% 05/28/65 | 07/01/2026 | ASSET-IN-KIND | | 262,845 | 258,000 | 1,395 | 1.D FE |
| 83368R-BY-7 | SOCIETE GENERALE SA SUB 144A 7.132% 01/19/55 | 07/01/2026 | ASSET-IN-KIND | | 156,474 | 150,000 | 4,814 | 2.C FE |
| 83368R-CN-0 | SOCIETE GENERALE SA SR NON-PREFERRED 144A 5.400% 04/10/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,017,376 | 5,200,000 | 85,020 | 2.B FE |
| 84265V-AG-0 | SOUTHERN COPPER CORP GTD SUB N 5.250% 11/08/42 | 07/01/2026 | ASSET-IN-KIND | | 99,804 | 106,000 | 819 | 2.A FE |
| 86562M-EB-2 | Sumitomo Mitsui Financial Grou SUB 5.796% 07/08/46 | 07/01/2026 | ASSET-IN-KIND | | 361,132 | 367,000 | 10,222 | 2.A FE |
| 874060-AY-2 | Takeda Pharmaceutical Company SR NT 3.025% 07/09/40 | 07/01/2026 | ASSET-IN-KIND | | 167,173 | 221,000 | 3,194 | 2.A FE |
| 87938W-AU-7 | Telefonica Emisiones SA GU 5.213% 03/08/47 | 09/15/2026 | VARIOUS | | 21,712,060 | 25,438,000 | 418,503 | 2.C FE |
| 881937-AB-2 | TEVA PHARMACEUTICALS NE CO GUARNT 5.250% 01/16/32 | 09/09/2026 | GOLDMAN SACHS & CO | | 197,986 | 200,000 | | 2.C FE |
| 89153V-AV-1 | TOTALENERGIES CAP INTL CO GUARNT 3.127% 05/29/50 | 07/01/2026 | ASSET-IN-KIND | | 361,441 | 546,000 | 1,518 | 1.E FE |
| 89153V-AX-7 | TOTALENERGIES CAP INTL CO GUARNT 2.986% 06/29/41 | 07/01/2026 | ASSET-IN-KIND | | 298,200 | 400,000 | 66 | 1.E FE |
| 89157X-AB-7 | TotalEnergies Capital Internat CO GUARNT 5.488% 04/05/54 | 07/01/2026 | ASSET-IN-KIND | | 187,830 | 195,000 | 2,556 | 1.E FE |
| 89157X-AC-5 | TotalEnergies Capital Internat CO GUARNT 5.638% 04/05/64 | 07/01/2026 | ASSET-IN-KIND | | 236,295 | 245,000 | 3,300 | 1.E FE |
| 89157X-AF-8 | TotalEnergies Capital Internat CO GUARNT 5.425% 09/10/64 | 07/01/2026 | ASSET-IN-KIND | | 279,549 | 300,000 | 5,018 | 1.E FE |
| 902674-A2-6 | UBS AG London Branch SR NT 4.500% 06/26/48 | 07/01/2026 | ASSET-IN-KIND | | 138,093 | 160,000 | 100 | 1.C FE |
| 92857W-BM-1 | VODAFONE GROUP PUBLIC LIMITED SR NT 5.250% 05/30/48 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,983,054 | 5,700,000 | 49,044 | 2.B FE |
| 92857W-CA-6 | VODAFONE GROUP PUBLIC LIMITED SR NT 5.750% 06/28/54 | 07/01/2026 | ASSET-IN-KIND | | 267,333 | 285,000 | 137 | 2.B FE |
| 92857W-CB-4 | VODAFONE GROUP PUBLIC LIMITED SR NT 5.875% 06/28/64 | 07/01/2026 | ASSET-IN-KIND | | 272,507 | 290,000 | 142 | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| G02332-BN-6 | AL RAJHI SUKUK LTD SUB SER EMTN 6.150% 04/21/36 | 07/07/2026 | CITIGROUP SECURITIES INC | | 19,900,692 | 19,782,000 | 263,595 | 2.B FE |
| G17378-AV-1 | BUUK INFRA PLC SEC SER D 6.450% 09/24/38 | 07/01/2026 | BARCLAYS CAPITAL INC | | 80,586,000 | 80,586,000 | | 2.B FE |
| L0808#-AR-8 | BEACON FINCO SEC 6.400% 08/26/38 | 07/01/2026 | CIBC WORLD MARKETS CORP | | 34,902,400 | 34,902,400 | | 2.B Z |
| M8215R-DG-2 | RIYAD BANK SUB SER EMTN 5.805% 01/14/36 | 07/09/2026 | STANDARD CHARTERED BANK | | 19,683,750 | 20,000,000 | 577,275 | 2.C FE |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 2,009,581,445 | 2,145,029,837 | 18,071,172 | XXX |
| 12816*-AA-7 | Silver Cross Health PTC 6.578% 12/15/56 | 09/15/2026 | Interest Capitalization | | 77,040 | 77,040 | | 1.G Z |
| 591721-AB-1 | METROPARK GROUND LEASE CTL SUB 6.538% 08/15/55 | 08/15/2026 | Interest Capitalization | | 898 | 898 | | 2.A PL |
| 64952W-FF-5 | NEW YORK LIFE GLOBAL FUNDING SEC 144A 4.700% 01/29/29 | 09/09/2026 | J P MORGAN SECURITIES INC | | 2,688,552 | 2,700,000 | 14,453 | 1.B FE |
| 67097#-AA-7 | OFP 2020 LEASE-BACKED PT TRUST SR NT LEASE-BACKED P/ 4.213% 04/15/55 | 09/15/2026 | Interest Capitalization | | (242) | (242) | | 1.D PL |
| 69021*-AA-8 | OVERLAKE 520 OVERLAKE 520 BELLEVUE WA GRND 4.046% 10/15/57 | 09/15/2026 | Interest Capitalization | | 2,120 | 2,120 | | 1.E PL |
| 92921J-2B-6 | VOYA GLOBAL FUNDING SR SEC 144A 5.269% 08/18/31 | 08/11/2026 | BANK OF AMERICA NA | | 150,000 | 150,000 | | 1.F FE |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 2,918,368 | 2,929,816 | 14,453 | XXX |
| 02401L-AB-0 | AMERICAN ASSETS TRUST LP CO GUARNT 6.150% 10/01/34 | 08/14/2026 | VARIOUS | | 633,085 | 625,000 | 10,395 | 2.C FE |
| 04017#-AF-6 | Ares Industrial SR NT SER B 5.450% 04/01/33 | 07/01/2026 | TRADE ADJUSTMENT | | (5,000,000) | (5,000,000) | | 2.B Z |
| 04017#-AG-4 | Ares Industrial SR NT SER C 5.720% 04/01/36 | 07/01/2026 | TRADE ADJUSTMENT | | (10,000,000) | (10,000,000) | | 2.B Z |
| 04017#-AH-2 | Ares Industrial SR NT SER D 5.450% 04/01/33 | 07/01/2026 | WELLS FARGO BANK N.A. | | 5,000,000 | 5,000,000 | | 2.B Z |
| 04017#-AJ-8 | Ares Industrial SR NT SER E 5.720% 04/01/36 | 07/01/2026 | WELLS FARGO BANK N.A. | | 10,000,000 | 10,000,000 | | 2.B Z |
| 09261X-AN-2 | BLACKSTONE SECURED LEND SR NT 5.900% 05/21/31 | 07/01/2026 | ASSET-IN-KIND | | 506,719 | 515,000 | 3,376 | 2.B FE |
| 095924-AB-2 | BLUE OWL TECHNOLOGY FINA SR NT 6.100% 03/15/28 | 07/01/2026 | ASSET-IN-KIND | | 263,974 | 265,000 | 4,760 | 2.C FE |
| 10112R-BG-8 | BOSTON PROPERTIES INC SR NT 6.750% 12/01/27 | 09/17/2026 | BARCLAYS CAPITAL INC | | 305,826 | 300,000 | 6,019 | 2.B FE |
| 10112R-BJ-2 | BOSTON PROPERTIES INC SR NT 5.750% 01/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,997,200 | 5,000,000 | 11,181 | 2.B FE |
| 10112R-BP-8 | BOSTON PROPERTIES INC SR NT 6.050% 10/15/36 | 08/21/2026 | VARIOUS | | 15,225,504 | 15,250,000 | | 2.B FE |
| 105340-AS-2 | BRANDYWINE OPER PARTNERS CO GUARNT 8.875% 04/12/29 | 07/01/2026 | ASSET-IN-KIND | | 469,186 | 445,000 | 8,667 | 3.C FE |
| 105340-AT-0 | BRANDYWINE OPER PARTNERS CO GUARNT 6.125% 01/15/31 | 07/01/2026 | ASSET-IN-KIND | | 582,337 | 610,000 | 17,228 | 3.C FE |
| 22822V-AU-5 | CROWN CASTLE INTL CORP SR NT 3.250% 01/15/51 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,471,996 | 11,800,000 | 14,914 | 2.B FE |
| 22822V-AX-9 | CROWN CASTLE INTL CORP SR NT 2.900% 04/01/41 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,010,967 | 7,100,000 | 67,489 | 2.B FE |
| 26889#-AA-5 | EIG Senior Infr ASSET BACKED TRANCHE A 3.728% 06/30/36 | 07/01/2026 | DIRECT PLACEMENT | | 49,870,888 | 49,870,888 | | 1.G Z |
| 26889#-AB-3 | EIG Senior Infr ASSET BACKED TRANCHE B 3.728% 06/30/36 | 07/01/2026 | DIRECT PLACEMENT | | 12,467,722 | 12,467,722 | | 2.C Z |
| 361841-AU-3 | GAMING AND LEISURE PROP INC CO GUARNT 6.250% 09/15/54 | 09/08/2026 | U.S. BANCORP | | 4,730,350 | 5,000,000 | 151,042 | 2.C FE |
| 361841-AW-9 | GAMING AND LEISURE PROP INC CO GUARNT 5.750% 11/01/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,030,220 | 5,200,000 | 73,089 | 2.C FE |
| 38173M-AF-9 | GOLUB CAPITAL BDC SR NT 6.250% 06/01/31 | 07/01/2026 | ASSET-IN-KIND | | 474,955 | 480,000 | 2,833 | 2.B FE |
| 38179R-AG-0 | GOLUB CAPITAL CAP FND SR NT 144A 5.600% 04/15/31 | 07/01/2026 | ASSET-IN-KIND | | 483,290 | 505,000 | 11,940 | 2.C FE |
| 40440V-AV-7 | HPS CORPORATE LENDING FU SR NT 144A 5.650% 04/02/31 | 07/01/2026 | ASSET-IN-KIND | | 363,488 | 375,000 | 5,238 | 2.C FE |
| 49427R-AS-1 | KILROY REALTY CORPORATION LP SR NT 6.250% 01/15/36 | 07/28/2026 | VARIOUS | | 7,615,241 | 7,645,000 | 22,408 | 2.C FE |
| 49427R-AT-9 | KILROY REALTY CORPORATION CO GUARNT 5.875% 10/15/35 | 07/28/2026 | VARIOUS | | 7,688,310 | 7,915,000 | 133,353 | 2.C FE |
| 505742-AR-7 | LADDER CAP FIN LLLP/CORP CO GUARNT 144A 7.000% 07/15/31 | 07/01/2026 | ASSET-IN-KIND | | 393,881 | 380,000 | 12,266 | 2.C FE |
| 505742-AS-5 | LADDER CAP FIN LLLP/CORP CO GUARNT 5.500% 08/01/30 | 07/01/2026 | ASSET-IN-KIND | | 533,196 | 530,000 | 12,146 | 2.C FE |
| 720198-AJ-9 | Piedmont Operating Partnership CO GUARNT 6.875% 07/15/29 | 07/01/2026 | ASSET-IN-KIND | | 991,040 | 950,000 | 30,116 | 2.C FE |
| 720198-AK-6 | Piedmont Operating Partnership CO GUARNT 5.625% 01/15/33 | 07/01/2026 | ASSET-IN-KIND | | 880,354 | 885,000 | 30,560 | 2.C FE |
| 756109-CQ-5 | REALTY INCOME CORPORATION SR NT 5.375% 09/01/54 | 07/01/2026 | ASSET-IN-KIND | | 154,256 | 160,000 | 2,867 | 1.G FE |
| 828807-CZ-8 | SIMON PROPERTY GROUP LP SR NT 4.250% 11/30/46 | 07/01/2026 | ASSET-IN-KIND | | 132,918 | 160,000 | 586 | 1.G FE |
| 92277G-AM-9 | VENTAS REALTY LP CO GUARNT 4.000% 03/01/28 | 09/15/2026 | BANK OF AMERICA NA | | 985,180 | 1,000,000 | 1,667 | 2.A FE |
| 925650-AE-3 | VICI Properties L.P. SR NT 5.625% 05/15/52 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,001,192 | 5,600,000 | 64,750 | 2.C FE |
| 0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated) | | | | | 133,263,275 | 141,033,610 | 698,890 | XXX |
| BLA0G4-MK-8 | GC CVF SUB 2B LLC 08/21/28 | 09/29/2026 | No Broker | | 17,309,603 | 17,309,603 | | 1.G Z |
| BLA0G4-MK-8 | GC CVF SUB 2B LLC 08/21/28 | 09/21/2026 | No Broker | | 2,282,641 | 2,282,641 | | 1.G Z |
| BLA0G4-9I-8 | CLS MANAGEMENT SERVICES, LLC 3RD AMND TL 03/27/30 | 09/03/2026 | DIRECT PLACEMENT | | 2,076,781 | 2,087,218 | | 3.B Z |
| BL5779-57-6 | ALKERMES INC TL 01/28/31 | 08/12/2026 | Conversion | | 299,294 | 300,000 | | 3.B Z |
| BLA0G3-YV-3 | VITALSMARTS, LC TL 09/08/31 | 09/08/2026 | DIRECT PLACEMENT | | 3,188,846 | 3,221,057 | | 3.B Z |
| BLA0G2-D6-3 | THOUGHT LOGIC CONSULTING LLC TL 07/30/32 | 07/31/2026 | DIRECT PLACEMENT | | 7,929,732 | 7,979,605 | | 3.B Z |
| 03167D-AT-1 | AMNEAL PHARMACEUTICALS LLC TL 08/02/32 | 08/03/2026 | EXCHANGE | | 750,000 | 750,000 | | 4.A Z |
| BLA0G4-UU-7 | WHITSONS HOLDING GROUP LLC INITIAL TL 09/24/32 | 09/24/2026 | DIRECT PLACEMENT | | 7,142,690 | 7,214,838 | | 3.B Z |
| BLA0G1-FL-0 | CAROLINA COMPONENTS GROUP, LLC TERM LOAN 07/16/33 | 07/16/2026 | DIRECT PLACEMENT | | 2,368,799 | 2,380,702 | | 3.B Z |
| BLA0G2-MY-2 | HEF SAFETY ULTIMATE HOLDINGS TL 08/10/33 | 08/10/2026 | DIRECT PLACEMENT | | 1,839,892 | 1,849,138 | | 3.B Z |
| BLA0G2-N0-5 | HEF SAFETY ULTIMATE HOLDINGS DDTL 08/10/33 | 08/14/2026 | No Broker | | 94,394 | 94,869 | | 3.B Z |
| BLA0G3-70-1 | ENGAGE ENTERPRISES, LLC TL 08/18/33 | 08/18/2026 | DIRECT PLACEMENT | | 4,753,739 | 4,777,627 | | 3.B Z |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| BL1001-VA-3 | ISOTOPE FINCO 2 LLC TL 09/25/33 | 09/25/2026 | BARCLAYS CAPITAL INC | | 515,981 | 517,274 | | 3.C Z |
| BL1002-VZ-6 | BEACON POINTE HARMONY LLC TL 09/30/33 | 09/30/2026 | KKR CORPORATE LENDING LLC | | 87,366 | 87,805 | | 4.B Z |
| 00132U-AS-3 | AI AQUA MERGER SUB INC TL 07/05/33 | 09/29/2026 | MORGAN STANLEY BANK NA | | 2,000,000 | 2,000,000 | | 4.B FE |
| 00149H-AC-8 | AIP RD BUYER CORP TL 12/23/30 | 09/10/2026 | ROYAL BANK OF CANADA | | 49,813 | 50,000 | | 4.C FE |
| 00160@-AA-2 | ACP HYPERDRIVE INC DDTL 03/08/28 | 07/01/2026 | Interest Capitalization | | 77,416 | 77,416 | | 4.A Z |
| 00160@-AB-0 | ACP HYPERDRIVE INC MML 03/08/28 | 07/01/2026 | Interest Capitalization | | 273,339 | 273,339 | | 4.A Z |
| 00186X-AN-3 | APi Group Corporation TL 01/03/29 | 07/01/2026 | CITIGROUP GLOBAL MKT INC | | 3,015,000 | 3,000,000 | | 3.B FE |
| 00186X-AN-3 | APi Group Corporation TL 01/03/29 | 07/01/2026 | TRADE ADJUSTMENT | | (3,015,000) | (3,000,000) | | 3.B FE |
| 01663P-AB-6 | ALL4 BUYER, LLC DDTL 01/23/32 | 08/28/2026 | No Broker | | 125,204 | 126,469 | | 3.C PL |
| 02317Y-AB-5 | AMBER ACQUISITIONCO LLC DWROMG TL B 1L USD 07/16/33 | 07/16/2026 | BARCLAYS CAPITAL INC | | 700,372 | 702,128 | | 4.B Z |
| 02317Y-AB-5 | AMBER ACQUISITIONCO LLC DWROMG TL B 1L USD 07/16/33 | 07/16/2026 | BARCLAYS CAPITAL INC | | 233,457 | 234,043 | | 4.B Z |
| 02317Y-AB-5 | AMBER ACQUISITIONCO LLC DWROMG TL B 1L USD 07/16/33 | 09/01/2026 | Conversion | | 19,101 | 19,149 | | 4.B Z |
| 02317Y-AD-1 | AMBER ACQUISITIONCO LLC DDTL 07/16/33 | 09/01/2026 | No Broker | | 25,468 | 25,532 | | 4.B Z |
| 02927H-AK-4 | AMERICAN RESIDENTIAL SERVICES TL 02/02/32 | 09/11/2026 | J P MORGAN SECURITIES INC | | 99,750 | 100,000 | | 4.B FE |
| 03167D-AS-3 | AMNEAL PHARMACEUTICALS LLC TL 08/02/32 | 07/01/2026 | TRADE ADJUSTMENT | | (750,000) | (750,000) | | 4.A FE |
| 04041E-AE-2 | ARISE HOLDINGS INC SECOND OUT TL 12/09/27 | 09/24/2026 | Interest Capitalization | | 132,337 | 132,337 | | 3.B PL |
| 05682#-AA-8 | BAIN CAPITAL SPECIAL SIT MNGD REVOLVER 04/20/31 | 09/29/2026 | No Broker | | 492,216 | 492,216 | | 2.C PL |
| 05682#-AB-6 | BAIN CAPITAL SPECIAL SIT MNGD REVOLVER 04/20/31 | 09/29/2026 | No Broker | | 123,054 | 123,054 | | 3.A PL |
| 08078U-AQ-6 | BELRON FINANCE 2019 LLC TL 10/16/31 | 09/29/2026 | J P MORGAN SECURITIES INC | | 1,000,000 | 1,000,000 | | 3.C FE |
| 09608L-AB-6 | BLUEBIRD PM BUYER, INC DDTL 02/03/32 | 09/01/2026 | No Broker | | 301,926 | 304,976 | | 3.A Z |
| 09608L-AB-6 | BLUEBIRD PM BUYER, INC DDTL 02/03/32 | 09/01/2026 | No Broker | | 757 | 764 | | 3.A Z |
| 10843Y-AF-2 | BRIDGES CONSUMER HEALTHCARE DDTL 12/22/31 | 08/28/2026 | No Broker | | 364,042 | 365,871 | | 3.B PL |
| 11150@-AB-9 | BROADWAY BUYER LLC DDTL 12/01/31 | 08/06/2026 | No Broker | | 422,147 | 422,147 | | 4.C |
| 12570N-AB-0 | CLS MANAGEMENT SERVICES, LLC DDTL B 03/27/30 | 09/01/2026 | DIRECT PLACEMENT | | 315,230 | 315,230 | | 3.B PL |
| 12570N-AC-8 | CLS MANAGEMENT SERVICES, LLC TL A 03/27/30 | 09/01/2026 | DIRECT PLACEMENT | | 784,066 | 784,066 | | 3.B PL |
| 12656A-AF-6 | CNT HOLDINGS I CORP TERM LOAN 11/08/32 | 08/11/2026 | KKR CORPORATE LENDING LLC | | 300,000 | 300,000 | | 4.B FE |
| 15477B-AE-7 | CENTRAL PARENT LLC Term B 07/06/29 | 07/01/2026 | BARCLAYS CAPITAL INC | | (9) | (19) | | 4.C FE |
| 19076B-AB-0 | COBALT SERVICE PARTNERS, LLC DDTL 10/11/31 | 09/30/2026 | No Broker | | 393,593 | 397,569 | | 3.B Z |
| 19682L-AC-2 | COLOSSUS ACQUIRECO LLC TL 01/31/33 | 08/05/2026 | MORGAN STANLEY BANK NA | | 2,994,375 | 3,000,000 | | 3.A FE |
| 21870F-BD-0 | CoreLogic, Inc. TL 07/17/31 | 07/17/2026 | J P MORGAN SECURITIES INC | | 3,920,000 | 4,000,000 | | 4.C FE |
| 21882E-AB-4 | COREWEAVE FINANCING DDTL V LLC DDTL 09/30/31 | 07/30/2026 | J P MORGAN SECURITIES INC | | 221,178 | 228,018 | | 3.B Z |
| 22005#-AD-7 | CORPORATE VISIONS, INC 5TH AMND TL 02/28/29 | 07/01/2026 | Interest Capitalization | | 6,202 | 6,202 | | 4.A Z |
| 22005#-AE-5 | CORPORATE VISIONS, INC LAST OUT TL 02/28/29 | 07/01/2026 | Interest Capitalization | | 21,008 | 21,008 | | 4.A PL |
| 22005#-AF-2 | CORPORATE VISIONS, INC FIRST OUT TL 02/28/29 | 07/01/2026 | Interest Capitalization | | 99,788 | 99,788 | | 4.A PL |
| 22562Q-AB-2 | CREEK PARENT INC TL 08/05/33 | 08/05/2026 | J P MORGAN SECURITIES INC | | 1,592,000 | 1,592,000 | | 4.A FE |
| 23345Q-AH-1 | D&H UNITED FUELING SOLUTIONS DDTL D 09/16/28 | 07/01/2026 | No Broker | | 1,162,571 | 1,174,315 | | 3.C PL |
| 29408F-AB-9 | ENVIRON ENERGY HOLDINGS DDTL 10/01/31 | 07/14/2026 | No Broker | | 199,808 | 201,318 | | 3.B Z |
| 30260U-AP-0 | FCG ACQUISITIONS INC TL 03/04/33 | 08/13/2026 | KKR CORPORATE LENDING LLC | | 50,000 | 50,000 | | 4.C FE |
| 33768V-AH-7 | FIRSTLINE ROAD SOLUTIONS, LLC DDTL 05/01/33 | 07/10/2026 | No Broker | | 529,879 | 533,212 | | 3.B PL |
| 34484K-AE-9 | FOODSCIENCE, LLC DDTL 11/14/31 | 07/06/2026 | No Broker | | 77,789 | 78,575 | | 3.B PL |
| 37987U-AK-8 | GLOVES BUYER INC PROINP TL B 1L USD 05/24/32 | 07/17/2026 | GOLDMAN SACHS & CO | | 100,000 | 100,000 | | 4.C FE |
| 45719@-AE-5 | INHANCE TECHNOLOGIES LLC PIK TL 06/30/29 | 07/01/2026 | Interest Capitalization | | 64,361 | 64,361 | | 4.A PL |
| 45719@-AF-2 | INHANCE TECHNOLOGIES LLC PRIORITY TL 06/30/29 | 07/01/2026 | Interest Capitalization | | 28,967 | 28,967 | | 4.A PL |
| 45719@-AG-0 | INHANCE TECHNOLOGIES LLC REVOLVER TERM LOAN 06/30/29 | 07/01/2026 | Interest Capitalization | | 1,290 | 1,290 | | 4.A PL |
| 45797*-AB-8 | INSIGHT BORROWER, LLC TAKEBACK MML 01/28/29 | 07/13/2026 | Interest Capitalization | | 161,175 | 161,175 | | 4.B Z |
| 45797*-AC-6 | INSIGHT BORROWER, LLC REVOLVER PIK TERM LOAN 01/28/29 | 07/01/2026 | Interest Capitalization | | 400 | 400 | | 4.B Z |
| 46269K-AT-1 | IRIDIUM SATELLITE LLC IRDM TL B4 1L USD 09/20/30 | 07/08/2026 | DEUTSCHE BANK SECURITIES INC | | 4,012,500 | 4,000,000 | | 3.C FE |
| 46585#-AH-5 | IVEX & INDUSPAC HOLDCO DDTL 12/17/27 | 09/01/2026 | No Broker | | 508,762 | 513,901 | | 3.B PL |
| 47578*-AD-5 | JEG'S AUTOMOTIVE INC A-1 TL 12/31/29 | 08/01/2026 | Interest Capitalization | | 89,088 | 89,088 | | 3.C PL |
| 47578*-AE-3 | JEG'S AUTOMOTIVE INC DDTL 12/31/29 | 07/01/2026 | Interest Capitalization | | 12,545 | 12,545 | | 3.C PL |
| 48571C-AE-1 | KARMAN HOLDINGS INC TL 04/01/32 | 08/03/2026 | Conversion | | 99,261 | 99,500 | | 4.A FE |
| 50221U-AF-8 | LSF12 CROWN US COMM BIDCO LLC 2026 REFINANCING TERM LOAN 12/02/31 | 07/28/2026 | Conversion | | 1,184,963 | 1,183,654 | | 4.C FE |
| 51327R-AB-5 | LAMBDA COMPUTE II LLC TL 12/31/30 | 08/12/2026 | MORGAN STANLEY BANK NA | | 348,250 | 350,000 | | 2.B FE |
| 55327J-AE-8 | MPG PARENT HOLDINGS LLC 1ST AMND DDTL 01/08/30 | 09/04/2026 | No Broker | | 789,985 | 797,965 | | 4.B PL |
| 55426*-AG-5 | MGP HOLDINGS III CORP 5TH AMND DDTL 03/01/30 | 07/31/2026 | No Broker | | 780,934 | 786,835 | | 3.C PL |
| 55456D-AC-8 | MACKAY SPOSITO, LLC DDTL 04/22/33 | 07/17/2026 | No Broker | | 976,436 | 981,343 | | 2.B PL |
| 55759V-AG-3 | MADISON IAQ LLC TL 05/06/32 | 09/02/2026 | DEUTSCHE BANK SECURITIES INC | | 3,000,000 | 3,000,000 | | 3.B Z |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 60725B-AE-3 | MOBILE COMMUNICATIONS AMERICA 2ND AMND DDTL 10/16/29 | 08/20/2026 | No Broker | | 142,506 | 144,281 | | 3.A PL |
| 65014E-AJ-5 | NEW YOU BARIATRIC GRP LLC SECOND OUT TL 10/31/28 | 07/31/2026 | Interest Capitalization | | 100,732 | 100,732 | | 4.A PL |
| 67123S-AB-5 | OAK-EAGLE ACQUIRECO INC TL B 03/24/33 | 07/01/2026 | TRADE ADJUSTMENT | | (22,167) | | | 3.C FE |
| 70345*-AA-5 | PATRIOT MMG BUYER INC MML 10/15/27 | 07/31/2026 | Interest Capitalization | | 10,314 | 10,314 | | 3.C PL |
| 74114M-AB-5 | PRESTIGE BRANDS INC TL 06/12/33 | 07/01/2026 | No Broker | | 12,469 | 12,500 | | 2.C |
| 74345H-AJ-0 | PROOFPOINT INC TERM LOAN 08/31/28 | 07/01/2026 | CITIGROUP GLOBAL MKT INC | | 2,021,330 | 2,094,643 | | 4.B FE |
| 74345H-AL-5 | PROOFPOINT INC TL 08/31/30 | 09/02/2026 | MORGAN STANLEY BANK NA | | 987,500 | 1,000,000 | | 4.B FE |
| 74345H-AL-5 | PROOFPOINT INC TL 08/31/30 | 07/30/2026 | Conversion | | 490,719 | 501,218 | | 4.B FE |
| 74588B-AJ-9 | PUMA BUYER LLC TL 09/24/33 | 09/24/2026 | J P MORGAN SECURITIES INC | | 399,000 | 400,000 | | 4.A FE |
| 74643#-AA-2 | PURPLE COW BUYER LLC DDTL 11/05/30 | 08/28/2026 | No Broker | | 74,906 | 75,663 | | 3.A PL |
| 74737S-AD-5 | QNITY ELECTRONICS INC TL 11/01/32 | 07/01/2026 | Conversion | | 495,903 | 497,500 | | 3.A FE |
| 74746P-AD-0 | QTS THUNDER MANAGING ISSUER LL QTS TL B 1L USD 07/15/33 | 09/25/2026 | J P MORGAN SECURITIES INC | | 5,931,875 | 6,000,000 | | 2.B FE |
| 74750*-AA-5 | QTS RICHMOND III CONSTRUCTION TL 05/30/28 | 09/29/2026 | No Broker | | 10,690,940 | 10,690,940 | | 1.F PL |
| 75605V-AD-4 | REALPAGE INC TL B 04/22/28 | 09/23/2026 | VARIOUS | | 3,904,525 | 4,085,000 | | 4.C FE |
| 75605V-AH-5 | REALPAGE INC INCR TL 04/24/28 | 07/10/2026 | BANK OF MONTREAL | | 845,469 | 875,000 | | 4.C FE |
| 77020B-AE-9 | RMS ENERGY BORROWER LLC INCR TL 09/30/32 | 08/27/2026 | No Broker | | 8,384,766 | 8,437,500 | | 3.A PL |
| 77313D-AW-1 | ROCKET SOFTWARE INC TL 11/28/28 | 09/01/2026 | VARIOUS | | 298,125 | 300,000 | | 4.C FE |
| 81608@-AN-4 | SEKO GLOBAL LOGISTICS NETWORK TL 11/27/29 | 08/31/2026 | Interest Capitalization | | 24,596 | 24,596 | | 3.C PL |
| 81608@-AP-9 | SEKO GLOBAL LOGISTICS NETWORK TAKE BACK TL 05/27/30 | 08/31/2026 | Interest Capitalization | | 70,714 | 70,714 | | 3.C PL |
| 81608@-AQ-7 | SEKO GLOBAL LOGISTICS NETWORK 5TH AMND TL 11/27/29 | 08/31/2026 | Interest Capitalization | | 4,697 | 4,697 | | 3.C PL |
| 81608@-AR-5 | SEKO GLOBAL LOGISTICS NETWORK 5TH AMND DDTL 11/27/29 | 07/29/2026 | No Broker | | 22,470 | 22,470 | | 3.C PL |
| 82865#-AA-6 | SIMITREE ACQUISITION MML 05/17/27 | 08/20/2026 | Interest Capitalization | | 15,835 | 15,835 | | 3.B Z |
| 82865#-AB-4 | SIMITREE ACQUISITION DDTL 05/17/27 | 08/20/2026 | Interest Capitalization | | 2,588 | 2,588 | | 3.B Z |
| 83204E-AC-3 | SMART WAVE TECH HOLDINGS MML 11/05/26 | 07/01/2026 | Interest Capitalization | | 18,670 | 18,670 | | 3.C PL |
| 83204E-AD-1 | SMART WAVE TECH HOLDINGS DDTL 01/06/32 | 08/31/2026 | No Broker | | 70,362 | 70,362 | | 3.C PL |
| 88323V-AB-2 | TFP US FINANCING LLC TL 08/12/33 | 08/12/2026 | MORGAN STANLEY BANK NA | | 742,500 | 750,000 | | 3.B Z |
| 88323V-AB-2 | TFP US FINANCING LLC TL 08/12/33 | 08/12/2026 | MORGAN STANLEY BANK NA | | 247,500 | 250,000 | | 3.B Z |
| 88770Y-AF-5 | Tinuiti Inc. TL 12/10/26 | 07/13/2026 | Interest Capitalization | | 28,419 | 28,419 | | 3.B PL |
| 88770Y-AG-3 | Tinuiti Inc. DDTL 12/10/26 | 07/13/2026 | Interest Capitalization | | 30,517 | 30,517 | | 3.B PL |
| 91918#-AF-3 | VALKYRIE BUYER LLC DDTL D 05/06/31 | 07/01/2026 | No Broker | | 408,049 | 412,171 | | 3.B PL |
| 92535@-AA-7 | VERTEX SERVICE PARTNERS MML 11/08/28 | 07/01/2026 | Interest Capitalization | | 29,798 | 29,798 | | 3.A PL |
| 92535@-AB-5 | VERTEX SERVICE PARTNERS DDTL 11/08/28 | 07/01/2026 | Interest Capitalization | | 57,431 | 57,431 | | 3.A PL |
| 94767K-AR-2 | WEBER-STEPHEN PRODUCTS LLC TL 09/17/32 | 09/30/2026 | BANK OF AMERICA NA | | 1,121,654 | 1,125,000 | | 4.C FE |
| 96244U-AM-9 | WHATABRANDS LLC TL 07/30/33 | 07/30/2026 | MORGAN STANLEY BANK NA | | 1,745,625 | 1,750,000 | | 4.B FE |
| 98919X-AH-4 | ZAYO GROUP HOLDINGS INC TL 03/11/30 | 07/31/2026 | Interest Capitalization | | 1,568 | 1,568 | | 4.C FE |
| 98956W-AF-4 | ZEUS US BIDCO LLC TL 08/05/33 | 08/05/2026 | BARCLAYS CAPITAL INC | | 358,022 | 358,919 | | 4.B FE |
| C7369@-AA-3 | BAIN CAPITAL SPECIAL SIT MNGD Revolver A 03/30/31 | 09/29/2026 | No Broker | | 512,236 | 512,236 | | 2.C PL |
| C7369@-AB-1 | BAIN CAPITAL SPECIAL SIT MNGD Revolver B 03/30/31 | 09/29/2026 | No Broker | | 128,059 | 128,059 | | 3.A PL |
| 36267S-AB-6 | GFL ENVIRONMENTAL INC TL 08/18/33 | 08/18/2026 | BARCLAYS CAPITAL INC | | 150,000 | 150,000 | | 2.C Z |
| 0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated) | | | | | 121,716,774 | 122,543,465 | | XXX |
| 07331#-AA-9 | BCPE Fuego Borr ASSET BACKED A 6.933% 06/30/31 | 07/01/2026 | DIRECT PLACEMENT | | 23,203,819 | 24,266,319 | | 2.B Z |
| 07331#-AA-9 | BCPE Fuego Borr ASSET BACKED A 6.933% 06/30/31 | 07/01/2026 | TRADE ADJUSTMENT | | (22,578,521) | (23,611,111) | | 2.B Z |
| 07331#-AA-9 | BCPE Fuego Borr ASSET BACKED A 6.933% 06/30/31 | 07/01/2026 | Interest Capitalization | | 5,851 | 5,851 | | 2.B Z |
| 07331#-AB-7 | BCPE Fuego Borr ASSET BACKED B 6.933% 06/30/31 | 07/01/2026 | DIRECT PLACEMENT | | 4,094,792 | 4,282,292 | | 3.B Z |
| 07331#-AB-7 | BCPE Fuego Borr ASSET BACKED B 6.933% 06/30/31 | 07/01/2026 | TRADE ADJUSTMENT | | (3,979,167) | (4,166,667) | | 3.B Z |
| 07331#-AB-7 | BCPE Fuego Borr ASSET BACKED B 6.933% 06/30/31 | 07/01/2026 | Interest Capitalization | | 1,033 | 1,033 | | 3.B Z |
| 90397*-AA-0 | UWM MSR Facility 1, LLC REVOLVER 03/20/29 | 09/28/2026 | No Broker | | 52,110,765 | 52,110,765 | | 2.C Z |
| 90397*-AA-0 | UWM MSR Facility 1, LLC REVOLVER 03/20/29 | 08/31/2026 | No Broker | | 18,139,208 | 18,139,208 | | 2.C Z |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | 70,997,780 | 71,027,690 | | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 2,659,116,842 | 2,906,607,349 | 19,831,839 | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | XXX |
| 0509999997. Total - issuer credit obligations - Part 3 | | | | | 2,659,116,842 | 2,906,607,349 | 19,831,839 | XXX |
| 0509999998. Total - issuer credit obligations - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 0509999999. Total - issuer credit obligations | | | | | 2,659,116,842 | 2,906,607,349 | 19,831,839 | XXX |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 38385A-JK-9 | Government National Mortgage A SERIES 2024199 CLASS AZ 5.500% 12/20/54 | 09/01/2026 | Interest Capitalization | | 551,910 | 551,910 | | 1.A |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 551,910 | 551,910 | | XXX |
| 00039R-AC-9 | A&D Mortgage Trust SERIES 2026NQM5 CLASS A1 5.659% 07/25/71 | 07/10/2026 | J P MORGAN SECURITIES INC | | 10,999,866 | 11,000,000 | 76,082 | 1.A FE |
| 001297-AD-2 | AmeriHome Trust SERIES 2026CNF1 CLASS A4 6.000% 09/25/56 | 09/15/2026 | BANK OF AMERICA NA | | 10,929,081 | 11,000,000 | 53,167 | 1.A FE |
| 04537U-AE-7 | Aspire Mortgage Trust SERIES 20264 CLASS A1 5.724% 07/26/66 | 07/24/2026 | MORGAN STANLEY BANK NA | | 21,499,682 | 21,500,000 | 102,555 | 1.A FE |
| 16160H-AJ-3 | Chase Mortgage Finance Corpora SERIES 202610 CLASS A4 5.500% 08/25/57 | 09/09/2026 | J P MORGAN SECURITIES INC | | 27,590,089 | 28,000,000 | 119,778 | 1.A Z |
| 161942-AJ-6 | Chase Mortgage Finance Corpora SERIES rCINV3 CLASS A4 5.500% 09/25/57 | 09/22/2026 | J P MORGAN SECURITIES INC | | 14,666,280 | 15,000,000 | 64,167 | 1.A Z |
| 22758J-AD-8 | Cross Mortgage Trust SERIES 2026NQM9 CLASS A1B 5.726% 08/25/71 | 07/24/2026 | MORGAN STANLEY BANK NA | | 15,438,330 | 15,469,000 | 88,575 | 1.A FE |
| 227935-AA-1 | Cross Mortgage Trust SERIES rNQM11 CLASS A1 6.265% 09/25/71 | 09/25/2026 | GOLDMAN SACHS & CO | | 19,999,848 | 20,000,000 | 100,936 | 1.A FE |
| 268431-AA-1 | Ellington Financial Mortgage T SERIES 2024RM2 CLASS A1A 5.000% 07/25/54 | 07/01/2026 | NOMURA SECURITIES INTL INC | | 151,102 | 155,525 | 194 | 1.A FE |
| 46595E-AJ-2 | JP MORGAN MORTGAGE TRUST SERIES 20268 CLASS A4 5.500% 03/25/57 | 09/23/2026 | J P MORGAN SECURITIES INC | | 13,336,804 | 13,700,000 | 60,699 | 1.A FE |
| 64832V-AB-7 | New Residential Mortgage Loan SERIES 2026NQM9 CLASS A1B 5.674% 08/25/66 | 07/30/2026 | NOMURA SECURITIES INTL INC | | 12,185,163 | 12,209,000 | 67,350 | 1.A FE |
| 67125J-AD-9 | ONSLOW BAY FINANCIAL LLC SERIES rNQM11 CLASS A1B 5.592% 06/25/66 | 08/07/2026 | WELLS FARGO BANK N.A. | | 9,976,267 | 10,000,000 | 65,240 | 1.A FE |
| 67126E-AB-3 | ONSLOW BAY FINANCIAL LLC SERIES 2026INV6 CLASS A2 6.000% 09/25/56 | 09/25/2026 | CITIGROUP SECURITIES INC | | 14,180,547 | 14,500,000 | 67,667 | 1.A FE |
| 69384W-AE-0 | PRKCM Trust SERIES 2026AFC6 CLASS A1 6.109% 09/25/61 | 09/11/2026 | MIZUHO SECURITIES USA INC | | 17,999,728 | 18,000,000 | 134,398 | 1.A FE |
| 69385C-AA-1 | PMT Loan Trust SERIES 2026INV9 CLASS A1 6.000% 09/25/57 | 09/23/2026 | BANK OF AMERICA NA | | 19,675,000 | 20,000,000 | 103,333 | 1.A Z |
| 69385C-AG-8 | PMT Loan Trust SERIES 2026INV9 CLASS A7 6.000% 09/25/57 | 09/23/2026 | BANK OF AMERICA NA | | 20,802,741 | 21,000,000 | 108,500 | 1.A Z |
| 78398T-AF-9 | SG Capital Partners SERIES 20266 CLASS A1 6.125% 09/25/66 | 09/16/2026 | WELLS FARGO BANK N.A. | | 34,999,755 | 35,000,000 | 131,007 | 1.A FE |
| 81751G-AD-7 | Sequoia Mortgage Trust SERIES 202611 CLASS A4 5.500% 10/25/56 | 09/10/2026 | MORGAN STANLEY BANK NA | | 14,726,736 | 15,000,000 | 38,958 | 1.A FE |
| 81753E-AD-0 | Sequoia Mortgage Trust SERIES 202612 CLASS A4 5.500% 10/25/56 | 09/25/2026 | WELLS FARGO BANK N.A. | | 17,515,955 | 18,000,000 | 79,750 | 1.A FE |
| 924915-AE-1 | Verus Securitization Trust SERIES 20267 CLASS A1 5.806% 09/25/71 | 09/28/2026 | VARIOUS | | 10,938,949 | 11,000,000 | 39,029 | 1.A FE |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 307,611,923 | 310,533,525 | 1,501,385 | XXX |
| 05595P-AG-9 | BMO Mortgage Trust SERIES 20265C16 CLASS B 6.576% 08/15/59 | 08/11/2026 | BANK OF MONTREAL | | 19,569,949 | 19,000,000 | 86,765 | 1.D FE |
| 08164B-AM-2 | BENCHMARK MTGE TR 2025-V14 CL D 4.500% 04/15/57 | 09/18/2026 | Piper Sandler & Co. | | 3,287,549 | 3,750,000 | 9,375 | 1.A |
| 498819-AA-9 | KNDR Trust SERIES 2026KIND CLASS A 5.636% 08/15/31 | 08/10/2026 | GOLDMAN SACHS & CO | | 5,000,000 | 5,000,000 | | 1.A FE |
| 89190N-AA-0 | Towd Point Mortgage Trust SERIES 2026MF1 CLASS A1 5.395% 09/25/66 | 08/13/2026 | BANK OF AMERICA NA | | 25,415,450 | 25,000,000 | 112,401 | 1.A FE |
| 11668A-AE-7 | BrightSpire Capital, Inc SERIES 2026FL4 CLASS B 5.649% 04/19/44 | 09/18/2026 | CITIGROUP SECURITIES INC | | 9,000,000 | 9,000,000 | | 1.D Z |
| 87277N-AE-2 | TPG Real Estate Finance SERIES 2026FL8 CLASS B 5.587% 03/18/44 | 09/14/2026 | WELLS FARGO BANK N.A. | | 13,000,000 | 13,000,000 | | 1.D Z |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 75,272,948 | 74,750,000 | 208,541 | XXX |
| 00383B-AG-7 | Abry Liquid Credit CLO Ltd SERIES 20265A CLASS C 5.579% 10/20/39 | 07/24/2026 | BANK OF AMERICA NA | | 17,000,000 | 17,000,000 | | 1.F FE |
| 01750T-BA-3 | ALLEGRO CLO LTD SERIES 20201AR CLASS A1R2 4.974% 07/21/37 | 07/22/2026 | ARISTOTLE PACIFIC CAPITAL | | 12,500,000 | 12,500,000 | | 1.A FE |
| 03330N-BN-3 | ANCHORAGE CAPITAL CLO LTD SERIES 201911AR CLASS CR3 5.633% 07/22/39 | 07/21/2026 | BARCLAYS CAPITAL INC | | 6,925,000 | 6,925,000 | | 1.F FE |
| 03676M-AE-8 | Anthelion CLO SERIES 20263A CLASS C 5.629% 07/20/39 | 08/06/2026 | J P MORGAN SECURITIES INC | | 15,000,000 | 15,000,000 | | 1.F FE |
| 04822V-AA-7 | ATLANTIC AVENUE LTD CLO SERIES 20265A CLASS A1 5.033% 03/31/39 | 07/29/2026 | ARISTOTLE PACIFIC CAPITAL | | 10,000,000 | 10,000,000 | | 1.A FE |
| 04942H-AQ-8 | Atlas Senior Loan Fund LTD CLO SERIES 202423AR CLASS A1R 5.009% 07/20/37 | 07/16/2026 | ARISTOTLE PACIFIC CAPITAL | | 15,000,000 | 15,000,000 | 20,872 | 1.A FE |
| 09075J-BG-3 | Birch Grove CLO Ltd. SERIES 19AR CLASS A1R3 4.949% 07/17/37 | 07/27/2026 | ARISTOTLE PACIFIC CAPITAL | | 10,000,000 | 10,000,000 | | 1.A FE |
| 09077C-BC-5 | Birch Grove CLO Ltd. SERIES 20224AR CLASS A1R2 4.983% 07/15/37 | 07/13/2026 | ARISTOTLE PACIFIC CAPITAL | | 11,000,000 | 11,000,000 | 14,391 | 1.A FE |
| 09581E-AA-5 | Blue Owl BSL CLO Ltd SERIES 20261A CLASS A1 4.993% 07/15/39 | 08/10/2026 | ARISTOTLE PACIFIC CAPITAL | | 16,991,500 | 17,000,000 | 44,700 | 1.A FE |
| 12575W-AQ-2 | CIFC FUNDING LTD SERIES 20243AR CLASS A1R 4.964% 07/21/39 | 07/21/2026 | ARISTOTLE PACIFIC CAPITAL | | 15,000,000 | 15,000,000 | | 1.A FE |
| 143122-BA-6 | Carlyle Global Market Strategi SERIES 202111AR CLASS A1R2 5.098% 07/25/39 | 07/10/2026 | ARISTOTLE PACIFIC CAPITAL | | 12,500,000 | 12,500,000 | | 1.A FE |
| 15033E-AY-4 | CEDAR FUNDING LTD CLO SERIES 20189AR CLASS ARR 4.959% 07/20/37 | 07/24/2026 | ARISTOTLE PACIFIC CAPITAL | | 5,000,000 | 5,000,000 | 12,873 | 1.A FE |
| 17181U-AL-2 | CIFC FUNDING LTD SERIES 20242AR CLASS A1R 4.933% 04/22/37 | 07/30/2026 | ARISTOTLE PACIFIC CAPITAL | | 8,000,000 | 8,000,000 | | 1.A FE |
| 284925-AA-2 | Eldridge CLO Ltd SERIES 20264A CLASS A1 5.080% 07/23/39 | 07/17/2026 | ARISTOTLE PACIFIC CAPITAL | | 10,000,000 | 10,000,000 | | 1.A FE |
| 354557-AA-8 | Franklin Park Place CLO SERIES 20267A CLASS A1 5.023% 10/15/39 | 08/06/2026 | ARISTOTLE PACIFIC CAPITAL | | 5,000,000 | 5,000,000 | | 1.A FE |
| 485862-AL-0 | Katayma CLO Ltd SERIES 20242AR CLASS A1R 4.979% 04/20/37 | 08/10/2026 | ARISTOTLE PACIFIC CAPITAL | | 20,000,000 | 20,000,000 | 92,642 | 1.A FE |
| 67113L-BG-0 | OCP CLO LTD SERIES 201917AR CLASS AAR3 4.959% 07/19/39 | 07/21/2026 | ARISTOTLE PACIFIC CAPITAL | | 10,000,000 | 10,000,000 | | 1.A FE |
| 67402C-BU-9 | OAKTREE CLO LTD SERIES 20194AR CLASS AR3 4.959% 07/20/37 | 07/07/2026 | ARISTOTLE PACIFIC CAPITAL | | 10,400,000 | 10,400,000 | | 1.A FE |
| 73190A-AA-2 | Polus US CLO Ltd SERIES 20264A CLASS A1 5.120% 10/25/39 | 08/21/2026 | ARISTOTLE PACIFIC CAPITAL | | 15,000,000 | 15,000,000 | | 1.A Z |
| 73743L-AA-0 | Post CLO LTD SERIES 20262A CLASS A1 4.979% 10/20/39 | 08/14/2026 | ARISTOTLE PACIFIC CAPITAL | | 12,500,000 | 12,500,000 | | 1.A Z |
| 74980E-BA-5 | RR Ltd CLO SERIES 20197AR CLASS A1A2 4.993% 10/15/39 | 07/17/2026 | ARISTOTLE PACIFIC CAPITAL | | 15,000,000 | 15,000,000 | | 1.A FE |
| 75884B-AY-4 | Regatta Funding CLO Ltd. SERIES 20173AR CLASS AR2 4.959% 07/17/37 | 07/23/2026 | ARISTOTLE PACIFIC CAPITAL | | 12,500,000 | 12,500,000 | 25,421 | 1.A FE |
| 81125M-AA-9 | Sculptor CLO Ltd SERIES 35A CLASS A1 5.060% 04/27/38 | 08/11/2026 | ARISTOTLE PACIFIC CAPITAL | | 5,000,000 | 5,000,000 | 11,245 | 1.A FE |
| 85225D-AA-9 | Squarepoint US CLO Ltd SERIES 20261A CLASS A1 5.103% 10/15/39 | 08/13/2026 | ARISTOTLE PACIFIC CAPITAL | | 8,000,000 | 8,000,000 | | 1.A FE |
| 870916-AG-8 | SYCAMORE TREE CLO LTD SERIES 20268A CLASS C1 5.529% 10/20/39 | 09/14/2026 | BANK OF AMERICA NA | | 10,000,000 | 10,000,000 | | 1.F Z |
| 87269P-AG-2 | TPG CLO Ltd SERIES 20264A CLASS C 5.584% 03/31/39 | 07/27/2026 | BANK OF AMERICA NA | | 12,000,000 | 12,000,000 | | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 300,316,500 | 300,325,000 | 222,144 | XXX |
| PPGDC5-A0-6 | SLF VI-L D SCSP ASSET BACKED 3.728% 01/01/99 | 07/01/2026 | DIRECT PLACEMENT | | 6,300,000 | 6,300,000 | | 2.B Z |
| PPGE9D-Y3-1 | SLF VI-L D SCSP ASSET BACKED 5.778% 01/01/99 | 07/01/2026 | DIRECT PLACEMENT | | 42,000,000 | 42,000,000 | | 1.G Z |
| 03776#-AA-0 | APOLLO ASSET BACKED FINANCE LN ASSET BACKED FRN SER A 6.161% 06/30/71 | 07/01/2026 | VARIOUS | | 175,693,860 | 175,000,000 | | 1.G PL |
| 03776#-AB-8 | APOLLO ASSET BACKED FINANCE LN ASSET BACKED FRN SER B 7.161% 06/30/71 | 07/01/2026 | VARIOUS | | 25,131,538 | 25,000,000 | | 2.B PL |
| 03776#-AC-6 | APOLLO ASSET BACKED FINANCE LN ASSET BACKED FRN SER C 8.811% 06/30/71 | 07/01/2026 | VARIOUS | | 25,145,531 | 25,000,000 | | 3.B PL |
| 040090-AA-0 | ARES SR DIRECT ASSET BACKED SER A 7.025% 03/29/36 | 07/01/2026 | DIRECT PLACEMENT | | 4,589,928 | 4,589,928 | | 1.E PL |
| 040090-AB-8 | ARES SR DIRECT ASSET BACKED SER B 6.675% 03/29/36 | 07/01/2026 | DIRECT PLACEMENT | | 2,753,957 | 2,753,957 | | 2.A PL |
| 05661*-AA-7 | BLACKSTONE INC SER A-1 5.123% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 4,831,910 | 4,831,910 | | 1.A PL |
| 05661*-AB-5 | BLACKSTONE INC SER A-2 5.123% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 4,831,910 | 4,831,910 | | 1.A PL |
| 05661*-AC-3 | BLACKSTONE INC SER B 5.103% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 5,421,168 | 5,421,168 | | 1.C PL |
| 05661*-AD-1 | BLACKSTONE INC SER C 5.773% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 1,296,366 | 1,296,366 | | 1.F PL |
| 05661*-AE-9 | BLACKSTONE INC SER D 6.453% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 1,797,235 | 1,797,235 | | 2.C PL |
| 05661*-AF-6 | BLACKSTONE INC SER E 9.673% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 1,708,846 | 1,708,846 | | 3.C PL |
| 05661*-AG-4 | BLACKSTONE INC SER F 11.173% 09/15/40 | 07/01/2026 | DIRECT PLACEMENT | | 854,423 | 854,423 | | 4.C PL |
| 06983@-AB-2 | BASEPOINT RATED ASSET BACKED SER A 7.778% 07/30/32 | 07/28/2026 | DIRECT PLACEMENT | | 20,743,000 | 20,993,000 | | 2.B PL |
| 08891@-AA-1 | BID IV Note Iss PRIVATE PLACEMENT A 5.000% 12/31/46 | 07/01/2026 | DIRECT PLACEMENT | | 1,490,945 | 1,490,945 | | 1.F Z |
| 08891@-AB-9 | BID IV Note Iss PRIVATE PLACEMENT B 6.000% 12/31/46 | 07/01/2026 | DIRECT PLACEMENT | | 447,284 | 447,284 | | 2.A Z |
| 08891@-AC-7 | BID IV Note Iss PRIVATE PLACEMENT C 7.000% 12/31/46 | 07/01/2026 | DIRECT PLACEMENT | | 745,473 | 745,473 | | 3.B Z |
| 09580#-AA-3 | Blue Ocean Inco ASSET BACKED TRANCHE A 6.000% 06/10/37 | 07/01/2026 | DIRECT PLACEMENT | | 2,974,993 | 2,974,993 | | 2.C Z |
| 09580#-AB-1 | Blue Ocean Inco ASSET BACKED TRANCHE B 7.000% 06/10/37 | 07/01/2026 | DIRECT PLACEMENT | | 708,330 | 708,330 | | 3.C Z |
| 09580#-AC-9 | Blue Ocean Inco ASSET BACKED TRANCHE C 8.000% 06/10/37 | 07/01/2026 | DIRECT PLACEMENT | | 499,392 | 499,392 | | 4.C Z |
| 09580#-AC-9 | Blue Ocean Inco ASSET BACKED TRANCHE C 8.000% 06/10/37 | 09/01/2026 | SPL ID Gtd Pensions Commingl | | 218,411 | 218,411 | 3,931 | 4.C Z |
| 14313#-AA-7 | CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33 | 07/01/2026 | DIRECT PLACEMENT | | 4,192,442 | 4,192,442 | | 2.A PL |
| 14462*-AA-0 | CARLYLE INFRASTRUCTURE CREDIT PRIVATE PLACEMENT 7.400% 12/31/35 | 07/01/2026 | DIRECT PLACEMENT | | 2,321,362 | 2,321,362 | | 2.B PL |
| 39572B-AE-1 | Greensky Home Improvement Issu SERIES 2026A CLASS A3 5.140% 12/15/70 | 08/12/2026 | WELLS FARGO BANK N.A. | | 599,887 | 600,000 | | 1.A FE |
| 41167E-AA-0 | HarbourVest Str ASSET BACKED TRANCHE A 6.214% 01/09/41 | 07/01/2026 | DIRECT PLACEMENT | | 781,640 | 781,640 | | 1.G PL |
| 41167E-AB-8 | HarbourVest Str ASSET BACKED TRANCHE B 7.964% 01/09/41 | 07/01/2026 | DIRECT PLACEMENT | | 90,960 | 90,960 | | 2.B PL |
| 45804G-AA-5 | INSURANCE PRIVATE CREDIT CLASS A 6.335% 02/01/38 | 07/01/2026 | DIRECT PLACEMENT | | 2,900,625 | 2,900,625 | | 1.C FE |
| 45804G-AB-3 | INSURANCE PRIVATE CREDIT CLASS B 7.901% 02/01/38 | 07/01/2026 | DIRECT PLACEMENT | | 847,875 | 847,875 | | 2.C FE |
| 46500T-AA-2 | ISQ GLOBAL PRIVATE PLACEMENT 6.802% 06/18/40 | 08/07/2026 | DIRECT PLACEMENT | | 10,750,030 | 10,750,030 | | 1.G Z |
| 46500T-AB-0 | ISQ GLOBAL PRIVATE PLACEMENT 8.479% 06/18/40 | 08/07/2026 | DIRECT PLACEMENT | | 2,687,508 | 2,687,508 | | 2.B Z |
| 54407#-AA-0 | Lord Abbett Dir PRIVATE PLACEMENT 6.007% 03/04/38 | 07/01/2026 | DIRECT PLACEMENT | | 18,000,000 | 18,000,000 | | 1.G PL |
| 54407#-AB-8 | Lord Abbett Dir PRIVATE PLACEMENT 7.387% 03/04/38 | 07/01/2026 | DIRECT PLACEMENT | | 10,000,000 | 10,000,000 | | 2.B PL |
| 54407#-AC-6 | Lord Abbett Dir PRIVATE PLACEMENT 10.007% 03/04/38 | 07/01/2026 | DIRECT PLACEMENT | | 2,800,000 | 2,800,000 | | 3.B PL |
| 54407#-AD-4 | Lord Abbett Dir PRIVATE PLACEMENT 10.757% 03/04/38 | 07/01/2026 | DIRECT PLACEMENT | | 3,200,000 | 3,200,000 | | 4.B PL |
| 59564V-AC-9 | MidCon II Energ PRIVATE PLACEMENT 6.019% 07/25/51 | 07/01/2026 | DIRECT PLACEMENT | | 36,300,000 | 36,300,000 | | 1.F PL |
| 59564V-AD-7 | MidCon II Energ PRIVATE PLACEMENT 7.094% 07/25/51 | 07/01/2026 | DIRECT PLACEMENT | | 14,000,000 | 14,000,000 | | 2.B PL |
| 64829*-AA-3 | NEWREZ LLC 10/09/27 | 09/29/2026 | TRADE ADJUSTMENT | | (373,648) | (373,648) | | 2.C PL |
| 65255#-AA-9 | NEWREZ LLC 10/09/27 | 09/11/2026 | No Broker | | 10,950,187 | 10,950,187 | | 2.C PL |
| 65957*-AA-4 | NORTH HAVEN FRN ASSET BACKED FRN SER A 7.825% 01/15/38 | 07/01/2026 | DIRECT PLACEMENT | | 7,704,519 | 7,500,000 | | 2.B PL |
| 65957*-AB-2 | NORTH HAVEN FRN ASSET BACKED FRN SER B 4.130% 01/15/38 | 07/01/2026 | DIRECT PLACEMENT | | 4,622,711 | 4,500,000 | | 3.B PL |
| 67080@-AA-8 | NUVEEN RFN III SEC 5.850% 10/31/33 | 07/01/2026 | DIRECT PLACEMENT | | 11,190,081 | 11,190,081 | | 1.C PL |
| 67125Y-AB-0 | OAHS Issuer 202 ASSET BACKED 7.508% 05/15/56 | 09/14/2026 | DIRECT PLACEMENT | | 25,000,000 | 25,000,000 | | 1.F Z |
| 69292A-AA-7 | PEX CLAY BRIDGE ASSET BACKED SER A 5.902% 09/15/27 | 09/16/2026 | DIRECT PLACEMENT | | 14,927,000 | 14,927,000 | | 1.E Z |
| 69418*-AV-3 | PACE LOAN GROUP ASSET BACKED SER A22 6.487% 08/15/53 | 08/05/2026 | DIRECT PLACEMENT | | 17,537,726 | 17,537,726 | | 1.D Z |
| 69418*-AV-3 | PACE LOAN GROUP ASSET BACKED SER A22 6.487% 08/15/53 | 08/05/2026 | DIRECT PLACEMENT | | 62,274 | 62,274 | | 1.D Z |
| 70163*-AA-4 | PARLIAMENT FUNDING LLC ASSET BACKED FRN SER A 6.003% 01/15/37 | 07/01/2026 | DIRECT PLACEMENT | | 6,825,000 | 6,825,000 | | 1.A FE |
| 70163*-AB-2 | PARLIAMENT FUNDING LLC ASSET BACKED FRN SER B 7.503% 01/15/37 | 07/01/2026 | DIRECT PLACEMENT | | 3,018,750 | 3,018,750 | | 2.B FE |
| 70163*-AC-0 | PARLIAMENT FUNDING LLC ASSET BACKED FRN SER C 11.003% 01/15/37 | 07/01/2026 | DIRECT PLACEMENT | | 1,312,500 | 1,312,500 | | 3.C FE |
| 73758#-AA-5 | Potentia Ludis ASSET BACKED SER A 5.800% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 15,594,628 | 15,610,396 | | 1.A PL |
| 73758#-AB-3 | Potentia Ludis ASSET BACKED SER B 5.900% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 1,907,702 | 1,903,261 | | 1.B PL |
| 73758#-AC-1 | Potentia Ludis ASSET BACKED SER C 6.400% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 1,057,510 | 1,050,075 | | 1.E PL |
| 73758#-AD-9 | Potentia Ludis ASSET BACKED SER D 6.500% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 1,087,005 | 1,093,828 | | 2.A PL |
| 73758#-AE-7 | Potentia Ludis ASSET BACKED SER E 6.900% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 1,187,159 | 1,257,903 | | 3.B PL |
| 73758#-AF-4 | Potentia Ludis ASSET BACKED SER F 8.000% 01/21/36 | 07/28/2026 | DIRECT PLACEMENT | | 664,887 | 765,680 | | 4.B PL |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 817951-A*-7 | 17Capital Credi RFN TRANCHE A 6.758% 03/31/36 | 07/01/2026 | DIRECT PLACEMENT | | 14,579,427 | 14,579,427 | | 1.F PL |
| 817951-A@-5 | 17Capital Credi RFN TRANCHE B 9.008% 03/31/36 | 07/01/2026 | DIRECT PLACEMENT | | 5,090,231 | 5,090,231 | | 2.B PL |
| 86744W-AB-5 | Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49 | 09/01/2026 | SPL ID Gtd Pensions Commingl | | 3,092,869 | 4,135,095 | 7,076 | 4.C FE |
| 91534@-AA-0 | UP Palm Trust SER A 5.680% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 7,406,900 | 7,406,986 | | 1.G Z |
| 91534@-AA-0 | UP Palm Trust SER A 5.680% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 8,764 | 8,764 | | 1.G Z |
| 91534@-AB-8 | UP Palm Trust SER B 7.060% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 3,042,503 | 3,042,887 | | 2.C Z |
| 91534@-AB-8 | UP Palm Trust SER B 7.060% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 3,600 | 3,601 | | 2.C Z |
| 91534@-AC-6 | UP Palm Trust SER C 8.590% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 4,292,923 | 4,293,166 | | 3.C Z |
| 91534@-AC-6 | UP Palm Trust SER C 8.590% 06/30/33 | 07/31/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 5,080 | 5,080 | | 3.C Z |
| 91539#-AD-7 | UP Callisto Tru ASSET BACKED SER AA 5.060% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 7,793,871 | 7,823,051 | | 1.G Z |
| 91539#-AD-7 | UP Callisto Tru ASSET BACKED SER AA 5.060% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 881,473 | 884,773 | | 1.G Z |
| 91539#-AE-5 | UP Callisto Tru ASSET BACKED SER BB 6.240% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 2,101,982 | 2,109,852 | | 1.G Z |
| 91539#-AE-5 | UP Callisto Tru ASSET BACKED SER BB 6.240% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 237,730 | 238,620 | | 1.G Z |
| 91539#-AF-2 | UP Callisto Tru ASSET BACKED SER CC 8.130% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 2,842,028 | 2,852,669 | | 1.G Z |
| 91539#-AF-2 | UP Callisto Tru ASSET BACKED SER CC 8.130% 12/20/30 | 07/01/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 321,428 | 322,632 | | 1.G Z |
| 91870*-AA-4 | VELOCITY CAP LLC SEC 7.259% 10/28/35 | 07/01/2026 | DIRECT PLACEMENT | | 1,750,000 | 1,750,000 | | 1.F PL |
| 91870*-AB-2 | VELOCITY CAP LLC SEC 8.759% 10/28/35 | 07/01/2026 | DIRECT PLACEMENT | | 675,000 | 675,000 | | 2.B PL |
| G6715*-AA-4 | OAKTREE DIRECT SEC SER A 6.223% 10/17/37 | 07/01/2026 | DIRECT PLACEMENT | | 4,321,320 | 4,321,320 | | 1.F Z |
| G6715*-AB-2 | OAKTREE DIRECT SEC SER B 6.973% 10/17/40 | 07/01/2026 | DIRECT PLACEMENT | | 594,677 | 594,677 | | 1.G Z |
| G6715*-AC-0 | OAKTREE DIRECT SEC SER C 10.223% 10/17/42 | 07/01/2026 | DIRECT PLACEMENT | | 991,128 | 991,128 | | 2.B Z |
| L8043#-AG-0 | SLF VI-L D SCSP PRIVATE PLACEMENT 5.778% 09/30/34 | 07/01/2026 | DIRECT PLACEMENT | | 28,000,000 | 28,000,000 | | 1.F Z |
| L8043#-AK-1 | SLF VI-L D SCSP PRIVATE PLACEMENT 6.983% 09/30/34 | 07/01/2026 | DIRECT PLACEMENT | | 4,200,000 | 4,200,000 | | 2.B Z |
| BCC3X7-NF-4 | SSMT 1A SSMT 1A A1 5.250% 04/30/91 | 07/22/2026 | DEUTSCHE BANK SECURITIES INC | | 45,803,042 | 46,816,000 | | 1.C FE |
| BCC3X7-NG-2 | SSMT 1A SSMT 1A A2 5.500% 04/30/91 | 07/22/2026 | DEUTSCHE BANK SECURITIES INC | | 18,663,713 | 20,064,000 | | 1.F FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 720,632,508 | 723,275,984 | 11,007 | XXX |
| 000000-00-0 | Neuberger Diamo PRIVATE PLACEMENT 7.014% 07/15/41 | 07/20/2026 | DIRECT PLACEMENT | | 10,500,000 | 10,500,000 | | 1.G Z |
| 000000-00-0 | Cannon CFO 2026 ASSET BACKED 7.314% 08/19/41 | 08/13/2026 | DIRECT PLACEMENT | | 57,000,000 | 57,000,000 | | 1.G Z |
| G2272#-AC-0 | COLLER PRIVATE EQUITY BACKED ASSET BACKED FRN SER A 6.675% 04/10/37 | 04/24/2025 | DIRECT PLACEMENT | | 6,510,022 | 6,510,022 | | 1.G Z |
| 1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated) | | | | | 74,010,022 | 74,010,022 | | XXX |
| PPH618-A5-7 | NB PD IV HOLDIN ASSET BACKED 3.752% 09/30/31 | 09/29/2026 | DIRECT PLACEMENT | | 60,000,000 | 60,000,000 | | 1.G Z |
| PPGEBY-FR-0 | PEX Holdings 10 ASSET BACKED 3.813% 09/23/33 | 09/18/2026 | DIRECT PLACEMENT | | 129,350,000 | 130,000,000 | | 1.F Z |
| PPGAI3-2W-2 | MSO Financing O ASSET BACKED 6.127% 02/07/35 | 08/12/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 26,242,734 | 26,507,813 | | 2.A Z |
| PPG9LN-P5-1 | VINTAGE X (CORE) ASSET BACKED 4.035% 08/28/35 | 09/15/2026 | WELLS FARGO BANK N.A. | | 9,709,091 | 9,709,091 | | 1.D Z |
| PPGAJR-HH-5 | VINTAGE X (ORIGIN) ASSET BACKED 4.035% 08/28/35 | 09/15/2026 | WELLS FARGO BANK N.A. | | 8,836,364 | 8,836,364 | | 1.D Z |
| PPGBKV-W3-6 | VINTAGE X (FLAGSHIP) ASSET BACKED 4.035% 08/28/35 | 09/15/2026 | WELLS FARGO BANK N.A. | | 91,454,545 | 91,454,545 | | 1.D Z |
| 00280T-AA-5 | ASP CFO 2026, L PRIVATE PLACEMENT 6.496% 03/20/41 | 07/01/2026 | DIRECT PLACEMENT | | 4,561,500 | 4,561,500 | | 1.G PL |
| 23384*-AA-6 | DRP Solaris Borrower LLC DRP Solaris Borrower LLC 03/31/27 | 08/24/2026 | No Broker | | 3,878,958 | 3,878,958 | | 2.B PL |
| 37931*-AA-4 | Glide Path Solutions PRIVATE PLACEMENT 6.730% 05/15/41 | 07/01/2026 | DIRECT PLACEMENT | | 14,615,859 | 14,615,859 | | 1.G PL |
| 38013N-AB-0 | GMR Funding LLC ASSET BACKED SER A2 6.983% 09/15/56 | 09/16/2026 | DIRECT PLACEMENT | | 60,000,000 | 60,000,000 | | 2.B Z |
| 80387*-AA-3 | Carlyle SASOF V ASSET BACKED A 6.075% 07/02/31 | 07/02/2026 | GOLDMAN SACHS ASSET MANAGEMENT | | 37,460,740 | 37,655,058 | | 2.A PL |
| G6385*-AA-3 | NCTF Co-Invest PRIVATE PLACEMENT 6.955% 03/03/36 | 07/01/2026 | DIRECT PLACEMENT | | 6,636,073 | 6,703,105 | | 1.G Z |
| G6385*-AA-3 | NCTF Co-Invest PRIVATE PLACEMENT 6.955% 03/03/36 | 07/01/2026 | TRADE ADJUSTMENT | | (6,636,073) | (6,703,105) | | 1.G Z |
| G6770*-AA-6 | 17Capital Credi DDTL 6.610% 03/31/36 | 07/01/2026 | DIRECT PLACEMENT | | 19,992,969 | 19,992,969 | | 1.F Z |
| G9666@-AA-5 | Willis Asset In ASSET BACKED SER A 6.313% 09/15/56 | 09/02/2026 | DIRECT PLACEMENT | | 30,014,972 | 30,015,597 | | 1.F Z |
| G9666@-AA-5 | Willis Asset In ASSET BACKED SER A 6.313% 09/15/56 | 09/02/2026 | DIRECT PLACEMENT | | 76,084 | 76,085 | | 1.F Z |
| G2277@-AA-1 | Coller Evergree ASSET BACKED SER A 7.033% 06/09/56 | 07/01/2026 | DIRECT PLACEMENT | | 16,500,000 | 16,500,000 | | 1.G Z |
| 1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated) | | | | | 512,693,816 | 513,803,839 | | XXX |
| 12820*-AA-1 | BR HPE ZERO COU PTC 6.540% 02/15/47 | 08/07/2026 | DIRECT PLACEMENT | | 49,981,756 | 49,981,756 | | 2.B Z |
| 12820*-AA-1 | BR HPE ZERO COU PTC 6.540% 02/15/47 | 08/07/2026 | DIRECT PLACEMENT | | 18,244 | 18,244 | | 2.B Z |
| 88651C-B*-0 | TierPoint Issue ASSET BACKED SER A2 6.782% 08/25/56 | 08/27/2026 | DIRECT PLACEMENT | | 10,000,000 | 10,000,000 | | 1.G Z |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) | | | | | 60,000,000 | 60,000,000 | | XXX |
| 55287T-AA-2 | MC Aviation 2026-1 Limited SERIES 20261A CLASS A 5.824% 07/15/51 | 07/01/2026 | DEUTSCHE BANK SECURITIES INC | | 19,999,262 | 20,000,000 | | 1.F FE |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) | | | | | 19,999,262 | 20,000,000 | | XXX |
| 30192B-AC-4 | FIP Master Funding, LLC SERIES 20262A CLASS A3 5.840% 07/15/56 | 07/15/2026 | BANK OF AMERICA NA | | 6,498,790 | 6,500,000 | | 1.F FE |
| 74690F-BU-9 | QTS ISSUER ABS II LLC SERIES 20268A CLASS A2I 6.441% 10/05/56 | 09/30/2026 | DEUTSCHE BANK SECURITIES INC | | 14,999,409 | 15,000,000 | | 1.A Z |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 21,498,199 | 21,500,000 | | XXX |
| 403948-AD-4 | HS Issuer, LLC ASSET BACKED SER 2A2 7.078% 09/25/61 | 09/18/2026 | JEFFERIES LLC | | 15,000,000 | 15,000,000 | | 2.B Z |
| 403948-AF-9 | HS Issuer, LLC PRIVATE PLACEMENT 7.392% 09/25/61 | 09/18/2026 | JEFFERIES LLC | | 15,000,000 | 15,000,000 | | 2.B Z |
| 496015-AB-4 | KINGS III WBS ASSET BACKED SER A2II 5.812% 09/25/30 | 07/01/2026 | DIRECT PLACEMENT | | 4,460,720 | 4,460,720 | | 2.C PL |
| 50547V-AK-2 | LAC FUNDING LLC ASSET BACKED 6.930% 12/31/43 | 07/16/2026 | DIRECT PLACEMENT | | 59,785,284 | 59,785,284 | | 1.F Z |
| 50547V-AK-2 | LAC FUNDING LLC ASSET BACKED 6.930% 12/31/43 | 07/16/2026 | DIRECT PLACEMENT | | 414,716 | 414,716 | | 1.F Z |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 94,660,720 | 94,660,720 | | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 2,187,247,808 | 2,193,411,000 | 1,943,077 | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | | | | XXX |
| 1909999997. Total - asset-backed securities - Part 3 | | | | | 2,187,247,808 | 2,193,411,000 | 1,943,077 | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 1909999999. Total - asset-backed securities | | | | | 2,187,247,808 | 2,193,411,000 | 1,943,077 | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 4,846,364,650 | 5,100,018,349 | 21,774,916 | XXX |
| PPGAKY-2A-9 | IVYREHAB INTERME PREFERRED | 09/30/2026 | DIRECT PLACEMENT | 1,592,165.260 | 1,592,165 | 1,592,165 | | 6. * |
| 4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | 1,592,165 | XXX | | XXX |
| 4509999997. Total - preferred stocks - Part 3 | | | | | 1,592,165 | XXX | | XXX |
| 4509999998. Total - preferred stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - preferred stocks | | | | | 1,592,165 | XXX | | XXX |
| 313786-10-5 | FHLB TOPEKA CLASS A | 07/02/2026 | FHLB Exchange | 40,047.000 | 4,004,700 | | | |
| 313786-2#-1 | FHLB TOPEKA CLASS B | 09/30/2026 | VARIOUS | 75,092.000 | 7,509,200 | | | |
| 5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded | | | | | 11,513,900 | XXX | | XXX |
| | | | | 0.000 | | | | |
| 5819999999. Subtotal - common stocks - exchange traded funds | | | | | | XXX | | XXX |
| 039970-10-8 | Aristotle Pacific Enhanced CLO MUTUAL FUND | 09/29/2026 | DIRECT PLACEMENT | 207,857.590 | 5,242,177 | | | |
| 5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other | | | | | 5,242,177 | XXX | | XXX |
| 5989999997. Total - common stocks - Part 3 | | | | | 16,756,077 | XXX | | XXX |
| 5989999998. Total - common stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - common stocks | | | | | 16,756,077 | XXX | | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 18,348,242 | XXX | | XXX |
| 6009999999 - Totals | | | | | 4,864,712,892 | XXX | 21,774,916 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..912803-FV-0 | STRIP PRINC STRIPS 0.000% 02/15/51 | 09/18/2026 | BANK OF MONTREAL | | 6,705,500 | 25,000,000 | 7,133,000 | | | 82,534 | | 82,534 | | 7,215,534 | | (510,034) | (510,034) | | 02/15/2051 | 1.A |
| ..912803-GK-3 | STRIP PRINC STRIPS 0.000% 08/15/52 | 09/18/2026 | BANK OF MONTREAL | | 8,349,761 | 33,470,000 | 8,895,322 | | | 101,292 | | 101,292 | | 8,996,614 | | (646,853) | (646,853) | | 08/15/2052 | 1.A |
| ..912803-GS-6 | STRIP PRINC STRIPS 0.000% 05/15/53 | 09/18/2026 | J P MORGAN SECURITIES INC | | 7,412,299 | 30,805,000 | 7,920,582 | | | 89,862 | | 89,862 | | 8,010,444 | | (598,145) | (598,145) | | 05/15/2053 | 1.A |
| ..912803-GY-3 | STRIP PRINC STRIPS 0.000% 02/15/54 | 09/18/2026 | BANK OF MONTREAL | | 645,687 | 2,770,000 | 690,700 | | | 7,795 | | 7,795 | | 698,495 | | (52,808) | (52,808) | | 02/15/2054 | 1.A |
| ..912803-HD-8 | STRIP PRINC STRIPS 0.000% 08/15/54 | 09/18/2026 | J P MORGAN SECURITIES INC | | 6,575,736 | 28,865,000 | 7,059,224 | | | 79,347 | | 79,347 | | 7,138,571 | | (562,835) | (562,835) | | 08/15/2054 | 1.A |
| ..912810-RU-4 | US TREASURY NT 2.875% 11/15/46 | 09/18/2026 | BARCLAYS CAPITAL INC | | 1,476,851 | 2,140,000 | 1,554,603 | | | 3,979 | | 3,979 | | 1,558,582 | | (81,732) | (81,732) | 21,567 | 11/15/2046 | 1.A |
| ..91282C-AV-3 | US TREASURY NOTES 0.875% 11/15/30 | 09/18/2026 | WELLS FARGO BANK N.A. | | 4,822,055 | 5,660,000 | 4,909,144 | | | 35,171 | | 35,171 | | 4,944,316 | | (122,261) | (122,261) | 17,361 | 11/15/2030 | 1.A |
| ..91282C-GT-2 | US TREASURY NOTES 3.625% 03/31/28 | 09/16/2026 | MORGAN STANLEY BANK NA | | 986,094 | 1,000,000 | 985,430 | | | 54 | | 54 | | 985,483 | | 610 | 610 | 16,837 | 03/31/2028 | 1.B Z |
| ..91282C-HT-1 | US TREASURY NOTES 3.875% 08/15/33 | 09/18/2026 | BARCLAYS CAPITAL INC | | 3,266,850 | 3,480,000 | 3,377,096 | | | 2,931 | | 2,931 | | 3,380,027 | | (113,177) | (113,177) | 80,983 | 08/15/2033 | 1.A |
| ..91282C-JZ-5 | US TREASURY NOTES 4.000% 02/15/34 | 09/18/2026 | BARCLAYS CAPITAL INC | | 6,620,008 | 7,030,000 | 6,854,250 | | | 4,690 | | 4,690 | | 6,858,940 | | (238,931) | (238,931) | 168,873 | 02/15/2034 | 1.A |
| ..91282C-LB-5 | US TREASURY NOTES 4.375% 07/31/26 | 07/31/2026 | Maturity | | 5,000,000 | 5,000,000 | 5,033,789 | 5,010,440 | | (10,440) | | (10,440) | | 5,000,000 | | | | 218,750 | 07/31/2026 | 1.A |
| ..91282C-LH-2 | US TREASURY NOTES 3.750% 08/31/26 | 07/31/2026 | BANK OF MONTREAL | | 499,980 | 500,000 | 498,379 | 499,499 | | 448 | | 448 | | 499,948 | | 33 | 33 | 17,323 | 08/31/2026 | 1.A |
| ..91282C-LH-2 | US TREASURY NOTES 3.750% 08/31/26 | 08/31/2026 | Maturity | | 1,000,000 | 1,000,000 | 996,758 | 998,998 | | 1,002 | | 1,002 | | 1,000,000 | | | | 37,808 | 08/31/2026 | 1.A |
| ..91282C-MM-0 | US TREASURY NOTES 4.625% 02/15/35 | 09/18/2026 | WELLS FARGO BANK N.A. | | 7,848,108 | 8,040,000 | 8,148,379 | | | (1,972) | | (1,972) | | 8,146,407 | | (298,299) | (298,299) | 223,312 | 02/15/2035 | 1.A |
| ..91282C-NT-4 | US TREASURY NOTES 4.250% 08/15/35 | 09/18/2026 | WELLS FARGO BANK N.A. | | 13,980,939 | 14,755,000 | 14,529,101 | | | 5,196 | | 5,196 | | 14,534,297 | | (553,359) | (553,359) | 376,593 | 08/15/2035 | 1.A |
| ..91282C-QQ-7 | US TREASURY NOTES 4.375% 05/15/36 | 07/28/2026 | VARIOUS | | 637,672 | 650,000 | 633,623 | | | 23 | | 23 | | 633,646 | | 4,026 | 4,026 | 5,760 | 05/15/2036 | 1.B FE |
| 0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC) | | | | | 75,827,540 | 170,165,000 | 79,219,380 | 6,508,937 | | 401,912 | | 401,912 | | 79,601,304 | | (3,773,765) | (3,773,765) | 1,185,167 | XXX | XXX |
| ..76116F-AC-1 | RFC PRINCIPAL STRIP AGENCY DEBENTURES 0.000% 04/15/30 | 09/18/2026 | BANK OF AMERICA NA | | 64,616,787 | 77,105,000 | 65,410,485 | | | 637,836 | | 637,836 | | 66,048,321 | | (1,431,534) | (1,431,534) | | 04/15/2030 | 1.A Z |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC) | | | | | 64,616,787 | 77,105,000 | 65,410,485 | | | 637,836 | | 637,836 | | 66,048,321 | | (1,431,534) | (1,431,534) | | XXX | XXX |
| ..125276-AA-3 | CFE FIBRA E SR NT 144A 5.875% 09/23/40 | 09/23/2026 | Redemption 100.0000 | | 537,175 | 537,175 | 515,778 | | | 21,397 | | 21,397 | | 537,175 | | | | 13,344 | 09/23/2040 | 2.C FE |
| 0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities | | | | | 537,175 | 537,175 | 515,778 | | | 21,397 | | 21,397 | | 537,175 | | | | 13,344 | XXX | XXX |
| ..072024-ND-0 | BAY AREA TOLL AUTH CA BRDG REV N.A. 6.263% 04/01/49 | 07/30/2026 | J P MORGAN SECURITIES INC | | 568,972 | 565,000 | 586,255 | | | (137) | | (137) | | 586,118 | | (17,146) | (17,146) | 11,795 | 04/01/2049 | 1.C FE |
| ..13063B-JC-7 | CALIFORNIA ST N.A. 7.600% 11/01/40 | 07/30/2026 | BANK OF AMERICA MUNI BD | | 1,020,797 | 870,000 | 1,032,986 | | | (584) | | (584) | | 1,032,402 | | (11,605) | (11,605) | 16,530 | 11/01/2040 | 1.C FE |
| ..54438C-PA-4 | LOS ANGELES CA CMNTY CLG DIST N.A. 6.750% 08/01/49 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 492,849 | 465,000 | 501,363 | | | (200) | | (200) | | 501,163 | | (8,314) | (8,314) | 15,694 | 08/01/2049 | 1.B FE |
| ..64966S-NK-8 | NEW YORK NY N.A. 5.935% 02/01/55 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 296,052 | 300,000 | 306,867 | | | (43) | | (43) | | 306,824 | | (10,772) | (10,772) | 8,903 | 02/01/2055 | 1.C FE |
| ..64966S-VQ-6 | NEW YORK NY N.A. 5.796% 02/01/52 | 07/30/2026 | WELLS FARGO BANK N.A. | | 491,416 | 505,000 | 507,055 | | | (88) | | (88) | | 506,968 | | (15,552) | (15,552) | 7,968 | 02/01/2052 | 1.C FE |
| ..650035-TD-0 | NEW YORK ST URBAN DEV CORP REV N.A. 5.770% 03/15/39 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 242,522 | 240,000 | 244,322 | | | (108) | | (108) | | 244,214 | | (1,692) | (1,692) | 5,231 | 03/15/2039 | 1.B FE |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed) | | | | | 3,112,608 | 2,945,000 | 3,178,848 | | | (1,160) | | (1,160) | | 3,177,689 | | (65,081) | (65,081) | 66,121 | XXX | XXX |
| ..01026C-AD-3 | ALABAMA ECON SETTLEMENT AUTH AUTH B 4.263% 09/15/32 | 09/15/2026 | VARIOUS | | 2,078,172 | 2,078,172 | 2,079,369 | 2,078,641 | | (470) | | (470) | | 2,078,172 | | | | 88,592 | 09/15/2032 | 1.G FE |
| ..626207-YF-5 | MUNICIPAL ELEC AUTH GA PROJ J PROJ J 6.637% 04/01/57 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 127,427 | 123,000 | 130,680 | | | (42) | | (42) | | 130,638 | | (3,212) | (3,212) | 2,721 | 04/01/2057 | 1.F FE |
| ..626207-YF-5 | MUNICIPAL ELEC AUTH GA PROJ J PROJ J 6.637% 04/01/57 | 08/14/2026 | Redemption 100.0000 | | (1,000) | (1,000) | (1,000) | (1,000) | | | | | | (1,000) | | | | 2,190 | 04/01/2057 | 1.G FE |
| ..709221-TF-2 | PENNSYLVANIA TURNPIKE COMM PENNSYLVANIA ST TPK COMMN OIL 5.848% 12/01/37 | 09/16/2026 | Call 100.5390 | | 2,513,475 | 2,500,000 | 2,429,650 | 2,457,379 | | 5,948 | | 5,948 | | 2,463,327 | | 36,673 | 36,673 | 129,217 | 12/01/2037 | 1.D FE |
| ..913366-DF-4 | The Regents Of The University UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/49 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 174,865 | 170,000 | 178,366 | | | (69) | | (69) | | 178,297 | | (3,431) | (3,431) | 2,363 | 05/15/2049 | 1.D FE |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue | | | | | 4,892,939 | 4,870,172 | 4,817,065 | 4,535,020 | | 5,367 | | 5,367 | | 4,849,434 | | 30,030 | 30,030 | 225,083 | XXX | XXX |
| ..00176@-AA-4 | AMF FLORENCE LLC ARGO-JEFFERSO SEC 3.210% 12/31/35 | 09/30/2026 | VARIOUS | | 1,381,917 | 1,381,917 | 1,381,917 | 1,381,917 | | | | | | 1,381,917 | | | | 33,270 | 12/31/2035 | 2.C PL |
| ..01185*-AA-3 | ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33 | 09/30/2026 | VARIOUS | | 536,000 | 536,000 | 536,000 | 536,000 | | | | | | 536,000 | | | | 18,773 | 06/30/2033 | 2.C PL |
| ..01185*-AB-1 | ALASKA VENTURES LLC SR SEC NT 4.670% 06/30/33 | 09/30/2026 | Redemption 100.0000 | | 50,795 | 50,795 | 50,795 | 50,795 | | | | | | 50,795 | | | | 1,779 | 06/30/2033 | 2.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35 | | | | | | | | | | | | | | | | | | | |
| ..021345-AA-1 | | 07/22/2026 | Redemption 100.0000 | | 2,933 | 2,933 | 2,933 | 2,933 | | | | | | 2,933 | | | | 836 | 06/30/2035 | 2.C FE |
| ..040168-AA-0 | ARGLASS VF2 SEC SER A 8.500% 01/31/36 | 08/12/2026 | VARIOUS | | (7,003) | (7,003) | (7,003) | (6,847) | | (156) | | (156) | | (7,003) | | | | 95,500 | 01/31/2036 | 2.C PL |
| | ARLINGTON VLY SOLAR ENERGY ARLINGTON VALLEY | | | | | | | | | | | | | | | | | | | |
| ..042004-AB-7 | SOLAR ENERGY 6.250% 09/30/38 | 09/30/2026 | Redemption 100.0000 | | 704,638 | 704,638 | 704,638 | 704,638 | | | | | | 704,638 | | | | 33,030 | 09/30/2038 | 2.B |
| | MEADOW CRK PRJ CO & ATLN OK WD MEADOW CREEK | | | | | | | | | | | | | | | | | | | |
| ..04877Q-AB-0 | PROJECT ATLANTIC 4.780% 12/31/37 | 09/30/2026 | Redemption 100.0000 | | 553,578 | 553,578 | 553,578 | 553,578 | | | | | | 553,578 | | | | 19,846 | 12/31/2037 | 3.A PL |
| | BISHOP HILL BISHOP HILL ENERGY LLC 3.280% | | | | | | | | | | | | | | | | | | | |
| ..09143#-AA-3 | 06/30/37 | 09/30/2026 | Redemption 100.0000 | | 402,771 | 402,771 | 402,771 | 402,771 | | | | | | 402,771 | | | | 10,018 | 06/30/2037 | 2.A PL |
| | CDI TUSCANY INTERMEDIATE HOLDI INTERMEDIATE | | | | | | | | | | | | | | | | | | | |
| ..12762*-AA-1 | HOLDINGS LLC 5.870% 06/30/40 | 09/30/2026 | Redemption 100.0000 | | 423,391 | 423,391 | 423,391 | 423,391 | | | | | | 423,391 | | | | 18,555 | 06/30/2040 | 2.A PL |
| | CARRIX INC SER A GTD SR SEC NT 4.960% | | | | | | | | | | | | | | | | | | | |
| ..14456#-AA-4 | 07/31/27 | 07/27/2026 | Call 100.3330 | | 6,019,980 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 315,100 | 07/31/2027 | 1.G PL |
| | CARRIX INC SER B GTD SR SEC NT 5.060% | | | | | | | | | | | | | | | | | | | |
| ..14456#-AB-2 | 07/31/29 | 07/27/2026 | Call 100.4440 | | 17,075,480 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | | | 928,512 | 07/31/2029 | 1.G PL |
| | CARRIX INC SER C GTD SR SEC NT 5.210% | | | | | | | | | | | | | | | | | | | |
| ..14456#-AC-0 | 07/31/32 | 07/27/2026 | Call 100.9760 | | 13,126,880 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 798,536 | 07/31/2032 | 1.G PL |
| ..14456#-AE-6 | CARRIX INC SEC SER D 3.940% 07/31/29 | 07/27/2026 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 195,358 | 07/31/2029 | 1.G PL |
| ..14456#-AF-3 | CARRIX INC SEC SR E 4.090% 07/31/32 | 07/27/2026 | VARIOUS | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 365,033 | 07/31/2032 | 1.G PL |
| ..14456#-AG-1 | CARRIX INC SEC SER F 4.190% 07/31/34 | 07/27/2026 | Call 100.0000 | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 457,059 | 07/31/2034 | 1.G PL |
| | CATALYST OLD RVR HYDROELEC LP CATALYST OLD | | | | | | | | | | | | | | | | | | | |
| ..14888#-AA-4 | RIVER HYDRO SEC 4.000% 11/30/29 | 09/30/2026 | Redemption 100.0000 | | 148,720 | 148,720 | 148,720 | 142,767 | | 5,953 | | 5,953 | | 148,720 | | | | 9,821 | 11/30/2029 | 2.C PL |
| | CoreWeave IG GP PRIVATE PLACEMENT 5.920% | | | | | | | | | | | | | | | | | | | |
| ..21881P-AC-8 | 10/15/31 | 08/21/2026 | Redemption 100.0000 | | 139,081 | 139,081 | 139,081 | | | | | | | 139,081 | | | | 1,989 | 10/15/2031 | 1.G FE |
| | CSOLAR IV South LLC SR SEC NT 5.371% | | | | | | | | | | | | | | | | | | | |
| ..22959#-AA-9 | 09/30/38 | 09/30/2026 | VARIOUS | | 188,015 | 188,015 | 188,015 | 188,011 | | 4 | | 4 | | 188,015 | | | | 12,306 | 09/30/2038 | 2.A FE |
| | CSOLAR IV West LLC SR SECURED NOTE 3.850% | | | | | | | | | | | | | | | | | | | |
| ..22964*-AC-2 | 03/31/41 | 09/30/2026 | VARIOUS | | 247,962 | 247,962 | 247,962 | 245,929 | | 2,034 | | 2,034 | | 247,962 | | | | 11,401 | 03/31/2041 | 2.B PL |
| | DALLAS CNTY TX HOSP DIST N.A. 5.621% | | | | | | | | | | | | | | | | | | | |
| ..234667-JL-8 | 08/15/44 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 661,654 | 680,000 | 681,537 | | | (85) | | (85) | | 681,452 | | (19,799) | (19,799) | 17,625 | 08/15/2044 | 1.D FE |
| | FLORIDA PIPELINE HOLDINGS LLC SEC 2.920% | | | | | | | | | | | | | | | | | | | |
| ..34107@-AA-7 | 08/15/38 | 08/15/2026 | VARIOUS | | 1,595,365 | 1,595,365 | 1,595,365 | 1,595,365 | | | | | | 1,595,365 | | | | 46,585 | 08/15/2038 | 2.B PL |
| ..3615EH-AA-7 | GCREP IV SECURED 6.870% 01/02/30 | 09/30/2026 | Redemption 100.0000 | | 141,385 | 141,385 | 141,385 | 141,385 | | | | | | 141,385 | | | | 4,857 | 01/02/2030 | 2.C PL |
| ..36260#-AA-3 | GSRP PORTFOLIO II LLC SEC 3.100% 06/29/46 | 09/30/2026 | Redemption 100.0000 | | 897,232 | 897,232 | 897,232 | 897,232 | | | | | | 897,232 | | | | 20,861 | 06/29/2046 | 2.C PL |
| | GRAND PARKWAY TRANSPRTN CORP T N.A. 5.184% | | | | | | | | | | | | | | | | | | | |
| ..38611T-AV-9 | 10/01/42 | 07/30/2026 | RAYMOND JAMES & ASSOC INC | | 405,206 | 415,000 | 415,120 | | | (57) | | (57) | | 415,063 | | (9,857) | (9,857) | 7,171 | 10/01/2042 | 1.C FE |
| | Hudson Transmission Partners SR SE 4.420% | | | | | | | | | | | | | | | | | | | |
| ..44416*-AB-2 | 05/31/33 | 08/31/2026 | VARIOUS | | 408,378 | 408,378 | 408,378 | 408,381 | | (3) | | (3) | | 408,378 | | | | 13,538 | 05/31/2033 | 1.G PL |
| | Hudson Transmission Partners SR SE 4.440% | | | | | | | | | | | | | | | | | | | |
| ..44416*-AE-6 | 11/30/32 | 08/31/2026 | Redemption 100.0000 | | 15,995 | 15,995 | 15,995 | 15,995 | | | | | | 15,995 | | | | 533 | 11/30/2032 | 1.G PL |
| | Hudson Transmission Partners SR SE 4.440% | | | | | | | | | | | | | | | | | | | |
| ..44416*-AF-3 | 11/30/32 | 08/31/2026 | Redemption 100.0000 | | 12,207 | 12,207 | 12,207 | 12,207 | | | | | | 12,207 | | | | 504 | 11/30/2032 | 1.G PL |
| | Hudson Transmission Partners SR SEC SER 3 | | | | | | | | | | | | | | | | | | | |
| ..44416*-AG-1 | 4.440% 11/30/32 | 08/31/2026 | Redemption 100.0000 | | 70,013 | 70,013 | 70,013 | 70,013 | | | | | | 70,013 | | | | 2,892 | 11/30/2032 | 1.G PL |
| | IE US Hardware PRIVATE PLACEMENT 5.960% | | | | | | | | | | | | | | | | | | | |
| ..44956@-AA-8 | 12/31/31 | 09/30/2026 | Redemption 100.0000 | | 1,043,847 | 1,043,847 | 1,043,847 | | | | | | | 1,043,847 | | | | 11,944 | 12/31/2031 | 1.F FE |
| | LOUISIANA ST LOCAL GOVT ENVRNM N.A. 4.475% | | | | | | | | | | | | | | | | | | | |
| ..54627R-AP-5 | 08/01/39 | 07/30/2026 | WELLS FARGO BANK N.A. | | 220,797 | 235,000 | 223,330 | | | 60 | | 60 | | 223,390 | | (2,593) | (2,593) | 5,258 | 08/01/2039 | 1.A Z |
| ..55339T-AA-0 | MN8 PORTFOLIO SEC 6.310% 06/30/45 | 08/07/2026 | Redemption 100.0000 | | (11,109) | (11,109) | (11,109) | (11,109) | | | | | | (11,109) | | | | 22,034 | 06/30/2045 | 2.C PL |
| | MASS INSTITUTE OF TECH SR NT 5.618% | | | | | | | | | | | | | | | | | | | |
| ..575718-AK-7 | 06/01/55 | 07/30/2026 | SUSQUEHANNA FINANCIAL GROUP | | 363,536 | 370,000 | 375,147 | | | (2) | | (2) | | 375,144 | | (11,608) | (11,608) | 3,464 | 06/01/2055 | 1.A FE |
| | MORONGO BND OF MISSION INDIANS SER A SEC | | | | | | | | | | | | | | | | | | | |
| ..61773*-AA-5 | 3.320% 07/12/51 | 09/30/2026 | VARIOUS | | 207,114 | 207,114 | 207,114 | 205,837 | | 1,278 | | 1,278 | | 207,114 | | | | 10,228 | 07/12/2051 | 1.G PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..61773*-AB-3 | MORONGO BND OF MISSION INDIANS SEC SER B 3.440% 07/12/51 | 09/30/2026 | Redemption 100.0000 | | 110,588 | 110,588 | 110,588 | 110,588 | | | | | | 110,588 | | | | 2,853 | 07/12/2051 | 1.G PL |
| ..65412V-A*-7 | NIGHTHAWK SOLAR FUNDING LLC SE 3.370% 12/31/43 | 09/30/2026 | Redemption 100.0000 | | 99,261 | 99,261 | 99,261 | 99,261 | | | | | | 99,261 | | | | 2,509 | 12/31/2043 | 2.C PL |
| ..65412V-AA-4 | NIGHTHAWK SOLAR FUNDING LLC SE 3.330% 09/30/44 | 09/30/2026 | Redemption 100.0000 | | 242,153 | 242,153 | 242,153 | 236,822 | | 5,330 | | 5,330 | | 242,153 | | | | 14,434 | 09/30/2044 | 2.C PL |
| ..693342-AB-3 | PG&E WILDFIRE RECOVERY SR SEC SER A-2 4.263% 06/01/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 252,312 | 265,000 | 253,658 | | | 102 | | 102 | | 253,760 | | (1,449) | (1,449) | 1,820 | 06/01/2036 | 1.A FE |
| ..71953*-AA-6 | PIBBS MEMBER PERP SR NT 6.410% 12/31/49 | 09/20/2026 | Redemption 100.0000 | | 998,163 | 998,163 | 998,163 | 998,163 | | | | | | 998,163 | | | | 47,987 | 12/31/2049 | 2.B PL |
| ..71953*-AB-4 | PIBBS MEMBER PERP SR NT 5.760% 12/31/49 | 09/20/2026 | Redemption 100.0000 | | 207,061 | 207,061 | 207,061 | | | | | | | 207,061 | | | | 2,982 | 12/31/2049 | 2.B PL |
| ..79741T-AR-5 | SAN DIEGO CNTY CA WTR AUTH FIN N.A. 6.138% 05/01/49 | 07/30/2026 | BANK OF AMERICA MUNI BD | | 291,581 | 295,000 | 300,381 | | | (75) | | (75) | | 300,306 | | (8,725) | (8,725) | 4,527 | 05/01/2049 | 1.B FE |
| ..82340*-AA-5 | SHEPHERDS FLAT SR NT SER A1A 6.950% 04/30/32 | 07/31/2026 | Redemption 100.0000 | | 197,554 | 197,554 | 205,597 | 199,797 | | (2,243) | | (2,243) | | 197,554 | | | | 10,298 | 04/30/2032 | 2.B FE |
| ..82340*-AB-3 | SHEPHERDS FLAT SR NT SER A1G 4.480% 04/30/32 | 07/31/2026 | VARIOUS | | 671,685 | 671,685 | 671,685 | 671,685 | | | | | | 671,685 | | | | 22,569 | 04/30/2032 | 1.B FE |
| ..84929Y-AB-3 | AES MIS 1 Tranche III 6.810% 06/30/49 | 07/31/2026 | Redemption 100.0000 | | 115,180 | 115,180 | 115,180 | 112,902 | | 2,278 | | 2,278 | | 115,180 | | | | 11,894 | 06/30/2049 | 2.C PL |
| ..872660-A*-6 | TEXAS PETROLEUM PRIVATE PLACEMENT 7.131% 11/30/44 | 07/31/2026 | VARIOUS | | 109,889 | 218,487 | 109,889 | 192,039 | | 25,795 | 3,395,098 | (3,369,303) | | 109,889 | | | | 1,317 | 11/30/2044 | 3.B PL |
| ..872660-A*-6 | TEXAS PETROLEUM PRIVATE PLACEMENT 7.131% 11/30/44 | 09/29/2026 | VARIOUS | | 220,419 | 436,974 | 220,419 | 380,681 | | 51,734 | 3,395,098 | (3,343,364) | | 220,419 | | | | 6,262 | 11/30/2044 | 3.B Z |
| ..88105#-AA-3 | Terraform Phoenix I Llc SR NT 3.380% 12/31/43 | 09/30/2026 | Redemption 100.0000 | | 447,645 | 447,645 | 447,645 | 447,645 | | | | | | 447,645 | | | | 11,348 | 12/31/2043 | 2.C PL |
| ..88258M-AB-1 | TEXAS NATURAL GAS SECURITIZTN N.A. 5.169% 04/01/41 | 07/30/2026 | WELLS FARGO BANK N.A. | | 330,340 | 335,000 | 336,270 | | | | | | | 336,270 | | (5,930) | (5,930) | 5,772 | 04/01/2041 | 1.A Z |
| ..882667-AZ-1 | TEXAS ST PRIV ACTIVITY BOND SU PERP N.A. 3.922% 12/31/49 | 07/30/2026 | BANK OF AMERICA MUNI BD | | 599,976 | 780,000 | 618,345 | | | 395 | | 395 | | 618,740 | | (18,764) | (18,764) | 2,549 | 12/31/2049 | 2.A FE |
| ..914886-AA-4 | UNIV SOUTHERN CALIFORNIA SR NT 5.250% 10/01/11 | 07/30/2026 | MILLENNIUM ADVISORS | | 255,913 | 295,000 | 268,559 | | | 10 | | 10 | | 268,569 | | (12,657) | (12,657) | 5,163 | 10/01/2111 | 1.C FE |
| ..928388-AA-1 | VSTA RDGE LLC & CRL TX WTR SUP VISTA RIDGE CENTRAL TX WTR SUP 2.570% 10/14/49 | 09/30/2026 | Redemption 100.0000 | | 172,718 | 172,718 | 172,718 | 172,718 | | | | | | 172,718 | | | | 3,329 | 10/14/2049 | 1.F PL |
| ..92993*-AA-4 | WEC INFRASTRUCT SR SEC 5.730% 12/31/39 | 07/01/2026 | VARIOUS | | 3,394,501 | 3,394,501 | 3,394,501 | 3,394,501 | | | | | | 3,394,501 | | | | 96,754 | 12/31/2039 | 2.B PL |
| ..G1263*-AA-1 | MODERN AVIATION FBO HLDGS LLC MODERN AVIATION FBO HLDGS LLC 7.500% 09/30/26 | 07/22/2026 | Maturity | | | | | | | (16,778) | | (16,778) | | (16,778) | | 16,778 | 16,778 | 270,747 | 09/30/2026 | 4.A PL |
| ..G12658-AA-7 | VIVINT SOLAR INC SEC SER B1 8.000% 06/28/27 | 08/26/2026 | VARIOUS | | 4,017,962 | 4,017,962 | 3,937,603 | 4,000,256 | | 17,706 | | 17,706 | | 4,017,962 | | | | 246,254 | 06/28/2027 | 3.C PL |
| ..G1266#-AF-3 | Vivint Solar Inc SEC 8.000% 06/28/27 | 09/22/2026 | VARIOUS | | 33,501,100 | 33,501,100 | 33,501,100 | 33,501,100 | | | | | | 33,501,100 | | | | 1,430,738 | 06/28/2027 | 3.C PL |
| ..G1266#-AF-3 | Vivint Solar Inc SEC 8.000% 06/28/27 | 09/21/2026 | VARIOUS | | 620,826 | 620,826 | 620,826 | 620,826 | | | | | | 620,826 | | | | 34,154 | 06/28/2027 | 3.C PL |
| ..Q3974@-AA-4 | GIP TITANIUM SEC 2.800% 03/31/36 | 09/30/2026 | VARIOUS | | 912,953 | 912,953 | 912,953 | 912,953 | | | | | | 912,953 | | | | 19,172 | 03/31/2036 | 2.B PL |
| ..G1266#-AE-6 | MODERN AVIATION FBO SEC 8.000% 06/30/26 | 07/31/2026 | Maturity | | (4,901,793) | (4,901,793) | (4,901,793) | (4,901,793) | | | | | | (4,901,793) | | | | (46,255) | 06/30/2026 | 4.A PL |
| ..G1266#-AE-6 | MODERN AVIATION FBO SEC 8.000% 06/30/26 | 07/01/2026 | Tax Free Exchange | | 4,901,793 | 4,901,793 | 4,901,793 | 4,901,793 | | | | | | 4,901,793 | | | | (171,015) | 06/30/2026 | 4.A PL |
| ..G1266#-AG-1 | Floating Infrastructure Holdin TL 08/15/27 | 07/01/2026 | Redemption 100.0000 | | 1,263,063 | 1,263,063 | 1,263,063 | 1,263,063 | | | | | | 1,263,063 | | | | 48,686 | 08/15/2027 | 4.B PL |
| ..G3934#-AA-2 | GLOBAL PORTS SEC SER A 7.870% 03/31/40 | 09/30/2026 | Redemption 100.0000 | | 7,048 | 7,048 | 7,048 | 7,048 | | | | | | 7,048 | | | | 416 | 03/31/2040 | 2.C PL |
| ..P4001#-AA-8 | Eolica Mesa Lapz LA PAZ SR SEC NT D 5.980% 12/20/44 | 09/20/2026 | VARIOUS | | 95,077 | 95,077 | 95,077 | 95,077 | | | | | | 95,077 | | | | 4,264 | 12/20/2044 | 2.C PL |
| ..P8711*-AA-4 | OPAIN SA EL DORADO AIRPORT EL DORADO AIRPORT SR 4.090% 12/15/26 | 08/18/2026 | Call 100.0000 | | 2,444,653 | 2,444,653 | 2,444,653 | 2,444,653 | | | | | | 2,444,653 | | | | 67,491 | 12/15/2026 | 3.A FE |
| ..Q3974*-AA-6 | GAS INVESTMENTS NZ PTY LTD SE 3.110% 12/31/34 | 09/30/2026 | Redemption 100.0000 | | 1,382,658 | 1,382,658 | 1,382,658 | 1,382,658 | | | | | | 1,382,658 | | | | 53,116 | 12/31/2034 | 2.B PL |
| ..Q8806@-AA-7 | Tec Hedland Pty Ltd SEC NTS DU 4.070% 06/30/42 | 09/30/2026 | Redemption 100.0000 | | 308,519 | 308,519 | 316,026 | 294,696 | | | | | 21,330 | 316,027 | 7,508 | | 7,508 | 9,323 | 06/30/2042 | 2.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | AP Mercury Hold PRIVATE PLACEMENT 6.300% | | | | | | | | | | | | | | | | | | | |
| ..03745*-AA-2 | 04/15/61 | 07/15/2026 | Redemption 100.0000 | | 129,890 | 129,890 | 129,890 | | | | | | | 129,890 | | | | 2,387 | 04/15/2061 | 2.A PL |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | 125,427,446 | 125,818,944 | 125,231,329 | 120,500,321 | | 93,280 | 6,790,197 | (6,696,917) | 21,330 | 125,287,215 | (7,508) | (74,604) | (82,112) | 5,718,061 | XXX | XXX |
| | A&E TELEVISION NETWORKS LLC SER E SR NT | | | | | | | | | | | | | | | | | | | |
| ..00003#-AE-3 | 4.430% 08/22/32 | 09/28/2026 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 487,300 | 08/22/2032 | 1.G |
| ..001055-BJ-0 | AFLAC INC SR NT 3.600% 04/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,796,350 | 5,000,000 | 4,987,100 | 4,993,955 | | 762 | | 762 | | 4,994,717 | | (198,367) | (198,367) | 149,000 | 04/01/2030 | 1.G FE |
| | AMERICAN AIRLINES SR SEC 144A 5.750% | | | | | | | | | | | | | | | | | | | |
| ..00253X-AB-7 | 04/20/29 | 07/20/2026 | Redemption 100.0000 | | 2,088,583 | 2,088,583 | 2,082,936 | 1,622,797 | | 3,940 | | 3,940 | | 2,088,583 | | | | 83,398 | 04/20/2029 | 3.B FE |
| | ACRISURE LLC / FIN INC SR SEC 144A 6.750% | | | | | | | | | | | | | | | | | | | |
| ..004961-AA-6 | 07/01/32 | 07/20/2026 | VARIOUS | | 709,531 | 775,000 | 782,970 | 782,283 | | (789) | | (789) | | 781,494 | | (71,963) | (71,963) | 56,789 | 07/01/2032 | 4.B FE |
| ..00807#-AA-9 | ADCC HOLDINGS LLC 5.740% 06/30/44 | 08/06/2026 | Redemption 100.0000 | | 83,003 | 83,003 | 83,003 | 83,003 | | | | | | 83,003 | | | | 3,573 | 06/30/2044 | 2.A PL |
| ..00914A-AK-8 | AIR LEASE CORP SR NT 3.125% 12/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,201,700 | 10,000,000 | 10,036,900 | 10,021,493 | | (3,004) | | (3,004) | | 10,018,490 | | (816,790) | (816,790) | 206,597 | 12/01/2030 | 2.B FE |
| ..00914A-AM-4 | AIR LEASE CORP SR NT 1.875% 08/15/26 | 08/15/2026 | Maturity | | 10,450,000 | 10,450,000 | 10,349,372 | 10,433,293 | | 16,707 | | 16,707 | | 10,450,000 | | | | 195,938 | 08/15/2026 | 2.B FE |
| | ALCON FINANCE CORP GUARNT 1 3.000% 09/23/29 | | | | | | | | | | | | | | | | | | | |
| ..01400E-AB-9 | | 07/28/2026 | VARIOUS | | 9,467,400 | 10,000,000 | 9,786,052 | 9,841,072 | | 22,672 | | 22,672 | | 9,863,744 | | (396,344) | (396,344) | 255,000 | 09/23/2029 | 2.A FE |
| | ALLEGION US HOLDING CO GUARNT 3.550% | | | | | | | | | | | | | | | | | | | |
| ..01748N-AE-4 | 10/01/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 986,640 | 1,000,000 | 967,620 | 993,205 | | 2,176 | | 2,176 | | 995,381 | | (8,741) | (8,741) | 29,386 | 10/01/2027 | 2.B FE |
| | ALLIANT HOLD / CO-ISSUER SR SEC 144A 6.500% | | | | | | | | | | | | | | | | | | | |
| ..01883L-AG-8 | 10/01/31 | 08/03/2026 | VARIOUS | | 474,603 | 475,000 | 476,328 | 476,126 | | (151) | | (151) | | 475,975 | | (1,372) | (1,372) | 25,043 | 10/01/2031 | 4.B FE |
| | ALLIED UNIVERSAL HOLDCO SR SEC 144A 7.875% | | | | | | | | | | | | | | | | | | | |
| ..019576-AD-9 | 02/15/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 768,127 | 750,000 | 772,098 | 254,829 | | (2,574) | | (2,574) | | 768,127 | | | | 37,406 | 02/15/2031 | 4.C FE |
| ..02079K-BL-0 | ALPHABET INC SR NT 4.400% 02/15/33 | 07/08/2026 | BARCLAYS CAPITAL INC | | 96,997 | 100,000 | 99,428 | | | 29 | | 29 | | 99,457 | | (2,460) | (2,460) | 1,784 | 02/15/2033 | 1.C FE |
| | ALTRIA GROUP INC CO GUARNT 5.250% 08/06/35 | | | | | | | | | | | | | | | | | | | |
| ..02209S-BV-4 | | 07/28/2026 | GOLDMAN SACHS & CO | | 4,933,950 | 5,000,000 | 4,972,350 | 4,973,207 | | 1,253 | | 1,253 | | 4,974,460 | | (40,510) | (40,510) | 257,396 | 08/06/2035 | 2.A FE |
| | AMCOR PLC CO GUARNT SER WI 5.500% 03/17/35 | | | | | | | | | | | | | | | | | | | |
| ..02344A-AH-1 | | 07/28/2026 | GOLDMAN SACHS & CO | | 271,617 | 270,000 | 271,125 | 271,100 | | (55) | | (55) | | 271,045 | | 572 | 572 | 12,870 | 03/17/2035 | 2.B FE |
| ..025816-DA-4 | AMERICAN EXPRESS CO SR NT 4.420% 08/03/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,631,600 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (368,400) | (368,400) | 437,089 | 08/03/2033 | 1.F FE |
| | HONDA MOTOR CO LTD SR NT S 2.300% 09/09/26 | | | | | | | | | | | | | | | | | | | |
| ..02665W-BH-3 | | 09/09/2026 | Maturity | | 6,824,000 | 6,824,000 | 6,617,165 | 6,802,557 | | 21,443 | | 21,443 | | 6,824,000 | | | | 156,952 | 09/09/2026 | 1.G FE |
| | AMERICAN INTL GROUP INC SR NT 4.850% | | | | | | | | | | | | | | | | | | | |
| ..026874-DW-4 | 05/07/30 | 08/18/2026 | GOLDMAN SACHS & CO | | 149,984 | 150,000 | 149,777 | 149,803 | | 26 | | 26 | | 149,829 | | 155 | 155 | 5,699 | 05/07/2030 | 2.A FE |
| | AMERICAN WATER CAPITAL CORP AWK 4 5/8 | | | | | | | | | | | | | | | | | | | |
| ..03040W-BJ-3 | 06/01/29 4.625% 06/01/29 | 08/03/2026 | MORGAN STANLEY BANK NA | | 1,396,402 | 1,400,000 | 1,399,426 | | | 40 | | 40 | | 1,399,466 | | (3,064) | (3,064) | 13,310 | 06/01/2029 | 2.A FE |
| ..03073E-BE-4 | Cencora, Inc. SR NT 4.900% 02/13/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 3,206,603 | 3,335,000 | 3,323,794 | | | 403 | | 403 | | 3,324,198 | | (117,595) | (117,595) | 75,352 | 02/13/2036 | 2.A FE |
| ..031162-CJ-7 | AMGEN INC SR NT 2.600% 08/19/26 | 08/19/2026 | Maturity | | 5,000,000 | 5,000,000 | 4,747,350 | 4,975,882 | | 24,118 | | 24,118 | | 5,000,000 | | | | 130,000 | 08/19/2026 | 2.A FE |
| ..031162-DW-7 | AMGEN INC SR NT 4.850% 02/19/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,641,700 | 10,000,000 | 9,982,700 | | | 603 | | 603 | | 9,983,303 | | (341,603) | (341,603) | 215,556 | 02/19/2036 | 2.A FE |
| | ARISTOTLE CAPITAL MANAGEMENT LLC 7.970% | | | | | | | | | | | | | | | | | | | |
| ..04044*-AA-8 | 04/17/28 | 09/30/2026 | Redemption 100.0000 | | 4,136,125 | 4,136,125 | 4,203,957 | 4,168,707 | | (32,582) | | (32,582) | | 4,136,125 | | | | 329,649 | 04/17/2028 | 2.A Z |
| | ASURION LLC/ASURION CO SR SEC 144A 8.375% | | | | | | | | | | | | | | | | | | | |
| ..045941-AB-7 | 02/01/34 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 75,000 | 75,000 | 75,000 | | | | | | | 75,000 | | | | 3,193 | 02/01/2034 | 4.C FE |
| | ATLANTA FALCONS STADIUM CO LLC SR SEC NT SER | | | | | | | | | | | | | | | | | | | |
| ..04774#-AA-0 | 3.590% 09/01/42 | 09/01/2026 | Redemption 100.0000 | | 199,021 | 199,021 | 199,021 | 199,021 | | | | | | 199,021 | | | | 7,145 | 09/01/2042 | 1.G PL |
| | ATLANTA FALCONS STADIUM CO LLC SR NT SER B | | | | | | | | | | | | | | | | | | | |
| ..04774#-AB-8 | 3.590% 09/01/42 | 09/01/2026 | Redemption 100.0000 | | 139,738 | 139,738 | 139,738 | 139,738 | | | | | | 139,738 | | | | 5,017 | 09/01/2042 | 1.G PL |
| | ATLAS WAREHOUSE LEND SR NT 144A 4.625% | | | | | | | | | | | | | | | | | | | |
| ..049463-AF-9 | 11/15/28 | 08/26/2026 | J P MORGAN SECURITIES INC | | 888,687 | 900,000 | 899,028 | 899,069 | | 204 | | 204 | | 899,272 | | (10,585) | (10,585) | 32,838 | 11/15/2028 | 1.G FE |
| ..053332-AZ-5 | AUTOZONE INC SR NT 4.000% 04/15/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 19,367,800 | 20,000,000 | 19,986,600 | 19,993,810 | | 768 | | 768 | | 19,994,577 | | (626,777) | (626,777) | 631,111 | 04/15/2030 | 2.B FE |
| ..053807-BA-0 | AVNET INC SR NT 5.650% 09/01/31 | 08/19/2026 | CITADEL SECURITIES INSTL LLC | | 85,259 | 85,000 | 84,822 | | | | | | | 84,822 | | 437 | 437 | | 09/01/2031 | 2.C Z |
| | BIF III HOLTWOOD LLC SER 2 SR SEC 5.466% | | | | | | | | | | | | | | | | | | | |
| ..05606#-AB-9 | 02/13/33 | 07/01/2026 | Redemption 100.0000 | | 73,369 | 73,369 | 73,369 | 73,369 | | | | | | 73,369 | | | | 2,307 | 02/13/2033 | 2.C Z |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..059165-ET-3 | BALTIMORE GAS & ELECTRIC CO SR NT 5.450% 06/01/35 | 07/28/2026 | VARIOUS | | 1,353,821 | 1,350,000 | 1,405,296 | 1,404,627 | | (2,752) | | (2,752) | | 1,401,875 | | (48,054) | (48,054) | 48,641 | 06/01/2035 | 1.G FE |
| ..06051G-LV-9 | BANK OF AMERICA CORPORATION SR NT 5.240% 09/15/27 | 09/15/2026 | Call 100.0000 | | 1,000,000 | 1,000,000 | 1,013,410 | 1,012,911 | | (12,911) | | (12,911) | | 1,000,000 | | | | 59,330 | 09/15/2027 | 1.E FE |
| ..071813-BY-4 | BAXTER INTERNATIONAL INC SR NT 3.950% 04/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 6,718,880 | 7,000,000 | 6,976,602 | 6,987,918 | | 1,513 | | 1,513 | | 6,989,431 | | (270,551) | (270,551) | 228,881 | 04/01/2030 | 3.A FE |
| ..072863-AJ-2 | BAYLOR SCOTT & WHITE HOL NT SE 2.839% 11/15/50 | 07/30/2026 | JANE STREET EXECUTION SERVICES | | 233,987 | 384,000 | 241,843 | | | 229 | | 229 | | 242,072 | | (8,085) | (8,085) | 2,301 | 11/15/2050 | 1.D FE |
| ..073096-AA-7 | BAYPORT POLYMERS GUARNT 144A 4.743% 04/14/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,999,700 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (300) | (300) | 375,488 | 04/14/2027 | 2.A FE |
| ..073096-AC-3 | BAYPORT POLYMERS GUARNT 144A 5.140% 04/14/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,861,650 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (138,350) | (138,350) | 203,458 | 04/14/2032 | 2.A FE |
| ..07330M-AA-5 | Truist Bank BRANCH BANKING & TR SUB 3.800% 10/30/26 | 09/30/2026 | Call 100.0000 | | 20,000,000 | 20,000,000 | 19,951,200 | 19,995,964 | | 3,633 | | 3,633 | | 19,999,597 | | 403 | 403 | 696,667 | 10/30/2026 | 1.G FE |
| ..076912-AA-2 | BEIGNET INVESTOR LLC SR SEC 144A 6.581% 05/30/49 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 257,621 | 250,000 | 257,688 | | | (66) | | (66) | | 257,621 | | | | 5,621 | 05/30/2049 | 1.E FE |
| ..081437-AS-4 | BEMIS COMPANY INC GUARNT SER * 3.100% 09/15/26 | 09/15/2026 | Maturity | | 4,110,000 | 4,110,000 | 4,011,755 | 4,098,137 | | 11,863 | | 11,863 | | 4,110,000 | | | | 127,410 | 09/15/2026 | 2.B FE |
| ..096630-AG-3 | BOARDWALK PIPELINE PARTNER INC LP CO GUAR 4.800% 05/03/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,989,600 | 10,000,000 | 9,991,300 | 9,996,648 | | 539 | | 539 | | 9,997,188 | | (7,588) | (7,588) | 354,667 | 05/03/2029 | 2.B FE |
| ..096630-AL-2 | BOARDWALK PIPELINE PARTNER INC CO GUARNT 5.375% 02/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,746,050 | 15,000,000 | 14,977,950 | 14,977,950 | | | | | | 14,977,950 | | (231,900) | (231,900) | 548,698 | 02/15/2036 | 2.B FE |
| ..11135F-BP-5 | BROADCOM CORP SR NT 3.137% 11/15/35 | 07/21/2026 | VARIOUS | | 6,968,858 | 7,167,000 | 6,893,604 | 6,961,620 | | 7,238 | | 7,238 | | 6,968,858 | | | | 153,633 | 11/15/2035 | 1.G FE |
| ..11135F-BQ-3 | BROADCOM CORP SR NT 3.187% 11/15/36 | 07/21/2026 | Tax Free Exchange | | 3,362,719 | 3,451,000 | 3,349,404 | 3,099,476 | | 1,851 | | 1,851 | | 3,362,719 | | | | 70,168 | 11/15/2036 | 1.G FE |
| ..11135F-BY-6 | BROADCOM CORP SR NT 5.150% 11/15/31 | 09/16/2026 | MARKETAXESS | | 73,812 | 75,000 | 74,879 | 74,895 | | 11 | | 11 | | 74,906 | | (1,094) | (1,094) | 3,240 | 11/15/2031 | 1.G FE |
| ..120568-BN-9 | BUNGE LTD FINANCE CORP CO GUARNT 3.200% 04/21/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 2,595,096 | 2,800,000 | 2,794,519 | 2,794,777 | | 522 | | 522 | | 2,795,299 | | (200,203) | (200,203) | 69,191 | 04/21/2031 | 2.A FE |
| ..120568-BP-4 | BUNGE LTD FINANCE CORP CO GUARNT 5.250% 04/21/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,039,050 | 5,000,000 | 4,977,178 | 4,977,906 | | 1,720 | | 1,720 | | 4,979,626 | | 59,424 | 59,424 | 202,708 | 04/21/2032 | 2.A FE |
| ..12116L-AG-4 | BURFORD CAPITAL GLBL FIN CO GUARNT 144A 7.500% 07/15/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 489,939 | 500,000 | 489,804 | 302,074 | | 311 | | 311 | | 489,939 | | | | 32,125 | 07/15/2033 | 3.C FE |
| ..12505B-AM-2 | CBRE SERVICES INC CO GUARNT 5.250% 06/01/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,594,700 | 15,000,000 | 14,842,050 | | | 2,609 | | 2,609 | | 14,844,659 | | (249,959) | (249,959) | 185,938 | 06/01/2036 | 2.A FE |
| ..126408-GK-3 | CSX CORPORATION SR UNSUB NT 6.150% 05/01/37 | 07/28/2026 | VARIOUS | | 853,368 | 800,000 | 884,112 | 883,260 | | (3,196) | | (3,196) | | 880,064 | | (26,696) | (26,696) | 36,627 | 05/01/2037 | 1.G FE |
| ..12806*-AH-4 | CAITHNESS LONG ISLAND SER H SR 5.710% 01/15/32 | 07/15/2026 | VARIOUS | | 261,389 | 261,389 | 261,389 | 261,389 | | | | | | 261,389 | | | | 14,925 | 01/15/2032 | 2.C FE |
| ..128088-AA-5 | 7D7 PROPERTY LLC SEC 6.400% 05/15/45 | 09/15/2026 | Redemption 100.0000 | | 107,262 | 107,262 | 107,262 | 107,262 | | | | | | 107,262 | | | | 4,579 | 05/15/2045 | 2.B |
| ..14116#-AA-6 | CARBONCOUNT HLD SR NT 6.720% 08/16/45 | 08/16/2026 | Redemption 100.0000 | | 154,739 | 154,739 | 154,739 | 154,739 | | | | | | 154,739 | | | | 7,828 | 08/16/2045 | 1.G PL |
| ..14116#-AC-2 | CARBONCOUNT HLD SR NT SER C 6.770% 08/16/45 | 08/16/2026 | Redemption 100.0000 | | 154,739 | 154,739 | 154,739 | 154,739 | | | | | | 154,739 | | | | 7,886 | 08/16/2045 | 1.G PL |
| ..14116#-AE-8 | CARBONCOUNT HLD SEC SER E 6.820% 08/16/45 | 08/16/2026 | Redemption 100.0000 | | 433,270 | 433,270 | 433,270 | 433,270 | | | | | | 433,270 | | | | 18,714 | 08/16/2045 | 1.G PL |
| ..14155#-AB-6 | CARDINALS BALLPARK LLC SR NT 5.770% 09/30/27 | 09/30/2026 | VARIOUS | | 952,965 | 952,965 | 952,965 | 952,965 | | | | | | 952,965 | | | | 54,986 | 09/30/2027 | 2.A |
| ..15135B-AR-2 | CENTENE ESCROW CORP SR NT SER WI 4.250% 12/15/27 | 07/28/2026 | J P MORGAN SECURITIES INC | | 2,155,710 | 2,172,000 | 2,154,567 | 2,166,985 | | 1,431 | | 1,431 | | 2,168,415 | | (12,705) | (12,705) | 57,437 | 12/15/2027 | 3.A FE |
| ..15477C-AA-3 | CNTRL PARENT/CDK GLB INC SR SEC 144A 7.250% 06/15/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 136,255 | 150,000 | 131,625 | 133,918 | | 2,337 | | 2,337 | | 136,255 | | | | 6,888 | 06/15/2029 | 4.C FE |
| ..16411Q-AW-1 | CHENIERE ENERGY PARTNERS CO GUARNT 5.550% 10/30/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,004,000 | 5,000,000 | 5,098,953 | | | (3,998) | | (3,998) | | 5,094,955 | | (90,955) | (90,955) | 292,146 | 10/30/2035 | 2.B FE |
| ..166756-AS-5 | CHEVRONTEXACO CORPORATION GUARNT 3.250% 10/15/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,803,300 | 5,000,000 | 4,969,272 | 4,987,152 | | 1,842 | | 1,842 | | 4,988,995 | | (185,695) | (185,695) | 128,194 | 10/15/2029 | 1.D FE |
| ..17252M-AN-0 | CINTAS CORPORATION GU 3.700% 04/01/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 3,982,000 | 4,000,000 | 3,867,480 | 3,977,509 | | 10,187 | | 10,187 | | 3,987,696 | | (5,696) | (5,696) | 122,511 | 04/01/2027 | 1.G FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 172967-PZ-8 | CITIGROUP INC SR NT 4.643% 05/07/28 | 09/17/2026 | BANK OF AMERICA NA | | 998,770 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (1,230) | (1,230) | 40,110 | 05/07/2028 | 1.G FE |
| 17325F-BL-1 | CITIGROUP INC SR NT 4.876% 11/19/27 | 09/17/2026 | MARKETAXESS | | 2,500,825 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 825 | 825 | 101,245 | 11/19/2027 | 1.D FE |
| 174610-AS-4 | CITIZENS BANK NA/RI SR NT 2.500% 02/06/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 13,795,200 | 15,000,000 | 14,967,000 | 14,985,490 | | 1,949 | | 1,949 | | 14,987,439 | | (1,192,239) | (1,192,239) | 367,708 | 02/06/2030 | 2.A FE |
| 196500-AA-0 | KINDER MORGAN INC GUA 4.150% 08/15/26 | 08/15/2026 | Maturity | | 9,465,000 | 9,465,000 | 9,173,619 | 9,437,912 | | 27,088 | | 27,088 | | 9,465,000 | | | | 392,798 | 08/15/2026 | 2.A FE |
| 20030N-ES-6 | COMCAST CORPORATION CO GUARNT 144A 5.168% 01/15/37 | 09/08/2026 | VARIOUS | | 17,341,792 | 17,700,000 | 17,330,125 | 6,689,198 | | 9,725 | | 9,725 | | 17,341,792 | | | | 663,011 | 01/15/2037 | 1.G FE |
| 200340-AQ-0 | COMERICA INC SUB 3.800% 07/22/26 | 07/22/2026 | VARIOUS | | 23,000,000 | 23,000,000 | 23,070,800 | 23,004,184 | | (4,184) | | (4,184) | | 23,000,000 | | | | 874,000 | 07/22/2026 | 2.B FE |
| 20268J-AG-8 | CATHOLIC HEALTH INITIATIVES SR SEC 3.910% 10/01/50 | 07/30/2026 | JANE STREET EXECUTION SERVICES | | 125,078 | 175,000 | 129,252 | | | 74 | | 74 | | 129,326 | | (4,248) | (4,248) | 2,281 | 10/01/2050 | 1.G FE |
| 20602D-AD-3 | CONCENTRIX CORP SR NT 6.500% 03/01/29 | 08/04/2026 | MARKETAXESS | | 122,312 | 125,000 | 124,958 | | | 8 | | 8 | | 124,965 | | (2,654) | (2,654) | 3,634 | 03/01/2029 | 2.C FE |
| 209111-EB-5 | CONSOLIDATED EDISON CO SR NT SER 5.875% 04/01/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,124,950 | 5,000,000 | 5,256,750 | 5,190,804 | | (12,609) | | (12,609) | | 5,178,195 | | (53,245) | (53,245) | 243,160 | 04/01/2033 | 1.G FE |
| 209111-GL-1 | CONSOLIDATED EDISON CO SR NT 4.432% 11/18/27 | 09/14/2026 | MARKETAXESS | | 1,801,028 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | 1,028 | 1,028 | 63,329 | 11/18/2027 | 1.G FE |
| 21873S-AK-4 | COREWEAVE INC CO GUARNT SER 144a 144A 9.625% 07/15/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 166,249 | 175,000 | 166,188 | | | 61 | | 61 | | 166,249 | | | | 2,105 | 07/15/2032 | 4.A FE |
| 22416*-AB-8 | CRA Issuer, LLC ASSET BACKED SER A2II 6.600% 06/28/61 | 09/28/2026 | Redemption 100.0000 | | 8,908 | 8,908 | 8,866 | | | 42 | | 42 | | 8,908 | | | | 97 | 06/28/2061 | 2.B Z |
| 22570#-AA-8 | CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36 | 09/15/2026 | Redemption 100.0000 | | 132,799 | 132,799 | 132,799 | 132,799 | | | | | | 132,799 | | | | 2,612 | 03/15/2036 | 1.G |
| 22570@-AA-0 | CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36 | 09/15/2026 | Redemption 100.0000 | | 127,053 | 127,053 | 127,053 | 127,053 | | | | | | 127,053 | | | | 2,499 | 03/15/2036 | 1.G |
| 22571*-AA-1 | CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36 | 09/15/2026 | Redemption 100.0000 | | 154,056 | 154,056 | 154,056 | 154,056 | | | | | | 154,056 | | | | 3,030 | 03/15/2036 | 1.G |
| 22571@-AA-9 | CRESCENT CITY ENERGY PARTNERS CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36 | 09/15/2026 | Redemption 100.0000 | | 30,192 | 30,192 | 30,192 | 30,192 | | | | | | 30,192 | | | | 594 | 03/15/2036 | 1.G |
| 22819K-AB-6 | CROWN HOLDINGS INC V GUARN 4.250% 09/30/26 | 09/30/2026 | VARIOUS | | 17,600,000 | 17,600,000 | 17,254,151 | 17,501,119 | | 98,881 | | 98,881 | | 17,600,000 | | | | 748,000 | 09/30/2026 | 3.A FE |
| 23331A-BU-2 | DR HORTON INC CO GUARNT 5.500% 10/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 407,547 | 405,000 | 407,385 | 407,314 | | (110) | | (110) | | 407,204 | | 344 | 344 | 17,573 | 10/15/2035 | 1.G FE |
| 23345M-AC-1 | DT MIDSTREAM SR SEC 144A 4.300% 04/15/32 | 07/22/2026 | BARCLAYS CAPITAL INC | | 4,724,700 | 5,000,000 | 4,993,100 | 4,995,402 | | 359 | | 359 | | 4,995,761 | | (271,061) | (271,061) | 166,028 | 04/15/2032 | 2.C FE |
| 23345M-AD-9 | DT MIDSTREAM SR SEC 144A 5.800% 12/15/34 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,043,100 | 5,000,000 | 5,132,800 | 5,121,646 | | (6,376) | | (6,376) | | 5,115,270 | | (72,170) | (72,170) | 180,444 | 12/15/2034 | 2.C FE |
| 24422E-UY-3 | DEERE & CO CAP SR NT MTN DTD 0 2.800% 07/18/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,754,250 | 5,000,000 | 4,996,100 | 4,998,495 | | 234 | | 234 | | 4,998,730 | | (244,480) | (244,480) | 144,278 | 07/18/2029 | 1.F FE |
| 24981@-AA-9 | DERIVA ENERGY SEC 6.110% 01/31/47 | 07/31/2026 | Redemption 100.0000 | | 239,138 | 239,138 | 239,138 | 239,138 | | | | | | 239,138 | | | | 10,959 | 01/31/2047 | 2.C PL |
| 25179M-BD-4 | DEVON ENERGY CORPORATION SR NT 5.250% 10/15/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,224,098 | 1,224,000 | 1,224,000 | 1,224,000 | | | | | | 1,224,000 | | 98 | 98 | 50,694 | 10/15/2027 | 2.A FE |
| 26444G-AC-7 | DUKE ENERGY FLORIDA SR SEC 2.538% 09/01/29 | 09/01/2026 | VARIOUS | | 1,008,300 | 1,008,300 | 1,008,259 | 906,973 | | 101,327 | | 101,327 | | 1,008,300 | | | | 24,527 | 09/01/2029 | 1.A FE |
| 26614N-AC-6 | DOWDUPONT INC SR NT 144A 4.725% 11/15/28 | 09/14/2026 | VARIOUS | | 15,122,000 | 15,122,000 | 15,122,000 | 15,122,000 | | | | | | 15,122,000 | | | | 287,223 | 11/15/2028 | 2.A FE |
| 27004@-AA-5 | EAGLES STADIUM OPERATOR LLC SER A SR NT 4.580% 01/15/39 | 07/15/2026 | VARIOUS | | 349,123 | 349,123 | 349,123 | 349,123 | | | | | | 349,123 | | | | 15,990 | 01/15/2039 | 1.G PL |
| 27004@-AB-3 | EAGLES STADIUM OPERATOR LLC SR NT SER B 4.580% 01/15/39 | 07/15/2026 | Redemption 100.0000 | | 160,148 | 160,148 | 160,148 | 160,148 | | | | | | 160,148 | | | | 7,335 | 01/15/2039 | 1.G PL |
| 278642-BD-4 | EBAY INC SR NT 4.250% 03/06/29 | 07/31/2026 | CITADEL SECURITIES INSTL LLC | | 394,588 | 400,000 | 399,908 | 399,908 | | 6 | | 6 | | 399,914 | | (5,326) | (5,326) | 12,608 | 03/06/2029 | 2.A FE |
| 28932M-AA-3 | WISCONSIN ELECTRIC POWER SR SEC 5.209% 02/11/30 | 08/11/2026 | Redemption 100.0000 | | 272,188 | 272,188 | 272,188 | 272,188 | | | | | | 272,188 | | | | 14,178 | 02/11/2030 | 1.F FE |
| 29273V-BG-4 | ENERGY TRANSFER LP JR SUB 6.500% 02/15/56 | 08/03/2026 | VARIOUS | | 997,441 | 1,000,000 | 994,398 | 994,135 | | 1,781 | | 1,781 | | 995,916 | | 1,525 | 1,525 | 59,313 | 02/15/2056 | 3.A FE |
| 29278N-AG-8 | ENERGY TRANSFER OPERATING LP GU 5.250% 04/15/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 10,089,100 | 10,000,000 | 9,978,900 | 9,992,314 | | 1,247 | | 1,247 | | 9,993,562 | | 95,538 | 95,538 | 414,167 | 04/15/2029 | 2.B FE |
| 29425@-AA-2 | EPIC OLEFINS LP SEC 4.010% 12/31/40 | 09/30/2026 | VARIOUS | | 1,472,649 | 1,472,649 | 1,472,649 | 1,441,428 | | 31,221 | | 31,221 | | 1,472,649 | | | | 74,342 | 12/31/2040 | 2.C Z |
| 29452E-AC-5 | EQUITABLE HOLDINGS INC SR NT 5.594% 01/11/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,017,880 | 1,000,000 | 1,046,360 | 1,045,556 | | (3,320) | | (3,320) | | 1,042,236 | | (24,356) | (24,356) | 58,737 | 01/11/2033 | 2.A FE |
| 30251B-AD-0 | FMR LLC SR NT 144A 4.950% 02/01/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,845,840 | 8,000,000 | 8,126,090 | 8,058,446 | | (4,077) | | (4,077) | | 8,054,369 | | (208,529) | (208,529) | 393,800 | 02/01/2033 | 1.E FE |
| 30303M-AG-7 | META PLATFORMS INC SR NT 4.875% 05/15/33 | 09/16/2026 | VARIOUS | | 19,499,923 | 20,100,000 | 20,092,563 | | | 339 | | 339 | | 20,092,902 | | (592,979) | (592,979) | 232,009 | 05/15/2033 | 1.D FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 30303M-AH-5 | META PLATFORMS INC SR NT 5.250% 05/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 11,943,500 | 12,500,000 | 12,465,000 | | | 688 | | 688 | | 12,465,688 | | (522,188) | (522,188) | 154,948 | 05/15/2036 | 1.D FE |
| 314352-AE-5 | FEDEX FREIGHT HOLDING CO CO GUARNT 144A 4.950% 03/15/33 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,841,450 | 5,000,000 | 4,987,450 | | | 953 | | 953 | | 4,988,403 | | (146,953) | (146,953) | 119,625 | 03/15/2033 | 2.C FE |
| 316773-DQ-0 | FIFTH THIRD BANCORP SR NT 144A 5.982% 01/30/30 | 09/24/2026 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | | | | 777,660 | 01/30/2030 | 2.A FE |
| 316773-DS-6 | FIFTH THIRD BANCORP SR NT SER 144a 144A 4.000% 02/01/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 19,569,400 | 20,000,000 | 19,977,211 | | | 372 | | 372 | | 19,977,584 | | (408,184) | (408,184) | 395,556 | 02/01/2029 | 2.A Z |
| 33834D-AA-2 | PRUDENTIAL FINANCIAL INC FND TR II SR NT 1 2.850% 05/15/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,256,300 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (743,700) | (743,700) | 201,083 | 05/15/2030 | 1.G FE |
| 34354P-AG-0 | FLOWSERVE CORPORATION SR NT 5.700% 05/15/36 | 07/08/2026 | J P MORGAN SECURITIES INC | | 99,386 | 100,000 | 99,864 | | | 2 | | 2 | | 99,866 | | (480) | (480) | 903 | 05/15/2036 | 2.C FE |
| 345397-B7-7 | FORD MOTOR CO SR NT 2.700% 08/10/26 | 08/10/2026 | Maturity | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 6,750 | 08/10/2026 | 3.A FE |
| 354613-AL-5 | FRANKLIN RESOURCES INC SR NT 1.600% 10/30/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 2,350,253 | 2,680,000 | 2,614,313 | 2,646,161 | | 3,859 | | 3,859 | | 2,650,020 | | (299,768) | (299,768) | 32,041 | 10/30/2030 | 1.F FE |
| 361448-AY-9 | GATX CORPORATION SR NT 3.250% 09/15/26 | 09/15/2026 | Maturity | | 24,000,000 | 24,000,000 | 23,493,930 | 23,957,547 | | 42,453 | | 42,453 | | 24,000,000 | | | | 780,000 | 09/15/2026 | 2.A FE |
| 36262G-AB-7 | GXO LOGISTICS INC SR NT SER WI 1.650% 07/15/26 | 07/15/2026 | VARIOUS | | 7,429,000 | 7,429,000 | 7,285,704 | 7,422,756 | | 6,244 | | 6,244 | | 7,429,000 | | | | 71,463 | 07/15/2026 | 2.C FE |
| 373334-LF-6 | Georgia Power Company SO Float 11/22/27 4.303% 11/22/27 | 07/10/2026 | JANE STREET EXECUTION SERVICES | | 1,803,098 | 1,800,000 | 1,800,000 | | | | | | | 1,800,000 | | 3,098 | 3,098 | 10,520 | 11/22/2027 | 1.F Z |
| 38141G-F2-5 | GOLDMAN SACHS GROUP INC SR NT 5.094% 04/20/34 | 09/30/2026 | ROYAL BANK OF CANADA | | 117,801 | 125,000 | 125,000 | | | | | | | 125,000 | | (7,199) | (7,199) | 2,848 | 04/20/2034 | 1.F FE |
| 38141G-YG-3 | GOLDMAN SACHS GROUP INC SR NT 2.079% 09/10/27 | 09/10/2026 | Call 100.0000 | | 2,881,000 | 2,881,000 | 2,827,805 | 2,829,024 | | 21,247 | | 21,247 | | 2,850,271 | | 30,729 | 30,729 | 44,425 | 09/10/2027 | 1.F FE |
| 39121J-AE-0 | GREAT RIVER ENERGY 1ST MTG 144 6.254% 07/01/38 | 07/01/2026 | VARIOUS | | 1,223,109 | 1,223,109 | 1,223,109 | 1,223,109 | | | | | | 1,223,109 | | | | 76,493 | 07/01/2038 | 1.G FE |
| 39121J-AG-5 | GREAT RIVER ENERGY 1ST MTG 144 7.233% 07/01/38 | 07/01/2026 | VARIOUS | | 914,700 | 914,700 | 914,700 | 914,700 | | | | | | 914,700 | | | | 66,160 | 07/01/2038 | 1.G FE |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC SEC SER A 5.210% 12/31/30 | 08/25/2026 | Call 101.3607 | | 20,166,226 | 19,895,501 | 19,895,501 | 19,445,030 | | | | | | 19,895,501 | | | | 1,533,408 | 12/31/2030 | 3.A PL |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC SEC SER A 5.210% 12/31/30 | 07/15/2026 | Redemption 100.0000 | | 3,686 | 3,686 | 3,686 | 3,686 | | | | | | 3,686 | | | | 12,266 | 12/31/2030 | 3.A PL |
| 40938*-AA-1 | HAMPTON SUSTAINABLE PART I LLC SEC 3.110% 12/15/41 | 09/15/2026 | Redemption 100.0000 | | 118,142 | 118,142 | 118,142 | 118,142 | | | | | | 118,142 | | | | 2,449 | 12/15/2041 | 2.A |
| 42249#-AC-3 | HEALTHPARTNERS INC HEALTHPARTNERS 4.370% 07/01/50 | 07/01/2026 | VARIOUS | | 197,727 | 197,727 | 197,727 | 197,727 | | | | | | 197,727 | | | | 8,641 | 07/01/2050 | 1.F FE |
| 428291-AQ-1 | HEXCEL CORPORATION SR NT 4.900% 05/15/31 | 07/09/2026 | CITADEL SECURITIES INSTL LLC | | 49,657 | 50,000 | 49,955 | | | 2 | | 2 | | 49,956 | | (299) | (299) | 476 | 05/15/2031 | 2.C FE |
| 43849R-AD-7 | HONEYWELL AEROSPACE INC CO GUARNT 144A 4.513% 03/16/29 | 08/12/2026 | Tax Free Exchange | | 4,250,000 | 4,250,000 | 4,250,000 | | | | | | | 4,250,000 | | | | 75,033 | 03/16/2029 | 1.G FE |
| 43849R-AG-0 | HONEYWELL AEROSPACE INC CO GUARNT 144A 4.950% 03/16/36 | 08/12/2026 | Tax Free Exchange | | 20,221,072 | 20,225,000 | 20,221,027 | | | 45 | | 45 | | 20,221,072 | | | | 406,017 | 03/16/2036 | 1.G FE |
| 43849R-AH-8 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.622% 03/16/46 | 08/12/2026 | Tax Free Exchange | | 17,133,032 | 17,245,000 | 17,131,641 | | | 1,391 | | 1,391 | | 17,133,032 | | | | 393,192 | 03/16/2046 | 1.G FE |
| 43849R-AJ-4 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.732% 03/16/56 | 08/12/2026 | Tax Free Exchange | | 23,585,630 | 23,680,000 | 23,584,662 | | | 968 | | 968 | | 23,585,630 | | | | 550,476 | 03/16/2056 | 1.G FE |
| 43849R-AK-1 | HONEYWELL AEROSPACE INC CO GUARNT 144A 5.852% 03/16/66 | 08/12/2026 | Tax Free Exchange | | 10,420,339 | 10,515,000 | 10,419,528 | | | 811 | | 811 | | 10,420,339 | | | | 251,212 | 03/16/2066 | 1.G FE |
| 43849R-AN-5 | HONEYWELL AEROSPACE INC CO GUARNT 4.513% 03/16/29 | 09/09/2026 | MIZUHO SECURITIES USA INC | | 2,127,053 | 2,125,000 | 2,125,000 | | | | | | | 2,125,000 | | 2,053 | 2,053 | 21,714 | 03/16/2029 | 2.A FE |
| 438516-AR-7 | HONEYWELL INTERNATIONAL INC SR NT 5.700% 03/15/36 | 07/28/2026 | VARIOUS | | 2,840,503 | 2,750,000 | 2,924,708 | 2,922,752 | | (7,497) | | (7,497) | | 2,915,255 | | (74,752) | (74,752) | 136,721 | 03/15/2036 | 1.F FE |
| 443510-AH-5 | HUBBELL INC SR NT 3.150% 08/15/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,738,229 | 5,820,000 | 5,293,523 | 5,707,199 | | 39,083 | | 39,083 | | 5,746,282 | | (8,053) | (8,053) | 175,182 | 08/15/2027 | 2.A FE |
| 446150-AS-3 | HUNTINGTON BANCSHARES INC/OH SR NT 2.550% 02/04/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 6,434,610 | 7,000,000 | 7,327,180 | 7,142,799 | | (20,746) | | (20,746) | | 7,122,053 | | (687,443) | (687,443) | 176,021 | 02/04/2030 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | HUNTINGTON BANCSHARES INC/OH SUB FRN 2.487% | | | | | | | | | | | | | | | | | | | |
| ..446150-AX-2 | 08/15/36 | 07/28/2026 | VARIOUS | | 5,312,346 | 6,200,000 | 5,828,278 | 5,832,529 | | 16,112 | | 16,112 | | 5,848,641 | | (536,295) | (536,295) | 119,984 | 08/15/2036 | 2.A FE |
| ..446413-AT-3 | HUNTINGTON INGALLS IND GU 4.200% 05/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,715,800 | 10,000,000 | 9,999,625 | 9,999,984 | | 2 | | 2 | | 9,999,986 | | (284,186) | (284,186) | 312,667 | 05/01/2030 | 2.C FE |
| | HUNTINGTON INGALLS IND CO GUARNT 5.353% | | | | | | | | | | | | | | | | | | | |
| ..446413-BA-3 | 01/15/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 15,155,100 | 15,000,000 | 15,286,650 | 15,254,602 | | (34,660) | | (34,660) | | 15,219,942 | | (64,842) | (64,842) | 834,176 | 01/15/2030 | 2.C FE |
| ..44813D-AA-4 | HUT 8 DC LLC SR SEC 144A 6.192% 11/15/42 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 149,428 | 150,000 | 149,427 | 1 | | | | 1 | | 149,428 | | | | 2,399 | 11/15/2042 | 2.C FE |
| ..44891A-AK-3 | HYUNDAI MOTOR CO SR NT 2.750% 09/27/26 | 09/27/2026 | Maturity | | 13,800,000 | 13,800,000 | 12,396,436 | 13,664,325 | | 135,675 | | 135,675 | | 13,800,000 | | | | 379,500 | 09/27/2026 | 1.G FE |
| | HYUNDAI MOTOR CO SR NT 144A 4.850% 03/25/27 | | | | | | | | | | | | | | | | | | | |
| ..44891A-DP-9 | | 09/14/2026 | U.S. BANCORP | | 500,400 | 500,000 | 499,655 | 499,783 | | 122 | | 122 | | 499,905 | | 495 | 495 | 23,576 | 03/25/2027 | 1.G FE |
| | HYUNDAI MOTOR CO SR NT 144A 4.250% 09/18/28 | | | | | | | | | | | | | | | | | | | |
| ..44891A-DZ-7 | | 09/14/2026 | J P MORGAN SECURITIES INC | | 196,160 | 200,000 | 199,598 | 199,635 | | 90 | | 90 | | 199,725 | | (3,565) | (3,565) | 8,429 | 09/18/2028 | 1.G FE |
| ..45167R-AG-9 | IDEX CORPORATION SR NT 3.000% 05/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 13,976,250 | 15,000,000 | 14,973,000 | 14,987,338 | | 1,584 | | 1,584 | | 14,988,922 | | (1,012,672) | (1,012,672) | 335,000 | 05/01/2030 | 2.B FE |
| ..452327-AM-1 | ILLUMINA INC SR NT 2.550% 03/23/31 | 07/22/2026 | BARCLAYS CAPITAL INC | | 2,981,821 | 3,328,000 | 3,280,243 | 3,301,124 | | 2,680 | | 2,680 | | 3,303,804 | | (321,983) | (321,983) | 70,720 | 03/23/2031 | 2.B FE |
| ..458140-CR-9 | INTEL CORPORATION SR NT 5.000% 08/15/33 | 09/17/2026 | GOLDMAN SACHS & CO | | 96,166 | 100,000 | 99,935 | | | | | | | 99,935 | | (3,769) | (3,769) | 1,917 | 08/15/2033 | 2.B FE |
| | ALLIANT ENERGY CORPORATION LT SR NT 2.300% | | | | | | | | | | | | | | | | | | | |
| ..461070-AS-3 | 06/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,543,350 | 5,000,000 | 4,978,750 | 4,990,022 | | 1,239 | | 1,239 | | 4,991,261 | | (447,911) | (447,911) | 76,028 | 06/01/2030 | 2.A FE |
| | JP MORGAN CHASE BANK NA SR NT 4.912% | | | | | | | | | | | | | | | | | | | |
| ..46647P-DH-6 | 07/25/33 | 07/17/2026 | J P MORGAN SECURITIES INC | | 9,924,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (76,000) | (76,000) | 484,378 | 07/25/2033 | 1.F FE |
| | JLL SECURITIES CREDIT LEASE PT SEC SER 30 | | | | | | | | | | | | | | | | | | | |
| ..46680*-AA-8 | 6.640% 06/15/37 | 09/15/2026 | Redemption 100.0000 | | 214,665 | 214,665 | 218,958 | 218,638 | | (3,973) | | (3,973) | | 214,665 | | | | 9,511 | 06/15/2037 | 1.B |
| ..46823@-AA-4 | JACKSON LABOR SEC 6.450% 10/15/44 | 08/15/2026 | Redemption 100.0000 | | 37,520 | 37,520 | 37,520 | 37,520 | | | | | | 37,520 | | | | 1,513 | 10/15/2044 | 1.E IF |
| ..46823@-AA-4 | JACKSON LABOR SEC 6.450% 10/15/44 | 09/15/2026 | Redemption 100.0000 | | 18,911 | 18,911 | 18,911 | 18,911 | | | | | | 18,911 | | | | 915 | 10/15/2044 | 1.E Z |
| | JANE STREET GRP/JSG FIN SR SEC 144A 6.750% | | | | | | | | | | | | | | | | | | | |
| ..47077W-AE-8 | 05/01/33 | 08/26/2026 | Call 106.5241 | | 79,893 | 75,000 | 77,438 | 77,327 | | (313) | | (313) | | 77,014 | | (2,014) | (2,014) | 9,042 | 05/01/2033 | 3.A FE |
| | JANUS HEND US HLDGS INC CO GUARNT 5.450% | | | | | | | | | | | | | | | | | | | |
| ..47103M-AB-4 | 09/10/34 | 07/07/2026 | Call 101.0000 | | 22,220,000 | 22,000,000 | 21,907,104 | 21,912,421 | | 4,072 | | 4,072 | | 21,916,493 | | 83,507 | 83,507 | 1,209,175 | 09/10/2034 | 2.B FE |
| ..47717#-AA-9 | JETPEAK LLC SEC 5.000% 06/30/37 | 08/12/2026 | Call 100.2051 | | 32,089,375 | 32,023,705 | 32,023,705 | 33,429,368 | | (1,517,253) | | (1,517,253) | | 32,023,705 | | | | 715,860 | 06/30/2037 | 4.B PL |
| ..47717#-AA-9 | JETPEAK LLC SEC 5.000% 06/30/37 | 08/19/2026 | Redemption 100.0000 | | (167,655) | (167,655) | (167,655) | (175,626) | | 7,971 | | 7,971 | | (167,655) | | | | 4,079 | 06/30/2037 | 4.B PL |
| ..47717#-AA-9 | JETPEAK LLC SEC 5.000% 06/30/37 | 08/02/2026 | Tax Free Exchange | | 3,198,178 | 3,198,178 | 3,198,178 | 3,338,560 | | (151,527) | | (151,527) | | 3,198,178 | | | | 32,518 | 06/30/2037 | 4.B PL |
| ..47717#-AB-7 | JETPEAK LLC SEC 10.000% 06/30/37 | 08/12/2026 | Redemption 100.0000 | | 3,198,178 | 3,198,178 | 3,198,178 | | | | | | | 3,198,178 | | | | | 06/30/2037 | 4.B PL |
| ..48255K-AA-4 | KKR CORE HLD CO SEC 4.000% 08/12/31 | 09/23/2026 | VARIOUS | | 12,027,843 | 12,027,843 | 12,027,843 | 12,027,843 | | | | | | 12,027,843 | | | | 486,330 | 08/12/2031 | 2.A PL |
| | KAISER FOUNDATION HOSPITALS GU 4.150% | | | | | | | | | | | | | | | | | | | |
| ..48305Q-AD-5 | 05/01/47 | 07/30/2026 | CITIGROUP SECURITIES INC | | 245,824 | 310,000 | 253,599 | | | 122 | | 122 | | 253,721 | | (7,897) | (7,897) | 3,216 | 05/01/2047 | 1.D FE |
| | KAISER FOUNDATION HOSPITALS NT SER 2021 | | | | | | | | | | | | | | | | | | | |
| ..48305Q-AF-0 | 2.810% 06/01/41 | 07/30/2026 | CITIGROUP SECURITIES INC | | 258,682 | 360,000 | 264,341 | | | 348 | | 348 | | 264,689 | | (6,007) | (6,007) | 1,686 | 06/01/2041 | 1.D FE |
| | KAISER FOUNDATION HOSPITALS NT SER 2021 | | | | | | | | | | | | | | | | | | | |
| ..48305Q-AG-8 | 3.002% 06/01/51 | 07/30/2026 | CITIGROUP SECURITIES INC | | 286,401 | 460,000 | 296,171 | | | 252 | | 252 | | 296,423 | | (10,022) | (10,022) | 2,302 | 06/01/2051 | 1.D FE |
| ..489170-AF-7 | KENNAMETAL INC SR NT 2.800% 03/01/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,720,052 | 16,340,000 | 16,191,895 | 16,261,623 | | 8,075 | | 8,075 | | 16,269,697 | | (1,549,645) | (1,549,645) | 416,852 | 03/01/2031 | 2.B FE |
| | AMERICAN ELECTRIC POWER CO SR NT SER A | | | | | | | | | | | | | | | | | | | |
| ..491386-D*-6 | 4.180% 09/30/26 | 09/30/2026 | VARIOUS | | 23,000,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | | | 961,400 | 09/30/2026 | 2.B |
| ..49338C-AB-9 | KEYSPAN GAS EAST SR NT 14 2.742% 08/15/26 | 08/15/2026 | VARIOUS | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 411,300 | 08/15/2026 | 2.A FE |
| | LABORATORY CORP OF AM HOLDINGS SR NT 3.600% | | | | | | | | | | | | | | | | | | | |
| ..50540R-AU-6 | 09/01/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,892,700 | 10,000,000 | 9,984,900 | 9,997,137 | | 963 | | 963 | | 9,998,100 | | (105,400) | (105,400) | 328,000 | 09/01/2027 | 2.B FE |
| | LAS VEGAS SANDS CORPORATION SR NT 3.900% | | | | | | | | | | | | | | | | | | | |
| ..517834-AF-4 | 08/08/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 577,704 | 600,000 | 614,675 | 605,799 | | (940) | | (940) | | 604,858 | | (27,154) | (27,154) | 22,815 | 08/08/2029 | 2.C FE |
| ..526057-CD-4 | LENNAR CORPORATION GUARNT 4.750% 11/29/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,004,450 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 4,450 | 4,450 | 158,333 | 11/29/2027 | 2.B FE |
| | LIBERTY MUTUAL INSURANCE SR NT 4.125% | | | | | | | | | | | | | | | | | | | |
| ..53079E-BM-5 | 12/15/51 | 09/15/2026 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 309,375 | 12/15/2051 | 2.C FE |
| | LINCOLN NATIONAL CORPORATION SR NT 3.625% | | | | | | | | | | | | | | | | | | | |
| ..534187-BF-5 | 12/12/26 | 09/14/2026 | Call 100.0000 | | 5,000,000 | 5,000,000 | 4,778,450 | 4,969,568 | | 21,748 | | 21,748 | | 4,991,316 | | 8,684 | 8,684 | 181,250 | 12/12/2026 | 2.B FE |
| | LINCOLN NATIONAL CORPORATION SR NT SER * | | | | | | | | | | | | | | | | | | | |
| ..534187-BY-4 | 2.330% 08/15/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,001,400 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | (998,600) | (998,600) | 106,144 | 08/15/2030 | 2.A FE |
| | LOWE'S COMPANIES INC SR NT 4.500% 04/15/30 | | | | | | | | | | | | | | | | | | | |
| ..548661-DU-8 | | 07/28/2026 | GOLDMAN SACHS & CO | | 9,891,800 | 10,000,000 | 9,951,800 | 9,976,905 | | 2,835 | | 2,835 | | 9,979,739 | | (87,939) | (87,939) | 355,000 | 04/15/2030 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| 55318R-AA-9 | MMH MASTER LLC SEC 144A 6.375% 02/01/34 | 08/01/2026 | VARIOUS | | 840,089 | 840,089 | 849,568 | 847,816 | | (7,727) | | (7,727) | | 840,089 | | | | 33,765 | 02/01/2034 | 1.F FE |
| 55336V-BN-9 | MPLX LP SR NT 4.250% 12/01/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,974,300 | 5,000,000 | 4,992,971 | 4,998,010 | | 580 | | 580 | | 4,998,590 | | (24,290) | (24,290) | 140,486 | 12/01/2027 | 2.B FE |
| 55336V-CA-6 | MPLX LP SR NT 4.800% 02/15/31 | 08/12/2026 | MITSUBISHI TRUST & BANKING CRP | | 148,428 | 150,000 | 149,820 | 149,832 | | 18 | | 18 | | 149,850 | | (1,422) | (1,422) | 7,240 | 02/15/2031 | 2.B FE |
| 55396#-AA-0 | MEC HOLDINGS LLC SEC 2.900% 05/31/39 | 09/30/2026 | Redemption 100.0000 | | 154,642 | 154,642 | 154,642 | 154,642 | | | | | | 154,642 | | | | 3,363 | 05/31/2039 | 2.A PL |
| 56085R-AA-8 | MAJORDRIVE HOLDINGS IV L SR NT 144A 6.375% 06/01/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 400,864 | 500,000 | 378,643 | 235,319 | | 14,045 | | 14,045 | | 400,864 | | | | 21,427 | 06/01/2029 | 5.C FE |
| 571748-BG-6 | MARSH & MCLENNAN COMPANIES INC SR NT 4.375% 03/15/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,874,300 | 15,000,000 | 14,994,750 | 14,998,397 | | 270 | | 270 | | 14,998,667 | | (124,367) | (124,367) | 572,396 | 03/15/2029 | 1.G FE |
| 571748-CF-7 | MARSH & MCLENNAN COMPANIES INC SR NT 4.950% 03/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,830,900 | 5,000,000 | 4,998,950 | | | 207 | | 207 | | 4,999,157 | | (168,257) | (168,257) | 110,000 | 03/15/2036 | 1.G FE |
| 573874-AS-3 | MARVELL TECHNOLOGY GROUP SR NT 5.450% 07/15/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,948,950 | 5,000,000 | 4,990,650 | 4,991,150 | | 429 | | 429 | | 4,991,579 | | (42,629) | (42,629) | 294,451 | 07/15/2035 | 2.B FE |
| 573874-AT-1 | MARVELL TECHNOLOGY GROUP SR NT 5.300% 04/15/36 | 09/16/2026 | VARIOUS | | 242,635 | 250,000 | 249,830 | | | 5 | | 5 | | 249,834 | | (7,200) | (7,200) | 4,188 | 04/15/2036 | 2.B FE |
| 57456#-AB-1 | MAS RNG HOLDCO LLC SEC SER B 4.150% 12/31/39 | 09/25/2026 | VARIOUS | | 251 | 251 | 251 | 241 | | 10 | | 10 | | 251 | | | | 21,151 | 12/31/2039 | 2.C PL |
| 581557-BN-4 | MCKESSON HBOC INC SR NT 4.750% 05/30/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,117,882 | 5,121,980 | 5,117,370 | 5,120,234 | | 275 | | 275 | | 5,120,509 | | (2,626) | (2,626) | 161,497 | 05/30/2029 | 2.A FE |
| 59001A-BD-3 | MERITAGE HOMES CORPORATION SR NT 144A 3.875% 04/15/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 18,039,606 | 18,640,000 | 18,582,500 | 18,610,795 | | 4,767 | | 4,767 | | 18,615,562 | | (575,956) | (575,956) | 569,814 | 04/15/2029 | 2.C FE |
| 595017-BK-9 | MICROCHIP TECHNOLOGY INC SR NT 4.900% 03/15/28 | 07/13/2026 | VARIOUS | | 1,656,560 | 1,650,000 | 1,648,268 | 1,648,712 | | 294 | | 294 | | 1,649,006 | | 7,554 | 7,554 | 66,572 | 03/15/2028 | 2.B FE |
| 60871R-AG-5 | MOLSON COORS BREWING CO GUARNT 3.000% 07/15/26 | 07/15/2026 | Maturity | | 25,000,000 | 25,000,000 | 24,528,650 | 24,964,325 | | 35,675 | | 35,675 | | 25,000,000 | | | | 750,000 | 07/15/2026 | 2.B FE |
| 61747Y-EC-5 | MORGAN STANLEY SR NT SER GMTN 4.758% 07/20/27 | 07/15/2026 | BANK OF MONTREAL | | 1,999,400 | 2,000,000 | 1,911,060 | 1,964,189 | | 31,629 | | 31,629 | | 1,995,817 | | 3,583 | 3,583 | 29,904 | 07/20/2027 | 1.E FE |
| 61747Y-FQ-3 | MORGAN STANLEY SR NT 5.656% 04/18/30 | 07/15/2026 | BARCLAYS CAPITAL INC | | 25,489 | 25,000 | 24,968 | 24,942 | | (29) | | (29) | | 24,913 | | 576 | 576 | 1,053 | 04/18/2030 | 1.E FE |
| 61761J-3R-8 | MORGAN STANLEY SR NT MTN DTD 0 3.125% 07/27/26 | 07/27/2026 | Maturity | | 15,000,000 | 15,000,000 | 14,898,000 | 14,993,288 | | 6,712 | | 6,712 | | 15,000,000 | | | | 468,750 | 07/27/2026 | 1.G FE |
| 620076-BU-2 | MOTOROLA SOLUTIONS INC SR NT 2.750% 05/24/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 6,713,818 | 7,454,000 | 7,454,000 | 7,454,000 | | | | | | 7,454,000 | | (740,182) | (740,182) | 139,504 | 05/24/2031 | 2.B FE |
| 62886H-BY-6 | NCL CORPORATION LTD SR NT 144A 5.875% 01/15/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 99,121 | 100,000 | 99,000 | 99,021 | | 100 | | 100 | | 99,121 | | | | 5,157 | 01/15/2031 | 4.C FE |
| 62886H-BZ-3 | NCL CORPORATION LTD SR NT 144A 6.250% 09/15/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 387,387 | 400,000 | 386,911 | | | 477 | | 477 | | 387,387 | | | | 9,583 | 09/15/2033 | 4.C FE |
| 62927@-AB-4 | NHL US FUNDING SER 2 SR NT 4.330% 09/29/26 | 09/29/2026 | Maturity | | 21,000,000 | 21,000,000 | 21,273,880 | 21,031,133 | | (31,133) | | (31,133) | | 21,000,000 | | | | 724,914 | 09/29/2026 | 1.G PL |
| 629377-DG-4 | NRG ENERGY INC CO GUARNT 144A 6.125% 05/15/36 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 244,304 | 250,000 | 244,208 | | | 96 | | 96 | | 244,304 | | | | 4,041 | 05/15/2036 | 3.B FE |
| 62979*-AC-1 | NATIONAL STORAGE AFFL TST SR NT 2.990% 08/05/30 | 07/22/2026 | Call 100.0000 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 187,207 | 08/05/2030 | 2.B FE |
| 62979*-AF-4 | NATIONAL STORAGE AFFL TST SR NT SER F 3.000% 05/04/31 | 07/22/2026 | Call 100.0000 | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 966,667 | 05/04/2031 | 2.B FE |
| 62979*-AM-9 | NATIONAL STORAGE AFFL TST SR NT 5.060% 11/16/32 | 07/22/2026 | Call 100.9213 | | 20,184,263 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 875,796 | 11/16/2032 | 2.B FE |
| 62979*-AS-6 | NSA OP LP SR NT SER Q 6.730% 10/05/33 | 07/22/2026 | Call 110.7485 | | 3,322,454 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 483,414 | 10/05/2033 | 2.B FE |
| 62979*-AV-9 | NSA OP LP SR NT SER T 5.740% 09/05/34 | 07/22/2026 | Call 104.9634 | | 23,091,945 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | | | 2,203,910 | 09/05/2034 | 2.B FE |
| 63743H-GD-8 | NATIONAL RURAL UTIL COOP SR NT SER D 4.313% 08/09/27 | 09/14/2026 | JANE STREET EXECUTION SERVICES | | 1,000,279 | 1,000,000 | 1,000,000 | | | | | | | 1,000,000 | | 279 | 279 | 24,687 | 08/09/2027 | 1.F FE |
| 651229-BC-9 | NEWELL RUBBERMAID INC SR NT 6.375% 09/15/27 | 08/20/2026 | Call 101.5300 | | 2,030,600 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 149,246 | 09/15/2027 | 4.A FE |
| 651587-AG-2 | NEWMARKET CORP SR NT 2.700% 03/18/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 13,514,100 | 15,000,000 | 14,814,450 | 14,897,237 | | 10,545 | | 10,545 | | 14,907,782 | | (1,393,682) | (1,393,682) | 349,875 | 03/18/2031 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 65480C-AC-9 | NISSAN MOTOR CO LTD SR NT 1.850% 09/16/26 | 09/16/2026 | Maturity | | 5,000,000 | 5,000,000 | 4,890,800 | 4,983,465 | | 16,535 | | 16,535 | | 5,000,000 | | | | 92,500 | 09/16/2026 | 3.B FE |
| 667274-AC-8 | NORTH SHORE LONG ISLAND SEC 4.260% 11/01/47 | 07/30/2026 | JANE STREET EXECUTION SERVICES | | 97,726 | 125,000 | 101,420 | | | 48 | | 48 | | 101,468 | | (3,742) | (3,742) | 1,331 | 11/01/2047 | 1.G FE |
| 67021C-AP-2 | EVERSOURCE ENERGY SR NT 3.950% 04/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 6,786,360 | 7,000,000 | 6,961,640 | 6,981,897 | | 2,265 | | 2,265 | | 6,984,162 | | (197,802) | (197,802) | 228,881 | 04/01/2030 | 1.G FE |
| 671058-AF-8 | OSI GROUP LLC SR SEC 4.350% 03/22/28 | 09/10/2026 | Call 100.0000 | | 25,500,000 | 25,500,000 | 25,500,000 | 25,500,000 | | | | | | 25,500,000 | | | | 1,072,446 | 03/22/2028 | 2.B PL |
| 674599-CR-4 | OCCIDENTAL PETROLEUM CORP SR NT 3.200% 08/15/26 | 08/15/2026 | Maturity | | 10,000,000 | 10,000,000 | 9,993,100 | 9,999,331 | | 669 | | 669 | | 10,000,000 | | | | 320,000 | 08/15/2026 | 2.C FE |
| 674599-DE-2 | OCCIDENTAL PETROLEUM CORP SR NT 7.875% 09/15/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 307,439 | 275,000 | 363,590 | 323,370 | | (4,327) | | (4,327) | | 319,043 | | (11,604) | (11,604) | 18,889 | 09/15/2031 | 2.C FE |
| 68389X-BM-6 | ORACLE CORPORATION SR NT 2.650% 07/15/26 | 07/15/2026 | Maturity | | 5,000,000 | 5,000,000 | 4,981,200 | 4,998,863 | | 1,137 | | 1,137 | | 5,000,000 | | | | 132,500 | 07/15/2026 | 2.B FE |
| 68389X-CU-7 | ORACLE CORPORATION SR NT 5.375% 09/27/54 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 342,228 | 425,000 | 341,664 | | | 563 | | 563 | | 342,228 | | | | 19,417 | 09/27/2054 | 2.B FE |
| 68389X-CX-1 | ORACLE CORPORATION SR NT 4.410% 08/03/28 | 08/06/2026 | MIZUHO SECURITIES USA INC | | 493,133 | 500,000 | 495,155 | | | 269 | | 269 | | 495,424 | | (2,291) | (2,291) | 5,794 | 08/03/2028 | 2.B FE |
| 68610B-AA-2 | OREGON TOOL LUX LP SEC SER 144a 7.875% 10/15/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 80,793 | 119,340 | 70,411 | 76,162 | | 4,631 | | 4,631 | | 80,793 | | | | 7,518 | 10/15/2029 | 5.C FE |
| 68902V-AS-6 | OTIS WORLDWIDE CORPORATION SR NT 5.131% 09/04/35 | 07/28/2026 | VARIOUS | | 1,477,560 | 1,500,000 | 1,518,030 | 1,517,848 | | (810) | | (810) | | 1,517,038 | | (39,478) | (39,478) | 69,482 | 09/04/2035 | 2.B FE |
| 690742-AF-8 | OWENS CORNING INC GUARNT 3.400% 08/15/26 | 08/15/2026 | Maturity | | 4,775,000 | 4,775,000 | 4,711,302 | 4,768,728 | | 6,272 | | 6,272 | | 4,775,000 | | | | 162,350 | 08/15/2026 | 2.A FE |
| 693475-CC-7 | The PNC Financial Services Gro SR NT 5.575% 01/29/36 | 07/28/2026 | VARIOUS | | 2,173,478 | 2,150,000 | 2,241,547 | 2,240,455 | | (4,568) | | (4,568) | | 2,235,887 | | (62,409) | (62,409) | 119,863 | 01/29/2036 | 1.G FE |
| 694308-JM-0 | PACIFIC GAS & ELECTRIC CO 1ST MTG 4.550% 07/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 2,447,150 | 2,500,000 | 2,987,500 | 2,505,630 | | | | | | 2,505,630 | | (58,480) | (58,480) | 122,597 | 07/01/2030 | 2.A FE |
| 694308-LC-9 | PACIFIC GAS & ELECTRIC CO 1ST MTG 5.050% 11/15/31 | 09/16/2026 | BARCLAYS CAPITAL INC | | 289,050 | 300,000 | 299,430 | | | 22 | | 22 | | 299,452 | | (10,402) | (10,402) | 4,377 | 11/15/2031 | 2.A FE |
| 698525-AA-0 | PANOCHE ENERGY CENTER LLC SEC 144A 6.885% 07/31/29 | 08/31/2026 | VARIOUS | | 1,111,035 | 1,111,035 | 1,146,100 | 1,122,070 | | (11,035) | | (11,035) | | 1,111,035 | | | | 63,724 | 07/31/2029 | 4.A FE |
| 705322-A@-4 | PEDERNALES ELEC COOP INC 1ST MTG 2.340% 09/15/51 | 09/15/2026 | Redemption 100.0000 | | 833,333 | 833,333 | 833,333 | 833,333 | | | | | | 833,333 | | | | 19,500 | 09/15/2051 | 1.D |
| 709599-BH-6 | PENSKE TRUCK LEASING SR NT 3.350% 11/01/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 2,846,430 | 3,000,000 | 3,000,300 | 3,000,133 | | (19) | | (19) | | 3,000,114 | | (153,684) | (153,684) | 74,817 | 11/01/2029 | 2.B FE |
| 709599-BY-9 | PENSKE TRUCK LEASING PTL SR NT 144A 5.350% 01/12/27 | 09/10/2026 | U.S. BANCORP | | 1,603,280 | 1,600,000 | 1,598,256 | 1,599,370 | | 423 | | 423 | | 1,599,793 | | 3,487 | 3,487 | 99,629 | 01/12/2027 | 2.B FE |
| 714046-AG-4 | PERKINELMER INC SR NT 3.300% 09/15/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,514,900 | 10,000,000 | 9,967,000 | 9,986,530 | | 1,972 | | 1,972 | | 9,988,502 | | (473,602) | (473,602) | 287,833 | 09/15/2029 | 2.B FE |
| 73943#-AD-5 | Prairie Breeze Class B Holding B HOLDING 3.550% 05/01/39 | 09/30/2026 | VARIOUS | | 279,778 | 279,778 | 279,778 | 279,778 | | | | | | 279,778 | | | | 7,449 | 05/01/2039 | 2.C PL |
| 74170*-AE-9 | Prime Property Fund LLC PRIME PROPERTY FUND 3.980% 07/30/26 | 07/30/2026 | Maturity | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 278,600 | 07/30/2026 | 2.A |
| 744320-AW-2 | PRUDENTIAL FINANCIAL INC SUB 4.500% 09/15/47 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,318,873 | 1,335,000 | 1,421,708 | 1,361,865 | | (8,940) | | (8,940) | | 1,352,925 | | (34,052) | (34,052) | 52,399 | 09/15/2047 | 2.B FE |
| 744448-DE-8 | PUBLIC SERVICE CO COLORADO 1ST MTG 5.050% 06/15/36 | 08/24/2026 | J P MORGAN SECURITIES INC | | 192,734 | 200,000 | 199,524 | | | 28 | | 28 | | 199,552 | | (6,818) | (6,818) | 4,545 | 06/15/2036 | 1.E FE |
| 74751A-AA-1 | QTS FAYETTEV I DC1-2/TRS SR SEC 144A 5.700% 04/15/36 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 242,861 | 250,000 | 242,730 | | | 131 | | 131 | | 242,861 | | | | 4,275 | 04/15/2036 | 2.B FE |
| 74762E-AK-8 | QUANTA SERVICES INC SR NT 4.750% 08/09/27 | 08/03/2026 | J P MORGAN SECURITIES INC | | 933,432 | 930,000 | 928,307 | 929,064 | | 336 | | 336 | | 929,401 | | 4,031 | 4,031 | 43,561 | 08/09/2027 | 2.B FE |
| 74762E-AN-2 | QUANTA SERVICES INC SR NT 4.500% 01/15/31 | 08/12/2026 | MARKETAXESS | | 195,850 | 200,000 | 199,462 | 199,493 | | 56 | | 56 | | 199,549 | | (3,699) | (3,699) | 9,150 | 01/15/2031 | 2.B FE |
| 74762E-AR-3 | QUANTA SERVICES INC SR NT 5.300% 08/09/33 | 09/11/2026 | BANK OF AMERICA NA | | 195,744 | 200,000 | 199,514 | | | 6 | | 6 | | 199,520 | | (3,776) | (3,776) | 1,119 | 08/09/2033 | 2.B FE |
| 749685-AX-1 | RPM INTERNATIONAL INC SR NT 4.550% 03/01/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,926,000 | 10,000,000 | 9,985,600 | 9,994,765 | | 890 | | 890 | | 9,995,654 | | (69,654) | (69,654) | 414,556 | 03/01/2029 | 2.B FE |
| 77583A-AB-6 | QXO BUILDING PRODUCTS SR NT 144A 6.875% 07/15/34 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 50,000 | 50,000 | 50,000 | | | | | | | 50,000 | | | | 439 | 07/15/2034 | 4.B FE |
| 77678#-AA-3 | Rosales Solar Holdings LLC SEC 4.190% 12/31/49 | 07/25/2026 | Redemption 100.0000 | | 11,567 | 11,567 | 11,567 | 11,491 | | 76 | | 76 | | 11,567 | | | | 2,758 | 12/31/2049 | 5.B PL |
| 785592-A*-7 | CHENIERE ENERGY INC. SR SE 5.000% 09/15/37 | 09/15/2026 | Redemption 100.0000 | | 922,740 | 922,740 | 967,598 | 950,774 | | (28,034) | | (28,034) | | 922,740 | | | | 46,137 | 09/15/2037 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..79466L-AQ-7 | SALESFORCECOM INC SR NT 4.500% 03/15/28 | 07/14/2026 | MARKETAXESS | | 2,120,176 | 2,125,000 | 2,123,300 | | | 278 | | 278 | | 2,123,578 | | (3,401) | (3,401) | 32,406 | 03/15/2028 | 1.F FE |
| ..81282U-AG-7 | SEAWORLD PARKS & ENTERTA CO GUARNT 144A 5.250% 08/15/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 243,737 | 250,000 | 242,963 | | | 775 | | 775 | | 243,737 | | | | 6,125 | 08/15/2029 | 4.B FE |
| ..81762P-AE-2 | ServiceNow Inc. SR NT 1.400% 09/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,447,922 | 6,254,000 | 6,017,008 | 6,134,087 | | 14,130 | | 14,130 | | 6,148,217 | | (700,295) | (700,295) | 79,773 | 09/01/2030 | 1.F FE |
| ..81762P-AF-9 | ServiceNow Inc. SR NT 4.250% 05/15/28 | 08/12/2026 | VARIOUS | | 2,489,568 | 2,500,000 | 2,490,950 | | | 859 | | 859 | | 2,491,809 | | (2,241) | (2,241) | 20,837 | 05/15/2028 | 1.F FE |
| ..81762P-AG-7 | ServiceNow Inc. SR NT 4.700% 08/15/31 | 07/08/2026 | MORGAN STANLEY BANK NA | | 296,802 | 300,000 | 298,260 | | | 30 | | 30 | | 298,290 | | (1,488) | (1,488) | 2,115 | 08/15/2031 | 1.F FE |
| ..822905-AT-2 | SHELL FINANCE US INC CO GUARNT 144A 6.375% 12/15/38 | 07/13/2026 | VARIOUS | | 6,103,795 | 6,000,000 | 6,107,502 | 6,106,307 | | (2,512) | | (2,512) | | 6,103,795 | | | | 221,000 | 12/15/2038 | 1.D FE |
| ..822905-AV-7 | SHELL FINANCE US INC CO GUARNT 144A 5.500% 03/25/40 | 07/13/2026 | VARIOUS | | 10,079,813 | 9,750,000 | 10,090,426 | 10,086,742 | | (6,929) | | (6,929) | | 10,079,813 | | | | 346,500 | 03/25/2040 | 1.D FE |
| ..82481L-AD-1 | Shire Acquisitions Investments GU 3.200% 09/23/26 | 09/23/2026 | Maturity | | 15,000,000 | 15,000,000 | 14,982,150 | 14,998,515 | | 1,485 | | 1,485 | | 15,000,000 | | | | 480,000 | 09/23/2026 | 2.A FE |
| ..83003A-AA-8 | SIX FLAGS/CAN WON/MILLEN SR NT 144A 8.625% 01/15/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 151,456 | 150,000 | 151,625 | | | (169) | | (169) | | 151,456 | | | | 7,152 | 01/15/2032 | 5.A FE |
| ..83012@-AA-8 | 6823 ENERGY PART TULANE UNIV Secured 3.150% 01/15/52 | 09/15/2026 | Redemption 100.0000 | | 42,941 | 42,941 | 42,941 | 42,941 | | | | | | 42,941 | | | | 902 | 01/15/2052 | 1.F |
| ..830867-AB-3 | DELTA AIRLINES INC SR SE 4.750% 10/20/28 | 07/20/2026 | Redemption 100.0000 | | 1,083,333 | 1,083,333 | 1,083,333 | 1,083,333 | | | | | | 1,083,333 | | | | 38,594 | 10/20/2028 | 2.A FE |
| ..83274@-AA-1 | SMOKY MOUNTAIN SEC SER A 6.090% 12/31/34 | 07/31/2026 | Redemption 100.0000 | | (214,797) | (214,797) | (214,797) | (214,797) | | | | | | (214,797) | | | | 9,789 | 12/31/2034 | 2.B PL |
| ..83274@-AB-9 | SMOKY MOUNTAIN SEC SER B 5.770% 12/31/34 | 09/30/2026 | Redemption 100.0000 | | 19,935 | 19,935 | 19,935 | 19,935 | | | | | | 19,935 | | | | 23,840 | 12/31/2034 | 2.B PL |
| ..835495-AQ-5 | SONOCO PRODUCTS CO SR NT 4.450% 09/01/26 | 09/01/2026 | Maturity | | 1,500,000 | 1,500,000 | 1,500,036 | 1,500,007 | | (7) | | (7) | | 1,500,000 | | | | 66,750 | 09/01/2026 | 2.C FE |
| ..83577V-AA-8 | SOPAIPILLA INVESTOR LLC SR SEC 144A 7.534% 11/30/48 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 661,756 | 650,000 | 661,767 | | | (11) | | (11) | | 661,756 | | | | 408 | 11/30/2048 | 1.D FE |
| ..84055*-AE-8 | SOUTH TEXAS ELECTRIC COOP SR SEC SER 20 4.160% 08/15/48 | 08/15/2026 | Redemption 100.0000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 8,320 | 08/15/2048 | 1.F |
| ..841215-AA-4 | Southaven Combined Cycle Gener GEN SEC 3.846% 08/15/33 | 08/15/2026 | Redemption 100.0000 | | 204,517 | 204,517 | 204,517 | 204,517 | | | | | | 204,517 | | | | 7,866 | 08/15/2033 | 1.C FE |
| ..842400-EB-5 | SO CAL EDISON CO SR NT 6.650% 04/01/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 828,984 | 800,000 | 930,801 | 851,645 | | (8,573) | | (8,573) | | 843,072 | | (14,088) | (14,088) | 44,038 | 04/01/2029 | 2.C FE |
| ..842587-CV-7 | The Southern Company SR NT 3.250% 07/01/26 | 07/01/2026 | Maturity | | 15,000,000 | 15,000,000 | 14,945,700 | 14,996,895 | | 3,105 | | 3,105 | | 15,000,000 | | | | 487,500 | 07/01/2026 | 2.A FE |
| ..842688-AA-7 | SOUTHERN CO SRVC SEC 5.784% 03/15/44 | 07/22/2026 | Redemption 100.0000 | | 54,456 | 54,456 | 54,995 | 54,989 | | (533) | | (533) | | 54,456 | | | | 1,837 | 03/15/2044 | 1.G FE |
| ..842688-AA-7 | SOUTHERN CO SRVC SEC 5.784% 03/15/44 | 08/15/2026 | Redemption 100.0000 | | 54,718 | 54,718 | 55,260 | 55,254 | | (536) | | (536) | | 54,718 | | | | 2,110 | 03/15/2044 | 1.G IF |
| ..842688-AA-7 | SOUTHERN CO SRVC SEC 5.784% 03/15/44 | 09/15/2026 | Redemption 100.0000 | | 54,982 | 54,982 | 55,526 | 55,521 | | (538) | | (538) | | 54,982 | | | | 2,385 | 03/15/2044 | 1.G Z |
| ..843452-AZ-6 | Southern Natural Gas Company SR NT 8.000% 03/01/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 101,768 | 90,000 | 126,927 | 110,541 | | (1,707) | | (1,707) | | 108,834 | | (7,066) | (7,066) | 6,560 | 03/01/2032 | 2.A FE |
| ..84346L-AD-2 | SOUTHERN NATURAL GAS SR NT 144A 5.450% 08/01/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,514,775 | 7,500,000 | 7,491,825 | 7,492,196 | | 386 | | 386 | | 7,492,581 | | 22,194 | 22,194 | 415,563 | 08/01/2035 | 2.A FE |
| ..84615Q-AE-3 | SPACE EXPLORATION TECH SR NT 144A 5.875% 07/15/36 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 119,252 | 125,000 | 119,229 | | | 24 | | 24 | | 119,252 | | | | 755 | 07/15/2036 | 2.A FE |
| ..85208N-AE-0 | Sprint Spectrum Co Llc SR SEC 144A 5.152% 03/20/28 | 09/21/2026 | Redemption 100.0000 | | 64,000 | 64,000 | 64,268 | 64,200 | | (200) | | (200) | | 64,000 | | | | 2,464 | 03/20/2028 | 1.F FE |
| ..858119-BS-8 | STEEL DYNAMICS INC SR NT 5.250% 05/15/35 | 07/28/2026 | VARIOUS | | 2,719,283 | 2,750,000 | 2,812,398 | 2,811,664 | | (3,116) | | (3,116) | | 2,808,548 | | (89,265) | (89,265) | 101,865 | 05/15/2035 | 2.B FE |
| ..85917P-AA-5 | STERIS PLC GUARNT 2.700% 03/15/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 5,641,000 | 6,250,000 | 6,205,750 | 6,225,610 | | 2,510 | | 2,510 | | 6,228,120 | | (587,120) | (587,120) | 147,188 | 03/15/2031 | 2.B FE |
| ..86944B-AJ-2 | SUTTER HEALTH NT SER 20A 3.361% 08/15/50 | 07/30/2026 | ROYAL BANK OF CANADA | | 107,398 | 160,000 | 111,565 | | | 82 | | 82 | | 111,647 | | (4,249) | (4,249) | 2,480 | 08/15/2050 | 1.E FE |
| ..87054#-AA-6 | Sweetwater Royalties LLC SWEETWATER ROYALTIES SEC 5.320% 09/30/40 | 09/30/2026 | Redemption 100.0000 | | 417,736 | 417,736 | 417,736 | 417,736 | | | | | | 417,736 | | | | 22,224 | 09/30/2040 | 2.B PL |
| ..87110C-AA-5 | SWORD PURCHASER LLC SR NT 144A 10.500% 04/15/34 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 151,893 | 150,000 | 152,000 | | | (107) | | (107) | | 151,893 | | | | 4,988 | 04/15/2034 | 4.C FE |
| ..87110C-AB-3 | SWORD PURCHASER LLC SR SEC 144A 8.250% 04/15/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 49,371 | 50,000 | 49,348 | | | 23 | | 23 | | 49,371 | | | | 1,306 | 04/15/2033 | 4.A FE |
| ..87268Q-AA-4 | TPG OPERATING GROUP II CO GUARNT 4.875% 05/15/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,800,700 | 10,000,000 | 9,991,400 | | | 1,079 | | 1,079 | | 9,992,479 | | (191,779) | (191,779) | 207,188 | 05/15/2031 | 1.G FE |
| ..87406B-AA-0 | TAKEDA US FIN CO GUARNT 5.200% 07/07/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,390,800 | 7,500,000 | 7,473,300 | 7,474,390 | | 1,222 | | 1,222 | | 7,475,612 | | (84,812) | (84,812) | 419,250 | 07/07/2035 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..87612B-BU-5 | TARGA RESOURCES PARTNERS SR NT 144A 4.000% 01/15/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,527,440 | 8,000,000 | 7,916,250 | 7,949,470 | | 4,302 | | 4,302 | | 7,953,773 | | (426,333) | (426,333) | 332,444 | 01/15/2032 | 2.B FE |
| ..87612G-AE-1 | Targa Resources Partners LP SR NT 6.150% 03/01/29 | 08/12/2026 | GOLDMAN SACHS & CO | | 361,260 | 350,000 | 349,227 | 349,486 | | 92 | | 92 | | 349,577 | | 11,682 | 11,682 | 20,449 | 03/01/2029 | 2.B FE |
| ..883556-DF-6 | THERMO FISHER SCIENTIFIC SR NT 4.894% 10/07/37 | 07/28/2026 | GOLDMAN SACHS & CO | | 2,899,170 | 3,000,000 | 2,990,730 | 2,990,759 | | 533 | | 533 | | 2,991,293 | | (92,123) | (92,123) | 119,087 | 10/07/2037 | 1.G FE |
| ..883556-DH-2 | THERMO FISHER SCIENTIFIC SR NT 4.550% 06/15/33 | 09/16/2026 | MARKETAXESS | | 142,592 | 150,000 | 149,675 | 15 | | | | 15 | | 149,690 | | (7,098) | (7,098) | 4,076 | 06/15/2033 | 1.G FE |
| ..892356-AA-4 | TRACTOR SUPPLY CO SR NT 1.750% 11/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,457,073 | 8,525,000 | 8,131,486 | 8,228,797 | | (97,311) | | (97,311) | | 8,131,486 | | (674,413) | (674,413) | 111,062 | 11/01/2030 | 2.B FE |
| ..89255#-AA-9 | Trademark Royal SR SEC NTS D 4.920% 07/01/48 | 07/01/2026 | Redemption 100.0000 | | 17,031 | 17,031 | 17,031 | 17,031 | | | | | | 17,031 | | | | 489 | 07/01/2048 | 1.F FE |
| ..89255#-AA-9 | Trademark Royal SR SEC NTS D 4.920% 07/01/48 | 09/01/2026 | Redemption 100.0000 | | 38,925 | 38,925 | 38,925 | 38,925 | | | | | | 38,925 | | | | 1,366 | 07/01/2048 | 1.F PL |
| ..893647-BY-2 | TransDigm Inc. CO GUARNT 144A 6.375% 05/31/33 | 07/20/2026 | J P MORGAN SECURITIES INC | | 251,308 | 250,000 | 250,313 | | | (6) | | (6) | | 250,307 | | 1,001 | 1,001 | 10,227 | 05/31/2033 | 4.C FE |
| ..893647-CB-1 | TransDigm Inc. CO GUARNT 144A 6.125% 07/31/34 | 07/20/2026 | J P MORGAN SECURITIES INC | | 297,444 | 300,000 | 296,295 | | | 123 | | 123 | | 296,418 | | 1,026 | 1,026 | 8,065 | 07/31/2034 | 4.C FE |
| ..90279X-AA-0 | UKG INC SR SEC 144A 6.875% 02/01/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 510,030 | 500,000 | 512,500 | 512,164 | | (2,133) | | (2,133) | | 510,030 | | | | 34,566 | 02/01/2031 | 4.B FE |
| ..90331H-PP-2 | US BANCORP SR NT 4.507% 10/22/27 | 09/10/2026 | WELLS FARGO BANK N.A. | | 2,501,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 1,000 | 1,000 | 99,843 | 10/22/2027 | 1.E FE |
| ..90363#-AB-6 | USTA NTNL TENNIS SR 4.080% 09/08/39 | 07/08/2026 | VARIOUS | | 273,468 | 273,468 | 273,468 | 273,468 | | | | | | 273,468 | | | | 11,164 | 09/08/2039 | 1.G FE |
| ..90983V-AA-1 | MCGUIRE AIR FORCE BASE MIL 5.611% 09/15/51 | 09/15/2026 | Redemption 100.0000 | | 37,500 | 37,500 | 37,500 | 37,500 | | | | | | 37,500 | | | | 2,104 | 09/15/2051 | 2.C FE |
| ..91836L-AB-8 | VSP OPTICAL GROUP INC CO GUARNT 144A 5.400% 06/01/33 | 09/15/2026 | DEUTSCHE BANK SECURITIES INC | | 97,320 | 100,000 | 99,851 | | | 8 | | 8 | | 99,859 | | (2,539) | (2,539) | 1,860 | 06/01/2033 | 2.B FE |
| ..91913Y-BG-4 | VALERO ENERGY CORPORATION SR NT 5.150% 03/10/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,579,550 | 15,000,000 | 14,997,750 | | | 67 | | 67 | | 14,997,817 | | (418,267) | (418,267) | 298,271 | 03/10/2036 | 2.B FE |
| ..92328M-AF-0 | VENTURE GLOBAL CALCASIEU SR SEC 144A 6.000% 05/01/36 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 25,000 | 25,000 | 25,000 | | | | | | | 25,000 | | | | 417 | 05/01/2036 | 3.A FE |
| ..92764M-AA-2 | VIPER ENERGY PARTNERS LL CO GUARNT 4.900% 08/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,950,100 | 5,000,000 | 4,995,100 | 4,995,530 | | 521 | | 521 | | 4,996,051 | | (45,951) | (45,951) | 249,083 | 08/01/2030 | 2.C FE |
| ..929160-AZ-2 | VULCAN MATERIALS SR NT 3.500% 06/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,900,240 | 2,000,000 | 1,994,440 | 1,997,337 | | 323 | | 323 | | 1,997,660 | | (97,420) | (97,420) | 46,278 | 06/01/2030 | 2.B FE |
| ..92940P-AF-1 | WESTROCK COMPANY GUARNT 4.200% 06/01/32 | 07/28/2026 | VARIOUS | | 3,336,340 | 3,500,000 | 3,556,715 | 3,531,152 | | (2,576) | | (2,576) | | 3,528,577 | | (192,237) | (192,237) | 97,183 | 06/01/2032 | 2.B FE |
| ..94106B-AK-7 | WASTE CONNECTIONS INC SR NT 4.800% 07/15/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 14,449,650 | 15,000,000 | 14,959,800 | | | 198 | | 198 | | 14,959,998 | | (510,348) | (510,348) | 266,000 | 07/15/2036 | 1.G FE |
| ..95000U-4J-9 | Wells Fargo & Company SR NT 4.844% 05/20/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 779,461 | 790,000 | 786,611 | | | 26 | | 26 | | 786,637 | | (7,175) | (7,175) | 7,335 | 05/20/2032 | 1.E FE |
| ..961548-AY-0 | WESTVACO CORPORATION GUARNT 7.950% 02/15/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 444,768 | 400,000 | 547,151 | 475,001 | | (7,702) | | (7,702) | | 467,299 | | (22,531) | (22,531) | 30,387 | 02/15/2031 | 2.B FE |
| ..969457-BM-1 | The Williams Companies Inc. SR NT 8.750% 03/15/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 105,211 | 90,000 | 128,448 | 111,722 | | (1,771) | | (1,771) | | 109,951 | | (4,740) | (4,740) | 6,869 | 03/15/2032 | 2.B FE |
| ..969457-DA-5 | The Williams Companies Inc. SR NT 5.000% 10/15/29 | 09/22/2026 | MARKETAXESS | | 545,969 | 550,000 | 549,621 | | | | | | | 549,621 | | (3,652) | (3,652) | 1,069 | 10/15/2029 | 2.B Z |
| ..97589@-AA-1 | SHERWIN WILLIAMS SEC SER 2025 7.690% 06/16/51 | 09/08/2026 | Call 101.0000 | | 40,400,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | | 40,000,000 | | | | 2,647,189 | 06/16/2051 | 2.B Z |
| ..008911-BK-4 | AIR CANADA SR SEC 144A 3.875% 08/15/26 | 08/15/2026 | VARIOUS | | 60,547,000 | 60,547,000 | 58,615,986 | 60,366,719 | | 180,281 | | 180,281 | | 60,547,000 | | | | 2,036,196 | 08/15/2026 | 3.A FE |
| ..01626P-AH-9 | COUCHE-TARD US LP GUARNT 144A 3.550% 07/26/27 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,952,150 | 5,000,000 | 5,013,950 | 5,002,346 | | (924) | | (924) | | 5,001,422 | | (49,272) | (49,272) | 178,979 | 07/26/2027 | 2.A FE |
| ..06368B-GS-1 | BANK OF MONTREAL SUB FRN 3.803% 12/15/32 | 07/28/2026 | GOLDMAN SACHS & CO | | 34,386,800 | 35,000,000 | 34,784,200 | 34,402,794 | | (31,798) | | (31,798) | | 34,370,997 | | 15,803 | 15,803 | 828,209 | 12/15/2032 | 2.A FE |
| ..124900-AD-3 | CCL INDUSTRIES SR NT 144A 3.050% 06/01/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,497,558 | 1,610,000 | 1,707,904 | 1,657,675 | | (6,295) | | (6,295) | | 1,651,380 | | (153,823) | (153,823) | 32,464 | 06/01/2030 | 2.B FE |
| ..303901-BX-9 | FAIRFAX FINL HLDGS LTD SR NT 5.750% 05/20/35 | 08/17/2026 | J P MORGAN SECURITIES INC | | 150,138 | 150,000 | 149,468 | 149,473 | | 30 | | 30 | | 149,503 | | 635 | 635 | 10,422 | 05/20/2035 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..451866-SX-6 | CANADIAN NATIONAL RAILWAY CO SR NT 7.700% 09/15/96 | 09/15/2026 | Call 102.9200 | | 10,292,000 | 10,000,000 | 12,311,300 | 10,501,006 | | (209,006) | | (209,006) | | 10,292,000 | | (292,000) | (292,000) | 1,062,000 | 09/15/2096 | 1.G FE |
| ..78016H-ZX-1 | ROYAL BANK OF CANADA SR NT SER GMTN 4.690% 07/23/27 | 07/23/2026 | Call 100.0000 | | 1,000,000 | 1,000,000 | 1,005,220 | 1,002,965 | | (3,677) | | (3,677) | | 999,289 | | 711 | 711 | 50,690 | 07/23/2027 | 1.E FE |
| ..89115K-AQ-3 | TORONTO-DOMINION BANK SR NT 4.400% 04/23/29 | 09/21/2026 | MITSUBISHI TRUST & BANKING CRP | | 1,751,951 | 1,750,000 | 1,750,000 | | | | | | | 1,750,000 | | | 1,951 | 32,498 | 04/23/2029 | 1.F FE |
| ..891160-MJ-9 | The Toronto-Dominion Bank TORONTO-DOMINION BANK SUB 3.625% 09/15/31 | 07/17/2026 | TORONTO DOMINION | | 19,962,400 | 20,000,000 | 19,965,000 | 19,984,330 | | 1,477 | | 1,477 | | 19,985,807 | | (23,407) | (23,407) | 614,236 | 09/15/2031 | 1.G FE |
| ..89352H-AM-1 | TransCanada PipeLines Limited SR NT 4.625% 03/01/34 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,783,300 | 5,000,000 | 4,977,400 | 4,988,264 | | 684 | | 684 | | 4,988,948 | | (205,648) | (205,648) | 210,694 | 03/01/2034 | 2.B FE |
| ..C6802@-AA-0 | OILERS ENTERTAINMENT GROUP CORP SEC 4.560% 06/30/51 | 09/30/2026 | Redemption 100.0000 | | 143,807 | 143,807 | 160,780 | 148,690 | | | | | 12,090 | 160,780 | (16,973) | | (16,973) | 4,951 | 06/30/2051 | 2.B PL |
| ..00084D-AV-2 | RED DORSAL FINANCE LTD SR SEC SER 2015 5.875% 10/12/31 | 07/12/2026 | VARIOUS | | 574,209 | 574,209 | 571,625 | 572,005 | | 2,204 | | 2,204 | | 574,209 | | | | 13,668 | 10/12/2031 | 2.C FE |
| ..00131L-AH-8 | ABN AMRO BANK NV SUB 144A 3.324% 03/13/37 | 07/28/2026 | VARIOUS | | 4,549,455 | 5,100,000 | 4,698,321 | 4,702,572 | | 16,569 | | 16,569 | | 4,719,140 | | (169,685) | (169,685) | 148,804 | 03/13/2037 | 2.B FE |
| ..00654U-AA-0 | AIA GROUP LTD SR NT 144A 3.600% 04/09/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,876,000 | 5,000,000 | 5,060,200 | 5,021,205 | | (3,822) | | (3,822) | | 5,017,383 | | (141,383) | (141,383) | 145,000 | 04/09/2029 | 1.E FE |
| ..00802#-AA-4 | ADANI INTERNATIONAL CONT SEC 144A 3.000% 02/16/31 | 09/30/2026 | Redemption 100.0000 | | 520,000 | 520,000 | 518,728 | 519,338 | | 662 | | 662 | | 520,000 | | | | 15,600 | 02/16/2031 | 2.C FE |
| ..039956-AA-5 | AEROSTAR AIRPORT HOLDINGS LLC SR SEC 5.750% 03/22/35 | 09/22/2026 | VARIOUS | | 557,877 | 557,877 | 557,877 | 557,877 | | | | | | 557,877 | | | | 32,078 | 03/22/2035 | 2.A FE |
| ..04636N-AB-9 | ARDONAGH GROUP FINANCE SR NT 144A 8.875% 02/15/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 384,846 | 375,000 | 387,063 | 361,154 | | (1,996) | | (1,996) | | 384,846 | | | | 33,836 | 02/15/2032 | 5.B FE |
| ..05256L-AB-9 | ASTRAZENECA PLC GUA 2.250% 05/28/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 1,779,260 | 2,000,000 | 1,997,500 | 1,998,581 | | 143 | | 143 | | 1,998,724 | | (219,464) | (219,464) | 30,125 | 05/28/2031 | 1.E FE |
| ..05330K-AA-3 | AUST PACIFIC LNG PROC PTY LTD AUSTRALIA PACIFIC LNG PROCESSI 4.820% 09/30/30 | 09/30/2026 | VARIOUS | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 48,200 | 09/30/2030 | 2.B FE |
| ..05964H-AN-5 | AUTO METRO PUERTO RICO SR SEC 6.750% 06/30/35 | 09/30/2026 | VARIOUS | | 741,000 | 741,000 | 742,316 | 742,222 | | (1,222) | | (1,222) | | 741,000 | | | | 34,771 | 06/30/2035 | 2.B FE |
| ..06675F-BA-4 | BANCO SANTANDER SR NON-PREFERRED 5.400% 09/14/27 | 09/14/2026 | Call 100.0000 | | 850,000 | 850,000 | 836,528 | | | 16,840 | | 16,840 | | 853,367 | | (3,367) | (3,367) | 14,637 | 09/14/2027 | 1.G FE |
| ..067316-AD-1 | BANQUE FED CRED MUTUEL SR NT 144A 5.896% 07/13/26 | 07/13/2026 | Maturity | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 58,960 | 07/13/2026 | 1.E FE |
| ..06738E-CJ-2 | BACARDI LTD GUARNT 144A 2.750% 07/15/26 | 07/15/2026 | VARIOUS | | 27,780,000 | 27,780,000 | 27,657,348 | 27,772,498 | | 7,502 | | 7,502 | | 27,780,000 | | | | 763,950 | 07/15/2026 | 2.C FE |
| ..111021-AE-1 | Barclays Bank PLC SR NT 6.496% 09/13/27 | 09/13/2026 | Call 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,299,200 | 09/13/2027 | 2.A FE |
| ..12803R-AB-0 | BRITISH TELECOM PLC SR NT STEP 9.625% 12/15/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 70,308 | 60,000 | 91,956 | 75,819 | | (1,689) | | (1,689) | | 74,130 | | (3,822) | (3,822) | 3,593 | 12/15/2030 | 2.B FE |
| ..13970R-A*-0 | CAIXABANK SA SR NT 144A 5.700% 09/13/27 | 09/13/2026 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 668,400 | 09/13/2027 | 1.G FE |
| ..14986V-AA-8 | CAPITA PLC SR NT SER A 8.000% 07/25/26 | 07/25/2026 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,608,889 | 07/25/2026 | 2.C PL |
| ..151191-BB-8 | CE OAXACA IV IV SR SEC 144A 7.250% 12/31/31 | 07/01/2026 | Redemption 100.0000 | | 326,400 | 326,400 | 326,400 | 326,400 | | | | | | 326,400 | | | | 11,832 | 12/31/2031 | 2.C FE |
| ..21684A-AF-3 | CELULOSA ARAUCO Y CONSTIT SA SR NT 3.875% 11/02/27 | 07/28/2026 | SMBC NIKKO | | 11,815,200 | 12,000,000 | 11,825,541 | 11,962,635 | | 11,451 | | 11,451 | | 11,974,086 | | (158,886) | (158,886) | 346,167 | 11/02/2027 | 2.C FE |
| ..225401-AC-2 | RABOBANK NEDERLAND GU 3.750% 07/21/26 | 07/21/2026 | Maturity | | 10,000,000 | 10,000,000 | 9,954,600 | 9,997,022 | | 2,978 | | 2,978 | | 10,000,000 | | | | 375,000 | 07/21/2026 | 2.A FE |
| ..23371D-AM-6 | UBS Group AG SR NT 144 4.282% 01/09/28 | 09/14/2026 | Call 99.9990 | | 4,999,950 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 239,177 | 01/09/2028 | 1.F FE |
| ..25160P-AG-2 | DAE FUNDING LLC CO GUARNT 144A 4.950% 01/15/33 | 09/02/2026 | UBS SECURITIES LLC | | 190,610 | 200,000 | 197,824 | | | 168 | | 168 | | 197,992 | | (7,382) | (7,382) | 6,270 | 01/15/2033 | 2.B FE |
| ..28249N-AA-9 | DEUTSCHE BANK AG SUB 3.742% 01/07/33 | 07/28/2026 | VARIOUS | | 4,101,120 | 4,500,000 | 4,144,905 | 4,148,444 | | 12,832 | | 12,832 | | 4,161,276 | | (60,156) | (60,156) | 178,681 | 01/07/2033 | 2.C FE |
| ..29280L-AA-1 | EIG PEARL HLDGS SARL SR SEC 144A 3.545% 08/31/36 | 08/31/2026 | Redemption 100.0000 | | 644,312 | 644,312 | 632,113 | 552,685 | | 12,199 | | 12,199 | | 644,312 | | | | 21,168 | 08/31/2036 | 1.E FE |
| ..36190C-AA-5 | ENFRAGEN ENERGIA SUR SA SR SEC 144A 5.375% 12/30/30 | 09/30/2026 | Redemption 100.0000 | | 90,242 | 90,242 | 83,987 | | | 6,255 | | 6,255 | | 90,242 | | | | | 12/30/2030 | 3.C FE |
| | GNL QUINTERO SA SR NT 144A 4.634% 07/31/29 | 07/31/2026 | VARIOUS | | 588,000 | 588,000 | 588,000 | 588,000 | | | | | | 588,000 | | | | 27,248 | 07/31/2029 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..36321P-AD-2 | GALAXY PIPELINE ASSETS SR SEC 144A 2.160% 03/31/34 | 07/28/2026 | STANDARD CHARTERED BANK | | 2,914,976 | 3,299,391 | 2,903,464 | 3,009,173 | | 19,655 | | 19,655 | | 3,028,828 | | (113,852) | (113,852) | 59,191 | 03/31/2034 | 1.C FE |
| ..36321P-AE-0 | GALAXY PIPELINE ASSETS SR SEC 144A 2.940% 09/30/40 | 09/30/2026 | Redemption 100.0000 | | 189,360 | 189,360 | 137,294 | 141,030 | | 48,330 | | 48,330 | | 189,360 | | | | 2,784 | 09/30/2040 | 1.C FE |
| ..36831U-AA-0 | TPS/SBS Consolidation Holding, GCREP III CONSLDTN HLDG LLC 6.570% 01/12/29 | 09/30/2026 | VARIOUS | | 221,988 | 221,988 | 221,988 | 221,988 | | | | | | 221,988 | | | | 10,485 | 01/12/2029 | 2.B PL |
| ..404280-EE-5 | HSBC BANK USA NA SR NT 5.719% 03/04/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,868,448 | 4,800,000 | 4,959,264 | | | (6,152) | | (6,152) | | 4,953,112 | | (84,664) | (84,664) | 110,567 | 03/04/2035 | 1.G FE |
| ..44287D-AA-1 | HOWDEN UK REFINANCE / US SR NT 144A 8.125% 02/15/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 744,327 | 750,000 | 746,095 | 354,062 | | (636) | | (636) | | 744,327 | | | | 42,656 | 02/15/2032 | 5.A FE |
| ..45262B-AC-7 | IMPERIAL TOBACCO GUA 3.875% 07/26/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 775,728 | 800,000 | 794,460 | 797,725 | | 346 | | 346 | | 798,071 | | (22,343) | (22,343) | 31,258 | 07/26/2029 | 2.B FE |
| ..47015P-AD-0 | JAMAICA DIV PYMT RIGHTS CO JAMAICA DIVERSIFIED PYMT RIGHT 5.250% 09/15/30 | 09/15/2026 | VARIOUS | | 2,125,988 | 2,125,988 | 2,125,988 | 2,125,988 | | | | | | 2,125,988 | | | | 83,711 | 09/15/2030 | 2.C FE |
| ..539439-BD-0 | LLOYDS TSB BANK GROUP PLC SR NT SER .! 4.818% 06/13/29 | 09/30/2026 | GOLDMAN SACHS & CO | | 198,214 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | (1,786) | (1,786) | 7,709 | 06/13/2029 | 1.G FE |
| ..55037A-AA-6 | LUNDIN ENERGY FI CO GUARNT 144 2.000% 07/15/26 | 07/15/2026 | Maturity | | 10,000,000 | 10,000,000 | 9,982,700 | 9,998,520 | | 1,480 | | 1,480 | | 10,000,000 | | | | 200,000 | 07/15/2026 | 2.B FE |
| ..582839-AG-1 | MEAD JOHNSON NUTRITION C SR NT 4.600% 06/01/44 | 08/18/2026 | Call 89.8000 | | 8,984,671 | 10,000,000 | 9,946,500 | 9,959,475 | | 894 | | 894 | | 9,960,369 | | | | (651,980) | 06/01/2044 | 1.G FE |
| ..606822-BY-9 | MITSUBISHI UFJ FIN GRP SR NT 5.200% 07/20/27 | 07/20/2026 | Call 100.0000 | | 2,000,000 | 2,000,000 | 1,973,800 | | | 30,521 | | 30,521 | | 2,004,321 | | (4,321) | (4,321) | 30,760 | 07/20/2027 | 1.G FE |
| . 60687Y-AX-7 | MIZUHO FINANCIAL GROUP INC SR NT 3.153% 07/16/30 | 07/17/2026 | J P MORGAN SECURITIES INC | | 4,762,650 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (237,350) | (237,350) | 159,402 | 07/16/2030 | 1.G FE |
| ..62954W-AR-6 | NIPPON TELEGRAPH & TELE CO SR NT 144A 4.980% 07/16/28 | 09/14/2026 | MIZUHO SECURITIES USA INC | | 1,810,897 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | 10,897 | 10,897 | 80,455 | 07/16/2028 | 2.A FE |
| ..63859W-AE-9 | NATIONWIDE BUILDING SOCIETY SUB 14 4.000% 09/14/26 | 09/14/2026 | Maturity | | 15,000,000 | 15,000,000 | 14,955,900 | 14,996,334 | | 3,666 | | 3,666 | | 15,000,000 | | | | 600,000 | 09/14/2026 | 2.A FE |
| ..66989H-BJ-6 | NOVARTIS FINANCE CORPORATION CO GUARNT 4.900% 03/18/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 264,325 | 270,000 | 267,999 | | | 19 | | 19 | | 268,019 | | (3,694) | (3,694) | 4,814 | 03/18/2036 | 1.D FE |
| ..715604-AA-2 | Peru LNG S.R.L. SR NT 144A 5.375% 03/22/30 | 09/22/2026 | 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 |
| ..716743-AP-4 | Petronas Capital Limited GUARNT 3.500% 04/21/30 | 07/28/2026 | JEFFERIES LLC | | 14,316,300 | 15,000,000 | 14,810,400 | 14,910,181 | | 11,169 | | 11,169 | | 14,921,350 | | (605,050) | (605,050) | 405,417 | 04/21/2030 | 1.G FE |
| ..73500Y-AA-5 | PORT OF SPAIN WATERFRONT SR SEC 144A 7.875% 02/19/40 | 08/19/2026 | Redemption 100.0000 | | 1,833,333 | 1,833,333 | 1,821,197 | 1,821,580 | | 11,754 | | 11,754 | | 1,833,333 | | | | 144,375 | 02/19/2040 | 3.B FE |
| ..75405U-AA-4 | RAS LAFFAN 3 SR SEC 144A 5.838% 09/30/27 | 09/30/2026 | Redemption 100.0000 | | 141,000 | 141,000 | 124,785 | 139,287 | | 1,713 | | 1,713 | | 141,000 | | | | 8,232 | 09/30/2027 | 1.D FE |
| ..78467K-C#-2 | SSE plc SR NT DUE 2026 3.670% 09/06/26 | 09/06/2026 | Maturity | | 40,000,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | | 40,000,000 | | | | 1,476,156 | 09/06/2026 | 2.A |
| ..822582-BX-9 | Shell International Finance B. GUARNT 2.500% 09/12/26 | 09/12/2026 | Maturity | | 25,000,000 | 25,000,000 | 24,746,250 | 24,980,250 | | 19,750 | | 19,750 | | 25,000,000 | | | | 625,000 | 09/12/2026 | 1.D FE |
| ..826200-AD-9 | Siemens Financieringsmaatschap NT 14 6.125% 08/17/26 | 08/17/2026 | Maturity | | 5,000,000 | 5,000,000 | 4,989,700 | 4,999,460 | | 540 | | 540 | | 5,000,000 | | | | 306,250 | 08/17/2026 | 1.D FE |
| ..82620K-BE-2 | Siemens Financieringsmaatschap GU 2.150% 03/11/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,464,900 | 5,000,000 | 4,993,300 | 4,996,359 | | 381 | | 381 | | 4,996,740 | | (531,840) | (531,840) | 94,958 | 03/11/2031 | 1.D FE |
| ..83272G-AE-1 | Smurfit Kappa Treasury Unlimit CO GUARNT 5.438% 04/03/34 | 07/21/2026 | J P MORGAN SECURITIES INC | | 2,509,650 | 2,500,000 | 2,577,975 | 2,576,822 | | (4,297) | | (4,297) | | 2,572,525 | | (62,875) | (62,875) | 109,138 | 04/03/2034 | 2.B FE |
| ..83368R-AY-8 | SOCIETE GENERALE SA SUB 144A 3.653% 07/08/35 | 07/28/2026 | GOLDMAN SACHS & CO | | 9,310,200 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (689,800) | (689,800) | 386,609 | 07/08/2035 | 2.C FE |
| ..833794-AB-6 | Sodexo Inc. GUARNT 144A 2.718% 04/16/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 27,036,600 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (2,963,400) | (2,963,400) | 640,995 | 04/16/2031 | 2.A FE |
| ..85325C-2J-0 | STANDARD CHARTERED PLC SR NT SER 144a 5.400% 08/12/36 | 07/28/2026 | GOLDMAN SACHS & CO | | 7,376,325 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | (123,675) | (123,675) | 390,375 | 08/12/2036 | 1.G FE |
| ..86562M-AF-7 | Sumitomo Mitsui Financial Grou SR NT 2.632% 07/14/26 | 07/14/2026 | Maturity | | 5,725,000 | 5,725,000 | 5,725,000 | 5,725,000 | | | | | | 5,725,000 | | | | 150,682 | 07/14/2026 | 1.G FE |
| ..870674-AA-6 | SWEIHAN PV PWR CO PJSC SR SEC 144A 3.625% 01/31/49 | 07/31/2026 | Redemption 100.0000 | | 316,095 | 316,095 | 293,535 | 250,948 | | 21,901 | | 21,901 | | 316,095 | | | | 10,289 | 01/31/2049 | 2.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..87268D-AA-3 | TPS/SBS Consolidation Holding, SEC 6.570% 01/12/29 | 09/30/2026 | VARIOUS | | 390,759 | 390,759 | 390,759 | 390,759 | | | | | | 390,759 | | | | 18,456 | 01/12/2029 | 2.C PL |
| ..87938X-AB-7 | Telefonica Moviles Chile S.A. SR NT 144A 3.537% 11/18/31 | 07/20/2026 | VARIOUS | | 10,269,950 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | (2,730,050) | (2,730,050) | 302,708 | 11/18/2031 | 3.C FE |
| ..880868-AA-2 | TERMINALES PORTUARIOS SR SEC 1 8.125% 04/01/37 | 07/01/2026 | Redemption 100.0000 | | 134,060 | 134,060 | 133,089 | 133,286 | | 775 | | 775 | | 134,060 | | | | 8,169 | 04/01/2037 | 2.B FE |
| ..89400P-AK-9 | Transurban Finance Company Pty GUARNT 1 2.450% 03/16/31 | 07/28/2026 | GOLDMAN SACHS & CO | | 13,421,400 | 15,000,000 | 14,990,400 | 14,994,965 | | 522 | | 522 | | 14,995,487 | | (1,574,087) | (1,574,087) | 319,521 | 03/16/2031 | 2.A FE |
| ..902613-AS-7 | UBS Group AG SR NT 144A 6.120% 08/05/27 | 08/05/2026 | Call 100.0000 | | 4,100,000 | 4,100,000 | 4,107,155 | 2,300,947 | | (6,707) | | (6,707) | | 4,100,000 | | | | 192,823 | 08/05/2027 | 1.F FE |
| ..92212W-AA-8 | VAR ENERGI ASA SR NT 144A 5.000% 05/18/27 | 09/25/2026 | VARIOUS | | 25,054,500 | 25,000,000 | 24,990,250 | 24,997,153 | | 1,489 | | 1,489 | | 24,998,642 | | | | 1,120,472 | 05/18/2027 | 2.B FE |
| ..92213H-AA-0 | VARANASI AURA NH-2 TOLL SR SEC 144A 5.900% 02/28/34 | 09/08/2026 | Redemption 100.0000 | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 2,950 | 02/28/2034 | 2.C FE |
| ..928668-CV-2 | Volkswagen Group of America Fi CO GUARNT 144A 4.450% 09/11/27 | 08/03/2026 | DEUTSCHE BANK SECURITIES INC | | 598,308 | 600,000 | 599,748 | 599,786 | | 73 | | 73 | | 599,858 | | (1,550) | (1,550) | 23,956 | 09/11/2027 | 2.A FE |
| ..C0104@-AA-8 | AIRBUS CANADA LTD PARTNERSHIP AIRBUS CANADA LTD PARTNERSHIP 2.770% 07/21/26 | 07/21/2026 | Maturity | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 1,385,000 | 07/21/2026 | 1.F FE |
| ..E5311L-AA-9 | Fortini Investments Sa SR SEC Q-EN 2.300% 12/31/38 | 07/15/2026 | Call 100.0000 | | 8,146,850 | 8,146,850 | 7,834,388 | 8,379,414 | | | | | (545,026) | 7,834,361 | 312,462 | | 312,462 | 101,363 | 12/31/2038 | 3.C |
| ..E5311L-AB-7 | FORTINI INVESTMENTS SA SA SR SEC SER . 2.300% 12/31/38 | 07/15/2026 | Call 100.0000 | | 1,065,704 | 1,065,704 | 1,050,306 | 1,096,126 | | | | | (45,820) | 1,050,306 | 15,398 | | 15,398 | 13,259 | 12/31/2038 | 3.C |
| ..F1068#-AF-4 | BONDUELLE SA SR NT SER A 3.850% 07/06/27 | 07/06/2026 | 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 | 07/01/2026 | Redemption 100.0000 | | 355,814 | 355,814 | 353,132 | 353,297 | | 2,518 | | 2,518 | | 355,814 | | | | 6,766 | 09/30/2045 | 1.D PL |
| ..G4339*-AA-5 | HAVILA SIRIUS FINANCE DAC SEC 3.128% 12/08/31 | 09/08/2026 | Redemption 100.0000 | | 391,441 | 391,441 | 391,441 | 391,441 | | | | | | 391,441 | | | | 9,183 | 12/08/2031 | 2.B FE |
| ..G4445*-AA-6 | HIGH SPEED RAIL FINANCE PLC GTD SR NT 3.790% 03/30/28 | 09/30/2026 | VARIOUS | | 3,196,371 | 3,196,371 | 3,196,371 | 3,196,371 | | | | | | 3,196,371 | | | | 121,142 | 03/30/2028 | 1.G PL |
| ..G8401*-AK-7 | SSP Financing UK Limited LT SR NT SER A 4.060% 07/15/26 | 07/15/2026 | Maturity | | 12,225,200 | 12,225,200 | 12,225,200 | 12,225,200 | | | | | | 12,225,200 | | | | 496,343 | 07/15/2026 | 2.C PL |
| ..G9369*-AA-7 | VIRIDOR ENERGY SEC 2.900% 03/31/43 | 09/30/2026 | Redemption 100.0000 | | 441,949 | 441,949 | 448,562 | 450,065 | | | | | (1,503) | 448,562 | (6,613) | | (6,613) | 12,794 | 03/31/2043 | 2.B PL |
| ..L5124#-AA-3 | INSENBORN SEC SER A 3.910% 09/30/42 | 09/30/2026 | Redemption 100.0000 | | 1,205,820 | 1,205,820 | 1,124,808 | 1,248,771 | | | | | (123,963) | 1,124,808 | 81,012 | | 81,012 | 47,148 | 09/30/2042 | 2.B PL |
| ..L8749#-AA-0 | STADIUM FINANCE COMPANY SARL SR SEC 2.220% 07/30/49 | 07/30/2026 | Redemption 100.0000 | | 403,251 | 403,251 | 397,273 | 413,063 | | | | | (15,790) | 397,273 | 5,978 | | 5,978 | 8,952 | 07/30/2049 | 1.G PL |
| ..N2466*-AA-6 | DCJ B.V. PTC 4.560% 05/01/40 | 08/04/2026 | Redemption 100.0000 | | 1,190,379 | 1,190,379 | 1,200,083 | | | | | | | 1,200,083 | (9,704) | | (9,704) | 27,895 | 05/01/2040 | 2.B Z |
| ..P7077@-AF-1 | NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SR N 7.000% 11/30/33 | 09/30/2026 | Redemption 100.0000 | | 120,000 | 120,000 | 120,000 | 120,000 | | | | | | 120,000 | | | | 6,300 | 11/30/2033 | 3.A PL |
| ..P7077@-AH-7 | NASSAU AIRPORT DEVELOPMENT CO DEV CO LTD SER 6.340% 03/31/35 | 09/30/2026 | Redemption 100.0000 | | 90,000 | 90,000 | 90,000 | 90,000 | | | | | | 90,000 | | | | 4,280 | 03/31/2035 | 3.A PL |
| ..P7077@-AK-0 | NASSAU AIRPORT DEVELOPMENT CO DEVELOPMENT SER 6.440% 06/30/35 | 09/30/2026 | Redemption 100.0000 | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 2,898 | 06/30/2035 | 3.A PL |
| ..Q4436#-AA-2 | HALLETT HILL NO 2 PTY SER A GT 3.780% 06/27/27 | 09/27/2026 | VARIOUS | | 150,302 | 150,302 | 150,302 | 147,767 | | 2,536 | | 2,536 | | 150,302 | | | | 7,195 | 06/27/2027 | 2.B FE |
| ..Q4436#-AB-0 | HALLETT HILL NO 2 PTY SER B GT 4.876% 06/27/27 | 09/27/2026 | Redemption 100.0000 | | 120,637 | 120,637 | 130,737 | 114,625 | | | | | 16,112 | 130,737 | (10,100) | | (10,100) | 4,356 | 06/27/2027 | 2.B FE |
| ..Q9396*-AA-3 | VICTORIA INTL CONT TERMINAL SEC 4.270% 03/31/39 | 09/30/2026 | Redemption 100.0000 | | 1,005,335 | 1,005,335 | 1,036,920 | 960,292 | | | | | 76,628 | 1,036,920 | (31,585) | | (31,585) | 42,461 | 03/31/2039 | 2.A PL |
| ..R7000#-AA-0 | OYFJELLET WIND AS SEC 2.120% 09/14/45 | 09/30/2026 | Redemption 100.0000 | | 267,689 | 267,689 | 278,853 | 277,224 | | | | | 1,629 | 278,853 | (11,164) | | (11,164) | 4,287 | 09/14/2045 | 2.C PL |
| ..R7000*-AA-4 | ODAL VINDKRAFTVERK AS SEC 2.950% 06/30/42 | 09/30/2026 | Redemption 100.0000 | | 125,029 | 125,029 | 130,960 | 129,482 | | | | | 1,477 | 130,960 | (5,931) | | (5,931) | 2,783 | 06/30/2042 | 1.G PL |
| ..W3569*-AA-0 | GOLDCUP 101311 AB PUBL SECURED TRANCHE 1 4.450% 10/03/34 | 07/03/2026 | Redemption 100.0000 | | 72,845 | 72,845 | 64,953 | 76,560 | | | | | (11,607) | 64,953 | 7,892 | | 7,892 | 2,493 | 10/03/2034 | 2.A PL |
| ..W3569*-AB-8 | GOLDCUP 101311 AB PUBL SECURED TRANCHE 2 4.660% 10/03/39 | 07/03/2026 | Redemption 100.0000 | | 72,845 | 72,845 | 64,953 | 76,560 | | | | | (11,607) | 64,953 | 7,892 | | 7,892 | 2,611 | 10/03/2039 | 2.A FE |
| ..W3569*-AC-6 | GOLDCUP 101311 AB PUBL SECURED TRANCHE 3 5.520% 10/03/34 | 07/03/2026 | Redemption 100.0000 | | 34,288 | 34,288 | 30,315 | 33,473 | | | | | (3,159) | 30,315 | 3,973 | | 3,973 | 1,415 | 10/03/2034 | 2.A PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | GOLDCUP 101311 AB PUBL SECURED TRANCHE 4 | | | | | | | | | | | | | | | | | | | |
| ..W3569*-AD-4 | 5.630% 10/03/39 | 07/03/2026 | Redemption 100.0000 | | 30,678 | 30,678 | 27,124 | 29,950 | | | | | (2,826) | 27,123 | 3,555 | | 3,555 | 1,291 | 10/03/2039 | 2.A PL |
| ..W6447@-AE-1 | NORDIQUS INFRA SEC 4.270% 04/03/45 | 07/03/2026 | Redemption 100.0000 | | 295,338 | 295,338 | 267,685 | 303,397 | | | | | (35,712) | 267,685 | 27,653 | | 27,653 | 9,565 | 04/03/2045 | 2.A FE |
| | NORDIQUS INFRA PRIVATE PLACEMENT 4.430% | | | | | | | | | | | | | | | | | | | |
| ..W6447@-AF-8 | 10/03/35 | 07/03/2026 | Redemption 100.0000 | | 114,601 | 114,601 | 122,740 | | | | | | | 122,740 | (8,139) | | (8,139) | 1,921 | 10/03/2035 | 2.A Z |
| | NORDIQUS INFRA PRIVATE PLACEMENT 4.670% | | | | | | | | | | | | | | | | | | | |
| ..W6447@-AG-6 | 10/03/39 | 07/03/2026 | Redemption 100.0000 | | 114,601 | 114,601 | 122,740 | | | | | | | 122,740 | (8,139) | | (8,139) | 2,025 | 10/03/2039 | 2.A PL |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated) | | | | | 2,032,765,912 | 2,068,759,255 | 2,060,536,394 | 1,775,574,542 | | (974,646) | | (974,646) | (689,077) | 2,065,307,188 | 357,467 | (34,860,073) | (34,502,606) | 70,524,519 | XXX | XXX |
| ..00184@-AA-4 | AMAZONCOM INC CTL SR SEC 4.095% 06/30/39 | 09/30/2026 | Redemption 100.0000 | | 69,656 | 69,656 | 69,656 | 69,656 | | | | | | 69,656 | | | | 1,902 | 06/30/2039 | 1.D |
| ..00191#-AA-3 | AMAZONCOM INC CTL CTL 4.095% 08/31/39 | 09/30/2026 | Redemption 100.0000 | | 75,401 | 75,401 | 75,401 | 75,401 | | | | | | 75,401 | | | | 2,061 | 08/31/2039 | 1.D |
| ..00225#-AA-3 | AMAZONCOM INC CTL CTL 4.095% 09/30/39 | 09/30/2026 | Redemption 100.0000 | | 69,853 | 69,853 | 69,853 | 69,853 | | | | | | 69,853 | | | | 1,907 | 09/30/2039 | 1.D |
| | ADAMS STREET GLOBAL SECONDARY TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..00640#-AA-0 | 03/15/30 | 09/12/2026 | VARIOUS | | 929,611 | 929,611 | 920,315 | 921,998 | | 7,613 | | 7,613 | | 929,611 | | | | (622,850) | 03/15/2030 | 1.F PL |
| ..02379K-AA-2 | AMERICAN AIRLINES SR NT 2.875% 07/11/34 | 07/11/2026 | Redemption 100.0000 | | 804,348 | 804,348 | 804,348 | 804,348 | | | | | | 804,348 | | | | 23,125 | 07/11/2034 | 1.E FE |
| | ATHENE GLOBAL FUNDING SEC 144A 5.322% | | | | | | | | | | | | | | | | | | | |
| ..04685A-4D-0 | 11/13/31 | 07/28/2026 | VARIOUS | | 2,226,870 | 2,250,000 | 2,294,393 | 2,293,426 | | (3,725) | | (3,725) | | 2,289,701 | | (62,831) | (62,831) | 85,152 | 11/13/2031 | 1.E FE |
| | ATHENE GLOBAL FUNDING SR SEC 144A 5.543% | | | | | | | | | | | | | | | | | | | |
| ..04685A-4S-7 | 08/22/35 | 08/21/2026 | VARIOUS | | 193,068 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | (6,933) | (6,933) | 10,809 | 08/22/2035 | 1.E FE |
| ..05609*-AA-2 | BB&T CENTER LSE BACKED PT 4.120% 01/15/56 | 09/15/2026 | Redemption 100.0000 | | 3,985 | 3,985 | 4,064 | 4,054 | | (70) | | (70) | | 3,985 | | | | 109 | 01/15/2056 | 1.E PL |
| ..126650-BQ-2 | CVS CORPORATION TR PTC 6.943% 01/10/30 | 08/10/2026 | Redemption 100.0000 | | 22,033 | 22,033 | 23,928 | 22,499 | | (465) | | (465) | | 22,033 | | | | 956 | 01/10/2030 | 2.B FE |
| ..126650-BQ-2 | CVS CORPORATION TR PTC 6.943% 01/10/30 | 09/10/2026 | Redemption 100.0000 | | 11,112 | 11,112 | 12,068 | 11,347 | | (235) | | (235) | | 11,112 | | | | 579 | 01/10/2030 | 2.C FE |
| | CVS CORPORATION TR PTC 144A 8.353% 07/10/31 | | | | | | | | | | | | | | | | | | | |
| ..126659-AA-9 | | 08/10/2026 | Redemption 100.0000 | | 8,734 | 8,734 | 10,599 | 9,307 | | (573) | | (573) | | 8,734 | | | | 456 | 07/10/2031 | 2.B FE |
| | CVS CORPORATION TR PTC 144A 8.353% 07/10/31 | | | | | | | | | | | | | | | | | | | |
| ..126659-AA-9 | | 09/10/2026 | Redemption 100.0000 | | 4,412 | 4,412 | 5,355 | 4,702 | | (290) | | (290) | | 4,412 | | | | 276 | 07/10/2031 | 2.C FE |
| | CVS CORPORATION TR 2014 PTC 1 4.163% | | | | | | | | | | | | | | | | | | | |
| ..12665V-AA-0 | 08/11/36 | 08/10/2026 | Redemption 100.0000 | | 152,048 | 152,048 | 152,048 | 152,048 | | | | | | 152,048 | | | | 3,977 | 08/11/2036 | 2.B FE |
| | CVS CORPORATION TR 2014 PTC 1 4.163% | | | | | | | | | | | | | | | | | | | |
| ..12665V-AA-0 | 08/11/36 | 09/10/2026 | Redemption 100.0000 | | 76,419 | 76,419 | 76,419 | 76,419 | | | | | | 76,419 | | | | 2,399 | 08/11/2036 | 2.C FE |
| | CVS HEALTH CTL CVS LEASE BACKED PASS-THRU PRV | | | | | | | | | | | | | | | | | | | |
| ..12702*-AA-4 | 3.901% 10/10/39 | 09/10/2026 | Redemption 100.0000 | | 178,003 | 178,003 | 178,003 | 178,003 | | | | | | 178,003 | | | | 4,630 | 10/10/2039 | 2.B |
| | CVS HEALTH CTL LEASE BACKED PASS-THRU | | | | | | | | | | | | | | | | | | | |
| ..127038-AA-1 | 4.070% 01/20/41 | 09/20/2026 | Redemption 100.0000 | | 51,489 | 51,489 | 51,489 | 51,489 | | | | | | 51,489 | | | | 1,397 | 01/20/2041 | 2.B |
| ..12717@-AA-5 | CVS HEALTH CTL CTL PTC 3.860% 11/10/41 | 09/10/2026 | Redemption 100.0000 | | 186,978 | 186,978 | 186,978 | 186,978 | | | | | | 186,978 | | | | 4,813 | 11/10/2041 | 2.B |
| ..12721@-AA-9 | CVS HEALTH CTL CTL PTC 4.246% 01/31/40 | 09/15/2026 | VARIOUS | | 59,468 | 59,468 | 59,468 | 59,468 | | | | | | 59,468 | | | | 1,473 | 01/31/2040 | 2.B |
| | DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% | | | | | | | | | | | | | | | | | | | |
| ..12722@-AA-8 | 12/31/52 | 09/10/2026 | Redemption 100.0000 | | 20,215 | 20,215 | 20,215 | 20,215 | | | | | | 20,215 | | | | 525 | 12/31/2052 | 2.A |
| | DUKE ENERGY CAROLINAS CTL CTL PTC 3.664% | | | | | | | | | | | | | | | | | | | |
| ..12722@-AA-8 | 12/31/52 | 07/10/2026 | Redemption 100.0000 | | 10,061 | 10,061 | 10,061 | 10,061 | | | | | | 10,061 | | | | 215 | 12/31/2052 | 2.B |
| | CTL PTTRUST FRANCISAN HEALTH CTL PASS-THRU | | | | | | | | | | | | | | | | | | | |
| ..12724*-AA-8 | TRUST FRANCISCAN 3.330% 03/15/47 | 09/15/2026 | Redemption 100.0000 | | 82,437 | 82,437 | 82,437 | 82,437 | | | | | | 82,437 | | | | 1,830 | 03/15/2047 | 1.D |
| | CGA Capital Credit Lease-Backe SER A-1 SE | | | | | | | | | | | | | | | | | | | |
| ..12743*-AA-5 | 3.115% 04/10/46 | 09/10/2026 | Redemption 100.0000 | | 264,572 | 264,572 | 264,572 | 264,572 | | | | | | 264,572 | | | | 5,496 | 04/10/2046 | 2.B |
| ..12752@-AA-1 | CGA CAPITAL CTL SEC 3.349% 04/10/48 | 09/10/2026 | Redemption 100.0000 | | 27,539 | 27,539 | 27,539 | 27,539 | | | | | | 27,539 | | | | 615 | 04/10/2048 | 1.A |
| | CAMPUS DRV LEASE-BCKD A CAMPUS DRV LEASE-BCKD | | | | | | | | | | | | | | | | | | | |
| ..13467R-AA-7 | A PTC SE 4.087% 01/15/52 | 08/15/2026 | Redemption 100.0000 | | 11,529 | 11,529 | 11,529 | 11,529 | | | | | | 11,529 | | | | 295 | 01/15/2052 | 1.A PL |
| | CAMPUS DRV LEASE-BCKD A CAMPUS DRV LEASE-BCKD | | | | | | | | | | | | | | | | | | | |
| ..13467R-AA-7 | A PTC SE 4.087% 01/15/52 | 09/15/2026 | Redemption 100.0000 | | 5,794 | 5,794 | 5,794 | 5,794 | | | | | | 5,794 | | | | 178 | 01/15/2052 | 1.F PL |
| | CARESOURCE MGMT GROUP CO CTL 4.670% | | | | | | | | | | | | | | | | | | | |
| ..14173#-AA-6 | 03/15/44 | 07/15/2026 | Redemption 100.0000 | | 38,869 | 38,869 | 38,869 | 38,869 | | | | | | 38,869 | | | | 1,059 | 03/15/2044 | 1.D FE |
| | CARESOURCE MGMT GROUP CO CTL 4.670% | | | | | | | | | | | | | | | | | | | |
| ..14173#-AA-6 | 03/15/44 | 09/15/2026 | Redemption 100.0000 | | 78,191 | 78,191 | 78,191 | 78,191 | | | | | | 78,191 | | | | 2,587 | 03/15/2044 | 1.D PL |
| ..20271*-AA-8 | CENTURION NEBRASKA CTL 4.206% 06/15/43 | 09/15/2026 | Redemption 100.0000 | | 33,860 | 33,860 | 33,860 | 33,860 | | | | | | 33,860 | | | | 950 | 06/15/2043 | 1.G |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..21986*-AA-2 | DEERFIELD GRND LEASE COR 500 SEC 3.821% 11/15/56 | 09/15/2026 | Redemption 100.0000 | | 5,718 | 5,718 | 5,833 | 5,820 | | (102) | | (102) | | 5,718 | | | | 146 | 11/15/2056 | 1.D PL |
| ..22970*-AA-8 | BURLINGTN NORTH SANTA FE TR SER 2015 BNSF 4.070% 05/15/34 | 07/15/2026 | Redemption 100.0000 | | 74,799 | 74,799 | 74,799 | 74,799 | | | | | | 74,799 | | | | 1,776 | 05/15/2034 | 1.D FE |
| ..22970*-AA-8 | BURLINGTN NORTH SANTA FE TR SER 2015 BNSF 4.070% 05/15/34 | 09/15/2026 | Redemption 100.0000 | | 150,361 | 150,361 | 150,361 | 150,361 | | | | | | 150,361 | | | | 4,335 | 05/15/2034 | 1.D PL |
| ..22970*-AB-6 | BURLINGTN NORTH SANTA FE CTL S 3.200% 05/15/34 | 09/15/2026 | Redemption 100.0000 | | 73,838 | 73,838 | 74,348 | 74,271 | | (433) | | (433) | | 73,838 | | | | 1,576 | 05/15/2034 | 1.D |
| ..23702T-AA-7 | MEDICAL CLINIC BOARD DAPHNE DAPHNE ALA MED CLINIC BRD REV 4.136% 04/15/46 | 09/15/2026 | Redemption 100.0000 | | 22,996 | 22,996 | 22,996 | 22,996 | | | | | | 22,996 | | | | 634 | 04/15/2046 | 1.G |
| ..25657*-AA-1 | CITY NY WEST CTL SEC 5.950% 08/15/64 | 09/15/2026 | Redemption 100.0000 | | 25,416 | 25,416 | 25,416 | 25,416 | | | | | | 25,416 | | | | 1,009 | 08/15/2064 | 1.C |
| ..30304@-AA-6 | FG Inventory LLC 2023 4.400% 10/25/26 | 07/01/2026 | Paydown | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 383,342 | 10/25/2026 | 1.E PL |
| ..30304@-AB-4 | FG Inventory LLC 2023 8.706% 10/25/26 | 07/01/2026 | Paydown | | 37,500,000 | 37,500,000 | 37,500,000 | 37,500,000 | | | | | | 37,500,000 | | | | 1,618,958 | 10/25/2026 | 1.E Z |
| ..30304@-AC-2 | FG Inventory LLC 2023 8.850% 10/25/26 | 07/01/2026 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 36,370 | 10/25/2026 | 1.E Z |
| ..31429#-AA-2 | FEDEX GROUND CTL LEASE-BACKE 3.490% 10/15/35 | 09/15/2026 | VARIOUS | | 315,196 | 315,196 | 315,196 | 315,196 | | | | | | 315,196 | | | | 7,335 | 10/15/2035 | 2.B |
| ..34968*-AA-7 | CITY NY WEST CTL SEC 6.800% 12/15/66 | 09/15/2026 | Redemption 100.0000 | | 3,068 | 3,068 | 3,068 | 3,068 | | | | | | 3,068 | | | | 157 | 12/15/2066 | 1.C |
| ..35826#-AA-2 | FRESNO CNTY CTL CTL SE 4.050% 08/15/39 | 09/15/2026 | VARIOUS | | 54,018 | 54,018 | 54,018 | 54,018 | | | | | | 54,018 | | | | 1,460 | 08/15/2039 | 1.D |
| ..38046U-AA-7 | GOJO INDUSTRIES INC 2021-1-CL-A-144A 3.485% 08/15/41 | 09/15/2026 | Paydown | | 253,670 | 253,670 | 256,206 | 255,547 | | (1,877) | | (1,877) | | 253,670 | | | | 5,895 | 08/15/2041 | 4.B PL |
| ..40630@-AA-0 | HALIBURTON CTL SEC 4.250% 08/15/33 | 09/15/2026 | Redemption 100.0000 | | 6,635 | 6,635 | 6,635 | 6,635 | | | | | | 6,635 | | | | 189 | 08/15/2033 | 2.A |
| ..40630@-AB-8 | HALIBURTON CTL SEC 4.250% 08/15/36 | 09/15/2026 | Redemption 100.0000 | | 13,508 | 13,508 | 13,508 | 13,508 | | | | | | 13,508 | | | | 383 | 08/15/2036 | 2.A |
| ..43037*-AA-5 | HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57 | 07/15/2026 | Redemption 100.0000 | | 1,492 | 1,492 | 1,522 | 1,519 | | (27) | | (27) | | 1,492 | | | | 33 | 01/15/2057 | 1.D Z |
| ..43037*-AA-5 | HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57 | 08/15/2026 | Redemption 100.0000 | | 1,497 | 1,497 | 1,527 | 1,524 | | (27) | | (27) | | 1,497 | | | | 38 | 01/15/2057 | 1.D FE |
| ..43037*-AA-5 | HIGHLAND LANDMARK PROPERTIES CTL 3.797% 01/15/57 | 09/15/2026 | Redemption 100.0000 | | 1,502 | 1,502 | 1,532 | 1,528 | | (27) | | (27) | | 1,502 | | | | 43 | 01/15/2057 | 1.D PL |
| ..46670#-AA-6 | JLL SEC CRDIT LSE BCKED PT TST SEC SER 2020-50 3.387% 11/15/40 | 07/01/2026 | Redemption 100.0000 | | 22,727 | 22,727 | 23,068 | 23,068 | | (341) | | (341) | | 22,727 | | | | | 11/15/2040 | 1.A |
| ..46673*-AA-7 | JRD HLD SEC 3.214% 12/15/41 | 09/15/2026 | Redemption 100.0000 | | 141,750 | 141,750 | 141,750 | 141,750 | | | | | | 141,750 | | | | 3,038 | 12/15/2041 | 2.B |
| ..46678#-AA-8 | JLL Securities Credit Lease-Ba PARCEL 49C CTL 6.710% 01/15/37 | 09/15/2026 | VARIOUS | | 595,570 | 595,570 | 600,645 | 600,216 | | (4,646) | | (4,646) | | 595,570 | | | | 26,654 | 01/15/2037 | 1.A |
| ..48259@-AA-3 | KDP CTL PASS PASS THRU 3.300% 06/24/37 | 09/10/2026 | VARIOUS | | 103,539 | 103,539 | 103,539 | 103,539 | | | | | | 103,539 | | | | 2,278 | 06/24/2037 | 2.B |
| ..50197@-AA-4 | LCPA TAXABLE LEASE REVENUE CTL REV CTL 3.100% 11/10/41 | 09/10/2026 | Redemption 100.0000 | | 57,025 | 57,025 | 57,025 | 57,025 | | | | | | 57,025 | | | | 1,179 | 11/10/2041 | 1.G |
| ..52214#-AA-7 | R&DOODLE PROPTY SR SEC 6.470% 04/15/46 | 09/15/2026 | VARIOUS | | 90,699 | 90,699 | 90,699 | 90,699 | | | | | | 90,699 | | | | 3,914 | 04/15/2046 | 2.C |
| ..57629W-5B-2 | MASSMUTUAL FINANCIAL GROUP FUNDIN SEC 144A 4.850% 01/17/29 | 08/18/2026 | SUNTRUST CAPITAL MARKETS INC | | 250,535 | 250,000 | 249,968 | 249,979 | | 4 | | 4 | | 249,983 | | 552 | 552 | 13,203 | 01/17/2029 | 1.B FE |
| ..59183*-AA-3 | METROPARK GROUND LEASE CTL SR 4.356% 08/15/55 | 08/15/2026 | VARIOUS | | 2,510 | 2,510 | 2,472 | 2,476 | | 34 | | 34 | | 2,510 | | | | 68 | 08/15/2055 | 1.D PL |
| ..59183*-AA-3 | METROPARK GROUND LEASE CTL SR 4.356% 08/15/55 | 09/15/2026 | VARIOUS | | 1,589 | 1,589 | 1,565 | 1,568 | | 21 | | 21 | | 1,589 | | | | 52 | 08/15/2055 | 1.E PL |
| ..63681#-AA-8 | AMAZONCOM INC CTL CTL 2.654% 10/10/42 | 09/10/2026 | VARIOUS | | 164,747 | 164,747 | 164,747 | 164,747 | | | | | | 164,747 | | | | 2,745 | 10/10/2042 | 1.D FE |
| ..64953B-CE-6 | New York Life Global Funding SEC 144A 4.470% 02/02/29 | 09/09/2026 | WELLS FARGO BANK N.A. | | 2,697,122 | 2,700,000 | 2,700,000 | | | | | | | 2,700,000 | | (2,878) | (2,878) | 69,598 | 02/02/2029 | 1.B FE |
| ..67502#-AA-6 | FAIRWAYS LAKEVIL CTL SER 3.390% 08/15/36 | 09/15/2026 | Redemption 100.0000 | | 222,671 | 222,671 | 222,671 | 222,685 | | (14) | | (14) | | 222,671 | | | | 5,040 | 08/15/2036 | 2.C |
| ..71685*-AA-1 | PEV HOLDINGS 1066 AB LLC 09/23/31 | 09/22/2026 | Redemption 100.0000 | | 1,244,553 | 1,244,553 | 1,232,107 | 1,209,533 | | 35,020 | | 35,020 | | 1,244,553 | | | | 62,636 | 09/23/2031 | 1.G PL |
| ..74351@-AA-6 | AMAZONCOM INC CTL PTC CTL 4.067% 07/10/40 | 09/10/2026 | VARIOUS | | 435,864 | 435,864 | 435,864 | 435,864 | | | | | | 435,864 | | | | 11,836 | 07/10/2040 | 1.D |
| ..74352*-AA-7 | AMAZONCOM INC CTL CTL 3.327% 01/10/41 | 09/10/2026 | Redemption 100.0000 | | 209,031 | 209,031 | 209,031 | 209,031 | | | | | | 209,031 | | | | 4,637 | 01/10/2041 | 1.D |
| ..74352@-AA-5 | AMAZONCOM INC CTL PROJECT DIXIE AMAZON MARKHAM I 2.980% 10/10/41 | 09/10/2026 | Redemption 100.0000 | | 204,977 | 204,977 | 204,977 | 204,977 | | | | | | 204,977 | | | | 4,073 | 10/10/2041 | 1.D |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | AMAZONCOM INC CTL 1600 OSGOOD ST NTH ANDOVER | | | | | | | | | | | | | | | | | | | |
| ..74353#-AA-2 | AMA 3.366% 10/10/42 | 09/10/2026 | Redemption 100.0000 | | 76,193 | 76,193 | 76,193 | 76,193 | | | | | | 76,193 | | | | 1,710 | 10/10/2042 | 1.D |
| | AMAZONCOM INC CTL EMERALD PASS AMAZON EL PASO | | | | | | | | | | | | | | | | | | | |
| ..74353*-AA-6 | CT 2.695% 11/10/41 | 09/10/2026 | Redemption 100.0000 | | 22,168 | 22,168 | 22,168 | 22,168 | | | | | | 22,168 | | | | 398 | 11/10/2041 | 1.D |
| | PROTECTIVE LIFE CORPORATION SR SEC 14 | | | | | | | | | | | | | | | | | | | |
| ..74368C-AY-0 | 1.737% 09/21/30 | 07/28/2026 | GOLDMAN SACHS & CO | | 8,772,000 | 10,000,000 | 9,944,400 | 9,971,667 | | 3,306 | | 3,306 | | 9,974,972 | | (1,202,972) | (1,202,972) | 148,610 | 09/21/2030 | 1.D FE |
| ..750731-AA-9 | RAIDERS FOOTBALL SR NT 3.744% 02/10/49 | 09/10/2026 | Redemption 100.0000 | | 77,332 | 77,332 | 77,332 | 77,332 | | | | | | 77,332 | | | | 1,931 | 02/10/2049 | 2.A |
| | MASCO CORP CTL CTL PTC SER 5.560% 05/15/32 | | | | | | | | | | | | | | | | | | | |
| .81786@-AA-6 | | 09/15/2026 | Redemption 100.0000 | | 334,837 | 334,837 | 334,837 | 334,837 | | | | | | 334,837 | | | | 9,313 | 05/15/2032 | 1.E PL |
| | Tulare County II Trust TULARE COUNTY II CTL | | | | | | | | | | | | | | | | | | | |
| ..89917*-AA-3 | PTC 3.660% 08/25/45 | 09/25/2026 | VARIOUS | | 8,188 | 8,188 | 8,270 | 8,257 | | (69) | | (69) | | 8,188 | | | | 212 | 08/25/2045 | 1.D |
| | UNION PACIFIC CORPORATION 44745 PTC S | | | | | | | | | | | | | | | | | | | |
| ..90783X-AA-9 | 6.176% 01/02/31 | 07/02/2026 | VARIOUS | | 132,159 | 132,159 | 132,159 | 132,159 | | | | | | 132,159 | | | | 14,999 | 01/02/2031 | 1.C FE |
| | UNITED AIR 2018-1 AA PTT PASS THRU CERTS SER | | | | | | | | | | | | | | | | | | | |
| ..909318-AA-5 | AA 3.500% 03/01/30 | 09/01/2026 | Redemption 100.0000 | | 5,939 | 5,939 | 5,565 | 5,626 | | 313 | | 313 | | 5,939 | | | | 208 | 03/01/2030 | 1.E FE |
| | United Airlines Pass Through T 2019-1 AA PTT | | | | | | | | | | | | | | | | | | | |
| ..90931C-AA-6 | PTC S 4.150% 08/25/31 | 08/25/2026 | Redemption 100.0000 | | 5,781 | 5,781 | 5,781 | 5,781 | | | | | | 5,781 | | | | 240 | 08/25/2031 | 1.E FE |
| | UNITED AIR 2014-2 A PTT PASS THRU CERTS SER A | | | | | | | | | | | | | | | | | | | |
| ..90932Q-AA-4 | 3.750% 09/03/26 | 09/03/2026 | Redemption 100.0000 | | 318,131 | 318,131 | 310,973 | 315,190 | | 2,941 | | 2,941 | | 318,131 | | | | 11,930 | 09/03/2026 | 1.F FE |
| | United Airlines Holdings, Inc. PASS THRU | | | | | | | | | | | | | | | | | | | |
| ..90932W-AB-9 | CERTS SER 24-A 5.875% 02/15/37 | 08/15/2026 | Redemption 100.0000 | | 549,468 | 549,468 | 547,598 | 515,521 | | 1,870 | | 1,870 | | 549,468 | | | | 31,224 | 02/15/2037 | 1.G FE |
| ..918688-AA-6 | CITY NY WEST CTL SEC 6.424% 06/15/64 | 09/05/2026 | Redemption 100.0000 | | 22,504 | 22,504 | 22,504 | 22,504 | | | | | | 22,504 | | | | 964 | 06/15/2064 | 1.C |
| ..91869*-AA-7 | CITY NY WEST CTL SEC 6.424% 07/05/64 | 09/05/2026 | Redemption 100.0000 | | 22,118 | 22,118 | 22,118 | 22,118 | | | | | | 22,118 | | | | 948 | 07/05/2064 | 1.C |
| ..92988@-AA-9 | WSFSSH NYC CTL SEC 4.000% 03/15/52 | 09/15/2026 | Redemption 100.0000 | | 96,848 | 96,848 | 96,848 | 96,848 | | | | | | 96,848 | | | | 2,583 | 03/15/2052 | 1.C |
| ..96930#-AA-7 | CVS HEALTH CTL TX CTL PA 4.340% 01/15/40 | 09/15/2026 | Redemption 100.0000 | | 87,546 | 87,546 | 87,546 | 87,546 | | | | | | 87,546 | | | | 2,534 | 01/15/2040 | 2.B |
| | YORKTOWN JAZ LLC LOWE'S CTL CTL 4.020% | | | | | | | | | | | | | | | | | | | |
| ..98726#-AA-1 | 04/15/39 | 09/15/2026 | VARIOUS | | 193,017 | 193,017 | 193,017 | 193,017 | | | | | | 193,017 | | | | 5,174 | 04/15/2039 | 1.E PL |
| | BRITISH AIRWAYS PLC PTC 144A 3.350% | | | | | | | | | | | | | | | | | | | |
| ..11043X-AB-9 | 06/15/29 | 09/15/2026 | Redemption 100.0000 | | 20,292 | 20,292 | 20,251 | 20,261 | | 31 | | 31 | | 20,292 | | | | 510 | 06/15/2029 | 1.G FE |
| | GUAYAQUIL DPR LTD ASSET BACKED SER 1 9.950% | | | | | | | | | | | | | | | | | | | |
| ..401536-AA-5 | 10/31/30 | 07/07/2026 | Paydown | | 411,707 | 411,707 | 411,707 | 411,707 | | | | | | 411,707 | | | | 30,724 | 10/31/2030 | 3.B FE |
| | INDUSTRIAL DPR FUNDING LTD 22-1A CL 1 144A | | | | | | | | | | | | | | | | | | | |
| ..45605P-AZ-1 | 5.380% 04/15/34 | 07/15/2026 | Paydown | | 460,787 | 460,787 | 460,787 | 460,787 | | | | | | 460,787 | | | | 18,593 | 04/15/2034 | 2.A FE |
| ..G2706*-AA-4 | CUENCA DPR TL 12/15/26 | 09/15/2026 | Redemption 100.0000 | | 937,500 | 937,500 | 937,500 | 937,500 | | | | | | 937,500 | | | | 78,612 | 12/15/2026 | 4.B FE |
| ..G2706*-AB-2 | CUENCA DPR DPR TL 2023-1 09/15/28 | 09/15/2026 | Redemption 100.0000 | | 625,000 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | | | 49,078 | 09/15/2028 | 4.B FE |
| | SVF II Finco (Cayman) LP USD TL - ISSUED DEC | | | | | | | | | | | | | | | | | | | |
| ..G7741@-AC-4 | 2021 04/25/29 | 07/30/2026 | Redemption 100.0000 | | 630,280 | 630,280 | 630,280 | 630,280 | | | | | | 630,280 | | | | 27,124 | 04/25/2029 | 1.F PL |
| | STADIUM FINANCE COMPANY SARL SEC 1.520% | | | | | | | | | | | | | | | | | | | |
| ..L8749#-AD-4 | 07/30/49 | 07/30/2026 | Redemption 100.0000 | | 785,467 | 785,467 | 770,260 | 804,577 | | | | | (34,318) | 770,260 | 15,207 | | 15,207 | 11,939 | 07/30/2049 | 1.G PL |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated) | | | | | 85,240,440 | 86,500,845 | 86,457,639 | 83,764,302 | | 38,232 | | 38,232 | (34,318) | 86,500,294 | 15,207 | (1,275,062) | (1,259,855) | 2,261,109 | XXX | XXX |
| | AGREE REALTY CORPORATION CO GUARNT 5.600% | | | | | | | | | | | | | | | | | | | |
| ..008513-AF-0 | 06/15/35 | 07/28/2026 | VARIOUS | | 2,278,373 | 2,250,000 | 2,351,520 | 2,350,359 | | (5,012) | | (5,012) | | 2,345,347 | | (66,975) | (66,975) | 78,400 | 06/15/2035 | 2.A FE |
| | ALEXANDRIA REAL ESTATE EQ INC GU 4.500% | | | | | | | | | | | | | | | | | | | |
| ..015271-AG-4 | 07/30/29 | 07/28/2026 | GOLDMAN SACHS & CO | | 4,928,600 | 5,000,000 | 4,995,600 | 4,998,712 | | 193 | | 193 | | 4,998,906 | | (70,306) | (70,306) | 224,375 | 07/30/2029 | 2.A FE |
| | BOSTON PROPERTIES INC SR NT 2.900% 03/15/30 | | | | | | | | | | | | | | | | | | | |
| ..10112R-BC-7 | | 07/28/2026 | GOLDMAN SACHS & CO | | 9,834,491 | 10,595,000 | 9,635,146 | 10,143,958 | | 56,983 | | 56,983 | | 10,200,941 | | (366,450) | (366,450) | 267,995 | 03/15/2030 | 2.B FE |
| | BOSTON PROPERTIES INC SR NT 3.250% 01/30/31 | | | | | | | | | | | | | | | | | | | |
| ..10112R-BD-5 | | 07/28/2026 | GOLDMAN SACHS & CO | | 7,387,200 | 8,000,000 | 7,988,000 | 7,993,945 | | 637 | | 637 | | 7,994,582 | | (607,382) | (607,382) | 259,278 | 01/30/2031 | 2.B FE |
| | BRANDYWINE OPER PARTNERS CO GUARNT 8.800% | | | | | | | | | | | | | | | | | | | |
| ..105340-AR-4 | 03/15/28 | 08/25/2026 | VARIOUS | | 2,725,595 | 2,602,000 | 2,596,179 | 2,615,318 | | 9,115 | | 9,115 | | 2,624,433 | | (22,433) | (22,433) | 327,563 | 03/15/2028 | 3.C FE |
| | BRANDYWINE OPER PARTNERS CO GUARNT 8.875% | | | | | | | | | | | | | | | | | | | |
| ..105340-AS-2 | 04/12/29 | 08/27/2026 | Call 106.8750 | | 3,389,006 | 3,171,000 | 3,162,004 | 3,047,353 | | 1,565 | | 1,565 | | 3,168,059 | | 2,941 | 2,941 | 459,240 | 04/12/2029 | 3.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| | BRIXMOR OPERATING PART SR NT 5.750% | | | | | | | | | | | | | | | | | | | |
| ..11120B-AA-5 | 02/15/35 | . 08/26/2026 . | SUSQUEHANNA FINANCIAL GROUP | | 202,667 | 200,000 | 198,220 | 198,403 | | 88 | | 88 | | 198,491 | | 4,176 | 4,176 | 11,859 | . 02/15/2035 . | 2.B FE |
| | CORPORATE OFFICE PROP LP GUARNT 2.750% | | | | | | | | | | | | | | | | | | | |
| ..22003B-AM-8 | 04/15/31 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 4,497,000 | 5,000,000 | 4,947,650 | 4,972,535 | | 2,780 | | 2,780 | | 4,975,316 | | (478,316) | (478,316) | 108,472 | . 04/15/2031 . | 2.C FE |
| | COUSINS PROPERTIES LP CO GUARNT 5.375% | | | | | | | | | | | | | | | | | | | |
| ..222793-AB-7 | 02/15/32 | . 09/17/2026 . | U.S. BANCORP | | 270,529 | 275,000 | 273,573 | 273,706 | | 136 | | 136 | | 273,841 | | (3,313) | (3,313) | 16,136 | . 02/15/2032 . | 2.B FE |
| ..22966R-AD-8 | CUBESMART LP GUARNT 3.125% 09/01/26 | . 09/01/2026 . | VARIOUS | | 15,000,000 | 15,000,000 | 14,925,600 | 14,994,361 | | 5,639 | | 5,639 | | 15,000,000 | | | | 468,750 | . 09/01/2026 . | 2.B FE |
| | EXTRA SPACE STORAGE LP CO GUARNT 3.500% | | | | | | | | | | | | | | | | | | | |
| ..30225V-AL-1 | 07/01/26 | . 07/01/2026 . | VARIOUS | | 20,000,000 | 20,000,000 | 19,963,514 | 19,995,782 | | 4,218 | | 4,218 | | 20,000,000 | | | | 525,000 | . 07/01/2026 . | 2.B FE |
| | HOST HOTELS & RESORTS LP SR NT 4.250% | | JANE STREET EXECUTION SERVICES | | | | | | | | | | | | | | | | | |
| ..44107T-BE-5 | 12/15/28 | . 07/14/2026 . | | | 222,129 | 225,000 | 223,963 | 223,990 | | 182 | | 182 | | 224,172 | | (2,043) | (2,043) | 6,083 | . 12/15/2028 . | 2.B FE |
| | KILROY REALTY CORPORATION GUARNT 4.250% | | | | | | | | | | | | | | | | | | | |
| ..49427R-AK-8 | 08/15/29 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 11,399,814 | 11,765,000 | 11,633,467 | 11,725,229 | | 5,906 | | 5,906 | | 11,731,135 | | (331,321) | (331,321) | 477,790 | . 08/15/2029 . | 2.C FE |
| | KILROY REALTY CORPORATION GUARNT 3.050% | | | | | | | | | | | | | | | | | | | |
| ..49427R-AP-7 | 02/15/30 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 2,296,275 | 2,500,000 | 2,441,250 | 2,474,364 | | 3,371 | | 3,371 | | 2,477,734 | | (181,459) | (181,459) | 72,861 | . 02/15/2030 . | 2.C FE |
| | LEXINGTON REALTY TRUST TR SR NT 2.700% | | | | | | | | | | | | | | | | | | | |
| ..529043-AE-1 | 09/15/30 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 13,664,100 | 15,000,000 | 14,884,950 | 14,942,476 | | 6,595 | | 6,595 | | 14,949,071 | | (1,284,971) | (1,284,971) | 353,250 | . 09/15/2030 . | 2.B FE |
| | Piedmont Operating Partnership CO GUARNT | | | | | | | | | | | | | | | | | | | |
| ..720198-AG-5 | 9.250% 07/20/28 | . 09/24/2026 . | VARIOUS | | 16,002,957 | 15,000,000 | 15,274,200 | 15,165,463 | | (44,957) | | (44,957) | | 15,120,506 | | (120,506) | (120,506) | 2,637,123 | . 07/20/2028 . | 2.C FE |
| ..74340X-BM-2 | Prologis, L.P. SR NT 2.250% 04/15/30 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 13,688,400 | 15,000,000 | 14,899,650 | 14,955,053 | | 5,752 | | 5,752 | | 14,960,804 | | (1,272,404) | (1,272,404) | 266,250 | . 04/15/2030 . | 1.F FE |
| ..74340X-CR-0 | Prologis, L.P. SR NT 5.250% 05/15/35 | . 07/28/2026 . | VARIOUS | | 4,178,328 | 4,200,000 | 4,308,234 | 4,306,888 | | (5,414) | | (5,414) | | 4,301,474 | | (123,146) | (123,146) | 155,575 | . 05/15/2035 . | 1.F FE |
| | REGENCY CENTERS LP CO GUARNT 4.500% | | | | | | | | | | | | | | | | | | | |
| ..75884R-BF-9 | 03/15/33 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 6,722,800 | 7,000,000 | 6,956,320 | | | 2,402 | | 2,402 | | 6,958,722 | | (235,922) | (235,922) | 136,500 | . 03/15/2033 . | 1.G FE |
| ..862121-AC-4 | STORE CAPITAL CORP SR NT 2.750% 11/18/30 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 9,012,000 | 10,000,000 | 9,955,800 | 9,976,922 | | 2,557 | | 2,557 | | 9,979,479 | | (967,479) | (967,479) | 191,736 | . 11/18/2030 . | 2.B FE |
| ..862123-AD-8 | STORE CAPITAL LLC SR NT 4.950% 02/11/31 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 19,598,000 | 20,000,000 | 19,990,907 | | | | | | | 19,990,907 | | (392,907) | (392,907) | 462,000 | . 02/11/2031 . | 2.B FE |
| ..962166-BX-1 | WEYERHAEUSER CO SR NT 4.000% 11/15/29 | . 07/28/2026 . | GOLDMAN SACHS & CO | | 9,716,500 | 10,000,000 | 9,946,200 | 9,978,091 | | 3,040 | | 3,040 | | 9,981,131 | | (264,631) | (264,631) | 282,222 | . 11/15/2029 . | 2.B FE |
| | TIGER GLOBAL PIP XIV LP TIGER GLOBAL PIP XIV | | | | | | | | | | | | | | | | | | | |
| ..G8868K-AD-4 | LP 03/13/28 | . 07/30/2026 . | Redemption 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 22,921 | . 03/13/2028 . | 2.B PL |
| 0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated) | | | | | 177,514,764 | 183,283,000 | 182,051,947 | 155,832,908 | | 55,776 | | 55,776 | | 182,955,051 | | (6,784,847) | (6,784,847) | 7,811,379 | XXX | XXX |
| ..BLA0G4-MK-8 | GC CVF SUB 2B LLC 08/21/28 | . 09/21/2026 . | Redemption 100.0000 | | 2,282,641 | 2,282,641 | 2,282,641 | | | | | | | 2,282,641 | | | | | . 08/21/2028 . | 1.G Z |
| ..BL3602-96-0 | CORELOGIC INC TL 06/04/29 | . 07/27/2026 . | Redemption 100.0000 | | 500,000 | 500,000 | 505,000 | | | (5,000) | | (5,000) | | 500,000 | | | | 27,683 | . 06/04/2029 . | 5.B Z |
| | VETCOR PROFESSIONAL PRAC LLC TL | | | | | | | | | | | | | | | | | | | |
| ..BL4004-90-1 | 08/31/29 | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 242,491 | 242,491 | 242,491 | 242,491 | | | | | | 242,491 | | | | 12,305 | . 08/31/2029 . | 5.B GI |
| | ACP MAVERICK HOLDINGS, INC DDTL | | | | | | | | | | | | | | | | | | | |
| ..00112N-AC-8 | 03/18/31 | . 09/30/2026 . | Redemption 100.0000 | | 837 | 837 | 829 | 829 | | 8 | | 8 | | 837 | | | | 36 | . 03/18/2031 . | 3.B PL |
| | ACP MAVERICK HOLDINGS, INC TL | | | | | | | | | | | | | | | | | | | |
| ..00112N-AD-6 | 03/18/31 | . 09/30/2026 . | Redemption 100.0000 | | 4,638 | 4,638 | 4,592 | 4,597 | | 42 | | 42 | | 4,638 | | | | 199 | . 03/18/2031 . | 3.B PL |
| . 00117@-AA-6 | AFC-DELL HOLDING CORP MML 04/09/27 | . 09/30/2026 . | Redemption 100.0000 | | 14,304 | 14,304 | 14,164 | 14,262 | | 42 | | 42 | | 14,304 | | | | 945 | . 04/09/2027 . | 3.C PL |
| | AFC-DELL HOLDING CORP DDTL 04/09/27 | | | | | | | | | | | | | | | | | | | |
| ..00117@-AB-4 | | . 07/01/2026 . | Redemption 100.0000 | | 4,595 | 4,595 | 4,595 | 4,595 | | | | | | 4,595 | | | | 38,744 | . 04/09/2027 . | 3.B PL |
| | AFC-DELL HOLDING CORP 1ST AMNDMNT DDTL | | | | | | | | | | | | | | | | | | | |
| ..00117@-AD-0 | 04/09/27 | . 07/01/2026 . | Redemption 100.0000 | | 8,640 | 8,640 | 8,640 | 8,640 | | | | | | 8,640 | | | | 73,365 | . 04/09/2027 . | 3.B PL |
| . 00160@-AB-0 | ACP HYPERDRIVE INC MML 03/08/28 | . 09/21/2026 . | Redemption 100.0000 | | 1,011,607 | 1,011,607 | 1,001,731 | 983,316 | | 4,264 | | 4,264 | | 1,011,607 | | | | 72,875 | . 03/08/2028 . | 4.A PL |
| ..00186X-AQ-6 | APi Group Corporation TL 05/16/33 | . 09/30/2026 . | Redemption 100.0000 | | (19) | (19) | (19) | | | | | | | (19) | | | | 104 | . 05/16/2033 . | 3.A FE |
| ..00488P-AV-7 | ACRISURE LLC TL 11/06/30 | . 08/04/2026 . | J P MORGAN SECURITIES INC | | 1,212,392 | 1,320,570 | 1,300,761 | | | 567 | | 567 | | 1,301,328 | | (88,936) | (88,936) | 10,605 | . 11/06/2030 . | 4.B FE |
| | ALERA GROUP INT HOLDINGS TL 05/23/33 | | | | | | | | | | | | | | | | | | | |
| ..01451P-AD-8 | | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 765,453 | 750,000 | 766,875 | 764,493 | | 960 | | 960 | | 765,453 | | | | 40,650 | . 05/23/2033 . | 5.B FE |
| ..01642U-AK-1 | ALKERMES INC TL 01/28/31 | . 07/29/2026 . | Redemption 100.0000 | | (750) | (750) | (748) | | | (2) | | (2) | | (750) | | | | | . 01/28/2031 . | 3.B Z |
| ..01642U-AK-1 | ALKERMES INC TL 01/28/31 | . 08/12/2026 . | Conversion | | 299,294 | 300,000 | 299,250 | | | 44 | | 44 | | 299,294 | | | | 6,833 | . 01/28/2031 . | 3.B Z |
| ..01663P-AB-6 | ALL4 BUYER, LLC DDTL 01/23/32 | . 09/30/2026 . | Redemption 100.0000 | | 2,925 | 2,925 | 2,895 | 1,878 | | 29 | | 29 | | 2,925 | | | | 160 | . 01/23/2032 . | 3.C PL |
| ..01663P-AC-4 | ALL4 BUYER, LLC TL 01/23/32 | . 07/01/2026 . | Redemption 100.0000 | | 4,743 | 4,743 | 4,695 | 4,700 | | 43 | | 43 | | 4,743 | | | | 293 | . 01/23/2032 . | 3.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..01663X-AD-5 | ALL STAR RECRUITING LOCUMS LLC TL 05/01/30 | 09/30/2026 | Redemption 100.0000 | | 40,000 | 40,000 | 39,600 | 39,689 | | 311 | | 311 | | 40,000 | | | | 1,832 | 05/01/2030 | 3.B Z |
| ..01881U-AN-5 | ALLIANT HOLDINGS INTERMEDIATE TL 09/19/31 | 09/30/2026 | Redemption 100.0000 | | 5,336 | 5,336 | 5,330 | | | 7 | | 7 | | 5,336 | | | | 114 | 09/19/2031 | 4.B FE |
| ..01957T-AX-5 | ALLIED UNIVERSAL TL 08/20/32 | 07/01/2026 | Redemption 100.0000 | | 7,506 | 7,506 | 7,534 | 7,515 | | (9) | | (9) | | 7,506 | | | | 216 | 08/20/2032 | 4.C FE |
| ..02317Y-AB-5 | AMBER ACQUISITIONCO LLC DWROMG TL B 1L USD 07/16/33 | 08/18/2026 | BARCLAYS CAPITAL INC | | 234,335 | 234,043 | 233,457 | | | 6 | | 6 | | 233,463 | | 872 | 872 | 1,321 | 07/16/2033 | 4.B Z |
| ..02317Y-AD-1 | AMBER ACQUISITIONCO LLC DDTL 07/16/33 | 09/01/2026 | BARCLAYS CAPITAL INC | | 6,391 | 6,383 | 6,367 | | | | | | | 6,367 | | 24 | 24 | 5 | 07/16/2033 | 4.B Z |
| ..02317Y-AD-1 | AMBER ACQUISITIONCO LLC DDTL 07/16/33 | 09/01/2026 | Conversion | | 19,101 | 19,149 | 19,101 | | | | | | | 19,101 | | | | 16 | 07/16/2033 | 4.B Z |
| ..02351X-AD-0 | AMENTUM HOLDINGS TERM LOAN B 09/29/31 | 09/30/2026 | Redemption 100.0000 | | 713,938 | 713,938 | 713,938 | | | | | | | 713,938 | | | | 15,897 | 09/29/2031 | 3.B FE |
| ..02358H-AH-9 | AMERCAREROYAL, LLC DDTL A 09/10/30 | 09/30/2026 | Redemption 100.0000 | | 8,267 | 8,267 | 8,184 | | | 83 | | 83 | | 8,267 | | | | 330 | 09/10/2030 | 3.A PL |
| ..02358H-AJ-5 | AMERCAREROYAL, LLC DDTL B 09/10/30 | 09/30/2026 | Redemption 100.0000 | | 5,733 | 5,733 | 5,676 | 5,686 | | 48 | | 48 | | 5,733 | | | | 17,895 | 09/10/2030 | 3.A PL |
| ..02358H-AK-2 | AMERCAREROYAL, LLC TL 09/10/30 | 09/30/2026 | Redemption 100.0000 | | 36,000 | 36,000 | 35,640 | 35,703 | | 297 | | 297 | | 36,000 | | | | 112,363 | 09/10/2030 | 3.A PL |
| ..02729U-AB-5 | AMERICAN LOUVER COMPANY, LLC DDTL 10/01/30 | 09/30/2026 | Redemption 100.0000 | | 2,587 | 2,587 | 2,562 | 1,434 | | 26 | | 26 | | 2,587 | | | | 113 | 10/01/2030 | 3.A PL |
| ..02729U-AC-3 | AMERICAN LOUVER COMPANY, LLC TL 10/01/30 | 09/30/2026 | Redemption 100.0000 | | 10,867 | 10,867 | 10,758 | 10,777 | | 91 | | 91 | | 10,867 | | | | 95,371 | 10/01/2030 | 3.A Z |
| ..02729U-AE-9 | AMERICAN LOUVER COMPANY, LLC 1ST AMND TL 10/01/30 | 09/30/2026 | Redemption 100.0000 | | 8,350 | 8,350 | 8,308 | | | 42 | | 42 | | 8,350 | | | | 363 | 10/01/2030 | 3.A PL |
| ..02927H-AK-4 | AMERICAN RESIDENTIAL SERVICES TL 02/02/32 | 09/30/2026 | Redemption 100.0000 | | 253 | 253 | 252 | | | 1 | | 1 | | 253 | | | | | 02/02/2032 | 4.B FE |
| ..03827F-BC-4 | APPLIED SYSTEMS INC TL 02/23/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 1,027,422 | 1,000,000 | 1,032,500 | 1,029,729 | | (2,307) | | (2,307) | | 1,027,422 | | | | 49,168 | 02/23/2032 | 5.B FE |
| ..03945E-AB-7 | ARCHER ACQUISITION LLC DDTL 10/06/29 | 07/31/2026 | Redemption 100.0000 | | 142 | 142 | 140 | 22 | | 2 | | 2 | | 142 | | | | 63 | 10/06/2029 | 3.A PL |
| ..03945E-AB-7 | ARCHER ACQUISITION LLC DDTL 10/06/29 | 09/30/2026 | Redemption 100.0000 | | 610 | 610 | 601 | 93 | | 9 | | 9 | | 610 | | | | 20 | 10/06/2029 | 3.A Z |
| ..03945E-AC-5 | ARCHER ACQUISITION LLC MML 10/06/29 | 07/01/2026 | Redemption 100.0000 | | 17,535 | 17,535 | 17,272 | 17,350 | | 185 | | 185 | | 17,535 | | | | 89,951 | 10/06/2029 | 3.A PL |
| ..03945E-AC-5 | ARCHER ACQUISITION LLC MML 10/06/29 | 09/30/2026 | Redemption 100.0000 | | 17,535 | 17,535 | 17,272 | 17,350 | | 185 | | 185 | | 17,535 | | | | 763 | 10/06/2029 | 3.A Z |
| ..03970S-AD-0 | ARCTIQ HOLDINGS, INC TL 02/03/32 | 07/01/2026 | Redemption 100.0000 | | 30,614 | 30,614 | 30,461 | | | 153 | | 153 | | 30,614 | | | | 1,107 | 02/03/2032 | 3.A Z |
| ..03970S-AD-0 | ARCTIQ HOLDINGS, INC TL 02/03/32 | 09/30/2026 | Redemption 100.0000 | | 30,614 | 30,614 | 30,461 | | | 153 | | 153 | | 30,614 | | | | 1,343 | 02/03/2032 | 3.A PL |
| ..04261#-AB-8 | ARNOTT LLC TL 11/13/30 | 09/30/2026 | Redemption 100.0000 | | 15,373 | 15,373 | 15,219 | 15,241 | | 131 | | 131 | | 15,373 | | | | 999 | 11/13/2030 | 3.A PL |
| ..04370P-AB-4 | ASCENSUS HOLDINGS INC INITIAL TL 11/20/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 870,770 | 875,000 | 870,625 | 870,651 | | 119 | | 119 | | 870,770 | | | | 46,845 | 11/20/2033 | 5.B FE |
| ..05516H-AC-2 | B2B/AMW ACQUISITION COMPANY MML TL A 06/30/27 | 08/11/2026 | Redemption 100.0000 | | 492,740 | 492,740 | 491,074 | 492,236 | | 504 | | 504 | | 492,740 | | | | 287,822 | 06/30/2027 | 3.B PL |
| ..05516H-AK-4 | B2B/AMW ACQUISITION COMPANY MML 06/30/27 | 08/10/2026 | Redemption 100.0000 | | 205,549 | 205,549 | 200,453 | 203,975 | | 1,574 | | 1,574 | | 205,549 | | | | 118,155 | 06/30/2027 | 3.B Z |
| ..05550H-AQ-8 | BCPE EMPIRE HOLDINGS INC TL 12/26/30 | 09/30/2026 | Redemption 100.0000 | | 5,043 | 5,043 | 5,012 | | | 30 | | 30 | | 5,043 | | | | 231 | 12/26/2030 | 4.C FE |
| ..05550H-AT-2 | BCPE EMPIRE HOLDINGS INC TL 12/29/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 491,748 | 498,750 | 491,422 | | | 326 | | 326 | | 491,748 | | | | 13,968 | 12/29/2032 | 4.C FE |
| ..05554K-AB-0 | BCTS FREEZE CORP LLC DDTL 12/26/29 | 07/01/2026 | Redemption 100.0000 | | 14,521 | 14,521 | 14,375 | 8,004 | | 138 | | 138 | | 14,521 | | | | 477 | 12/26/2029 | 3.A Z |
| ..05554K-AB-6 | BCTS FREEZE CORP LLC MML 12/26/29 | 07/01/2026 | Redemption 100.0000 | | 21,121 | 21,121 | 20,910 | 20,966 | | 154 | | 154 | | 21,121 | | | | 935 | 12/26/2029 | 3.A Z |
| ..05710N-AB-5 | BAKEOVATIONS INTERMEDIATE LLC MML 09/25/29 | 09/30/2026 | Redemption 100.0000 | | 26,540 | 26,540 | 26,010 | 26,174 | | 366 | | 366 | | 26,540 | | | | 235,955 | 09/25/2029 | 3.B PL |
| ..05710N-AD-1 | BAKEOVATIONS INTERMEDIATE LLC 1ST AMND MML 09/25/29 | 09/30/2026 | Redemption 100.0000 | | 3,372 | 3,372 | 3,338 | 3,346 | | 25 | | 25 | | 3,372 | | | | 229 | 09/25/2029 | 3.B Z |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | BASIN INNOVATION GROUP, LLC TL | | | | | | | | | | | | | | | | | | | |
| . 07016#-AA-1 | 12/06/30 | . 09/30/2026 . | Redemption 100.0000 | | 15,686 | 15,686 | 15,529 | 15,550 | | 135 | | 135 | | 15,686 | | | | 2,262 | . 12/06/2030 . | 3.B PL |
| | BASIN INNOVATION GROUP, LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..07016#-AB-9 | 12/06/30 | . 09/30/2026 . | Redemption 100.0000 | | 2,377 | 2,377 | 2,353 | 2,354 | | 22 | | 22 | | 2,377 | | | | 155 | . 12/06/2030 . | 3.B PL |
| | BEACH ACQUISITION BIDCO LLC TL | | | | | | | | | | | | | | | | | | | |
| ..07337F-AB-1 | 09/13/32 | . 09/30/2026 . | Redemption 100.0000 | | 3,741 | 3,741 | 3,732 | | | 9 | | 9 | | 3,741 | | | | 94 | . 09/13/2032 . | 3.C FE |
| ..07368R-AN-1 | QXO BUILDING PRODUCTS TL 06/03/33 | . 07/07/2026 . | MORGAN STANLEY BANK NA | | 499,375 | 500,000 | 498,750 | | | 5 | | 5 | | 498,755 | | 620 | 620 | 2,476 | . 06/03/2033 . | 3.A FE |
| | BEEHIVE LOOP ACQUISITIONCO TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..076910-AA-6 | 10/15/40 | . 07/15/2026 . | Redemption 100.0000 | | 602,957 | 602,957 | 602,957 | 602,957 | | | | | | 602,957 | | | | 29,485 | . 10/15/2040 . | 2.C Z |
| | BIOMARIN PHARMACEUTICAL INC TL | | | | | | | | | | | | | | | | | | | |
| ..09075U-AD-6 | 01/29/31 | . 09/11/2026 . | MORGAN STANLEY BANK NA | | 1,998,750 | 2,000,000 | 2,005,000 | | | (467) | | (467) | | 2,004,533 | | (5,783) | (5,783) | 22,316 | . 01/29/2031 . | 2.C FE |
| | BIOMARIN PHARMACEUTICAL INC TL | | | | | | | | | | | | | | | | | | | |
| ..09075U-AD-6 | 01/29/31 | . 09/30/2026 . | Redemption 100.0000 | | 5,000 | 5,000 | 5,000 | | | | | | | 5,000 | | | | 167 | . 01/29/2031 . | 2.C FE |
| | BLUEBIRD PM BUYER, INC DDTL 02/03/32 | | | | | | | | | | | | | | | | | | | |
| ..09608L-AB-6 | | . 09/30/2026 . | Redemption 100.0000 | | 764 | 764 | 757 | | | 8 | | 8 | | 764 | | | | 5 | . 02/03/2032 . | 3.A Z |
| ..09608L-AC-4 | BLUEBIRD PM BUYER, INC TL 02/03/32 | . 09/30/2026 . | Redemption 100.0000 | | 14,013 | 14,013 | 13,873 | 13,886 | | 127 | | 127 | | 14,013 | | | | 602 | . 02/03/2032 . | 3.A Z |
| ..09661C-AC-8 | BOARDWALK BUYER LLC MML 09/28/27 | . 07/01/2026 . | Redemption 100.0000 | | 25,000 | 25,000 | 24,750 | 24,913 | | 87 | | 87 | | 25,000 | | | | 207,463 | . 09/28/2027 . | 3.A PL |
| . 10170*-AA-1 | BOUNTEOUS INC MML 08/02/27 | . 09/30/2026 . | Redemption 100.0000 | | 4,943 | 4,943 | 4,895 | 4,928 | | 16 | | 16 | | 4,943 | | | | 314 | . 08/02/2027 . | 3.A PL |
| ..10170*-AB-9 | BOUNTEOUS INC DDTL 08/02/27 | . 07/01/2026 . | Redemption 100.0000 | | 2,557 | 2,557 | 2,532 | 2,547 | | 10 | | 10 | | 2,557 | | | | 73 | . 08/02/2027 . | 3.A PL |
| | Bounteous Inc. 5TH AMND DDTL | | | | | | | | | | | | | | | | | | | |
| . 10170*-AF-0 | 08/02/29 | . 09/30/2026 . | Redemption 100.0000 | | 5,677 | 5,677 | 5,663 | | | 14 | | 14 | | 5,677 | | | | 188 | . 08/02/2029 . | 3.A PL |
| ..10463*-AB-5 | BRADSHAW INTL INC MML 10/21/27 | . 09/30/2026 . | Redemption 100.0000 | | 25,000 | 25,000 | 24,375 | 24,759 | | 241 | | 241 | | 25,000 | | | | 1,812 | . 10/21/2027 . | 3.B PL |
| | BRIDGES CONSUMER HEALTHCARE TL | | | | | | | | | | | | | | | | | | | |
| ..10843Y-AE-5 | 12/22/31 | . 09/30/2026 . | Redemption 100.0000 | | 9,635 | 9,635 | 9,538 | 9,549 | | 86 | | 86 | | 9,635 | | | | 667 | . 12/22/2031 . | 3.B PL |
| | BRIGHTSIGN MERGER SUB LLC MML | | | | | | | | | | | | | | | | | | | |
| ..10947U-AC-2 | 10/14/27 | . 07/01/2026 . | Redemption 100.0000 | | 25,000 | 25,000 | 24,750 | 24,910 | | 90 | | 90 | | 25,000 | | | | 77,091 | . 10/14/2027 . | 3.A PL |
| | BROWN GROUP HOLDING LLC TL 07/01/31 | | | | | | | | | | | | | | | | | | | |
| ..11565H-AB-2 | | . 09/30/2026 . | Redemption 100.0000 | | 2,519 | 2,519 | 2,522 | 2,516 | | 3 | | 3 | | 2,519 | | | | 118 | . 07/01/2031 . | 4.B FE |
| | Buckeye Energy Holdings LLC TL | | | | | | | | | | | | | | | | | | | |
| ..11823L-AR-6 | 11/22/32 | . 09/30/2026 . | Redemption 100.0000 | | 8,114 | 8,114 | 8,129 | 8,129 | | (14) | | (14) | | 8,114 | | | | 334 | . 11/22/2032 . | 2.C FE |
| ..12508K-AJ-6 | STS OPERATING INC TL 03/25/31 | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 492,694 | 491,206 | 493,048 | 491,595 | | 1,098 | | 1,098 | | 492,694 | | | | 22,566 | . 03/25/2031 . | 4.C FE |
| ..12531J-AB-7 | CFC USA 2025 LLC TL 07/01/32 | . 07/25/2026 . | J P MORGAN SECURITIES INC | | (287) | (307) | (297) | | | (5) | | (5) | | (303) | | 15 | 15 | 1,950 | . 07/01/2032 . | 4.C FE |
| ..12531J-AB-7 | CFC USA 2025 LLC TL 07/01/32 | . 07/01/2026 . | Redemption 100.0000 | | 307 | 307 | 297 | | | 10 | | 10 | | 307 | | | | 36 | . 07/01/2032 . | 4.C FE |
| | CLS MANAGEMENT SERVICES, LLC DDTL B | | | | | | | | | | | | | | | | | | | |
| ..12570N-AB-0 | 03/27/30 | . 09/30/2026 . | Redemption 100.0000 | | 5,889 | 5,889 | 5,838 | 5,020 | | 57 | | 57 | | 5,889 | | | | 666 | . 03/27/2030 . | 3.B PL |
| | CLS MANAGEMENT SERVICES, LLC TL A | | | | | | | | | | | | | | | | | | | |
| ..12570N-AC-8 | 03/27/30 | . 09/30/2026 . | Redemption 100.0000 | | 14,540 | 14,540 | 14,415 | 12,440 | | 95 | | 95 | | 14,540 | | | | 108,899 | . 03/27/2030 . | 3.B PL |
| | CNT HOLDINGS I CORP TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..12656A-AF-6 | 11/08/32 | . 09/30/2026 . | Redemption 100.0000 | | 759 | 759 | 759 | | | | | | | 759 | | | | 2 | . 11/08/2032 . | 4.B FE |
| | CACI INTERNATIONAL INC TERM B TL | | | | | | | | | | | | | | | | | | | |
| ..12718F-AQ-7 | 02/26/33 | . 09/30/2026 . | Redemption 100.0000 | | 500 | 500 | 499 | | | 1 | | 1 | | 500 | | | | 14 | . 02/26/2033 . | 3.A FE |
| ..12751*-AA-4 | CP TURF PARENT LLC MML 10/25/27 | . 09/30/2026 . | Redemption 100.0000 | | 49,994 | 49,994 | 49,502 | 49,810 | | 184 | | 184 | | 49,994 | | | | 2,692 | . 10/25/2027 . | 3.B PL |
| | CP TURF PARENT LLC INCR TL 10/25/27 | | | | | | | | | | | | | | | | | | | |
| ..12751*-AF-3 | | . 07/01/2026 . | Redemption 100.0000 | | 2,856 | 2,856 | 2,827 | 2,840 | | 16 | | 16 | | 2,856 | | | | 127 | . 10/25/2027 . | 3.B Z |
| | CP TURF PARENT LLC INCR DDTL | | | | | | | | | | | | | | | | | | | |
| ..12751*-AG-1 | 10/25/27 | . 07/01/2026 . | Redemption 100.0000 | | 2,468 | 2,468 | 2,462 | 2,465 | | 4 | | 4 | | 2,468 | | | | 110 | . 10/25/2027 . | 3.B Z |
| | CAESARS ENTERTAIN INC CO CAESARS ENTERTAIN | | | | | | | | | | | | | | | | | | | |
| ..12768E-AH-9 | 02/06/31 | . 09/30/2026 . | Redemption 100.0000 | | 10,663 | 10,663 | 10,718 | 10,710 | | (48) | | (48) | | 10,663 | | | | 479 | . 02/06/2031 . | 4.A FE |
| ..15018L-AN-1 | CEDAR FAIR DES 05/01/31 | . 09/30/2026 . | Redemption 100.0000 | | 7,500 | 7,500 | 7,538 | 7,531 | | (31) | | (31) | | 7,500 | | | | 323 | . 05/01/2031 . | 3.C FE |
| ..15477B-AE-7 | CENTRAL PARENT LLC Term B 07/06/29 | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 3,490 | 7,481 | 3,441 | | | 49 | | 49 | | 3,490 | | | | 35 | . 07/06/2029 . | 4.C FE |
| | CHARIOT BUYER LLC TERM LOAN B | | | | | | | | | | | | | | | | | | | |
| ..15963C-AE-6 | 07/23/32 | . 09/30/2026 . | Redemption 100.0000 | | 4,546 | 4,546 | 4,526 | 4,527 | | 19 | | 19 | | 4,546 | | | | 223 | . 07/23/2032 . | 4.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | CHART INDUSTRIES INC TERM LOAN | | | | | | | | | | | | | | | | | | | |
| 16115E-AT-4 | 03/18/30 | 07/16/2026 | Redemption 100.0000 | | 2,818,863 | 2,818,863 | 2,835,224 | 2,834,134 | | (15,271) | | (15,271) | | 2,818,863 | | | | 136,588 | 03/18/2030 | 3.C FE |
| | CHROMA COLOR HOLDINGS DDTL 04/21/29 | | | | | | | | | | | | | | | | | | | |
| 17110@-AA-7 | | 09/30/2026 | Redemption 100.0000 | | 2,382 | 2,382 | 2,382 | 2,354 | | 28 | | 28 | | 2,382 | | | | 144 | 04/21/2029 | 3.A Z |
| 17110@-AC-3 | CHROMA COLOR HOLDINGS MML 04/21/29 | 09/29/2026 | Redemption 100.0000 | | 628,775 | 628,775 | 616,200 | 620,682 | | 8,094 | | 8,094 | | 628,775 | | | | 37,882 | 04/21/2029 | 3.A PL |
| 17110@-AC-3 | CHROMA COLOR HOLDINGS MML 04/21/29 | 09/30/2026 | Redemption 100.0000 | | 10,956 | 10,956 | 10,737 | 10,815 | | 141 | | 141 | | 10,956 | | | | 660 | 04/21/2029 | 3.A Z |
| | CLEAN SOLUTIONS BUYER, INC DES | | | | | | | | | | | | | | | | | | | |
| 18452X-AB-8 | 09/09/30 | 07/23/2026 | Redemption 100.0000 | | 52,542 | 52,542 | 52,017 | 52,110 | | 433 | | 433 | | 52,542 | | | | 2,908 | 09/09/2030 | 3.B PL |
| | COBALT SERVICE PARTNERS, LLC DDTL | | | | | | | | | | | | | | | | | | | |
| 19076B-AB-0 | 10/11/31 | 09/30/2026 | Redemption 100.0000 | | 12,395 | 12,395 | 12,271 | 12,279 | | 115 | | 115 | | 12,395 | | | | 995 | 10/11/2031 | 3.B Z |
| | COBALT SERVICE PARTNERS, LLC TERM LOAN | | | | | | | | | | | | | | | | | | | |
| 19076B-AC-8 | 10/11/31 | 09/30/2026 | Redemption 100.0000 | | 9,728 | 9,728 | 9,631 | 9,642 | | 85 | | 85 | | 9,728 | | | | 82,904 | 10/11/2031 | 3.B Z |
| | COHEN & CO ADVISORY, LLC TL 12/31/31 | | | | | | | | | | | | | | | | | | | |
| 19249Y-AD-8 | | 08/12/2026 | Redemption 100.0000 | | 39,375 | 39,375 | 38,981 | 39,024 | | 351 | | 351 | | 39,375 | | | | 1,903 | 12/31/2031 | 2.B PL |
| | COHEN & CO ADVISORY, LLC TL 12/31/31 | | | | | | | | | | | | | | | | | | | |
| 19249Y-AD-8 | | 09/30/2026 | Redemption 100.0000 | | 9,086 | 9,086 | 8,996 | 9,005 | | 81 | | 81 | | 9,086 | | | | 558 | 12/31/2031 | 2.B Z |
| 19682L-AC-2 | COLOSSUS ACQUIRECO LLC TL 01/31/33 | 07/10/2026 | MORGAN STANLEY BANK NA | | 1,871,563 | 1,876,253 | 1,878,512 | | | (197) | | (197) | | 1,878,315 | | (6,752) | (6,752) | 9,788 | 01/31/2033 | 3.A Z |
| | COLUMBUS MCKINNON CORPORATION TL | | | | | | | | | | | | | | | | | | | |
| 19933M-AS-2 | 01/22/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 130,817 | 132,079 | 130,758 | | | 59 | | 59 | | 130,816 | | | | 3,915 | 01/22/2033 | 3.C FE |
| 21870F-BA-6 | CORELOGIC INC TL B 06/02/28 | 07/31/2026 | Redemption 100.0000 | | 2,063,603 | 2,063,603 | 2,059,116 | 2,059,204 | | 4,398 | | 4,398 | | 2,063,603 | | | | 77,298 | 06/02/2028 | 4.C FE |
| | COREWEAVE FINANCING DDTL V LLC TL | | | | | | | | | | | | | | | | | | | |
| 21882D-AB-6 | 11/06/31 | 07/17/2026 | MORGAN STANLEY BANK NA | | 400,085 | 391,521 | 388,863 | | | 66 | | 66 | | 388,929 | | 11,156 | 11,156 | 2,943 | 11/06/2031 | 3.B Z |
| | COREWEAVE FINANCING DDTL V LLC DDTL | | | | | | | | | | | | | | | | | | | |
| 21882E-AB-4 | 09/30/31 | 08/07/2026 | J P MORGAN SECURITIES INC | | 228,175 | 228,018 | 221,178 | | | 27 | | 27 | | 221,205 | | 6,970 | 6,970 | 603 | 09/30/2031 | 3.B Z |
| | CORNERSTONE ADVISORS OF AZ LLC 2ND TL | | | | | | | | | | | | | | | | | | | |
| 21925E-AK-3 | 05/13/32 | 09/30/2026 | Redemption 100.0000 | | 33,121 | 33,121 | 32,955 | 32,965 | | 156 | | 156 | | 33,121 | | | | 1,415 | 05/13/2032 | 3.A PL |
| 22164M-AB-3 | COTIVITI INC TERM LOAN 05/01/31 | 09/30/2026 | Redemption 100.0000 | | 3,157 | 3,157 | 3,041 | (1,208) | | 728 | | 728 | | 3,157 | | | | 227 | 05/01/2031 | 4.B FE |
| 22304E-AC-0 | COVETRUS INC TL 10/15/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 974,060 | 994,859 | 971,853 | | | 2,208 | | 2,208 | | 974,060 | | | | 37,631 | 10/15/2029 | 5.A FE |
| 22412Q-AB-4 | CPL CONSULTANTS, LLC DDTL 02/17/32 | 09/30/2026 | Redemption 100.0000 | | 61 | 61 | 61 | | | | | | | 61 | | | | 4 | 02/17/2032 | 2.B PL |
| 22412Q-AC-2 | CPL CONSULTANTS, LLC TL 02/17/32 | 09/30/2026 | Redemption 100.0000 | | 1,523 | 1,523 | 1,515 | | | 8 | | 8 | | 1,523 | | | | 55 | 02/17/2032 | 2.B PL |
| 22562Q-AB-2 | CREEK PARENT INC TL 08/05/33 | 09/30/2026 | Redemption 100.0000 | | 590 | 590 | 587 | | | 3 | | 3 | | 590 | | | | 5 | 08/05/2033 | 4.A FE |
| | DG INVESTMENT INTERMEDIATE TL | | | | | | | | | | | | | | | | | | | |
| 23344M-AN-8 | 07/29/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 201,917 | 200,000 | 202,000 | | | (83) | | (83) | | 201,917 | | | | 7,829 | 07/29/2033 | 5.B FE |
| | D&H UNITED FUELING SOLUTIONS DDTL | | | | | | | | | | | | | | | | | | | |
| 23345Q-AB-4 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 3,018 | 3,018 | 2,988 | 3,001 | | 17 | | 17 | | 3,018 | | | | 203 | 09/16/2028 | 3.C PL |
| | D&H UNITED FUELING SOLUTIONS MML | | | | | | | | | | | | | | | | | | | |
| 23345Q-AD-0 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 9,482 | 9,482 | 9,292 | 9,381 | | 101 | | 101 | | 9,482 | | | | 1,273 | 09/16/2028 | 3.C PL |
| | D&H UNITED FUELING SOLUTIONS INCREMENTAL MML | | | | | | | | | | | | | | | | | | | |
| 23345Q-AE-8 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 12,500 | 12,500 | 12,250 | 12,340 | | 160 | | 160 | | 12,500 | | | | 841 | 09/16/2028 | 3.C PL |
| | D&H UNITED FUELING SOLUTIONS 2ND DDTL | | | | | | | | | | | | | | | | | | | |
| 23345Q-AF-5 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 3,894 | 3,894 | 3,855 | 3,866 | | 28 | | 28 | | 3,894 | | | | 263 | 09/16/2028 | 3.C PL |
| | D&H UNITED FUELING SOLUTIONS 2ND AMNDMNT MML | | | | | | | | | | | | | | | | | | | |
| 23345Q-AG-3 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 8,653 | 8,653 | 8,480 | 8,548 | | 105 | | 105 | | 8,653 | | | | 389 | 09/16/2028 | 3.C PL |
| | D&H UNITED FUELING SOLUTIONS DDTL D | | | | | | | | | | | | | | | | | | | |
| 23345Q-AH-1 | 09/16/28 | 09/30/2026 | Redemption 100.0000 | | 2,936 | 2,936 | 2,906 | | | 29 | | 29 | | 2,936 | | | | 66 | 09/16/2028 | 3.C PL |
| | Warner Bros Discovery Inc TL | | | | | | | | | | | | | | | | | | | |
| 25472Y-AB-7 | 06/30/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 635,931 | 637,500 | 635,906 | | | 25 | | 25 | | 635,931 | | | | 5,648 | 06/30/2033 | 2.C FE |
| | ENGINEERED MACHINERY HOLDINGS TL | | | | | | | | | | | | | | | | | | | |
| 26658N-AQ-2 | 05/21/29 | 07/14/2026 | Redemption 100.0000 | | 750,000 | 750,000 | 757,500 | 756,000 | | (6,000) | | (6,000) | | 750,000 | | | | 40,639 | 05/21/2029 | 5.A FE |
| 26747F-AV-1 | DYCOM INDUSTRIES INC TL 01/20/33 | 09/15/2026 | Redemption 100.0000 | | 1,250 | 1,250 | 1,247 | | | 3 | | 3 | | 1,250 | | | | 47 | 01/20/2033 | 3.B FE |
| | DYNASTY ACQUISITION CO INC 10/27/31 | | | | | | | | | | | | | | | | | | | |
| 26812C-AN-6 | | 07/08/2026 | UBS SECURITIES LLC | | (3,631) | (3,622) | (3,631) | (3,621) | | 17 | | 17 | | (3,604) | | (28) | (28) | 35,549 | 10/27/2031 | 3.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | DYNASTY ACQUISITION CO INC 10/27/31 | | | | | | | | | | | | | | | | | | | |
| ..26812C-AN-6 | | 07/01/2026 | Redemption 100.0000 | | 3,622 | 3,622 | 3,631 | 3,621 | | 1 | | 1 | | 3,622 | | | | 86 | 10/27/2031 | 3.B FE |
| | DYNASTY ACQUISITION CO INC TL | | | | | | | | | | | | | | | | | | | |
| ..26812C-AP-1 | 10/27/31 | 07/08/2026 | UBS SECURITIES LLC | | (1,381) | (1,378) | (1,381) | (1,381) | | 10 | | 10 | | (1,371) | | (11) | (11) | 16,145 | 10/27/2031 | 3.B FE |
| | DYNASTY ACQUISITION CO INC TL | | | | | | | | | | | | | | | | | | | |
| ..26812C-AP-1 | 10/27/31 | 07/01/2026 | Redemption 100.0000 | | 1,378 | 1,378 | 1,381 | 1,381 | | (3) | | (3) | | 1,378 | | | | 39 | 10/27/2031 | 3.B FE |
| | EMERSON CLIMATE TECHNOLOGIES TL B | | | | | | | | | | | | | | | | | | | |
| ..26872N-AC-3 | 05/31/30 | 09/30/2026 | Redemption 100.0000 | | 786 | 786 | 783 | 781 | | 5 | | 5 | | 786 | | | | 56 | 05/31/2030 | 3.C FE |
| ..26926@-AD-6 | EVDR Purchaser LLC TL 10/24/31 | 09/30/2026 | Redemption 100.0000 | | 27,649 | 27,649 | 27,471 | 27,474 | | 175 | | 175 | | 27,649 | | | | 1,582 | 10/24/2031 | 3.B PL |
| ..27880@-AB-2 | ECKHART BIDCO LLC MML 01/10/29 | 07/01/2026 | Redemption 100.0000 | | 7,109 | 7,109 | 7,038 | 7,073 | | 37 | | 37 | | 7,109 | | | | 333 | 01/10/2029 | 3.B PL |
| ..27880@-AC-0 | ECKHART BIDCO LLC DDTL 01/10/29 | 07/01/2026 | Redemption 100.0000 | | 2,734 | 2,734 | 2,707 | 2,719 | | 16 | | 16 | | 2,734 | | | | 128 | 01/10/2029 | 3.B PL |
| | ECKHART BIDCO LLC INCREMENTAL MML | | | | | | | | | | | | | | | | | | | |
| ..27880@-AD-8 | 01/11/28 | 07/01/2026 | Redemption 100.0000 | | 27,674 | 27,674 | 27,328 | 27,523 | | 152 | | 152 | | 27,674 | | | | 1,297 | 01/11/2028 | 3.B PL |
| | ELLUCIAN HOLDINGS INC TERM LOAN B1 | | | | | | | | | | | | | | | | | | | |
| ..28917X-AB-6 | 10/09/29 | 07/01/2026 | Redemption 100.0000 | | 3,778 | 3,778 | 3,693 | | | 85 | | 85 | | 3,778 | | | | 32 | 10/09/2029 | 4.C FE |
| ..28917X-AE-0 | ELLUCIAN HOLDINGS INC TL 11/22/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 444,241 | 435,000 | 445,875 | 444,883 | | (642) | | (642) | | 444,241 | | | | 20,840 | 11/22/2032 | 5.B FE |
| | ENV AUTOMATION ACQUISITION, LL DDTL | | | | | | | | | | | | | | | | | | | |
| ..29402U-AB-2 | 12/08/31 | 09/30/2026 | Redemption 100.0000 | | 1,180 | 1,180 | 1,174 | | | 6 | | 6 | | 1,180 | | | | 49 | 12/08/2031 | 3.B PL |
| | ENV AUTOMATION ACQUISITION, LL INITIAL TERM | | | | | | | | | | | | | | | | | | | |
| ..29402U-AD-8 | LOAN 12/08/31 | 09/30/2026 | Redemption 100.0000 | | 23,840 | 23,840 | 23,721 | 23,721 | | 119 | | 119 | | 23,840 | | | | 1,474 | 12/08/2031 | 3.B PL |
| | ENVIRON ENERGY HOLDINGS DDTL | | | | | | | | | | | | | | | | | | | |
| ..29408F-AB-9 | 10/01/31 | 09/30/2026 | Redemption 100.0000 | | 5,697 | 5,697 | 5,655 | | | 43 | | 43 | | 5,697 | | | | 188 | 10/01/2031 | 3.B Z |
| | ENVIRON ENERGY HOLDINGS TL 10/01/31 | | | | | | | | | | | | | | | | | | | |
| ..29408F-AD-5 | | 09/30/2026 | Redemption 100.0000 | | 17,112 | 17,112 | 16,984 | 16,988 | | 124 | | 124 | | 17,112 | | | | 2,073 | 10/01/2031 | 3.B Z |
| ..30260U-AP-0 | FCG ACQUISITIONS INC TL 03/04/33 | 09/30/2026 | Redemption 100.0000 | | 125 | 125 | 125 | | | | | | | 125 | | | | | 03/04/2033 | 4.C FE |
| | FERTITTA ENTERTAINMENT LLC/NV TL | | | | | | | | | | | | | | | | | | | |
| ..31556P-AB-3 | 01/29/29 | 09/30/2026 | Redemption 100.0000 | | 3,896 | 3,896 | 3,854 | | | 42 | | 42 | | 3,896 | | | | 108 | 01/29/2029 | 4.B FE |
| ..31732F-AX-4 | FILTRATION GROUP CORP TL 10/23/28 | 08/13/2026 | Redemption 100.0000 | | 1,605,176 | 1,605,176 | 1,613,779 | 1,613,419 | | (8,243) | | (8,243) | | 1,605,176 | | | | 62,864 | 10/23/2028 | 4.C FE |
| | FINCO I LLC 2025 Replacement Term Loans | | | | | | | | | | | | | | | | | | | |
| ..31774B-AH-7 | 06/27/29 | 09/30/2026 | Redemption 100.0000 | | 1,961 | 1,961 | 1,962 | 1,962 | | (1) | | (1) | | 1,961 | | | | 115 | 06/27/2029 | 3.B FE |
| | CORPAY TECH OPERATING CO LLC B-6 TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..33903R-BA-6 | 11/05/32 | 09/30/2026 | Redemption 100.0000 | | 8,324 | 8,324 | 8,330 | | | (6) | | (6) | | 8,324 | | | | 165 | 11/05/2032 | 3.A FE |
| ..34484K-AE-9 | FOODSCIENCE, LLC DDTL 11/14/31 | 07/06/2026 | Redemption 100.0000 | | 3,078 | 3,078 | 3,047 | 3,049 | | 28 | | 28 | | 3,078 | | | | 196 | 11/14/2031 | 3.B Z |
| ..34484K-AE-9 | FOODSCIENCE, LLC DDTL 11/14/31 | 09/30/2026 | Redemption 100.0000 | | 3,667 | 3,667 | 3,630 | 3,632 | | 35 | | 35 | | 3,667 | | | | 238 | 11/14/2031 | 3.B PL |
| ..34484K-AG-4 | FOODSCIENCE, LLC TL 11/14/31 | 07/01/2026 | Redemption 100.0000 | | 9,822 | 9,822 | 9,724 | 9,735 | | 87 | | 87 | | 9,822 | | | | 83,518 | 11/14/2031 | 3.B Z |
| | FORCE ELECTRICAL BUYERCO, LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..34519U-AB-2 | 10/21/32 | 09/30/2026 | Redemption 100.0000 | | 1,175 | 1,175 | 1,169 | 367 | | 6 | | 6 | | 1,175 | | | | 56 | 10/21/2032 | 3.A PL |
| | FORCE ELECTRICAL BUYERCO, LLC TL | | | | | | | | | | | | | | | | | | | |
| ..34519U-AD-8 | 10/21/32 | 09/30/2026 | Redemption 100.0000 | | 10,134 | 10,134 | 10,083 | 10,084 | | 50 | | 50 | | 10,134 | | | | 633 | 10/21/2032 | 3.A PL |
| | FORTUNE INTERNATIONAL LLC MML | | | | | | | | | | | | | | | | | | | |
| ..34965#-AB-4 | 07/17/27 | 09/30/2026 | Redemption 100.0000 | | 10,000 | 10,000 | 9,906 | 9,990 | | 10 | | 10 | | 10,000 | | | | 748 | 07/17/2027 | 3.A PL |
| | FORTUNE INTERNATIONAL LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..34965#-AC-2 | 07/17/27 | 09/30/2026 | Redemption 100.0000 | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 556 | 07/17/2027 | 3.A PL |
| | FORTUNE INTERNATIONAL LLC TRANCHE 3 DDTL | | | | | | | | | | | | | | | | | | | |
| ..34965#-AE-8 | 07/17/27 | 09/30/2026 | Redemption 100.0000 | | 20,423 | 20,423 | 20,218 | 20,404 | | 19 | | 19 | | 20,423 | | | | 1,134 | 07/17/2027 | 3.A PL |
| | SKOPIMA CONSILIO PARENT LLC TL | | | | | | | | | | | | | | | | | | | |
| ..36171N-AG-1 | 05/17/28 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 210,221 | 248,466 | 205,465 | 88,233 | | 4,843 | | 4,843 | | 210,221 | | | | 6,129 | 05/17/2028 | 4.C FE |
| ..36175K-AB-4 | GHR HEALTHCARE LLC DDTL 12/09/27 | 09/30/2026 | Redemption 100.0000 | | 3,842 | 3,842 | 3,805 | 3,825 | | 17 | | 17 | | 3,842 | | | | 266 | 12/09/2027 | 3.A PL |
| ..36175K-AD-0 | GHR HEALTHCARE LLC MML 12/09/27 | 09/30/2026 | Redemption 100.0000 | | 12,325 | 12,325 | 12,201 | 12,277 | | 48 | | 48 | | 12,325 | | | | 1,705 | 12/09/2027 | 3.A PL |
| | GHR HEALTHCARE LLC 2ND AMND TL | | | | | | | | | | | | | | | | | | | |
| ..36175K-AE-8 | 12/09/27 | 09/30/2026 | Redemption 100.0000 | | 6,219 | 6,219 | 6,095 | 6,165 | | 54 | | 54 | | 6,219 | | | | 430 | 12/09/2027 | 3.A Z |
| | GHR Healthcare LLC 3RD AMND TL | | | | | | | | | | | | | | | | | | | |
| ..36175K-AG-3 | 12/09/27 | 09/30/2026 | Redemption 100.0000 | | 13,405 | 13,405 | 13,271 | 13,327 | | 78 | | 78 | | 13,405 | | | | 927 | 12/09/2027 | 3.A Z |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | GABRIEL PARTNERS LLC INCREMENTAL MML | | | | | | | | | | | | | | | | | | | |
| ..36258#-AE-9 | 05/15/27 | . 07/01/2026 . | Redemption 100.0000 | | 4,197 | 4,197 | 4,157 | 4,189 | | 7 | | 7 | | 4,197 | | | | 277 | . 05/15/2027 . | 3.B FE |
| | GABRIEL PARTNERS LLC/OH 6TH AMND TL | | | | | | | | | | | | | | | | | | | |
| ..36258#-AG-4 | 05/15/27 | . 07/01/2026 . | Redemption 100.0000 | | 1,102 | 1,102 | 1,092 | 1,098 | | 4 | | 4 | | 1,102 | | | | 73 | . 05/15/2027 . | 3.B PL |
| ..36274G-AB-3 | GNX HBS PARENT, LLC DDTL 10/01/31 | . 09/30/2026 . | Redemption 100.0000 | | 6,399 | 6,399 | 6,367 | | | 32 | | 32 | | 6,399 | | | | 266 | . 10/01/2031 . | 3.A Z |
| | Gates Industrial Corp plc TL | | | | | | | | | | | | | | | | | | | |
| ..36740U-AY-8 | 05/23/31 | . 09/30/2026 . | Redemption 100.0000 | | 14,375 | 14,375 | 14,393 | 14,390 | | (15) | | (15) | | 14,375 | | | | 846 | . 05/23/2031 . | 3.B FE |
| ..38216K-AD-7 | GOOD2GROW LLC MML 12/01/27 | . 09/11/2026 . | Redemption 100.0000 | | 1,749,810 | 1,749,810 | 1,723,563 | 1,735,998 | | 13,812 | | 13,812 | | 1,749,810 | | | | 130,730 | . 12/01/2027 . | 3.B PL |
| ..38216K-AE-5 | GOOD2GROW LLC 2024 TL 04/15/30 | . 07/01/2026 . | Redemption 100.0000 | | 17,093 | 17,093 | 16,922 | 16,960 | | 133 | | 133 | | 17,093 | | | | 1,128 | . 04/15/2030 . | 4.A PL |
| ..38216K-AF-2 | GOOD2GROW LLC 4TH AMND TL 12/01/27 | . 09/30/2026 . | Redemption 100.0000 | | 10,489 | 10,489 | 10,436 | 10,438 | | 51 | | 51 | | 10,489 | | | | 678 | . 12/01/2027 . | 4.B PL |
| ..38821U-AD-2 | Grant Thornton TL B Synd 06/02/31 | . 07/31/2026 . | DEUTSCHE BANK SECURITIES INC | | 234,490 | 248,744 | 248,744 | | | | | | | 248,744 | | (14,254) | (14,254) | 8,652 | . 06/02/2031 . | 4.B FE |
| ..42226X-AC-1 | HEALTHSPAN BUYER LLC TL 10/16/30 | . 09/30/2026 . | Redemption 100.0000 | | 16,318 | 16,318 | 16,154 | 16,195 | | 122 | | 122 | | 16,318 | | | | 701 | . 10/16/2030 . | 3.A PL |
| | HEALTHSPAN BUYER LLC INCREMENTAL TL | | | | | | | | | | | | | | | | | | | |
| ..42226X-AD-9 | 10/16/30 | . 09/30/2026 . | Redemption 100.0000 | | 10,321 | 10,321 | 10,270 | 10,278 | | 43 | | 43 | | 10,321 | | | | 87,522 | . 10/16/2030 . | 3.A Z |
| | HEALTHSPAN BUYER LLC INC DDTL | | | | | | | | | | | | | | | | | | | |
| ..42226X-AE-7 | 07/01/32 | . 09/30/2026 . | Redemption 100.0000 | | 11,577 | 11,577 | 11,519 | 11,519 | | 57 | | 57 | | 11,577 | | | | 99,155 | . 07/01/2032 . | 3.A Z |
| | HEARTLAND PAVING PARTNERS, LLC DDTL A | | | | | | | | | | | | | | | | | | | |
| ..42237G-AB-7 | 08/09/30 | . 07/01/2026 . | Redemption 100.0000 | | 1,009 | 1,009 | 999 | 997 | | 12 | | 12 | | 1,009 | | | | 45 | . 08/09/2030 . | 3.A PL |
| | HEARTLAND PAVING PARTNERS, LLC TL | | | | | | | | | | | | | | | | | | | |
| ..42237G-AD-3 | 08/09/30 | . 07/01/2026 . | Redemption 100.0000 | | 1,698 | 1,698 | 1,681 | 1,684 | | 14 | | 14 | | 1,698 | | | | 14,785 | . 08/09/2030 . | 3.A PL |
| | HEARTLAND PAVING PARTNERS, LLC DDTL B | | | | | | | | | | | | | | | | | | | |
| ..42237G-AE-1 | 08/09/30 | . 09/30/2026 . | Redemption 100.0000 | | 1,132 | 1,132 | 1,124 | 1,125 | | 7 | | 7 | | 1,132 | | | | 9,946 | . 08/09/2030 . | 3.A PL |
| ..43371#-AA-5 | HLSG MERGER SUB, INC DDTL 02/02/33 | . 07/01/2026 . | Redemption 100.0000 | | 2,822 | 2,822 | 2,808 | | | 14 | | 14 | | 2,822 | | | | 41 | . 02/02/2033 . | 3.A Z |
| ..43371#-AA-5 | HLSG MERGER SUB, INC DDTL 02/02/33 | . 09/30/2026 . | Redemption 100.0000 | | 2,822 | 2,822 | 2,808 | | | 14 | | 14 | | 2,822 | | | | 82 | . 02/02/2033 . | 3.A PL |
| ..43371#-AC-1 | HLSG MERGER SUB, INC TL 02/02/33 | . 09/30/2026 . | Redemption 100.0000 | | 9,313 | 9,313 | 9,266 | | | 47 | | 47 | | 9,313 | | | | 463 | . 02/02/2033 . | 3.A PL |
| ..43644A-BL-2 | HOPPER MERGER SUB INC TL 01/14/33 | . 08/07/2026 . | CITIGROUP GLOBAL MKT INC | | 2,034,450 | 2,055,000 | 2,045,175 | | | 266 | | 266 | | 2,045,441 | | (10,991) | (10,991) | 37,119 | . 01/14/2033 . | 4.A FE |
| | INS INTERMEDIATE II LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..44989P-AB-3 | 01/20/29 | . 09/30/2026 . | Redemption 100.0000 | | 2,464 | 2,464 | 2,464 | 2,464 | | | | | | 2,464 | | | | 177 | . 01/20/2029 . | 3.C Z |
| | INS INTERMEDIATE II LLC TL 01/20/29 | | | | | | | | | | | | | | | | | | | |
| ..44989P-AD-9 | | . 09/30/2026 . | Redemption 100.0000 | | 9,946 | 9,946 | 9,747 | 9,827 | | 119 | | 119 | | 9,946 | | | | 714 | . 01/20/2029 . | 3.C Z |
| ..45019J-AB-8 | ISG ENTERPRICES LLC DDTL 12/07/28 | . 09/30/2026 . | Redemption 100.0000 | | 4,261 | 4,261 | 4,258 | 4,259 | | 2 | | 2 | | 4,261 | | | | 612 | . 12/07/2028 . | 3.B PL |
| ..45019J-AD-4 | ISG ENTERPRICES LLC MML 12/07/28 | . 09/30/2026 . | Redemption 100.0000 | | 8,239 | 8,239 | 8,074 | 8,145 | | 93 | | 93 | | 8,239 | | | | 1,184 | . 12/07/2028 . | 3.B PL |
| ..45054@-AA-6 | ITI INTERMODAL INC MML 12/21/27 | . 09/30/2026 . | Redemption 100.0000 | | 40,733 | 40,733 | 40,325 | 40,571 | | 162 | | 162 | | 40,733 | | | | 2,592 | . 12/21/2027 . | 3.A PL |
| ..45054@-AB-4 | ITI INTERMODAL INC DDTL 12/21/27 | . 09/30/2026 . | Redemption 100.0000 | | 2,909 | 2,909 | 2,880 | 2,896 | | 14 | | 14 | | 2,909 | | | | 223 | . 12/21/2027 . | 3.A PL |
| | ITT HOLDINGS LLC REFI TERM LOAN B 2026 | | | | | | | | | | | | | | | | | | | |
| ..45070B-AL-9 | 10/11/30 | . 09/30/2026 . | Redemption 100.0000 | | 5,527 | 5,527 | 5,444 | | | 83 | | 83 | | 5,527 | | | | 217 | . 10/11/2030 . | 3.C FE |
| ..45114N-AB-3 | ICEBOX HOLDCO III INC TL 12/22/31 | . 09/30/2026 . | Redemption 100.0000 | | 911 | 911 | 911 | | | | | | | 911 | | | | 23 | . 12/22/2031 . | 4.C FE |
| | ICEBOX HOLDCO III INC TERM LOAN B | | | | | | | | | | | | | | | | | | | |
| ..45114N-AF-4 | 12/22/32 | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 708,703 | 700,000 | 709,615 | 709,309 | | (606) | | (606) | | 708,703 | | | | 42,817 | . 12/22/2032 . | 5.B FE |
| | ICE USA INFRASTRUCTURE LLC ICE TL | | | | | | | | | | | | | | | | | | | |
| ..45114Y-AB-9 | 03/15/30 | . 09/30/2026 . | Redemption 100.0000 | | 10,945 | 10,945 | 10,836 | 10,862 | | 83 | | 83 | | 10,945 | | | | 1,214 | . 03/15/2030 . | 2.C PL |
| | ICE USA INFRASTRUCTURE LLC INCR TL | | | | | | | | | | | | | | | | | | | |
| ..45114Y-AD-5 | 03/15/30 | . 09/30/2026 . | Redemption 100.0000 | | 3,042 | 3,042 | 3,011 | 3,017 | | 25 | | 25 | | 3,042 | | | | 169 | . 03/15/2030 . | 2.C PL |
| | ICE USA INFRASTRUCTURE INC 3RD AMND INCR TL | | | | | | | | | | | | | | | | | | | |
| ..45114Y-AE-3 | 03/15/30 | . 09/30/2026 . | Redemption 100.0000 | | 3,137 | 3,137 | 3,117 | | | 20 | | 20 | | 3,137 | | | | 129 | . 03/15/2030 . | 2.C Z |
| | IHEARTCOMMUNICATIONS INC TL 05/01/29 | | | | | | | | | | | | | | | | | | | |
| ..45174U-AJ-7 | | . 08/03/2026 . | ARISTOTLE PACIFIC CAPITAL | | 196,636 | 199,494 | 196,501 | | | 135 | | 135 | | 196,636 | | | | 2,797 | . 05/01/2029 . | 5.A FE |
| | IMPACT PARENT CORPORATION MML | | | | | | | | | | | | | | | | | | | |
| ..45256T-AB-8 | 03/23/29 | . 09/30/2026 . | Redemption 100.0000 | | 13,072 | 13,072 | 12,811 | 12,906 | | 166 | | 166 | | 13,072 | | | | 116,925 | . 03/23/2029 . | 3.A PL |
| | IMPACT PARENT CORPORATION DDTL | | | | | | | | | | | | | | | | | | | |
| ..45256T-AC-6 | 03/23/29 | . 09/30/2026 . | Redemption 100.0000 | | 6,075 | 6,075 | 5,983 | 6,015 | | 59 | | 59 | | 6,075 | | | | 54,628 | . 03/23/2029 . | 3.A PL |
| | IMPACT PARENT CORPORATION 2ND AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..45256T-AE-2 | 03/23/29 | . 09/30/2026 . | Redemption 100.0000 | | 10,451 | 10,451 | 10,242 | 10,294 | | 157 | | 157 | | 10,451 | | | | 94,732 | . 03/23/2029 . | 3.A PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..45256T-AJ-1 | IMPACT PARENT CORPORATION 4TH AMND DDTL 03/23/29 | 09/30/2026 | Redemption 100.0000 | | 5,800 | 5,800 | 5,713 | 5,732 | | 68 | | 68 | | 5,800 | | | | 52,677 | 03/23/2029 | 3.A PL |
| ..45719@-AG-0 | INHANCE TECHNOLOGIES LLC REVOLVER TERM LOAN 06/30/29 | 07/01/2026 | Redemption 100.0000 | | 38,826 | 38,826 | 38,826 | 38,826 | | | | | | 38,826 | | | | 711 | 06/30/2029 | 4.A Z |
| ..46585#-AE-2 | IVEX & INDUSPAC HOLDCO MML 12/17/27 | 08/31/2026 | Redemption 100.0000 | | 6,703 | 6,703 | 6,603 | 6,654 | | 50 | | 50 | | 6,703 | | | | 478 | 12/17/2027 | 3.B PL |
| ..46585#-AF-9 | IVEX & INDUSPAC HOLDCO MML 12/17/27 | 08/31/2026 | Redemption 100.0000 | | 10,482 | 10,482 | 10,325 | 10,399 | | 83 | | 83 | | 10,482 | | | | 488 | 12/17/2027 | 3.B PL |
| ..46585#-AG-7 | IVEX & INDUSPAC HOLDCO 7TH AMND MML 12/17/27 | 08/31/2026 | Redemption 100.0000 | | 5,468 | 5,468 | 5,413 | 5,435 | | 33 | | 33 | | 5,468 | | | | 390 | 12/17/2027 | 3.B PL |
| ..46585#-AJ-1 | IVEX & INDUSPAC HOLDCO 8TH AMND MML 12/17/27 | 08/31/2026 | Redemption 100.0000 | | 24,063 | 24,063 | 24,007 | 24,024 | | 38 | | 38 | | 24,063 | | | | 1,716 | 12/17/2027 | 3.B PL |
| ..46620S-AB-7 | JKC PARENT, INC DDTL 02/13/32 | 09/30/2026 | Redemption 100.0000 | | 3,484 | 3,484 | 3,449 | 3,451 | | 33 | | 33 | | 3,484 | | | | 220 | 02/13/2032 | 3.A PL |
| ..47578*-AD-5 | JEG'S AUTOMOTIVE INC A-1 TL 12/31/29 | 07/01/2026 | Redemption 100.0000 | | 8,119 | 8,119 | 8,077 | 8,087 | | 32 | | 32 | | 8,119 | | | | (171) | 12/31/2029 | 3.C FE |
| ..47718F-AB-6 | JETSON INTERMEDIATE LLC JETSON TL B 04/09/30 | 09/30/2026 | Redemption 100.0000 | | 12,120 | 12,120 | 11,999 | 12,027 | | 93 | | 93 | | 12,120 | | | | 111,617 | 04/09/2030 | 3.B PL |
| ..47783Y-AQ-2 | JOHN BEAN TECHNOLOGIES CORP 1ST AMND TL 08/20/32 | 07/10/2026 | WELLS FARGO BANK N.A. | | (198,178) | (197,315) | (196,853) | (196,487) | | (420) | | (420) | | (196,907) | | (1,271) | (1,271) | 37,761 | 08/20/2032 | 3.B FE |
| ..47783Y-AQ-2 | JOHN BEAN TECHNOLOGIES CORP 1ST AMND TL 08/20/32 | 07/01/2026 | Redemption 100.0000 | | 197,315 | 197,315 | 196,853 | 196,487 | | 827 | | 827 | | 197,315 | | | | 5,251 | 08/20/2032 | 3.B FE |
| ..48256X-AB-3 | KL HILLTOP ACQUISITION, LLC DDTL 03/10/32 | 09/30/2026 | Redemption 100.0000 | | 1,522 | 1,522 | 1,507 | 1,507 | | 15 | | 15 | | 1,522 | | | | 96 | 03/10/2032 | 3.A Z |
| ..48256X-AD-9 | KL HILLTOP ACQUISITION, LLC TL 03/10/32 | 09/30/2026 | Redemption 100.0000 | | 7,885 | 7,885 | 7,806 | 7,812 | | 72 | | 72 | | 7,885 | | | | 339 | 03/10/2032 | 3.A Z |
| ..48279*-AA-1 | KL BRONCO ACQUISITION, INC MML 06/30/28 | 09/30/2026 | Redemption 100.0000 | | 19,973 | 19,973 | 19,773 | 19,874 | | 99 | | 99 | | 19,973 | | | | 1,350 | 06/30/2028 | 4.B PL |
| ..48279*-AB-9 | KL BRONCO ACQUISITION, INC DDTL 06/30/28 | 07/01/2026 | Redemption 100.0000 | | 4,418 | 4,418 | 4,382 | 4,391 | | 27 | | 27 | | 4,418 | | | | 296 | 06/30/2028 | 4.B PL |
| ..48571C-AD-3 | KARMAN HOLDINGS INC TL 04/01/32 | 08/03/2026 | Conversion | | 99,261 | 99,500 | 99,251 | | | 9 | | 9 | | 99,261 | | | | 1,982 | 04/01/2032 | 4.A FE |
| ..48571C-AE-1 | KARMAN HOLDINGS INC TL 04/01/32 | 09/30/2026 | Redemption 100.0000 | | 249 | 249 | 248 | | | 1 | | 1 | | 249 | | | | | 04/01/2032 | 4.A FE |
| ..48855H-AB-3 | KENCO PPC BUYER DDTL 11/15/29 | 07/01/2026 | Redemption 100.0000 | | 6,058 | 6,058 | 6,049 | 6,020 | | 38 | | 38 | | 6,058 | | | | 371 | 11/15/2029 | 2.C Z |
| ..48855H-AB-3 | KENCO PPC BUYER DDTL 11/15/29 | 09/30/2026 | Redemption 100.0000 | | 6,058 | 6,058 | 6,049 | 6,020 | | 38 | | 38 | | 6,058 | | | | 424 | 11/15/2029 | 2.C PL |
| ..48855H-AC-1 | KENCO PPC BUYER MML 11/15/29 | 07/01/2026 | Redemption 100.0000 | | 37,595 | 37,595 | 37,220 | 37,351 | | 244 | | 244 | | 37,595 | | | | 2,325 | 11/15/2029 | 2.C Z |
| ..48889E-AB-0 | KENG ACQUISTION INC TL 08/01/29 | 09/30/2026 | Redemption 100.0000 | | 14,808 | 14,808 | 14,586 | 14,661 | | 147 | | 147 | | 14,808 | | | | 1,847 | 08/01/2029 | 3.B PL |
| ..48889E-AC-8 | KENG ACQUISTION INC DDTL 08/01/29 | 07/01/2026 | Redemption 100.0000 | | 14,270 | 14,270 | 14,105 | 14,127 | | 142 | | 142 | | 14,270 | | | | 891 | 08/01/2029 | 3.B PL |
| ..48889E-AE-4 | KENG ACQUISTION INC 6TH AMND DDTL 08/01/29 | 09/30/2026 | Redemption 100.0000 | | 1,227 | 1,227 | 1,215 | 1,215 | | 12 | | 12 | | 1,227 | | | | 19,470 | 08/01/2029 | 3.B PL |
| ..50221U-AE-1 | LSF12 CROWN US COMM BIDCO LLC TL 12/02/31 | 07/10/2026 | Redemption 100.0000 | | 64,716 | 64,716 | 64,794 | | | (78) | | (78) | | 64,716 | | | | 2,047 | 12/02/2031 | 4.C FE |
| ..50221U-AE-1 | LSF12 CROWN US COMM BIDCO LLC TL 12/02/31 | 07/28/2026 | Conversion | | 1,184,963 | 1,183,654 | 1,185,075 | | | (112) | | (112) | | 1,184,963 | | | | 48,593 | 12/02/2031 | 4.C FE |
| ..50221U-AF-8 | LSF12 CROWN US COMM BIDCO LLC 2026 REFINANCING TERM LOAN 12/02/31 | 09/30/2026 | Redemption 100.0000 | | 2,959 | 2,959 | 2,962 | | | (3) | | (3) | | 2,959 | | | | 46 | 12/02/2031 | 4.C FE |
| ..51322K-AC-3 | LAMARK DEBT MERGER SUB LLC DDTL 10/14/27 | 09/30/2026 | Redemption 100.0000 | | 3,466 | 3,466 | 3,431 | 3,451 | | 15 | | 15 | | 3,466 | | | | 29,727 | 10/14/2027 | 3.A PL |
| ..51322K-AD-1 | LAMARK DEBT MERGER SUB LLC MML 10/14/27 | 09/30/2026 | Redemption 100.0000 | | 16,175 | 16,175 | 16,013 | 16,118 | | 57 | | 57 | | 16,175 | | | | 137,304 | 10/14/2027 | 3.A PL |
| ..51327R-AB-5 | LAMBDA COMPUTE II LLC TL 12/31/30 | 08/12/2026 | MORGAN STANLEY BANK NA | | 349,563 | 350,000 | 348,250 | | | 3 | | 3 | | 348,253 | | 1,309 | 1,309 | 65 | 12/31/2030 | 2.B FE |
| ..52473U-AJ-1 | LEGACY SERVICE PARTNERS LLC MML 11/10/31 | 09/30/2026 | Redemption 100.0000 | | 24,391 | 24,391 | 24,124 | 24,133 | | 258 | | 258 | | 24,391 | | | | 203,804 | 11/10/2031 | 3.A Z |
| ..53031#-AA-6 | LIBERTY BUYER INC MML 06/15/28 | 09/30/2026 | Redemption 100.0000 | | 6,232 | 6,232 | 6,170 | 6,202 | | 30 | | 30 | | 6,232 | | | | 450 | 06/15/2028 | 3.B PL |
| ..53031#-AB-4 | LIBERTY BUYER INC DDTL 06/15/28 | 09/30/2026 | Redemption 100.0000 | | 467 | 467 | 463 | 465 | | 2 | | 2 | | 467 | | | | 38 | 06/15/2028 | 3.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 54007R-AK-6 | LOCKTON INC TL 04/23/33 | 09/21/2026 | J P MORGAN SECURITIES INC | | 2,650,000 | 2,650,000 | 2,661,750 | | | (640) | | (640) | | 2,661,110 | | (11,110) | (11,110) | 32,502 | 04/23/2033 | 3.C FE |
| | LONG TERM CARE GROUP INC MML | | | | | | | | | | | | | | | | | | | |
| 542888-AB-4 | 09/08/27 | 09/30/2026 | Redemption 100.0000 | | 13,277 | 13,277 | 12,732 | 12,979 | | 298 | | 298 | | 13,277 | | | | 2,014 | 09/08/2027 | 3.C PL |
| | MC GROUP VENTURES CORPORATION MML | | | | | | | | | | | | | | | | | | | |
| 55284B-AB-2 | 06/30/27 | 09/30/2026 | Redemption 100.0000 | | 15,385 | 15,385 | 15,231 | 15,337 | | 47 | | 47 | | 15,385 | | | | 2,168 | 06/30/2027 | 3.B PL |
| | MC GROUP VENTURES CORPORATION DDTL | | | | | | | | | | | | | | | | | | | |
| 55284B-AC-0 | 06/30/27 | 09/30/2026 | Redemption 100.0000 | | 9,534 | 9,534 | 9,486 | 9,493 | | 41 | | 41 | | 9,534 | | | | 689 | 06/30/2027 | 3.B PL |
| | MC Group Ventures Corporation 4th AMND DDTL | | | | | | | | | | | | | | | | | | | |
| 55284B-AE-6 | 06/30/27 | 09/30/2026 | Redemption 100.0000 | | 1,651 | 1,651 | 1,635 | | | 17 | | 17 | | 1,651 | | | | 61 | 06/30/2027 | 3.B PL |
| | MC Group Ventures Corporation 4th AMND MML | | | | | | | | | | | | | | | | | | | |
| 55284B-AF-3 | 06/30/27 | 09/30/2026 | Redemption 100.0000 | | 13,210 | 13,210 | 13,078 | 13,140 | | 70 | | 70 | | 13,210 | | | | 1,811 | 06/30/2027 | 3.B PL |
| | MBS HOLDINGS INC INITIAL MML | | | | | | | | | | | | | | | | | | | |
| 55292S-AF-6 | 04/16/27 | 09/30/2026 | Redemption 100.0000 | | 21,260 | 21,260 | 21,048 | 21,204 | | 56 | | 56 | | 21,260 | | | | 1,428 | 04/16/2027 | 4.A PL |
| | MBS HOLDINGS INC 2ND INCREMENTAL MML | | | | | | | | | | | | | | | | | | | |
| 55292S-AH-2 | 04/16/27 | 09/30/2026 | Redemption 100.0000 | | 2,800 | 2,800 | 2,751 | 2,779 | | 21 | | 21 | | 2,800 | | | | 8,800 | 04/16/2027 | 4.A PL |
| 55304P-AH-4 | MIC GLEN LLC TL 07/21/28 | 09/30/2026 | Redemption 100.0000 | | 2,500 | 2,500 | 2,516 | 2,508 | | (8) | | (8) | | 2,500 | | | | 132 | 07/21/2028 | 4.C FE |
| 55314N-BB-9 | MKS INSTRUMENTS INC TL 01/27/33 | 09/30/2026 | Redemption 100.0000 | | 120,088 | 120,088 | 120,088 | | | | | | | 120,088 | | | | 3,643 | 01/27/2033 | 3.A FE |
| | MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC | | | | | | | | | | | | | | | | | | | |
| 55327J-AB-4 | DDTL 01/08/30 | 09/30/2026 | Redemption 100.0000 | | 5,672 | 5,672 | 5,615 | 5,598 | | 74 | | 74 | | 5,672 | | | | 378 | 01/08/2030 | 4.B PL |
| | MPG PARENT HOLDINGS LLC MPG PARENT HLDGS LLC | | | | | | | | | | | | | | | | | | | |
| 55327J-AC-2 | TL 01/08/30 | 09/30/2026 | Redemption 100.0000 | | 23,256 | 23,256 | 23,023 | 23,086 | | 170 | | 170 | | 23,256 | | | | 1,550 | 01/08/2030 | 4.B PL |
| | MPG PARENT HOLDINGS LLC 1ST AMND DDTL | | | | | | | | | | | | | | | | | | | |
| 55327J-AE-8 | 01/08/30 | 09/30/2026 | Redemption 100.0000 | | 4,695 | 4,695 | 4,648 | 1,715 | | 46 | | 46 | | 4,695 | | | | 126 | 01/08/2030 | 4.B PL |
| 55426*-AA-8 | MGP HOLDINGS III CORP DES 03/01/30 | 09/30/2026 | Redemption 100.0000 | | 38,277 | 38,277 | 37,904 | 37,991 | | 286 | | 286 | | 38,277 | | | | 2,888 | 03/01/2030 | 3.B Z |
| | MGP HOLDINGS III CORP MGP HOLDINGS III CORP | | | | | | | | | | | | | | | | | | | |
| 55426*-AB-6 | DDTL 03/01/30 | 07/01/2026 | Redemption 100.0000 | | 6,337 | 6,337 | 6,278 | 2,993 | | 81 | | 81 | | 6,337 | | | | 404 | 03/01/2030 | 4.C PL |
| | MGP HOLDINGS III CORP 5TH AMND TL | | | | | | | | | | | | | | | | | | | |
| 55426*-AF-7 | 03/01/30 | 07/01/2026 | Redemption 100.0000 | | 1,435 | 1,435 | 1,424 | 1,424 | | 11 | | 11 | | 1,435 | | | | 89 | 03/01/2030 | 3.C Z |
| | M&S HOLDINGS BUYER, INC TERM LOAN | | | | | | | | | | | | | | | | | | | |
| 55442-AA-6 | 12/23/32 | 07/01/2026 | Redemption 100.0000 | | 7,764 | 7,764 | 7,725 | 7,725 | | 39 | | 39 | | 7,764 | | | | 344 | 12/23/2032 | 3.C PL |
| 57648Y-AB-9 | MATADOR US BUYER LLC DDTL 06/25/30 | 07/01/2026 | Redemption 100.0000 | | 9,798 | 9,798 | 9,700 | 9,689 | | 109 | | 109 | | 9,798 | | | | 30,018 | 06/25/2030 | 2.C PL |
| | MATADOR US BUYER LLC Term Loan | | | | | | | | | | | | | | | | | | | |
| 57648Y-AC-7 | 06/25/30 | 07/01/2026 | Redemption 100.0000 | | 37,233 | 37,233 | 36,860 | 36,935 | | 297 | | 297 | | 37,233 | | | | 113,453 | 06/25/2030 | 2.C PL |
| 58156J-AE-8 | McKesson Corporation TL 06/03/32 | 09/11/2026 | VARIOUS | | 274,571 | 275,000 | 273,625 | | | 27 | | 27 | | 273,652 | | 918 | 918 | 3,524 | 06/03/2032 | 3.B Z |
| 58503U-AK-9 | MEDLINE BORROWER LP TL 1L 05/30/33 | 09/30/2026 | Redemption 100.0000 | | 7,418 | 7,418 | 7,399 | | | 19 | | 19 | | 7,418 | | | | 133 | 05/30/2033 | 2.C FE |
| 590028-AA-0 | MERIT B2B LLC TERM LOAN A 12/31/27 | 09/30/2026 | Redemption 100.0000 | | 128,097 | 128,097 | 126,816 | 127,905 | | 192 | | 192 | | 128,097 | | | | 9,363 | 12/31/2027 | 3.A PL |
| 59010L-AH-0 | MERLIN BUYER INC TL 03/26/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 99,506 | 100,000 | 99,500 | | | 6 | | 6 | | 99,506 | | | | 2,202 | 03/26/2033 | 4.C Z |
| | METZ CULINARY MANAGEMENT INC TERM LOAN A | | | | | | | | | | | | | | | | | | | |
| 59273B-AD-6 | 12/23/27 | 07/01/2026 | Redemption 100.0000 | | 6,251 | 6,251 | 6,188 | 6,227 | | 24 | | 24 | | 6,251 | | | | 261 | 12/23/2027 | 3.A PL |
| | Metz Culinary Management, Inc. 6TH AMND INCR | | | | | | | | | | | | | | | | | | | |
| 59273B-AG-9 | TL 12/23/27 | 07/01/2026 | Redemption 100.0000 | | 4,927 | 4,927 | 4,877 | 4,897 | | 29 | | 29 | | 4,927 | | | | 205 | 12/23/2027 | 3.A PL |
| | MIDWEST EYE SERVICES LLC TERM LOAN | | | | | | | | | | | | | | | | | | | |
| 59832H-AC-6 | 08/20/27 | 09/30/2026 | Redemption 100.0000 | | 25,449 | 25,449 | 25,167 | 25,351 | | 98 | | 98 | | 25,449 | | | | 1,616 | 08/20/2027 | 3.B PL |
| | MIDWEST EYE SERVICES LLC DDTL | | | | | | | | | | | | | | | | | | | |
| 59832H-AD-4 | 08/20/27 | 09/30/2026 | Redemption 100.0000 | | 12,139 | 12,139 | 12,019 | 12,089 | | 49 | | 49 | | 12,139 | | | | 771 | 08/20/2027 | 3.B PL |
| | GAINWELL ACQUISITION CORP TL B | | | | | | | | | | | | | | | | | | | |
| 59909T-AC-8 | 10/01/27 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 735,104 | 744,095 | 731,073 | 731,073 | | 4,031 | | 4,031 | | 735,104 | | | | 33,668 | 10/01/2027 | 4.C FE |
| | MOBILE COMMUNICATIONS AMERICA DDTL 2023 | | | | | | | | | | | | | | | | | | | |
| 60725B-AB-9 | 10/16/29 | 09/30/2026 | Redemption 100.0000 | | 12,901 | 12,901 | 12,707 | 12,745 | | 155 | | 155 | | 12,901 | | | | 841 | 10/16/2029 | 3.A PL |
| | MOBILE COMMUNICATIONS AMERICA MML 2023 | | | | | | | | | | | | | | | | | | | |
| 60725B-AC-7 | 10/16/29 | 09/30/2026 | Redemption 100.0000 | | 28,348 | 28,348 | 27,923 | 28,053 | | 295 | | 295 | | 28,348 | | | | 3,658 | 10/16/2029 | 3.A PL |
| | MOBILE COMMUNICATIONS AMERICA 2ND AMND DDTL | | | | | | | | | | | | | | | | | | | |
| 60725B-AE-3 | 10/16/29 | 09/30/2026 | Redemption 100.0000 | | 545 | 545 | 537 | 255 | | 7 | | 7 | | 545 | | | | 33 | 10/16/2029 | 3.A PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | MOTION & CONTROL ENTERPRISES MML | | | | | | | | | | | | | | | | | | | |
| ..61980@-AC-8 | 06/01/28 | 09/30/2026 | Redemption 100.0000 | | 12,823 | 12,823 | 12,662 | 12,728 | | 95 | | 95 | | 12,823 | | | | 1,889 | 06/01/2028 | 3.B PL |
| | MOTION & CONTROL ENTERPRISES DDTL | | | | | | | | | | | | | | | | | | | |
| ..61980@-AD-6 | 06/01/28 | 09/30/2026 | Redemption 100.0000 | | 35,263 | 35,263 | 35,109 | 35,167 | | 95 | | 95 | | 35,263 | | | | 5,200 | 06/01/2028 | 3.B PL |
| | NS GROUP ACQUISITION COMPANY MML | | | | | | | | | | | | | | | | | | | |
| ..62890H-AC-9 | 11/06/26 | 09/30/2026 | Redemption 100.0000 | | 15,000 | 15,000 | 14,850 | 14,978 | | 22 | | 22 | | 15,000 | | | | 118,328 | 11/06/2026 | 3.A PL |
| ..62910X-AB-2 | SNOWBALL HOLDINGS LP MML 11/30/28 | 09/30/2026 | Redemption 100.0000 | | 12,428 | 12,428 | 12,304 | 12,365 | | 63 | | 63 | | 12,428 | | | | 1,798 | 11/30/2028 | 3.B PL |
| ..62910X-AC-0 | SNOWBALL HOLDINGS LP DDTL 11/30/28 | 09/30/2026 | Redemption 100.0000 | | 23,584 | 23,584 | 23,356 | 23,452 | | 132 | | 132 | | 23,584 | | | | 1,843 | 11/30/2028 | 3.B PL |
| ..62910X-AE-6 | NFM & J LP Term Loan 11/30/28 | 09/30/2026 | Redemption 100.0000 | | 16,958 | 16,958 | 16,788 | 16,868 | | 90 | | 90 | | 16,958 | | | | 1,228 | 11/30/2028 | 3.B Z |
| ..62910X-AF-3 | NFM & J LP DDTL 11/30/28 | 09/30/2026 | Redemption 100.0000 | | 943 | 943 | 934 | 937 | | 6 | | 6 | | 943 | | | | 78 | 11/30/2028 | 3.B Z |
| ..62937N-BF-3 | NRG ENERGY INC TL 04/15/33 | 09/30/2026 | Redemption 100.0000 | | 5,625 | 5,625 | 5,644 | | | (19) | | (19) | | 5,625 | | | | 119 | 04/15/2033 | 2.C FE |
| | NELLSON NUTRACEUTICAL, LLC CAD TL | | | | | | | | | | | | | | | | | | | |
| ..64029B-AJ-7 | 04/17/31 | 09/30/2026 | Redemption 100.0000 | | 15,000 | 15,000 | 14,850 | 14,863 | | 137 | | 137 | | 15,000 | | | | 721 | 04/17/2031 | 4.A Z |
| | NEW YOU BARIATRIC GRP LLC FIRST OUT DDTL | | | | | | | | | | | | | | | | | | | |
| ..65014E-AH-9 | 10/31/28 | 07/01/2026 | Redemption 100.0000 | | 642 | 642 | 636 | 636 | | 6 | | 6 | | 642 | | | | 44 | 10/31/2028 | 3.C Z |
| | NEXUS INTERMEDIATE III LLC 3RD AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..65344#-AC-8 | 11/22/30 | 07/01/2026 | Redemption 100.0000 | | 9,169 | 9,169 | 9,123 | 9,124 | | 45 | | 45 | | 9,169 | | | | 587 | 11/22/2030 | 3.A Z |
| | NEXUS INTERMEDIATE III LLC 2ND AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..65344#-AF-1 | 12/06/27 | 07/01/2026 | Redemption 100.0000 | | 18,578 | 18,578 | 18,392 | 18,451 | | 128 | | 128 | | 18,578 | | | | 1,194 | 12/06/2027 | 3.A PL |
| | NORTH HAVEN SPARTAN US HOLDCO MML | | | | | | | | | | | | | | | | | | | |
| ..65960C-AC-8 | 12/06/27 | 09/30/2026 | Redemption 100.0000 | | 9,828 | 9,828 | 9,729 | 9,819 | | 9 | | 9 | | 9,828 | | | | 705 | 12/06/2027 | 4.A PL |
| | NORTH HAVEN SPARTAN US HOLDCO DDTL | | | | | | | | | | | | | | | | | | | |
| ..65960C-AD-6 | 12/06/27 | 09/30/2026 | Redemption 100.0000 | | 848 | 848 | 848 | 848 | | | | | | 848 | | | | 61 | 12/06/2027 | 4.A Z |
| ..67022H-AB-1 | NTI BUYER LLC TL 06/12/33 | 07/08/2026 | JEFFERIES LLC | | | | | | | 1 | | 1 | | 1 | | (1) | (1) | 110 | 06/12/2033 | 4.B Z |
| | JARROW FORMULAS, INC 8TH AMND INCR TL | | | | | | | | | | | | | | | | | | | |
| ..67085S-AB-1 | 11/30/29 | 09/30/2026 | Redemption 100.0000 | | 37,906 | 37,906 | 37,527 | | | 379 | | 379 | | 37,906 | | | | 846 | 11/30/2029 | 3.B PL |
| | OAK-EAGLE ACQUIRECO INC TL B | | | | | | | | | | | | | | | | | | | |
| ..67123S-AB-5 | 03/24/33 | 07/31/2026 | J P MORGAN SECURITIES INC | | (8,867) | | | | | 34 | | 34 | | 34 | | (8,901) | (8,901) | | 03/24/2033 | 3.C Z |
| | ONLINE LABELS GROUP LLC MML 12/19/29 | | | | | | | | | | | | | | | | | | | |
| ..68300*-AA-2 | | 09/30/2026 | Redemption 100.0000 | | 12,237 | 12,237 | 12,115 | 12,149 | | 88 | | 88 | | 12,237 | | | | 387 | 12/19/2029 | 4.B PL |
| | ONLINE LABELS GROUP LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..68300*-AB-0 | 12/19/29 | 07/01/2026 | Redemption 100.0000 | | 371 | 371 | 371 | 371 | | | | | | 371 | | | | 16 | 12/19/2029 | 4.B PL |
| | Orion Group Fm Holdings Llc MML | | | | | | | | | | | | | | | | | | | |
| ..68635P-AB-0 | 06/30/29 | 08/12/2026 | Redemption 100.0000 | | 8,357,143 | 8,357,143 | 8,357,143 | 8,357,143 | | | | | | 8,357,143 | | | | 431,172 | 06/30/2029 | 3.C PL |
| | Orion Group Fm Holdings Llc DDTL | | | | | | | | | | | | | | | | | | | |
| ..68635P-AC-8 | 06/30/29 | 08/12/2026 | Redemption 100.0000 | | 6,329,250 | 6,329,250 | 6,234,311 | 6,254,401 | | 74,849 | | 74,849 | | 6,329,250 | | | | 393,650 | 06/30/2029 | 3.C PL |
| | Orion Group Fm Holdings Llc 1ST AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..68635P-AE-4 | 06/30/29 | 08/12/2026 | Redemption 100.0000 | | 575,569 | 575,569 | 569,813 | 147,543 | | 5,729 | | 5,729 | | 575,569 | | | | 30,560 | 06/30/2029 | 3.C PL |
| | Orion Group Fm Holdings Llc 1ST AMND INCR TL | | | | | | | | | | | | | | | | | | | |
| ..68635P-AF-1 | 06/30/29 | 08/12/2026 | Redemption 100.0000 | | 154,919 | 154,919 | 153,370 | 153,772 | | 1,147 | | 1,147 | | 154,919 | | | | 7,993 | 06/30/2029 | 3.C PL |
| ..69014G-AB-9 | OVATION HOLDINGS INC DDTL 02/03/29 | 07/01/2026 | Redemption 100.0000 | | 2,380 | 2,380 | 2,356 | 2,364 | | 16 | | 16 | | 2,380 | | | | 155 | 02/03/2029 | 3.A Z |
| ..69014G-AD-5 | OVATION HOLDINGS INC TL 02/03/29 | 07/01/2026 | Redemption 100.0000 | | 10,120 | 10,120 | 9,892 | 9,984 | | 136 | | 136 | | 10,120 | | | | 659 | 02/03/2029 | 3.A Z |
| | OVATION HOLDINGS INC 3RD AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..69014G-AE-3 | 12/02/31 | 09/30/2026 | Redemption 100.0000 | | 13,093 | 13,093 | 12,962 | 12,973 | | 121 | | 121 | | 13,093 | | | | 111,556 | 12/02/2031 | 3.A Z |
| | OVATION HOLDINGS INC 3RD AMND TL | | | | | | | | | | | | | | | | | | | |
| ..69014G-AF-0 | 12/02/31 | 09/30/2026 | Redemption 100.0000 | | 3,142 | 3,142 | 3,111 | 3,114 | | 28 | | 28 | | 3,142 | | | | 205 | 12/02/2031 | 3.A Z |
| | OWENS-ILLINOIS GROUP INC TL 09/27/32 | | | | | | | | | | | | | | | | | | | |
| ..69074L-AE-9 | | 09/30/2026 | Redemption 100.0000 | | 1,875 | 1,875 | 1,873 | 1,873 | | 2 | | 2 | | 1,875 | | | | 113 | 09/27/2032 | 5.B GI |
| | Palmetto Acquisitionco Inc. DDTL | | | | | | | | | | | | | | | | | | | |
| ..69705X-AB-6 | 09/18/29 | 09/30/2026 | Redemption 100.0000 | | 5,717 | 5,717 | 5,624 | 5,628 | | 89 | | 89 | | 5,717 | | | | 26,292 | 09/18/2029 | 3.B PL |
| | Palmetto Acquisitionco Inc. TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..69705X-AD-2 | 09/18/29 | 09/30/2026 | Redemption 100.0000 | | 20,395 | 20,395 | 20,039 | 20,145 | | 250 | | 250 | | 20,395 | | | | 191,952 | 09/18/2029 | 3.B PL |
| ..70345*-AA-5 | PATRIOT MMG BUYER INC MML 10/15/27 | 09/30/2026 | Redemption 100.0000 | | 20,980 | 20,980 | 20,771 | 20,871 | | 82 | | 82 | | 20,980 | | | | 1,207 | 10/15/2027 | 3.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | PERENNIAL SERVICES GROUP, LLC TERM LOAN | | | | | | | | | | | | | | | | | | | |
| ..71367A-AH-8 | 12/23/32 | 09/30/2026 | Redemption 100.0000 | | 19,352 | 19,352 | 19,255 | 19,255 | | 97 | | 97 | | 19,352 | | | | 808 | 12/23/2032 | 3.A PL |
| ..71677H-AN-5 | PETSMART LLC Term B Loan 08/09/32 | 09/09/2026 | J P MORGAN SECURITIES INC | | 1,335,889 | 1,325,107 | 1,311,588 | 900,798 | | 1,036 | | 1,036 | | 1,312,968 | | 22,921 | 22,921 | 68,643 | 08/09/2032 | 4.B FE |
| ..71677H-AN-5 | PETSMART LLC Term B Loan 08/09/32 | 07/31/2026 | Redemption 100.0000 | | 3,329 | 3,329 | 3,295 | 2,263 | | 33 | | 33 | | 3,329 | | | | 150 | 08/09/2032 | 4.B FE |
| | PINNACLE SUPPLY PARTNERS LLC MML | | | | | | | | | | | | | | | | | | | |
| ..72354A-AB-4 | 04/03/30 | 09/30/2026 | Redemption 100.0000 | | 14,656 | 14,656 | 14,363 | 14,445 | | 211 | | 211 | | 14,656 | | | | 2,239 | 04/03/2030 | 3.B PL |
| | PINNACLE SUPPLY PARTNERS LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..72354A-AC-2 | 04/03/30 | 09/30/2026 | Redemption 100.0000 | | 4,606 | 4,606 | 4,560 | 4,568 | | 38 | | 38 | | 4,606 | | | | 790 | 04/03/2030 | 3.B PL |
| ..72382U-AC-4 | PIONEER OPCO LLC TL 05/07/33 | 09/09/2026 | WELLS FARGO BANK N.A. | | 302,813 | 300,000 | 298,500 | | | 46 | | 46 | | 298,546 | | 4,266 | 4,266 | 4,399 | 05/07/2033 | 4.B Z |
| ..73108R-AB-4 | SOLERA HOLDINGS TL 06/04/28 | 07/01/2026 | GOLDMAN SACHS & CO | | 327,002 | 365,365 | 367,649 | 366,058 | | 418 | | 418 | | 366,476 | | 39,474 | 39,474 | 21,891 | 06/04/2028 | 5.A FE |
| ..74114M-AB-5 | PRESTIGE BRANDS INC TL 06/12/33 | 07/17/2026 | CITIGROUP GLOBAL MKT INC | | 12,516 | 12,500 | 12,469 | | | (1) | | (1) | | 12,468 | | 48 | 48 | 634 | 06/12/2033 | 2.C Z |
| | PROAMPAC PG BORROWER LLC TL 02/22/33 | | | | | | | | | | | | | | | | | | | |
| ..74274N-AM-5 | | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 495,859 | 493,719 | 495,985 | | | (126) | | (126) | | 495,859 | | | | 13,515 | 02/22/2033 | 4.C FE |
| ..74345H-AJ-0 | PROOFPOINT INC TERM LOAN 08/31/28 | 08/03/2026 | VARIOUS | | 3,031,906 | 3,104,560 | 3,004,555 | | | 13,784 | | 13,784 | | 3,018,339 | | 13,567 | 13,567 | 77,048 | 08/31/2028 | 4.B FE |
| ..74345H-AJ-0 | PROOFPOINT INC TERM LOAN 08/31/28 | 07/30/2026 | Conversion | | 490,719 | 501,218 | 489,627 | | | 1,091 | | 1,091 | | 490,719 | | | | 8,532 | 08/31/2028 | 4.B FE |
| ..74345H-AL-5 | PROOFPOINT INC TL 08/31/30 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 490,741 | 501,218 | 490,719 | | | 22 | | 22 | | 490,741 | | | | | 08/31/2030 | 4.B Z |
| ..74355E-AD-7 | PROSCI INC 3RD AMND TL 11/18/30 | 09/30/2026 | Redemption 100.0000 | | 26,333 | 26,333 | 26,202 | 26,204 | | 129 | | 129 | | 26,333 | | | | 1,692 | 11/18/2030 | 3.B PL |
| | STUBHUB HOLDCO SUB LLC TL B 03/15/30 | | | | | | | | | | | | | | | | | | | |
| ..74530D-AH-8 | | 08/03/2026 | VARIOUS | | 43,749 | 46,056 | 45,316 | 103,118 | | 935 | | 935 | | 46,427 | | 2,678 | 2,678 | 15,259 | 03/15/2030 | 4.C FE |
| | STUBHUB HOLDCO SUB LLC TL B 03/15/30 | | | | | | | | | | | | | | | | | | | |
| ..74530D-AH-8 | | 07/10/2026 | Redemption 100.0000 | | 72,351 | 72,351 | 70,427 | 12,823 | | 1,902 | | 1,902 | | 72,351 | | | | 984 | 03/15/2030 | 4.C FE |
| ..74643#-AA-2 | PURPLE COW BUYER LLC DDTL 11/05/30 | 07/01/2026 | Redemption 100.0000 | | 1,262 | 1,262 | 1,250 | | | 13 | | 13 | | 1,262 | | | | 28 | 11/05/2030 | 3.A PL |
| | PURPLE COW BUYER LLC INITIAL TL | | | | | | | | | | | | | | | | | | | |
| ..74643#-AB-0 | 11/05/30 | 09/30/2026 | Redemption 100.0000 | | 7,827 | 7,827 | 7,749 | 7,760 | | 67 | | 67 | | 7,827 | | | | 540 | 11/05/2030 | 3.A PL |
| ..74737S-AB-9 | QNITY ELECTRONICS INC TL 08/12/32 | 07/01/2026 | Conversion | | 495,903 | 497,500 | 495,786 | 495,776 | | 127 | | 127 | | 495,903 | | | | 21,194 | 08/12/2032 | 3.A FE |
| ..74737S-AD-5 | QNITY ELECTRONICS INC TL 11/01/32 | 09/30/2026 | Redemption 100.0000 | | 1,244 | 1,244 | 1,240 | | | 4 | | 4 | | 1,244 | | | | 17 | 11/01/2032 | 3.A FE |
| | QTS THUNDER MANAGING ISSUER LL QTS TL B 1L | | | | | | | | | | | | | | | | | | | |
| ..74746P-AD-0 | USD 07/15/33 | 08/26/2026 | J P MORGAN SECURITIES INC | | 2,358,906 | 2,375,000 | 2,350,938 | | | 103 | | 103 | | 2,351,040 | | 7,866 | 7,866 | | 07/15/2033 | 2.C Z |
| | QTS RICHMOND III CONSTRUCTION TL | | | | | | | | | | | | | | | | | | | |
| ..74750*-AA-5 | 05/30/28 | 07/24/2026 | Redemption 100.0000 | | 50,104,363 | 50,104,363 | 50,104,363 | 33,240,873 | | | | | | 50,104,363 | | | | 1,433,114 | 05/30/2028 | 1.F PL |
| | QUIKRETE HOLDINGS INC Term B | | | | | | | | | | | | | | | | | | | |
| ..74839X-AM-1 | 04/14/31 | 09/30/2026 | Redemption 100.0000 | | 7,444 | 7,444 | 7,487 | 7,481 | | (38) | | (38) | | 7,444 | | | | 334 | 04/14/2031 | 3.C FE |
| ..74908J-AB-2 | QHR HOLDCO INC MML 05/28/27 | 07/01/2026 | Redemption 100.0000 | | 16,241 | 16,241 | 16,078 | 16,194 | | 46 | | 46 | | 16,241 | | | | 869 | 05/28/2027 | 3.B PL |
| ..74908J-AD-8 | QHR HOLDCO INC DDTL 05/28/27 | 07/01/2026 | Redemption 100.0000 | | 5,000 | 5,000 | 4,938 | 4,975 | | 25 | | 25 | | 5,000 | | | | 268 | 05/28/2027 | 3.B PL |
| ..74935N-AC-8 | RA PARENT HOLDINGS DDTL 03/01/29 | 07/01/2026 | Redemption 100.0000 | | 3,062 | 3,062 | 3,032 | 3,042 | | 20 | | 20 | | 3,062 | | | | 8,973 | 03/01/2029 | 4.B PL |
| | RA PARENT HOLDINGS INCREMENTAL DDTL | | | | | | | | | | | | | | | | | | | |
| ..74935N-AE-4 | 03/01/29 | 07/01/2026 | Redemption 100.0000 | | 1,564 | 1,564 | 1,548 | 1,553 | | 11 | | 11 | | 1,564 | | | | 4,650 | 03/01/2029 | 4.B PL |
| | RA PARENT HOLDINGS INCREMENTAL MML | | | | | | | | | | | | | | | | | | | |
| ..74935N-AF-1 | 03/01/29 | 07/01/2026 | Redemption 100.0000 | | 18,766 | 18,766 | 18,579 | 18,662 | | 104 | | 104 | | 18,766 | | | | 1,071 | 03/01/2029 | 4.B PL |
| | RAISING CANE'S RESTAURANTS LLC TL | | | | | | | | | | | | | | | | | | | |
| ..75101X-AU-1 | 05/29/33 | 09/08/2026 | BANK OF AMERICA NA | | 198,875 | 200,000 | 199,250 | | | 21 | | 21 | | 199,271 | | 396 | 396 | 2,762 | 05/29/2033 | 3.C FE |
| ..75605V-AD-4 | REALPAGE INC TL B 04/22/28 | 08/28/2026 | VARIOUS | | 1,691,875 | 1,750,000 | 1,655,450 | | | 2,259 | | 2,259 | | 1,657,709 | | 34,166 | 34,166 | 21,782 | 04/22/2028 | 4.C FE |
| ..75605V-AD-4 | REALPAGE INC TL B 04/22/28 | 09/30/2026 | Redemption 100.0000 | | 3,504 | 3,504 | 3,311 | | | 193 | | 193 | | 3,504 | | | | 28 | 04/22/2028 | 4.C FE |
| ..75605V-AH-5 | REALPAGE INC INCR TL 04/24/28 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 980,355 | 989,366 | 979,397 | 740,645 | | 3,407 | | 3,407 | | 980,355 | | | | 40,139 | 04/24/2028 | 4.C FE |
| ..75605V-AH-5 | REALPAGE INC INCR TL 04/24/28 | 09/30/2026 | Redemption 100.0000 | | 2,215 | 2,215 | 2,140 | | | 75 | | 75 | | 2,215 | | | | 26 | 04/24/2028 | 4.C FE |
| | REFRESH INTERMEDIATE II LLC INCR TL | | | | | | | | | | | | | | | | | | | |
| ..75870@-AA-5 | 12/23/28 | 09/30/2026 | Redemption 100.0000 | | 10,866 | 10,866 | 10,758 | 10,795 | | 71 | | 71 | | 10,866 | | | | 694 | 12/23/2028 | 3.B PL |
| | REFRESH INTERMEDIATE II LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..75870@-AB-3 | 12/23/28 | 09/30/2026 | Redemption 100.0000 | | 2,717 | 2,717 | 2,717 | 2,717 | | | | | | 2,717 | | | | 174 | 12/23/2028 | 3.B PL |
| | Rhino Intermediate Holding Com DDTL | | | | | | | | | | | | | | | | | | | |
| ..76219L-AB-6 | 04/04/29 | 09/30/2026 | Redemption 100.0000 | | 3,842 | 3,842 | 3,784 | 3,804 | | 38 | | 38 | | 3,842 | | | | 270 | 04/04/2029 | 3.A Z |
| | Rhino Intermediate Holding Com TERM LOAN A | | | | | | | | | | | | | | | | | | | |
| ..76219L-AD-2 | 04/04/29 | 07/01/2026 | Redemption 100.0000 | | 21,937 | 21,937 | 21,554 | 21,668 | | 268 | | 268 | | 21,937 | | | | 124,106 | 04/04/2029 | 3.A PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | Rhino Intermediate Holding Com TERM LOAN A | | | | | | | | | | | | | | | | | | | |
| ..76219L-AD-2 | 04/04/29 | 09/30/2026 | Redemption 100.0000 | | 21,937 | 21,937 | 21,554 | 21,668 | | 268 | | 268 | | 21,937 | | | | 1,211 | 04/04/2029 | 3.A Z |
| | RMS ENERGY BORROWER LLC INCR TL | | | | | | | | | | | | | | | | | | | |
| ..77020B-AE-9 | 09/30/32 | 09/30/2026 | Redemption 100.0000 | | 16,406 | 16,406 | 16,304 | | | 103 | | 103 | | 16,406 | | | | 462 | 09/30/2032 | 3.A PL |
| ..77313D-AW-1 | ROCKET SOFTWARE INC TL 11/28/28 | 09/30/2026 | Redemption 100.0000 | | 758 | 758 | 753 | | | 5 | | 5 | | 758 | | | | 2 | 11/28/2028 | 4.C FE |
| ..77542H-AK-1 | Rohrer Corporation TI 03/15/27 | 07/01/2026 | Redemption 100.0000 | | 9,521 | 9,521 | 9,431 | 9,485 | | 37 | | 37 | | 9,521 | | | | 655 | 03/15/2027 | 3.A PL |
| | Rohrer Corporation 2ND AMNDMNT MML | | | | | | | | | | | | | | | | | | | |
| ..77542H-AL-9 | 03/15/27 | 07/01/2026 | Redemption 100.0000 | | 3,230 | 3,230 | 3,198 | 3,221 | | 9 | | 9 | | 3,230 | | | | 222 | 03/15/2027 | 3.A PL |
| ..77542H-AM-7 | Rohrer Corporation MML 02/26/27 | 07/01/2026 | Redemption 100.0000 | | 7,296 | 7,296 | 7,223 | 7,278 | | 18 | | 18 | | 7,296 | | | | 502 | 02/26/2027 | 3.A PL |
| | ROYAL HOLDCO CORPORATION TL 12/30/30 | | | | | | | | | | | | | | | | | | | |
| ..78029#-AL-3 | | 09/30/2026 | Redemption 100.0000 | | 16,545 | 16,545 | 16,363 | 16,383 | | 162 | | 162 | | 16,545 | | | | 1,108 | 12/30/2030 | 2.C PL |
| ..78350U-AJ-4 | RYAN SPECIALTY LLC TL 09/15/31 | 09/30/2026 | Redemption 100.0000 | | 6,269 | 6,269 | 6,269 | 6,253 | | 16 | | 16 | | 6,269 | | | | 271 | 09/15/2031 | 3.C FE |
| | SBA Tower Trust SBA SENIOR FINANCE II TLB | | | | | | | | | | | | | | | | | | | |
| ..78404X-AJ-4 | 01/27/31 | 07/23/2026 | Redemption 100.0000 | | 3,806,130 | 3,806,130 | 3,731,904 | 3,749,444 | | 56,686 | | 56,686 | | 3,806,130 | | | | 116,782 | 01/27/2031 | 2.C FE |
| ..78413S-AD-7 | SCIC BUYER, INC TL 03/28/31 | 09/30/2026 | Redemption 100.0000 | | 24,549 | 24,549 | 24,303 | 24,328 | | 221 | | 221 | | 24,549 | | | | 209,200 | 03/28/2031 | 2.C PL |
| ..78466D-BJ-2 | SS&C TECHNOLOGIES INC TL 05/09/31 | 09/30/2026 | Redemption 100.0000 | | 75,367 | 75,367 | 75,367 | 73,502 | | 1,865 | | 1,865 | | 75,367 | | | | 2,562 | 05/09/2031 | 3.A FE |
| | SeaWorld Parks & Entertainment TL B2 | | | | | | | | | | | | | | | | | | | |
| ..78488C-AL-4 | 08/25/28 | 09/30/2026 | Redemption 100.0000 | | 9,912 | 9,912 | 9,954 | 9,943 | | (31) | | (31) | | 9,912 | | | | 610 | 08/25/2028 | 3.B FE |
| | Sandlot Buyer LLC 2023 INCR MML | | | | | | | | | | | | | | | | | | | |
| ..80006H-AD-0 | 09/19/28 | 09/30/2026 | Redemption 100.0000 | | 10,866 | 10,866 | 10,648 | 10,731 | | 134 | | 134 | | 10,866 | | | | 1,671 | 09/19/2028 | 2.C PL |
| ..80105G-AR-1 | SANMINA CORP TL 10/27/32 | 09/30/2026 | Redemption 100.0000 | | 20,000 | 20,000 | 20,041 | | | (41) | | (41) | | 20,000 | | | | 580 | 10/27/2032 | 3.A FE |
| ..80583E-AP-1 | SAZERAC CO INC TL 07/09/32 | 09/30/2026 | Redemption 100.0000 | | 15,038 | 15,038 | 15,094 | | | (56) | | (56) | | 15,038 | | | | 468 | 07/09/2032 | 3.C FE |
| ..82865#-AA-6 | SIMITREE ACQUISITION MML 05/17/27 | 08/18/2026 | Redemption 100.0000 | | 49,741 | 49,741 | 49,148 | 49,619 | | 122 | | 122 | | 49,741 | | | | 3,465 | 05/17/2027 | 3.B PL |
| ..82865#-AA-6 | SIMITREE ACQUISITION MML 05/17/27 | 09/30/2026 | Redemption 100.0000 | | 8,772 | 8,772 | 8,668 | 8,711 | | 21 | | 21 | | 8,772 | | | | 648 | 05/17/2027 | 3.B Z |
| ..82865#-AB-4 | SIMITREE ACQUISITION DDTL 05/17/27 | 07/01/2026 | Redemption 100.0000 | | 1,424 | 1,424 | 1,424 | 1,424 | | | | | | 1,424 | | | | 99 | 05/17/2027 | 3.B Z |
| ..82865#-AB-4 | SIMITREE ACQUISITION DDTL 05/17/27 | 08/18/2026 | Redemption 100.0000 | | 8,128 | 8,128 | 8,128 | 8,128 | | | | | | 8,128 | | | | 566 | 05/17/2027 | 3.B PL |
| ..82865#-AB-4 | SIMITREE ACQUISITION DDTL 05/17/27 | 09/30/2026 | Redemption 100.0000 | | 1,424 | 1,424 | 1,424 | 1,418 | | | | | | 1,424 | | | | 105 | 05/17/2027 | 3.B Z |
| | SMITH & HOWARD ADVISORY LLC INCREMENTAL DDTL | | | | | | | | | | | | | | | | | | | |
| ..83176#-AA-8 | 01/03/31 | 07/31/2026 | Redemption 100.0000 | | 838,216 | 838,216 | 831,929 | | | 6,287 | | 6,287 | | 838,216 | | | | 24,602 | 01/03/2031 | 3.A Z |
| | SMITH & HOWARD ADVISORY LLC 2025 TL | | | | | | | | | | | | | | | | | | | |
| ..83176#-AB-6 | 01/03/31 | 07/31/2026 | Redemption 100.0000 | | 4,463,890 | 4,463,890 | 4,425,759 | | | 38,131 | | 38,131 | | 4,463,890 | | | | 223,841 | 01/03/2031 | 3.A Z |
| | Specialist Resources Global In MML | | | | | | | | | | | | | | | | | | | |
| ..84744B-AC-4 | 09/23/27 | 09/30/2026 | Redemption 100.0000 | | 11,250 | 11,250 | 11,138 | 11,218 | | 32 | | 32 | | 11,250 | | | | 657 | 09/23/2027 | 3.A Z |
| | Specialist Resources Global In DDTL | | | | | | | | | | | | | | | | | | | |
| ..84744B-AD-2 | 09/23/27 | 09/30/2026 | Redemption 100.0000 | | 3,750 | 3,750 | 3,732 | 3,743 | | 7 | | 7 | | 3,750 | | | | 219 | 09/23/2027 | 3.A Z |
| | Specialist Resources Global In DDTL | | | | | | | | | | | | | | | | | | | |
| ..84744B-AE-0 | 09/23/27 | 09/30/2026 | Redemption 100.0000 | | 10,146 | 10,146 | 10,097 | 10,125 | | 20 | | 20 | | 10,146 | | | | 592 | 09/23/2027 | 3.A Z |
| | SPECIALIST RESOURCES GLOBAL IN MML | | | | | | | | | | | | | | | | | | | |
| ..84744B-AG-5 | 09/23/27 | 09/30/2026 | Redemption 100.0000 | | 2,612 | 2,612 | 2,586 | 2,599 | | 14 | | 14 | | 2,612 | | | | 8,092 | 09/23/2027 | 3.A PL |
| | SPECIALTY MANUFACTURING HOLDIN TL | | | | | | | | | | | | | | | | | | | |
| ..84753B-AD-0 | 03/31/33 | 09/30/2026 | Redemption 100.0000 | | 11,128 | 11,128 | 11,072 | | | 56 | | 56 | | 11,128 | | | | 465 | 03/31/2033 | 3.A Z |
| ..85473#-AB-1 | STANTON CARPET MERGER MML 09/30/27 | 09/18/2026 | Redemption 100.0000 | | 318,168 | 318,168 | 314,986 | 316,551 | | 1,617 | | 1,617 | | 318,168 | | | | 21,325 | 09/30/2027 | 3.A PL |
| | Stratix Holding Corporation MML | | | | | | | | | | | | | | | | | | | |
| ..86309L-AB-6 | 09/15/28 | 07/01/2026 | Redemption 100.0000 | | 37,500 | 37,500 | 36,938 | 37,207 | | 293 | | 293 | | 37,500 | | | | 306,138 | 09/15/2028 | 3.A Z |
| | Stratix Holding Corporation 1ST AMND TL | | | | | | | | | | | | | | | | | | | |
| ..86309L-AD-2 | 09/15/28 | 09/30/2026 | Redemption 100.0000 | | 11,963 | 11,963 | 11,904 | 11,906 | | 58 | | 58 | | 11,963 | | | | 50,606 | 09/15/2028 | 3.A PL |
| ..87110S-AB-8 | SWORD PURCHASER LLC TL 04/04/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 237,898 | 250,000 | 237,500 | | | 398 | | 398 | | 237,898 | | | | 5,731 | 04/04/2033 | 4.A FE |
| ..87250Y-AC-3 | Ti Acquisition NC LLC MML 03/19/27 | 09/30/2026 | Redemption 100.0000 | | 30,000 | 30,000 | 29,778 | 29,952 | | 48 | | 48 | | 30,000 | | | | 1,493 | 03/19/2027 | 2.C PL |
| ..87331#-AA-1 | TSS BUYER, LLC DDTL 06/22/29 | 09/30/2026 | Redemption 100.0000 | | 16,459 | 16,459 | 16,459 | 16,459 | | | | | | 16,459 | | | | 145,622 | 06/22/2029 | 3.B PL |
| ..87331#-AC-7 | TSS BUYER, LLC MML 06/22/29 | 07/01/2026 | Redemption 100.0000 | | 25,781 | 25,781 | 25,781 | 25,781 | | | | | | 25,781 | | | | 218,877 | 06/22/2029 | 3.B PL |
| ..87331#-AD-5 | TSS BUYER, LLC INCR MML 06/22/29 | 07/01/2026 | Redemption 100.0000 | | 2,902 | 2,902 | 2,859 | 2,874 | | 28 | | 28 | | 2,902 | | | | 137 | 06/22/2029 | 3.B PL |
| | TALEN ENERGY SUPPLY LLC TL 11/25/32 | | | | | | | | | | | | | | | | | | | |
| ..87422L-AV-2 | | 08/26/2026 | CITIGROUP GLOBAL MKT INC | | 99,743 | 99,743 | 99,618 | | | (1) | | (1) | | 99,617 | | 126 | 126 | 774 | 11/25/2032 | 3.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| | TALEN ENERGY SUPPLY LLC TL 11/25/32 | | | | | | | | | | | | | | | | | | | |
| ..87422L-AV-2 | | 07/29/2026 | Redemption 100.0000 | | (98) | (98) | (97) | | | | | | | (98) | | | | 1 | 11/25/2032 | 3.A FE |
| | TALEN ENERGY SUPPLY LLC TL 12/13/31 | | | | | | | | | | | | | | | | | | | |
| ..87422L-AY-6 | | 08/21/2026 | CITIGROUP GLOBAL MKT INC | | 398,987 | 398,987 | 398,987 | | | | | | | 398,987 | | | | 3,097 | 12/13/2031 | 3.C Z |
| | TAMKO BUILDING PRODUCTS LLC TL | | | | | | | | | | | | | | | | | | | |
| ..87510E-AE-9 | 09/17/30 | 09/18/2026 | J P MORGAN SECURITIES INC | | 191,500 | 200,000 | 199,000 | | | 62 | | 62 | | 199,062 | | (7,562) | (7,562) | 4,022 | 09/17/2030 | 4.B FE |
| | Tangent Technologies Acquisiti MML | | | | | | | | | | | | | | | | | | | |
| ..87546H-AC-4 | 11/30/27 | 07/31/2026 | Redemption 100.0000 | | 5,812,478 | 5,812,478 | 5,755,012 | 5,789,543 | | 22,935 | | 22,935 | | 5,812,478 | | | | 355,221 | 11/30/2027 | 3.B PL |
| ..88323V-AB-2 | TFP US FINANCING LLC TL 08/12/33 | 08/25/2026 | MORGAN STANLEY BANK NA | | 246,250 | 250,000 | 247,500 | | | 11 | | 11 | | 247,511 | | (1,261) | (1,261) | 1,126 | 08/12/2033 | 3.B Z |
| ..88585*-AB-4 | 360 HOLDCO INC LLC DDTL 08/02/28 | 09/30/2026 | Redemption 100.0000 | | 3,209 | 3,209 | 3,209 | | | | | | | 3,209 | | | | 100 | 08/02/2028 | 3.A PL |
| | TIDI LEGACY PRODUCTS, INC DDTL | | | | | | | | | | | | | | | | | | | |
| ..88656*-AA-0 | 12/19/29 | 09/30/2026 | Redemption 100.0000 | | 7,509 | 7,509 | 7,434 | 7,435 | | 75 | | 75 | | 7,509 | | | | 22,224 | 12/19/2029 | 3.A PL |
| | TIDI LEGACY PRODUCTS, INC MML | | | | | | | | | | | | | | | | | | | |
| ..88656*-AC-6 | 12/19/29 | 07/01/2026 | Redemption 100.0000 | | 28,534 | 28,534 | 28,249 | 28,330 | | 204 | | 204 | | 28,534 | | | | 81,504 | 12/19/2029 | 3.A Z |
| | THE TOWNSEND COMPANY, LLC INITIAL MML | | | | | | | | | | | | | | | | | | | |
| ..89219E-AB-5 | 08/15/30 | 09/30/2026 | Redemption 100.0000 | | 29,316 | 29,316 | 28,877 | 28,996 | | 320 | | 320 | | 29,316 | | | | 1,711 | 08/15/2030 | 3.A PL |
| | THE TOWNSEND COMPANY, LLC DDTL | | | | | | | | | | | | | | | | | | | |
| ..89219E-AE-9 | 08/15/30 | 07/01/2026 | Redemption 100.0000 | | 990 | 990 | 980 | 980 | | 9 | | 9 | | 990 | | | | 3,045 | 08/15/2030 | 3.A Z |
| | TransDigm Group Incorporated TRANCHE J TL | | | | | | | | | | | | | | | | | | | |
| ..89364M-CA-0 | 02/28/31 | 09/29/2026 | GOLDMAN SACHS & CO | | 681,522 | 679,822 | 680,580 | 680,422 | | (76) | | (76) | | 680,345 | | 1,177 | 1,177 | 31,736 | 02/28/2031 | 3.C Z |
| | TransDigm Group Incorporated TRANCHE J TL | | | | | | | | | | | | | | | | | | | |
| ..89364M-CA-0 | 02/28/31 | 07/01/2026 | Redemption 100.0000 | | 1,734 | 1,734 | 1,736 | 1,736 | | (2) | | (2) | | 1,734 | | | | 54 | 02/28/2031 | 3.C FE |
| | TransDigm Inc. TRANCHE L TL 01/20/32 | | | | | | | | | | | | | | | | | | | |
| ..89364M-CD-4 | | 09/30/2026 | Redemption 100.0000 | | 10,076 | 10,076 | 10,076 | 10,076 | | | | | | 10,076 | | | | 392 | 01/20/2032 | 3.C FE |
| ..89678Q-AF-3 | PRIMO BRANDS CORP TL 03/19/31 | 09/30/2026 | Redemption 100.0000 | | 1,250 | 1,250 | 1,244 | | | 6 | | 6 | | 1,250 | | | | 41 | 03/19/2031 | 3.C FE |
| | PCF INSURANCE SERVICES INITIAL TL | | | | | | | | | | | | | | | | | | | |
| ..89783W-AB-1 | 06/14/32 | 09/24/2026 | VARIOUS | | 1,593,848 | 1,768,125 | 1,766,724 | 402,336 | | 722 | | 722 | | 1,766,864 | | (173,016) | (173,016) | 62,383 | 06/14/2032 | 4.C FE |
| | PCF INSURANCE SERVICES INITIAL TL | | | | | | | | | | | | | | | | | | | |
| ..89783W-AB-1 | 06/14/32 | 09/30/2026 | Redemption 100.0000 | | 8,034 | 8,034 | 8,003 | 6,182 | | 31 | | 31 | | 8,034 | | | | 359 | 06/14/2032 | 4.C FE |
| | TIH INSURANCE HOLDINGS LLC TL | | | | | | | | | | | | | | | | | | | |
| ..89788V-AE-2 | 05/06/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 1,022,866 | 1,000,000 | 1,027,500 | 1,024,697 | | (1,832) | | (1,832) | | 1,022,866 | | | | 50,668 | 05/06/2032 | 5.B FE |
| | Axalta Coating Systems Ltd. TL | | | | | | | | | | | | | | | | | | | |
| ..90347B-AP-3 | 12/20/29 | 09/30/2026 | Redemption 100.0000 | | 100,390 | 100,390 | 100,767 | | | (376) | | (376) | | 100,390 | | | | 3,747 | 12/20/2029 | 3.A FE |
| ..90351N-AR-6 | USI INC/NY TL 11/23/29 | 09/30/2026 | Redemption 100.0000 | | 2,513 | 2,513 | 2,513 | 2,507 | | 7 | | 7 | | 2,513 | | | | 114 | 11/23/2029 | 4.B FE |
| | USA WATER INTERMEDIATE HOLDING USA Water | | | | | | | | | | | | | | | | | | | |
| ..90356B-AC-0 | Intermediate Holding 02/21/31 | 09/30/2026 | Redemption 100.0000 | | 13,087 | 13,087 | 12,956 | 12,982 | | 104 | | 104 | | 13,087 | | | | 834 | 02/21/2031 | 3.B PL |
| | USA WATER INTERMEDIATE HOLDING INCR TL | | | | | | | | | | | | | | | | | | | |
| ..90356B-AE-6 | 02/21/31 | 09/30/2026 | Redemption 100.0000 | | 5,497 | 5,497 | 5,469 | | | 27 | | 27 | | 5,497 | | | | 195 | 02/21/2031 | 3.B PL |
| | USA WATER INTERMEDIATE HOLDING 2ND AMND DDTL | | | | | | | | | | | | | | | | | | | |
| ..90356B-AF-3 | 02/21/31 | 09/30/2026 | Redemption 100.0000 | | 1,236 | 1,236 | 1,230 | | | 6 | | 6 | | 1,236 | | | | 26 | 02/21/2031 | 3.B PL |
| | VS PROFESSIONAL TRAINING ACQUI MML | | | | | | | | | | | | | | | | | | | |
| ..91834B-AC-0 | 09/30/26 | 09/08/2026 | Redemption 100.0000 | | 4,108,809 | 4,108,809 | 4,068,484 | 4,102,892 | | 5,918 | | 5,918 | | 4,108,809 | | | | 256,447 | 09/30/2026 | 3.A PL |
| | VMG HOLDINGS, LLC VMG HOLDINGS TL | | | | | | | | | | | | | | | | | | | |
| ..91842X-AB-4 | 04/16/31 | 09/30/2026 | Redemption 100.0000 | | 26,403 | 26,403 | 26,139 | 26,189 | | 214 | | 214 | | 26,403 | | | | 1,718 | 04/16/2031 | 3.B PL |
| ..91842X-AF-5 | VMG HOLDINGS, LLC INCR TL 04/16/30 | 09/30/2026 | Redemption 100.0000 | | 2,299 | 2,299 | 2,287 | | | 11 | | 11 | | 2,299 | | | | 84 | 04/16/2030 | 3.B PL |
| ..91860#-AF-1 | VPET USA LLC MML 12/31/27 | 07/01/2026 | Redemption 100.0000 | | 25,000 | 25,000 | 24,758 | 24,898 | | 102 | | 102 | | 25,000 | | | | 712 | 12/31/2027 | 3.B PL |
| | VALICOR PPC INTERMEDIATE II 6TH AMND TL | | | | | | | | | | | | | | | | | | | |
| ..91917@-AG-4 | 07/24/28 | 09/30/2026 | Redemption 100.0000 | | 6,905 | 6,905 | 6,870 | 6,877 | | 28 | | 28 | | 6,905 | | | | 465 | 07/24/2028 | 3.C Z |
| | VALICOR PPC INTERMEDIATE II DDTL | | | | | | | | | | | | | | | | | | | |
| ..91917L-AC-8 | 07/24/28 | 09/30/2026 | Redemption 100.0000 | | 980 | 980 | 980 | 980 | | | | | | 980 | | | | 2,902 | 07/24/2028 | 3.C PL |
| | VALICOR PPC INTERMEDIATE II MML | | | | | | | | | | | | | | | | | | | |
| ..91917L-AD-6 | 07/24/28 | 09/30/2026 | Redemption 100.0000 | | 5,897 | 5,897 | 5,838 | 5,888 | | 9 | | 9 | | 5,897 | | | | 17,456 | 07/24/2028 | 3.C PL |
| ..91918#-AA-4 | VALKYRIE BUYER LLC MML 05/06/31 | 09/30/2026 | Redemption 100.0000 | | 18,671 | 18,671 | 18,484 | 18,518 | | 153 | | 153 | | 18,671 | | | | 1,143 | 05/06/2031 | 3.B PL |
| ..91918#-AB-2 | VALKYRIE BUYER LLC DDTL A 05/06/31 | 07/01/2026 | Redemption 100.0000 | | 615 | 615 | 609 | 609 | | 6 | | 6 | | 615 | | | | 26 | 05/06/2031 | 3.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 91918#-AF-3 | VALKYRIE BUYER LLC DDTL D 05/06/31 | 07/01/2026 | Redemption 100.0000 | | 2,151 | 2,151 | 2,129 | 2,130 | | 21 | | 21 | | 2,151 | | | | 190 | 05/06/2031 | 3.B PL |
| 92326N-AB-9 | VENTURE BUYER LLC 03/01/30 | 09/30/2026 | Redemption 100.0000 | | 372 | 372 | 369 | 369 | | 3 | | 3 | | 372 | | | | 26 | 03/01/2030 | 3.B PL |
| 92326N-AD-5 | VENTURE BUYER LLC INITIAL TL 03/01/30 | 09/30/2026 | Redemption 100.0000 | | 10,354 | 10,354 | 10,250 | 10,276 | | 78 | | 78 | | 10,354 | | | | 704 | 03/01/2030 | 3.B PL |
| 92535@-AA-7 | VERTEX SERVICE PARTNERS MML 11/08/28 | 09/30/2026 | Redemption 100.0000 | | 7,199 | 7,199 | 7,094 | 7,059 | | 66 | | 66 | | 7,199 | | | | 41,165 | 11/08/2028 | 3.A PL |
| 92535@-AB-5 | VERTEX SERVICE PARTNERS DDTL 11/08/28 | 09/30/2026 | Redemption 100.0000 | | 13,865 | 13,865 | 13,672 | 13,590 | | 132 | | 132 | | 13,865 | | | | 79,194 | 11/08/2028 | 3.A PL |
| 92643P-AD-6 | VICTORY BUYER LLC TL 02/09/33 | 09/30/2026 | Redemption 100.0000 | | 875 | 875 | 871 | | | 4 | | 4 | | 875 | | | | 34 | 02/09/2033 | 4.C FE |
| 92921U-AB-2 | VSE CORP TL 03/17/33 | 09/30/2026 | Redemption 100.0000 | | 6,750 | 6,750 | 6,777 | | | (27) | | (27) | | 6,750 | | | | 177 | 03/17/2033 | 3.C FE |
| 92943U-AB-6 | WCHG HOLDINGS LLC WCHG TL 04/10/31 | 08/07/2026 | Redemption 100.0000 | | 840,025 | 840,025 | 831,679 | 833,245 | | 6,780 | | 6,780 | | 840,025 | | | | 39,378 | 04/10/2031 | 2.C PL |
| 92943U-AC-4 | WCHG BUYER, INC INC TL 04/10/31 | 08/07/2026 | Redemption 100.0000 | | 218,481 | 218,481 | 216,296 | 216,534 | | 1,947 | | 1,947 | | 218,481 | | | | 10,132 | 04/10/2031 | 2.C PL |
| 92991#-AA-2 | W50 HOLDINGS LLC TERM LOAN B 03/22/30 | 09/30/2026 | Redemption 100.0000 | | 100,000 | 100,000 | 99,015 | 99,243 | | 757 | | 757 | | 100,000 | | | | 7,362 | 03/22/2030 | 4.B PL |
| 94184#-AA-5 | WATERMILL EXPRESS LLC TERM LOAN 04/20/27 | 09/30/2026 | Redemption 100.0000 | | 7,431 | 7,431 | 7,357 | 7,412 | | 19 | | 19 | | 7,431 | | | | 55,367 | 04/20/2027 | 3.B PL |
| 94184#-AB-3 | WATERMILL EXPRESS LLC DDTL 04/20/27 | 09/30/2026 | Redemption 100.0000 | | 708 | 708 | 701 | 705 | | 2 | | 2 | | 708 | | | | 69 | 04/20/2027 | 3.B PL |
| 94184#-AD-9 | WATERMILL EXPRESS LLC WATERMILL EXPRESS TL 07/05/29 | 09/30/2026 | Redemption 100.0000 | | 11,689 | 11,689 | 11,572 | 11,608 | | 81 | | 81 | | 11,689 | | | | 499 | 07/05/2029 | 3.B PL |
| 94184#-AE-7 | WATERMILL EXPRESS LLC INCREMENTAL DDTL 07/05/29 | 09/30/2026 | Redemption 100.0000 | | 5,845 | 5,845 | 5,786 | 5,801 | | 43 | | 43 | | 5,845 | | | | 376 | 07/05/2029 | 3.B PL |
| 94767K-AR-2 | WEBER-STEPHEN PRODUCTS LLC TL 09/17/32 | 08/03/2026 | VARIOUS | | 1,115,441 | 1,123,750 | 1,117,591 | 493,879 | | 335 | | 335 | | 1,118,042 | | (2,601) | (2,601) | 40,313 | 09/17/2032 | 4.C FE |
| 94767K-AR-2 | WEBER-STEPHEN PRODUCTS LLC TL 09/17/32 | 09/30/2026 | Redemption 100.0000 | | 3,747 | 3,747 | 3,701 | | | 46 | | 46 | | 3,747 | | | | 74 | 09/17/2032 | 4.C FE |
| 95024T-AB-4 | WELLSPRING PHARMACEUTICAL CORP DDTL 08/22/28 | 09/30/2026 | Redemption 100.0000 | | 11,842 | 11,842 | 11,694 | 11,761 | | 82 | | 82 | | 11,842 | | | | 770 | 08/22/2028 | 3.C PL |
| 95024T-AD-0 | WELLSPRING PHARMACEUTICAL CORP A 08/22/28 | 07/01/2026 | Redemption 100.0000 | | 315,789 | 315,789 | 309,474 | 312,580 | | 3,210 | | 3,210 | | 315,789 | | | | 13,404 | 08/22/2028 | 3.C Z |
| 95024T-AD-0 | WELLSPRING PHARMACEUTICAL CORP A 08/22/28 | 09/30/2026 | Redemption 100.0000 | | 815,132 | 815,132 | 798,829 | 806,847 | | 8,285 | | 8,285 | | 815,132 | | | | 52,195 | 08/22/2028 | 3.C PL |
| 96244U-AJ-6 | WHATABRANDS LLC TERM LOAN 08/03/28 | 08/31/2026 | Redemption 100.0000 | | 1,223,227 | 1,223,227 | 1,224,654 | 1,221,183 | | 2,044 | | 2,044 | | 1,223,227 | | | | 40,825 | 08/03/2028 | 4.B FE |
| 96667F-AB-4 | WHITSONS HOLDING GROUP LLC TERM LOAN A 08/27/27 | 09/24/2026 | Redemption 100.0000 | | 6,132,511 | 6,132,511 | 6,055,855 | 6,106,934 | | 25,577 | | 25,577 | | 6,132,511 | | | | 426,584 | 08/27/2027 | 2.C PL |
| 96667F-AC-2 | WHITSONS HOLDING GROUP LLC DDTL 08/27/27 | 09/24/2026 | Redemption 100.0000 | | 898,076 | 898,076 | 898,076 | 898,076 | | | | | | 898,076 | | | | 62,472 | 08/27/2027 | 2.C PL |
| 96667F-AE-8 | WHITSONS HOLDING GROUP LLC 2022 MML 08/27/27 | 09/24/2026 | Redemption 100.0000 | | 7,426,609 | 7,426,609 | 7,315,210 | 7,384,185 | | 42,424 | | 42,424 | | 7,426,609 | | | | 516,613 | 08/27/2027 | 2.C PL |
| 96667F-AJ-7 | WHITSONS HOLDING GROUP 2024 TERM LOAN 08/27/27 | 09/24/2026 | Redemption 100.0000 | | 3,644,977 | 3,644,977 | 3,608,527 | 3,626,345 | | 18,631 | | 18,631 | | 3,644,977 | | | | 253,554 | 08/27/2027 | 2.C PL |
| 96667F-AN-8 | WHITSONS HOLDING GROUP LLC 2025 A TERM LOAN 08/27/27 | 09/24/2026 | Redemption 100.0000 | | 1,025,811 | 1,025,811 | 1,018,118 | 1,019,592 | | 6,219 | | 6,219 | | 1,025,811 | | | | 67,715 | 08/27/2027 | 2.C PL |
| 98422U-AC-1 | XPRESSMYSELF COM LLC MML 09/07/28 | 09/30/2026 | Redemption 100.0000 | | 12,500 | 12,500 | 12,375 | 12,434 | | 66 | | 66 | | 12,500 | | | | 1,765 | 09/07/2028 | 3.C PL |
| 98422U-AD-9 | XPRESSMYSELF.COM LLC 1ST AMND INCR MML 09/07/28 | 09/30/2026 | Redemption 100.0000 | | 9,618 | 9,618 | 9,426 | 9,504 | | 114 | | 114 | | 9,618 | | | | 697 | 09/07/2028 | 3.C PL |
| 98584J-AK-2 | YI, LLC MML 12/01/29 | 07/11/2026 | Redemption 100.0000 | | (28,534) | (28,534) | (28,249) | (28,325) | | (209) | | (209) | | (28,534) | | | | 2,348 | 12/01/2029 | 3.C Z |
| 98584J-AK-2 | YI, LLC MML 12/01/29 | 09/30/2026 | Redemption 100.0000 | | 69,914 | 69,914 | 69,215 | 69,401 | | 512 | | 512 | | 69,914 | | | | 5,137 | 12/01/2029 | 3.C PL |
| 98919X-AH-4 | ZAYO GROUP HOLDINGS INC TL 03/11/30 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 276,160 | 283,675 | 274,768 | 273,999 | | 1,001 | | 1,001 | | 276,153 | | 7 | 7 | 12,476 | 03/11/2030 | 4.C FE |
| C0787F-AL-6 | BAUSCH + LOMB CORP TERM B 01/15/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 912,405 | 908,513 | 912,829 | | | (424) | | (424) | | 912,405 | | | | 34,009 | 01/15/2031 | 4.B FE |
| N6872N-AQ-9 | PEER USA LLC TL 09/27/32 | 09/30/2026 | Redemption 100.0000 | | 5,625 | 5,625 | 5,644 | 1,875 | | (19) | | (19) | | 5,625 | | | | 221 | 09/27/2032 | 3.A FE |
| 36267S-AB-6 | GFL ENVIRONMENTAL INC TL 08/18/33 | 09/17/2026 | BARCLAYS CAPITAL INC | | 150,563 | 150,000 | 150,000 | | | | | | | 150,000 | | 563 | 563 | 616 | 08/18/2033 | 2.C Z |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| ..C4000K-AH-7 | GARDA WORLD SECURITY CORP TL 02/01/29 | 07/31/2026 | Redemption 100.0000 | | 1,001 | 1,001 | 1,001 | | | | | | | 1,001 | | | | 33 | 02/01/2029 | 4.B FE |
| ..C6901L-AM-9 | 1011778 B.C. Unlimited Liabili FRN B5 09/23/30 | 09/30/2026 | Redemption 100.0000 | | 12,006 | 12,006 | 11,608 | 11,692 | | 314 | | 314 | | 12,006 | | | | 821 | 09/23/2030 | 2.C FE |
| ..42727G-A*-9 | HERITAGE PETROLEUM COMPANY LTD TL 05/05/29 | 09/15/2026 | Redemption 100.0000 | | 875,000 | 875,000 | 875,000 | 875,000 | | | | | | 875,000 | | | | 61,275 | 05/05/2029 | 3.B |
| ..G4712J-BB-7 | Howden Group TL 02/18/31 | 07/16/2026 | MORGAN STANLEY BANK NA | | (2,463) | (2,500) | (2,500) | (2,494) | | (6) | | (6) | | (2,500) | | 38 | 38 | 34,927 | 02/18/2031 | 4.B FE |
| ..G4712J-BB-7 | Howden Group TL 02/18/31 | 07/01/2026 | Redemption 100.0000 | | 2,500 | 2,500 | 2,500 | 2,494 | | 6 | | 6 | | 2,500 | | | | 81 | 02/18/2031 | 4.B FE |
| ..G4712J-BD-3 | Howden Group TERM LOAN B 04/18/30 | 08/21/2026 | VARIOUS | | 1,959,918 | 2,018,728 | 2,002,716 | (255,509) | | 1,192 | | 1,192 | | 2,003,923 | | (44,005) | (44,005) | 72,563 | 04/18/2030 | 4.B FE |
| ..G4712J-BD-3 | Howden Group TERM LOAN B 04/18/30 | 09/28/2026 | VARIOUS | | 145,313 | 150,000 | 147,375 | | | 252 | | 252 | | 147,627 | | (2,315) | (2,315) | 3,622 | 04/18/2030 | 4.C FE |
| ..G4712J-BD-3 | Howden Group TERM LOAN B 04/18/30 | 09/30/2026 | Redemption 100.0000 | | 1,170 | 1,170 | 1,131 | | | 39 | | 39 | | 1,170 | | | | 25 | 04/18/2030 | 4.C FE |
| ..G8059#-AB-8 | Semperian Ppp Investment Partn TL1 03/31/37 | 09/30/2026 | Redemption 100.0000 | | 302,442 | 302,442 | 299,898 | 307,230 | | | | | (7,332) | 299,898 | 2,544 | | 2,544 | 9,517 | 03/31/2037 | 5.B GI |
| ..P4717#-AA-3 | GLOBAL BANKING CORPORATION TL 12/20/27 | 09/21/2026 | Redemption 100.0000 | | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | | | 92,857 | 12/20/2027 | 2.B FE |
| 0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated) | | | | | 172,645,683 | 173,275,091 | 172,295,350 | 113,030,783 | | 386,497 | | 386,497 | (7,332) | 172,957,849 | 2,544 | (314,717) | (312,173) | 11,695,115 | XXX | XXX |
| ..452558-AD-7 | IMPACT COMMUNITY CAPITAL LLC PROMIS 0.142% 07/25/31 | 07/15/2026 | Redemption 100.0000 | | 48,060 | 48,060 | 17,292 | 15,216 | | | | | | 15,216 | | 32,844 | 32,844 | 20,746 | 07/25/2031 | 5.B GI |
| ..90397*-AA-0 | UWM MSR Facility 1, LLC REVOLVER 03/20/29 | 07/08/2026 | Redemption 100.0000 | | 1,409,974 | 1,409,974 | 1,409,974 | | | | | | | 1,409,974 | | | | 22,257 | 03/20/2029 | 2.B Z |
| ..90397*-AA-0 | UWM MSR Facility 1, LLC REVOLVER 03/20/29 | 09/01/2026 | Redemption 100.0000 | | 84,840,000 | 84,840,000 | 84,840,000 | | | | | | | 84,840,000 | | | | 1,222,983 | 03/20/2029 | 2.C Z |
| ..29447K-AA-3 | EQUINIX ASIA FIN CORP CO GUARNT 4.400% 03/15/31 | 07/27/2026 | BARCLAYS CAPITAL INC | | 145,145 | 150,000 | 149,349 | | | 47 | | 47 | | 149,396 | | (4,252) | (4,252) | 2,622 | 03/15/2031 | 2.A FE |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated) | | | | | 86,443,179 | 86,448,034 | 86,416,615 | 15,216 | | 47 | | 47 | | 86,414,586 | | 28,592 | 28,592 | 1,268,608 | XXX | XXX |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | 2,829,024,473 | 2,979,707,516 | 2,866,130,830 | 2,259,762,029 | | 664,538 | 6,790,197 | (6,125,659) | (709,397) | 2,873,636,106 | 367,710 | (48,521,061) | (48,153,351) | 100,768,506 | XXX | XXX |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 0509999997. Total - issuer credit obligations - Part 4 | | | | | 2,829,024,473 | 2,979,707,516 | 2,866,130,830 | 2,259,762,029 | | 664,538 | 6,790,197 | (6,125,659) | (709,397) | 2,873,636,106 | 367,710 | (48,521,061) | (48,153,351) | 100,768,506 | 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 | | | | | 2,829,024,473 | 2,979,707,516 | 2,866,130,830 | 2,259,762,029 | | 664,538 | 6,790,197 | (6,125,659) | (709,397) | 2,873,636,106 | 367,710 | (48,521,061) | (48,153,351) | 100,768,506 | XXX | XXX |
| ..38374E-G9-2 | GINNIE MAE 2003-113 CL ZA 4.500% 12/01/33 | 09/01/2026 | Paydown | | 235,158 | 235,158 | 199,189 | 227,306 | | 7,852 | | 7,852 | | 235,158 | | | | 7,029 | 12/01/2033 | 1.A |
| ..38374E-HT-7 | GINNIE MAE 2003-105 CL Z 4.500% 11/01/33 | 09/01/2026 | Paydown | | 144,212 | 144,212 | 119,851 | 138,708 | | 5,503 | | 5,503 | | 144,212 | | | | 4,291 | 11/01/2033 | 1.A |
| ..38374M-DY-2 | GINNIE MAE CL ZA Z BOND 5.000% 10/01/35 | 09/01/2026 | Paydown | | 224,423 | 224,423 | 208,658 | 219,468 | | 4,955 | | 4,955 | | 224,423 | | | | 7,356 | 10/01/2035 | 1.A |
| ..38385L-4R-6 | Government National Mortgage A SERIES 202627 CLASS FB 4.476% 02/20/56 | 08/29/2026 | Paydown | | (1,789) | (1,789) | (1,790) | | | 1 | | 1 | | (1,789) | | | | 5,155 | 02/20/2056 | 1.A Z |
| ..38385L-4R-6 | Government National Mortgage A SERIES 202627 CLASS FB 4.476% 02/20/56 | 09/20/2026 | Paydown | | 619,480 | 619,480 | 619,867 | | | (387) | | (387) | | 619,480 | | | | 14,474 | 02/20/2056 | 1.A |
| ..38385M-RU-2 | Government National Mortgage A SERIES 202633 CLASS FM 4.476% 01/20/56 | 08/29/2026 | Paydown | | (1,649) | (1,649) | (1,650) | | | 1 | | 1 | | (1,649) | | | | 5,332 | 01/20/2056 | 1.A Z |
| ..38385M-RU-2 | Government National Mortgage A SERIES 202633 CLASS FM 4.476% 01/20/56 | 09/20/2026 | Paydown | | 1,317,763 | 1,317,763 | 1,318,587 | | | (824) | | (824) | | 1,317,763 | | | | 30,081 | 01/20/2056 | 1.A |
| ..38385M-TR-7 | Government National Mortgage A SERIES 202635 CLASS FK 4.476% 02/20/56 | 08/29/2026 | Paydown | | (1,562) | (1,562) | (1,563) | | | 1 | | 1 | | (1,562) | | | | 4,284 | 02/20/2056 | 1.A Z |
| ..38385M-TR-7 | Government National Mortgage A SERIES 202635 CLASS FK 4.476% 02/20/56 | 09/20/2026 | Paydown | | 1,058,636 | 1,058,636 | 1,059,297 | | | (662) | | (662) | | 1,058,636 | | | | 23,323 | 02/20/2056 | 1.A |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 3,594,672 | 3,594,672 | 3,520,446 | 585,482 | | 16,440 | | 16,440 | | 3,594,672 | | | | 101,325 | XXX | XXX |
| ..83162C-RR-6 | Small Business Administration CL 1 5.490% 03/01/28 | 09/01/2026 | Paydown | | 109,666 | 109,666 | 109,666 | 109,666 | | | | | | 109,666 | | | | 6,021 | 03/01/2028 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC) | | | | | 109,666 | 109,666 | 109,666 | 109,666 | | | | | | 109,666 | | | | 6,021 | XXX | XXX |
| ..20753B-AA-0 | FANNIE MAE - CAS SERIES 2023R07 CLASS 2M1 5.648% 09/25/43 | 09/25/2026 | Paydown | | 1,545,899 | 1,545,899 | 1,545,899 | 1,545,899 | | | | | | 1,545,899 | | | | 22,073 | 09/25/2043 | 1.A |
| ..20753D-AA-6 | FANNIE MAE - CAS SERIES 2022R09 CLASS 2M1 144A 6.198% 09/25/42 | 09/25/2026 | Paydown | | 6,949,470 | 6,949,470 | 6,949,470 | 6,949,470 | | | | | | 6,949,470 | | | | 108,869 | 09/25/2042 | 1.A |
| ..20754Q-AA-6 | FANNIE MAE - CAS SERIES 2023R04 CLASS 1M1 144A 5.990% 05/25/43 | 09/25/2026 | Paydown | | 1,554,057 | 1,554,057 | 1,554,057 | 1,554,057 | | | | | | 1,554,057 | | | | 36,709 | 05/25/2043 | 1.A |
| ..20755A-AB-8 | FANNIE MAE - CAS SERIES 2023R02 CLASS 1M1 144A 5.998% 01/25/43 | 09/25/2026 | Paydown | | 2,157,960 | 2,157,960 | 2,157,960 | 2,157,960 | | | | | | 2,157,960 | | | | 87,478 | 01/25/2043 | 1.A |
| ..207932-AA-2 | FANNIE MAE - CAS SERIES 2023R01 CLASS 1M1 144A 6.098% 12/25/42 | 09/25/2026 | Paydown | | 1,521,812 | 1,521,812 | 1,523,102 | 1,522,419 | | (606) | | (606) | | 1,521,812 | | | | 62,674 | 12/25/2042 | 1.A |
| ..207942-AA-1 | Connecticut Avenue Securities SERIES 2023R05 CLASS 1M1 144A 5.590% 06/25/43 | 09/25/2026 | Paydown | | 629,406 | 629,406 | 629,406 | 629,406 | | | | | | 629,406 | | | | 8,840 | 06/25/2043 | 1.A |
| ..3133TP-6Q-7 | FREDDIE MAC FHR 2235 TZ COIN PROGRAM 6.500% 06/01/30 | 09/01/2026 | Paydown | | 3,161 | 3,161 | 2,641 | 3,115 | | 45 | | 45 | | 3,161 | | | | 137 | 06/01/2030 | 1.A |
| ..3136BB-GY-2 | FANNIE MAE STRUCTURED CL PC 1.500% 08/01/50 | 09/01/2026 | Paydown | | 492,209 | 492,209 | 524,350 | 502,178 | | (9,969) | | (9,969) | | 492,209 | | | | 11,270 | 08/01/2050 | 1.A |
| ..3136BX-S3-9 | FANNIE MAE SERIES 202593 CLASS FA 4.805% 11/25/55 | 09/25/2026 | Paydown | | 1,425,077 | 1,425,077 | 1,433,538 | | | (8,461) | | (8,461) | | 1,425,077 | | | | 44,799 | 11/25/2055 | 1.A |
| ..31371H-F9-4 | FANNIE MAE #252292 IN PR 6.000% 12/01/28 | 09/01/2026 | Paydown | | 2,081 | 2,081 | 2,063 | 2,071 | | 10 | | 10 | | 2,081 | | | | 83 | 12/01/2028 | 1.A |
| ..31371H-GA-0 | FANNIE MAE #252293 IN PR 6.500% 12/01/28 | 09/01/2026 | Paydown | | 126 | 126 | 127 | 126 | | | | | | 126 | | | | 6 | 12/01/2028 | 1.A |
| ..3137F9-WS-6 | FREDDIE MAC CL DP 1.000% 08/01/50 | 09/01/2026 | Paydown | | 1,503,866 | 1,503,866 | 1,502,985 | 1,503,112 | | 755 | | 755 | | 1,503,866 | | | | 8,887 | 08/01/2050 | 1.A |
| ..31393E-N8-8 | FANNIE MAE STRUCTURED CL ZJ 5.500% 09/01/33 | 09/01/2026 | Paydown | | 134,373 | 134,373 | 127,795 | 132,567 | | 1,806 | | 1,806 | | 134,373 | | | | 4,866 | 09/01/2033 | 1.A |
| ..31393G-V3-5 | FREDDIE MAC CL Z 5.500% 12/01/32 | 09/01/2026 | Paydown | | 60,366 | 60,366 | 57,897 | 59,844 | | 523 | | 523 | | 60,366 | | | | 2,175 | 12/01/2032 | 1.A |
| ..31393X-V8-7 | FANNIE MAE STRUCTURED SER 2004-35 CL AZ 4.500% 05/01/34 | 09/01/2026 | Paydown | | 129,620 | 129,620 | 108,448 | 124,685 | | 4,935 | | 4,935 | | 129,620 | | | | 3,820 | 05/01/2034 | 1.A |
| ..31393Y-AT-2 | FANNIE MAE STRUCTURED SER 2004-31 CL Z 4.500% 05/01/34 | 09/01/2026 | Paydown | | 153,895 | 153,895 | 131,052 | 148,557 | | 5,338 | | 5,338 | | 153,895 | | | | 4,602 | 05/01/2034 | 1.A |
| ..31393Y-WN-1 | FANNIE MAE STRUCTURED 2004-45 CL Z 4.500% 06/01/34 | 09/01/2026 | Paydown | | 201,731 | 201,731 | 159,887 | 191,789 | | 9,942 | | 9,942 | | 201,731 | | | | 6,032 | 06/01/2034 | 1.A |
| ..31394A-M3-7 | FANNIE MAE STRUCTURED 2004-67 CL ZA 4.500% 09/01/34 | 09/01/2026 | Paydown | | 156,414 | 156,414 | 130,952 | 150,145 | | 6,268 | | 6,268 | | 156,414 | | | | 4,671 | 09/01/2034 | 1.A |
| ..31394A-R6-5 | FANNIE MAE STRUCTURED 2004-74 CL ZB 4.500% 10/01/34 | 09/01/2026 | Paydown | | 61,915 | 61,915 | 52,337 | 59,566 | | 2,348 | | 2,348 | | 61,915 | | | | 1,855 | 10/01/2034 | 1.A |
| ..31394B-HW-7 | FANNIE MAE STRUCTURED 2004-83 CL ZB 4.500% 11/01/34 | 09/01/2026 | Paydown | | 68,810 | 68,810 | 57,849 | 66,108 | | 2,702 | | 2,702 | | 68,810 | | | | 2,061 | 11/01/2034 | 1.A |
| ..31394C-6F-4 | FANNIE MAE STRUCTURED CL Z 5.000% 04/01/35 | 09/01/2026 | Paydown | | 34,485 | 34,485 | 31,635 | 33,771 | | 714 | | 714 | | 34,485 | | | | 1,154 | 04/01/2035 | 1.A |
| ..31394C-JW-3 | FANNIE MAE STRUCTURED CL CZ 5.000% 03/01/35 | 09/01/2026 | Paydown | | 65,643 | 65,643 | 62,526 | 64,164 | | 1,479 | | 1,479 | | 65,643 | | | | 2,181 | 03/01/2035 | 1.A |
| ..31394C-U5-9 | FANNIE MAE STRUCTURED CL PE 5.500% 04/01/35 | 09/01/2026 | Paydown | | 33,153 | 33,153 | 32,279 | 32,857 | | 296 | | 296 | | 33,153 | | | | 1,217 | 04/01/2035 | 1.A |
| ..31394D-QR-4 | FANNIE MAE CL Z 4.500% 05/01/35 | 09/01/2026 | Paydown | | 89,561 | 89,561 | 76,877 | 86,414 | | 3,147 | | 3,147 | | 89,561 | | | | 2,703 | 05/01/2035 | 1.A |
| ..31394L-QP-0 | FREDDIE MAC SER 2698 CL MZ 4.500% 11/01/33 | 09/01/2026 | Paydown | | 142,171 | 142,171 | 122,794 | 137,263 | | 4,908 | | 4,908 | | 142,171 | | | | 4,250 | 11/01/2033 | 1.A |
| ..31394M-K4-1 | FREDDIE MAC CMO SERIES 2714 CL 5.000% 12/01/33 | 09/01/2026 | Paydown | | 117,499 | 117,499 | 105,824 | 114,708 | | 2,791 | | 2,791 | | 117,499 | | | | 3,911 | 12/01/2033 | 1.A |
| ..31394P-PA-5 | FREDDIE MAC 2755 CL ZM 5.000% 02/01/34 | 07/01/2026 | Paydown | | 28,025 | 28,025 | 26,068 | 27,582 | | 443 | | 443 | | 28,025 | | | | 817 | 02/01/2034 | 1.A FE |
| ..31394P-PA-5 | FREDDIE MAC 2755 CL ZM 5.000% 02/01/34 | 09/01/2026 | Paydown | | 35,345 | 35,345 | 32,876 | 34,786 | | 559 | | 559 | | 35,345 | | | | 1,247 | 02/01/2034 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| ..31394R-TP-4 | FREDDIE MAC CL ZD 5.000% 03/01/34 | 09/01/2026 | Paydown | | 100,908 | 100,908 | 90,982 | 98,645 | | 2,263 | | 2,263 | | 100,908 | | | | 3,299 | 03/01/2034 | 1.A |
| ..31394V-N5-5 | FANNIE MAE STRUCTURED CL ZA 5.500% 03/01/36 | 09/01/2026 | Paydown | | 68,483 | 68,483 | 64,787 | 67,426 | | 1,057 | | 1,057 | | 68,483 | | | | 2,463 | 03/01/2036 | 1.A |
| ..31394X-F6-8 | FREDDIE MAC SER 2781 CL ZC 4.500% 04/01/34 | 09/01/2026 | Paydown | | 145,671 | 145,671 | 121,332 | 140,461 | | 5,210 | | 5,210 | | 145,671 | | | | 4,201 | 04/01/2034 | 1.A |
| ..31395H-RC-6 | FREDDIE MAC CL VZ 5.000% 10/01/34 | 09/01/2026 | Paydown | | 343,745 | 343,745 | 318,797 | 337,009 | | 6,737 | | 6,737 | | 343,745 | | | | 11,470 | 10/01/2034 | 1.A |
| ..31396G-BS-9 | FREDDIE MAC 3087 CL NZ 4.500% 12/01/35 | 09/01/2026 | Paydown | | 35,825 | 35,825 | 28,696 | 34,058 | | 1,767 | | 1,767 | | 35,825 | | | | 1,073 | 12/01/2035 | 1.A |
| ..31396K-3E-0 | FANNIE MAE STRUCTURED CL YP 5.500% 09/01/36 | 09/01/2026 | Paydown | | 116,988 | 116,988 | 112,524 | 115,569 | | 1,420 | | 1,420 | | 116,988 | | | | 4,319 | 09/01/2036 | 1.A |
| ..31397B-SF-9 | FREDDIE MAC 3227 CL PT 5.500% 10/01/36 | 09/01/2026 | Paydown | | 101,524 | 101,524 | 97,749 | 100,390 | | 1,135 | | 1,135 | | 101,524 | | | | 3,763 | 10/01/2036 | 1.A |
| ..31418C-RD-8 | FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 11/01/47 | 09/01/2026 | Paydown | | 27,492 | 27,492 | 28,484 | 28,348 | | (856) | | (856) | | 27,492 | | | | 725 | 11/01/2047 | 1.A |
| ..31418C-S5-4 | FANNIE MAE STRUCTURED THRU SGL FAMILY #MA3 4.000% 01/01/48 | 09/01/2026 | Paydown | | 95,593 | 95,593 | 99,118 | 101,693 | | (6,100) | | (6,100) | | 95,593 | | | | 2,565 | 01/01/2048 | 1.A |
| ..35563V-AA-4 | Freddie Mac - SCRT SERIES 20251 CLASS M 5.000% 11/25/64 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 84,431 | 100,000 | 84,359 | 84,540 | | (110) | | (110) | | 84,431 | | | | 3,361 | 11/25/2064 | 1.A |
| ..35564K-H3-6 | Freddie Mac - STACR 2022-DNA6 CL M1A 144A 5.840% 09/25/42 | 09/25/2026 | Paydown | | 2,147,583 | 2,147,583 | 2,147,583 | 2,147,583 | | | | | | 2,147,583 | | | | 31,355 | 09/25/2042 | 1.A |
| ..35564K-L3-1 | Freddie Mac - STACR SERIES 2022DNA7 CLASS M1A 144A 6.190% 03/25/52 | 09/25/2026 | Paydown | | 7,173,889 | 7,173,889 | 7,173,889 | 7,173,889 | | | | | | 7,173,889 | | | | 109,607 | 03/25/2052 | 1.A |
| ..35564K-P3-7 | Freddie Mac - STACR SERIES 2023DNA1 CLASS M1A 144A 5.798% 03/25/43 | 09/25/2026 | Paydown | | 1,055,598 | 1,055,598 | 1,055,598 | 1,055,598 | | | | | | 1,055,598 | | | | 28,058 | 03/25/2043 | 1.A |
| ..35564K-T5-8 | Freddie Mac - STACR SERIES 2023DNA2 CLASS M1A 144A 5.798% 04/25/43 | 09/25/2026 | Paydown | | 805,094 | 805,094 | 805,094 | 805,094 | | | | | | 805,094 | | | | 31,102 | 04/25/2043 | 1.A |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) | | | | | 31,600,954 | 31,616,523 | 31,371,686 | 30,124,922 | | 42,496 | | 42,496 | | 31,600,954 | | | | 676,748 | XXX | XXX |
| ..00039K-AF-7 | A&D Mortgage Trust SERIES 2024NQM5 CLASS M1 6.516% 11/25/69 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 187,961 | 186,000 | 188,199 | 188,181 | | (220) | | (220) | | 187,961 | | | | 7,137 | 11/25/2069 | 2.A |
| ..00039R-AC-9 | A&D Mortgage Trust SERIES 2026NQM5 CLASS A1 5.659% 07/25/71 | 07/16/2026 | Paydown | | 25,973 | 25,973 | 25,972 | | | | | | | 25,973 | | | | 122 | 07/25/2071 | 1.A Z |
| ..00039R-AC-9 | A&D Mortgage Trust SERIES 2026NQM5 CLASS A1 5.659% 07/25/71 | 09/01/2026 | Paydown | | 101,706 | 101,706 | 101,705 | | | 1 | | 1 | | 101,706 | | | | 1,239 | 07/25/2071 | 1.A FE |
| ..00040D-AD-5 | A&D Mortgage Trust SERIES 2026NQM1 CLASS A1A 4.912% 02/25/71 | 09/01/2026 | Paydown | | 201,371 | 201,371 | 201,490 | | | (119) | | (119) | | 201,371 | | | | 5,434 | 02/25/2071 | 1.A FE |
| ..00093C-AE-1 | ACRA Trust SERIES 2026NQM1 CLASS A1 5.573% 06/25/66 | 07/01/2026 | Paydown | | 56,298 | 56,298 | 56,298 | | | | | | | 56,298 | | | | 261 | 06/25/2066 | 1.A Z |
| ..00093C-AE-1 | ACRA Trust SERIES 2026NQM1 CLASS A1 5.573% 06/25/66 | 09/01/2026 | Paydown | | 113,697 | 113,697 | 113,696 | | | 1 | | 1 | | 113,697 | | | | 1,375 | 06/25/2066 | 1.A FE |
| ..00193H-AD-1 | A&D Mortgage Trust SERIES 2026NQM4 CLASS A1A 5.573% 06/25/71 | 09/01/2026 | Paydown | | 243,617 | 243,617 | 243,756 | | | (139) | | (139) | | 243,617 | | | | 3,443 | 06/25/2071 | 1.A FE |
| ..00193H-AE-9 | A&D Mortgage Trust SERIES 2026NQM4 CLASS A1B 5.573% 06/25/71 | 09/01/2026 | Paydown | | 52,784 | 52,784 | 52,658 | | | 125 | | 125 | | 52,784 | | | | 746 | 06/25/2071 | 1.A FE |
| ..00193H-AF-6 | A&D Mortgage Trust SERIES 2026NQM4 CLASS A2 5.725% 06/25/71 | 09/01/2026 | Paydown | | 146,170 | 146,170 | 146,170 | | | 1 | | 1 | | 146,170 | | | | 2,122 | 06/25/2071 | 1.C FE |
| ..00248B-AC-1 | A&D Mortgage Trust SERIES 2026NQM3 CLASS A1 5.080% 04/25/71 | 09/26/2026 | Paydown | | 149,076 | 149,076 | 149,075 | | | | | | | 149,076 | | | | 2,804 | 04/25/2071 | 1.A FE |
| ..00248B-AF-4 | A&D Mortgage Trust SERIES 2026NQM3 CLASS A2 5.332% 04/25/71 | 09/01/2026 | Paydown | | 83,482 | 83,482 | 83,481 | | | 1 | | 1 | | 83,482 | | | | 1,648 | 04/25/2071 | 1.C FE |
| ..002941-AB-8 | A&D Mortgage Trust SERIES 2025NQM4 CLASS A1A 5.225% 10/25/70 | 09/01/2026 | Paydown | | 1,438,681 | 1,438,681 | 1,439,514 | 1,439,451 | | (770) | | (770) | | 1,438,681 | | | | 50,654 | 10/25/2070 | 1.A |
| ..002941-AF-9 | A&D Mortgage Trust SERIES 2025NQM4 CLASS M1 6.204% 10/25/70 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 149,998 | 150,000 | 149,998 | 149,998 | | | | | | 149,998 | | | | 5,480 | 10/25/2070 | 3.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..00841X-AD-2 | BANC OF AMERICA FUNDING CORP MTG LOAN TR 2015-2 A 3.500% 03/01/45 | 09/01/2026 | Paydown | | 36,580 | 36,580 | 37,123 | 37,014 | | (434) | | (434) | | 36,580 | | | | 917 | 03/01/2045 | 1.A |
| ..00841Y-AD-0 | AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-3 C 3.435% 04/01/45 | 09/01/2026 | Paydown | | 17,811 | 17,811 | 18,256 | 17,967 | | (157) | | (157) | | 17,811 | | | | 408 | 04/01/2045 | 1.A |
| ..00842A-AD-1 | AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-4 C 3.461% 06/01/45 | 09/01/2026 | Paydown | | 19,903 | 19,903 | 19,923 | 19,906 | | (2) | | (2) | | 19,903 | | | | 460 | 06/01/2045 | 1.A |
| ..00842B-AC-1 | AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2015-5 C 3.500% 07/01/45 | 09/01/2026 | Paydown | | 14,759 | 14,759 | 14,900 | 14,831 | | (71) | | (71) | | 14,759 | | | | 344 | 07/01/2045 | 1.A |
| ..00842E-AC-5 | AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-2 C 3.500% 03/01/46 | 09/01/2026 | Paydown | | 15,127 | 15,127 | 15,415 | 15,298 | | (171) | | (171) | | 15,127 | | | | 353 | 03/01/2046 | 1.A |
| ..00842V-AC-7 | AGATE BAY MORTGAGE LOAN TRUST MTG LOAN TR 2016-3 C 3.500% 05/01/37 | 09/01/2026 | Paydown | | 18,459 | 18,459 | 18,708 | 18,588 | | (129) | | (129) | | 18,459 | | | | 429 | 05/01/2037 | 1.A |
| ..02151N-BA-9 | COUNTRYWIDE ALT LOAN TRUST 2007-18C 6.000% 08/01/37 | 09/01/2026 | Paydown | | 29,350 | 29,152 | 22,647 | 6,388 | | | | | | 6,388 | | 22,962 | 22,962 | 1,235 | 08/01/2037 | 1.A FM |
| ..02151N-BH-4 | COUNTRYWIDE ALT LOAN TRUST 2007-18 6.000% 08/01/37 | 09/01/2026 | Paydown | | 3,427 | 3,428 | 2,182 | 3,428 | | | | | | 3,428 | | (1) | (1) | 143 | 08/01/2037 | 1.A FM |
| ..03466E-AA-8 | Angel Oak Mortgage Trust SERIES 20255 CLASS A1 5.573% 04/25/70 | 09/01/2026 | Paydown | | 644,401 | 644,401 | 644,398 | 644,398 | | 3 | | 3 | | 644,401 | | | | 24,573 | 04/25/2070 | 1.A |
| ..03466F-AC-1 | Angel Oak Mortgage Trust SERIES 20251I CLASS A1 4.975% 10/25/70 | 09/01/2026 | Paydown | | 1,459,212 | 1,459,212 | 1,459,198 | 1,459,198 | | 13 | | 13 | | 1,459,212 | | | | 51,205 | 10/25/2070 | 1.A |
| ..03466L-AF-1 | Angel Oak Mortgage Trust SERIES 20262 CLASS A2 5.049% 02/25/71 | 09/01/2026 | Paydown | | 167,504 | 167,504 | 167,501 | | | 3 | | 3 | | 167,504 | | | | 3,721 | 02/25/2071 | 1.C FE |
| ..03466V-AA-0 | Angel Oak Mortgage Trust SERIES 20259 CLASS A1 5.141% 08/25/70 | 09/01/2026 | Paydown | | 1,260,502 | 1,260,502 | 1,260,484 | 1,260,484 | | 18 | | 18 | | 1,260,502 | | | | 43,886 | 08/25/2070 | 1.A |
| ..034935-AA-4 | Angel Oak Mortgage Trust SERIES 20254 CLASS A1 5.855% 04/25/70 | 09/01/2026 | Paydown | | 715,382 | 715,382 | 715,372 | 715,372 | | 10 | | 10 | | 715,382 | | | | 29,443 | 04/25/2070 | 1.A |
| ..034935-AB-2 | Angel Oak Mortgage Trust SERIES 20254 CLASS A2 6.058% 04/25/70 | 09/01/2026 | Paydown | | 85,713 | 85,713 | 85,712 | 85,712 | | 1 | | 1 | | 85,713 | | | | 3,650 | 04/25/2070 | 1.A |
| ..034935-AC-0 | Angel Oak Mortgage Trust SERIES 20254 CLASS A3 6.414% 04/25/70 | 09/01/2026 | Paydown | | 280,933 | 280,933 | 280,933 | 280,933 | | 1 | | 1 | | 280,933 | | | | 12,666 | 04/25/2070 | 1.A |
| ..034944-AA-6 | Angel Oak Mortgage Trust SERIES 20246 CLASS A1 4.650% 11/25/67 | 09/01/2026 | Paydown | | 233,755 | 233,755 | 230,358 | 230,451 | | 3,303 | | 3,303 | | 233,755 | | | | 7,238 | 11/25/2067 | 1.A FE |
| ..034951-AA-1 | Angel Oak Mortgage Trust SERIES 2025R1 CLASS A1 4.846% 07/25/62 | 09/01/2026 | Paydown | | 397,206 | 397,206 | 397,199 | 397,199 | | 6 | | 6 | | 397,206 | | | | 13,017 | 07/25/2062 | 1.A FE |
| ..034951-AB-9 | Angel Oak Mortgage Trust SERIES 2025R1 CLASS A2 5.099% 07/25/62 | 09/01/2026 | Paydown | | 238,323 | 238,323 | 238,319 | 238,319 | | 4 | | 4 | | 238,323 | | | | 8,218 | 07/25/2062 | 1.C FE |
| ..04537U-AE-7 | Aspire Mortgage Trust SERIES 20264 CLASS A1 5.724% 07/26/66 | 09/01/2026 | Paydown | | 389,269 | 389,269 | 389,263 | | | 6 | | 6 | | 389,269 | | | | 2,511 | 07/26/2066 | 1.A FE |
| ..04538H-AA-3 | Aspire Mortgage Trust SERIES 20262 CLASS A1 5.325% 04/26/66 | 09/25/2026 | Paydown | | 696,766 | 696,766 | 696,754 | | | 12 | | 12 | | 696,766 | | | | 11,987 | 04/26/2066 | 1.A FE |
| ..04539F-AA-6 | Aspire Mortgage Trust SERIES 20261 CLASS A1 4.855% 01/25/66 | 09/01/2026 | Paydown | | 1,048,957 | 1,048,957 | 1,048,941 | | | 16 | | 16 | | 1,048,957 | | | | 24,798 | 01/25/2066 | 1.A FE |
| ..04539F-AC-2 | Aspire Mortgage Trust SERIES 20261 CLASS A1B 4.855% 01/25/66 | 09/01/2026 | Paydown | | 419,583 | 419,583 | 418,739 | | | 844 | | 844 | | 419,583 | | | | 9,919 | 01/25/2066 | 1.A FE |
| ..058931-BD-7 | BANC OF AMERICA FUNDING CORP 2006-3 5.500% 03/01/36 | 09/01/2026 | Paydown | | 33,937 | 39,102 | 35,784 | 38,233 | | (4,296) | | (4,296) | | 33,937 | | | | 1,435 | 03/01/2036 | 2.C FM |
| ..05946X-EY-5 | BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33 | 09/01/2026 | Paydown | | 9,986 | 9,986 | 9,609 | 9,867 | | 119 | | 119 | | 9,986 | | | | 389 | 10/01/2033 | 1.A FM |
| ..05946X-EY-5 | BANC OF AMERICA FUNDING CORP 2003-3 5.500% 10/01/33 | 07/01/2026 | Paydown | | 4,959 | 4,959 | 4,771 | 4,899 | | 59 | | 59 | | 4,959 | | | | 159 | 10/01/2033 | 4.C FE |
| ..05946X-P8-0 | BANC OF AMERICA FUNDING CORP 2 5.500% 10/01/35 | 09/01/2026 | Paydown | | 22,541 | 27,792 | 26,014 | 27,148 | | (4,607) | | (4,607) | | 22,541 | | | | 1,019 | 10/01/2035 | 5.C FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..059496-AY-5 | Banc of America Mortgage Secur LN 2007-1 5.975% 04/01/37 | 09/01/2026 | Paydown | | 20,368 | 30,050 | 22,697 | 28,637 | | (8,269) | | (8,269) | | 20,368 | | | | 1,217 | 04/01/2037 | 5.C FM |
| ..05949A-3N-8 | BANC OF AMERICA MTG SECURITIES SECS -2005 5.500% 03/01/35 | 09/01/2026 | Paydown | | 30,803 | 34,589 | 33,360 | 33,647 | | (2,844) | | (2,844) | | 30,803 | | | | 1,236 | 03/01/2035 | 3.A FM |
| ..05949A-DF-4 | BANC OF AMERICA MTG SECURITIES SECUR 2004 5.757% 05/01/34 | 09/01/2026 | Paydown | | 2,491 | 2,491 | 2,281 | 2,425 | | 66 | | 66 | | 2,491 | | | | 107 | 05/01/2034 | 1.A FM |
| ..05949A-DG-2 | BANC OF AMERICA MTG SECURITIES SECUR 2004 5.757% 05/01/34 | 09/01/2026 | Paydown | | 11,463 | 11,463 | 10,059 | 10,823 | | 640 | | 640 | | 11,463 | | | | 377 | 05/01/2034 | 1.A FM |
| ..05949A-H9-4 | BANC OF AMERICA MTG SECURITIES SECUR 2005 4.741% 02/01/35 | 09/01/2026 | Paydown | | 2,419 | 2,419 | 2,159 | 2,302 | | 117 | | 117 | | 2,419 | | | | 77 | 02/01/2035 | 1.A FM |
| ..05949A-HB-9 | BANC OF AMERICA MTG SECURITIES SECUR 2004 5.279% 06/01/34 | 09/01/2026 | Paydown | | 7,794 | 7,794 | 6,961 | 7,385 | | 408 | | 408 | | 7,794 | | | | 282 | 06/01/2034 | 1.A FM |
| ..05949A-XG-0 | BANC OF AMERICA MTG SECURITIES SECUR 2004 5.076% 12/01/34 | 09/01/2026 | Paydown | | 4,087 | 4,087 | 4,007 | 4,054 | | 33 | | 33 | | 4,087 | | | | 139 | 12/01/2034 | 1.A FM |
| ..05949Q-AT-2 | BANC OF AMERICA FUNDING CORP 2006 5.750% 03/01/36 | 09/01/2026 | Paydown | | 5,689 | 9,096 | 8,805 | 8,996 | | (3,307) | | (3,307) | | 5,689 | | | | 349 | 03/01/2036 | 4.B FM |
| ..06051G-AV-1 | BANC OF AMERICA FUNDING CORP 2004-A CL 6.371% 09/01/34 | 09/01/2026 | Paydown | | 270 | 270 | 271 | 270 | | | | | | 270 | | | | 12 | 09/01/2034 | 1.A FM |
| ..07384M-YZ-9 | BEAR STEARNS ADJ RATE MTG ARM 2003-7 CL 9A 5.724% 10/01/33 | 09/01/2026 | Paydown | | 8,518 | 8,518 | 8,614 | 8,519 | | (1) | | (1) | | 8,518 | | | | 328 | 10/01/2033 | 3.B FM |
| ..07384M-ZU-9 | BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 3.342% 01/01/34 | 09/01/2026 | Paydown | | 21,900 | 21,900 | 22,217 | 21,889 | | 11 | | 11 | | 21,900 | | | | 545 | 01/01/2034 | 1.D FM |
| ..07384M-ZX-3 | BEAR STEARNS ADJ RATE MTG ARM TR 2003-8 CL 5.113% 01/01/34 | 09/01/2026 | Paydown | | 2,806 | 2,806 | 2,794 | 2,804 | | 3 | | 3 | | 2,806 | | | | 100 | 01/01/2034 | 2.C FM |
| ..07387A-ET-8 | BEAR STEARNS ADJ RATE MTG ADJ RATE MTG 2005 5.688% 10/01/35 | 09/01/2026 | Paydown | | 95,928 | 95,928 | 94,002 | 95,544 | | 384 | | 384 | | 95,928 | | | | 3,530 | 10/01/2035 | 1.A FM |
| ..10568R-AA-1 | BRAVO Residential Funding Trus SERIES 2025CES2 CLASS A1 4.960% 07/26/55 | 09/01/2026 | Paydown | | 1,759,885 | 1,759,885 | 1,759,853 | 1,759,853 | | 32 | | 32 | | 1,759,885 | | | | 21,916 | 07/26/2055 | 1.A |
| ..10569N-AC-5 | BRAVO Residential Funding Trus SERIES 2025NQM2 CLASS A1 5.678% 11/25/64 | 09/01/2026 | Paydown | | 403,854 | 403,854 | 403,852 | 403,852 | | 3 | | 3 | | 403,854 | | | | 14,591 | 11/25/2064 | 1.A FE |
| ..10569N-AD-3 | BRAVO Residential Funding Trus SERIES 2025NQM2 CLASS A2 5.830% 11/25/64 | 09/01/2026 | Paydown | | 403,854 | 403,854 | 403,849 | 403,849 | | 5 | | 5 | | 403,854 | | | | 14,982 | 11/25/2064 | 1.B FE |
| ..10569P-AA-4 | BRAVO Residential Funding Trus SERIES 2025CES1 CLASS A1A 5.703% 02/25/55 | 09/01/2026 | Paydown | | 1,013,298 | 1,013,298 | 1,013,289 | 1,013,289 | | 9 | | 9 | | 1,013,298 | | | | 38,329 | 02/25/2055 | 1.A FE |
| ..10569W-AC-5 | BRAVO Residential Funding Trus SERIES 2025NQM9 CLASS A1 5.043% 09/25/65 | 09/01/2026 | Paydown | | 1,176,391 | 1,176,391 | 1,176,373 | 1,176,373 | | 18 | | 18 | | 1,176,391 | | | | 39,172 | 09/25/2065 | 1.A |
| ..10569W-AD-3 | BRAVO Residential Funding Trus SERIES 2025NQM9 CLASS A2 5.246% 09/25/65 | 09/01/2026 | Paydown | | 514,671 | 514,671 | 514,663 | 514,663 | | 8 | | 8 | | 514,671 | | | | 17,828 | 09/25/2065 | 1.B |
| ..105927-AC-1 | BRAVO Residential Funding Trus SERIES 2025NQM3 CLASS A1 5.573% 04/01/55 | 09/01/2026 | Paydown | | 1,226,631 | 1,226,631 | 1,226,613 | 1,226,613 | | 18 | | 18 | | 1,226,631 | | | | 46,166 | 04/01/2055 | 1.A |
| ..12556M-AB-0 | CIM TRUST 2019-J1 CL 1A2 144A 3.500% 08/01/49 | 09/01/2026 | Paydown | | 138,713 | 138,713 | 140,577 | 140,066 | | (1,352) | | (1,352) | | 138,713 | | | | 2,894 | 08/01/2049 | 1.A |
| ..12558T-AA-5 | CIM TRUST 2019-J2 CL A1 144A 3.500% 10/01/49 | 09/01/2026 | Paydown | | 176,735 | 176,735 | 179,386 | 178,903 | | (2,168) | | (2,168) | | 176,735 | | | | 4,181 | 10/01/2049 | 1.A |
| ..12559Y-AN-5 | CIM TRUST 2020-J1 CL A13 144A 3.000% 07/01/50 | 09/01/2026 | Paydown | | 320,085 | 320,085 | 328,087 | 326,795 | | (6,710) | | (6,710) | | 320,085 | | | | 5,943 | 07/01/2050 | 1.A |
| ..12564E-AU-6 | CIM TRUST 2021-J2 CL A19 144A 2.500% 04/01/51 | 09/01/2026 | Paydown | | 97,067 | 97,067 | 97,492 | 97,395 | | (328) | | (328) | | 97,067 | | | | 1,617 | 04/01/2051 | 1.A |
| ..12564K-AU-2 | CIM TRUST 2021-J1 CL A19 144A 2.500% 03/01/51 | 09/01/2026 | Paydown | | 90,700 | 90,700 | 92,628 | 92,207 | | (1,507) | | (1,507) | | 90,700 | | | | 1,562 | 03/01/2051 | 1.A |
| ..12566Q-AD-5 | CITIMORTGAGE ALT LOAN TRUST LOAN TR -2007 6.000% 01/01/37 | 09/01/2026 | Paydown | | 80,510 | 95,455 | 80,173 | 99,110 | | | | | | 99,110 | | (18,600) | (18,600) | 3,982 | 01/01/2037 | 5.C FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 12566W-AB-6 | CITIMORTGAGE ALT LOAN TRUST LN TR 2007-A5 6.000% 05/01/37 | 09/01/2026 | Paydown | | 12,803 | 19,133 | 14,602 | 3,558 | | | | | | 3,558 | | 9,245 | 9,245 | 772 | 05/01/2037 | 1.A FM |
| 12596S-AA-1 | COOPR Residential Mortgage Tru SERIES 2025CES1 CLASS A1A 5.654% 05/25/60 | 09/01/2026 | Paydown | | 4,189,829 | 4,189,829 | 4,189,816 | 4,189,816 | | 13 | | 13 | | 4,189,829 | | | | 107,944 | 05/25/2060 | 1.A |
| 12596S-AB-9 | COOPR Residential Mortgage Tru SERIES 2025CES1 CLASS A1B 5.704% 05/25/60 | 09/01/2026 | Paydown | | 448,910 | 448,910 | 448,905 | 448,905 | | 5 | | 5 | | 448,910 | | | | 17,002 | 05/25/2060 | 1.A |
| 12637L-AL-3 | CSMLT TRUST 2015-2 CL A7 144A 3.500% 08/01/45 | 09/01/2026 | Paydown | | 8,240 | 8,240 | 8,282 | 8,258 | | (17) | | (17) | | 8,240 | | | | 192 | 08/01/2045 | 1.A |
| 12646W-AD-6 | CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.382% 04/01/43 | 07/01/2026 | Paydown | | 139,809 | 139,809 | 131,570 | 134,955 | | 4,854 | | 4,854 | | 139,809 | | | | 2,765 | 04/01/2043 | 1.A FE |
| 12646W-AD-6 | CREDIT SUISSE MORTGAGE CAPITAL MORT 2013-IVR CL Z 144 3.382% 04/01/43 | 09/01/2026 | Paydown | | 38,393 | 38,393 | 36,130 | 37,060 | | 1,333 | | 1,333 | | 38,393 | | | | 922 | 04/01/2043 | 1.A |
| 12647G-AV-0 | CREDIT SUISSE MORTGAGE CAPITAL COMMMRT 2013-IVR 3.475% 07/03/43 | 09/01/2026 | Paydown | | 121,108 | 121,108 | 111,383 | 115,469 | | 5,639 | | 5,639 | | 121,108 | | | | 2,816 | 07/03/2043 | 1.A |
| 12649X-BK-4 | CREDIT SUISSE MORTGAGE CAPITAL TR 2015-3 CL 3.500% 03/01/45 | 09/01/2026 | Paydown | | 10,889 | 10,889 | 11,149 | 11,010 | | (121) | | (121) | | 10,889 | | | | 253 | 03/01/2045 | 1.A |
| 12667F-MZ-5 | COUNTRYWIDE ALT LOAN TRUST T 2004-14 4.565% 08/25/34 | 09/25/2026 | Paydown | | 16,569 | 16,569 | 15,098 | 15,839 | | 730 | | 730 | | 16,569 | | | | 477 | 08/25/2034 | 1.A FM |
| 12669F-VH-3 | COUNTRYWIDE HOME LOANS 2004-6 4.919% 05/01/34 | 09/01/2026 | Paydown | | 46,013 | 46,013 | 45,158 | 45,857 | | 156 | | 156 | | 46,013 | | | | 1,685 | 05/01/2034 | 1.A FM |
| 12669G-5T-4 | COUNTRYWIDE HOME LOANS 2005-17 5.500% 09/01/35 | 09/01/2026 | Paydown | | 65,467 | 65,467 | | | | | | | | | | 65,467 | 65,467 | 2,606 | 09/01/2035 | 1.A FM |
| 12669G-BY-6 | COUNTRYWIDE HOME LOANS 2004-HY 4.514% 11/01/34 | 09/01/2026 | Paydown | | 6,812 | 6,812 | 6,471 | 6,659 | | 152 | | 152 | | 6,812 | | | | 193 | 11/01/2034 | 1.A FM |
| 12669G-D3-2 | COUNTRYWIDE HOME LOANS 2005-13 5.500% 06/01/35 | 09/01/2026 | Paydown | | 16 | 48 | 27 | | | | | | | | | 16 | 16 | 2 | 06/01/2035 | 1.A FM |
| 12669G-JB-8 | COUNTRYWIDE HOME LOANS 2004-29 CL 4.675% 02/25/35 | 09/25/2026 | Paydown | | 9,718 | 9,718 | 8,618 | 9,515 | | 203 | | 203 | | 9,718 | | | | 319 | 02/25/2035 | 2.A FM |
| 12669G-TD-3 | COUNTRYWIDE HOME LOANS 2005-6 5.250% 04/01/35 | 09/01/2026 | Paydown | | 31,909 | 32,252 | 30,272 | 30,646 | | 1,263 | | 1,263 | | 31,909 | | | | 1,430 | 04/01/2035 | 5.C FM |
| 12669G-XM-8 | COUNTRYWIDE HOME LOANS 2005-12 5.250% 05/01/35 | 09/01/2026 | Paydown | | 43,794 | 43,794 | 42,007 | 43,121 | | 673 | | 673 | | 43,794 | | | | 1,531 | 05/01/2035 | 5.C FM |
| 12674U-AA-1 | COOPR Residential Mortgage Tru SERIES 2025CES2 CLASS A1A 5.502% 06/25/60 | 09/01/2026 | Paydown | | 1,128,128 | 1,128,128 | 1,128,118 | 1,128,118 | | 10 | | 10 | | 1,128,128 | | | | 38,541 | 06/25/2060 | 1.A |
| 12674U-AB-9 | COOPR Residential Mortgage Tru SERIES 2025CES2 CLASS A1B 5.603% 06/25/60 | 09/01/2026 | Paydown | | 170,122 | 170,122 | 170,121 | 170,121 | | 1 | | 1 | | 170,122 | | | | 4,429 | 06/25/2060 | 1.A |
| 161542-DF-9 | CHASE FUNDING LOAN ACQ TRUST SER 200 5.500% 08/01/34 | 09/01/2026 | Paydown | | 3,499 | 3,499 | 3,418 | 3,357 | | 142 | | 142 | | 3,499 | | | | 127 | 08/01/2034 | 1.A FM |
| 161546-FH-4 | CHASE FUNDING MTG LOAN TRUST SER -2003 4.537% 09/01/32 | 09/01/2026 | Paydown | | 9,338 | 9,338 | 9,338 | 9,338 | | | | | | 9,338 | | | | 318 | 09/01/2032 | 1.A FM |
| 161546-HS-8 | CHASE FUNDING MTG LOAN TRUST 2004-1 5.638% 11/01/33 | 09/25/2026 | Paydown | | 159,532 | 159,532 | 159,523 | 159,221 | | 311 | | 311 | | 159,532 | | | | 5,254 | 11/01/2033 | 1.A FM |
| 161546-JH-0 | CHASE FUNDING MTG LOAN TRUST ASSET BCKD 2 6.200% 02/02/35 | 09/01/2026 | Paydown | | 201,360 | 201,360 | 196,929 | 200,760 | | 600 | | 600 | | 201,360 | | | | 6,940 | 02/02/2035 | 1.A FM |
| 16158R-AC-0 | CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49 | 09/01/2026 | Paydown | | 3,748 | 3,748 | 3,794 | 3,774 | | (26) | | (26) | | 3,748 | | | | 101 | 04/01/2049 | 1.A |
| 16158R-AR-7 | CHASE MORTGAGE FINANCE CORP 2019-ATR CL 4.000% 04/01/49 | 09/01/2026 | Paydown | | 1,124 | 1,124 | 1,131 | 1,128 | | (4) | | (4) | | 1,124 | | | | 30 | 04/01/2049 | 1.A |
| 16159G-AC-3 | CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49 | 09/01/2026 | Paydown | | 285,327 | 285,327 | 288,537 | 287,958 | | (2,631) | | (2,631) | | 285,327 | | | | 6,404 | 07/01/2049 | 1.A |
| 16159G-AR-0 | CHASE MORTGAGE FINANCE CORP 2019-ATR CL 3.500% 07/01/49 | 09/01/2026 | Paydown | | 126,019 | 126,019 | 126,964 | 126,631 | | (612) | | (612) | | 126,019 | | | | 2,828 | 07/01/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..16159W-AC-8 | CHASE MORTGAGE FINANCE CORP 2019-1 CL A 3.500% 03/01/50 | 09/01/2026 | Paydown | | 35,762 | 35,762 | 36,215 | 36,065 | | (303) | | (303) | | 35,762 | | | | 758 | 03/01/2050 | 1.A |
| ..16162W-KF-5 | CHASE MORTGAGE FINANCE CORP 2005-S1 5.250% 05/01/35 | 09/01/2026 | Paydown | | 3,310 | 3,310 | 3,246 | 3,283 | | 27 | | 27 | | 3,310 | | | | 116 | 05/01/2035 | 1.A FM |
| ..16162W-MR-7 | CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35 | 09/01/2026 | Paydown | | 21,685 | 21,685 | 20,166 | 21,097 | | 589 | | 589 | | 21,685 | | | | 852 | 10/01/2035 | 1.A FM |
| ..16162W-MR-7 | CHASE MORTGAGE FINANCE CORP 20 5.500% 10/01/35 | 07/01/2026 | Paydown | | 8,286 | 8,286 | 7,705 | 8,061 | | 225 | | 225 | | 8,286 | | | | 266 | 10/01/2035 | 5.B FE |
| ..16165T-AA-1 | CHASEFLEX TRUST 2005-1 CL 1A1 5.500% 02/01/35 | 09/01/2026 | Paydown | | 24,330 | 24,330 | 22,755 | 16,689 | | 7,642 | | 7,642 | | 24,330 | | | | 894 | 02/01/2035 | 1.A FM |
| ..16190A-AJ-2 | Chase Mortgage Finance Corpora SERIES 20264 CLASS A4 5.500% 02/25/57 | 09/01/2026 | Paydown | | 683,370 | 683,370 | 683,483 | | | (113) | | (113) | | 683,370 | | | | 13,067 | 02/25/2057 | 1.A FE |
| ..17292E-AA-8 | CITIGROUP MORTGAGE LOAN TRUST SERIES 2025RP4 CLASS A1 3.375% 10/25/62 | 09/01/2026 | Paydown | | 759,357 | 759,357 | 710,516 | 698,226 | | 61,131 | | 61,131 | | 759,357 | | | | 21,228 | 10/25/2062 | 1.A FE |
| ..172973-S8-3 | CITICORPORATION MTG SECS INC SER 2005 5.500% 04/01/35 | 09/01/2026 | Paydown | | 12,456 | 12,456 | 12,456 | 12,456 | | | | | | 12,456 | | | | 457 | 04/01/2035 | 2.C FM |
| ..172973-W3-9 | CITICORPORATION MTG SECS INC SER 2005 CL 1A4 5.500% 07/01/35 | 09/01/2026 | Paydown | | 62,969 | 62,969 | 60,813 | 61,415 | | 1,553 | | 1,553 | | 62,969 | | | | 2,324 | 07/01/2035 | 1.A FM |
| ..172973-X3-8 | CITICORPORATION MTG SECS INC SER 2005-4 CL 3A3 5.000% 07/01/35 | 09/01/2026 | Paydown | | 73,779 | 73,779 | 69,662 | 70,849 | | 2,931 | | 2,931 | | 73,779 | | | | 2,223 | 07/01/2035 | 1.A FM |
| ..172981-AG-7 | CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2006-4 C 6.000% 12/01/35 | 09/01/2026 | Paydown | | 96,735 | 162,608 | 141,088 | 153,407 | | | | | | 153,407 | | (56,673) | (56,673) | 6,278 | 12/01/2035 | 1.F FM |
| ..17310F-AA-3 | CITICORPORATION MTG SECS INC SECS INC 200 6.000% 10/01/36 | 09/01/2026 | Paydown | | 66,740 | 77,745 | 78,057 | 77,883 | | (11,143) | | (11,143) | | 66,740 | | | | 3,166 | 10/01/2036 | 5.C FM |
| ..17313Q-AL-2 | CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2007-10 CL 4.397% 09/01/37 | 09/01/2026 | Paydown | | 3,782 | 4,111 | 2,331 | | | | | | | | | 3,782 | 3,782 | 121 | 09/01/2037 | 1.A FM |
| ..17329M-BH-1 | CITIGROUP MORTGAGE LOAN TRUST LOAN TR 2021-J2 CL 2.500% 07/01/51 | 09/01/2026 | Paydown | | 156,610 | 156,610 | 157,283 | 157,078 | | (469) | | (469) | | 156,610 | | | | 2,606 | 07/01/2051 | 1.A |
| ..17330B-DY-3 | CITIGROUP MORTGAGE LOAN TRUST 2021-J3-CL-A4A 2.500% 09/01/51 | 09/01/2026 | Paydown | | 505,763 | 505,763 | 507,185 | 507,024 | | (1,261) | | (1,261) | | 505,763 | | | | 7,738 | 09/01/2051 | 1.A |
| ..216926-AA-3 | COOPR Residential Mortgage Tru SERIES 2025CES3 CLASS A1A 4.840% 09/25/60 | 09/01/2026 | Paydown | | 2,539,068 | 2,539,068 | 2,539,010 | 2,539,010 | | 58 | | 58 | | 2,539,068 | | | | 81,548 | 09/25/2060 | 1.A |
| ..216926-AB-1 | COOPR Residential Mortgage Tru SERIES 2025CES3 CLASS A1B 4.941% 09/25/60 | 09/01/2026 | Paydown | | 691,583 | 691,583 | 691,567 | 691,567 | | 16 | | 16 | | 691,583 | | | | 22,675 | 09/25/2060 | 1.A |
| ..22541N-6X-2 | CSFB MORTGAGE SECS CORPORATION SECS -2003 5.500% 05/01/33 | 09/15/2026 | Paydown | | (1,360) | 4,110 | 3,637 | 2,160 | | 7 | | 7 | | 2,167 | | (3,527) | (3,527) | | 05/01/2033 | 6. FM |
| ..22541S-W9-5 | CSFB MORTGAGE SECS CORPORATION SECUR 2004 6.000% 12/01/34 | 09/01/2026 | Paydown | | 1,658 | 1,658 | 1,482 | 1,591 | | 67 | | 67 | | 1,658 | | | | 66 | 12/01/2034 | 1.A FM |
| ..225458-FA-1 | CSFB MORTGAGE SECS CORPORATION MTG SEC 2005-2 5.250% 03/01/35 | 09/01/2026 | Paydown | | 453,295 | 453,295 | 432,779 | 440,860 | 4,388 | 8,048 | | 12,436 | | 453,295 | | | | 15,695 | 03/01/2035 | 6. FM |
| ..225470-P7-2 | CREDIT SUISSE MORTGAGE CAPITAL MTG CAPITAL 2006 5.500% 04/01/36 | 09/01/2026 | Paydown | | 3,575 | 3,575 | 3,216 | 3,468 | | 108 | | 108 | | 3,575 | | | | 131 | 04/01/2036 | 1.A FM |
| ..22757J-AA-5 | Cross Mortgage Trust SERIES 2025H7 CLASS A1A 4.934% 09/25/70 | 09/01/2026 | Paydown | | 605,252 | 605,252 | 605,609 | 300,744 | | 304,507 | | 304,507 | | 605,252 | | | | 22,585 | 09/25/2070 | 1.A |
| ..22757X-AB-2 | Cross Mortgage Trust SERIES 2025H8 CLASS A1A 5.003% 11/25/70 | 09/01/2026 | Paydown | | 478,586 | 478,586 | 478,874 | 478,823 | | (238) | | (238) | | 478,586 | | | | 15,382 | 11/25/2070 | 1.A |
| ..22758J-AD-8 | Cross Mortgage Trust SERIES 2026NQM9 CLASS A1B 5.726% 08/25/71 | 08/08/2026 | Paydown | | 194,116 | 194,116 | 193,731 | | | 385 | | 385 | | 194,116 | | | | 926 | 08/25/2071 | 1.A Z |
| ..22758J-AD-8 | Cross Mortgage Trust SERIES 2026NQM9 CLASS A1B 5.726% 08/25/71 | 09/01/2026 | Paydown | | 156,997 | 156,997 | 156,686 | | | 311 | | 311 | | 156,997 | | | | 1,498 | 08/25/2071 | 1.A FE |
| ..22758P-AD-4 | Cross Mortgage Trust SERIES 2025H2 CLASS A2 5.458% 03/25/70 | 09/01/2026 | Paydown | | 129,543 | 129,543 | 129,542 | 129,542 | | 1 | | 1 | | 129,543 | | | | 4,776 | 03/25/2070 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..22758P-AE-2 | Cross Mortgage Trust SERIES 2025H2 CLASS A3 5.661% 03/25/70 | 09/01/2026 | Paydown | | 199,963 | 199,963 | 199,961 | 199,961 | | 2 | | 2 | | 199,963 | | | | 7,646 | 03/25/2070 | 1.B |
| ..22758T-AA-2 | Cross Mortgage Trust SERIES 2025H6 CLASS A1A 5.181% 07/25/70 | 09/01/2026 | Paydown | | 905,129 | 905,129 | 905,648 | 905,520 | | (391) | | (391) | | 905,129 | | | | 31,329 | 07/25/2070 | 1.A |
| ..22790A-AA-3 | Cross Mortgage Trust SERIES 2025H4 CLASS A1 5.596% 06/25/70 | 09/01/2026 | Paydown | | 811,620 | 811,620 | 811,615 | 811,615 | | 5 | | 5 | | 811,620 | | | | 30,269 | 06/25/2070 | 1.A |
| ..227923-AB-5 | Cross Mortgage Trust SERIES 2025H9 CLASS A1A 5.036% 11/25/70 | 09/01/2026 | Paydown | | 330,241 | 330,241 | 330,439 | 330,402 | | (161) | | (161) | | 330,241 | | | | 10,752 | 11/25/2070 | 1.A |
| ..227924-AE-7 | Cross Mortgage Trust SERIES 2026NQM2 CLASS A1 4.833% 03/25/61 | 09/01/2026 | Paydown | | 1,008,324 | 1,008,324 | 1,008,306 | | | 18 | | 18 | | 1,008,324 | | | | 24,259 | 03/25/2061 | 1.A FE |
| ..22944B-AU-2 | CREDIT SUISSE MORTGAGE CAPITAL MTG TR 2007-5 CL 4.565% 08/25/37 | 09/25/2026 | Paydown | | 142,459 | 148,376 | 112,209 | 103,182 | | | | | | 103,182 | | 39,278 | 39,278 | 4,278 | 08/25/2037 | 1.A FM |
| ..25860B-AA-2 | DOUBLE DIAMOND VIII A-1 4.125% 04/17/43 | 09/01/2026 | Paydown | | 434,644 | 434,644 | 434,644 | 434,644 | | | | | | 434,644 | | | | 12,051 | 04/17/2043 | 1.F PL |
| ..25860B-AC-8 | DOUBLE DIAMOND VIII B 4.650% 04/17/43 | 09/01/2026 | Paydown | | 158,052 | 158,052 | 158,052 | 158,052 | | | | | | 158,052 | | | | 4,940 | 04/17/2043 | 2.B PL |
| ..267951-AA-9 | Ellington Financial Mortgage T SERIES 2025RM1 CLASS A1A 5.000% 05/25/55 | 08/25/2026 | Paydown | | 783,626 | 783,626 | 738,527 | 742,285 | | 41,342 | | 41,342 | | 783,626 | | | | 23,847 | 05/25/2055 | 1.A FE |
| ..268431-AA-1 | Ellington Financial Mortgage T SERIES 2024RM2 CLASS A1A 5.000% 07/25/54 | 09/25/2026 | Paydown | | (857,948) | (857,948) | (786,166) | (849,846) | | (53,706) | | (53,706) | | (857,948) | | | | 71,055 | 07/25/2054 | 1.A FE |
| ..26843H-AA-6 | Ellington Financial Mortgage T SERIES 2024RM1 CLASS A1A 4.500% 03/25/54 | 09/25/2026 | Paydown | | 808,885 | 808,885 | 722,426 | 684,270 | | 63,510 | | 63,510 | | 808,885 | | | | 16,061 | 03/25/2054 | 1.A FE |
| ..26844Y-AA-8 | Ellington Financial Mortgage T SERIES 2025CES3 CLASS A1A 5.499% 06/25/70 | 09/01/2026 | Paydown | | 12,038,125 | 12,038,125 | 12,032,031 | 12,032,031 | | 6,094 | | 6,094 | | 12,038,125 | | | | 341,096 | 06/25/2070 | 1.A FE |
| ..26845E-AA-1 | Ellington Financial Mortgage T SERIES 2024RM3 CLASS A1A 5.000% 12/25/54 | 09/25/2026 | Paydown | | 1,378,046 | 1,378,046 | 1,293,203 | 1,305,486 | | 72,559 | | 72,559 | | 1,378,046 | | | | 42,563 | 12/25/2054 | 1.A FE |
| ..26845E-AB-9 | Ellington Financial Mortgage T SERIES 2024RM3 CLASS A1B 5.000% 12/25/54 | 09/25/2026 | Paydown | | 298,198 | 298,198 | 273,281 | 278,277 | | 19,921 | | 19,921 | | 298,198 | | | | 2,998 | 12/25/2054 | 1.A FE |
| ..26845E-AC-7 | Ellington Financial Mortgage T SERIES 2024RM3 CLASS A2 5.000% 12/25/54 | 09/25/2026 | Paydown | | 48,457 | 48,457 | 43,276 | 44,016 | | 4,441 | | 4,441 | | 48,457 | | | | 1,497 | 12/25/2054 | 1.C FE |
| ..26846R-AA-1 | Ellington Financial Mortgage T SERIES 2025NQM4 CLASS A1A 4.972% 09/25/70 | 09/01/2026 | Paydown | | 3,542,982 | 3,542,982 | 3,544,986 | 3,544,714 | | (1,733) | | (1,733) | | 3,542,982 | | | | 119,442 | 09/25/2070 | 1.A |
| ..26846R-AC-7 | Ellington Financial Mortgage T SERIES 2025NQM4 CLASS A1 4.972% 09/25/70 | 09/01/2026 | Paydown | | 1,346,333 | 1,346,333 | 1,335,394 | | | 10,939 | | 10,939 | | 1,346,333 | | | | 28,653 | 09/25/2070 | 1.A |
| ..26846Y-AA-6 | Ellington Financial Mortgage T SERIES 2025NQM3 CLASS A1A 5.494% 08/25/70 | 09/01/2026 | Paydown | | 1,455,793 | 1,455,793 | 1,456,607 | 1,456,607 | | (814) | | (814) | | 1,455,793 | | | | 52,099 | 08/25/2070 | 1.A |
| ..28225K-AA-3 | Ellington Financial Mortgage T SERIES 2025NQM5 CLASS A1A 5.033% 11/25/70 | 09/01/2026 | Paydown | | 800,899 | 800,899 | 801,361 | 801,219 | | (319) | | (319) | | 800,899 | | | | 25,923 | 11/25/2070 | 1.A |
| ..28225K-AC-9 | Ellington Financial Mortgage T SERIES 2025NQM5 CLASS A1 5.033% 11/25/70 | 09/01/2026 | Paydown | | 897,007 | 897,007 | 890,560 | | | 6,447 | | 6,447 | | 897,007 | | | | 17,747 | 11/25/2070 | 1.A |
| ..29978C-AA-8 | EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48 | 09/01/2026 | Paydown | | 7,169 | 7,169 | 7,152 | 7,154 | | 15 | | 15 | | 7,169 | | | | 164 | 02/01/2048 | 1.A |
| ..29978C-AU-4 | EVERBANK FINANCIAL CORP LOAN TR 2018-1 CL 3.500% 02/01/48 | 09/01/2026 | Paydown | | 2,542 | 2,542 | 2,495 | 2,511 | | 32 | | 32 | | 2,542 | | | | 58 | 02/01/2048 | 1.A |
| ..32051D-3G-5 | FIRST HORIZON ASSET SEC ALT MORT 2004-AA 5.335% 06/01/34 | 09/01/2026 | Paydown | | 19,565 | 19,565 | 17,746 | 18,898 | | 667 | | 667 | | 19,565 | | | | 760 | 06/01/2034 | 1.A FM |
| ..33767C-AD-9 | FIRSTKEY MORTGAGE TRUST TR 2015-1 CL A3 1 3.500% 03/01/45 | 09/01/2026 | Paydown | | 79,308 | 79,308 | 80,002 | 79,616 | | (308) | | (308) | | 79,308 | | | | 1,963 | 03/01/2045 | 1.A |
| ..33850R-AC-6 | FLAGSTAR MORTGAGE TRUST TR 2017-2 CL A3 1 3.500% 10/01/47 | 09/01/2026 | Paydown | | 18,777 | 18,777 | 17,888 | 18,023 | | 754 | | 754 | | 18,777 | | | | 396 | 10/01/2047 | 1.A |
| ..33851H-AD-5 | FLAGSTAR MORTGAGE TRUST TR 2018-2 CL A4 1 3.500% 04/01/48 | 09/01/2026 | Paydown | | 1,903 | 1,903 | 1,854 | 1,899 | | 5 | | 5 | | 1,903 | | | | 42 | 04/01/2048 | 1.A |
| ..33851K-AC-0 | FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A2 1 3.000% 08/01/50 | 09/01/2026 | Paydown | | 207,971 | 207,971 | 213,820 | 212,902 | | (4,931) | | (4,931) | | 207,971 | | | | 4,232 | 08/01/2050 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..33851K-AG-1 | FLAGSTAR MORTGAGE TRUST TR 2020-2 CL A4 1 3.000% 08/01/50 | 09/01/2026 | Paydown | | 138,647 | 138,647 | 141,594 | 141,127 | | (2,480) | | (2,480) | | 138,647 | | | | 2,821 | 08/01/2050 | 1.A |
| ..33852B-AB-1 | FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A2 1 3.500% 12/01/49 | 09/01/2026 | Paydown | | 73,776 | 73,776 | 74,692 | 74,558 | | (782) | | (782) | | 73,776 | | | | 1,842 | 12/01/2049 | 1.A |
| ..33852B-AL-9 | FLAGSTAR MORTGAGE TRUST TR 2019-2 CL A11 3.500% 12/01/49 | 09/01/2026 | Paydown | | 19,578 | 19,578 | 19,711 | 19,662 | | (84) | | (84) | | 19,578 | | | | 489 | 12/01/2049 | 1.A |
| ..33852D-AB-7 | FLAGSTAR MORTGAGE TRUST TR 2021-1 CL A2 1 2.500% 01/08/51 | 09/01/2026 | Paydown | | 316,911 | 316,911 | 327,508 | 325,788 | | (8,877) | | (8,877) | | 316,911 | | | | 4,968 | 01/08/2051 | 1.A |
| ..33852F-AW-6 | FLAGSTAR MORTGAGE TRUST TR 2021-4 CL A21 2.500% 05/08/51 | 09/01/2026 | Paydown | | 98,709 | 98,709 | 99,511 | 99,329 | | (620) | | (620) | | 98,709 | | | | 1,644 | 05/08/2051 | 1.A |
| ..33852J-AW-8 | FLAGSTAR MORTGAGE TRUST 2021-7-CL-A21-144A 2.500% 08/01/51 | 09/01/2026 | Paydown | | 272,147 | 272,147 | 274,146 | 273,990 | | (1,843) | | (1,843) | | 272,147 | | | | 4,621 | 08/01/2051 | 1.A |
| ..34074M-6B-2 | FLORIDA ST HSG FIN CORP REVENU SINGLE FAMILY HSG 5.948% 07/01/54 | 07/01/2026 | Call 100.0000 | | 270,000 | 270,000 | 270,000 | 270,000 | | | | | | 270,000 | | | | 16,060 | 07/01/2054 | 1.A FE |
| ..36171G-AA-9 | GCAT SERIES 2025NQM1 CLASS A1 5.373% 11/25/69 | 09/01/2026 | Paydown | | 645,082 | 645,082 | 645,072 | 645,072 | | 10 | | 10 | | 645,082 | | | | 22,371 | 11/25/2069 | 1.A |
| ..36171G-AB-7 | GCAT SERIES 2025NQM1 CLASS A2 5.627% 11/25/69 | 09/01/2026 | Paydown | | 140,228 | 140,228 | 140,219 | 140,219 | | 9 | | 9 | | 140,228 | | | | 5,093 | 11/25/2069 | 1.A |
| ..36171M-AA-6 | GCAT SERIES 2025NQM3 CLASS A1 5.550% 05/25/70 | 09/01/2026 | Paydown | | 1,439,445 | 1,439,445 | 1,440,914 | 1,440,872 | | (1,427) | | (1,427) | | 1,439,445 | | | | 52,509 | 05/25/2070 | 1.A |
| ..36171M-AC-2 | GCAT SERIES 2025NQM3 CLASS A1B 5.550% 05/25/70 | 09/01/2026 | Paydown | | 248,180 | 248,180 | 247,673 | 247,673 | | 507 | | 507 | | 248,180 | | | | 9,053 | 05/25/2070 | 1.A |
| ..36171M-AD-0 | GCAT SERIES 2025NQM3 CLASS A2 5.753% 05/25/70 | 09/01/2026 | Paydown | | 347,452 | 347,452 | 347,452 | 347,452 | | | | | | 347,452 | | | | 13,138 | 05/25/2070 | 1.A |
| ..36173J-AC-7 | GCAT SERIES 2026NQM2 CLASS A1A 5.449% 02/25/71 | 09/01/2026 | Paydown | | 604,097 | 604,097 | 604,452 | | | (355) | | (355) | | 604,097 | | | | 12,394 | 02/25/2071 | 1.A FE |
| ..36185N-3U-2 | GMAC MTG CORP LOAN TRUST LN TR 2004-AR2 C 3.212% 08/01/34 | 09/01/2026 | Paydown | | 2,982 | 2,982 | 2,922 | 2,981 | | 1 | | 1 | | 2,982 | | | | 66 | 08/01/2034 | 1.A FM |
| ..36228F-4R-4 | GSR MORTGAGE LOAN TRUST LOAN TR SER 2004-7 CL 4.588% 06/01/34 | 09/01/2026 | Paydown | | 3,424 | 3,424 | 3,286 | 3,420 | | 4 | | 4 | | 3,424 | | | | 109 | 06/01/2034 | 1.A FM |
| ..36228F-YY-6 | GSR MORTGAGE LOAN TRUST LOAN TR 2003-13 CL 1A1 5.373% 10/01/33 | 09/01/2026 | Paydown | | 8,334 | 8,334 | 8,174 | 8,318 | | 16 | | 16 | | 8,334 | | | | 308 | 10/01/2033 | 1.A FM |
| ..362290-AH-1 | GSR MORTGAGE LOAN TRUST LOAN TR 2007-AR1 CL 3A 3.571% 03/01/37 | 09/01/2026 | Paydown | | 167,727 | 164,095 | 142,581 | | | | | | | | | 167,727 | 167,727 | 4,266 | 03/01/2037 | 1.A FM |
| ..362341-6R-5 | GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36 | 09/01/2026 | Paydown | | 139,314 | 15,553 | 14,691 | 14,882 | | 4,380 | | 4,380 | | 19,263 | | 120,052 | 120,052 | 642 | 02/01/2036 | 6. FM |
| ..362341-6W-4 | GSR MORTGAGE LOAN TRUST LOAN TR 2006-1F C 5.500% 02/01/36 | 09/01/2026 | Paydown | | 13,921 | 11,240 | 10,369 | 12,210 | | | | | | 12,210 | | 1,711 | 1,711 | 464 | 02/01/2036 | 6. FM |
| ..362341-R7-6 | GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35 | 09/01/2026 | Paydown | | 10,993 | 13,770 | 12,836 | 12,064 | | | | | | 12,064 | | (1,070) | (1,070) | 505 | 12/01/2035 | 1.A FM |
| ..362341-R8-4 | GSR MORTGAGE LOAN TRUST LOAN TR 2005-9F CL 1A1 5.500% 12/01/35 | 09/01/2026 | Paydown | | 6,012 | 7,521 | 7,303 | 7,430 | | (1,418) | | (1,418) | | 6,012 | | | | 276 | 12/01/2035 | 4.C FM |
| ..362341-RZ-4 | GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR6 CL 3A 4.258% 09/01/35 | 09/01/2026 | Paydown | | 12,310 | 12,310 | 11,278 | 11,917 | | 393 | | 393 | | 12,310 | | | | 335 | 09/01/2035 | 1.A FM |
| ..362341-VV-8 | GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35 | 09/01/2026 | Paydown | | 6,903 | 6,903 | 6,647 | 6,832 | | 70 | | 70 | | 6,903 | | | | 268 | 11/01/2035 | 2.C FM |
| ..362341-VV-8 | GSR MORTGAGE LOAN TRUST LOAN TRUST 2005-8 5.500% 11/01/35 | 07/01/2026 | Paydown | | 3,583 | 3,583 | 3,450 | 3,546 | | 37 | | 37 | | 3,583 | | | | 115 | 11/01/2035 | 5.B FE |
| ..36242D-H7-1 | GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 4.880% 04/01/35 | 09/01/2026 | Paydown | | 21,407 | 21,407 | 21,036 | 21,224 | | 183 | | 183 | | 21,407 | | | | 744 | 04/01/2035 | 1.A FM |
| ..36242D-H7-1 | GSR MORTGAGE LOAN TRUST LOAN TR 2005-AR2 CL 2A 4.880% 04/01/35 | 07/01/2026 | Paydown | | 10,383 | 10,383 | 10,203 | 10,294 | | 89 | | 89 | | 10,383 | | | | 299 | 04/01/2035 | 4.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..36257Q-AA-4 | GS MORTGAGE BACKED SECURITIES 2019-PJ3 CL 3.500% 03/01/50 | 09/01/2026 | Paydown | | 44,860 | 44,860 | 45,343 | 45,080 | | (220) | | (220) | | 44,860 | | | | 921 | 03/01/2050 | 1.A |
| ..36258F-AA-7 | GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50 | 09/01/2026 | Paydown | | 36,191 | 36,191 | 36,897 | 36,652 | | (462) | | (462) | | 36,191 | | | | 919 | 05/01/2050 | 1.A |
| ..36258F-AD-1 | GS MORTGAGE BACKED SECURITIES 2020-PJ1 CL 3.500% 05/01/50 | 09/01/2026 | Paydown | | 33,254 | 33,254 | 33,779 | 33,596 | | (342) | | (342) | | 33,254 | | | | 845 | 05/01/2050 | 1.A |
| ..36258K-AD-0 | GS MORTGAGE BACKED SECURITIES 2020-INV1 CL 2.902% 10/01/50 | 09/01/2026 | Paydown | | 68,018 | 68,018 | 69,453 | 69,232 | | (1,214) | | (1,214) | | 68,018 | | | | 1,318 | 10/01/2050 | 1.A |
| ..36258W-AS-1 | GS MORTGAGE BACKED SECURITIES 2020-PJ3 CL 3.000% 10/01/50 | 09/01/2026 | Paydown | | 15,040 | 15,040 | 15,320 | 15,230 | | (190) | | (190) | | 15,040 | | | | 301 | 10/01/2050 | 1.A |
| ..36259V-AD-5 | GS MORTGAGE BACKED SECURITIES 2020-PJ4 CL 3.000% 01/01/51 | 09/01/2026 | Paydown | | 118,458 | 118,458 | 121,253 | 120,815 | | (2,357) | | (2,357) | | 118,458 | | | | 2,448 | 01/01/2051 | 1.A |
| ..36261H-AD-2 | GS MORTGAGE BACKED SECURITIES 2021-PJ5 CL 2.500% 10/01/51 | 09/01/2026 | Paydown | | 64,537 | 64,537 | 64,900 | 64,837 | | (299) | | (299) | | 64,537 | | | | 1,013 | 10/01/2051 | 1.A |
| ..36262D-AA-6 | GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50 | 09/01/2026 | Paydown | | 170,560 | 170,560 | 174,504 | 173,970 | | (3,411) | | (3,411) | | 170,560 | | | | 3,887 | 07/01/2050 | 1.A |
| ..36262D-AD-0 | GS MORTGAGE BACKED SECURITIES 2020-PJ2 CL 3.500% 07/01/50 | 09/01/2026 | Paydown | | 59,040 | 59,040 | 60,184 | 60,028 | | (988) | | (988) | | 59,040 | | | | 1,345 | 07/01/2050 | 1.A |
| ..36264P-AD-1 | GS MORTGAGE BACKED SECURITIES 2021-PJ4 CL A 2.500% 09/01/51 | 09/01/2026 | Paydown | | 248,999 | 248,999 | 251,878 | 251,245 | | (2,246) | | (2,246) | | 248,999 | | | | 3,902 | 09/01/2051 | 1.A |
| ..36831R-AC-3 | GCAT SERIES 2025NQM7 CLASS A1 5.036% 11/25/70 | 09/01/2026 | Paydown | | 451,418 | 451,418 | 451,416 | 451,416 | | 2 | | 2 | | 451,418 | | | | 14,699 | 11/25/2070 | 1.A |
| ..43739E-AJ-6 | HOMEBANC MORTGAGE TRUST TR 2004-2 CL A1 4.755% 12/25/34 | 09/25/2026 | Paydown | | 30,090 | 30,090 | 27,005 | 28,644 | | 1,446 | | 1,446 | | 30,090 | | | | 893 | 12/25/2034 | 1.A FM |
| ..43761F-AD-7 | Home Owner Mortgage Enhanced S SERIES 2026INV1 CLASS A1D 5.077% 08/25/60 | 09/01/2026 | Paydown | | 420,932 | 420,932 | 420,929 | 420,929 | | 4 | | 4 | | 420,932 | | | | 11,056 | 08/25/2060 | 1.A FE |
| ..45254N-MY-0 | IMPAC CMB TRUST TR 2005-2 CL 1A1 4.535% 04/25/35 | 09/25/2026 | Paydown | | 201,523 | 201,523 | 181,770 | 189,575 | | 11,948 | | 11,948 | | 201,523 | | | | 4,335 | 04/25/2035 | 1.A FM |
| ..45254N-PU-5 | IMPAC CMB TRUST TR 2005-5 CL A1 4.335% 08/25/35 | 09/25/2026 | Paydown | | 18,793 | 18,793 | 15,575 | 17,216 | | 1,577 | | 1,577 | | 18,793 | | | | 561 | 08/25/2035 | 1.A FM |
| ..45661H-AE-7 | INDYMAC INDX MTG LOAN TRUST MTG LOAN TR -2006 3.687% 09/01/36 | 09/01/2026 | Paydown | | 32,095 | 24,500 | 21,078 | 18,382 | | | | | | 18,382 | | 13,713 | 13,713 | 1,066 | 09/01/2036 | 4.B FM |
| ..45661H-AN-7 | INDYMAC INDX MTG LOAN TRUST MTG LN TR 2006-AR 3.484% 09/01/36 | 09/01/2026 | Paydown | | 410,302 | 487,066 | 375,838 | 309,610 | | | | | | 309,610 | | 100,693 | 100,693 | 12,518 | 09/01/2036 | 1.A FM |
| ..46591F-AC-8 | JP MORGAN MORTGAGE TRUST MTG TR 2019-5 CL A3 4.000% 11/01/49 | 09/01/2026 | Paydown | | 3,738 | 3,738 | 3,822 | 3,809 | | (72) | | (72) | | 3,738 | | | | 100 | 11/01/2049 | 1.A |
| ..46591K-AC-7 | JP MORGAN MORTGAGE TRUST MTG TR 2019-8 CL A3 3.500% 03/01/50 | 09/01/2026 | Paydown | | 88,737 | 88,737 | 89,888 | 89,697 | | (959) | | (959) | | 88,737 | | | | 2,083 | 03/01/2050 | 1.A |
| ..46591T-AC-8 | JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A3 3.500% 07/01/50 | 09/01/2026 | Paydown | | 74,831 | 74,831 | 76,596 | 76,341 | | (1,511) | | (1,511) | | 74,831 | | | | 1,696 | 07/01/2050 | 1.A |
| ..46591T-BG-8 | JP MORGAN MORTGAGE TRUST MTG TR 2020-2 CL A15 3.500% 07/01/50 | 09/01/2026 | Paydown | | 44,097 | 44,097 | 44,999 | 44,868 | | (771) | | (771) | | 44,097 | | | | 999 | 07/01/2050 | 1.A |
| ..46591V-AC-3 | JP MORGAN MORTGAGE TRUST MTG TR 2020-INV CL A 3.500% 08/01/50 | 09/01/2026 | Paydown | | 52,883 | 52,883 | 54,337 | 53,844 | | (960) | | (960) | | 52,883 | | | | 1,260 | 08/01/2050 | 1.A |
| ..46591X-BT-1 | JP MORGAN MORTGAGE TRUST MTG TR 2020-7 CL A15 3.000% 01/01/51 | 09/01/2026 | Paydown | | 100,392 | 100,392 | 102,745 | 102,341 | | (1,948) | | (1,948) | | 100,392 | | | | 1,952 | 01/01/2051 | 1.A |
| ..46592K-BL-5 | JP MORGAN MORTGAGE TRUST MTG TR 2021-3 CL A15 2.500% 07/01/51 | 09/01/2026 | Paydown | | 319,522 | 319,522 | 328,109 | 327,133 | | (7,611) | | (7,611) | | 319,522 | | | | 5,345 | 07/01/2051 | 1.A |
| ..46592T-BP-7 | JP MORGAN MORTGAGE TRUST MTG TR 2021-8 CL A15 2.500% 12/01/51 | 09/01/2026 | Paydown | | 88,332 | 88,332 | 88,871 | 88,759 | | (427) | | (427) | | 88,332 | | | | 1,457 | 12/01/2051 | 1.A |
| ..46592W-BP-0 | JP MORGAN MORTGAGE TRUST 2021-12-CL-A15 2.500% 02/01/52 | 09/01/2026 | Paydown | | 321,101 | 321,101 | 321,301 | 321,254 | | (153) | | (153) | | 321,101 | | | | 5,449 | 02/01/2052 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..46592X-BP-8 | JP MORGAN MORTGAGE TRUST 2021-13-CL-A15 2.500% 04/01/52 | 09/01/2026 | Paydown | | 269,439 | 269,439 | 268,218 | 268,526 | | 913 | | 913 | | 269,439 | | | | 4,461 | 04/01/2052 | 1.A |
| ..466247-VG-5 | JP MORGAN MORTGAGE TRUST MTG TRUST 2005-S2 CL 5.500% 09/01/35 | 09/20/2026 | Paydown | | 34,400 | 34,400 | 33,085 | 33,456 | | 944 | | 944 | | 34,400 | | | | 1,275 | 09/01/2035 | 1.A FM |
| ..46628B-BJ-8 | JP MORGAN MORTGAGE TRUST MTG TR 2006-A6 CL 3A 4.159% 10/01/36 | 09/01/2026 | Paydown | | 31,129 | 31,129 | 30,618 | 34,551 | | (3,422) | | (3,422) | | 31,129 | | | | 805 | 10/01/2036 | 1.A FM |
| ..466302-AJ-5 | JP MORGAN ALT LOAN TRUST ALT LOAN TR 2006-S4 6.210% 12/01/36 | 09/01/2026 | Paydown | | 2,408 | 2,597 | | 203 | | | | | | 203 | | 2,205 | 2,205 | 126 | 12/01/2036 | 1.A FM |
| ..46630G-AX-3 | JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 6A 5.265% 07/01/35 | 09/01/2026 | Paydown | | 1,744 | 1,744 | 1,593 | 1,678 | | 66 | | 66 | | 1,744 | | | | 61 | 07/01/2035 | 1.A FM |
| ..46630G-BD-6 | JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.379% 07/01/35 | 07/01/2026 | Paydown | | 4,389 | 4,389 | 4,089 | 4,332 | | 57 | | 57 | | 4,389 | | | | 141 | 07/01/2035 | 1.A FM |
| ..46630G-BD-6 | JP MORGAN MORTGAGE TRUST MTG TR 2007-A1 CL 7A 5.379% 07/01/35 | 09/01/2026 | Paydown | | 8,821 | 8,821 | 8,218 | 8,707 | | 115 | | 115 | | 8,821 | | | | 343 | 07/01/2035 | 1.C FM |
| ..46630P-AR-6 | JP MORGAN MORTGAGE TRUST MTG TR 2007-A2 CL 3A 4.601% 04/01/37 | 09/01/2026 | Paydown | | 102,564 | 102,564 | 90,047 | 62,712 | | | | | | 62,712 | | 39,853 | 39,853 | 2,856 | 04/01/2037 | 1.A FM |
| ..46631J-AP-3 | JP MORGAN MORTGAGE TRUST MTG TR 2007-A4 CL 3A 4.437% 06/01/37 | 09/01/2026 | Paydown | | 38,796 | 38,796 | 30,859 | 12,075 | | | | | | 12,075 | | 26,721 | 26,721 | 1,337 | 06/01/2037 | 1.A FM |
| ..46641C-BA-8 | JP MORGAN MORTGAGE TRUST MTG TR 2014-1 CL 2A7 3.500% 01/01/44 | 09/01/2026 | Paydown | | 65,180 | 65,180 | 50,803 | 58,833 | | 6,347 | | 6,347 | | 65,180 | | | | 1,526 | 01/01/2044 | 1.A |
| ..46646B-AC-2 | JP MORGAN MORTGAGE TRUST MTG TR 2016-1 CL A3 3.500% 05/01/46 | 09/01/2026 | Paydown | | 30,360 | 30,360 | 31,129 | 30,769 | | (409) | | (409) | | 30,360 | | | | 708 | 05/01/2046 | 1.A |
| ..46648C-AB-0 | JP MORGAN MORTGAGE TRUST MTG TR 2017-1 CL A2 3.445% 01/01/47 | 09/01/2026 | Paydown | | 69,193 | 69,193 | 69,647 | 69,498 | | (306) | | (306) | | 69,193 | | | | 1,658 | 01/01/2047 | 1.A |
| ..46648H-AC-7 | JP MORGAN MORTGAGE TRUST MTG TR 2017-2 CL A3 3.500% 05/01/47 | 09/01/2026 | Paydown | | 27,090 | 27,090 | 27,558 | 27,405 | | (315) | | (315) | | 27,090 | | | | 621 | 05/01/2047 | 1.A |
| ..46649Y-AC-9 | JP MORGAN MORTGAGE TRUST MTG TR 2018-9 CL A3 4.000% 09/01/40 | 09/01/2026 | Paydown | | 14,371 | 14,371 | 14,263 | 14,299 | | 72 | | 72 | | 14,371 | | | | 404 | 09/01/2040 | 1.A |
| ..46650H-AC-2 | JP MORGAN MORTGAGE TRUST MTG TR 2019-1 CL A3 4.000% 05/01/49 | 09/01/2026 | Paydown | | 89,266 | 89,266 | 89,028 | 89,077 | | 189 | | 189 | | 89,266 | | | | 2,473 | 05/01/2049 | 1.A |
| ..46650J-AK-0 | JP MORGAN MORTGAGE TRUST MTG TR 2018-6 CL 1A1 3.500% 12/01/48 | 09/01/2026 | Paydown | | 19,124 | 19,124 | 18,526 | 18,609 | | 515 | | 515 | | 19,124 | | | | 421 | 12/01/2048 | 1.A |
| ..46650M-AC-1 | JP MORGAN MORTGAGE TRUST MTG TR 2018-8 CL A3 4.000% 01/01/49 | 09/01/2026 | Paydown | | 55,822 | 55,822 | 54,911 | 55,028 | | 794 | | 794 | | 55,822 | | | | 1,490 | 01/01/2049 | 1.A |
| ..46650T-AC-6 | JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A3 3.992% 08/01/49 | 09/01/2026 | Paydown | | 1,450 | 1,450 | 1,468 | 1,460 | | (10) | | (10) | | 1,450 | | | | 39 | 08/01/2049 | 1.A |
| ..46650T-AQ-5 | JP MORGAN MORTGAGE TRUST MTG TR 2019-2 CL A15 3.992% 08/01/49 | 09/01/2026 | Paydown | | 766 | 766 | 771 | 768 | | (2) | | (2) | | 766 | | | | 21 | 08/01/2049 | 1.A |
| ..46651B-AC-4 | JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A3 3.500% 12/01/49 | 09/01/2026 | Paydown | | 67,186 | 67,186 | 68,236 | 68,054 | | (868) | | (868) | | 67,186 | | | | 1,713 | 12/01/2049 | 1.A |
| ..46651B-AR-1 | JP MORGAN MORTGAGE TRUST MTG TR 2019-6 CL A15 3.500% 12/01/49 | 09/01/2026 | Paydown | | 23,821 | 23,821 | 24,089 | 24,015 | | (195) | | (195) | | 23,821 | | | | 607 | 12/01/2049 | 1.A |
| ..46651G-AC-3 | JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A3 3.473% 02/01/50 | 09/01/2026 | Paydown | | 37,768 | 37,768 | 38,240 | 38,158 | | (390) | | (390) | | 37,768 | | | | 839 | 02/01/2050 | 1.A |
| ..46651G-AR-0 | JP MORGAN MORTGAGE TRUST MTG TR 2019-7 CL A15 3.473% 02/01/50 | 09/01/2026 | Paydown | | 8,953 | 8,953 | 9,026 | 8,998 | | (45) | | (45) | | 8,953 | | | | 199 | 02/01/2050 | 1.A |
| ..46651X-AC-6 | JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A3 3.500% 06/01/50 | 09/01/2026 | Paydown | | 79,808 | 79,808 | 81,604 | 81,387 | | (1,579) | | (1,579) | | 79,808 | | | | 1,862 | 06/01/2050 | 1.A |
| ..46651X-BH-4 | JP MORGAN MORTGAGE TRUST MTG TR 2020-1 CL A15 3.500% 06/01/50 | 09/01/2026 | Paydown | | 24,332 | 24,332 | 24,788 | 24,719 | | (388) | | (388) | | 24,332 | | | | 568 | 06/01/2050 | 1.A |
| ..46651Y-BG-4 | JP MORGAN MORTGAGE TRUST MTG TR 2019-9 CL A15 3.500% 05/01/50 | 09/01/2026 | Paydown | | 153,957 | 153,957 | 154,919 | 154,413 | | (456) | | (456) | | 153,957 | | | | 3,453 | 05/01/2050 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 46652F-AC-4 | JP MORGAN MORTGAGE TRUST MTG TR 2020-4 CL A3 3.000% 11/01/50 | 09/01/2026 | Paydown | | 37,644 | 37,644 | 38,662 | 38,488 | | (844) | | (844) | | 37,644 | | | | 781 | 11/01/2050 | 1.A |
| 46652H-AC-0 | JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50 | 09/01/2026 | Paydown | | 38,786 | 38,786 | 40,035 | 39,827 | | (1,040) | | (1,040) | | 38,786 | | | | 837 | 02/01/2050 | 1.A |
| 46652H-BK-1 | JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50 | 09/01/2026 | Paydown | | 197,643 | 197,643 | 204,004 | 202,946 | | (5,303) | | (5,303) | | 197,643 | | | | 4,266 | 02/01/2050 | 1.A |
| 46652H-BM-7 | JP MORGAN WEALTH MANAGEMENT 2020-ATR1 C 3.000% 02/01/50 | 09/01/2026 | Paydown | | 32,994 | 32,994 | 33,932 | 33,775 | | (782) | | (782) | | 32,994 | | | | 712 | 02/01/2050 | 1.A |
| 46652K-BK-4 | JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50 | 09/01/2026 | Paydown | | 83,673 | 83,673 | 86,458 | 85,747 | | (2,074) | | (2,074) | | 83,673 | | | | 1,799 | 10/01/2050 | 1.A |
| 46652K-BM-0 | JP MORGAN MORTGAGE TRUST MTG TR 2020-INV2 CL 3.000% 10/01/50 | 09/01/2026 | Paydown | | 22,972 | 22,972 | 23,593 | 23,312 | | (340) | | (340) | | 22,972 | | | | 494 | 10/01/2050 | 1.A |
| 46652V-BN-4 | JP MORGAN MORTGAGE TRUST MTG TR 2021-4 CL A15 2.500% 08/01/51 | 09/01/2026 | Paydown | | 286,523 | 286,523 | 288,985 | 288,385 | | (1,862) | | (1,862) | | 286,523 | | | | 4,602 | 08/01/2051 | 1.A |
| 46653J-AC-5 | JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A3 3.000% 12/01/50 | 09/01/2026 | Paydown | | 130,864 | 130,864 | 134,953 | 134,357 | | (3,493) | | (3,493) | | 130,864 | | | | 2,417 | 12/01/2050 | 1.A |
| 46653J-BK-6 | JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A13 3.000% 12/01/50 | 09/01/2026 | Paydown | | 98,148 | 98,148 | 101,215 | 100,768 | | (2,620) | | (2,620) | | 98,148 | | | | 1,813 | 12/01/2050 | 1.A |
| 46653J-BM-2 | JP MORGAN MORTGAGE TRUST MTG TR 2020-5 CL A15 3.000% 12/01/50 | 09/01/2026 | Paydown | | 98,148 | 98,148 | 100,724 | 100,344 | | (2,196) | | (2,196) | | 98,148 | | | | 1,813 | 12/01/2050 | 1.A |
| 46653Q-BP-9 | JP MORGAN MORTGAGE TRUST 2021-14-CL-A15 2.500% 05/01/52 | 09/01/2026 | Paydown | | 279,675 | 279,675 | 276,048 | 276,993 | | 2,682 | | 2,682 | | 279,675 | | | | 4,543 | 05/01/2052 | 1.A |
| 46659Q-AA-7 | JP MORGAN MORTGAGE TRUST SERIES 2025NQM3 CLASS A1A 5.495% 11/25/65 | 09/01/2026 | Paydown | | 443,152 | 443,152 | 443,577 | 443,527 | | (374) | | (374) | | 443,152 | | | | 16,189 | 11/25/2065 | 1.A |
| 46660H-AA-4 | JP MORGAN MORTGAGE TRUST SERIES 2025NQM4 CLASS A1A 4.954% 03/25/66 | 09/01/2026 | Paydown | | 476,680 | 476,680 | 476,965 | 476,959 | | (279) | | (279) | | 476,680 | | | | 15,613 | 03/25/2066 | 1.A |
| 46664M-AA-9 | JP MORGAN MORTGAGE TRUST SERIES rACES1 CLASS A1 4.894% 04/25/66 | 09/01/2026 | Paydown | | 4,232,969 | 4,232,969 | 4,232,961 | | | 8 | | 8 | | 4,232,969 | | | | 102,916 | 04/25/2066 | 1.A FE |
| 52520N-BP-5 | LEHMAN MORTGAGE TRUST TR 2006-6 CL 5A1 4.515% 12/25/36 | 09/25/2026 | Paydown | | 1,690 | 1,690 | 1,201 | 932 | | 758 | | 758 | | 1,690 | | | | 48 | 12/25/2036 | 1.A FM |
| 552732-AB-5 | MFRA TRUST A2-144A 2.162% 11/01/56 | 09/01/2026 | Paydown | | 352,440 | 352,440 | 352,440 | 352,326 | | 114 | | 114 | | 352,440 | | | | 5,122 | 11/01/2056 | 1.A |
| 552732-AC-3 | MFRA TRUST A3-144A 2.264% 11/01/56 | 09/01/2026 | Paydown | | 352,440 | 352,440 | 352,439 | 352,321 | | 119 | | 119 | | 352,440 | | | | 5,364 | 11/01/2056 | 1.A |
| 552747-AA-5 | MFRA TRUST 2021-INV1 CL A1 144A 0.852% 01/01/56 | 09/01/2026 | Paydown | | 83,858 | 83,858 | 83,856 | 83,828 | | 30 | | 30 | | 83,858 | | | | 467 | 01/01/2056 | 1.A |
| 552747-AB-3 | MFRA TRUST 2021-INV1 CL A2 144A 1.057% 01/01/56 | 09/01/2026 | Paydown | | 42,899 | 42,899 | 42,898 | 42,880 | | 19 | | 19 | | 42,899 | | | | 296 | 01/01/2056 | 1.A |
| 552747-AC-1 | MFRA TRUST 2021-INV1 CL A3 144A 1.262% 01/01/56 | 09/01/2026 | Paydown | | 66,879 | 66,879 | 66,879 | 66,844 | | 36 | | 36 | | 66,879 | | | | 551 | 01/01/2056 | 1.A |
| 57643L-LF-1 | MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 5.971% 11/01/35 | 09/01/2026 | Paydown | | 16,945 | 16,945 | 16,048 | 4,478 | | | | | | 4,478 | | 12,466 | 12,466 | 196 | 11/01/2035 | 1.A FM |
| 57643L-NW-2 | MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36 | 08/01/2026 | Paydown | | 20,678 | 20,678 | 16,669 | 15,780 | | | | | | 15,780 | | 4,898 | 4,898 | 450 | 02/01/2036 | 1.A FM |
| 57643L-NW-2 | MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.500% 02/01/36 | 09/01/2026 | Paydown | | 99,201 | 99,201 | 79,966 | 75,703 | | | | | | 75,703 | | 23,499 | 23,499 | 2,170 | 02/01/2036 | 5.A FM |
| 57643L-NX-0 | MASTER ASSET BACKED SEC TRUST BACKED SEC TR 200 6.219% 02/01/36 | 09/01/2026 | Paydown | | 4,298 | 4,298 | 4,074 | 4,297 | | | | | | 4,297 | | | | 110 | 02/01/2036 | 2.C FM |
| 57643M-LE-2 | MASTER SSET SEC TRUST SECURITIZATION 20 5.250% 11/01/35 | 09/01/2026 | Paydown | | 2,405 | 2,405 | 2,298 | 2,364 | | 41 | | 41 | | 2,405 | | | | 84 | 11/01/2035 | 1.A FM |
| 585495-BN-3 | MELLO MTG CAP ACC CAP ACC 2021-MTG1 CL 2.500% 04/01/51 | 09/01/2026 | Paydown | | 179,923 | 179,923 | 180,823 | 180,622 | | (699) | | (699) | | 179,923 | | | | 2,936 | 04/01/2051 | 1.A |
| 58549K-BM-2 | MELLO MTG CAP ACC CAP ACC 2021-INV1 CL 2.500% 06/01/51 | 09/01/2026 | Paydown | | 95,419 | 95,419 | 96,388 | 96,169 | | (750) | | (750) | | 95,419 | | | | 1,592 | 06/01/2051 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..59020U-2H-7 | MERRILL LYNCH MTGE INV TRUST 2005-A9 CL 2A1E 5.362% 12/01/35 | 09/01/2026 | Paydown | | 4,843 | 4,843 | 3,885 | | | | | | | | | 4,843 | 4,843 | 176 | 12/01/2035 | 1.A FM |
| ..59020U-HL-2 | MERRILL LYNCH MTGE INV TRUST 2004-A3 4.674% 05/01/34 | 09/01/2026 | Paydown | | 5,120 | 5,120 | 5,136 | 5,127 | | (6) | | (6) | | 5,120 | | | | 170 | 05/01/2034 | 1.A FM |
| ..59020U-SH-9 | MERRILL LYNCH MTGE INV TRUST 2005 5.070% 02/01/35 | 09/01/2026 | Paydown | | 41,992 | 41,992 | 41,624 | 41,824 | | 167 | | 167 | | 41,992 | | | | 1,477 | 02/01/2035 | 1.A FM |
| ..59020U-SJ-5 | MERRILL LYNCH MTGE INV TRUST 2005 5.070% 02/01/35 | 09/01/2026 | Paydown | | 25,895 | 25,895 | 23,111 | 24,828 | | 1,067 | | 1,067 | | 25,895 | | | | 911 | 02/01/2035 | 1.A FM |
| ..61748H-AR-2 | MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004-5A 4.797% 07/01/34 | 09/01/2026 | Paydown | | 2,578 | 2,578 | 2,347 | 2,503 | | 75 | | 75 | | 2,578 | | | | 84 | 07/01/2034 | 1.A FM |
| ..61748H-BQ-3 | MORGAN STANLEY MTG LOAN TRUST MTG LOAN T 2004 4.665% 08/01/34 | 09/01/2026 | Paydown | | 3,043 | 3,043 | 2,853 | 2,910 | | 133 | | 133 | | 3,043 | | | | 96 | 08/01/2034 | 1.A FM |
| ..61748H-CZ-2 | MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2004 5.500% 08/01/34 | 09/01/2026 | Paydown | | 14,143 | 14,143 | 14,410 | 14,178 | | (35) | | (35) | | 14,143 | | | | 519 | 08/01/2034 | 1.A FM |
| ..61748H-JC-6 | MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 5.250% 03/01/35 | 09/01/2026 | Paydown | | 6,291 | 6,291 | 6,232 | 6,267 | | 25 | | 25 | | 6,291 | | | | 220 | 03/01/2035 | 1.A FM |
| ..61748H-KD-2 | MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 08/01/35 | 09/01/2026 | Paydown | | 5,871 | 6,041 | 5,934 | 5,990 | | (119) | | (119) | | 5,871 | | | | 223 | 08/01/2035 | 5.C FM |
| ..61748H-KJ-9 | MORGAN STANLEY MTG LOAN TRUST MTG 2005-4 CL 5 5.500% 08/01/35 | 09/01/2026 | Paydown | | 86,260 | 88,754 | 85,106 | 87,173 | | (912) | | (912) | | 86,260 | | | | 3,280 | 08/01/2035 | 5.C FM |
| ..61748H-PV-7 | MORGAN STANLEY MTG LOAN TRUST MTG LN TR -2005 5.500% 11/01/35 | 09/01/2026 | Paydown | | 52,587 | 52,587 | | | | | | | | | | 52,587 | 52,587 | 1,927 | 11/01/2035 | 1.A FM |
| ..61749J-AV-8 | MORGAN STANLEY MTG LOAN TRUST MTG LOAN TR 200 6.641% 06/01/36 | 09/01/2026 | Paydown | | 36,598 | 36,598 | 17,523 | 9,741 | | | | | | 9,741 | | 26,857 | 26,857 | 266 | 06/01/2036 | 1.A FM |
| ..61777Q-AH-8 | Morgan Stanley Residential Mor SERIES 2024NQM5 CLASS B1A 7.161% 10/25/69 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 199,999 | 200,000 | 199,999 | 199,999 | | | | | | 199,999 | | | | 8,434 | 10/25/2069 | 3.B |
| ..617954-AD-4 | Morgan Stanley Residential Mor SERIES 2026NEW1 CLASS A1A 5.276% 04/27/71 | 09/01/2026 | Paydown | | 111,821 | 111,821 | 111,886 | | | (66) | | (66) | | 111,821 | | | | 2,076 | 04/27/2071 | 1.A FE |
| ..61913P-AA-0 | MTGIT TRUST 2004-1 CL A1 4.795% 11/25/34 | 09/25/2026 | Paydown | | 27,749 | 27,749 | 23,773 | 25,637 | | 2,112 | | 2,112 | | 27,749 | | | | 850 | 11/25/2034 | 1.A FM |
| ..61913P-AP-7 | MTGIT TRUST 2005-1 CL 1A1 4.655% 02/25/35 | 09/25/2026 | Paydown | | 18,932 | 18,932 | 15,128 | 17,986 | | 946 | | 946 | | 18,932 | | | | 497 | 02/25/2035 | 1.A FM |
| ..643528-AF-9 | NEW CENTURY ALT MORTGAGE 2006-ALT1 6.667% 07/01/36 | 09/01/2026 | Paydown | | 49,492 | 49,492 | | | | | | | | | | 49,492 | 49,492 | 342 | 07/01/2036 | 1.A FM |
| ..64790A-AE-7 | New Residential Mortgage Loan SERIES 2026NQM4 CLASS A1 5.003% 02/25/66 | 09/01/2026 | Paydown | | 617,536 | 617,536 | 617,529 | | | 7 | | 7 | | 617,536 | | | | 11,866 | 02/25/2066 | 1.A FE |
| ..64832K-AC-9 | New Residential Mortgage Loan SERIES 2025NQM6 CLASS A1 5.085% 10/25/65 | 09/01/2026 | Paydown | | 1,450,011 | 1,450,011 | 1,450,004 | 1,450,004 | | 6 | | 6 | | 1,450,011 | | | | 46,714 | 10/25/2065 | 1.A |
| ..64832P-AE-4 | New Residential Mortgage Loan SERIES 2026NQM3 CLASS A1 4.833% 02/25/66 | 09/01/2026 | Paydown | | 813,482 | 813,482 | 813,471 | | | 11 | | 11 | | 813,482 | | | | 19,253 | 02/25/2066 | 1.A FE |
| ..64832P-AF-1 | New Residential Mortgage Loan SERIES 2026NQM3 CLASS A2 5.036% 02/25/66 | 09/01/2026 | Paydown | | 897,173 | 897,173 | 897,159 | | | 14 | | 14 | | 897,173 | | | | 22,125 | 02/25/2066 | 1.C FE |
| ..64832V-AB-7 | New Residential Mortgage Loan SERIES 2026NQM9 CLASS A1B 5.674% 08/25/66 | 09/01/2026 | Paydown | | 195,717 | 195,717 | 195,335 | | | 382 | | 382 | | 195,717 | | | | 1,555 | 08/25/2066 | 1.A FE |
| ..64987J-VM-0 | NEW YORK ST HSG FIN AGY SUSTAINABLE BONDS-SER D-1 4.300% 11/01/57 | 09/03/2026 | Call 100.0000 | | 320,000 | 320,000 | 320,000 | 320,000 | | | | | | 320,000 | | | | 11,543 | 11/01/2057 | 1.C FE |
| ..67113X-AU-4 | ONSLOW BAY FINANCIAL LLC 2021-J1 CL 2.500% 05/01/51 | 09/01/2026 | Paydown | | 159,999 | 159,999 | 161,224 | 160,977 | | (978) | | (978) | | 159,999 | | | | 2,747 | 05/01/2051 | 1.A |
| ..67118P-AA-0 | New York Mortgage Trust SERIES 2024CP1 CLASS A1 3.750% 02/25/68 | 09/01/2026 | Paydown | | 445,656 | 445,656 | 409,031 | 416,007 | | 29,649 | | 29,649 | | 445,656 | | | | 4,137 | 02/25/2068 | 1.A FE |
| ..67120Q-AA-4 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM4 CLASS A1 5.400% 02/25/55 | 09/01/2026 | Paydown | | 1,407,979 | 1,407,979 | 1,407,487 | 1,407,487 | | 492 | | 492 | | 1,407,979 | | | | 50,676 | 02/25/2055 | 1.A |
| ..67120Q-AB-2 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM4 CLASS A2 5.603% 02/25/55 | 09/01/2026 | Paydown | | 750,861 | 750,861 | 750,852 | 750,852 | | 9 | | 9 | | 750,861 | | | | 28,041 | 02/25/2055 | 1.B |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..67120V-AC-9 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM2 CLASS A3 5.952% 11/25/64 | 09/01/2026 | Paydown | | 593,015 | 593,015 | 593,011 | 593,011 | | 5 | | 5 | | 593,015 | | | | 23,473 | 11/25/2064 | 1.C |
| ..67121L-AA-4 | ONSLOW BAY FINANCIAL LLC SERIES qNQM10 CLASS A1 5.453% 05/25/65 | 09/01/2026 | Paydown | | 1,040,477 | 1,040,477 | 1,040,469 | 1,040,469 | | 8 | | 8 | | 1,040,477 | | | | 38,855 | 05/25/2065 | 1.A |
| ..67122C-AA-3 | ONSLOW BAY FINANCIAL LLC SERIES qNQM15 CLASS A1A 5.143% 07/27/65 | 09/01/2026 | Paydown | | 2,531,060 | 2,531,060 | 2,532,601 | 2,532,331 | | (1,271) | | (1,271) | | 2,531,060 | | | | 85,111 | 07/27/2065 | 1.A |
| ..67123H-AJ-2 | ONSLOW BAY FINANCIAL LLC SERIES 2026NQM1 CLASS A2 5.070% 11/25/65 | 09/01/2026 | Paydown | | 388,883 | 388,883 | 388,881 | | | 3 | | 3 | | 388,883 | | | | 13,232 | 11/25/2065 | 1.C FE |
| ..67124A-AC-1 | ONSLOW BAY FINANCIAL LLC SERIES 2026R1 CLASS A1 4.884% 01/25/63 | 09/01/2026 | Paydown | | 799,631 | 799,631 | 799,615 | | | 15 | | 15 | | 799,631 | | | | 19,050 | 01/25/2063 | 1.A FE |
| ..67124A-AD-9 | ONSLOW BAY FINANCIAL LLC SERIES 2026R1 CLASS A2 5.136% 01/25/63 | 09/01/2026 | Paydown | | 507,318 | 507,318 | 507,305 | | | 12 | | 12 | | 507,318 | | | | 12,709 | 01/25/2063 | 1.C FE |
| ..67124A-AE-7 | ONSLOW BAY FINANCIAL LLC SERIES 2026R1 CLASS A3 5.288% 01/25/63 | 09/01/2026 | Paydown | | 850,007 | 850,007 | 850,003 | | | 5 | | 5 | | 850,007 | | | | 21,925 | 01/25/2063 | 1.F FE |
| ..67125J-AD-9 | ONSLOW BAY FINANCIAL LLC SERIES rNQM11 CLASS A1B 5.592% 06/25/66 | 08/14/2026 | Paydown | | 90,585 | 90,585 | 90,370 | | | 215 | | 215 | | 90,585 | | | | 422 | 06/25/2066 | 1.A Z |
| ..67125J-AD-9 | ONSLOW BAY FINANCIAL LLC SERIES rNQM11 CLASS A1B 5.592% 06/25/66 | 09/01/2026 | Paydown | | 154,407 | 154,407 | 154,040 | | | 366 | | 366 | | 154,407 | | | | 1,439 | 06/25/2066 | 1.A FE |
| ..67389M-AC-5 | OAKS MORTGAGE TRUST SERIES TR SER 2015-1 CL A3 1 3.500% 04/01/46 | 09/01/2026 | Paydown | | 38,397 | 38,397 | 39,153 | 38,712 | | (315) | | (315) | | 38,397 | | | | 896 | 04/01/2046 | 1.A |
| ..673914-AD-9 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM1 CLASS A2 5.700% 12/25/64 | 09/01/2026 | Paydown | | 194,721 | 194,721 | 194,720 | 194,720 | | 1 | | 1 | | 194,721 | | | | 7,409 | 12/25/2064 | 1.B |
| ..673914-AE-7 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM1 CLASS A3 5.852% 12/25/64 | 09/01/2026 | Paydown | | 621,647 | 621,647 | 621,643 | 621,643 | | 4 | | 4 | | 621,647 | | | | 24,285 | 12/25/2064 | 1.C |
| ..67400A-AC-6 | OAKS MORTGAGE TRUST SERIES TR SER 2015-2 CL A3 1 3.500% 10/01/45 | 09/01/2026 | Paydown | | 16,022 | 16,022 | 16,054 | 16,022 | | (1) | | (1) | | 16,022 | | | | 373 | 10/01/2045 | 1.A |
| ..67449A-AA-3 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM8 CLASS A1 5.472% 03/25/65 | 09/01/2026 | Paydown | | 933,285 | 933,285 | 933,279 | 933,279 | | 6 | | 6 | | 933,285 | | | | 33,906 | 03/25/2065 | 1.A |
| ..67449A-AB-1 | ONSLOW BAY FINANCIAL LLC SERIES 2025NQM8 CLASS A2 5.624% 03/25/65 | 09/01/2026 | Paydown | | 341,696 | 341,696 | 341,694 | 341,694 | | 2 | | 2 | | 341,696 | | | | 12,758 | 03/25/2065 | 1.B |
| ..67449B-AA-1 | ONSLOW BAY FINANCIAL LLC SERIES qNQM11 CLASS A1 5.418% 05/25/65 | 09/01/2026 | Paydown | | 2,061,253 | 2,061,253 | 2,062,184 | 2,061,930 | | (677) | | (677) | | 2,061,253 | | | | 75,812 | 05/25/2065 | 1.A |
| ..67647E-AU-1 | OCEANVIEW MORTGAGE TRUST 2021-5-CL-A19-144A 2.500% 10/01/51 | 09/01/2026 | Paydown | | 228,901 | 228,901 | 228,722 | 228,746 | | 155 | | 155 | | 228,901 | | | | 3,695 | 10/01/2051 | 1.A |
| ..693652-AB-5 | PSMC 2018-1 TRUST TR 2020-2 CL A2 14 3.000% 05/01/50 | 09/01/2026 | Paydown | | 108,260 | 108,260 | 111,203 | 110,242 | | (1,983) | | (1,983) | | 108,260 | | | | 2,098 | 05/01/2050 | 1.A |
| ..69382W-AA-0 | PRP Advisors, LLC SERIES 2025RCF4 CLASS A1 4.500% 08/25/55 | 09/01/2026 | Paydown | | 1,039,972 | 1,039,972 | 1,026,384 | 1,027,338 | | 12,634 | | 12,634 | | 1,039,972 | | | | 31,611 | 08/25/2055 | 1.A |
| ..69383P-AA-4 | PRP Advisors, LLC SERIES 2025RPL5 CLASS A1 4.500% 06/25/65 | 09/01/2026 | Paydown | | 4,869,859 | 4,869,859 | 4,804,296 | 4,807,921 | | 61,938 | | 61,938 | | 4,869,859 | | | | 126,032 | 06/25/2065 | 1.A FE |
| ..69383V-AA-1 | Preston Ridge Partners Mortgag SERIES 2026RCF1 CLASS A1 4.845% 01/25/56 | 09/01/2026 | Paydown | | 262,167 | 262,167 | 262,167 | 262,167 | | | | | | 262,167 | | | | 6,445 | 01/25/2056 | 1.A FE |
| ..69384W-AE-0 | PRKCM Trust SERIES 2026AFC6 CLASS A1 6.109% 09/25/61 | 09/16/2026 | Paydown | | 144,794 | 144,794 | 144,792 | | | 2 | | 2 | | 144,794 | | | | 737 | 09/25/2061 | 1.A Z |
| ..69392M-AA-0 | PRP Advisors, LLC SERIES 2025RPL2 CLASS A1 3.750% 04/25/55 | 09/01/2026 | Paydown | | 348,912 | 348,912 | 334,726 | 335,571 | | 13,341 | | 13,341 | | 348,912 | | | | 8,747 | 04/25/2055 | 1.A FE |
| ..69393F-BA-3 | PMT Loan Trust SERIES 2026CNF2 CLASS A24 5.055% 02/25/57 | 09/25/2026 | Paydown | | 352,118 | 352,118 | 351,364 | | | 753 | | 753 | | 352,118 | | | | 6,917 | 02/25/2057 | 1.A FE |
| ..69393J-AC-2 | PRKCM Trust SERIES 2026AFC3 CLASS A1A 5.384% 05/01/61 | 09/01/2026 | Paydown | | 536,353 | 536,353 | 536,668 | | | (314) | | (314) | | 536,353 | | | | 10,558 | 05/01/2061 | 1.A FE |
| ..69393J-AD-0 | PRKCM Trust SERIES 2026AFC3 CLASS A1B 5.384% 05/01/61 | 09/01/2026 | Paydown | | 78,877 | 78,877 | 78,689 | | | 187 | | 187 | | 78,877 | | | | 1,553 | 05/01/2061 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..74160M-GN-6 | Prime Mortgage Trust 2005-1 CL 5.500% 03/01/35 | 09/01/2026 | Paydown | | 25,166 | 25,166 | 25,159 | 25,159 | | 8 | | 8 | | 25,166 | | | | 849 | 03/01/2035 | 1.B FM |
| ..74160M-MR-0 | Prime Mortgage Trust 2005-5 CL 5.500% 11/01/35 | 09/25/2026 | Paydown | | 12,134 | 12,203 | 11,439 | 11,927 | | 208 | | 208 | | 12,134 | | | | 450 | 11/01/2035 | 5.C FM |
| ..74277T-AE-7 | PRKCM Trust SERIES 2026AFC4 CLASS A1 5.600% 07/25/61 | 09/01/2026 | Paydown | | 232,605 | 232,605 | 232,602 | | | 3 | | 3 | | 232,605 | | | | 1,873 | 07/25/2061 | 1.A FE |
| ..743874-AJ-8 | PROVIDENT FUNDING MORTGAGE TST MTG TRU 2020-1 3.000% 02/01/50 | 09/01/2026 | Paydown | | 36,110 | 36,110 | 36,488 | 36,101 | | 9 | | 9 | | 36,110 | | | | 738 | 02/01/2050 | 1.A |
| ..74387M-AN-9 | PROVIDENT FUNDING MTGE TRUST 2021-J1-CL-A14-144A 2.500% 10/01/51 | 09/01/2026 | Paydown | | 214,331 | 214,331 | 214,163 | 214,174 | | 157 | | 157 | | 214,331 | | | | 3,651 | 10/01/2051 | 1.A |
| ..74391E-AA-9 | PRP Advisors, LLC SERIES 2025NQM1 CLASS A1 5.802% 11/25/69 | 09/01/2026 | Paydown | | 1,643,639 | 1,643,639 | 1,643,612 | 1,643,612 | | 28 | | 28 | | 1,643,639 | | | | 65,572 | 11/25/2069 | 1.A |
| ..74449J-AA-0 | Preston Ridge Partners Mortgag SERIES 2026RCF2 CLASS A1 5.500% 03/25/56 | 09/01/2026 | Paydown | | 1,426,522 | 1,426,522 | 1,425,470 | | | 1,052 | | 1,052 | | 1,426,522 | | | | 39,662 | 03/25/2056 | 1.A FE |
| ..748949-AA-2 | Woodward Capital Management SERIES 2025CES6 CLASS A1A 5.472% 06/25/55 | 09/01/2026 | Paydown | | 1,145,347 | 1,145,347 | 1,145,340 | 1,145,340 | | 8 | | 8 | | 1,145,347 | | | | 42,204 | 06/25/2055 | 1.A |
| ..749350-AN-4 | RCKT MORTGAGE TRUST 2020-1 2021-1 CL A 2.500% 03/01/51 | 09/01/2026 | Paydown | | 286,839 | 286,839 | 291,948 | 290,963 | | (4,124) | | (4,124) | | 286,839 | | | | 4,726 | 03/01/2051 | 1.A |
| ..74936R-AW-4 | RCKT MORTGAGE TRUST 2020-1 2021-2 CL A2 2.500% 06/01/51 | 09/01/2026 | Paydown | | 60,743 | 60,743 | 60,943 | 60,896 | | (153) | | (153) | | 60,743 | | | | 1,050 | 06/01/2051 | 1.A |
| ..74937Y-AA-6 | Woodward Capital Management SERIES 2025CES4 CLASS A1A 5.811% 05/25/55 | 09/01/2026 | Paydown | | 1,445,609 | 1,445,609 | 1,445,585 | 1,445,585 | | 25 | | 25 | | 1,445,609 | | | | 39,697 | 05/25/2055 | 1.A |
| ..749389-AA-0 | RCKT MORTGAGE TRUST 2020-1 2020-1 CL A1 14 3.000% 02/01/50 | 09/01/2026 | Paydown | | 173,698 | 173,698 | 175,625 | 175,299 | | (1,601) | | (1,601) | | 173,698 | | | | 3,510 | 02/01/2050 | 1.A |
| ..749389-AN-2 | RCKT MORTGAGE TRUST 2020-1 2020-1 CL A13 1 3.000% 02/01/50 | 09/01/2026 | Paydown | | 94,488 | 94,488 | 95,182 | 94,928 | | (440) | | (440) | | 94,488 | | | | 1,909 | 02/01/2050 | 1.A |
| ..74938V-AV-5 | RCKT MORTGAGE TRUST 2020-1 2021-4-CL-A21-144A 2.500% 09/01/51 | 09/01/2026 | Paydown | | 439,421 | 439,421 | 441,824 | 441,619 | | (2,198) | | (2,198) | | 439,421 | | | | 7,130 | 09/01/2051 | 1.A |
| ..74939W-AA-8 | Woodward Capital Management SERIES 2025CES8 CLASS A1A 5.148% 08/25/55 | 09/01/2026 | Paydown | | 1,497,950 | 1,497,950 | 1,497,950 | 1,497,950 | | | | | | 1,497,950 | | | | 37,287 | 08/25/2055 | 1.A |
| ..74940L-AA-9 | Woodward Capital Management SERIES 2026CES3 CLASS A1A 5.144% 03/25/56 | 09/01/2026 | Paydown | | 1,546,021 | 1,546,021 | 1,545,980 | | | 41 | | 41 | | 1,546,021 | | | | 33,507 | 03/25/2056 | 1.A FE |
| ..749420-AA-3 | Woodward Capital Management SERIES 2025CES3 CLASS A1A 5.553% 03/25/55 | 09/01/2026 | Paydown | | 1,972,847 | 1,972,847 | 1,972,810 | 1,972,810 | | 37 | | 37 | | 1,972,847 | | | | 73,148 | 03/25/2055 | 1.A |
| ..74942C-AA-7 | Woodward Capital Management SERIES 2025CES5 CLASS A1A 5.687% 05/25/55 | 09/01/2026 | Paydown | | 1,594,756 | 1,594,756 | 1,594,725 | 1,594,725 | | 31 | | 31 | | 1,594,756 | | | | 60,151 | 05/25/2055 | 1.A |
| ..749431-AA-0 | Woodward Capital Management SERIES 20251 CLASS A1 6.000% 03/25/55 | 09/01/2026 | Paydown | | 633,622 | 633,622 | 633,622 | 633,622 | | | | | | 633,622 | | | | 24,621 | 03/25/2055 | 1.A |
| ..74943A-AA-0 | Woodward Capital Management SERIES 2025CES7 CLASS A1A 5.377% 07/25/55 | 09/01/2026 | Paydown | | 439,894 | 439,894 | 439,888 | 439,888 | | 6 | | 6 | | 439,894 | | | | 5,940 | 07/25/2055 | 1.A |
| ..749971-AF-4 | Radian Mortgage Capital Trust SERIES 2025J1 CLASS A4 5.500% 07/25/55 | 09/01/2026 | Paydown | | 1,309,380 | 1,309,380 | 1,284,215 | 1,285,846 | | 23,534 | | 23,534 | | 1,309,380 | | | | 48,149 | 07/25/2055 | 1.A |
| ..75023X-AX-0 | RMCT 2025-J2 SERIES 2025J2 CLASS A15 5.500% 11/25/55 | 09/01/2026 | Paydown | | 102,890 | 102,890 | 102,737 | 102,737 | | 153 | | 153 | | 102,890 | | | | 3,652 | 11/25/2055 | 1.A |
| ..75024R-AX-2 | RMCT 2025-J3 SERIES 2025J3 CLASS A15 5.500% 12/25/55 | 09/01/2026 | Paydown | | 499,121 | 499,121 | 498,079 | 498,079 | | 1,042 | | 1,042 | | 499,121 | | | | 17,837 | 12/25/2055 | 1.A |
| ..75409J-BG-1 | RATE MORTGAGE TRUST TR 2021-J1 CL A31 144 2.500% 07/01/51 | 09/01/2026 | Paydown | | 156,328 | 156,328 | 156,988 | 156,846 | | (518) | | (518) | | 156,328 | | | | 2,631 | 07/01/2051 | 1.A |
| ..75409Y-AE-4 | RATE MORTGAGE TRUST SERIES 2025J2 CLASS A5 5.500% 07/25/55 | 09/01/2026 | Paydown | | 810,924 | 810,924 | 809,949 | 809,949 | | 975 | | 975 | | 810,924 | | | | 28,998 | 07/25/2055 | 1.A |
| ..75410C-AD-1 | RATE MORTGAGE TRUST SERIES 2025J1 CLASS A4 6.000% 03/25/55 | 09/01/2026 | Paydown | | 805,639 | 805,639 | 806,225 | 805,639 | | | | | | 805,639 | | | | 34,110 | 03/25/2055 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..75410E-AA-3 | RATE MORTGAGE TRUST SERIES 2025J3 CLASS A1 5.500% 11/25/55 | 09/01/2026 | Paydown | | 559,962 | 559,962 | 561,012 | 560,934 | | (971) | | (971) | | 559,962 | | | | 8,616 | 11/25/2055 | 1.A |
| ..760985-R3-7 | RES ASSET MORTGAGE PROD INC MTG PD -2004 4.885% 02/25/34 | 09/25/2026 | Paydown | | 7,959 | 7,959 | 6,726 | 7,933 | | 26 | | 26 | | 7,959 | | | | 247 | 02/25/2034 | 1.A FM |
| ..76110W-VW-3 | Residential Asset Securities C 2003-KS1 5.815% 01/25/34 | 09/25/2026 | Paydown | | 32,673 | 32,673 | 27,127 | 17,817 | | | | | | 17,817 | | 14,856 | 14,856 | 1,174 | 01/25/2034 | 1.A FM |
| . 76110W-YE-0 | Residential Asset Securities C 2004-KS 4.118% 06/01/34 | 09/01/2026 | Paydown | | 1,012 | 1,012 | 1,011 | 1,010 | | 1 | | 1 | | 1,012 | | | | 29 | 06/01/2034 | 1.A FM |
| ..76111X-P2-3 | Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36 | 09/01/2026 | Paydown | | 8,728 | 13,258 | 11,851 | 13,050 | | | | | | 13,050 | | (4,322) | (4,322) | 512 | 03/01/2036 | 3.B FM |
| ..76111X-P2-3 | Residential Funding Mtg Sec I MTG SEC I 5.500% 03/01/36 | 07/01/2026 | Paydown | | 2,670 | 5,468 | 4,888 | 5,382 | | | | | | 5,382 | | (2,712) | (2,712) | 175 | 03/01/2036 | 4.A FM |
| ..76112B-YB-0 | RES ASSET MORTGAGE PROD INC LN 2005-AR5 CL 3 4.580% 09/01/35 | 09/01/2026 | Paydown | | 8,393 | 8,639 | 7,950 | 8,413 | | (20) | | (20) | | 8,393 | | | | 268 | 09/01/2035 | 5.C FM |
| ..78471K-AE-1 | SOFI MORTGAGE TRUST TR 2016-1A CL 1A4 144 3.000% 11/01/46 | 09/01/2026 | Paydown | | 51,936 | 51,936 | 47,962 | 48,686 | | 3,250 | | 3,250 | | 51,936 | | | | 1,039 | 11/01/2046 | 1.A |
| ..802650-AB-7 | Santander Mortgage Asset Recei SERIES 2025CES1 CLASS A1A 5.036% 09/25/55 | 09/01/2026 | Paydown | | 2,689,399 | 2,689,399 | 2,689,343 | 2,689,343 | | 56 | | 56 | | 2,689,399 | | | | 90,238 | 09/25/2055 | 1.A |
| ..802650-AC-5 | Santander Mortgage Asset Recei SERIES 2025CES1 CLASS A1B 5.137% 09/25/55 | 09/01/2026 | Paydown | | 708,926 | 708,926 | 708,912 | 708,912 | | 14 | | 14 | | 708,926 | | | | 24,264 | 09/25/2055 | 1.A |
| ..81733Y-AA-7 | Sequoia Mortgage Trust TR 2015-2 CL A1 14 3.500% 05/01/45 | 09/01/2026 | Paydown | | 78,318 | 78,318 | 80,129 | 79,766 | | (1,448) | | (1,448) | | 78,318 | | | | 1,709 | 05/01/2045 | 1.A |
| ..817370-AB-5 | Sequoia Mortgage Trust SERIES 20253 CLASS A2 5.500% 04/25/55 | 09/01/2026 | Paydown | | 1,835,181 | 1,835,181 | 1,817,689 | 1,818,802 | | 16,379 | | 16,379 | | 1,835,181 | | | | 68,483 | 04/25/2055 | 1.A |
| ..81743A-AA-7 | Sequoia Mortgage Trust TR 2019-5 CL A1 14 3.500% 12/01/49 | 09/01/2026 | Paydown | | 504,061 | 504,061 | 512,882 | 511,379 | | (7,318) | | (7,318) | | 504,061 | | | | 10,939 | 12/01/2049 | 1.A |
| ..81743A-AU-3 | Sequoia Mortgage Trust TR 2019-5 CL A19 1 3.500% 12/01/49 | 09/01/2026 | Paydown | | 65,276 | 65,276 | 66,092 | 65,785 | | (509) | | (509) | | 65,276 | | | | 1,417 | 12/01/2049 | 1.A |
| ..81744F-BF-3 | Sequoia Mortgage Trust TR 2004-4 CL A 4.636% 05/20/34 | 09/20/2026 | Paydown | | 9,537 | 9,537 | 8,943 | 9,267 | | 271 | | 271 | | 9,537 | | | | 312 | 05/20/2034 | 4.A FM |
| ..81744F-BF-3 | Sequoia Mortgage Trust TR 2004-4 CL A 4.636% 05/20/34 | 09/15/2026 | Paydown | | 6,587 | 6,587 | 6,177 | 6,400 | | 187 | | 187 | | 6,587 | | | | 514 | 05/20/2034 | 4.C FM |
| ..81744L-AZ-7 | Sequoia Mortgage Trust TR 2007-2 CL 1A2 4.385% 06/20/36 | 09/20/2026 | Paydown | | 14,714 | 14,714 | 12,801 | 13,691 | | 1,022 | | 1,022 | | 14,714 | | | | 425 | 06/20/2036 | 1.A FM |
| ..81745N-AR-0 | Sequoia Mortgage Trust TR 2014-1 CL 2A5 1 4.000% 04/01/44 | 09/01/2026 | Paydown | | 7,221 | 7,221 | 7,315 | 7,251 | | (29) | | (29) | | 7,221 | | | | 193 | 04/01/2044 | 1.A |
| ..81745X-AA-5 | Sequoia Mortgage Trust TR 2017-4 CL A1 14 3.500% 07/01/47 | 09/01/2026 | Paydown | | 83,361 | 83,361 | 85,250 | 84,801 | | (1,440) | | (1,440) | | 83,361 | | | | 1,852 | 07/01/2047 | 1.A |
| ..81746K-AA-2 | Sequoia Mortgage Trust TR 2017-2 CL A1 14 3.500% 02/01/47 | 09/01/2026 | Paydown | | 85,573 | 85,573 | 86,282 | 86,024 | | (451) | | (451) | | 85,573 | | | | 2,188 | 02/01/2047 | 1.A |
| ..81746L-AA-0 | Sequoia Mortgage Trust TR 2015-3 CL A1 14 3.500% 07/01/45 | 09/01/2026 | Paydown | | 39,901 | 39,901 | 40,076 | 39,987 | | (86) | | (86) | | 39,901 | | | | 931 | 07/01/2045 | 1.A |
| ..81746L-AU-6 | Sequoia Mortgage Trust TR 2015-3 CL A19 1 3.500% 07/01/45 | 09/01/2026 | Paydown | | 15,216 | 15,216 | 15,205 | 15,204 | | 12 | | 12 | | 15,216 | | | | 355 | 07/01/2045 | 1.A |
| ..81746N-AA-6 | Sequoia Mortgage Trust TR 2016-3 CL A1 14 3.500% 11/01/46 | 09/01/2026 | Paydown | | 52,911 | 52,911 | 54,639 | 53,929 | | (1,019) | | (1,019) | | 52,911 | | | | 1,202 | 11/01/2046 | 1.A |
| ..81746Q-AU-5 | Sequoia Mortgage Trust TR 2018-2 CL A19 1 3.500% 02/01/48 | 09/01/2026 | Paydown | | 10,352 | 10,352 | 10,347 | 10,347 | | 6 | | 6 | | 10,352 | | | | 241 | 02/01/2048 | 1.A |
| ..81746R-AA-7 | Sequoia Mortgage Trust TR 2016 CL 2A1 144 3.500% 08/01/46 | 09/01/2026 | Paydown | | 111,314 | 111,314 | 114,404 | 113,818 | | (2,505) | | (2,505) | | 111,314 | | | | 2,819 | 08/01/2046 | 1.A |
| ..81746V-AU-4 | Sequoia Mortgage Trust TR 2018-3 CL A19 1 3.500% 03/01/48 | 09/01/2026 | Paydown | | 7,919 | 7,919 | 7,764 | 7,817 | | 102 | | 102 | | 7,919 | | | | 184 | 03/01/2048 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..81746X-AA-4 | Sequoia Mortgage Trust TR 2017-3 CL A1 14 3.500% 04/01/47 | 09/01/2026 | Paydown | | 11,278 | 11,278 | 11,205 | 11,226 | | 52 | | 52 | | 11,278 | | | | 259 | 04/01/2047 | 1.A |
| ..81746Y-AA-2 | Sequoia Mortgage Trust TR 2019-2 CL A1 14 4.000% 06/01/49 | 09/01/2026 | Paydown | | 84,780 | 84,780 | 86,396 | 86,049 | | (1,269) | | (1,269) | | 84,780 | | | | 2,148 | 06/01/2049 | 1.A |
| ..81746Y-AU-8 | Sequoia Mortgage Trust TR 2019-2 CL A19 1 4.000% 06/01/49 | 09/01/2026 | Paydown | | 31,451 | 31,451 | 31,921 | 31,739 | | (288) | | (288) | | 31,451 | | | | 798 | 06/01/2049 | 1.A |
| ..81747D-AA-7 | Sequoia Mortgage Trust TR 2018-CH1 CL A1 4.000% 03/01/48 | 09/01/2026 | Paydown | | 4,689 | 4,689 | 4,765 | 4,735 | | (46) | | (46) | | 4,689 | | | | 124 | 03/01/2048 | 1.A |
| ..81747D-AU-3 | Sequoia Mortgage Trust TR 2018-CH1 CL A19 4.000% 03/01/48 | 09/01/2026 | Paydown | | 6,860 | 6,860 | 6,944 | 6,911 | | (50) | | (50) | | 6,860 | | | | 181 | 03/01/2048 | 1.A |
| ..81747J-AA-4 | Sequoia Mortgage Trust TR 2018-6 CL A1 14 4.000% 07/01/48 | 09/01/2026 | Paydown | | 32,888 | 32,888 | 33,080 | 33,020 | | (132) | | (132) | | 32,888 | | | | 791 | 07/01/2048 | 1.A |
| ..81747W-AA-5 | Sequoia Mortgage Trust TR 2018-7 CL A1 14 4.000% 09/01/48 | 09/01/2026 | Paydown | | 2,530 | 2,530 | 2,529 | 2,528 | | 1 | | 1 | | 2,530 | | | | 67 | 09/01/2048 | 1.A |
| ..81748B-AB-8 | Sequoia Mortgage Trust TR 2019-3 CL A2 14 3.500% 09/01/49 | 09/01/2026 | Paydown | | 69,726 | 69,726 | 70,957 | 70,676 | | (950) | | (950) | | 69,726 | | | | 1,493 | 09/01/2049 | 1.A |
| ..81748B-AV-4 | Sequoia Mortgage Trust TR 2019-3 CL A20 1 3.500% 09/01/49 | 09/01/2026 | Paydown | | 58,188 | 58,188 | 58,960 | 58,780 | | (592) | | (592) | | 58,188 | | | | 1,246 | 09/01/2049 | 1.A |
| ..81748C-AU-4 | Sequoia Mortgage Trust 2021-9-CL-A19-144A 2.500% 01/01/52 | 09/01/2026 | Paydown | | 264,505 | 264,505 | 262,521 | 262,861 | | 1,644 | | 1,644 | | 264,505 | | | | 4,506 | 01/01/2052 | 1.A |
| ..81748G-AA-9 | Sequoia Mortgage Trust TR 2019-CH3 CL A1 4.000% 09/01/49 | 09/01/2026 | Paydown | | 285,843 | 285,843 | 291,341 | 289,860 | | (4,017) | | (4,017) | | 285,843 | | | | 7,789 | 09/01/2049 | 1.A |
| ..81748K-AA-0 | Sequoia Mortgage Trust TR 2020-2 CL A1 14 3.500% 03/01/50 | 09/01/2026 | Paydown | | 94,914 | 94,914 | 97,257 | 96,940 | | (2,026) | | (2,026) | | 94,914 | | | | 2,313 | 03/01/2050 | 1.A |
| ..81748K-BN-1 | Sequoia Mortgage Trust TR 2020-2 CL A19 1 3.500% 03/01/50 | 09/01/2026 | Paydown | | 37,966 | 37,966 | 38,784 | 38,889 | | (923) | | (923) | | 37,966 | | | | 925 | 03/01/2050 | 1.A |
| ..81748M-AA-6 | Sequoia Mortgage Trust TR 2020-1 CL A1 14 3.500% 02/01/50 | 09/01/2026 | Paydown | | 80,189 | 80,189 | 82,031 | 81,735 | | (1,546) | | (1,546) | | 80,189 | | | | 1,824 | 02/01/2050 | 1.A |
| ..81748M-AU-2 | Sequoia Mortgage Trust TR 2020-1 CL A19 1 3.500% 02/01/50 | 09/01/2026 | Paydown | | 15,493 | 15,493 | 15,800 | 15,687 | | (194) | | (194) | | 15,493 | | | | 352 | 02/01/2050 | 1.A |
| ..81748W-AU-0 | Sequoia Mortgage Trust TR 2021-4 CL A19 1 2.500% 06/01/51 | 09/01/2026 | Paydown | | 258,370 | 258,370 | 261,196 | 260,627 | | (2,257) | | (2,257) | | 258,370 | | | | 4,084 | 06/01/2051 | 1.A |
| ..81748X-AU-8 | Sequoia Mortgage Trust TR 2021-5 CL A19 1 2.500% 07/01/51 | 09/01/2026 | Paydown | | 176,869 | 176,869 | 177,477 | 177,332 | | (464) | | (464) | | 176,869 | | | | 2,951 | 07/01/2051 | 1.A |
| ..81750K-BB-2 | Sequoia Mortgage Trust SERIES 20261 CLASS A26F 4.955% 02/25/56 | 09/25/2026 | Paydown | | 344,845 | 344,845 | 344,827 | | | 18 | | 18 | | 344,845 | | | | 9,736 | 02/25/2056 | 1.A FE |
| ..81750Q-AA-2 | Sequoia Mortgage Trust SERIES 20264 CLASS A1 5.500% 03/25/56 | 09/01/2026 | Paydown | | 607,095 | 607,095 | 602,921 | | | 4,174 | | 4,174 | | 607,095 | | | | 13,714 | 03/25/2056 | 1.A FE |
| ..81750V-AA-1 | Sequoia Mortgage Trust SERIES 20266 CLASS A1 5.500% 06/25/56 | 09/01/2026 | Paydown | | 556,655 | 556,655 | 555,090 | | | 1,566 | | 1,566 | | 556,655 | | | | 8,050 | 06/25/2056 | 1.A FE |
| ..82281E-AA-5 | Shellpoint Co-Originator Trust TR 2016-1 C 3.500% 11/01/46 | 07/01/2026 | Paydown | | 4,127 | 4,127 | 4,170 | 4,153 | | (25) | | (25) | | 4,127 | | | | 84 | 11/01/2046 | 1.A |
| ..863579-AM-0 | Structured Adjustable Rate Mtg 2004-12 CL 4.968% 09/01/34 | 09/01/2026 | Paydown | | 120,371 | 120,371 | 108,710 | 117,874 | | 2,498 | | 2,498 | | 120,371 | | | | 4,154 | 09/01/2034 | 1.A FM |
| ..863579-AQ-1 | Structured Adjustable Rate Mtg 2004-12 CL 4.760% 09/01/34 | 09/01/2026 | Paydown | | 33,538 | 33,538 | 30,115 | 33,250 | | 287 | | 287 | | 33,538 | | | | 1,005 | 09/01/2034 | 1.A FM |
| ..86358H-UT-4 | STRUCTURED ASSET MTG INV INC MTG INVE 2003 4.685% 11/19/33 | 09/21/2026 | Paydown | | 16,013 | 16,013 | 14,807 | 15,439 | | 574 | | 574 | | 16,013 | | | | 528 | 11/19/2033 | 1.A FM |
| ..86359B-NJ-1 | Structured Adjustable Rate Mtg 2004-4 CL 5.615% 04/01/34 | 09/01/2026 | Paydown | | 1,028 | 1,028 | 884 | 994 | | 34 | | 34 | | 1,028 | | | | 31 | 04/01/2034 | 1.A FM |
| ..86359B-WG-2 | Structured Adjustable Rate Mtg 2004-8 CL 5.659% 07/01/34 | 09/01/2026 | Paydown | | 25,053 | 25,053 | 24,768 | 24,921 | | 132 | | 132 | | 25,053 | | | | 896 | 07/01/2034 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 86359L-BL-2 | STRUCTURED ASSET MTG INV INC MTG INVE 2004 4.585% 05/19/34 | 09/21/2026 | Paydown | | 18,751 | 18,751 | 16,946 | 17,862 | | 889 | | 889 | | 18,751 | | | | 229 | 05/19/2034 | 1.A FM |
| 87222P-AV-5 | TBW Mortgage Backed Pass Throu BACKED PASS THRU -2006 6.130% 01/01/37 | 09/01/2026 | Paydown | | 29,588 | 29,588 | 24,067 | 3,764 | | | | | | 3,764 | | 25,824 | 25,824 | 195 | 01/01/2037 | 1.A FM |
| 88046K-CP-9 | Tennessee Housing Development RSDL FIN 4.800% 07/01/53 | 07/01/2026 | Call 100.0000 | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 2,400 | 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 | 09/01/2026 | Paydown | | 28,993 | 28,993 | 28,091 | 27,951 | | 1,042 | | 1,042 | | 28,993 | | | | 676 | 07/01/2048 | 1.A |
| 88632A-AA-6 | TIAA Bank Mortgage Loan Trust MTG LOAN TR 2018-3 C 4.000% 11/01/48 | 09/01/2026 | Paydown | | 4,993 | 4,993 | 4,942 | 4,924 | | 69 | | 69 | | 4,993 | | | | 131 | 11/01/2048 | 1.A |
| 891949-BU-2 | Towd Point Mortgage Trust SERIES 2025CES3 CLASS A1A 5.278% 08/25/65 | 09/01/2026 | Paydown | | 1,515,936 | 1,515,936 | 1,515,903 | 1,515,903 | | 33 | | 33 | | 1,515,936 | | | | 19,763 | 08/25/2065 | 1.A |
| 90355R-AY-8 | UNITED WHOLSALE MORTGAGE LLC 2021-INV3-A15-144A 2.500% 11/01/51 | 09/01/2026 | Paydown | | 243,357 | 243,357 | 242,786 | 242,893 | | 464 | | 464 | | 243,357 | | | | 4,016 | 11/01/2051 | 1.A |
| 91824N-BL-5 | UNITED WHOLSALE MORTGAGE LLC MTG 2021-1 CL 2.500% 06/01/51 | 09/01/2026 | Paydown | | 31,301 | 31,301 | 31,472 | 31,433 | | (132) | | (132) | | 31,301 | | | | 521 | 06/01/2051 | 1.A |
| 92490G-AF-5 | Verus Securitization Trust SERIES 20262 CLASS A1 4.590% 02/25/71 | 09/01/2026 | Paydown | | 287,328 | 287,328 | 283,433 | | | 3,895 | | 3,895 | | 287,328 | | | | 5,486 | 02/25/2071 | 1.A FE |
| 92490H-AE-6 | Verus Securitization Trust SERIES 20263 CLASS A1 4.927% 03/25/71 | 09/01/2026 | Paydown | | 231,443 | 231,443 | 231,440 | | | 3 | | 3 | | 231,443 | | | | 5,367 | 03/25/2071 | 1.A FE |
| 924928-AA-2 | Verus Securitization Trust SERIES 20253 CLASS A1 5.623% 05/25/70 | 09/01/2026 | Paydown | | 467,855 | 467,855 | 467,848 | 467,848 | | 7 | | 7 | | 467,855 | | | | 17,627 | 05/25/2070 | 1.A |
| 924929-AD-4 | Verus Securitization Trust SERIES 2025INV1 CLASS A2 5.801% 02/25/70 | 09/01/2026 | Paydown | | 435,676 | 435,676 | 435,670 | 435,670 | | 6 | | 6 | | 435,676 | | | | 16,535 | 02/25/2070 | 1.B |
| 924929-AE-2 | Verus Securitization Trust SERIES 2025INV1 CLASS A3 5.953% 02/25/70 | 09/01/2026 | Paydown | | 797,212 | 797,212 | 797,206 | 797,206 | | 6 | | 6 | | 797,212 | | | | 31,048 | 02/25/2070 | 1.C |
| 92540U-AC-1 | Verus Securitization Trust SERIES 20254 CLASS A1 5.448% 05/25/70 | 09/01/2026 | Paydown | | 752,845 | 752,845 | 752,832 | 752,832 | | 13 | | 13 | | 752,845 | | | | 26,167 | 05/25/2070 | 1.A |
| 92540U-AD-9 | Verus Securitization Trust SERIES 20254 CLASS A2 5.651% 05/25/70 | 09/01/2026 | Paydown | | 276,046 | 276,046 | 276,042 | 276,042 | | 4 | | 4 | | 276,046 | | | | 9,952 | 05/25/2070 | 1.B |
| 92541A-AA-8 | Verus Securitization Trust SERIES 2025R1 CLASS A1 5.402% 05/25/65 | 09/01/2026 | Paydown | | 1,003,449 | 1,003,449 | 1,003,436 | 1,003,436 | | 13 | | 13 | | 1,003,449 | | | | 36,870 | 05/25/2065 | 1.A FE |
| 92541J-AL-5 | Verus Securitization Trust SERIES 20261 CLASS A2 5.117% 01/25/71 | 09/01/2026 | Paydown | | 289,290 | 289,290 | 289,289 | | | 1 | | 1 | | 289,290 | | | | 8,424 | 01/25/2071 | 1.C FE |
| 929227-B6-2 | WAMU Mortgage Pass-Through Cer CL 1A6 5.750% 01/01/33 | 09/01/2026 | Paydown | | 24,134 | 24,134 | 24,737 | 24,237 | | (103) | | (103) | | 24,134 | | | | 925 | 01/01/2033 | 1.A FM |
| 92922F-BV-9 | WAMU Mortgage Pass-Through Cer PASS-THRU CER 2003-AR 5.082% 09/01/33 | 09/01/2026 | Paydown | | 4,137 | 4,137 | 3,941 | 4,067 | | 70 | | 70 | | 4,137 | | | | 146 | 09/01/2033 | 3.A FM |
| 92922F-GU-6 | WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33 | 09/01/2026 | Paydown | | 45,228 | 45,228 | 43,546 | 44,724 | | 504 | | 504 | | 45,228 | | | | 1,756 | 11/01/2033 | 1.A FM |
| 92922F-GU-6 | WAMU Mortgage Pass-Through Cer 2003-S11 CL 5.500% 11/01/33 | 07/01/2026 | Paydown | | 25,459 | 25,459 | 24,512 | 25,175 | | 284 | | 284 | | 25,459 | | | | 817 | 11/01/2033 | 1.C FE |
| 92922F-J2-5 | WAMU Mortgage Pass-Through Cer PT CER 2005-AR6 CL 2A 4.475% 04/25/45 | 09/25/2026 | Paydown | | 8,799 | 8,799 | 7,193 | 8,053 | | 746 | | 746 | | 8,799 | | | | 272 | 04/25/2045 | 1.A FM |
| 92922F-ZE-1 | WAMU Mortgage Pass-Through Cer PASS-THROUGH CER 2004 4.815% 10/25/44 | 09/25/2026 | Paydown | | 14,227 | 14,227 | 12,876 | 13,374 | | 854 | | 854 | | 14,227 | | | | 459 | 10/25/2044 | 1.A FM |
| 92922F-ZF-8 | WAMU Mortgage Pass-Through Cer PASS-THRGH CER 2004-A 4.795% 10/25/44 | 09/25/2026 | Paydown | | 26,676 | 26,676 | 24,942 | 25,643 | | 1,033 | | 1,033 | | 26,676 | | | | 856 | 10/25/2044 | 1.A FM |
| 92925G-AH-6 | WAMU Mortgage Pass-Through Cer PT 2006-AR16 CL 3A2 4.027% 12/01/36 | 09/01/2026 | Paydown | | 61,744 | 67,659 | 53,969 | 28,302 | | | | | | 28,302 | | 33,442 | 33,442 | 1,842 | 12/01/2036 | 1.A FM |
| 92925V-AD-2 | WAMU Mortgage Pass-Through Cer CL 2A2A 4.204% 02/01/37 | 09/01/2026 | Paydown | | 103,635 | 104,647 | 92,427 | 58,105 | | | | | | 58,105 | | 45,530 | 45,530 | 3,141 | 02/01/2037 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 92926U-AF-8 | WAMU Mortgage Pass-Through Cer PASS-THROUGH CERTS 20 3.506% 09/01/36 | 08/01/2026 | Paydown | | 12 | | | | | | | | | | | 12 | 12 | 1 | 09/01/2036 | 1.A FM |
| 93362F-AG-8 | WAMU Mortgage Pass-Through Cer PT CER 2006-AR8 CL 2A 3.794% 08/01/36 | 09/01/2026 | Paydown | | 57,665 | 62,302 | 52,952 | 31,855 | | 3,149 | | 3,149 | | 35,004 | | 22,661 | 22,661 | 1,738 | 08/01/2036 | 1.A FM |
| 933636-AE-2 | WAMU Mortgage Pass-Through Cer CL 2A3 3.588% 04/01/37 | 09/01/2026 | Paydown | | 29,165 | 33,923 | 27,522 | 26,340 | | | | | | 26,340 | | 2,825 | 2,825 | 853 | 04/01/2037 | 1.A FM |
| 933637-AJ-9 | WAMU Mortgage Pass-Through Cer 2006-AR18 CL 3.453% 01/01/37 | 09/01/2026 | Paydown | | 34,125 | 36,703 | 31,201 | 36,237 | | | | | | 36,237 | | (2,111) | (2,111) | 818 | 01/01/2037 | 1.C FM |
| 939336-Z3-0 | WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 4.593% 03/01/35 | 09/01/2026 | Paydown | | 11,117 | 11,117 | 11,033 | 11,077 | | 41 | | 41 | | 11,117 | | | | 345 | 03/01/2035 | 1.A FM |
| 939336-Z4-8 | WASHINGTON MUTUAL MTG PT PASS-THROUGH CER 2005 4.593% 03/01/35 | 09/01/2026 | Paydown | | 14,271 | 14,271 | 12,125 | 13,341 | | 930 | | 930 | | 14,271 | | | | 443 | 03/01/2035 | 1.A FM |
| 94980G-AJ-0 | WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 5.000% 10/01/34 | 09/25/2026 | Paydown | | 222,381 | 222,381 | 194,412 | 215,437 | | 6,944 | | 6,944 | | 222,381 | | | | 7,119 | 10/01/2034 | 1.A FM |
| 94980G-AK-7 | WELLS FARGO HOME EQUITY TRUST HOME EQUITY TR 200 4.980% 04/01/34 | 09/01/2026 | Paydown | | 504 | 504 | 500 | 503 | | 1 | | 1 | | 504 | | | | 16 | 04/01/2034 | 1.A FM |
| 94981V-AA-5 | WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.115% 07/01/34 | 09/01/2026 | Paydown | | 1,907 | 1,907 | 1,863 | 1,901 | | 5 | | 5 | | 1,907 | | | | 81 | 07/01/2034 | 1.A FM |
| 94981V-AG-2 | WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.113% 07/01/34 | 07/01/2026 | Paydown | | 217 | 217 | 209 | 217 | | 1 | | 1 | | 217 | | | | 8 | 07/01/2034 | 1.A |
| 94981V-AG-2 | WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.113% 07/01/34 | 09/01/2026 | Paydown | | 441 | 441 | 425 | 440 | | 1 | | 1 | | 441 | | | | 20 | 07/01/2034 | 1.A FM |
| 94981V-AN-7 | WELLS FARGO MTG BACKED SECS MTG BACKED SEC 200 6.113% 07/01/34 | 09/01/2026 | Paydown | | 9,248 | 9,248 | 8,497 | 9,174 | | 74 | | 74 | | 9,248 | | | | 389 | 07/01/2034 | 1.A FM |
| 94982D-AA-4 | WELLS FARGO MTG BACKED SECS MTG SECS TR 2005-A 6.120% 08/01/35 | 09/01/2026 | Paydown | | 8,660 | 8,660 | 8,556 | 8,642 | | 18 | | 18 | | 8,660 | | | | 365 | 08/01/2035 | 1.A FM |
| 949831-AA-9 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49 | 09/01/2026 | Paydown | | 7,219 | 7,219 | 7,321 | 7,303 | | (84) | | (84) | | 7,219 | | | | 169 | 07/01/2049 | 1.A |
| 949831-AS-0 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-3 CL 3.500% 07/01/49 | 09/01/2026 | Paydown | | 3,219 | 3,219 | 3,251 | 3,239 | | (19) | | (19) | | 3,219 | | | | 75 | 07/01/2049 | 1.A |
| 94985F-AG-3 | WELLS FARGO ALT LOAN TRUST ALT LN TR 2007-PA2 4.445% 06/25/37 | 09/25/2026 | Paydown | | 55,738 | 61,416 | 47,115 | 53,818 | | | | | | 53,818 | | 1,920 | 1,920 | 1,652 | 06/25/2037 | 1.A FM |
| 94985K-AA-5 | WELLS FARGO ALT LOAN TRUST ALT LOAN T 2007-PA 5.724% 12/04/37 | 09/01/2026 | Paydown | | 6,563 | 7,139 | 4,694 | | | | | | | | | 6,563 | 6,563 | 294 | 12/04/2037 | 1.A FM |
| 94989U-AA-9 | WELLS FARGO MTG BACKED SECS MTG BCKD 2018-1 CL 3.500% 07/01/47 | 09/01/2026 | Paydown | | 50,283 | 50,283 | 48,358 | 47,607 | | 2,676 | | 2,676 | | 50,283 | | | | 1,084 | 07/01/2047 | 1.A |
| 95001T-AA-3 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.914% 11/01/48 | 09/01/2026 | Paydown | | 1,515 | 1,515 | 1,514 | 1,514 | | 1 | | 1 | | 1,515 | | | | 40 | 11/01/2048 | 1.A |
| 95001T-AS-4 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-1 CL 3.914% 11/01/48 | 09/01/2026 | Paydown | | 1,515 | 1,515 | 1,501 | 1,506 | | 9 | | 9 | | 1,515 | | | | 40 | 11/01/2048 | 1.A |
| 95002F-AS-3 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-4 CL 3.496% 09/01/49 | 09/01/2026 | Paydown | | 112,081 | 112,081 | 113,517 | 113,314 | | (1,233) | | (1,233) | | 112,081 | | | | 2,724 | 09/01/2049 | 1.A |
| 95002J-AA-4 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49 | 09/01/2026 | Paydown | | 36,031 | 36,031 | 36,672 | 36,434 | | (404) | | (404) | | 36,031 | | | | 862 | 04/01/2049 | 1.A |
| 95002J-AS-5 | WELLS FARGO MTG BACKED SECS MTG SEC 2019-2 CL 4.000% 04/01/49 | 09/01/2026 | Paydown | | 17,100 | 17,100 | 17,297 | 17,221 | | (122) | | (122) | | 17,100 | | | | 409 | 04/01/2049 | 1.A |
| 95002K-AA-1 | WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49 | 09/01/2026 | Paydown | | 191,183 | 191,183 | 193,453 | 193,924 | | (2,742) | | (2,742) | | 191,183 | | | | 3,656 | 12/01/2049 | 1.A |
| 95002K-AS-2 | WELLS FARGO MTG BACKED SECS MTG SEC 2020-1 CL 3.000% 12/01/49 | 09/01/2026 | Paydown | | 129,178 | 129,178 | 130,308 | 129,886 | | (709) | | (709) | | 129,178 | | | | 2,470 | 12/01/2049 | 1.A |
| 95002Q-AS-9 | WELLS FARGO MTG BACKED SECS MTG SE 2020-2 CL A 3.000% 12/01/49 | 09/01/2026 | Paydown | | 117,353 | 117,353 | 120,231 | 119,791 | | (2,439) | | (2,439) | | 117,353 | | | | 2,224 | 12/01/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..95002T-AA-2 | WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50 | 09/01/2026 | Paydown | | 158,482 | 158,482 | 163,682 | 162,866 | | (4,384) | | (4,384) | | 158,482 | | | | 3,101 | 06/01/2050 | 1.A |
| ..95002T-AS-3 | WELLS FARGO MTG BACKED SECS MTG SEC 2020-3 CL 3.000% 06/01/50 | 09/01/2026 | Paydown | | 76,411 | 76,411 | 78,441 | 78,121 | | (1,710) | | (1,710) | | 76,411 | | | | 1,495 | 06/01/2050 | 1.A |
| ..95003A-AS-3 | WELLS FARGO MTG BACKED SECS MTG SE 2021-1 CL A 2.500% 12/01/50 | 09/01/2026 | Paydown | | 317,669 | 317,669 | 322,384 | 321,338 | | (3,669) | | (3,669) | | 317,669 | | | | 5,176 | 12/01/2050 | 1.A |
| ..95003B-AS-1 | WELLS FARGO MTG BACKED SECS MTG SEC 2020-5 CL 2.500% 09/01/50 | 09/01/2026 | Paydown | | 163,562 | 163,562 | 166,291 | 165,835 | | (2,272) | | (2,272) | | 163,562 | | | | 2,754 | 09/01/2050 | 1.A |
| ..97651J-AC-0 | WINWATER MORTGAGE LOAN TRUST LOAN TR 2015-3 C 3.500% 03/01/45 | 09/01/2026 | Paydown | | 18,494 | 18,494 | 18,934 | 18,648 | | (153) | | (153) | | 18,494 | | | | 448 | 03/01/2045 | 1.A |
| ..97655J-AE-2 | WINWATER MORTGAGE LOAN TRUST LOAN TR 2016-1 CL 3.500% 01/01/46 | 09/01/2026 | Paydown | | 19,991 | 19,991 | 20,279 | 20,188 | | (197) | | (197) | | 19,991 | | | | 466 | 01/01/2046 | 1.A |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated) | | | | | 142,692,288 | 142,806,687 | 141,808,620 | 116,058,516 | 4,388 | 620,767 | | 625,155 | | 141,839,608 | | 852,684 | 852,684 | 4,214,019 | XXX | XXX |
| ..05556W-AA-4 | BLP 2025-IND2 CL A 5.386% 12/15/42 | 09/15/2026 | Paydown | | 2,593,775 | 2,593,775 | 2,593,775 | 2,593,775 | | | | | | 2,593,775 | | | | 97,532 | 12/15/2042 | 1.A |
| ..05556W-AC-0 | BLP 2025-IND2 CL B 5.636% 12/15/42 | 09/15/2026 | Paydown | | 3,374,014 | 3,374,014 | 3,374,014 | 3,374,014 | | | | | | 3,374,014 | | | | 133,010 | 12/15/2042 | 1.A |
| ..05556W-AE-6 | BLP 2025-IND2 CL C 5.936% 12/15/42 | 09/15/2026 | Paydown | | 1,256,360 | 1,256,360 | 1,256,360 | 1,256,360 | | | | | | 1,256,360 | | | | 52,271 | 12/15/2042 | 1.A |
| ..05611V-AC-5 | BX COMM MTGE TR 2024-XL4 CL B 5.677% 02/15/39 | 08/17/2026 | Paydown | | 969,080 | 969,080 | 966,658 | 966,658 | | 2,423 | | 2,423 | | 969,080 | | | | 12,680 | 02/15/2039 | 1.A |
| ..05611V-AE-1 | BX COMM MTGE TR 2024-XL4 CL C 6.077% 02/15/29 | 08/17/2026 | Paydown | | 314,951 | 314,951 | 314,164 | 314,164 | | 787 | | 787 | | 314,951 | | | | 4,427 | 02/15/2029 | 1.A |
| ..05612G-AA-1 | BX COMM MTGE TR 2024-XL5 CL A 5.277% 03/15/39 | 07/15/2026 | Paydown | | 1,203,827 | 1,203,827 | 1,200,817 | 1,203,037 | | 789 | | 789 | | 1,203,827 | | | | 5,033 | 03/15/2039 | 1.A FE |
| ..05612G-AA-1 | BX COMM MTGE TR 2024-XL5 CL A 5.277% 03/15/39 | 09/15/2026 | Paydown | | 1,545,558 | 1,545,558 | 1,541,694 | 1,544,545 | | 1,013 | | 1,013 | | 1,545,558 | | | | 19,902 | 03/15/2039 | 1.A |
| ..05612H-AA-9 | BX TR 2024-CNYN CL A 5.328% 04/15/29 | 08/17/2026 | Paydown | | 639,009 | 639,009 | 637,411 | 638,772 | | 237 | | 237 | | 639,009 | | | | 22,043 | 04/15/2029 | 1.A |
| ..05625A-AA-9 | BLP COMM MTGE TR 2024-IND2 CL A 5.228% 03/15/41 | 09/15/2026 | Paydown | | 3,751,862 | 3,751,862 | 3,742,482 | 3,742,482 | | 9,380 | | 9,380 | | 3,751,862 | | | | 142,991 | 03/15/2041 | 1.A |
| ..05625A-AC-5 | BLP COMM MTGE TR 2024-IND2 CL B 5.577% 03/15/41 | 09/15/2026 | Paydown | | 976,275 | 976,275 | 973,834 | 975,623 | | 651 | | 651 | | 976,275 | | | | 17,791 | 03/15/2041 | 1.A |
| ..05625A-AE-1 | BLP COMM MTGE TR 2024-IND2 CL C 5.777% 03/15/41 | 09/15/2026 | Paydown | | 726,104 | 726,104 | 724,289 | 725,619 | | 485 | | 485 | | 726,104 | | | | 13,728 | 03/15/2041 | 1.A |
| ..12576A-AA-4 | CIP COMM MTGE TR 2025-SBAY A 5.286% 10/15/37 | 09/15/2026 | Paydown | | 348,344 | 348,344 | 348,344 | 348,344 | | | | | | 348,344 | | | | 12,290 | 10/15/2037 | 1.A |
| ..12576A-AC-0 | CIP COMM MTGE TR 2025-SBAY B 5.486% 10/15/37 | 09/15/2026 | Paydown | | 267,064 | 267,064 | 267,064 | 267,064 | | | | | | 267,064 | | | | 9,793 | 10/15/2037 | 1.D FE |
| ..45257H-AN-7 | IMPACT FDG AMH MTGE LN TR 2010-1 A-2 5.876% 01/01/51 | 09/25/2026 | Paydown | | 345,308 | 345,308 | 344,400 | 344,400 | | 908 | | 908 | | 345,308 | | | | 13,523 | 01/01/2051 | 1.A FM |
| ..61764B-AA-1 | Morgan Stanley Bank, N.A SERIES 2014150E CLASS A 3.912% 09/09/32 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 383,323 | 400,000 | 376,375 | | | 6,948 | | 6,948 | | 383,323 | | | | 6,607 | 09/09/2032 | 1.A |
| ..69292B-AE-7 | PLYM COMM MTGE TR 2026-IND C 5.536% 03/15/43 | 09/15/2026 | Paydown | | 1,085,091 | 1,085,091 | 1,085,091 | | | | | | | 1,085,091 | | | | 26,397 | 03/15/2043 | 1.G FE |
| ..69292B-AG-2 | PLYM COMM MTGE TR 2026-IND D 6.036% 03/15/43 | 09/15/2026 | Paydown | | 2,146,146 | 2,146,146 | 2,146,146 | 2,146,146 | | | | | | 2,146,146 | | | | 32,863 | 03/15/2043 | 2.C FE |
| ..73020T-AE-9 | PNW 2026-ARTE C SERIES 2026ARTE CLASS C 6.427% 04/15/41 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 299,250 | 300,000 | 299,250 | | | | | | | 299,250 | | | | 6,150 | 04/15/2041 | 1.G FE |
| ..78489C-AA-7 | SWCH 2025-DATA A Mtge SERIES 2025DATA CLASS A 5.329% 03/15/42 | 07/23/2026 | J P MORGAN SECURITIES INC | | 347,594 | 350,000 | 349,125 | 349,494 | | 212 | | 212 | | 349,706 | | (2,112) | (2,112) | 10,982 | 03/15/2042 | 1.A |
| ..92262K-AG-0 | Velocity Commercial Capital Lo SERIES 20255 CLASS M2 6.310% 12/25/55 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 248,769 | 248,841 | 248,769 | 248,769 | | | | | | 248,769 | | | | 10,555 | 12/25/2055 | 1.G FE |
| ..92262W-AA-7 | Velocity Commercial Capital Lo SERIES 20261 CLASS A 5.100% 02/25/56 | 09/01/2026 | Paydown | | 2,189,378 | 2,189,378 | 2,189,161 | | | 218 | | 218 | | 2,189,378 | | | | 63,000 | 02/25/2056 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..92263D-AA-8 | Velocity Commercial Capital Lo SERIES 20262 CLASS A 5.450% 05/25/56 | 09/01/2026 | Paydown | | 776,675 | 776,675 | 776,473 | | | 202 | | 202 | | 776,675 | | | | 13,495 | 05/25/2056 | 1.A FE |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated) | | | | | 25,787,757 | 25,807,662 | 25,755,696 | 21,039,266 | | 24,253 | | 24,253 | | 25,789,869 | | (2,112) | (2,112) | 727,063 | XXX | XXX |
| ..03769H-AA-5 | Apidos CLO SERIES 202137A CLASS A 5.125% 10/22/34 | 09/15/2026 | Paydown | | 8,500,000 | 8,500,000 | 8,515,785 | 8,510,270 | | (10,270) | | (10,270) | | 8,500,000 | | | | 305,499 | 10/22/2034 | 1.A FE |
| ..03769H-AC-1 | Apidos CLO SERIES 202137A CLASS B 144A 5.595% 10/22/34 | 09/15/2026 | Paydown | | 4,750,000 | 4,750,000 | 4,654,295 | 4,684,660 | | 65,340 | | 65,340 | | 4,750,000 | | | | 106,943 | 10/22/2034 | 1.C FE |
| ..04018E-AA-9 | ARES CLO LTD 2021-59A CL A 144A 5.102% 04/25/34 | 07/27/2026 | Paydown | | 289,581 | 289,581 | 286,743 | 288,170 | | 1,411 | | 1,411 | | 289,581 | | | | 11,029 | 04/25/2034 | 1.A FE |
| ..06760J-AS-4 | BABSON CLO LTD SERIES 20182A CLASS A2R 5.353% 07/15/36 | 07/30/2026 | Paydown | | 8,600,000 | 8,600,000 | 8,600,000 | 8,600,000 | | | | | | 8,600,000 | | | | 368,142 | 07/15/2036 | 1.A FE |
| ..070252-AJ-0 | Basswood Park CLO Ltd SERIES 20211A CLASS AR 4.759% 04/20/34 | 07/20/2026 | Paydown | | 233,540 | 233,540 | 233,540 | 233,540 | | | | | | 233,540 | | | | 8,453 | 04/20/2034 | 1.A FE |
| ..08179L-AN-1 | BENEFIT STREET PRTNRS CLO LTD SERIES 201814A CLASS BR 5.479% 10/20/37 | 09/29/2026 | Paydown | | 36,000,000 | 36,000,000 | 36,000,000 | 36,000,000 | | | | | | 36,000,000 | | | | 1,888,675 | 10/20/2037 | 1.C FE |
| ..08179L-AQ-4 | BENEFIT STREET PRTNRS CLO LTD SERIES 201814A CLASS CR 5.729% 10/20/37 | 09/29/2026 | Paydown | | 8,500,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | | | 466,243 | 10/20/2037 | 1.F FE |
| ..09077C-AQ-5 | Birch Grove CLO Ltd. SERIES 20224A CLASS A1R 5.233% 07/15/37 | 07/24/2026 | Paydown | | 8,630,000 | 8,630,000 | 8,670,896 | 8,664,172 | | (34,172) | | (34,172) | | 8,630,000 | | | | 353,615 | 07/15/2037 | 1.A FE |
| ..09609N-AL-9 | BLUEMOUNTAIN CLO LTD SERIES 201924A CLASS AR 5.091% 04/20/34 | 07/20/2026 | Paydown | | 14,112 | 14,112 | 14,127 | 14,121 | | (9) | | (9) | | 14,112 | | | | 180 | 04/20/2034 | 1.A FE |
| ..11124T-AJ-3 | BROAD RIVER BSL FUNDING CLO 2020-1A CL AR 144A 5.161% 07/20/34 | 07/08/2026 | Paydown | | 3,400,000 | 3,400,000 | 3,374,500 | 3,391,975 | | 8,025 | | 8,025 | | 3,400,000 | | | | 127,637 | 07/20/2034 | 1.A FE |
| ..12570L-AA-6 | CIFC FUNDING CLO LTD 2022-1A CL A 144A 5.070% 04/17/35 | 07/08/2026 | Paydown | | 4,500,000 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | | | 51,254 | 04/17/2035 | 1.A FE |
| ..12570L-AC-2 | CIFC FUNDING CLO LTD 2022-1A CL B 144A 5.550% 04/17/35 | 07/08/2026 | Paydown | | 8,750,000 | 8,750,000 | 8,750,000 | 8,750,000 | | | | | | 8,750,000 | | | | 109,227 | 04/17/2035 | 1.C FE |
| ..13079W-DC-9 | Symphony CLO Ltd 2012-9A-CL-AR3-144A 5.154% 07/16/32 | 07/16/2026 | Paydown | | 791,128 | 791,128 | 790,839 | 790,994 | | 134 | | 134 | | 791,128 | | | | 30,660 | 07/16/2032 | 1.A FE |
| ..13877B-AA-6 | CANYON CAPITAL CLO LTD SERIES 20181A CLASS A 5.085% 07/15/31 | 07/15/2026 | Paydown | | 331,952 | 331,952 | 332,278 | 332,099 | | (146) | | (146) | | 331,952 | | | | 12,794 | 07/15/2031 | 1.A FE |
| ..14314L-AG-0 | CARLYLE GLBL MKT CLO STRAT SERIES 20142RA CLASS A3 5.502% 05/15/31 | 08/17/2026 | Paydown | | 1,636,476 | 1,636,476 | 1,614,793 | 1,626,885 | | 9,591 | | 9,591 | | 1,636,476 | | | | 68,008 | 05/15/2031 | 1.A FE |
| ..146865-AJ-9 | CARVAL CLO LTD SERIES 20181A CLASS AR 5.023% 07/16/31 | 07/16/2026 | Paydown | | 5,665,534 | 5,665,534 | 5,665,587 | 5,665,571 | | (37) | | (37) | | 5,665,534 | | | | 213,912 | 07/16/2031 | 1.A FE |
| ..18914K-AA-0 | CLOVER CLO SERIES 20211A CLASS AR 4.683% 04/22/34 | 07/22/2026 | Paydown | | 93,980 | 93,980 | 93,980 | 93,980 | | | | | | 93,980 | | | | 3,336 | 04/22/2034 | 1.A FE |
| ..19736R-AS-0 | Cent CLO LP SERIES 201827A CLASS AR 144A 5.262% 01/25/35 | 07/27/2026 | Paydown | | 3,927 | 3,927 | 3,808 | 3,856 | | 71 | | 71 | | 3,927 | | | | 138 | 01/25/2035 | 1.A FE |
| ..22824D-AC-3 | Crown City CLO SERIES 20211A CLASS A1A 144A 5.161% 07/20/34 | 07/10/2026 | Paydown | | 1,200,000 | 1,200,000 | 1,169,484 | 1,182,182 | | 17,818 | | 17,818 | | 1,200,000 | | | | 45,389 | 07/20/2034 | 1.A FE |
| ..26243E-AP-6 | DRYDEN SENIOR LOAN CLO FUND SERIES 201753A CLASS AR 4.753% 01/15/31 | 07/15/2026 | Paydown | | 151,612 | 151,612 | 151,612 | 151,612 | | | | | | 151,612 | | | | 5,462 | 01/15/2031 | 1.A FE |
| ..26244K-AQ-9 | DRYDEN SR LOAN CLO FUND SERIES 201541A CLASS BR 144A 5.315% 04/15/31 | 07/15/2026 | Paydown | | 1,480,763 | 1,480,763 | 1,482,747 | 1,482,700 | | (1,938) | | (1,938) | | 1,480,763 | | | | 59,654 | 04/15/2031 | 1.A FE |
| ..26244Q-AQ-6 | DRYDEN SENIOR CLO LOAN FUND SERIES 201749A CLASS BR 144A 5.591% 07/18/30 | 07/18/2026 | Paydown | | 457,970 | 457,970 | 435,511 | 446,500 | | 11,470 | | 11,470 | | 457,970 | | | | 19,482 | 07/18/2030 | 1.A FE |
| ..26246B-AY-0 | DRYDEN SENIOR LOAN FUND SERIES 202085A CLASS BR2 5.553% 07/15/37 | 07/31/2026 | Paydown | | 1,000,000 | 1,000,000 | 1,002,190 | 1,002,120 | | (2,120) | | (2,120) | | 1,000,000 | | | | 44,561 | 07/15/2037 | 1.C FE |
| ..26249M-AQ-0 | DRYDEN SENIOR LOAN FUND SERIES 201537A CLASS BR 144A 5.415% 01/15/31 | 07/15/2026 | Paydown | | 25,411 | 25,411 | 23,863 | 24,739 | | 672 | | 672 | | 25,411 | | | | 343 | 01/15/2031 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..26251Y-AC-0 | DRYDEN SR LOAN CLO FUND 2018-65A CL A2 144A 5.391% 07/18/30 | 07/20/2026 | Paydown | | 3,500,000 | 3,500,000 | 3,463,250 | 3,493,592 | | 6,408 | | 6,408 | | 3,500,000 | | | | 143,453 | 07/18/2030 | 1.A FE |
| ..26253M-AN-0 | DRYDEN SENIOR LOAN FUND SERIES 2022108A CLASS A1R 5.089% 07/18/37 | 07/20/2026 | Paydown | | 8,000,000 | 8,000,000 | 8,004,000 | | | (4,000) | | (4,000) | | 8,000,000 | | | | 202,376 | 07/18/2037 | 1.A FE |
| ..29003J-AN-4 | ELMWOOD CLO 15 LTD SERIES 20222A CLASS A1R 4.883% 04/22/35 | 09/08/2026 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 43,550 | 04/22/2035 | 1.A FE |
| ..33836J-AC-3 | 522 FUNDING CLO LTD 2017-1A CL AR 144A 5.171% 10/20/34 | 07/20/2026 | Paydown | | 300,000 | 300,000 | 288,375 | 297,079 | | 2,921 | | 2,921 | | 300,000 | | | | 3,880 | 10/20/2034 | 1.A FE |
| ..40637L-AA-8 | HALSEYPOINT CLO 3 LTD. 2021-4A-CL-A 5.211% 04/20/34 | 07/30/2026 | Paydown | | 12,250,000 | 12,250,000 | 12,221,763 | 12,238,197 | | 11,803 | | 11,803 | | 12,250,000 | | | | 503,097 | 04/20/2034 | 1.A FE |
| ..48250W-AG-0 | KKR FINANCIAL CLO LTD SERIES 14 CLASS AR 144A 5.165% 07/15/31 | 07/15/2026 | Paydown | | 32,946 | 32,946 | 32,123 | 32,582 | | 364 | | 364 | | 32,946 | | | | 1,290 | 07/15/2031 | 1.A FE |
| ..48251F-AG-6 | KKR FINANCIAL CLO LTD SERIES 17 CLASS AR 5.095% 04/15/34 | 08/19/2026 | Paydown | | 2,620,000 | 2,620,000 | 2,615,834 | 2,618,551 | | 1,449 | | 1,449 | | 2,620,000 | | | | 44,889 | 04/15/2034 | 1.A FE |
| ..48252R-AL-8 | KKR FINANCIAL CLO LTD 24- CL A1R 144A 5.071% 04/20/32 | 07/20/2026 | Paydown | | 279,379 | 279,379 | 272,677 | 277,763 | | 1,616 | | 1,616 | | 279,379 | | | | 10,773 | 04/20/2032 | 1.A FE |
| ..485862-AA-4 | Katayma CLO Ltd SERIES 20242A CLASS A1 5.379% 04/20/37 | 08/20/2026 | Paydown | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 1,022,952 | 04/20/2037 | 1.A FE |
| ..485862-AC-0 | Katayma CLO Ltd SERIES 20242A CLASS B 5.879% 04/20/37 | 08/20/2026 | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 197,875 | 04/20/2037 | 1.C FE |
| ..485862-AJ-5 | Katayma CLO Ltd SERIES 20242A CLASS A2 5.579% 04/20/37 | 08/20/2026 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 37,542 | 04/20/2037 | 1.A FE |
| ..55817E-AW-6 | Madison Park Funding CLO Ltd SERIES 201937A CLASS AR2 5.283% 04/15/37 | 09/24/2026 | Paydown | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,009,302 | 04/15/2037 | 1.A FE |
| ..55819J-AW-3 | MADISON PK FNDG CLO LTD SERIES 201933A CLASS AR2 4.783% 10/15/32 | 07/15/2026 | Paydown | | 389,445 | 389,445 | 389,445 | | | | | | | 389,445 | | | | 3,154 | 10/15/2032 | 1.A FE |
| ..55821Y-AJ-5 | Madison Park Funding Ltd CLO SERIES 202467A CLASS A2 5.515% 04/25/37 | 07/27/2026 | Paydown | | 9,700,000 | 9,700,000 | 9,716,393 | 9,715,191 | | (15,191) | | (15,191) | | 9,700,000 | | | | 131,708 | 04/25/2037 | 1.A FE |
| ..55955K-AL-8 | MAGNETITE CLO LTD SERIES 202129A CLASS AR 5.103% 07/15/37 | 09/02/2026 | Paydown | | 1,750,000 | 1,750,000 | 1,755,513 | | | (5,513) | | (5,513) | | 1,750,000 | | | | 79,847 | 07/15/2037 | 1.A FE |
| ..64134B-AJ-9 | NEUBERGER BERMAN CLO LTD SERIES 202141A CLASS AR 4.803% 04/15/34 | 07/15/2026 | Paydown | | 28,456 | 28,456 | 28,456 | 28,456 | | | | | | 28,456 | | | | 1,036 | 04/15/2034 | 1.A FE |
| ..67113D-AW-4 | OZLM CLO LTD SERIES 201924A CLASS A1AR 144A 5.151% 07/20/32 | 07/20/2026 | Paydown | | 386,210 | 386,210 | 374,853 | 382,906 | | 3,304 | | 3,304 | | 386,210 | | | | 15,127 | 07/20/2032 | 1.A FE |
| ..67113D-BA-1 | OZLM CLO LTD SERIES 201924A CLASS A1CR 144A 5.441% 07/20/32 | 07/20/2026 | Paydown | | 550,000 | 550,000 | 534,188 | 540,650 | | 9,350 | | 9,350 | | 550,000 | | | | 22,751 | 07/20/2032 | 1.A FE |
| ..67113D-BC-7 | OZLM CLO LTD SERIES 201924A CLASS A2AR 5.691% 07/20/32 | 07/20/2026 | Paydown | | 4,250,000 | 4,250,000 | 4,202,188 | 4,219,509 | | 30,491 | | 30,491 | | 4,250,000 | | | | 183,862 | 07/20/2032 | 1.A FE |
| ..67118Y-AN-3 | OCP CLO LTD SERIES 202224A CLASS A2R 5.279% 10/20/37 | 09/10/2026 | Paydown | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 191,063 | 10/20/2037 | 1.A FE |
| ..67118Y-AQ-6 | OCP CLO LTD SERIES 202224A CLASS B1R 5.479% 10/20/37 | 09/10/2026 | Paydown | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 991,428 | 10/20/2037 | 1.C FE |
| ..67578V-AC-6 | Octagon 63 Ltd CLO SERIES 20242A CLASS A2 5.439% 07/20/37 | 07/31/2026 | Paydown | | 1,865,000 | 1,865,000 | 1,870,856 | 1,868,567 | | (3,567) | | (3,567) | | 1,865,000 | | | | 28,487 | 07/20/2037 | 1.A FE |
| ..696918-AA-9 | Palmer Square CLO Ltd SERIES 20253A CLASS A1 4.703% 01/15/34 | 07/15/2026 | Paydown | | 719,132 | 719,132 | 719,132 | 719,132 | | | | | | 719,132 | | | | 20,055 | 01/15/2034 | 1.A FE |
| ..69702W-AE-5 | PALMER SQUARE LN FDNG CLO SERIES 20242A CLASS A1R 4.573% 01/15/33 | 07/15/2026 | Paydown | | 391,388 | 391,388 | 391,388 | | | | | | | 391,388 | | | | 6,155 | 01/15/2033 | 1.A FE |
| ..69703L-AC-2 | PALMER SQUARE CLO LTD SERIES 20242A CLASS A2 5.329% 07/20/37 | 07/23/2026 | Paydown | | 6,000,000 | 6,000,000 | 6,015,000 | 6,013,894 | | (13,894) | | (13,894) | | 6,000,000 | | | | 82,672 | 07/20/2037 | 1.A FE |
| ..69704A-AA-9 | Palmer Square CLO Ltd SERIES 20252A CLASS A1 4.690% 07/15/33 | 07/15/2026 | Paydown | | 200,472 | 200,472 | 200,472 | 200,472 | | | | | | 200,472 | | | | 9,172 | 07/15/2033 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..70017T-AL-4 | Park Avenue Institutional Advi SERIES 20222A CLASS A1R 5.629% 01/20/37 | 07/31/2026 | Paydown | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 474,389 | 01/20/2037 | 1.A FE |
| ..70018C-AQ-9 | Park Blue CLO Ltd SERIES 20222A CLASS A1R 5.149% 07/20/37 | 07/18/2026 | Paydown | | 1,000,000 | 1,000,000 | 1,004,000 | 1,003,329 | | (3,329) | | (3,329) | | 1,000,000 | | | | 39,191 | 07/20/2037 | 1.A FE |
| ..73742D-AN-1 | Post CLO LTD SERIES 20181A CLASS A2R 5.423% 10/16/37 | 09/16/2026 | Paydown | | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | | | 87,726 | 10/16/2037 | 1.A FE |
| ..73742D-AQ-4 | Post CLO LTD SERIES 20181A CLASS BR 5.593% 10/16/37 | 09/16/2026 | Paydown | | 8,050,000 | 8,050,000 | 8,050,000 | 8,050,000 | | | | | | 8,050,000 | | | | 416,277 | 10/16/2037 | 1.C FE |
| ..74980E-AQ-1 | RR Ltd CLO 2019-7A CL A1AB 144A 5.093% 01/15/37 | 08/03/2026 | Paydown | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 825,862 | 01/15/2037 | 1.A FE |
| ..74980E-AS-7 | RR Ltd CLO 2019-7A CL A2B 144A 5.603% 01/15/37 | 08/03/2026 | Paydown | | 11,000,000 | 11,000,000 | 10,986,500 | 10,990,309 | | 9,691 | | 9,691 | | 11,000,000 | | | | 499,728 | 01/15/2037 | 1.C FE |
| ..83607E-AA-0 | SOUND POINT CLO LTD SERIES 20141RA CLASS A 144A 5.141% 07/18/31 | 07/20/2026 | Paydown | | 1,273,813 | 1,273,813 | 1,243,673 | 1,259,513 | | 14,300 | | 14,300 | | 1,273,813 | | | | 49,794 | 07/18/2031 | 1.A FE |
| ..83609G-BN-4 | SOUND POINT CLO LTD 2015-2A-CL-ARRR 5.201% 07/20/32 | 07/20/2026 | Paydown | | 596,409 | 596,409 | 593,518 | 595,866 | | 543 | | 543 | | 596,409 | | | | 23,585 | 07/20/2032 | 1.A FE |
| ..83609Y-AC-0 | SOUND POINT CLO LTD SERIES 20133RA CLASS A 144A 5.141% 04/18/31 | 07/20/2026 | Paydown | | 1,324,057 | 1,324,057 | 1,290,765 | 1,314,268 | | 9,789 | | 9,789 | | 1,324,057 | | | | 51,758 | 04/18/2031 | 1.A FE |
| ..83613H-AL-1 | SOUND POINT CLO LTD SERIES 20183A CLASS A1AR 5.110% 10/26/31 | 07/27/2026 | Paydown | | 1,578,279 | 1,578,279 | 1,578,279 | 1,578,279 | | | | | | 1,578,279 | | | | 60,212 | 10/26/2031 | 1.A FE |
| ..846031-AU-6 | SOUTHWICK PARK CLO LTD SERIES 20194A CLASS A1RR 4.729% 07/20/32 | 07/20/2026 | Paydown | | 208,164 | 208,164 | 208,164 | 208,164 | | | | | | 208,164 | | | | 7,488 | 07/20/2032 | 1.A FE |
| ..87165Y-AE-3 | Symphony CLO Ltd SERIES 201819A CLASS B 5.404% 04/16/31 | 07/16/2026 | Paydown | | 645,379 | 645,379 | 646,844 | 646,574 | | (1,194) | | (1,194) | | 645,379 | | | | 8,632 | 04/16/2031 | 1.A FE |
| ..87169B-AN-9 | Symphony CLO Ltd SERIES 202330A CLASS A2R 5.469% 10/20/37 | 07/07/2026 | Paydown | | 8,000,000 | 8,000,000 | 8,016,686 | 8,015,649 | | (15,649) | | (15,649) | | 8,000,000 | | | | 93,864 | 10/20/2037 | 1.A FE |
| ..87232B-AH-5 | TCI-SYMPHONY CLO SERIES 20171A CLASS BR 144A 5.565% 07/15/30 | 07/15/2026 | Paydown | | 370,412 | 370,412 | 362,078 | 364,934 | | 5,478 | | 5,478 | | 370,412 | | | | 14,011 | 07/15/2030 | 1.A FE |
| ..87246M-AS-1 | TICP CLO LTD SERIES 20166A CLASS AR2 5.135% 01/15/34 | 07/01/2026 | Paydown | | 9,237,179 | 9,237,179 | 9,251,866 | 9,246,341 | | (9,162) | | (9,162) | | 9,237,179 | | | | 341,359 | 01/15/2034 | 1.A FE |
| ..87246M-AU-6 | TICP CLO LTD SERIES 20166A CLASS BR2 144A 5.515% 01/15/34 | 07/01/2026 | Paydown | | 8,680,000 | 8,680,000 | 8,514,569 | 8,567,573 | | 112,427 | | 112,427 | | 8,680,000 | | | | 100,898 | 01/15/2034 | 1.C FE |
| ..89532U-AQ-6 | Trestles CLO Ltd SERIES 20215A CLASS B1R 5.479% 10/20/34 | 07/02/2026 | Paydown | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 973,614 | 10/20/2034 | 1.C FE |
| ..92563M-AA-5 | VIBRANT CLO LTD SERIES 201810RA CLASS A1 5.429% 04/20/36 | 07/20/2026 | Paydown | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 548,652 | 04/20/2036 | 1.A FE |
| ..92915C-AS-3 | Voya CLO Ltd SERIES 20161A CLASS A2R 144A 5.291% 01/20/31 | 07/20/2026 | Paydown | | 545,259 | 545,259 | 535,428 | 539,711 | | 5,548 | | 5,548 | | 545,259 | | | | 21,935 | 01/20/2031 | 1.A FE |
| ..92916X-AJ-6 | VOYA CLO LTD 2013-3A-CL-A1RR-144A 5.140% 10/18/31 | 07/20/2026 | Paydown | | 103,762 | 103,762 | 103,689 | 103,750 | | 12 | | 12 | | 103,762 | | | | 4,056 | 10/18/2031 | 1.A FE |
| ..92917J-AC-1 | Voya CLO Ltd SERIES 20182A CLASS A2 144A 5.265% 07/15/31 | 07/15/2026 | Paydown | | 1,859,179 | 1,859,179 | 1,768,544 | 1,830,855 | | 28,324 | | 28,324 | | 1,859,179 | | | | 74,193 | 07/15/2031 | 1.A FE |
| ..92917W-BN-7 | Voya CLO Ltd SERIES 20184A CLASS A2RR 5.353% 10/15/37 | 09/10/2026 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 245,262 | 10/15/2037 | 1.A FE |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated) | | | | | 401,440,306 | 401,440,306 | 400,867,087 | 390,651,802 | | 248,159 | | 248,159 | | 401,440,306 | | | | 14,250,618 | XXX | XXX |
| ..00279B-AA-0 | APA Finance V L ASSET BACKED 5.896% 12/31/50 | 07/01/2026 | Redemption 100.0000 | | 98,037 | 98,037 | 98,037 | 98,037 | | | | | | 98,037 | | | | 1,461 | 12/31/2050 | 2.C PL |
| ..02007N-AC-2 | ALLY AUTO RECEIVABLES TRUST SERIES 20242 CLASS A3 4.140% 07/16/29 | 09/15/2026 | Paydown | | 146,743 | 146,743 | 146,728 | 146,732 | | 11 | | 11 | | 146,743 | | | | 4,033 | 07/16/2029 | 1.A FE |
| ..03066C-AB-4 | AmeriCredit Automobile Receiva SERIES 20261 CLASS A2 4.030% 04/18/29 | 09/18/2026 | Paydown | | 142,446 | 142,446 | 142,434 | | | 11 | | 11 | | 142,446 | | | | 2,886 | 04/18/2029 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..03770*-AA-0 | APOLLO ASSET BACKED FINANCE LN SEC FRN SER A 5.651% 11/01/44 | 07/01/2026 | Tax Free Exchange | | 62,500,000 | 62,500,000 | 62,500,000 | 62,500,000 | | | | | | 62,500,000 | | | | 1,455,435 | 11/01/2044 | 2.A PL |
| ..03770*-AB-8 | APOLLO ASSET BACKED FINANCE LN CLASS C 6.851% 11/01/44 | 07/01/2026 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 637,178 | 11/01/2044 | 2.C PL |
| ..03770*-AC-6 | APOLLO ASSET BACKED FINANCE LN CLASS B 6.201% 11/01/44 | 07/01/2026 | Tax Free Exchange | | 100,000,000 | 100,000,000 | 100,000,000 | 100,000,000 | | | | | | 100,000,000 | | | | 2,559,391 | 11/01/2044 | 2.B PL |
| ..04941*-AA-2 | ATLAS SECURTITIZED PRODUCTS FU Y 05/24/63 | 09/24/2026 | Redemption 100.0000 | | 20,669,743 | 20,669,743 | 20,665,564 | 8,493,606 | | 4,134 | | 4,134 | | 20,669,743 | | | | 705,669 | 05/24/2063 | 1.C PL |
| ..04941*-AC-8 | ATLAS SECURTITIZED PRODUCTS FU Y 05/24/63 | 09/24/2026 | Redemption 100.0000 | | 15,945,957 | 15,945,957 | 15,939,579 | 6,549,389 | | 6,310 | | 6,310 | | 15,945,957 | | | | 503,718 | 05/24/2063 | 1.F PL |
| ..05368*-AA-3 | AVEN HOME ASSET BACKED SER A 6.249% 02/19/55 | 09/15/2026 | Redemption 100.0000 | | 237,675 | 237,675 | 237,675 | 237,675 | | | | | | 237,675 | | | | 9,756 | 02/19/2055 | 1.F PL |
| ..05368*-AB-1 | AVEN HOME ASSET BACKED SER B 6.784% 02/19/55 | 09/15/2026 | Redemption 100.0000 | | 24,323 | 24,323 | 24,323 | 24,323 | | | | | | 24,323 | | | | 1,082 | 02/19/2055 | 2.C PL |
| ..05368*-AC-9 | AVEN HOME ASSET BACKED SER C 7.900% 02/19/55 | 09/15/2026 | Redemption 100.0000 | | 26,073 | 26,073 | 26,073 | 26,073 | | | | | | 26,073 | | | | 1,350 | 02/19/2055 | 3.C PL |
| ..05373@-AA-4 | AVEN HOME ASSET BACKED SER A 5.230% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 2,445,071 | 2,445,071 | 2,444,994 | 2,445,013 | | 58 | | 58 | | 2,445,071 | | | | 96,066 | 11/15/2055 | 1.A PL |
| ..05373@-AB-2 | AVEN HOME ASSET BACKED SER B 5.550% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 106,486 | 106,486 | 106,457 | 106,458 | | 28 | | 28 | | 106,486 | | | | 4,444 | 11/15/2055 | 1.C PL |
| ..05373@-AC-0 | AVEN HOME ASSET BACKED SER C 5.800% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 119,645 | 119,645 | 119,634 | 119,635 | | 10 | | 10 | | 119,645 | | | | 5,220 | 11/15/2055 | 1.F PL |
| ..05373@-AD-8 | AVEN HOME ASSET BACKED SER D 6.380% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 141,989 | 141,989 | 141,954 | 141,956 | | 33 | | 33 | | 141,989 | | | | 6,815 | 11/15/2055 | 2.B PL |
| ..05373@-AE-6 | AVEN HOME ASSET BACKED SER E 7.890% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 178,801 | 178,801 | 178,784 | 178,787 | | 14 | | 14 | | 178,801 | | | | 10,618 | 11/15/2055 | 3.C PL |
| ..05373@-AF-3 | AVEN HOME ASSET BACKED SER F 12.180% 11/15/55 | 09/15/2026 | Redemption 100.0000 | | 77,562 | 77,562 | 77,543 | 77,547 | | 16 | | 16 | | 77,562 | | | | 7,107 | 11/15/2055 | 4.C PL |
| ..05374@-AA-3 | AVEN HOME ASSET BACKED 2026 A 5.916% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 377,028 | 377,028 | 377,028 | | | | | | | 377,028 | | | | 3,338 | 07/15/2056 | 1.B Z |
| ..05374@-AB-1 | AVEN HOME ASSET BACKED 2026 B 6.232% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 20,923 | 20,923 | 20,923 | | | | | | | 20,923 | | | | 196 | 07/15/2056 | 1.D Z |
| ..05374@-AC-9 | AVEN HOME ASSET BACKED 2026 C 6.525% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 17,905 | 17,905 | 17,905 | | | | | | | 17,905 | | | | 175 | 07/15/2056 | 1.G Z |
| ..05374@-AD-7 | AVEN HOME ASSET BACKED 2026 D 7.108% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 18,309 | 18,309 | 18,309 | | | | | | | 18,309 | | | | 195 | 07/15/2056 | 2.C Z |
| ..05374@-AE-5 | AVEN HOME ASSET BACKED 2026 E 9.282% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 18,710 | 18,710 | 18,710 | | | | | | | 18,710 | | | | 261 | 07/15/2056 | 3.C Z |
| ..05374@-AF-2 | AVEN HOME ASSET BACKED 2026 F 11.342% 07/15/56 | 09/15/2026 | Redemption 100.0000 | | 17,504 | 17,504 | 17,504 | | | | | | | 17,504 | | | | 298 | 07/15/2056 | 4.B Z |
| ..055729-AE-7 | BSRT 2023-1 SEC FRN SER A1 8.210% 06/30/30 | 07/01/2026 | Redemption 100.0000 | | 364,594 | 364,594 | 364,594 | 364,594 | | | | | | 364,594 | | | | 7,257 | 06/30/2030 | 2.B Z |
| ..055729-AE-7 | BSRT 2023-1 SEC FRN SER A1 8.210% 06/30/30 | 07/01/2026 | Redemption 100.0000 | | 332,752 | 332,752 | 332,752 | 332,752 | | | | | | 332,752 | | | | 6,623 | 06/30/2030 | 2.B PL |
| ..055729-AG-2 | BSRT 2023-1 SEC FRN SER A2 8.560% 06/30/30 | 07/01/2026 | Redemption 100.0000 | | 364,594 | 364,594 | 364,594 | 364,594 | | | | | | 364,594 | | | | 7,343 | 06/30/2030 | 2.B Z |
| ..055729-AG-2 | BSRT 2023-1 SEC FRN SER A2 8.560% 06/30/30 | 07/01/2026 | Redemption 100.0000 | | 332,752 | 332,752 | 332,752 | 332,752 | | | | | | 332,752 | | | | 6,702 | 06/30/2030 | 2.B PL |
| ..05594B-AB-2 | Bank of America Auto Trust SERIES 20251A CLASS A2A 4.520% 11/22/27 | 08/20/2026 | Paydown | | 45,226 | 45,226 | 45,223 | 45,224 | | 2 | | 2 | | 45,226 | | | | 1,262 | 11/22/2027 | 1.A FE |
| ..07337C-AA-0 | Bayview PACE BPACE 2025-1 A 5.845% 10/15/61 | 07/15/2026 | Paydown | | 1,285,165 | 1,285,165 | 1,285,096 | 1,285,096 | | 69 | | 69 | | 1,285,165 | | | | 56,338 | 10/15/2061 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..08891*-AA-3 | BID III NOTE ISSUER LP CL A 5.000% 12/31/44 | 07/14/2026 | Redemption 100.0000 | | 7,413,238 | 7,413,238 | 7,413,238 | 6,974,048 | | | | | | 7,413,238 | | | | 265,281 | 12/31/2044 | 1.G PL |
| ..08891@-AA-1 | BID IV Note Iss PRIVATE PLACEMENT A 5.000% 12/31/46 | 07/15/2026 | Redemption 100.0000 | | 320,153 | 320,153 | 320,153 | | | | | | | 320,153 | | | | 4,655 | 12/31/2046 | 1.F PL |
| ..12511X-AA-2 | C CUBED ASSET FINANCE LLC ASSET BACKED SER A 9.220% 04/15/49 | 07/15/2026 | Paydown | | 111,447 | 111,447 | 111,447 | 111,447 | | | | | | 111,447 | | | | 6,679 | 04/15/2049 | 1.F PL |
| ..12530E-AA-1 | CFS11 2023-1 LLC CLASS A 7.000% 03/17/42 | 09/15/2026 | Paydown | | 1,070,066 | 1,070,066 | 1,070,066 | 1,070,066 | | | | | | 1,070,066 | | | | 52,195 | 03/17/2042 | 1.F PL |
| ..12530E-AB-9 | CFS11 2023-1 LLC CLASS B 8.000% 03/17/42 | 09/15/2026 | Paydown | | 290,018 | 290,018 | 290,018 | 290,018 | | | | | | 290,018 | | | | 17,219 | 03/17/2042 | 2.B PL |
| ..14313#-AA-7 | CARLYLE INFRASTRUCTURE CREDIT SER A 3.000% 08/25/33 | 08/31/2026 | Redemption 100.0000 | | 1,270,479 | 1,270,479 | 1,270,479 | 195,386 | | | | | | 1,270,479 | | | | 11,140 | 08/25/2033 | 2.A PL |
| ..14688P-AK-0 | Carvana Auto Receivables Trust SERIES 2024P2 CLASS XS 0.413% 06/10/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 236,185 | | 288,908 | | | (53,721) | | (53,721) | | 235,186 | | 998 | 998 | 87,592 | 06/10/2031 | 6. * |
| ..156943-AA-0 | CFS11 2023-1 LLC ASSET BACKED SER A 7.280% 01/15/43 | 09/15/2026 | Paydown | | 1,093,547 | 1,093,547 | 1,093,547 | 1,093,547 | | | | | | 1,093,547 | | | | 49,237 | 01/15/2043 | 1.F PL |
| ..156943-AB-8 | CFS11 2023-1 LLC ASSET BACKED SER B 8.280% 01/15/43 | 09/15/2026 | VARIOUS | | 317,438 | 317,438 | 317,438 | 317,438 | | | | | | 317,438 | | | | 14,613 | 01/15/2043 | 2.B PL |
| ..23292P-A*-4 | DP Red River LL ASSET BACKED SER A1 6.016% 05/29/46 | 09/30/2026 | Redemption 100.0000 | | 734,679 | 734,679 | 734,679 | | | | | | | 734,679 | | | | 18,188 | 05/29/2046 | 1.G Z |
| ..23927@-AA-8 | DAWSON 5 (HY) LP ASSET BACKED FRN 6.975% 11/21/29 | 09/08/2026 | Redemption 100.0000 | | 2,772,452 | 2,772,452 | 2,772,452 | 2,772,452 | | | | | | 2,772,452 | | | | 91,314 | 11/21/2029 | 1.F PL |
| ..25860*-AA-4 | DOUBLE DIAMOND ASSET BACKED SER A 7.000% 10/01/39 | 09/01/2026 | Redemption 100.0000 | | 273,126 | 273,126 | 272,823 | 274,805 | | (1,678) | | (1,678) | | 273,126 | | | | 9,292 | 10/01/2039 | 1.F PL |
| ..25860*-AB-2 | DOUBLE DIAMOND PRIVATE PLACEMENT 5.500% 10/01/39 | 09/01/2026 | Redemption 100.0000 | | 117,896 | 117,896 | 115,102 | 115,963 | | 1,933 | | 1,933 | | 117,896 | | | | 4,397 | 10/01/2039 | 2.B PL |
| ..269517-AD-0 | Eagle Ford Ener ASSET BACKED SER A 5.580% 05/25/51 | 09/25/2026 | Redemption 100.0000 | | 1,712,268 | 1,712,268 | 1,712,268 | | | | | | | 1,712,268 | | | | 34,437 | 05/25/2051 | 1.F PL |
| ..269517-AE-8 | Eagle Ford Ener ASSET BACKED SER B 6.561% 05/25/51 | 09/25/2026 | Redemption 100.0000 | | 401,319 | 401,319 | 401,319 | | | | | | | 401,319 | | | | 9,507 | 05/25/2051 | 2.B PL |
| ..30327H-AB-1 | FNA Trust SERIES 20231A CLASS A1 144A 6.900% 04/15/38 | 09/15/2026 | Paydown | | 125,142 | 125,142 | 125,142 | 125,142 | | | | | | 125,142 | | | | 2,599 | 04/15/2038 | 1.F FE |
| ..30340W-AA-3 | FNA Trust SERIES 20251 CLASS A 5.623% 03/15/45 | 09/15/2026 | Paydown | | 1,159,534 | 1,159,534 | 1,159,534 | 1,159,534 | | | | | | 1,159,534 | | | | 42,551 | 03/15/2045 | 1.F FE |
| ..31425B-AA-5 | FIC Funding, LLC SERIES 20241A CLASS A 5.440% 08/15/36 | 09/15/2026 | Paydown | | 2,644,486 | 2,644,486 | 2,644,392 | 2,644,392 | | 94 | | 94 | | 2,644,486 | | | | 97,575 | 08/15/2036 | 1.A FE |
| ..33843V-AE-3 | Flagship Credit Auto Trust SERIES 20241 CLASS A3 5.480% 10/16/28 | 09/15/2026 | Paydown | | 206,447 | 206,447 | 207,536 | 207,299 | | (851) | | (851) | | 206,447 | | | | 7,521 | 10/16/2028 | 1.A FE |
| ..33846B-AG-9 | Flagship Credit Auto Trust SERIES 20233 CLASS B 5.640% 07/16/29 | 09/15/2026 | Paydown | | 238,966 | 238,966 | 239,713 | 239,520 | | (555) | | (555) | | 238,966 | | | | 8,955 | 07/16/2029 | 1.A FE |
| ..34411J-AA-8 | FNA Trust SERIES 20261 CLASS A 5.509% 04/16/46 | 09/15/2026 | Paydown | | 3,294,608 | 3,294,608 | 3,294,608 | | | | | | | 3,294,608 | | | | 67,993 | 04/16/2046 | 1.F FE |
| ..34411Y-AA-5 | FNA VI LLC 2021-1A CL A 144A 1.350% 01/10/32 | 09/10/2026 | Paydown | | 173,577 | 173,577 | 168,602 | 173,080 | | 497 | | 497 | | 173,577 | | | | 985 | 01/10/2032 | 1.F FE |
| ..34532U-AB-5 | FORD CREDIT AUTO OWNER TRUST SERIES 2024C CLASS A2A 4.320% 08/15/27 | 07/15/2026 | Paydown | | 8,024 | 8,024 | 8,029 | 8,028 | | (4) | | (4) | | 8,024 | | | | 202 | 08/15/2027 | 1.A FE |
| ..38081E-AA-9 | GOLDEN BEAR 2016-1A CL A 144A 3.750% 09/20/47 | 09/20/2026 | Paydown | | 328,680 | 328,680 | 317,384 | 321,597 | | 7,084 | | 7,084 | | 328,680 | | | | 12,360 | 09/20/2047 | 1.A FE |
| ..38082J-AA-7 | GOLDEN BEAR 2016-2A CL A 144A 3.160% 09/20/47 | 09/20/2026 | Paydown | | 514,109 | 514,109 | 494,797 | 501,748 | | 12,361 | | 12,361 | | 514,109 | | | | 14,010 | 09/20/2047 | 1.A FE |
| ..38217D-AA-8 | GOODGREEN TRUST SERIES 20231A CLASS A 5.900% 01/17/61 | 09/15/2026 | Paydown | | 151,195 | 151,195 | 147,822 | 148,404 | | 2,791 | | 2,791 | | 151,195 | | | | 2,303 | 01/17/2061 | 1.A PL |
| ..38217K-AA-2 | GOODGREEN TRUST 2016-1A CL A 144A 3.230% 10/15/52 | 09/15/2026 | Paydown | | 41,021 | 41,021 | 41,001 | 41,011 | | 10 | | 10 | | 41,021 | | | | 909 | 10/15/2052 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..38217T-AA-3 | GOODGREEN TRUST 2020-1A CL A 144A 2.630% 04/15/55 | 09/15/2026 | Paydown | | 240,142 | 240,142 | 240,021 | 240,053 | | 88 | | 88 | | 240,142 | | | | 4,192 | 04/15/2055 | 1.A FE |
| ..38218E-AA-5 | GOODGREEN TRUST SERIES 20192A CLASS A 2.760% 04/15/55 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 61,583 | 71,498 | 61,175 | | | 408 | | 408 | | 61,583 | | | | 1,595 | 04/15/2055 | 1.A FE |
| ..38218E-AA-5 | GOODGREEN TRUST SERIES 20192A CLASS A 2.760% 04/15/55 | 08/14/2026 | Paydown | | 407 | 407 | 349 | | | 59 | | 59 | | 407 | | | | 18 | 04/15/2055 | 1.A FE |
| ..38218J-AA-4 | GOODGREEN TRUST 2022-1A CL A 144A 3.840% 10/15/56 | 09/15/2026 | Paydown | | 373,591 | 373,591 | 373,466 | 373,513 | | 78 | | 78 | | 373,591 | | | | 9,463 | 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 | 09/20/2026 | Paydown | | 222,920 | 222,920 | 222,883 | 222,920 | | | | | | 222,920 | | | | 2,873 | 07/20/2048 | 1.F FE |
| ..38237H-AA-5 | GOODLEAP SUSTAIN HM IMP TRUST 2021-5CS-CL-A-144A 2.310% 10/20/48 | 09/20/2026 | Paydown | | 126,685 | 126,685 | 126,666 | 126,685 | | | | | | 126,685 | | | | 1,924 | 10/20/2048 | 1.F FE |
| ..38237J-AA-1 | GOODLEAP SUSTAINABLE 2022-1GS CL A 144A 2.700% 01/20/49 | 09/20/2026 | Paydown | | 26,809 | 26,809 | 26,688 | 26,754 | | 56 | | 56 | | 26,809 | | | | 479 | 01/20/2049 | 1.F FE |
| ..38237K-AA-8 | GOODLEAP SUSTAINABLE HOME IMPR SERIES 20222CS CLASS A 144A 4.000% 04/20/49 | 09/20/2026 | Paydown | | 379,965 | 379,965 | 374,925 | 376,082 | | 3,882 | | 3,882 | | 379,965 | | | | 10,146 | 04/20/2049 | 2.C FE |
| ..38237T-AA-9 | GoodLeap Sustainable Home Impr SERIES 20223CS CLASS A 4.950% 07/20/49 | 09/20/2026 | Paydown | | 183,743 | 183,743 | 183,666 | 183,743 | | | | | | 183,743 | | | | 2,247 | 07/20/2049 | 2.C FE |
| ..38237V-AA-4 | GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55 | 08/20/2026 | Paydown | | 92,832 | 92,832 | 92,804 | 92,831 | | 1 | | 1 | | 92,832 | | | | 3,171 | 02/22/2055 | 2.C FE |
| ..38237V-AA-4 | GoodLeap Sustainable Home Impr SERIES 20231GS CLASS A 144A 5.520% 02/22/55 | 09/20/2026 | Paydown | | 45,895 | 45,895 | 45,881 | 45,895 | | | | | | 45,895 | | | | 1,900 | 02/22/2055 | 3.A FE |
| ..39571N-AB-2 | Greensky Home Improvement Issu SERIES 20251A CLASS A2 5.120% 03/25/60 | 09/25/2026 | Paydown | | 14,696 | 14,696 | 14,695 | 14,695 | | 1 | | 1 | | 14,696 | | | | 498 | 03/25/2060 | 1.A FE |
| ..39571V-AB-4 | Greensky Home Improvement Issu SERIES 20252A CLASS A2 4.930% 06/25/60 | 09/25/2026 | Paydown | | 22,250 | 22,250 | 22,250 | 22,250 | | | | | | 22,250 | | | | 727 | 06/25/2060 | 1.A FE |
| ..39572B-AE-1 | Greensky Home Improvement Issu SERIES 2026A CLASS A3 5.140% 12/15/70 | 09/15/2026 | Paydown | | 51,624 | 51,624 | 51,614 | | | 10 | | 10 | | 51,624 | | | | 199 | 12/15/2070 | 1.A FE |
| ..40417Q-AA-3 | HERO FUNDING TRUST TR 2016-4A CL A1 3.570% 09/20/47 | 09/20/2026 | Paydown | | 150,502 | 150,502 | 150,441 | 150,480 | | 22 | | 22 | | 150,502 | | | | 4,135 | 09/20/2047 | 1.A FE |
| ..40417Q-AC-9 | HERO FUNDING TRUST TR 2016-4A CL A2 4.290% 09/20/47 | 09/20/2026 | Paydown | | 48,549 | 48,549 | 49,750 | 48,889 | | (340) | | (340) | | 48,549 | | | | 1,572 | 09/20/2047 | 1.A FE |
| ..42770V-AA-9 | HERO FUNDING TRUST TR 2016-1A CL A 1 4.050% 09/20/41 | 09/20/2026 | Paydown | | 122,268 | 122,268 | 122,257 | 122,260 | | 7 | | 7 | | 122,268 | | | | 3,616 | 09/20/2041 | 1.A FE |
| ..42770W-AA-7 | HERO FUNDING TRUST TR 2016-2A CL A 1 3.750% 09/20/41 | 09/22/2026 | Paydown | | 165,793 | 165,793 | 165,738 | 165,779 | | 14 | | 14 | | 165,793 | | | | 4,665 | 09/20/2041 | 1.A FE |
| ..42770X-AA-5 | HERO FUNDING TRUST TR 2016-3A CL A1 3.080% 09/20/42 | 09/20/2026 | Paydown | | 90,009 | 90,009 | 90,001 | 90,005 | | 4 | | 4 | | 90,009 | | | | 2,001 | 09/20/2042 | 1.A FE |
| ..42771L-AC-6 | HERO FUNDING TRUST TR 2017-2A CL A2 4.070% 09/20/48 | 09/20/2026 | Paydown | | 65,097 | 65,097 | 66,716 | 65,959 | | (862) | | (862) | | 65,097 | | | | 1,946 | 09/20/2048 | 1.A FE |
| ..42771T-AA-3 | HERO FUNDING TRUST TR 2015-3A CL A 1 4.280% 09/20/41 | 09/20/2026 | Paydown | | 224,990 | 224,990 | 224,975 | 224,977 | | 13 | | 13 | | 224,990 | | | | 7,198 | 09/20/2041 | 1.A FE |
| ..42771X-AA-4 | HERO FUNDING TRUST TR 2017-1A CL A1 3.710% 09/20/47 | 09/20/2026 | Paydown | | 149,405 | 149,405 | 149,345 | 149,385 | | 20 | | 20 | | 149,405 | | | | 4,074 | 09/20/2047 | 1.A FE |
| ..42771X-AC-0 | HERO FUNDING TRUST TR 2017-1A CL A2 4.460% 09/20/47 | 09/20/2026 | Paydown | | 29,881 | 29,881 | 30,622 | 30,052 | | (172) | | (172) | | 29,881 | | | | 979 | 09/20/2047 | 1.A FE |
| ..42772G-AB-8 | HERO FUNDING TRUST TR 2018-1A CL A2 4.670% 09/20/48 | 09/20/2026 | Paydown | | 136,467 | 136,467 | 139,878 | 138,457 | | (1,990) | | (1,990) | | 136,467 | | | | 4,647 | 09/20/2048 | 1.A FE |
| ..43283G-AB-8 | Hilton Grand Vacations Trust SERIES 20222A CLASS B 4.740% 01/25/37 | 09/25/2026 | Paydown | | 421,989 | 421,989 | 421,893 | 421,989 | | | | | | 421,989 | | | | 13,253 | 01/25/2037 | 1.F FE |
| ..43283Y-AB-9 | Hilton Grand Vacations Trust SERIES 20241B CLASS B 5.990% 09/15/39 | 09/15/2026 | Paydown | | 183,848 | 183,848 | 183,814 | 183,821 | | 27 | | 27 | | 183,848 | | | | 7,254 | 09/15/2039 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..44509P-AA-6 | HUMBOLDT AMERICAS LLC HUMBOLDT AMERICAS 4.750% 12/31/26 | 09/15/2026 | Paydown | | 136,001 | 136,001 | 41,480 | 85,826 | 34 | (617) | | (583) | | 41,480 | | 94,521 | 94,521 | | 12/31/2026 | 6. * |
| ..45029*-AA-0 | ISPC FINANCING ASSET BACKED SER A 5.770% 10/15/31 | 09/15/2026 | Redemption 100.0000 | | 1,133,935 | 1,133,935 | 1,133,794 | 1,133,820 | | 115 | | 115 | | 1,133,935 | | | | 43,546 | 10/15/2031 | 1.F PL |
| ..45256#-AB-8 | IMPACT CIL PARENT LLC MEMBER R 5.660% 10/25/56 | 08/24/2026 | Call 100.0000 | | 30,000,000 | 30,000,000 | 30,000,000 | 5,156,180 | | | | | | 30,000,000 | | | | 373,004 | 10/25/2056 | 1.G FE |
| ..46305@-AA-1 | IRON WOLF ACQ ASSET BACKED SER A 5.880% 01/20/33 | 09/20/2026 | VARIOUS | | 1,859,453 | 1,859,453 | 1,859,453 | 1,859,453 | | | | | | 1,859,453 | | | | 50,051 | 01/20/2033 | 1.A PL |
| ..525920-AB-0 | Lendbuzz Securitization Trust SERIES 20242A CLASS A2 5.990% 05/15/29 | 09/15/2026 | Paydown | | 97,880 | 97,880 | 98,615 | 98,251 | | (371) | | (371) | | 97,880 | | | | 3,887 | 05/15/2029 | 1.F FE |
| ..55400E-AA-7 | MVW 2020-1 LLC 2020-1A CL A 14 1.740% 10/20/37 | 09/20/2026 | Paydown | | 142,420 | 142,420 | 142,403 | 142,415 | | 5 | | 5 | | 142,420 | | | | 1,642 | 10/20/2037 | 1.A FE |
| ..55400V-AB-7 | MVW Owner Trust SERIES 20222A CLASS B 144A 6.550% 10/21/41 | 09/20/2026 | Paydown | | 488,353 | 488,353 | 488,297 | 488,353 | | | | | | 488,353 | | | | 21,243 | 10/21/2041 | 1.F FE |
| ..59564V-AC-9 | MidCon II Energ PRIVATE PLACEMENT 6.019% 07/25/51 | 08/25/2026 | Redemption 100.0000 | | 4,260,443 | 4,260,443 | 4,260,443 | | | | | | | 4,260,443 | | | | 32,767 | 07/25/2051 | 1.F Z |
| ..59564V-AC-9 | MidCon II Energ PRIVATE PLACEMENT 6.019% 07/25/51 | 09/25/2026 | Redemption 100.0000 | | 502,656 | 502,656 | 502,656 | | | | | | | 502,656 | | | | 6,362 | 07/25/2051 | 1.F PL |
| ..59564V-AD-7 | MidCon II Energ PRIVATE PLACEMENT 7.094% 07/25/51 | 08/25/2026 | Redemption 100.0000 | | 67,993 | 67,993 | 67,993 | | | | | | | 67,993 | | | | 616 | 07/25/2051 | 1.B Z |
| ..59564V-AD-7 | MidCon II Energ PRIVATE PLACEMENT 7.094% 07/25/51 | 09/25/2026 | Redemption 100.0000 | | 70,569 | 70,569 | 70,569 | | | | | | | 70,569 | | | | 1,053 | 07/25/2051 | 2.B PL |
| ..61945V-AB-7 | MOSAIC SOLAR LOANS LLC SERIES 20231A CLASS B 144A 6.920% 06/20/53 | 09/20/2026 | Paydown | | 83,053 | 83,053 | 82,987 | 83,004 | | 49 | | 49 | | 83,053 | | | | 1,425 | 06/20/2053 | 2.C FE |
| ..61946N-AB-4 | MOSAIC SOLAR LOANS LLC 2020-1A 3.100% 04/20/46 | 09/20/2026 | Paydown | | 99,962 | 99,962 | 98,265 | 98,835 | | 1,127 | | 1,127 | | 99,962 | | | | 2,057 | 04/20/2046 | 1.E FE |
| ..61946Q-AB-7 | MOSAIC SOLAR LOANS LLC 2022-1A CL B 144A 3.160% 12/20/38 | 09/20/2026 | Paydown | | 812,164 | 812,164 | 781,653 | 790,316 | | 21,848 | | 21,848 | | 812,164 | | | | 16,941 | 12/20/2038 | 2.B FE |
| ..61946R-AB-5 | MOSAIC SOLAR LOANS LLC 2021-2A-CL-B 2.090% 04/22/47 | 09/20/2026 | Paydown | | 199,593 | 199,593 | 195,468 | 198,052 | | 1,541 | | 1,541 | | 199,593 | | | | 2,786 | 04/22/2047 | 1.E FE |
| ..61946T-AB-1 | MOSAIC SOLAR LOANS LLC 2021-3A-CL-B 1.920% 06/20/52 | 09/20/2026 | Paydown | | 132,789 | 132,789 | 131,886 | 132,373 | | 416 | | 416 | | 132,789 | | | | 1,689 | 06/20/2052 | 1.G FE |
| ..61946U-AB-8 | MOSAIC SOLAR LOANS LLC SERIES 20222A CLASS B 144A 5.130% 01/21/53 | 09/20/2026 | Paydown | | 241,679 | 241,679 | 238,916 | 240,002 | | 1,677 | | 1,677 | | 241,679 | | | | 3,066 | 01/21/2053 | 2.C FE |
| ..61947D-AB-5 | MOSAIC SOLAR LOANS LLC 2021-1A 2.050% 12/20/46 | 09/20/2026 | Paydown | | 172,212 | 172,212 | 171,135 | 171,389 | | 823 | | 823 | | 172,212 | | | | 2,344 | 12/20/2046 | 1.E FE |
| ..62847R-AB-3 | MVW Owner Trust SERIES 20241A CLASS B 5.510% 02/20/43 | 09/20/2026 | Paydown | | 669,061 | 669,061 | 668,907 | 668,938 | | 123 | | 123 | | 669,061 | | | | 9,067 | 02/20/2043 | 1.G FE |
| ..62878H-AB-7 | NATF AMERICA LLC #5 SER 9 5.210% 06/15/29 | 09/15/2026 | Paydown | | 213,676 | 213,676 | 76,284 | 125,491 | | (8,825) | | (8,825) | | 76,284 | | 137,393 | 137,393 | 71 | 06/15/2029 | 6. * |
| ..62883*-AA-0 | NATF AMERICA LLC SER 1 TBS FAC 4.250% 12/31/26 | 09/15/2026 | Paydown | | 196,091 | 196,091 | 70,006 | 101,933 | 43 | 16,678 | | 16,721 | | 70,006 | | 126,085 | 126,085 | 2,646 | 12/31/2026 | 6. * |
| ..62883*-AB-8 | NATF AMERICA LLC ASSET BACKED 5.000% 12/31/26 | 09/15/2026 | Paydown | | 51,267 | 51,267 | 18,303 | 30,311 | 10 | (2,131) | | (2,121) | | 18,303 | | 32,964 | 32,964 | 16 | 12/31/2026 | 6. * |
| ..62883*-AC-6 | NATF AMERICA LLC #3 TBS FACTOR 4.250% 12/31/26 | 09/15/2026 | Paydown | | 1,969 | 1,969 | 703 | 1,189 | | (90) | | (90) | | 703 | | 1,266 | 1,266 | 21 | 12/31/2026 | 6. * |
| ..62883*-AD-4 | NATF AMERICA LLC 2020-1 4.250% 03/31/28 | 09/15/2026 | Paydown | | 113,288 | 113,288 | 40,444 | 68,503 | | (4,816) | | (4,816) | | 40,444 | | 72,843 | 72,843 | 31 | 03/31/2028 | 6. * |
| ..62883*-AF-9 | NATF AMERICA LLC 2021-2-TBS-FACTORING 4.000% 10/15/28 | 09/15/2026 | Paydown | | 82,026 | 82,026 | 29,284 | 49,974 | | (3,512) | | (3,512) | | 29,284 | | 52,742 | 52,742 | 21 | 10/15/2028 | 6. * |
| ..63935C-AB-7 | NAVIENT STUDENT TR 2019-FA CL A2 144A 2.600% 08/15/68 | 09/15/2026 | Paydown | | 32,376 | 32,376 | 31,516 | 32,108 | | 268 | | 268 | | 32,376 | | | | 561 | 08/15/2068 | 1.A FE |
| ..63941J-AA-6 | NAVIENT STUDENT TR 2019-GA CL A 144A 2.400% 10/15/68 | 09/15/2026 | Paydown | | 91,543 | 91,543 | 89,041 | 89,959 | | 1,584 | | 1,584 | | 91,543 | | | | 1,475 | 10/15/2068 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..63941T-AA-4 | NAVIENT STUDENT LOAN TRUST SERIES 2020EA CLASS A 1.690% 05/15/69 | 09/15/2026 | Paydown | | 98,214 | 98,214 | 90,683 | 93,552 | | 4,662 | | 4,662 | | 98,214 | | | | 1,111 | 05/15/2069 | 1.A FE |
| ..63942B-AA-2 | NAVIENT STUDENT LOAN TRUST LOAN TR 2021-A 0.840% 05/15/69 | 09/15/2026 | Paydown | | 4,570 | 4,570 | 4,570 | 4,570 | | | | | | 4,570 | | | | 25 | 05/15/2069 | 1.A FE |
| ..63942J-AA-5 | NAVIENT STUDENT LOAN TRUST LN TR 2021-CA 1.060% 10/15/69 | 09/15/2026 | Paydown | | 9,828 | 9,828 | 9,825 | 9,828 | | | | | | 9,828 | | | | 70 | 10/15/2069 | 1.A FE |
| ..64829*-AA-3 | NEWREZ LLC 10/09/27 | 08/07/2026 | No Broker | | | 9,343,165 | 9,343,165 | | | | | | | | | | | | 10/09/2027 | 2.C PL |
| ..64829*-AA-3 | NEWREZ LLC 10/09/27 | 07/27/2026 | Redemption 100.0000 | | 677,246 | 677,246 | 677,246 | | | | | | | 677,246 | | | | 12,725 | 10/09/2027 | 2.C PL |
| ..65255#-AA-9 | NEWREZ LLC 10/09/27 | 08/07/2026 | No Broker | | | 31,145,503 | 31,145,503 | | | | | | | | | | | | 10/09/2027 | 2.C PL |
| ..65481G-AB-1 | Nissan Auto Receivables Owner SERIES 2025A CLASS A2A 4.500% 02/15/28 | 09/15/2026 | Paydown | | 358,375 | 358,375 | 358,355 | 358,365 | | 10 | | 10 | | 358,375 | | | | 10,695 | 02/15/2028 | 1.A FE |
| ..69145B-AA-4 | OXFORD 2022-1A CL A2 144A 3.602% 02/15/30 | 09/15/2026 | Paydown | | 5,066,210 | 5,066,210 | 5,066,210 | 5,066,210 | | | | | | 5,066,210 | | | | 65,070 | 02/15/2030 | 1.F FE |
| ..69145C-AA-2 | Oxford Finance Funding Trust SERIES 20231A CLASS A2 144A 6.716% 02/15/31 | 07/15/2026 | Paydown | | 1,703,083 | 1,703,083 | 1,703,083 | 1,703,083 | | | | | | 1,703,083 | | | | 42,892 | 02/15/2031 | 1.F FE |
| ..69145C-AC-8 | Oxford Finance Funding Trust SERIES 20231A CLASS B 144A 7.879% 02/15/31 | 09/15/2026 | Paydown | | 1,952,390 | 1,952,390 | 1,952,390 | 1,952,390 | | | | | | 1,952,390 | | | | 102,571 | 02/15/2031 | 2.B FE |
| ..69145D-AA-0 | Oxford Finance LLC SERIES 2024A CLASS A2 6.675% 01/14/32 | 09/14/2026 | Paydown | | 4,501,734 | 4,501,734 | 4,499,033 | 4,500,761 | | 973 | | 973 | | 4,501,734 | | | | 118,894 | 01/14/2032 | 1.F FE |
| ..69145D-AB-8 | Oxford Finance LLC SERIES 2024A CLASS B 7.548% 01/14/32 | 09/14/2026 | Paydown | | 1,007,548 | 1,007,548 | 1,007,548 | 1,007,548 | | | | | | 1,007,548 | | | | 12,677 | 01/14/2032 | 2.B FE |
| ..69410T-AA-3 | PACEWell 8 2023-1 A 5.500% 02/10/43 | 09/10/2026 | Paydown | | 926,071 | 926,071 | 886,260 | 899,648 | | 26,423 | | 26,423 | | 926,071 | | | | 6,469 | 02/10/2043 | 1.A FE |
| ..69418*-AG-6 | PACE LOAN GRP ASSET BACKED SER 2019-1 4.150% 12/15/32 | 08/15/2026 | Paydown | | 158,661 | 158,661 | 158,661 | 158,661 | | | | | | 158,661 | | | | 6,621 | 12/15/2032 | 1.C PL |
| ..69418*-AH-4 | PACE LOAN GRP ABS SER 2019-1 CL A-8 4.250% 12/15/32 | 08/15/2026 | Paydown | | 189,098 | 189,098 | 189,098 | 189,098 | | | | | | 189,098 | | | | 8,081 | 12/15/2032 | 1.C PL |
| ..69418*-AK-7 | PACE LOAN GRP ABS SER 2019-1 CLASS A-10 7.055% 12/15/32 | 08/15/2026 | Paydown | | 30,002 | 30,002 | 30,002 | 29,582 | | 420 | | 420 | | 30,002 | | | | 3,169 | 12/15/2032 | 1.C PL |
| ..69418*-AL-5 | PACE LOAN GRP SERIES 2019A11 CLASS A-11 NT 6.699% 12/15/32 | 08/15/2026 | Paydown | | 470,030 | 470,030 | 470,030 | 470,030 | | | | | | 470,030 | | | | 31,660 | 12/15/2032 | 1.C PL |
| ..69418*-AP-6 | PACE LOAN GRP ASSET BACKED SER A-15 7.727% 12/15/32 | 08/15/2026 | Paydown | | 283,541 | 283,541 | 283,541 | 283,541 | | | | | | 283,541 | | | | 10,954 | 12/15/2032 | 1.C PL |
| ..69418*-AQ-4 | PACE LOAN GROUP ASSET BACKED SER A16 6.613% 08/15/34 | 08/15/2026 | Paydown | | 574,308 | 574,308 | 574,308 | 574,308 | | | | | | 574,308 | | | | 38,191 | 08/15/2034 | 1.C PL |
| ..69418*-AR-2 | PACE LOAN GROUP ASSET BACKED SER 2019 7.183% 08/15/34 | 08/15/2026 | Redemption 100.0000 | | 512,775 | 512,775 | 512,775 | 512,775 | | | | | | 512,775 | | | | 37,036 | 08/15/2034 | 1.C PL |
| ..69418*-AV-3 | PACE LOAN GROUP ASSET BACKED SER A22 6.487% 08/15/53 | 08/15/2026 | Redemption 100.0000 | | 140,117 | 140,117 | 140,117 | | | | | | | 140,117 | | | | | 08/15/2053 | 1.D Z |
| ..69421*-AE-6 | PACE GROUP INC -NT-SER-2020-1 4.100% 10/26/31 | 09/22/2026 | Paydown | | 503,093 | 503,093 | 503,093 | 503,093 | | | | | | 503,093 | | | | 20,889 | 10/26/2031 | 1.C PL |
| ..69421*-AG-1 | PACE GROUP INC -NT-SER-2020-1 6.764% 12/15/30 | 09/11/2026 | Paydown | | 37,573 | 37,573 | 37,573 | 37,573 | | | | | | 37,573 | | | | 1,306 | 12/15/2030 | 1.C PL |
| ..69421*-AH-9 | PACE GROUP INC -NT-SER-2020-1 6.958% 12/15/30 | 09/22/2026 | Redemption 100.0000 | | 534,262 | 534,262 | 534,262 | 534,262 | | | | | | 534,262 | | | | 27,363 | 12/15/2030 | 1.C PL |
| ..69421*-AJ-5 | PACE GROUP INC ASSET BACKED SER A-9 7.984% 12/15/30 | 09/22/2026 | Redemption 100.0000 | | 30,369 | 30,369 | 30,369 | 30,369 | | | | | | 30,369 | | | | 3,019 | 12/15/2030 | 1.C PL |
| ..69421*-AK-2 | PACE GROUP INC ASSET BACKED SER A-10 8.205% 12/15/30 | 09/11/2026 | VARIOUS | | 562,381 | 562,381 | 562,381 | 562,381 | | | | | | 562,381 | | | | 36,773 | 12/15/2030 | 1.C PL |
| ..69421*-AL-0 | PACE GROUP INC TERM NT SER 2020-1 CLA-11 7.597% 12/15/30 | 09/11/2026 | Redemption 100.0000 | | 263,910 | 263,910 | 263,910 | 263,910 | | | | | | 263,910 | | | | 14,759 | 12/15/2030 | 1.C PL |
| ..69421*-AM-8 | PACE GROUP INC ASSET BACKED SER A-12 7.232% 06/15/34 | 09/22/2026 | Redemption 100.0000 | | 273,534 | 273,534 | 273,534 | 273,534 | | | | | | 273,534 | | | | 14,561 | 06/15/2034 | 1.C PL |
| ..69421*-AN-6 | PEQ 2020 LLC ASSET BACKED SER A-13 6.892% 06/15/34 | 09/11/2026 | Redemption 100.0000 | | 292,434 | 292,434 | 292,434 | 292,434 | | | | | | 292,434 | | | | 14,836 | 06/15/2034 | 1.C PL |
| ..69421*-AP-1 | PEQ 2020 LLC SER A-14 6.613% 12/15/34 | 09/11/2026 | Redemption 100.0000 | | 92,043 | 92,043 | 92,043 | 92,043 | | | | | | 92,043 | | | | 4,481 | 12/15/2034 | 1.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 69421*-AQ-9 | PEQ 2020 LLC ASSET BACKED 7.284% 12/15/34 | 09/22/2026 | Redemption 100.0000 | | 196,009 | 196,009 | 196,009 | 196,009 | | | | | | 196,009 | | | | 10,509 | 12/15/2034 | 1.C PL |
| 69421*-AR-7 | PEQ 2020 LLC ASSET BACKED SER 2020 7.377% 12/15/34 | 09/11/2026 | Redemption 100.0000 | | 136,026 | 136,026 | 136,026 | 136,026 | | | | | | 136,026 | | | | 7,387 | 12/15/2034 | 1.C PL |
| 69421*-AS-5 | PEQ 2020 LLC ASSET BACKED SER 2020 7.077% 09/15/35 | 09/11/2026 | Redemption 100.0000 | | 55,609 | 55,609 | 55,609 | 55,609 | | | | | | 55,609 | | | | 2,897 | 09/15/2035 | 1.C PL |
| 69421*-AT-3 | PEQ 2020 LLC ASSET BACKED SER 2020 6.996% 09/15/35 | 09/11/2026 | Redemption 100.0000 | | 459,341 | 459,341 | 459,341 | 459,341 | | | | | | 459,341 | | | | 23,387 | 09/15/2035 | 1.C PL |
| 76089T-AB-6 | Research-Driven Pagaya Motor A SERIES 2026R1A CLASS B 6.211% 07/25/34 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 250,000 | 250,000 | 250,000 | | | | | | | 250,000 | | | | 5,607 | 07/25/2034 | 1.D FE |
| 76089Y-AB-5 | Research-Driven Pagaya Motor A SERIES 20251A CLASS B 5.492% 06/27/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 132,406 | 132,582 | 132,349 | 132,365 | | 41 | | 41 | | 132,406 | | | | 4,409 | 06/27/2033 | 1.D FE |
| 76089Y-AB-5 | Research-Driven Pagaya Motor A SERIES 20251A CLASS B 5.492% 06/27/33 | 07/25/2026 | Paydown | | 3,646 | 3,646 | 3,639 | 3,640 | | 6 | | 6 | | 3,646 | | | | 117 | 06/27/2033 | 1.D FE |
| 76091H-AE-2 | Research-Driven Pagaya Motor A SERIES 20262A CLASS B 5.817% 02/26/35 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 248,545 | 250,000 | 248,413 | | | 132 | | 132 | | 248,545 | | | | 4,080 | 02/26/2035 | 1.D FE |
| 76091N-AE-9 | Research-Driven Pagaya Motor A SERIES 20263A CLASS B 6.761% 03/26/35 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 250,000 | 250,000 | 250,000 | | | | | | | 250,000 | | | | 3,334 | 03/26/2035 | 1.D FE |
| 78449Y-AA-8 | SMB Private Education Loan Tru SERIES 2021B CLASS A 1.310% 07/17/51 | 09/15/2026 | Paydown | | 15,875 | 15,875 | 14,674 | 15,041 | | 834 | | 834 | | 15,875 | | | | 138 | 07/17/2051 | 1.A FE |
| 78486*-BJ-7 | SSHCOF III PACE PRIVATE PLACEMENT 6.487% 08/24/53 | 09/30/2026 | Redemption 100.0000 | | 13,439,250 | 13,439,250 | 13,439,250 | | | | | | | 13,439,250 | | | | 460,112 | 08/24/2053 | 1.C Z |
| 80287N-AB-1 | Santander Drive Auto Receivabl SERIES 20252 CLASS A2 4.710% 06/15/28 | 07/15/2026 | Paydown | | 25,182 | 25,182 | 25,182 | 25,182 | | | | | | 25,182 | | | | 692 | 06/15/2028 | 1.A FE |
| 80288F-AB-7 | Santander Drive Auto Receivabl SERIES 20261 CLASS A2 4.040% 03/15/29 | 09/15/2026 | Paydown | | 147,051 | 147,051 | 147,044 | | | 7 | | 7 | | 147,051 | | | | 2,801 | 03/15/2029 | 1.A FE |
| 80288J-AB-9 | Santander Drive Auto Receivabl SERIES 20253 CLASS A2 4.630% 10/16/28 | 09/15/2026 | Paydown | | 224,823 | 224,823 | 224,816 | 224,818 | | 5 | | 5 | | 224,823 | | | | 6,915 | 10/16/2028 | 1.A FE |
| 802920-AD-0 | Santander Drive Auto Receivabl SERIES 20245 CLASS A3 4.620% 11/15/28 | 09/15/2026 | Paydown | | 542,297 | 542,297 | 543,589 | 543,021 | | (725) | | (725) | | 542,297 | | | | 16,513 | 11/15/2028 | 1.A FE |
| 82445*-AA-9 | SHIELD 2025-1 L SER A 6.510% 11/17/37 | 09/15/2026 | Redemption 100.0000 | | 5,045,488 | 5,045,488 | 5,045,488 | 4,824,126 | | 221,362 | | 221,362 | | 5,045,488 | | | | 365,966 | 11/17/2037 | 1.F PL |
| 82445*-AB-7 | SHIELD 2025-1 L SER B 6.910% 11/17/37 | 09/15/2026 | Redemption 100.0000 | | 897,190 | 897,190 | 897,190 | 857,827 | | 39,363 | | 39,363 | | 897,190 | | | | 74,509 | 11/17/2037 | 2.B PL |
| 82445*-AC-5 | SHIELD 2025-1 L SER C 10.160% 11/17/37 | 09/15/2026 | Redemption 100.0000 | | 328,005 | 328,005 | 328,005 | 313,614 | | 14,391 | | 14,391 | | 328,005 | | | | 37,130 | 11/17/2037 | 3.B PL |
| 82650T-AB-3 | Sierra Receivables Funding Co 2022-2A CL B 144A 5.040% 06/20/40 | 09/20/2026 | Paydown | | 100,225 | 100,225 | 100,209 | 100,225 | | | | | | 100,225 | | | | 3,334 | 06/20/2040 | 1.F FE |
| 82652T-AB-1 | SIERRA RECEIVABLES FUNDING 2022-1A CL B 144A 3.550% 10/20/38 | 09/20/2026 | Paydown | | 273,671 | 273,671 | 273,658 | 273,660 | | 10 | | 10 | | 273,671 | | | | 6,441 | 10/20/2038 | 1.F FE |
| 82653B-AB-9 | Sierra Receivables Funding Co SERIES 20243A CLASS B 4.980% 08/20/41 | 09/20/2026 | Paydown | | 839,098 | 839,098 | 839,072 | 839,072 | | 26 | | 26 | | 839,098 | | | | 27,582 | 08/20/2041 | 1.F FE |
| 826934-AA-9 | SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS A 144A 5.830% 07/20/39 | 09/20/2026 | Paydown | | 194,639 | 194,639 | 194,586 | 194,639 | | | | | | 194,639 | | | | 7,596 | 07/20/2039 | 1.A FE |
| 826934-AB-7 | SIERRA RECEIVABLES FUNDING SERIES 20223A CLASS B 144A 6.320% 07/20/39 | 09/20/2026 | Paydown | | 583,918 | 583,918 | 583,802 | 583,918 | | | | | | 583,918 | | | | 24,704 | 07/20/2039 | 1.F FE |
| 83406Y-AA-9 | SOFI CONSUMER LOAN PROGRAM SERIES 20251 CLASS A 4.800% 02/27/34 | 08/25/2026 | Paydown | | 120,308 | 120,308 | 120,304 | 120,304 | | 5 | | 5 | | 120,308 | | | | 3,601 | 02/27/2034 | 1.A FE |
| 83407H-AA-5 | SOFI CONSUMER LOAN PROGRAM TRU SERIES 20252 CLASS A 4.820% 06/25/34 | 09/25/2026 | Paydown | | 39,718 | 39,718 | 39,715 | 39,715 | | 3 | | 3 | | 39,718 | | | | 1,202 | 06/25/2034 | 1.A FE |
| 83408E-AA-1 | SOFI CONSUMER LOAN PROGRAM TRU SERIES 20262 CLASS A 4.270% 03/25/36 | 09/25/2026 | Paydown | | 179,827 | 179,827 | 179,825 | | | 2 | | 2 | | 179,827 | | | | 2,286 | 03/25/2036 | 1.A FE |
| 86744T-AB-2 | Sunnova Energy International I HELIOS ISSUER VI 2.010% 07/20/48 | 08/20/2026 | Paydown | | 123,404 | 123,404 | 123,354 | 123,400 | | 4 | | 4 | | 123,404 | | | | 1,547 | 07/20/2048 | 1.G FE |
| 86744T-AB-2 | Sunnova Energy International I HELIOS ISSUER VI 2.010% 07/20/48 | 09/20/2026 | Paydown | | 65,263 | 65,263 | 65,236 | 65,261 | | 2 | | 2 | | 65,263 | | | | 983 | 07/20/2048 | 2.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..86744V-AA-9 | Sunnova Energy International I SERIES 2022B CLASS A 144A 5.000% 08/20/49 | 08/20/2026 | Paydown | | 83,533 | 83,533 | 82,954 | 83,185 | | 348 | | 348 | | 83,533 | | | | 2,377 | 08/20/2049 | 1.G FE |
| ..86744V-AA-9 | Sunnova Energy International I SERIES 2022B CLASS A 144A 5.000% 08/20/49 | 09/20/2026 | Paydown | | 36,319 | 36,319 | 36,067 | 36,168 | | 151 | | 151 | | 36,319 | | | | 1,251 | 08/20/2049 | 3.C FE |
| ..86744W-AB-5 | Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49 | 08/20/2026 | Paydown | | 35,774 | 35,774 | 32,561 | 33,654 | | 2,120 | | 2,120 | | 35,774 | | | | 1,260 | 11/22/2049 | 2.B FE |
| ..86744W-AB-5 | Sunnova Energy International I SERIES 2022C CLASS B 144A 5.600% 11/22/49 | 09/20/2026 | Paydown | | 39,041 | 39,041 | 32,367 | 18,363 | | 6,077 | | 6,077 | | 39,041 | | | | 911 | 11/22/2049 | 4.C FE |
| ..86745A-AB-2 | Sunnova Energy International I 2022-A CL B 144A 3.130% 02/22/49 | 08/20/2026 | Paydown | | 329,378 | 329,378 | 322,021 | 324,983 | | 4,395 | | 4,395 | | 329,378 | | | | 6,416 | 02/22/2049 | 1.G FE |
| ..86745A-AB-2 | Sunnova Energy International I 2022-A CL B 144A 3.130% 02/22/49 | 09/20/2026 | Paydown | | 181,728 | 181,728 | 177,668 | 179,303 | | 2,425 | | 2,425 | | 181,728 | | | | 4,266 | 02/22/2049 | 3.B FE |
| ..86745R-AB-5 | Sunnova Energy International I 2021-C-CL-B-144A 2.330% 10/20/48 | 08/20/2026 | Paydown | | 83,071 | 83,071 | 83,049 | 83,071 | | | | | | 83,071 | | | | 1,224 | 10/20/2048 | 1.G FE |
| ..86745R-AB-5 | Sunnova Energy International I 2021-C-CL-B-144A 2.330% 10/20/48 | 09/20/2026 | Paydown | | 45,293 | 45,293 | 45,281 | 45,293 | | | | | | 45,293 | | | | 791 | 10/20/2048 | 3.A FE |
| ..86746C-AA-9 | Sunnova Energy International I HELIOS ISSUER 2.980% 06/20/47 | 08/20/2026 | Paydown | | 62,781 | 62,781 | 62,777 | 62,782 | | (1) | | (1) | | 62,781 | | | | 1,171 | 06/20/2047 | 1.G FE |
| ..86746C-AA-9 | Sunnova Energy International I HELIOS ISSUER 2.980% 06/20/47 | 09/20/2026 | Paydown | | 33,745 | 33,745 | 33,742 | 33,745 | | | | | | 33,745 | | | | 754 | 06/20/2047 | 2.A FE |
| ..86746E-AA-5 | Sunnova Energy International I HELIOS ISSUER 1.800% 02/20/48 | 08/20/2026 | Paydown | | 132,158 | 132,158 | 132,156 | 132,154 | | 4 | | 4 | | 132,158 | | | | 1,470 | 02/20/2048 | 1.G FE |
| ..86746E-AA-5 | Sunnova Energy International I HELIOS ISSUER 1.800% 02/20/48 | 09/20/2026 | Paydown | | 60,131 | 60,131 | 60,130 | 60,129 | | 2 | | 2 | | 60,131 | | | | 812 | 02/20/2048 | 2.B FE |
| ..87218F-A*-2 | THOMA BRAVO CREDIT FUND SR SECURED CREDIT FACILITY 6.403% 09/20/30 | 07/15/2026 | Redemption 100.0000 | | 2,195,260 | 2,195,260 | 2,195,260 | 2,195,260 | | | | | | 2,195,260 | | | | 262,721 | 09/20/2030 | 1.F PL |
| ..87320*-AH-3 | Twain Funding I 2018-A11 6.690% 03/31/46 | 08/10/2026 | Paydown | | 136,574 | 136,574 | 136,574 | 136,574 | | | | | | 136,574 | | | | 9,137 | 03/31/2046 | 1.E Z |
| ..87320*-AJ-9 | Twain Funding I ASSET BACKED SER 2018 7.310% 05/10/31 | 08/10/2026 | Paydown | | 54,419 | 54,419 | 54,419 | 54,419 | | | | | | 54,419 | | | | 3,978 | 05/10/2031 | 1.E PL |
| ..892725-BD-3 | Trafigura Securitisation Finan SERIES 20261A CLASS B 6.190% 12/15/29 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 199,956 | 200,000 | 199,953 | | | 2 | | 2 | | 199,956 | | | | 1,823 | 12/15/2029 | 2.B FE |
| ..90321B-AC-2 | UPG HI Issuer Trust SERIES 20261 CLASS C 8.430% 02/25/48 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 249,986 | 250,000 | 249,984 | | | 2 | | 2 | | 249,986 | | | | 4,566 | 02/25/2048 | 3.B FE |
| ..90321E-AB-8 | UPG HI Issuer Trust SERIES 20252 CLASS B 5.980% 09/25/47 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 301,129 | 300,000 | 301,254 | | | (124) | | (124) | | 301,129 | | | | 9,369 | 09/25/2047 | 2.B FE |
| ..90945F-AD-7 | United Auto Credit Securitizat SERIES 20261 CLASS D 5.650% 07/10/31 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 299,977 | 300,000 | 299,977 | | | | | | | 299,977 | | | | 8,381 | 07/10/2031 | 2.B FE |
| ..91534B-AA-0 | UP Palm Trust SER A 5.680% 06/30/33 | 08/27/2026 | Redemption 100.0000 | | 8,764 | 8,764 | 8,764 | | | | | | | 8,764 | | | | | 06/30/2033 | 1.G Z |
| ..91534B-AB-8 | UP Palm Trust SER B 7.060% 06/30/33 | 08/27/2026 | Redemption 100.0000 | | 3,601 | 3,601 | 3,600 | | | 1 | | 1 | | 3,601 | | | | | 06/30/2033 | 2.C Z |
| ..91534B-AC-6 | UP Palm Trust SER C 8.590% 06/30/33 | 08/27/2026 | Redemption 100.0000 | | 5,080 | 5,080 | 5,080 | | | 1 | | 1 | | 5,080 | | | | | 06/30/2033 | 3.C Z |
| ..91539#-AA-3 | UP Callisto Tru ASSET BACKED SER A 5.060% 12/20/30 | 07/20/2026 | Redemption 100.0000 | | 348,177 | 348,177 | 347,707 | | | 470 | | 470 | | 348,177 | | | | 8,679 | 12/20/2030 | 1.G Z |
| ..91539#-AA-3 | UP Callisto Tru ASSET BACKED SER A 5.060% 12/20/30 | 08/20/2026 | Redemption 100.0000 | | 334,373 | 334,373 | 333,922 | | | 451 | | 451 | | 334,373 | | | | 8,975 | 12/20/2030 | 1.G FE |
| ..91539#-AA-3 | UP Callisto Tru ASSET BACKED SER A 5.060% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 321,702 | 321,702 | 321,268 | | | 434 | | 434 | | 321,702 | | | | 10,988 | 12/20/2030 | 1.G PL |
| ..91539#-AB-1 | UP Callisto Tru ASSET BACKED SER B 6.240% 12/20/30 | 07/20/2026 | Redemption 100.0000 | | 93,901 | 93,901 | 93,775 | | | 127 | | 127 | | 93,901 | | | | 2,886 | 12/20/2030 | 2.C Z |
| ..91539#-AB-1 | UP Callisto Tru ASSET BACKED SER B 6.240% 12/20/30 | 08/20/2026 | Redemption 100.0000 | | 90,178 | 90,178 | 90,057 | | | 122 | | 122 | | 90,178 | | | | 2,985 | 12/20/2030 | 2.C FE |
| ..91539#-AB-1 | UP Callisto Tru ASSET BACKED SER B 6.240% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 86,761 | 86,761 | 86,644 | | | 117 | | 117 | | 86,761 | | | | 3,655 | 12/20/2030 | 2.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..91539#-AC-9 | UP Callisto Tru ASSET BACKED SER C 8.130% 12/20/30 | 07/20/2026 | Redemption 100.0000 | | 126,958 | 126,958 | 126,787 | | | 171 | | 171 | | 126,958 | | | | 5,085 | 12/20/2030 | 3.C Z |
| ..91539#-AC-9 | UP Callisto Tru ASSET BACKED SER C 8.130% 12/20/30 | 08/20/2026 | Redemption 100.0000 | | 121,925 | 121,925 | 121,761 | | | 164 | | 164 | | 121,925 | | | | 5,258 | 12/20/2030 | 3.C FE |
| ..91539#-AC-9 | UP Callisto Tru ASSET BACKED SER C 8.130% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 117,305 | 117,305 | 117,147 | | | 158 | | 158 | | 117,305 | | | | 6,438 | 12/20/2030 | 3.C PL |
| ..91539#-AD-7 | UP Callisto Tru ASSET BACKED SER AA 5.060% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 884,773 | 884,773 | 881,473 | | | 3,300 | | 3,300 | | 884,773 | | | | 4,541 | 12/20/2030 | 1.G Z |
| ..91539#-AE-5 | UP Callisto Tru ASSET BACKED SER BB 6.240% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 238,620 | 238,620 | 237,730 | | | 890 | | 890 | | 238,620 | | | | 1,510 | 12/20/2030 | 1.G Z |
| ..91539#-AF-2 | UP Callisto Tru ASSET BACKED SER CC 8.130% 12/20/30 | 09/21/2026 | Redemption 100.0000 | | 322,632 | 322,632 | 321,428 | | | 1,203 | | 1,203 | | 322,632 | | | | 2,661 | 12/20/2030 | 1.G Z |
| ..91683A-AD-2 | Upstart Securitization Trust SERIES 20262 CLASS C 5.830% 05/20/36 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 274,948 | 275,000 | 274,941 | | | 8 | | 8 | | 274,948 | | | | 4,231 | 05/20/2036 | 2.C FE |
| ..92511C-AA-0 | Veros Auto Receivables Trust SERIES 20261 CLASS A 4.530% 08/15/28 | 09/15/2026 | Paydown | | 91,251 | 91,251 | 91,248 | | | 3 | | 3 | | 91,251 | | | | 2,266 | 08/15/2028 | 1.A FE |
| ..G1001#-AB-2 | ARTIS LOANCO 1 PLC 8.250% 09/30/26 | 08/11/2026 | Redemption 100.0000 | | 331,731 | 331,731 | | | | | | | | | | 331,731 | 331,731 | | 09/30/2026 | 6. * |
| ..G7743*-AA-8 | SLF VI-L D SCSP PRIVATE PLACEMENT 6.073% 12/31/27 | 07/01/2026 | Redemption 100.0000 | | 1,428,972 | 1,428,972 | 1,428,972 | 1,428,972 | | | | | | 1,428,972 | | | | 40,380 | 12/31/2027 | 1.G PL |
| ..G7743*-AB-6 | SLF VI-L D SCSP PRIVATE PLACEMENT 7.323% 09/30/28 | 07/15/2026 | VARIOUS | | 636,866 | 636,866 | 636,866 | 636,866 | | | | | | 636,866 | | | | 20,936 | 09/30/2028 | 2.C PL |
| ..G7743@-AA-6 | SLF VI-L D SCSP PRIVATE PLACEMENT 6.073% 12/31/27 | 07/01/2026 | Redemption 100.0000 | | 1,654,599 | 1,654,599 | 1,654,599 | 1,654,599 | | | | | | 1,654,599 | | | | 46,760 | 12/31/2027 | 1.G PL |
| ..G7743@-AB-4 | SLF VI-L D SCSP PRIVATE PLACEMENT 7.323% 09/30/28 | 07/01/2026 | Redemption 100.0000 | | 356,377 | 356,377 | 356,377 | 356,377 | | | | | | 356,377 | | | | 12,260 | 09/30/2028 | 2.C PL |
| ..29248D-AA-0 | ENA NORTE TRUST TR NT 144A 4.950% 10/25/27 | 07/25/2026 | Redemption 100.0000 | | 544,346 | 544,346 | 544,346 | 544,317 | | 28 | | 28 | | 544,346 | | | | 20,209 | 10/25/2027 | 3.B FE |
| ..463920-AB-4 | Island Finance Trust 2025-1 SERIES 20251A CLASS B 7.950% 03/19/35 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 249,965 | 250,000 | 249,960 | 249,965 | | | | | | 249,965 | | | | 12,477 | 03/19/2035 | 2.B FE |
| ..53948K-AA-7 | Loanpal Solar Loan Ltd. A 144A 2.750% 07/20/47 | 09/20/2026 | Paydown | | 50,725 | 50,725 | 50,704 | 50,722 | | 3 | | 3 | | 50,725 | | | | 923 | 07/20/2047 | 1.D FE |
| ..53948N-AA-1 | Loanpal Solar Loan Ltd. 2020-3GS CL 2.470% 12/20/47 | 09/20/2026 | Paydown | | 166,146 | 166,146 | 166,094 | 166,114 | | 31 | | 31 | | 166,146 | | | | 2,738 | 12/20/2047 | 1.D FE |
| ..53948P-AA-6 | Loanpal Solar Loan Ltd. 2021-1GS CL 2.290% 01/20/48 | 09/20/2026 | Paydown | | 146,138 | 146,138 | 146,130 | 146,132 | | 6 | | 6 | | 146,138 | | | | 2,237 | 01/20/2048 | 1.D FE |
| ..53948Q-AA-4 | Loanpal Solar Loan Ltd. 2021-2GS CL 2.220% 03/20/48 | 09/20/2026 | Paydown | | 142,186 | 142,186 | 142,173 | 142,178 | | 7 | | 7 | | 142,186 | | | | 2,094 | 03/20/2048 | 1.D FE |
| ..G7047B-AA-6 | PERU PAYROLL DEDUCTION ZERO SR 0.000% 11/01/29 | 09/01/2026 | Redemption 100.0000 | | 180,936 | 180,936 | 113,538 | 162,354 | | 18,582 | | 18,582 | | 180,936 | | | | | 11/01/2029 | 2.B FE |
| ..P3716X-AA-7 | ENA NORTE TRUST PTC 4.950% 04/25/28 | 07/25/2026 | Redemption 100.0000 | | 315,681 | 315,681 | 311,735 | 312,111 | | 3,570 | | 3,570 | | 315,681 | | | | 2,573 | 04/25/2028 | 5.A FE |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) | | | | | 364,066,589 | 404,329,657 | 403,512,087 | 282,879,469 | 87 | 359,079 | | 359,166 | | 363,216,045 | | 850,543 | 850,543 | 10,018,186 | XXX | XXX |
| ..00270@-AA-9 | ASF NIA PRIVATE PLACEMENT 6.425% 03/26/31 | 09/30/2026 | Redemption 100.0000 | | 1,476,122 | 1,476,122 | 1,476,122 | 1,476,122 | | | | | | 1,476,122 | | | | 68,261 | 03/26/2031 | 2.A Z |
| ..23932*-AA-3 | DAWSON 6 SPA LP 7.125% 03/26/30 | 09/08/2026 | Paydown | | 5,083,522 | 5,083,522 | 5,083,522 | 5,083,522 | | | | | | 5,083,522 | | | | 87,093 | 03/26/2030 | 1.F PL |
| ..23937P-AB-0 | DAWSON Logan 5 ASSET BACKED SER A 6.400% 10/21/30 | 07/30/2026 | Redemption 100.0000 | | 5,107,297 | 5,107,297 | 5,107,297 | 2,946,135 | | | | | | 5,107,297 | | | | 159,002 | 10/21/2030 | 1.G PL |
| ..23937P-AC-8 | DAWSON Logan 5 SEC SER B 9.050% 10/21/30 | 07/30/2026 | Redemption 100.0000 | | 2,553,649 | 2,553,649 | 2,553,649 | 1,473,067 | | | | | | 2,553,649 | | | | 112,058 | 10/21/2030 | 2.C PL |
| ..40494@-AA-5 | HV ROOSTER LLC SENIOR TL Y 06/28/28 | 09/16/2026 | Redemption 100.0000 | | 2,769,037 | 2,769,037 | 2,769,037 | 2,769,037 | | | | | | 2,769,037 | | | | 148,413 | 06/28/2028 | 1.G PL |
| ..63155Y-AC-0 | NASSAU CFO 2022 LLC NASSAU CFO 2022 LLC 11/15/37 | 08/15/2026 | Redemption 100.0000 | | 237,404 | 237,404 | 237,404 | 237,404 | | | | | | 237,404 | | | | 15,900 | 11/15/2037 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..93002#-AA-7 | DAWSON 5 AT LP PRIVATE PLACEMENT 6.913% 09/24/27 | 09/08/2026 | Paydown | | 3,527,735 | 3,527,735 | 3,527,735 | 3,527,735 | | | | | | 3,527,735 | | | | 59,596 | 09/24/2027 | 1.F PL |
| ..93003#-AA-8 | DAWSON 5 TN LP PRIVATE PLACEMENT 6.913% 03/15/28 | 09/08/2026 | Paydown | | 3,453,604 | 3,453,604 | 3,453,604 | 3,453,604 | | | | | | 3,453,604 | | | | 58,813 | 03/15/2028 | 1.F PL |
| 1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated) | | | | | 24,208,370 | 24,208,370 | 24,208,370 | 20,966,626 | | | | | | 24,208,370 | | | | 709,136 | XXX | XXX |
| ..PPGD72-71-3 | ASF Moonstone A PRIVATE PLACEMENT 5.932% 03/17/32 | 09/30/2026 | Redemption 100.0000 | | 6,925,341 | 6,925,341 | 6,904,565 | | | 20,776 | | 20,776 | | 6,925,341 | | | | 52,905 | 03/17/2032 | 1.G Z |
| ..PPGAI3-2W-2 | MSO Financing O ASSET BACKED 6.127% 02/07/35 | 09/15/2026 | Redemption 100.0000 | | 76,034 | 76,034 | 75,274 | | | 760 | | 760 | | 76,034 | | | | 427 | 02/07/2035 | 2.A Z |
| ..00243@-AA-3 | ASF REMBRANDT LP SR SECURED TL 12/21/28 | 09/30/2026 | VARIOUS | | 2,470,356 | 2,470,356 | 2,470,356 | 2,470,356 | | | | | | 2,470,356 | | | | 24,711 | 12/21/2028 | 1.G PL |
| ..00259#-AA-2 | ASF PARSNIP LP SR SECURED TL Term Loan 03/22/30 | 09/17/2026 | Redemption 100.0000 | | 462,427 | 462,427 | 462,427 | 462,427 | | | | | | 462,427 | | | | 18,772 | 03/22/2030 | 1.G PL |
| ..00262#-AA-7 | ASF CAPRI LP SENIOR SECURED TL 06/17/30 | 09/30/2026 | Redemption 100.0000 | | 365,023 | 365,023 | 365,023 | 365,023 | | | | | | 365,023 | | | | 17,584 | 06/17/2030 | 1.G PL |
| ..05656@-AA-2 | BREP NAV FACILITY BREP VIII 6.651% 12/08/30 | 09/30/2026 | VARIOUS | | 459,881 | 459,881 | 456,916 | 457,024 | | 2,857 | | 2,857 | | 459,881 | | | | 14,614 | 12/08/2030 | 1.G PL |
| ..23384*-AA-6 | DRP Solaris Borrower LLC DRP Solaris Borrower LLC 03/31/27 | 09/28/2026 | Redemption 100.0000 | | 10,324,685 | 10,324,685 | 10,324,685 | | | | | | | 10,324,685 | | | | 308,307 | 03/31/2027 | 2.B PL |
| ..29527P-AA-5 | ERIE FUNDING LLC ASSET BACKED SER 1A 7.090% 07/15/38 | 07/17/2026 | Redemption 100.0000 | | 28,453 | 28,453 | 28,453 | 28,453 | | | | | | 28,453 | | | | 1,513 | 07/15/2038 | 1.E PL |
| ..40487*-AC-2 | HV VOYAGE L.P. ASSET BACKED 6.395% 03/30/29 | 09/16/2026 | Redemption 100.0000 | | 10,086,293 | 10,086,293 | 10,076,880 | | | 9,413 | | 9,413 | | 10,086,293 | | | | 160,236 | 03/30/2029 | 1.F PL |
| ..40501@-AA-6 | HV Ranger LLC ASSET BACKED TRANCHE B 5.806% 12/23/31 | 09/15/2026 | Redemption 100.0000 | | 798,687 | 798,687 | 793,096 | | | 5,591 | | 5,591 | | 798,687 | | | | 24,104 | 12/23/2031 | 1.E PL |
| ..52668#-AA-8 | LEOPARD INVESTM ASSET BACKED 6.530% 05/08/41 | 09/15/2026 | Redemption 100.0000 | | 9,452,638 | 9,452,638 | 9,452,638 | | | | | | | 9,452,638 | | | | 222,898 | 05/08/2041 | 1.G PL |
| ..80387*-AA-3 | Carlyle SASOF V ASSET BACKED A 6.075% 07/02/31 | 08/31/2026 | Redemption 100.0000 | | 143,575 | 143,575 | 142,746 | | | 829 | | 829 | | 143,575 | | | | 1,158 | 07/02/2031 | 2.B Z |
| ..G9666@-AA-5 | Willis Asset In ASSET BACKED SER A 6.313% 09/15/56 | 09/30/2026 | Redemption 100.0000 | | 76,085 | 76,085 | 76,084 | | | 2 | | 2 | | 76,085 | | | | 200 | 09/15/2056 | 1.F Z |
| 1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated) | | | | | 41,669,478 | 41,669,478 | 41,629,143 | 3,783,283 | | 40,228 | | 40,228 | | 41,669,478 | | | | 847,429 | XXX | XXX |
| ..07359B-AA-5 | BEACON CONTAINER FIN II LLC 2021-1A-CL-A-144A 2.250% 10/22/46 | 09/20/2026 | Paydown | | 834,975 | 834,975 | 803,330 | 811,031 | | 23,944 | | 23,944 | | 834,975 | | | | 12,525 | 10/22/2046 | 1.F FE |
| ..12563L-AN-7 | SEACUBE CONTAINER LEASING LTD 2020-1A CL A 1 2.080% 09/18/45 | 09/18/2026 | Paydown | | 990,000 | 990,000 | 989,544 | 989,828 | | 172 | | 172 | | 990,000 | | | | 13,728 | 09/18/2045 | 1.F FE |
| ..12563L-AS-6 | SEACUBE CONTAINER LEASING LTD 2020-3A CL A 1 2.070% 10/18/45 | 09/18/2026 | Paydown | | 875,000 | 875,000 | 874,820 | 874,904 | | 96 | | 96 | | 875,000 | | | | 12,075 | 10/18/2045 | 1.F FE |
| ..12565K-AA-5 | SEACUBE CONTAINER LEASING LTD 2021-1A CL A 1 1.640% 02/18/46 | 09/18/2026 | Paydown | | 463,821 | 463,821 | 455,752 | 456,937 | | 6,884 | | 6,884 | | 463,821 | | | | 5,078 | 02/18/2046 | 1.F FE |
| ..12565K-AE-7 | SEACUBE CONTAINER LEASING LTD 2022-1A CL A1 144A 2.720% 01/18/47 | 09/18/2026 | Paydown | | 361,680 | 361,680 | 325,381 | 341,561 | | 20,119 | | 20,119 | | 361,680 | | | | 6,558 | 01/18/2047 | 1.F FE |
| ..12571W-AC-7 | CLI Funding LLC SERIES 20241A CLASS C 6.000% 07/20/49 | 09/20/2026 | Paydown | | 141,000 | 141,000 | 140,975 | 140,979 | | 21 | | 21 | | 141,000 | | | | 4,583 | 07/20/2049 | 2.B FE |
| ..12807C-AA-1 | CAL FUNDING IV LTD 2020-1A CL 2.220% 09/25/45 | 09/25/2026 | Paydown | | 437,500 | 437,500 | 437,401 | 437,461 | | 40 | | 40 | | 437,500 | | | | 6,475 | 09/25/2045 | 1.F FE |
| ..12820*-AA-1 | BR HPE ZERO COU PTC 6.540% 02/15/47 | 09/15/2026 | Redemption 100.0000 | | 18,244 | 18,244 | 18,244 | | | | | | | 18,244 | | | | 60 | 02/15/2047 | 2.B Z |
| ..21872G-AG-0 | COLONY AMERICAN FINANCE LTD 2019-2 3.424% 06/01/52 | 09/01/2026 | Paydown | | 212,799 | 212,799 | 212,787 | 212,658 | | 141 | | 141 | | 212,799 | | | | 4,966 | 06/01/2052 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..21872M-AJ-1 | COLONY AMERICAN FINANCE LTD 2018-2 C 5.005% 11/01/28 | 09/01/2026 | Paydown | | 289,415 | 289,415 | 289,413 | 289,121 | | 294 | | 294 | | 289,415 | | | | 10,426 | 11/01/2028 | 1.A FE |
| ..21873C-AG-8 | COLONY AMERICAN FINANCE LTD 2020-3 CL 2.203% 08/01/53 | 09/01/2026 | Paydown | | 1,131,969 | 1,131,969 | 1,131,901 | 1,131,901 | | 67 | | 67 | | 1,131,969 | | | | 13,463 | 08/01/2053 | 1.A FE |
| ..21873E-AA-7 | COREVEST AMER FIN 2022-1 CL A 144A 4.744% 07/01/52 | 09/01/2026 | Paydown | | 1,858,593 | 1,858,593 | 1,858,512 | 1,856,773 | | 1,820 | | 1,820 | | 1,858,593 | | | | 61,241 | 07/01/2052 | 1.A FE |
| ..23346M-AB-2 | DLLAD LLC SERIES 20241A CLASS A2 5.500% 08/20/27 | 08/20/2026 | Paydown | | 87,622 | 87,622 | 87,612 | 87,616 | | 5 | | 5 | | 87,622 | | | | 2,922 | 08/20/2027 | 1.A FE |
| ..27888V-AA-9 | ECLIPSE AIRCRAFT LIMITED SERIES 20261 CLASS A 5.626% 05/15/51 | 09/15/2026 | Paydown | | 637,999 | 637,999 | 637,988 | | | 11 | | 11 | | 637,999 | | | | 7,677 | 05/15/2051 | 1.F FE |
| ..36166V-AE-5 | GCI FUNDING I LLC 2021-1 CL A 2.380% 06/18/46 | 09/18/2026 | Paydown | | 642,855 | 642,855 | 608,291 | 614,048 | | 28,807 | | 28,807 | | 642,855 | | | | 10,214 | 06/18/2046 | 1.F FE |
| ..690912-AB-6 | EquipmentShare SERIES 20251M CLASS B 6.310% 09/26/33 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 254,119 | 254,119 | 254,119 | | | | | | | 254,119 | | | | 8,374 | 09/26/2033 | 2.C FE |
| ..690912-AB-6 | EquipmentShare SERIES 20251M CLASS B 6.310% 09/26/33 | 07/25/2026 | Paydown | | 3,472 | 3,472 | 3,472 | | | | | | | 3,472 | | | | 110 | 09/26/2033 | 2.C FE |
| ..757204-AA-0 | Redaptive EAAS Issuer, LLC SERIES 20251A CLASS A 5.940% 03/25/42 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 81,275 | 81,280 | 81,275 | 81,275 | | | | | | 81,275 | | | | 3,044 | 03/25/2042 | 1.F FE |
| ..757204-AA-0 | Redaptive EAAS Issuer, LLC SERIES 20251A CLASS A 5.940% 03/25/42 | 07/26/2026 | Paydown | | 817 | 817 | 817 | 817 | | | | | | 817 | | | | 30 | 03/25/2042 | 1.F FE |
| ..82667C-AD-7 | SIGNAL RAIL I LLC SERIES 20241A CLASS B 6.110% 05/17/54 | 09/17/2026 | Paydown | | 22,621 | 22,621 | 22,610 | 22,613 | | 8 | | 8 | | 22,621 | | | | 906 | 05/17/2054 | 1.F FE |
| ..86773E-AA-1 | Sunrun Issuer SERIES 20252A CLASS A1 6.150% 01/30/54 | 07/30/2026 | Paydown | | 299,874 | 299,874 | 297,701 | 297,860 | | 2,014 | | 2,014 | | 299,874 | | | | 13,832 | 01/30/2054 | 1.G FE |
| ..872480-AA-6 | TIF Funding II LLC 2020-1A CL 2.090% 08/20/45 | 09/20/2026 | Paydown | | 501,877 | 501,877 | 501,659 | 501,872 | | 5 | | 5 | | 501,877 | | | | 6,990 | 08/20/2045 | 1.F FE |
| ..87328@-AA-8 | Twain Funding II ASSET BACKED 4.000% 10/27/51 | 09/01/2026 | Paydown | | 759,869 | 759,869 | 759,869 | 716,695 | | 43,174 | | 43,174 | | 759,869 | | | | 31,144 | 10/27/2051 | 1.D PL |
| ..87328@-AC-4 | Twain Funding II ASSET BACKED 4.300% 10/27/51 | 09/01/2026 | Paydown | | 569,902 | 569,902 | 569,902 | 538,274 | | 31,628 | | 31,628 | | 569,902 | | | | 25,110 | 10/27/2051 | 1.D PL |
| ..87407R-AA-4 | TAL Advantage VII LLC 2020-1A 2.050% 09/20/45 | 09/20/2026 | Paydown | | 1,170,356 | 1,170,356 | 1,134,312 | 1,142,831 | | 27,525 | | 27,525 | | 1,170,356 | | | | 15,995 | 09/20/2045 | 1.F FE |
| ..88315L-AE-8 | Textainer Group Holdings Limit 2020-1A 2.730% 08/21/45 | 09/20/2026 | Paydown | | 470,470 | 470,470 | 470,390 | 470,435 | | 35 | | 35 | | 470,470 | | | | 8,482 | 08/21/2045 | 1.F FE |
| ..88315L-AF-5 | Textainer Group Holdings Limit 2020-1A 4.940% 08/21/45 | 09/20/2026 | Paydown | | 134,393 | 134,393 | 133,245 | 133,808 | | 586 | | 586 | | 134,393 | | | | 4,385 | 08/21/2045 | 2.B FE |
| ..88315L-AG-3 | Textainer Group Holdings Limit 2020-2A 2.100% 09/20/45 | 09/20/2026 | Paydown | | 556,612 | 556,612 | 552,291 | 553,746 | | 2,865 | | 2,865 | | 556,612 | | | | 7,772 | 09/20/2045 | 1.F FE |
| ..88315L-AJ-7 | Textainer Group Holdings Limit SERIES 20203A CLASS A 144A 2.110% 09/20/45 | 09/20/2026 | Paydown | | 68,250 | 68,250 | 61,913 | 66,515 | | 1,735 | | 1,735 | | 68,250 | | | | 960 | 09/20/2045 | 1.F FE |
| ..88315L-AL-2 | Textainer Group Holdings Limit 2021-1A 1.680% 02/20/46 | 09/20/2026 | Paydown | | 292,640 | 292,640 | 286,854 | 290,001 | | 2,639 | | 2,639 | | 292,640 | | | | 3,278 | 02/20/2046 | 1.F FE |
| ..88315L-AN-8 | Textainer Group Holdings Limit 2021-1A 2.520% 02/20/46 | 09/20/2026 | Paydown | | 56,145 | 56,145 | 56,121 | 56,135 | | 9 | | 9 | | 56,145 | | | | 943 | 02/20/2046 | 2.B FE |
| ..88315L-AQ-1 | Textainer Group Holdings Limit 2021-2A 2.230% 04/20/46 | 09/20/2026 | Paydown | | 458,000 | 458,000 | 453,357 | 455,754 | | 2,246 | | 2,246 | | 458,000 | | | | 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 | 09/20/2026 | Paydown | | 745,500 | 745,500 | 689,540 | 708,456 | | 37,044 | | 37,044 | | 745,500 | | | | 9,642 | 08/20/2046 | 1.F FE |
| ..89656Y-AA-3 | Trinity Rail Leasing L.P. 2020-2A C 1.830% 11/19/50 | 09/19/2026 | Paydown | | 960,798 | 960,798 | 937,908 | 941,170 | | 19,627 | | 19,627 | | 960,798 | | | | 11,744 | 11/19/2050 | 1.F FE |
| ..89657A-AC-0 | Trinity Rail Leasing L.P. 2020-1A 1.960% 10/17/50 | 09/17/2026 | Paydown | | 440,314 | 440,314 | 440,208 | 440,272 | | 42 | | 42 | | 440,314 | | | | 5,743 | 10/17/2050 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..89657M-AA-8 | Trinity Rail Leasing L.P. SERIES 20251A CLASS A 5.090% 10/19/55 | 09/19/2026 | Paydown | | 233,193 | 233,193 | 233,161 | 233,193 | | | | | | 233,193 | | | | 7,923 | 10/19/2055 | 1.C FE |
| ..89679Q-AD-7 | Triton Container Finance LLC SERIES 20261A CLASS A 5.260% 05/20/51 | 09/21/2026 | Paydown | | 331,250 | 331,250 | 331,177 | | | 73 | | 73 | | 331,250 | | | | 4,722 | 05/20/2051 | 1.C FE |
| ..89680H-AA-0 | Triton Container Finance VIII 2020-1A C 2.110% 09/20/45 | 09/20/2026 | Paydown | | 1,062,500 | 1,062,500 | 1,062,302 | 1,062,403 | | 97 | | 97 | | 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 | 09/28/2026 | Paydown | | 2,352,916 | 2,352,916 | 2,348,919 | 2,349,265 | | 3,651 | | 3,651 | | 2,352,916 | | | | 77,994 | 09/28/2054 | 1.C FE |
| ..37959P-AA-5 | GLOBAL SC FINANCE SRL SRL 2020-1A CL 2.170% 10/17/40 | 09/17/2026 | Paydown | | 1,189,633 | 1,189,633 | 1,186,697 | 1,188,284 | | 1,348 | | 1,348 | | 1,189,633 | | | | 16,676 | 10/17/2040 | 1.F FE |
| ..37959P-AC-1 | GLOBAL SC FINANCE SRL SRL 2020-2A CL 2.260% 11/19/40 | 09/17/2026 | Paydown | | 633,060 | 633,060 | 627,049 | 630,055 | | 3,005 | | 3,005 | | 633,060 | | | | 9,498 | 11/19/2040 | 1.F FE |
| ..37959P-AE-7 | GLOBAL SC FINANCE SRL SRL 2021-1A CL 1.860% 04/17/41 | 09/17/2026 | Paydown | | 262,586 | 262,586 | 255,741 | 258,599 | | 3,987 | | 3,987 | | 262,586 | | | | 3,203 | 04/17/2041 | 1.F FE |
| ..37959P-AG-2 | GLOBAL SC FINANCE SRL SRL 2021-2A CL 1.950% 08/17/41 | 09/17/2026 | Paydown | | 354,807 | 354,807 | 344,407 | 348,778 | | 6,028 | | 6,028 | | 354,807 | | | | 4,590 | 08/17/2041 | 1.F FE |
| ..88316A-AA-9 | Textainer Marine Containers Li SERIES 20241A CLASS A 5.250% 08/20/49 | 09/20/2026 | Paydown | | 433,125 | 433,125 | 433,119 | 433,119 | | 6 | | 6 | | 433,125 | | | | 15,159 | 08/20/2049 | 1.C FE |
| ..88316A-AB-7 | Textainer Marine Containers Li SERIES 20241A CLASS B 5.340% 08/20/49 | 09/20/2026 | Paydown | | 91,438 | 91,438 | 91,401 | 91,407 | | 30 | | 30 | | 91,438 | | | | 3,255 | 08/20/2049 | 1.F FE |
| ..88316A-AC-5 | Textainer Marine Containers Li SERIES 20241A CLASS C 5.640% 08/20/49 | 09/20/2026 | Paydown | | 168,438 | 168,438 | 168,321 | 168,344 | | 94 | | 94 | | 168,438 | | | | 5,202 | 08/20/2049 | 2.B FE |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) | | | | | 23,943,722 | 23,943,727 | 23,661,808 | 22,426,794 | | 271,922 | | 271,922 | | 23,943,722 | | | | 500,452 | XXX | XXX |
| ..05493R-AA-1 | BC FUNDING LLC ASSET BACKED 4.625% 12/01/38 | 07/15/2026 | Paydown | | 588,308 | 588,308 | 588,308 | 588,308 | | | | | | 588,308 | | | | 20,407 | 12/01/2038 | 1.F FE |
| ..07030U-A*-3 | RAISA FUNDING ASSET BACKED SER A-2 7.119% 04/25/38 | 09/25/2026 | Paydown | | 1,631,091 | 1,631,091 | 1,631,091 | 1,631,091 | | | | | | 1,631,091 | | | | 52,189 | 04/25/2038 | 1.F PL |
| ..12816#-AA-3 | CF BEG Trust PRIVATE PLACEMENT 6.195% 03/23/31 | 08/17/2026 | Redemption 100.0000 | | 415,710 | 415,710 | 415,710 | | | | | | | 415,710 | | | | 8,890 | 03/23/2031 | 1.F PL |
| ..12817*-AA-6 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 08/17/2026 | Redemption 100.0000 | | 2,290,077 | 2,290,077 | 2,290,077 | | | | | | | 2,290,077 | | | | 50,100 | 03/23/2031 | 1.G PL |
| ..12817*-AA-6 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 09/15/2026 | Redemption 100.0000 | | 1,298,122 | 1,298,122 | 1,298,122 | | | | | | | 1,298,122 | | | | 40,719 | 03/23/2031 | 1.G Z |
| ..12817*-AB-4 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 08/17/2026 | Redemption 100.0000 | | 582,235 | 582,235 | 582,235 | | | | | | | 582,235 | | | | 12,737 | 03/23/2031 | 2.C PL |
| ..12817*-AB-4 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 09/15/2026 | Redemption 100.0000 | | 330,038 | 330,038 | 330,038 | | | | | | | 330,038 | | | | 10,352 | 03/23/2031 | 2.C Z |
| ..12817*-AC-2 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 08/17/2026 | Redemption 100.0000 | | 936,373 | 936,373 | 936,373 | | | | | | | 936,373 | | | | 20,485 | 03/23/2031 | 3.C PL |
| ..12817*-AC-2 | CF BEG Trust PRIVATE PLACEMENT 6.271% 03/23/31 | 09/15/2026 | Redemption 100.0000 | | 530,780 | 530,780 | 530,780 | | | | | | | 530,780 | | | | 16,649 | 03/23/2031 | 3.C Z |
| ..22416*-AA-0 | CRA Issuer, LLC ASSET BACKED SER A2I 6.450% 06/28/61 | 09/28/2026 | Redemption 100.0000 | | 153,735 | 153,735 | 153,550 | | | 185 | | 185 | | 153,735 | | | | 2,479 | 06/28/2061 | 2.C Z |
| ..26894#-AA-8 | EQV ABS ISSUER ASSET BACKED SER A1 5.852% 01/15/33 | 09/15/2026 | Redemption 100.0000 | | 552,583 | 552,583 | 552,583 | 552,583 | | | | | | 552,583 | | | | 21,624 | 01/15/2033 | 1.G PL |
| ..26894#-AC-4 | EQV ABS ISSUER ASSET BACKED SER B 10.756% 10/15/30 | 09/15/2026 | Redemption 100.0000 | | 135,752 | 135,752 | 135,752 | 135,752 | | | | | | 135,752 | | | | 4,434 | 10/15/2030 | 3.C PL |
| ..47987E-A*-8 | Jonah Energy LLC ASSET BACKED SER B 7.625% 07/10/32 | 09/10/2026 | Redemption 100.0000 | | 3,502 | 3,502 | 3,502 | 3,502 | | | | | | 3,502 | | | | 200 | 07/10/2032 | 2.B PL |
| ..47987E-AC-1 | Jonah Energy LLC SERIES 20221 CLASS A1 144A 7.200% 12/10/37 | 09/10/2026 | Paydown | | 187,191 | 187,191 | 184,624 | 186,394 | | 796 | | 796 | | 187,191 | | | | 7,948 | 12/10/2037 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..47987E-AC-1 | Jonah Energy LLC SERIES 20221 CLASS A1 144A 7.200% 12/10/37 | 08/10/2026 | Paydown | | 454,234 | 454,234 | 448,006 | 452,302 | | 1,932 | | 1,932 | | 454,234 | | | | 15,005 | 12/10/2037 | 1.G FE |
| ..479913-A#-2 | Jonah Energy LLC ASSET BACKED SER A1 6.504% 07/10/30 | 09/10/2026 | Redemption 100.0000 | | 467,366 | 467,366 | 467,366 | 467,366 | | | | | | 467,366 | | | | 5,071 | 07/10/2030 | 1.G PL |
| ..479913-A*-6 | Jonah Energy LLC ASSET BACKED SER A2 7.035% 07/10/32 | 09/10/2026 | Redemption 100.0000 | | 24,660 | 24,660 | 24,660 | 24,660 | | | | | | 24,660 | | | | 1,126 | 07/10/2032 | 2.B PL |
| ..479913-B*-5 | Jonah Energy LLC ASSET BACKED SER 25A1 6.593% 01/11/31 | 09/10/2026 | Paydown | | 1,209,436 | 1,209,436 | 1,209,436 | 1,209,436 | | | | | | 1,209,436 | | | | 53,176 | 01/11/2031 | 1.G PL |
| ..479913-C*-4 | Jonah Energy LLC ASSET BACKED SER A1 5.908% 01/10/31 | 09/10/2026 | Redemption 100.0000 | | 162,917 | 162,917 | 162,917 | 162,917 | | | | | | 162,917 | | | | 1,591 | 01/10/2031 | 1.G PL |
| ..50547V-AF-3 | LAC FUNDING LLC ABS 2021 A-R 6.070% 12/31/35 | 07/16/2026 | VARIOUS | | 38,664,143 | 38,664,143 | 38,664,143 | 38,664,143 | | | | | | 38,664,143 | | | | 1,033,985 | 12/31/2035 | 1.F FE |
| ..50547V-AG-1 | LAC FUNDING LLC ASSET BACKED SER 2023 8.950% 12/31/39 | 07/30/2026 | VARIOUS | | 24,490,141 | 24,490,141 | 24,490,141 | 24,490,141 | | | | | | 24,490,141 | | | | 1,102,022 | 12/31/2039 | 1.F FE |
| ..54929L-AA-6 | LUCANIA FUNDING LLC 2021A-1 4.200% 06/30/38 | 07/15/2026 | Paydown | | 286,237 | 286,237 | 286,237 | 286,237 | | | | | | 286,237 | | | | 9,017 | 06/30/2038 | 1.G FE |
| ..55287T-AA-2 | MC Aviation 2026-1 Limited SERIES 20261A CLASS A 5.824% 07/15/51 | 09/15/2026 | Paydown | | 208,334 | 208,334 | 208,326 | | | 8 | | 8 | | 208,334 | | | | 1,483 | 07/15/2051 | 1.F FE |
| ..69418*-AS-0 | PACE LOAN GROUP ASSET BACKED SER A191 6.375% 10/15/35 | 08/15/2026 | Redemption 100.0000 | | 630,112 | 630,112 | 630,112 | 630,112 | | | | | | 630,112 | | | | 28,427 | 10/15/2035 | 1.C PL |
| ..69418*-AT-8 | PACE LOAN GROUP ASSET BACKED SER A20 6.284% 12/15/51 | 08/15/2026 | Redemption 100.0000 | | 525,093 | 525,093 | 525,093 | 525,093 | | | | | | 525,093 | | | | 20,805 | 12/15/2051 | 1.C PL |
| ..74628#-AB-9 | PUREWEST ABS ASSET BACKED SER A2 6.531% 04/05/40 | 08/05/2026 | Paydown | | 10,689 | 10,689 | 10,689 | 10,689 | | | | | | 10,689 | | | | 465 | 04/05/2040 | 2.B FE |
| ..74628#-AB-9 | PUREWEST ABS ASSET BACKED SER A2 6.531% 04/05/40 | 07/05/2026 | Paydown | | 11,199 | 11,199 | 11,199 | 11,199 | | | | | | 11,199 | | | | 427 | 04/05/2040 | 2.B Z |
| ..74628#-AB-9 | PUREWEST ABS ASSET BACKED SER A2 6.531% 04/05/40 | 09/05/2026 | Paydown | | 10,757 | 10,757 | 10,757 | 10,757 | | | | | | 10,757 | | | | 527 | 04/05/2040 | 2.B FE |
| ..74890F-AA-2 | RAM LLC SERIES 20261 CLASS A 5.463% 06/15/46 | 09/15/2026 | Paydown | | 1,963,496 | 1,963,496 | 1,963,496 | | | | | | | 1,963,496 | | | | 25,608 | 06/15/2046 | 1.F FE |
| ..748950-AA-0 | RAM LLC SERIES 20251 CLASS A 5.446% 05/15/40 | 09/15/2026 | Paydown | | 776,504 | 776,504 | 776,504 | 776,504 | | | | | | 776,504 | | | | 31,057 | 05/15/2040 | 1.A FE |
| ..75101#-AC-0 | RAISA FUNDING ABS CL A 5.050% 04/15/37 | 09/04/2026 | Call 100.0000 | | 6,384,707 | 6,384,707 | 6,384,707 | 5,899,879 | | 484,828 | | 484,828 | | 6,384,707 | | | | 339,445 | 04/15/2037 | 1.F FE |
| ..75101#-AC-0 | RAISA FUNDING ABS CL A 5.050% 04/15/37 | 08/15/2026 | Paydown | | 896,632 | 896,632 | 896,632 | 828,546 | | 68,087 | | 68,087 | | 896,632 | | | | 41,080 | 04/15/2037 | 1.F FE |
| ..75101#-AD-8 | RAISA FUNDING ABS CL B 5.685% 04/15/37 | 09/04/2026 | Call 100.0000 | | 1,575,600 | 1,575,600 | 1,575,600 | 1,575,600 | | | | | | 1,575,600 | | | | 79,372 | 04/15/2037 | 2.B PL |
| ..75101#-AD-8 | RAISA FUNDING ABS CL B 5.685% 04/15/37 | 07/01/2026 | Paydown | | 25,083 | 25,083 | 25,083 | 25,083 | | | | | | 25,083 | | | | 951 | 04/15/2037 | 2.B PL |
| ..75101#-AD-8 | RAISA FUNDING ABS CL B 5.685% 04/15/37 | 07/15/2026 | Paydown | | 8,017 | 8,017 | 8,017 | 8,017 | | | | | | 8,017 | | | | 342 | 04/15/2037 | 2.B Z |
| ..75101#-AD-8 | RAISA FUNDING ABS CL B 5.685% 04/15/37 | 08/15/2026 | Paydown | | 7,883 | 7,883 | 7,883 | 7,883 | | | | | | 7,883 | | | | 376 | 04/15/2037 | 2.B FE |
| ..75101#-AE-6 | RAISA FUNDING ABS CL C 9.327% 04/15/37 | 09/04/2026 | Call 100.0000 | | 2,569,730 | 2,569,730 | 2,569,730 | 2,569,730 | | | | | | 2,569,730 | | | | 317,996 | 04/15/2037 | 3.C PL |
| ..75101#-AE-6 | RAISA FUNDING ABS CL C 9.327% 04/15/37 | 08/15/2026 | Paydown | | 85,546 | 85,546 | 85,546 | 85,546 | | | | | | 85,546 | | | | 10,209 | 04/15/2037 | 3.C FE |
| ..75101#-AF-3 | RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38 | 09/04/2026 | Call 100.0000 | | 2,828,232 | 2,828,232 | 2,828,232 | 2,828,232 | | | | | | 2,828,232 | | | | 65,046 | 06/15/2038 | 1.F PL |
| ..75101#-AF-3 | RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38 | 07/15/2026 | Paydown | | 100,957 | 100,957 | 100,957 | 100,957 | | | | | | 100,957 | | | | 1,278 | 06/15/2038 | 1.F Z |
| ..75101#-AF-3 | RAISA FUNDING I LLC ABS CL A 7.596% 06/15/38 | 08/15/2026 | Paydown | | 100,032 | 100,032 | 100,032 | 100,032 | | | | | | 100,032 | | | | 1,942 | 06/15/2038 | 1.F FE |
| ..75101#-AG-1 | RAISA FUNDING I LLC ABS CL C 11.710% 06/15/38 | 09/04/2026 | Call 100.0000 | | 3,660,822 | 3,660,822 | 3,660,822 | 3,660,822 | | | | | | 3,660,822 | | | | 571,424 | 06/15/2038 | 3.C PL |
| ..76912*-AA-5 | Riverside Energy Michigan LLC ABS I LLC 4.802% 04/10/37 | 09/10/2026 | Paydown | | 735,260 | 735,260 | 735,260 | 735,260 | | | | | | 735,260 | | | | 23,351 | 04/10/2037 | 2.B PL |
| ..78506*-AA-3 | SCPTX INVESTMENT LLC ASSET BACKED SER A1 6.648% 10/15/39 | 09/15/2026 | Paydown | | 162,443 | 162,443 | 162,443 | 162,443 | | | | | | 162,443 | | | | 7,105 | 10/15/2039 | 1.G PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| ..84860*-AB-9 | SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 3.850% 06/30/36 | 09/30/2026 | Redemption 100.0000 | | 168,543 | 168,543 | 168,543 | 168,543 | | | | | | 168,543 | | | | 4,867 | 06/30/2036 | 2.A PL |
| ..848609-AA-1 | SPIRITS OF ST LOUIS BB CLB LLC SPIRITS OF ST LOUIS BASKETBALL 5.300% 06/30/36 | 09/30/2026 | VARIOUS | | 236,203 | 236,203 | 236,203 | 236,194 | | 9 | | 9 | | 236,203 | | | | 9,389 | 06/30/2036 | 2.A PL |
| ..86774A-AA-8 | SUNRUN CASSIUS ASSET BACKED CLASS A 6.170% 04/30/32 | 07/30/2026 | Redemption 100.0000 | | 64,508 | 64,508 | 64,014 | 64,054 | | 454 | | 454 | | 64,508 | | | | 2,985 | 04/30/2032 | 1.E PL |
| ..479913-C8-2 | JONAH ENERGY I ASSET BACKED SER A2 6.617% 03/10/32 | 09/10/2026 | Redemption 100.0000 | | 306,238 | 306,238 | 306,238 | 306,238 | | | | | | 306,238 | | | | 13,476 | 03/10/2032 | 2.B PL |
| ..P3753#-AA-0 | Ergon Peru S.A.C. SAC SR SEC 4.870% 06/30/34 | 07/31/2026 | Redemption 100.0000 | | 4,801 | 4,801 | 4,801 | 4,801 | | | | | | 4,801 | | | | 13,173 | 06/30/2034 | 2.C PL |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) | | | | | 99,452,052 | 99,452,052 | 99,442,570 | 90,187,046 | | 556,299 | | 556,299 | | 99,452,052 | | | | 4,102,812 | XXX | XXX |
| ..01627A-AA-6 | ALIGNED DATA CENTER ISSUER LLC 021-1A-CL-A2-144A 1.937% 08/15/46 | 07/27/2026 | Paydown | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 179,980 | 08/15/2046 | 1.G FE |
| ..01627A-AD-0 | ALIGNED DATA CENTER ISSUER LLC SERIES 20231A CLASS A2 144A 6.000% 08/17/48 | 07/27/2026 | Paydown | | 8,750,000 | 8,750,000 | 8,548,348 | 8,653,817 | | 96,183 | | 96,183 | | 8,750,000 | | | | 112,359 | 08/17/2048 | 1.G FE |
| ..12530M-AA-3 | CF Hippolyta Issuer LLC SERIES 20201 CLASS A1 144A 1.690% 07/15/60 | 09/15/2026 | Paydown | | 18,579 | 18,579 | 16,791 | 18,535 | | 44 | | 44 | | 18,579 | | | | 210 | 07/15/2060 | 1.E FE |
| ..12530M-AE-5 | CF Hippolyta Issuer LLC SERIES 20211A CLASS A1 144A 1.530% 03/15/61 | 09/15/2026 | Paydown | | 14,543 | 14,543 | 12,779 | 14,414 | | 129 | | 129 | | 14,543 | | | | 149 | 03/15/2061 | 1.E FE |
| ..12530M-AL-9 | CF Hippolyta Issuer LLC SERIES 20221A CLASS A1 144A 5.970% 08/15/62 | 09/15/2026 | Paydown | | 137,205 | 137,205 | 137,194 | 137,203 | | 2 | | 2 | | 137,205 | | | | 2,076 | 08/15/2062 | 1.E FE |
| ..12571W-AA-1 | CLI Funding LLC SERIES 20241A CLASS A 5.630% 07/20/49 | 09/20/2026 | Paydown | | 2,108,890 | 2,108,890 | 2,115,399 | 1,667,018 | | (5,744) | | (5,744) | | 2,108,890 | | | | 66,750 | 07/20/2049 | 1.C FE |
| ..12571W-AB-9 | CLI Funding LLC SERIES 20241A CLASS B 5.660% 07/20/49 | 09/20/2026 | Paydown | | 258,500 | 258,500 | 258,474 | 258,478 | | 23 | | 23 | | 258,500 | | | | 7,925 | 07/20/2049 | 1.F FE |
| ..12571W-AG-8 | CLI Funding LLC SERIES 20251A CLASS A 5.350% 06/20/50 | 09/20/2026 | Paydown | | 720,000 | 720,000 | 715,035 | 715,372 | | 4,628 | | 4,628 | | 720,000 | | | | 25,680 | 06/20/2050 | 1.C FE |
| ..12571W-AJ-2 | CLI Funding LLC SERIES 20251A CLASS B 5.590% 06/20/50 | 09/20/2026 | Paydown | | 92,250 | 92,250 | 92,235 | 92,236 | | 14 | | 14 | | 92,250 | | | | 3,438 | 06/20/2050 | 1.F FE |
| ..30332Y-AG-6 | FIP Master Funding, LLC SERIES 20251A CLASS A2 5.160% 10/15/55 | 09/15/2026 | Paydown | | 28,267 | 28,267 | 28,264 | 28,264 | | 3 | | 3 | | 28,267 | | | | 972 | 10/15/2055 | 1.A FE |
| ..30332Y-AM-3 | FIP Master Funding, LLC SERIES 20261A CLASS A1 4.900% 03/15/56 | 09/15/2026 | Paydown | | 12,500 | 12,500 | 12,499 | | | 1 | | 1 | | 12,500 | | | | 253 | 03/15/2056 | 1.A FE |
| ..30332Y-AP-6 | FIP Master Funding, LLC SERIES 20261A CLASS A3 4.990% 03/15/56 | 09/15/2026 | Paydown | | 41,334 | 41,334 | 41,317 | | | 17 | | 17 | | 41,334 | | | | 854 | 03/15/2056 | 1.C FE |
| ..33768E-AC-6 | FIRSTKEY HOMES 2020-SFR1 TRUST SERIES 2022SFR3 CLASS B 144A 4.500% 07/17/38 | 07/01/2026 | Paydown | | 10,000,000 | 10,000,000 | 9,289,576 | 9,958,091 | | 41,909 | | 41,909 | | 10,000,000 | | | | 75,000 | 07/17/2038 | 1.D FE |
| ..33768E-AG-7 | FIRSTKEY HOMES 2020-SFR1 TRUST SERIES 2022SFR3 CLASS D 144A 3.500% 07/17/38 | 07/01/2026 | Paydown | | 5,000,000 | 5,000,000 | 4,299,285 | 4,877,783 | | 122,217 | | 122,217 | | 5,000,000 | | | | 102,083 | 07/17/2038 | 2.A FE |
| ..33768N-AA-0 | Firstkey Homes Trust SERIES 2022SFR1 CLASS A 144A 4.145% 05/01/27 | 09/01/2026 | Paydown | | 41,869 | 41,869 | 41,867 | 41,867 | | 2 | | 2 | | 41,869 | | | | 1,178 | 05/01/2027 | 1.A FE |
| ..361528-AA-0 | GBX LEASING 2022 2022-1 CL A 144A 2.870% 02/20/52 | 09/20/2026 | Paydown | | 302,504 | 302,504 | 295,916 | 300,332 | | 2,172 | | 2,172 | | 302,504 | | | | 7,235 | 02/20/2052 | 1.C FE |
| ..361528-AC-6 | GBX LEASING 2022 SERIES 20231A CLASS A 6.420% 11/20/53 | 09/20/2026 | Paydown | | 9,743 | 9,743 | 9,822 | 9,807 | | (64) | | (64) | | 9,743 | | | | 417 | 11/20/2053 | 1.C FE |
| ..42806M-EH-8 | Hertz Vehicle Financing LLC SERIES 20261A CLASS C 6.450% 11/25/30 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 349,925 | 350,000 | 349,923 | | | 2 | | 2 | | 349,925 | | | | 4,076 | 11/25/2030 | 2.C FE |
| ..43730N-AC-0 | HOME PARTNERS OF AMERICA TRUST 2022-1 CL B 144A 4.330% 04/01/39 | 08/01/2026 | Paydown | | 100,806 | 100,806 | 99,806 | 100,475 | | 331 | | 331 | | 100,806 | | | | 2,612 | 04/01/2039 | 1.A FE |
| ..43730N-AE-6 | HOME PARTNERS OF AMERICA TRUST 2022-1 CL C 144A 4.480% 04/01/39 | 08/01/2026 | Paydown | | 77,731 | 77,731 | 76,965 | 77,472 | | 259 | | 259 | | 77,731 | | | | 2,084 | 04/01/2039 | 1.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..43732V-AE-6 | HOME PARTNERS OF AMERICA TRUST TR-2021-2-CL 2.652% 12/01/26 | 09/01/2026 | Paydown | | 11,052 | 11,052 | 11,051 | 11,051 | | | | | | 11,052 | | | | 220 | 12/01/2026 | 1.F FE |
| ..502084-A*-7 | LMRK ISSUER CO LLC LMRK ISSUER CO 3.900% 01/14/27 | 07/01/2026 | Paydown | | 18,272,124 | 18,272,124 | 18,272,124 | 18,229,036 | | 43,088 | | 43,088 | | 18,272,124 | | | | 534,460 | 01/14/2027 | 2.A PL |
| ..553427-AA-3 | Maritime Partners LLC SERIES 20231A CLASS A 144A 7.167% 05/15/63 | 09/15/2026 | Paydown | | 324,225 | 324,225 | 326,732 | 326,002 | | (1,778) | | (1,778) | | 324,225 | | | | 16,639 | 05/15/2063 | 1.F FE |
| ..553427-AB-1 | Maritime Partners LLC SERIES 20251A CLASS A 5.547% 11/15/65 | 09/15/2026 | Paydown | | 203,070 | 203,070 | 203,065 | 203,065 | | 5 | | 5 | | 203,070 | | | | 7,507 | 11/15/2065 | 1.F FE |
| ..59170J-BL-1 | MetroNet Infrastructure Issuer SERIES 20261A CLASS C 7.100% 04/20/56 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 296,813 | 300,000 | 296,602 | | | 212 | | 212 | | 296,813 | | | | 7,928 | 04/20/2056 | 3.C FE |
| ..62947A-AF-0 | NP SPE II LLC 2021-1A-CL-A1 2.230% 03/19/51 | 09/19/2026 | Paydown | | 9,905,564 | 9,905,564 | 9,879,639 | 9,898,393 | | 7,171 | | 7,171 | | 9,905,564 | | | | 185,306 | 03/19/2051 | 1.F FE |
| ..62954J-AB-0 | NP SPE IX 2019-1A CL A2 14 3.241% 09/20/49 | 09/20/2026 | Paydown | | 16,388 | 16,388 | 16,388 | 16,387 | | 1 | | 1 | | 16,388 | | | | 177 | 09/20/2049 | 1.F FE |
| ..62954J-AB-0 | NP SPE IX 2019-1A CL A2 14 3.241% 09/20/49 | 09/24/2026 | Redemption 100.0000 | | 21,601,703 | 21,601,703 | 21,601,558 | 21,600,003 | | 1,700 | | 1,700 | | 21,601,703 | | | | 235,317 | 09/20/2049 | 1.F FE |
| ..74331U-AA-6 | PROGRESS RESIDENTIAL TRUST SERIES 2022SFR3 CLASS A 144A 3.200% 04/01/39 | 07/01/2026 | Paydown | | 20,265 | 20,265 | 19,406 | 20,004 | | 261 | | 261 | | 20,265 | | | | 378 | 04/01/2039 | 1.A FE |
| ..74332X-AA-9 | PROGRESS RESIDENTIAL TRUST SERIES 2022SFR4 CLASS A 144A 4.438% 05/01/41 | 08/01/2026 | Paydown | | 11,512 | 11,512 | 11,508 | 11,510 | | 2 | | 2 | | 11,512 | | | | 341 | 05/01/2041 | 1.A FE |
| ..74332Y-AA-7 | PROGRESS TR 2022-SFR5 CL A 144A 4.451% 06/01/39 | 08/01/2026 | Paydown | | 42,849 | 42,849 | 42,582 | 42,707 | | 142 | | 142 | | 42,849 | | | | 1,146 | 06/01/2039 | 1.A FE |
| ..74333W-AE-2 | PROGRESS RESIDENTIAL TRUST MSFR-10-CL-C-144A 2.871% 12/01/40 | 09/01/2026 | Paydown | | 13,583 | 13,583 | 13,583 | 13,583 | | | | | | 13,583 | | | | 254 | 12/01/2040 | 1.B FE |
| ..74333W-AG-7 | PROGRESS RESIDENTIAL TRUST MSFR-10-CL-D-144A 3.120% 12/01/40 | 09/01/2026 | Paydown | | 13,177 | 13,177 | 13,176 | 13,177 | | | | | | 13,177 | | | | 267 | 12/01/2040 | 1.C FE |
| ..81758J-AB-8 | SERVICE EXPERTS ISSUER SERIES 20251A CLASS B 7.620% 01/20/37 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 99,977 | 100,000 | 99,977 | 99,977 | | 1 | | 1 | | 99,977 | | | | 4,720 | 01/20/2037 | 2.B FE |
| ..82666A-AA-8 | Signal Rail Holdings LLC SERIES 20251A CLASS A 5.180% 11/17/55 | 09/17/2026 | Paydown | | 153,701 | 153,701 | 153,669 | 153,670 | | 31 | | 31 | | 153,701 | | | | 4,163 | 11/17/2055 | 1.C FE |
| ..82667C-AA-3 | SIGNAL RAIL I LLC 2021-1-CL-A 2.230% 08/17/51 | 09/17/2026 | Paydown | | 4,911,120 | 4,911,120 | 4,648,407 | 4,686,926 | | 224,195 | | 224,195 | | 4,911,120 | | | | 65,010 | 08/17/2051 | 1.C FE |
| ..85213F-AA-8 | Spur Rail I LLC SERIES 20261A CLASS A 5.450% 04/17/56 | 09/17/2026 | Paydown | | 65,929 | 65,929 | 65,905 | | | 23 | | 23 | | 65,929 | | | | 1,166 | 04/17/2056 | 1.C FE |
| ..85520C-AJ-4 | STARVEST EMERGING MARKETS CBO SERIES 2025SFR5 CLASS E 6.841% 02/17/42 | 08/03/2026 | ARISTOTLE PACIFIC CAPITAL | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 10,521 | 02/17/2042 | 2.B FE |
| ..86212F-AC-3 | STORE Master Funding LLC SERIES 20251A CLASS A3 5.190% 10/20/55 | 09/20/2026 | Paydown | | 84,750 | 84,750 | 84,690 | 84,691 | | 59 | | 59 | | 84,750 | | | | 2,932 | 10/20/2055 | 1.A FE |
| ..86212F-AG-4 | STORE Master Funding LLC SERIES 20251A CLASS A6 5.390% 10/20/55 | 09/20/2026 | Paydown | | 5,000 | 5,000 | 4,998 | 4,998 | | 2 | | 2 | | 5,000 | | | | 180 | 10/20/2055 | 1.C FE |
| ..86212X-AP-5 | STORE Master Funding LLC SERIES 20241A CLASS A4 5.940% 05/20/54 | 09/20/2026 | Paydown | | 12,188 | 12,188 | 12,184 | 12,185 | | 2 | | 2 | | 12,188 | | | | 181 | 05/20/2054 | 1.C FE |
| ..86744X-AA-5 | Sunnova Energy International I 2022-1 CL A 144A 4.950% 04/30/57 | 07/30/2026 | Paydown | | 113,686 | 113,686 | 109,651 | 112,205 | | 1,481 | | 1,481 | | 113,686 | | | | 4,221 | 04/30/2057 | 1.F FE |
| ..86744Y-AA-3 | Sunnova SOL VI Issuer LLC SERIES 20241A CLASS A 5.650% 01/30/59 | 07/30/2026 | Paydown | | 49,334 | 49,334 | 47,037 | 47,963 | | 1,372 | | 1,372 | | 49,334 | | | | 697 | 01/30/2059 | 1.G FE |
| ..86745N-AA-6 | Sunnova Energy International I SUNNOVA SOL ISSUER 3.350% 02/01/55 | 07/30/2026 | Paydown | | 75,940 | 75,940 | 75,912 | 75,924 | | 15 | | 15 | | 75,940 | | | | 1,908 | 02/01/2055 | 1.D FE |
| ..86745P-AA-1 | Sunnova Energy International I SUNNOVA SOL ISSUER 2.730% 10/30/30 | 07/30/2026 | Paydown | | 53,765 | 53,765 | 53,751 | 53,758 | | 7 | | 7 | | 53,765 | | | | 1,101 | 10/30/2030 | 1.F FE |
| ..86745Q-AA-9 | Sunnova Energy International I HELIOS ISSUER 2.580% 04/28/56 | 07/30/2026 | Paydown | | 247,219 | 247,219 | 247,112 | 247,149 | | 71 | | 71 | | 247,219 | | | | 4,784 | 04/28/2056 | 1.D FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..86772H-AA-5 | Sunrun Inc. 2021-2A-CL-A-144A 2.270% 01/30/57 | 07/30/2026 | Paydown | | 162,918 | 162,918 | 162,855 | 162,918 | | | | | | 162,918 | | | | 2,774 | 01/30/2057 | 1.F FE |
| ..86772R-AA-3 | Sunrun Inc. SERIES 20221A CLASS A 144A 4.750% 07/30/57 | 07/30/2026 | Paydown | | 161,736 | 161,736 | 160,420 | 161,279 | | 457 | | 457 | | 161,736 | | | | 5,762 | 07/30/2057 | 1.G FE |
| ..86772Y-AA-8 | Sunrun Inc. SERIES 20231A CLASS A 144A 5.750% 01/30/59 | 07/30/2026 | Paydown | | 65,912 | 65,912 | 64,648 | 65,237 | | 675 | | 675 | | 65,912 | | | | 2,842 | 01/30/2059 | 1.G FE |
| ..86773L-AA-5 | SUNRUN CALLISTO ISSUER LLC SERIES 20261A CLASS A1 6.300% 08/01/61 | 07/30/2026 | Paydown | | 22,698 | 22,698 | 22,694 | 22,694 | | 4 | | 4 | | 22,698 | | | | 338 | 08/01/2061 | 1.G FE |
| ..86773Q-AA-4 | Sunrun Inc. 2021-1A 2.460% 01/30/52 | 07/30/2026 | Paydown | | 213,401 | 213,401 | 213,382 | 213,389 | | 11 | | 11 | | 213,401 | | | | 5,250 | 01/30/2052 | 1.F FE |
| ..871044-AS-2 | Switch ABS Issuer, LLC SERIES 20252A CLASS A21 5.121% 10/25/55 | 07/23/2026 | STONE X FINANCIAL INC | | 292,184 | 300,000 | 293,789 | | | 375 | | 375 | | 294,164 | | (1,981) | (1,981) | 5,078 | 10/25/2055 | 1.A FE |
| ..87267C-AA-6 | Tribute Rail LLC 2021-1 CL A 144A 2.070% 06/19/51 | 09/17/2026 | Paydown | | 270,771 | 270,771 | 266,918 | 268,723 | | 2,047 | | 2,047 | | 270,771 | | | | 3,728 | 06/19/2051 | 1.F FE |
| ..88035K-AD-1 | Tenet Equity Funding SERIES 20251A CLASS A2 5.100% 10/20/55 | 09/20/2026 | Paydown | | 22,796 | 22,796 | 22,794 | 22,794 | | 2 | | 2 | | 22,796 | | | | 775 | 10/20/2055 | 1.C FE |
| ..88655A-AA-8 | TIF Funding III LLC SERIES 20241A CLASS A 5.480% 04/20/49 | 09/20/2026 | Paydown | | 171,469 | 171,469 | 172,058 | 171,964 | | (495) | | (495) | | 171,469 | | | | 6,264 | 04/20/2049 | 1.C FE |
| ..88655A-AG-5 | TIF Funding III LLC SERIES 20242A CLASS A 5.540% 07/20/49 | 09/20/2026 | Paydown | | 515,625 | 515,625 | 516,035 | 515,978 | | (353) | | (353) | | 515,625 | | | | 19,044 | 07/20/2049 | 1.C FE |
| ..89656G-AC-8 | Trinity Rail Leasing L.P. SERIES 20241A CLASS A 5.780% 05/19/54 | 09/19/2026 | Paydown | | 190,466 | 190,466 | 190,429 | 190,436 | | 30 | | 30 | | 190,466 | | | | 2,733 | 05/19/2054 | 1.C FE |
| ..89656R-AA-8 | Trinity Rail Leasing L.P. SERIES 20221 CLASS A 144A 4.550% 05/20/52 | 09/21/2026 | Paydown | | 153,725 | 153,725 | 152,063 | 152,456 | | 1,269 | | 1,269 | | 153,725 | | | | 5,816 | 05/20/2052 | 1.F FE |
| ..89657M-AC-4 | Trinity Rail Leasing L.P. SERIES 20261A CLASS A 5.350% 04/19/56 | 09/19/2026 | Paydown | | 219,630 | 219,630 | 219,539 | | | 91 | | 91 | | 219,630 | | | | 3,992 | 04/19/2056 | 1.C FE |
| ..89679Q-AA-3 | Triton Container Finance LLC SERIES 20251A CLASS A 5.430% 06/20/50 | 09/20/2026 | Paydown | | 675,000 | 675,000 | 674,789 | 674,801 | | 199 | | 199 | | 675,000 | | | | 24,435 | 06/20/2050 | 1.C FE |
| ..90228#-AA-1 | SHORT HILLS CTL PTC 3.747% 04/10/56 | 09/10/2026 | Redemption 100.0000 | | 14,846 | 14,846 | 14,846 | 14,846 | | | | | | 14,846 | | | | 371 | 04/10/2056 | 1.D PL |
| ..90352W-AD-6 | USQ Rail I LLC 2021-1A CL A 14 2.250% 02/28/51 | 09/28/2026 | Paydown | | 129,097 | 129,097 | 126,096 | 127,824 | | 1,274 | | 1,274 | | 129,097 | | | | 1,836 | 02/28/2051 | 1.F FE |
| ..92855H-AA-3 | Vivint Solar Financing LLC 2020-1A C 2.210% 07/31/51 | 07/30/2026 | Paydown | | 861,937 | 861,937 | 861,992 | 861,961 | | (24) | | (24) | | 861,937 | | | | 19,049 | 07/31/2051 | 1.G FE |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated) | | | | | 104,063,791 | 104,074,892 | 102,137,549 | 101,770,134 | | 545,753 | | 545,753 | | 104,065,771 | | (1,981) | (1,981) | 1,796,942 | XXX | XXX |
| ..038779-AB-0 | ARBYS FUNDING LLC 2020-1A CL A 3.237% 07/30/50 | 09/11/2026 | Paydown | | 19,792,500 | 19,792,500 | 19,173,322 | 19,499,622 | | 292,878 | | 292,878 | | 19,792,500 | | | | 553,286 | 07/30/2050 | 2.C FE |
| ..127656-A*-7 | CAERUS GNB ABS I LLC Asset Backed 7.480% 04/28/40 | 09/28/2026 | Redemption 100.0000 | | 769,561 | 769,561 | 769,385 | 769,638 | | (77) | | (77) | | 769,561 | | | | 59,761 | 04/28/2040 | 1.G PL |
| ..23292P-A@-2 | DP Red River LL PRIVATE PLACEMENT 6.910% 05/29/46 | 09/30/2026 | Redemption 100.0000 | | 43,016 | 43,016 | 43,016 | | | | | | | 43,016 | | | | 919 | 05/29/2046 | 2.C Z |
| ..233046-AS-0 | DUNKIN BRANDS INC 2021-1A-CL-A23 2.791% 11/20/51 | 08/20/2026 | Paydown | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,047 | 11/20/2051 | 2.B FE |
| ..255123-A*-2 | Diversified ABS ASSET BACKED SER A-1 7.076% 05/31/44 | 09/30/2026 | Paydown | | 215,225 | 215,225 | 215,225 | 215,225 | | | | | | 215,225 | | | | 10,187 | 05/31/2044 | 1.F FE |
| ..255123-A@-0 | DIVERSIFIED ABS ASSET BACKED SER A-2 7.670% 05/31/44 | 09/29/2026 | Paydown | | 15,000 | 15,000 | 15,000 | 15,000 | | | | | | 15,000 | | | | 288 | 05/31/2044 | 2.A FE |
| ..255126-A*-5 | DIVERSIFIED ABS ASSET BACKED 5.945% 03/28/45 | 09/29/2026 | Redemption 100.0000 | | 468,532 | 468,532 | 468,532 | 468,532 | | | | | | 468,532 | | | | 17,111 | 03/28/2045 | 1.G FE |
| ..26209X-AC-5 | DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FNDING 3.237% 01/20/51 | 07/20/2026 | 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 | 07/20/2026 | Paydown | | 55,000 | 55,000 | 55,000 | 55,000 | | | | | | 55,000 | | | | 1,151 | 10/20/2051 | 2.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP Ident-ification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..30027*-AA-4 | EVERGREEN NATURAL RESOURCES FUNDO, LLC 5.273% 12/15/37 | 09/15/2026 | Paydown | | 404,189 | 404,189 | 404,189 | 404,189 | | | | | | 404,189 | | | | 14,357 | 12/15/2037 | 2.B PL |
| ..302704-AA-9 | FW ENERGY ASSET ASSET BACKED SER A 7.151% 06/24/44 | 09/25/2026 | VARIOUS | | 1,337,302 | 1,337,302 | 1,337,302 | 1,337,302 | | | | | | 1,337,302 | | | | 52,267 | 06/24/2044 | 1.F PL |
| ..302704-AB-7 | FW ENERGY ASSET ASSET BACKED SER B 8.106% 06/24/44 | 09/30/2026 | Redemption 100.0000 | | 212,675 | 212,675 | 212,675 | 212,675 | | | | | | 212,675 | | | | 4,598 | 06/24/2044 | 2.B PL |
| ..38348U-AA-2 | GOTO FOODS ABS ASSET BACKED SER 24A2 6.422% 10/30/54 | 07/30/2026 | Redemption 100.0000 | | 30,000 | 30,000 | 29,544 | 29,632 | | 368 | | 368 | | 30,000 | | | | 482 | 10/30/2054 | 2.B FE |
| ..411707-AH-5 | CKE RESTAURANTS HOLDINGS INC 2020-1A CL 3.981% 12/20/50 | 09/20/2026 | 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 | 09/20/2026 | 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 | 09/20/2026 | 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 | 08/25/2026 | Paydown | | 70,198 | 70,198 | 65,939 | 67,806 | | 2,392 | | 2,392 | | 70,198 | | | | 1,445 | 08/25/2049 | 2.C FE |
| ..466365-AD-5 | JACK IN THE BOX 2022-1A CL A2I 144A 3.445% 02/26/52 | 08/25/2026 | Paydown | | 10,159 | 10,159 | 9,947 | 10,118 | | 41 | | 41 | | 10,159 | | | | 113 | 02/26/2052 | 2.C FE |
| ..466365-AE-3 | JACK IN THE BOX 2022-1A CL A2II 144A 4.136% 02/26/52 | 08/25/2026 | Paydown | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,551 | 02/26/2052 | 2.C FE |
| ..476681-AD-3 | Jersey Mikes Funding LLC SERIES 20241A CLASS A2 5.636% 02/15/55 | 08/15/2026 | Paydown | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 3,170 | 02/15/2055 | 2.B FE |
| ..499876-AA-8 | Kobalt Music Assets LP CLO SERIES 20241A CLASS A2 6.625% 04/07/64 | 07/05/2026 | Paydown | | 165,103 | 165,103 | 165,100 | 165,100 | | 3 | | 3 | | 165,103 | | | | 2,747 | 04/07/2064 | 1.G FE |
| ..50547V-AK-2 | LAC FUNDING LLC ASSET BACKED 6.930% 12/31/43 | 09/30/2026 | Redemption 100.0000 | | 414,716 | 414,716 | 414,716 | | | | | | | 414,716 | | | | 5,908 | 12/31/2043 | 1.F Z |
| ..60910*-AA-1 | MONARCH SECURITIZATION LLC ABS SER 3.750% 01/20/32 | 07/20/2026 | Paydown | | 700,241 | 700,241 | 700,241 | 700,241 | | | | | | 700,241 | | | | 26,259 | 01/20/2032 | 2.B PL |
| ..67115S-AF-6 | OHS Issuer, LLC ASSET BACKED SER A2 6.900% 02/25/61 | 07/25/2026 | VARIOUS | | 104,167 | 104,167 | 104,133 | 20,827 | | 34 | | 34 | | 104,167 | | | | 2,827 | 02/25/2061 | 2.C Z |
| ..67115S-AF-6 | OHS Issuer, LLC ASSET BACKED SER A2 6.900% 02/25/61 | 08/25/2026 | VARIOUS | | 104,167 | 104,167 | 104,133 | 20,827 | | 34 | | 34 | | 104,167 | | | | 3,426 | 02/25/2061 | 2.C FE |
| ..67115S-AF-6 | OHS Issuer, LLC ASSET BACKED SER A2 6.900% 02/25/61 | 09/25/2026 | VARIOUS | | 104,167 | 104,167 | 104,133 | 20,827 | | 34 | | 34 | | 104,167 | | | | 4,025 | 02/25/2061 | 2.C PL |
| ..68790A-A*-9 | Oryx Funding LL PRIVATE PLACEMENT 6.644% 06/05/56 | 09/08/2026 | Redemption 100.0000 | | 335,934 | 335,934 | 335,934 | | | | | | | 335,934 | | | | 4,278 | 06/05/2056 | 1.G Z |
| ..69433F-AA-6 | PSP Master Issuer LLC SERIES 20251A CLASS A2 6.824% 01/30/56 | 07/31/2026 | VARIOUS | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 2,310 | 01/30/2056 | 2.C FE |
| ..72703P-AG-8 | PLANET FITNESS SERIES 20241A CLASS A2II 6.237% 06/05/54 | 09/05/2026 | Paydown | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 3,508 | 06/05/2054 | 2.B FE |
| ..74628#-AA-1 | PUREWEST ABS ASSET BACKED SER A1 5.685% 04/05/40 | 07/05/2026 | Paydown | | 127,682 | 127,682 | 127,682 | 127,682 | | | | | | 127,682 | | | | 4,859 | 04/05/2040 | 1.G Z |
| ..74628#-AA-1 | PUREWEST ABS ASSET BACKED SER A1 5.685% 04/05/40 | 08/05/2026 | Paydown | | 133,375 | 133,375 | 133,375 | 133,375 | | | | | | 133,375 | | | | 5,707 | 04/05/2040 | 1.G FE |
| ..74628#-AA-1 | PUREWEST ABS ASSET BACKED SER A1 5.685% 04/05/40 | 09/09/2026 | Redemption 100.0000 | | 124,650 | 124,650 | 124,650 | 124,650 | | | | | | 124,650 | | | | 5,924 | 04/05/2040 | 1.G PL |
| ..78396Y-AD-5 | Sesac Finance LLC SERIES 20241 CLASS A2 6.421% 01/25/54 | 07/25/2026 | Paydown | | 40,000 | 40,000 | 40,000 | 40,000 | | | | | | 40,000 | | | | 1,926 | 01/25/2054 | 2.C FE |
| ..817743-AJ-6 | Servpro Master Issuer LLC SERIES 20241A CLASS A2 6.174% 01/25/54 | 07/25/2026 | Paydown | | 31,250 | 31,250 | 31,250 | 31,250 | | | | | | 31,250 | | | | 1,447 | 01/25/2054 | 2.C FE |
| ..817743-AL-1 | Servpro Master Issuer LLC SERIES 20251A CLASS A2 5.525% 10/25/55 | 07/25/2026 | Paydown | | 125,000 | 125,000 | 125,000 | 125,000 | | | | | | 125,000 | | | | 3,271 | 10/25/2055 | 2.C FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| CUSIP 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 |
| ..83546D-AG-3 | SONIC CAPITAL LLC 2020-1A CL A 3.845% 01/20/50 | 08/14/2026 | Paydown | | 18,833,333 | 18,833,333 | 18,750,680 | 18,806,319 | | 27,014 | | 27,014 | | 18,833,333 | | | | 422,416 | 01/20/2050 | 2.B FE |
| ..83546D-AQ-1 | SONIC CAPITAL LLC 2021-1A CL A 2.636% 08/20/51 | 09/20/2026 | Paydown | | 44,000 | 44,000 | 44,000 | 44,000 | | | | | | 44,000 | | | | 773 | 08/20/2051 | 2.B FE |
| ..864300-AC-2 | SUBWAY FUNDING LLC SERIES 20241A CLASS A2II 6.268% 07/30/54 | 07/30/2026 | Paydown | | 18,750 | 18,750 | 18,750 | 18,750 | | | | | | 18,750 | | | | 881 | 07/30/2054 | 2.B FE |
| ..864300-AE-8 | SUBWAY FUNDING LLC SERIES 20241A CLASS A23 6.505% 07/30/54 | 07/30/2026 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | | | | | | 20,000 | | | | 976 | 07/30/2054 | 2.B FE |
| ..86874*-AA-0 | Surf ABS Issuer A2 5.490% 03/20/56 | 07/09/2026 | Redemption 100.0000 | | (403,479) | (403,479) | (403,479) | | | | | | | (403,479) | | | | | 03/20/2056 | 1.G PL |
| ..86874*-AB-8 | Surf ABS Issuer B 5.980% 03/20/56 | 07/09/2026 | Redemption 100.0000 | | (52,688) | (52,688) | (52,688) | | | | | | | (52,688) | | | | | 03/20/2056 | 2.B PL |
| ..95058X-AE-8 | Wendy's Funding LLC 2018-1A CL 3.884% 03/15/48 | 09/15/2026 | Paydown | | 45,549 | 45,549 | 45,260 | 45,414 | | 136 | | 136 | | 45,549 | | | | 1,327 | 03/15/2048 | 2.B FE |
| ..95058X-AL-2 | Wendy's Funding LLC 2021-1A CL 2.775% 06/15/51 | 09/15/2026 | Paydown | | 62,522 | 62,522 | 62,522 | 62,522 | | | | | | 62,522 | | | | 1,301 | 06/15/2051 | 2.B FE |
| ..977701-AE-1 | WOLF ENERGY ASSET BACKED SER 2025 5.698% 07/25/50 | 09/25/2026 | Redemption 100.0000 | | 1,127,664 | 1,127,664 | 1,127,664 | 1,102,420 | | 25,245 | | 25,245 | | 1,127,664 | | | | 76,143 | 07/25/2050 | 1.F PL |
| ..977701-AG-6 | WOLF ENERGY ASSET BACKED SER 2025 6.613% 07/25/50 | 09/25/2026 | Redemption 100.0000 | | 75,791 | 75,791 | 75,791 | 74,076 | | 1,716 | | 1,716 | | 75,791 | | | | 5,590 | 07/25/2050 | 2.B PL |
| ..98920M-AA-0 | Zaxby's Funding LLC SERIES 20211A CLASS A2 3.238% 07/30/51 | 07/30/2026 | Paydown | | 84,355 | 84,355 | 77,020 | 78,763 | | 5,592 | | 5,592 | | 84,355 | | | | 2,049 | 07/30/2051 | 2.B FE |
| ..G4863*-AA-9 | INTERGRAIN CO SEC 6.500% 01/02/29 | 07/01/2026 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 70,663 | 01/02/2029 | 3.C PL |
| 1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated) | | | | | 48,252,106 | 48,252,106 | 47,537,443 | 47,309,282 | | 355,410 | | 355,410 | | 48,252,106 | | | | 1,386,707 | XXX | XXX |
| 1889999999. Total - asset-backed securities (unaffiliated) | | | | | 1,310,881,751 | 1,351,305,798 | 1,345,562,171 | 1,127,892,288 | 4,475 | 3,080,806 | | 3,085,281 | | 1,309,182,619 | | 1,699,134 | 1,699,134 | 39,337,458 | XXX | XXX |
| 1899999999. Total - asset-backed securities (affiliated) | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1909999997. Total - asset-backed securities - Part 4 | | | | | 1,310,881,751 | 1,351,305,798 | 1,345,562,171 | 1,127,892,288 | 4,475 | 3,080,806 | | 3,085,281 | | 1,309,182,619 | | 1,699,134 | 1,699,134 | 39,337,458 | XXX | XXX |
| 1909999998. Total - asset-backed securities - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1909999999. Total - asset-backed securities | | | | | 1,310,881,751 | 1,351,305,798 | 1,345,562,171 | 1,127,892,288 | 4,475 | 3,080,806 | | 3,085,281 | | 1,309,182,619 | | 1,699,134 | 1,699,134 | 39,337,458 | XXX | XXX |
| 2009999999. Total - issuer credit obligations and asset-backed securities | | | | | 4,139,906,225 | 4,331,013,314 | 4,211,693,001 | 3,387,654,317 | 4,475 | 3,745,344 | 6,790,197 | (3,040,378) | (709,397) | 4,182,818,725 | 367,710 | (46,821,927) | (46,454,217) | 140,105,964 | XXX | XXX |
| ..03770@-10-0 | APOLLO ASSET BACKED FINANCE LN PREFERRED | 07/01/2026 | Tax Free Exchange | 37,500,000.000 | 37,500,000 | | 37,500,000 | 37,500,000 | | | | | | 37,500,000 | | | | 1,920,823 | | 3.A PL |
| ..29273V-AN-0 | ENERGY TRANSFER LP PERP JR SUB 6.500% Perpet. | 08/17/2026 | Call 100.0000 | 85,000.000 | 85,000 | | 85,000 | 85,000 | | | | | | 85,000 | | | | | | 3. |
| 4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred | | | | | 37,585,000 | XXX | 37,585,000 | 37,585,000 | | | | | | 37,585,000 | | | | 1,920,823 | XXX | XXX |
| 4509999997. Total - preferred stocks - Part 4 | | | | | 37,585,000 | XXX | 37,585,000 | 37,585,000 | | | | | | 37,585,000 | | | | 1,920,823 | 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 | | | | | 37,585,000 | XXX | 37,585,000 | 37,585,000 | | | | | | 37,585,000 | | | | 1,920,823 | XXX | XXX |
| ..313786-10-5 | FHLB TOPEKA CLASS A | 09/22/2026 | VARIOUS | 95,797.000 | 9,579,700 | | 9,579,700 | | | | | | | 9,579,700 | | | | | | |
| ..313786-2#-1 | FHLB TOPEKA CLASS B | 07/02/2026 | FHLB Exchange | 40,047.000 | 4,004,700 | | 4,004,700 | | | | | | | 4,004,700 | | | | 2 | | |
| ..04045F-16-2 | ARISTOTLE MUTUAL FUND | 08/03/2026 | DIRECT PLACEMENT | 2,391,621.000 | 23,987,959 | | 23,987,959 | | | | | | | 23,987,959 | | | | | | |
| 5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded | | | | | 37,572,359 | XXX | 37,572,359 | | | | | | | 37,572,359 | | | | 2 | XXX | XXX |
| ..69480V-32-9 | Pacific Select Fund PLFA SMALL CAP BND ALPHA | 07/20/2026 | DIRECT PLACEMENT | 30,000.000 | 405,803 | | 300,000 | 342,541 | (42,541) | | | (42,541) | | 300,000 | | 105,803 | 105,803 | | | |
| 5919999999. Subtotal - common stocks - parent, subsidiaries and affiliates publicly traded | | | | | 405,803 | XXX | 300,000 | 342,541 | (42,541) | | | (42,541) | | 300,000 | | 105,803 | 105,803 | | XXX | XXX |
| 5989999997. Total - common stocks - Part 4 | | | | | 37,978,162 | XXX | 37,872,359 | 342,541 | (42,541) | | | (42,541) | | 37,872,359 | | 105,803 | 105,803 | 2 | 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 | | | | | 37,978,162 | XXX | 37,872,359 | 342,541 | (42,541) | | | (42,541) | | 37,872,359 | | 105,803 | 105,803 | 2 | XXX | XXX |
| 5999999999. Total - preferred and common stocks | | | | | 75,563,162 | XXX | 75,457,359 | 37,927,541 | (42,541) | | | (42,541) | | 75,457,359 | | 105,803 | 105,803 | 1,920,825 | XXX | XXX |
| 6009999999 - Totals | | | | | 4,215,469,387 | XXX | 4,287,150,360 | 3,425,581,858 | (38,066) | 3,745,344 | 6,790,197 | (3,082,919) | (709,397) | 4,258,276,084 | 367,710 | (46,716,124) | (46,348,414) | 142,026,789 | 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 | 2,627,529 | | | 13,790,525 | | 13,790,512 | 2,224,943 | | (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 | 2,473,304 | | | 12,965,479 | | 12,965,479 | 1,866,648 | | (840,862) | | | | 85/85 |
| 04/17/2028 6413.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 04/14/2023 | 04/17/2028 | | 25,539,997 | 4,138/6,413 | 2,194,937 | | | 12,448,208 | | 12,448,208 | 1,921,060 | | (715,911) | | | | 85/85 |
| 05/15/2028 6411.23 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 05/15/2023 | 05/15/2028 | | 24,399,998 | 4,136/6,411 | 2,110,600 | | | 11,814,115 | | 11,814,115 | 1,795,611 | | (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 | 1,619,156 | | | 8,195,515 | | 8,195,515 | 1,390,955 | | (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 | 2,396,616 | | | 11,247,235 | | 11,247,235 | 2,014,354 | | (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 | 2,574,304 | | | 11,367,008 | | 11,367,008 | 2,016,234 | | (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 | 2,705,450 | | | 11,424,433 | | 11,424,433 | 2,018,082 | | (748,316) | | | | 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 | 29,100 | | | 249,119 | | 249,119 | 49,664 | | (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 | 2,044,083 | | | 8,377,679 | | 8,377,679 | 1,390,038 | | (547,630) | | | | 85/85 |
| 5 YR SPX ASIAN CALL SPREAD OPT | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/14/2028 | | 26,970,019 | 4,496/6,968 | 3,023,041 | | | 12,107,860 | | 12,107,860 | 2,067,511 | | (787,491) | | | | 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 | 4,491,415 | | | 17,336,553 | | 17,336,553 | 3,187,016 | | (1,137,436) | | | | 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 | 4,532,512 | | | 16,718,229 | | 16,718,229 | 3,105,971 | | (1,113,749) | | | | 85/85 |
| 02/14/2029 7750.96 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 02/14/2024 | 02/14/2029 | | 33,990,014 | 5,001/7,751 | 4,136,017 | | | 14,062,655 | | 14,062,655 | 2,894,344 | | (990,467) | | | | 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 | 3,365,627 | | | 10,815,603 | | 10,815,603 | 2,364,374 | | (786,658) | | | | 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 | 3,198,741 | | | 9,854,127 | | 9,854,127 | 2,061,067 | | (727,108) | | | | 85/85 |
| 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 | 2,970,110 | | | 8,793,493 | | 8,793,493 | 1,966,611 | | (659,756) | | | | 85/85 |
| 06/14/2029 8418.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/14/2024 | 06/14/2029 | | 18,930,167 | 5,432/8,419 | 2,636,337 | | | 7,321,439 | | 7,321,439 | 1,760,024 | | (571,206) | | | | 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 | 2,478,519 | | | 6,468,294 | | 6,468,294 | 1,679,114 | | (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 | 4,035,223 | | | 11,016,537 | | 11,016,537 | 2,577,475 | | (833,926) | | | | 85/85 |
| 09/14/2029 8731.29 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/16/2024 | 09/14/2029 | | 33,620,027 | 5,633/8,731 | 4,700,084 | | | 11,983,052 | | 11,983,052 | 3,012,034 | | (949,055) | | | | 85/85 |
| 10/15/2029 9082.77 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/14/2024 | 10/15/2029 | | 27,720,020 | 5,860/9,083 | 4,178,170 | | | 9,358,154 | | 9,358,154 | 2,624,183 | | (824,758) | | | | 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 | 2,434,793 | | | 11,864,068 | | 11,864,068 | 5,047,708 | | (2,324,121) | | | | 85/85 |
| 10/14/2026 7266.21 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 10/14/2024 | 10/14/2026 | | 1,440,000 | 5,860/7,266 | 61,437 | | | 342,946 | | 342,946 | 156,002 | | (58,644) | | | | 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 | 3,833,057 | | | 7,942,796 | | 7,942,796 | 2,319,868 | | (740,569) | | | | 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) |
| 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 | 3,342,079 | | | 14,183,261 | | 14,183,261 | 6,269,222 | | (2,860,149) | | | | 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 | 48,262 | | | 228,558 | | 228,558 | 106,799 | | (41,303) | | | | 85/85 |
| 12/14/2026 7106.67 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/16/2024 | 12/14/2026 | | 74,840,015 | 6,074/7,107 | 3,215,780 | | | 12,035,900 | | 12,035,900 | 5,583,638 | | (2,529,994) | | | | 85/85 |
| 12/14/2026 7531.86 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/16/2024 | 12/14/2026 | | 1,350,025 | 6,074/7,532 | 71,364 | | | 294,644 | | 294,644 | 143,995 | | (56,145) | | | | 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 | 4,687,921 | | | 9,083,407 | | 9,083,407 | 2,789,162 | | (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 | 5,199,727 | | | 10,378,664 | | 10,378,664 | 2,866,142 | | (963,043) | | | | 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 | 3,156,126 | | | 10,906,245 | | 10,906,245 | 4,554,572 | | (2,279,424) | | | | 85/85 |
| 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 | 153,186 | | | 587,667 | | 587,667 | 251,415 | | (110,634) | | | | 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 | 3,574,178 | | | 6,659,383 | | 6,659,383 | 2,035,639 | | (648,339) | | | | 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 | 334,138 | | | 1,121,547 | | 1,121,547 | 532,148 | | (221,946) | | | | 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 | 3,346,560 | | | 10,266,498 | | 10,266,498 | 4,687,251 | | (2,222,897) | | | | 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 | 4,447,552 | | | 9,277,006 | | 9,277,006 | 2,279,307 | | (792,030) | | | | 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 | 3,253,869 | | | 10,065,359 | | 10,065,359 | 3,806,162 | | (2,028,096) | | | | 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 | 340,063 | | | 1,165,470 | | 1,165,470 | 442,341 | | (211,957) | | | | 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 | 5,514,899 | | | 11,498,114 | | 11,498,114 | 2,508,687 | | (962,024) | | | | 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 | 3,555,964 | | | 10,336,292 | | 10,336,292 | 3,637,924 | | (2,074,313) | | | | 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 | 447,889 | | | 1,420,810 | | 1,420,810 | 498,909 | | (261,268) | | | | 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 | 7,288,060 | | | 13,515,057 | | 13,515,057 | 3,590,624 | | (1,248,206) | | | | 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 | 3,487,685 | | | 8,955,023 | | 8,955,023 | 3,622,849 | | (1,911,923) | | | | 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 | 379,773 | | | 1,067,145 | | 1,067,145 | 436,772 | | (208,189) | | | | 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 | 4,634,972 | | | 8,085,871 | | 8,085,871 | 2,264,111 | | (778,675) | | | | 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 | 3,686,492 | | | 8,507,247 | | 8,507,247 | 3,595,178 | | (1,902,481) | | | | 85/85 |
| 06/14/2027 7481.06 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/16/2025 | 06/14/2027 | | 6,100,017 | 6,033/7,481 | 481,813 | | | 1,218,297 | | 1,218,297 | 521,829 | | (248,648) | | | | 85/85 |
| 07/15/2030 9552.03 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/14/2025 | 07/15/2030 | | 22,619,973 | 6,269/9,552 | 4,059,901 | | | 6,570,744 | | 6,570,744 | 2,005,640 | | (669,295) | | | | 85/85 |
| 07/14/2027 7334.22 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 07/14/2025 | 07/14/2027 | | 66,209,972 | 6,269/7,334 | 4,428,657 | | | 9,232,452 | | 9,232,452 | 4,180,249 | | (2,162,832) | | | | 85/85 |
| 07/14/2027 7773.01 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 07/14/2025 | 07/14/2027 | | 5,379,992 | 6,269/7,773 | 445,082 | | | 1,007,882 | | 1,007,882 | 468,747 | | (217,365) | | | | 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) |
| 08/14/2030 10164.66 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 08/14/2025 | 08/14/2030 | | 36,629,984 | 6,469/10,165 | 6,857,124 | | | 10,650,356 | | 10,650,356 | 3,566,679 | | (1,110,317) | | | | 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 | 5,378,915 | | | 10,068,915 | | 10,068,915 | 4,858,344 | | (2,480,480) | | | | 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 | 481,005 | | | 970,629 | | 970,629 | 484,362 | | (221,815) | | | | 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 | 7,034,477 | | | 10,236,472 | | 10,236,472 | 3,609,518 | | (1,117,168) | | | | 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 | 5,094,152 | | | 8,646,789 | | 8,646,789 | 4,399,945 | | (2,239,458) | | | | 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 | 568,792 | | | 1,028,738 | | 1,028,738 | 543,991 | | (250,048) | | | | 85/85 |
| 10/14/2026 5996.21 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/14/2026 | | 18,749,995 | 5,552/5,996 | 520,000 | | | 1,462,688 | | 1,462,688 | 1,128,330 | | (496,364) | | | | 85/85 |
| 10/14/2030 10440.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/14/2025 | 10/14/2030 | | 30,339,979 | 6,644/10,441 | 5,968,760 | | | 8,405,142 | | 8,405,142 | 2,979,480 | | (932,725) | | | | 85/85 |
| 10/14/2026 7059.58 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/14/2026 | | 3,709,983 | 6,644/7,060 | 108,035 | | | 230,036 | | 230,036 | 181,504 | | (103,125) | | | | 85/85 |
| 10/14/2026 7640.96 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 5,259,968 | 6,644/7,641 | 288,854 | | | 735,907 | | 735,907 | 601,975 | | (275,724) | | | | 85/85 |
| 10/14/2027 8238.94 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/14/2025 | 10/14/2027 | | 5,700,021 | 6,644/8,239 | 551,304 | | | 931,961 | | 931,961 | 492,441 | | (231,192) | | | | 85/85 |
| 10/14/2026 7175.85 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 10/14/2025 | 10/14/2026 | | 989,849,969 | 6,644/7,176 | 35,406,635 | | | 78,353,853 | | 78,353,853 | 62,180,807 | | (33,797,242) | | | | 85/85 |
| 10/14/2026 7308.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 472,369,977 | 6,644/7,309 | 20,067,423 | | | 46,492,919 | | 46,492,919 | 37,219,663 | | (19,155,267) | | | | 85/85 |
| 10/14/2026 6921.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 214,119,999 | 6,644/6,921 | 4,342,354 | | | 8,874,583 | | 8,874,583 | 6,964,295 | | (4,144,974) | | | | 85/85 |
| 10/14/2026 7209.08 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 6,639,991 | 6,644/7,209 | 249,491 | | | 557,888 | | 557,888 | 443,843 | | (238,150) | | | | 85/85 |
| 10/14/2026 7308.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 121,059,993 | 6,644/7,309 | 5,136,246 | | | 11,915,305 | | 11,915,305 | 9,532,362 | | (4,902,780) | | | | 85/85 |
| 10/14/2027 7773.84 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2027 | | 67,260,018 | 6,644/7,774 | 5,250,742 | | | 8,386,844 | | 8,386,844 | 4,257,179 | | (2,201,924) | | | | 85/85 |
| 10/14/2026 6921.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/14/2026 | | 7,709,991 | 6,689/6,921 | 129,752 | | | 268,126 | | 268,126 | 210,713 | | (123,854) | | | | 85/85 |
| 10/14/2026 7441.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 44,979,985 | 6,644/7,442 | 2,163,538 | | | 5,256,367 | | 5,256,367 | 4,244,858 | | (2,065,195) | | | | 85/85 |
| 10/14/2026 645.84 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/14/2025 | 10/14/2026 | | 29,050,003 | 598/646 | 983,378 | | | 2,309,358 | | 2,309,358 | 1,894,480 | | (938,679) | | | | 85/85 |
| 10/14/2026 57.21 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/14/2025 | 10/14/2026 | | 18,750,000 | 53/57 | 584,690 | | | 1,490,750 | | 1,490,750 | 1,183,526 | | (558,113) | | | | 85/85 |
| 10/14/2026 2964.52 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/14/2025 | 10/14/2026 | | 18,750,013 | 2,745/2,965 | 589,432 | | | 1,476,220 | | 1,476,220 | 1,105,156 | | (562,639) | | | | 85/85 |
| 10/14/2026 6993.14 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/14/2026 | | 10,009,985 | 6,644/6,993 | 250,086 | | | 521,889 | | 521,889 | 410,570 | | (238,719) | | | | 85/85 |
| 10/14/2026 660.79 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/14/2025 | 10/14/2026 | | 7,510,001 | 598/661 | 318,434 | | | 782,325 | | 782,325 | 648,677 | | (303,959) | | | | 85/85 |
| 10/14/2026 7076.19 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/14/2025 | 10/14/2026 | | 8,080,013 | 6,711/7,076 | 202,186 | | | 440,454 | | 440,454 | 348,870 | | (192,996) | | | | 85/85 |
| 10/14/2026 7209.08 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 10/14/2025 | 10/14/2026 | | 1,660,014 | 6,644/7,209 | 62,425 | | | 139,473 | | 139,473 | 111,011 | | (59,588) | | | | 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) |
| 07/14/2028 6983.4 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/29/2025 | 07/14/2028 | | 1,099,998 | 4,505/6,983 | (419,339) | | | (509,128) | | (509,128) | (182,921) | | 123,762 | | | | 85/85 |
| 11/14/2028 6968.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/29/2025 | 11/14/2028 | | 1,499,990 | 4,496/6,968 | (563,427) | | | (673,376) | | (673,376) | (217,946) | | 146,771 | | | | 85/85 |
| 08/14/2030 10164.66 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/29/2025 | 08/14/2030 | | 4,000,016 | 6,469/10,165 | (906,450) | | | (1,163,025) | | (1,163,025) | (415,010) | | 146,774 | | | | 85/85 |
| 11/16/2026 6149.27 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 11/14/2025 | 11/16/2026 | | 15,779,999 | 5,694/6,149 | 492,288 | | | 1,060,702 | | 1,060,702 | 874,321 | | (421,300) | | | | 85/85 |
| 11/14/2030 10581.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 11/14/2025 | 11/14/2030 | | 26,709,972 | 6,734/10,582 | 5,444,973 | | | 7,216,474 | | 7,216,474 | 2,645,530 | | (836,039) | | | | 85/85 |
| 11/16/2026 7289.67 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/14/2025 | 11/16/2026 | | 1,110,699,995 | 6,734/7,290 | 45,162,745 | | | 85,160,025 | | 85,160,025 | 69,319,933 | | (38,650,249) | | | | 85/85 |
| 11/16/2026 7407.52 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 437,039,968 | 6,734/7,408 | 20,570,546 | | | 39,965,800 | | 39,965,800 | 32,711,432 | | (17,604,260) | | | | 85/85 |
| 11/16/2026 7014.92 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/14/2025 | 11/16/2026 | | 197,800,003 | 6,734/7,015 | 4,423,827 | | | 7,853,010 | | 7,853,010 | 6,301,924 | | (3,785,908) | | | | 85/85 |
| 11/16/2026 7407.52 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 197,359,996 | 6,734/7,408 | 9,289,317 | | | 18,047,892 | | 18,047,892 | 14,771,940 | | (7,949,791) | | | | 85/85 |
| 11/15/2027 7878.91 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/14/2025 | 11/15/2027 | | 74,720,001 | 6,734/7,879 | 6,149,322 | | | 9,037,269 | | 9,037,269 | 4,709,674 | | (2,457,928) | | | | 85/85 |
| 11/16/2026 7542.2 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 56,010,017 | 6,734/7,542 | 3,002,475 | | | 5,988,214 | | 5,988,214 | 4,946,589 | | (2,569,517) | | | | 85/85 |
| 11/16/2026 659.09 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/14/2025 | 11/16/2026 | | 24,899,999 | 609/659 | 950,765 | | | 1,948,665 | | 1,948,665 | 1,648,872 | | (813,664) | | | | 85/85 |
| 11/16/2026 3044.97 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/14/2025 | 11/16/2026 | | 15,780,012 | 2,819/3,045 | 546,371 | | | 1,094,254 | | 1,094,254 | 872,135 | | (467,584) | | | | 85/85 |
| 11/16/2026 59.36 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 15,780,000 | 55/59 | 550,531 | | | 1,180,815 | | 1,180,815 | 1,048,194 | | (471,144) | | | | 85/85 |
| 11/16/2026 7171.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/14/2025 | 11/16/2026 | | 11,790,012 | 6,801/7,172 | 326,058 | | | 607,442 | | 607,442 | 492,570 | | (279,040) | | | | 85/85 |
| 11/16/2026 672.79 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/14/2025 | 11/16/2026 | | 11,740,002 | 609/673 | 552,371 | | | 1,159,503 | | 1,159,503 | 994,186 | | (472,718) | | | | 85/85 |
| 11/16/2026 7087.65 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/14/2025 | 11/16/2026 | | 9,589,979 | 6,734/7,088 | 264,373 | | | 476,932 | | 476,932 | 383,811 | | (226,250) | | | | 85/85 |
| 11/15/2027 8350.3 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/14/2025 | 11/15/2027 | | 6,719,968 | 6,734/8,350 | 688,653 | | | 1,060,588 | | 1,060,588 | 577,309 | | (275,260) | | | | 85/85 |
| 11/16/2026 7014.92 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 11/14/2025 | 11/16/2026 | | 6,380,030 | 6,779/7,015 | 118,413 | | | 212,113 | | 212,113 | 170,488 | | (101,338) | | | | 85/85 |
| 11/16/2026 7323.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 1,669,992 | 6,734/7,323 | 71,031 | | | 135,243 | | 135,243 | 110,189 | | (60,788) | | | | 85/85 |
| 11/16/2026 7188.66 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 2,799,976 | 6,734/7,189 | 96,210 | | | 177,523 | | 177,523 | 143,572 | | (82,336) | | | | 85/85 |
| 11/16/2026 7744.23 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 3,599,988 | 6,734/7,744 | 221,455 | | | 452,151 | | 452,151 | 378,120 | | (189,521) | | | | 85/85 |
| 11/16/2026 7306.51 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/14/2025 | 11/16/2026 | | 4,749,972 | 6,734/7,307 | 197,442 | | | 374,473 | | 374,473 | 304,795 | | (168,970) | | | | 85/85 |
| 12/14/2026 6212.72 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/14/2026 | | 17,759,985 | 5,753/6,213 | 599,248 | | | 1,109,702 | | 1,109,702 | 932,023 | | (471,454) | | | | 85/85 |
| 12/14/2026 7378.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/14/2026 | | 1,105,579,982 | 6,817/7,379 | 49,448,806 | | | 80,525,622 | | 80,525,622 | 67,761,814 | | (38,903,528) | | | | 85/85 |
| 12/14/2026 7498.16 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 12/15/2025 | 12/14/2026 | | 557,758,000 | 6,817/7,498 | 28,870,910 | | | 48,196,013 | | 48,196,013 | 40,771,050 | | (22,714,001) | | | | 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) |
| 12/14/2026 7498.16 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 198,210,001 | 6,817/7,498 | 10,221,832 | | | 17,127,378 | | 17,127,378 | 14,458,879 | | (8,041,960) | | | | 85/85 |
| 12/14/2026 7100.76 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 193,010,026 | 6,817/7,101 | 4,754,817 | | | 7,352,025 | | 7,352,025 | 6,100,876 | | (3,740,822) | | | | 85/85 |
| 12/14/2027 7975.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2027 | | 75,042,004 | 6,817/7,975 | 6,443,926 | | | 8,827,989 | | 8,827,989 | 4,706,469 | | (2,470,775) | | | | 85/85 |
| 12/14/2026 7634.49 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 61,710,001 | 6,817/7,634 | 3,607,739 | | | 6,194,212 | | 6,194,212 | 5,263,925 | | (2,838,365) | | | | 85/85 |
| 12/14/2026 660.91 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/14/2026 | | 22,450,001 | 611/661 | 938,261 | | | 1,700,306 | | 1,700,306 | 1,441,575 | | (738,171) | | | | 85/85 |
| 12/14/2026 58.41 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/15/2025 | 12/14/2026 | | 17,760,000 | 54/58 | 636,701 | | | 1,289,404 | | 1,289,404 | 1,043,687 | | (500,920) | | | | 85/85 |
| 12/14/2026 3104.4 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/15/2025 | 12/14/2026 | | 17,759,986 | 2,874/3,104 | 646,200 | | | 1,123,410 | | 1,123,410 | 932,506 | | (508,394) | | | | 85/85 |
| 12/14/2026 7100.76 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 15,459,981 | 6,862/7,101 | 314,616 | | | 492,488 | | 492,488 | 408,288 | | (247,522) | | | | 85/85 |
| 12/14/2026 7174.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 12,620,018 | 6,817/7,174 | 381,663 | | | 600,730 | | 600,730 | 498,806 | | (300,271) | | | | 85/85 |
| 12/14/2026 674.65 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 12,620,002 | 611/675 | 643,564 | | | 1,203,421 | | 1,203,421 | 1,027,175 | | (506,320) | | | | 85/85 |
| 12/14/2026 7259.58 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 11,249,968 | 6,885/7,260 | 340,877 | | | 551,923 | | 551,923 | 461,715 | | (268,183) | | | | 85/85 |
| 12/14/2027 8452.47 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2027 | | 6,619,990 | 6,817/8,452 | 705,006 | | | 1,011,854 | | 1,011,854 | 563,130 | | (270,318) | | | | 85/85 |
| 12/14/2026 7395.91 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/15/2025 | 12/14/2026 | | 4,910,000 | 6,817/7,396 | 224,455 | | | 367,451 | | 367,451 | 309,142 | | (176,589) | | | | 85/85 |
| 12/14/2026 7838.99 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/14/2026 | | 3,980,024 | 6,817/7,839 | 265,148 | | | 465,748 | | 465,748 | 399,165 | | (208,604) | | | | 85/85 |
| 12/14/2026 7412.95 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 12/15/2025 | 12/14/2026 | | 2,190,008 | 6,817/7,413 | 102,444 | | | 168,236 | | 168,236 | 141,682 | | (80,597) | | | | 85/85 |
| 12/14/2026 7276.62 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 12/15/2025 | 12/14/2026 | | 1,949,999 | 6,817/7,277 | 73,833 | | | 117,911 | | 117,911 | 98,676 | | (58,088) | | | | 85/85 |
| 12/16/2030 10711.46 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/16/2030 | | 28,720,002 | 6,817/10,711 | 5,884,783 | | | 7,587,353 | | 7,587,353 | 2,836,426 | | (887,594) | | | | 85/85 |
| 01/14/2027 6485.45 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/14/2026 | 01/14/2027 | | 19,350,013 | 6,005/6,485 | | 686,925 | | 923,185 | | 923,185 | 724,488 | | (488,228) | | | | 85/85 |
| 01/14/2031 10884.46 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2031 | | 35,449,992 | 6,927/10,884 | 7,277,885 | | | 9,084,908 | | 9,084,908 | 2,836,461 | | (1,029,438) | | | | 85/85 |
| 01/14/2027 7498.04 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 1,179,299,989 | 6,927/7,498 | 54,849,243 | | | 80,473,277 | | 80,473,277 | 64,607,794 | | (38,983,759) | | | | 85/85 |
| 01/14/2027 7619.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 560,849,988 | 6,927/7,619 | 30,179,339 | | | 45,103,316 | | 45,103,316 | 36,373,755 | | (21,449,778) | | | | 85/85 |
| 01/14/2027 7619.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 246,640,018 | 6,927/7,619 | 13,266,766 | | | 19,834,685 | | 19,834,685 | 15,997,191 | | (9,429,271) | | | | 85/85 |
| 01/14/2027 7215.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 235,970,006 | 6,927/7,215 | 6,045,551 | | | 8,526,898 | | 8,526,898 | 6,778,185 | | (4,296,838) | | | | 85/85 |
| 01/14/2028 8104.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 01/14/2026 | 01/14/2028 | | 73,994,998 | 6,927/8,104 | 6,464,351 | | | 8,388,261 | | 8,388,261 | 4,214,847 | | (2,290,938) | | | | 85/85 |
| 01/14/2027 7757.79 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 65,710,022 | 6,927/7,758 | 4,003,710 | | | 6,091,057 | | 6,091,057 | 4,932,959 | | (2,845,612) | | | | 85/85 |
| 01/14/2027 7290.25 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 37,430,030 | 6,927/7,290 | 1,182,414 | | | 1,685,381 | | 1,685,381 | 1,343,361 | | (840,393) | | | | 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) |
| 01/14/2027 670.66 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 29,780,003 | .620/671 | | 1,307,342 | | 2,157,628 | | 2,157,628 | 1,779,472 | | (929,185) | | | | 85/85 |
| 01/14/2027 684.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 22,009,997 | .620/685 | | 1,179,736 | | 2,000,899 | | 2,000,899 | 1,659,653 | | (838,490) | | | | 85/85 |
| 01/14/2027 62.37 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 19,350,000 | 58/62 | | .731,430 | | 1,236,608 | | 1,236,608 | 1,025,038 | | (519,859) | | | | 85/85 |
| 01/14/2027 3230.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 19,349,992 | 2,991/3,230 | | .733,365 | | .977,962 | | .977,962 | .765,832 | | (521,235) | | | | 85/85 |
| 01/14/2027 7376.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | 13,150,012 | 6,996/7,377 | | 416,066 | | .606,423 | | .606,423 | .486,073 | | (295,716) | | | | 85/85 |
| 01/14/2027 7515.36 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | .7,629,996 | 6,927/7,515 | | .363,493 | | .534,479 | | .534,479 | .429,336 | | (258,351) | | | | 85/85 |
| 01/14/2028 8588.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2028 | | .7,430,025 | 6,927/8,589 | | .804,743 | | 1,086,727 | | 1,086,727 | 567,181 | | (285,197) | | | | 85/85 |
| 01/14/2027 7965.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2027 | | .7,400,033 | 6,927/7,966 | | .512,820 | | .791,951 | | .791,951 | .643,614 | | (364,484) | | | | 85/85 |
| 01/14/2027 7215.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/14/2027 | | .5,509,972 | 6,973/7,215 | | .117,583 | | .166,246 | | .166,246 | .132,235 | | (83,572) | | | | 85/85 |
| 01/14/2027 7394.15 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/14/2027 | | .3,900,022 | 6,927/7,394 | | .154,245 | | .222,085 | | .222,085 | .177,469 | | (109,629) | | | | 85/85 |
| 01/14/2027 7532.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/14/2027 | | .2,269,985 | 6,927/7,533 | | 110,821 | | .163,072 | | .163,072 | 131,017 | | (78,766) | | | | 85/85 |
| 02/16/2027 6503.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 02/17/2026 | 02/16/2027 | | 10,396,664 | 6,022/6,504 | | .373,240 | | .489,368 | | .489,368 | .347,083 | | (230,955) | | | | 85/85 |
| 02/16/2027 7407.79 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 1,031,809,968 | 6,843/7,408 | | 48,185,527 | | 70,838,937 | | 70,838,937 | 52,469,869 | | (29,816,459) | | | | 85/85 |
| 02/16/2027 7527.54 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 515,099,571 | 6,843/7,528 | | 27,949,304 | | 41,983,547 | | 41,983,547 | 31,328,840 | | (17,294,597) | | | | 85/85 |
| 02/16/2027 7527.54 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 175,640,001 | 6,843/7,528 | | 9,526,714 | | 14,315,660 | | 14,315,660 | 10,683,929 | | (5,894,983) | | | | 85/85 |
| 02/16/2027 7128.58 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 170,059,971 | 6,843/7,129 | | 4,336,530 | | 6,122,225 | | 6,122,225 | 4,469,073 | | (2,683,378) | | | | 85/85 |
| 02/14/2028 8006.57 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/14/2028 | | 77,660,008 | 6,843/8,007 | | 6,756,420 | | 8,981,635 | | 8,981,635 | 4,312,716 | | (2,087,501) | | | | 85/85 |
| 02/16/2027 7664.41 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 62,909,995 | 6,843/7,664 | | 3,881,547 | | 5,978,299 | | 5,978,299 | 4,498,593 | | (2,401,841) | | | | 85/85 |
| 02/16/2027 7424.89 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 02/17/2026 | 02/16/2027 | | .4,859,986 | 6,843/7,425 | | .232,551 | | .342,826 | | .342,826 | .254,174 | | (143,899) | | | | 85/85 |
| 02/16/2027 650.91 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 02/17/2026 | 02/16/2027 | | 23,889,998 | .601/651 | | 1,059,044 | | 1,738,265 | | 1,738,265 | 1,334,541 | | (655,320) | | | | 85/85 |
| 02/16/2027 7288.03 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 15,200,023 | 6,912/7,288 | | .481,840 | | .702,669 | | .702,669 | .518,984 | | (298,155) | | | | 85/85 |
| 02/16/2027 664.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 02/17/2026 | 02/16/2027 | | 12,900,002 | .601/664 | | .699,567 | | 1,181,640 | | 1,181,640 | .914,954 | | (432,881) | | | | 85/85 |
| 02/16/2027 7202.49 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 12,140,009 | 6,843/7,202 | | .382,410 | | .545,602 | | .545,602 | .399,821 | | (236,629) | | | | 85/85 |
| 02/16/2027 65.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 10,396,667 | 61/66 | | .405,470 | | .566,728 | | .566,728 | .412,156 | | (250,899) | | | | 85/85 |
| 02/16/2027 3355.64 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/17/2026 | 02/16/2027 | | 10,396,660 | 3,107/3,356 | | 410,668 | | .387,462 | | .387,462 | .230,909 | | (254,115) | | | | 85/85 |
| 02/14/2028 8485.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/17/2026 | 02/14/2028 | | .6,569,970 | 6,843/8,486 | | .714,290 | | .993,411 | | .993,411 | .499,812 | | (220,691) | | | | 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) |
| 02/16/2027 7869.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/17/2026 | 02/16/2027 | | 3,990,008 | 6,843/7,870 | | 282,013 | | 448,271 | | 448,271 | 340,763 | | (174,505) | | | | 85/85 |
| 02/16/2027 7305.14 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/17/2026 | 02/16/2027 | | 3,399,985 | 6,843/7,305 | | 134,062 | | 193,893 | | 193,893 | 142,787 | | (82,955) | | | | 85/85 |
| 02/16/2027 7128.58 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/17/2026 | 02/16/2027 | | 2,239,991 | 6,889/7,129 | | 47,488 | | 67,387 | | 67,387 | 49,284 | | (29,385) | | | | 85/85 |
| 02/16/2027 7442. CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 02/17/2026 | 02/16/2027 | | 1,929,993 | 6,843/7,442 | | 94,512 | | 139,753 | | 139,753 | 103,724 | | (58,483) | | | | 85/85 |
| 02/14/2031 10753.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/17/2026 | 02/14/2031 | | 25,159,988 | 6,843/10,753 | | 5,172,896 | | 6,615,264 | | 6,615,264 | 2,078,683 | | (636,315) | | | | 85/85 |
| 03/15/2027 7252.08 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 938,289,973 | 6,699/7,252 | | 44,287,288 | | 65,851,349 | | 65,851,349 | 45,665,154 | | (24,101,093) | | | | 85/85 |
| 03/15/2027 7369.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 459,219,989 | 6,699/7,369 | | 25,316,799 | | 38,508,569 | | 38,508,569 | 26,969,144 | | (13,777,374) | | | | 85/85 |
| 03/15/2027 7369.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/15/2027 | | 192,930,018 | 6,699/7,369 | | 10,630,443 | | 16,178,475 | | 16,178,475 | 11,333,107 | | (5,785,075) | | | | 85/85 |
| 03/15/2027 6978.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 131,529,999 | 6,699/6,979 | | 3,347,439 | | 4,792,270 | | 4,792,270 | 3,266,504 | | (1,821,672) | | | | 85/85 |
| 03/15/2027 7503.31 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/15/2027 | | 73,789,986 | 6,699/7,503 | | 4,663,528 | | 7,283,310 | | 7,283,310 | 5,157,669 | | (2,537,887) | | | | 85/85 |
| 03/14/2028 7838.27 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 03/16/2026 | 03/14/2028 | | 68,170,010 | 6,699/7,838 | | 5,970,329 | | 8,126,902 | | 8,126,902 | 3,774,392 | | (1,617,819) | | | | 85/85 |
| 03/15/2027 649.91 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 25,560,002 | 600/650 | | 1,145,088 | | 1,831,209 | | 1,831,209 | 1,309,277 | | (623,156) | | | | 85/85 |
| 03/15/2027 663.42 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 20,239,999 | 600/663 | | 1,109,152 | | 1,825,422 | | 1,825,422 | 1,319,869 | | (603,599) | | | | 85/85 |
| 03/15/2027 63.05 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 03/16/2026 | 03/15/2027 | | 10,490,000 | 58/63 | | 419,600 | | 628,784 | | 628,784 | 437,530 | | (228,346) | | | | 85/85 |
| 03/15/2027 3150.5 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 03/16/2026 | 03/15/2027 | | 10,489,999 | 2,917/3,151 | | 419,600 | | 595,426 | | 595,426 | 404,172 | | (228,346) | | | | 85/85 |
| 03/15/2027 7134.84 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 8,689,967 | 6,766/7,135 | | 277,037 | | 409,410 | | 409,410 | 283,136 | | (150,763) | | | | 85/85 |
| 03/15/2027 7051.1 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/15/2027 | | 7,699,999 | 6,699/7,051 | | 242,550 | | 350,997 | | 350,997 | 240,442 | | (131,995) | | | | 85/85 |
| 03/15/2027 7704.29 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/15/2027 | | 5,919,974 | 6,699/7,704 | | 433,344 | | 704,287 | | 704,287 | 506,768 | | (235,825) | | | | 85/85 |
| 03/15/2027 7268.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/15/2027 | | 3,580,015 | 6,699/7,269 | | 172,556 | | 258,370 | | 258,370 | 179,719 | | (93,905) | | | | 85/85 |
| 03/14/2028 8307.23 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 03/16/2026 | 03/14/2028 | | 2,999,982 | 6,699/8,307 | | 332,220 | | 474,716 | | 474,716 | 232,520 | | (90,024) | | | | 85/85 |
| 03/15/2027 6978.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 2,040,028 | 6,744/6,979 | | 43,187 | | 62,177 | | 62,177 | 42,492 | | (23,502) | | | | 85/85 |
| 03/15/2027 7151.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/15/2027 | | 1,970,020 | 6,699/7,152 | | 77,815 | | 114,352 | | 114,352 | 78,884 | | (42,347) | | | | 85/85 |
| 03/15/2027 7285.58 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/15/2027 | | 1,839,985 | 6,699/7,286 | | 90,896 | | 136,429 | | 136,429 | 94,999 | | (49,466) | | | | 85/85 |
| 03/15/2027 6198.13 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2026 | 03/15/2027 | | 10,489,992 | 5,739/6,198 | | 391,277 | | 621,694 | | 621,694 | 443,350 | | (212,933) | | | | 85/85 |
| 03/14/2031 10527.41 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/16/2026 | 03/14/2031 | | 29,370,015 | 6,699/10,527 | | 6,126,582 | | 8,039,168 | | 8,039,168 | 2,575,010 | | (662,424) | | | | 85/85 |
| 04/14/2027 7542.19 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 968,143,997 | 6,967/7,542 | | 46,161,109 | | 62,155,480 | | 62,155,480 | 37,358,190 | | (21,363,819) | | | | 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) |
| 04/17/2028 8151.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/17/2028 | | 67,896,003 | 6,967/8,152 | | 6,008,796 | | 7,542,484 | | 7,542,484 | 2,912,756 | | (1,379,068) | | | | 85/85 |
| 04/14/2027 7664.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 524,834,969 | 6,967/7,664 | | 29,128,342 | | 39,896,914 | | 39,896,914 | 24,249,457 | | (13,480,885) | | | | 85/85 |
| 04/14/2027 7664.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L10CEMIK50 | 04/14/2026 | 04/14/2027 | | 162,570,017 | 6,967/7,664 | | 9,024,262 | | 12,358,250 | | 12,358,250 | 7,510,506 | | (4,176,518) | | | | 85/85 |
| 04/14/2027 7257.92 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/14/2026 | 04/14/2027 | | 149,320,011 | 6,967/7,258 | | 3,897,252 | | 5,058,329 | | 5,058,329 | 2,964,764 | | (1,803,687) | | | | 85/85 |
| 04/14/2027 7803.47 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/14/2026 | 04/14/2027 | | 63,330,001 | 6,967/7,803 | | 4,002,456 | | 5,598,403 | | 5,598,403 | 3,448,323 | | (1,852,376) | | | | 85/85 |
| 04/14/2027 694.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 04/14/2026 | 04/14/2027 | | 37,510,001 | 629/695 | | 2,031,245 | | 3,135,831 | | 3,135,831 | 2,044,666 | | (940,080) | | | | 85/85 |
| 04/14/2027 680.46 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 04/14/2026 | 04/14/2027 | | 23,490,003 | 629/680 | | 1,041,841 | | 1,568,865 | | 1,568,865 | 1,009,198 | | (482,174) | | | | 85/85 |
| 04/14/2027 7333.17 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 12,620,015 | 6,967/7,333 | | 406,869 | | 532,858 | | 532,858 | 314,292 | | (188,303) | | | | 85/85 |
| 04/14/2027 7420.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 11,749,999 | 7,037/7,420 | | 381,170 | | 508,559 | | 508,559 | 303,798 | | (176,409) | | | | 85/85 |
| 04/14/2027 67.22 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 9,310,000 | 62/67 | | 368,675 | | 462,437 | | 462,437 | 264,389 | | (170,627) | | | | 85/85 |
| 04/14/2027 3331.89 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 9,310,000 | 3,085/3,332 | | 376,124 | | 387,150 | | 387,150 | 185,100 | | (174,074) | | | | 85/85 |
| 04/14/2027 7559.61 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 5,870,018 | 6,967/7,560 | | 287,220 | | 387,064 | | 387,064 | 232,772 | | (132,928) | | | | 85/85 |
| 04/14/2027 7437.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/14/2026 | 04/14/2027 | | 3,369,982 | 6,967/7,438 | | 135,911 | | 180,141 | | 180,141 | 107,131 | | (62,901) | | | | 85/85 |
| 04/14/2027 8012.487 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/14/2026 | 04/14/2027 | | 3,329,990 | 6,967/8,012 | | 240,426 | | 347,072 | | 347,072 | 217,917 | | (111,272) | | | | 85/85 |
| 04/17/2028 8639.5512 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/17/2028 | | 3,309,993 | 6,967/8,640 | | 368,469 | | 479,469 | | 479,469 | 195,566 | | (84,567) | | | | 85/85 |
| 04/14/2027 7257.91975 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/14/2026 | 04/14/2027 | | 3,099,996 | 7,014/7,258 | | 67,270 | | 87,666 | | 87,666 | 51,529 | | (31,133) | | | | 85/85 |
| 04/14/2027 7577.02575 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 04/14/2026 | 04/14/2027 | | 1,889,971 | 6,967/7,577 | | 94,689 | | 127,878 | | 127,878 | 77,012 | | (43,823) | | | | 85/85 |
| 04/14/2027 6463.27 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/14/2026 | 04/14/2027 | | 9,309,983 | 5,985/6,463 | | 348,194 | | 449,135 | | 449,135 | 262,088 | | (161,148) | | | | 85/85 |
| 04/14/2031 10948.57 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 04/14/2026 | 04/14/2031 | | 30,249,995 | 6,967/10,949 | | 6,397,875 | | 7,711,859 | | 7,711,859 | 1,903,262 | | (589,278) | | | | 85/85 |
| 05/14/2027 6409.76 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/14/2026 | 05/14/2027 | | 8,650,026 | 5,935/6,410 | | 313,995 | | 424,112 | | 424,112 | 228,409 | | (118,292) | | | | 85/85 |
| 05/14/2027 8157.5985 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/14/2026 | 05/14/2027 | | 889,519,993 | 7,501/8,158 | | 42,252,200 | | 44,745,910 | | 44,745,910 | 18,411,436 | | (15,917,726) | | | | 85/85 |
| 05/14/2027 7814.04 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/14/2026 | 05/14/2027 | | 136,349,964 | 7,501/7,814 | | 3,408,749 | | 3,715,323 | | 3,715,323 | 1,590,757 | | (1,284,182) | | | | 85/85 |
| 05/14/2027 8251.36 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/14/2026 | 05/14/2027 | | 460,364,001 | 7,501/8,251 | | 24,224,351 | | 25,366,817 | | 25,366,817 | 10,268,537 | | (9,126,071) | | | | 85/85 |
| 05/14/2027 8401.39 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 46,849,970 | 7,501/8,401 | | 2,798,817 | | 2,879,969 | | 2,879,969 | 1,135,554 | | (1,054,402) | | | | 85/85 |
| 05/14/2027 8251.36 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 05/14/2026 | 05/14/2027 | | 219,630,006 | 7,501/8,251 | | 11,550,342 | | 12,101,976 | | 12,101,976 | 4,903,010 | | (4,351,375) | | | | 85/85 |
| 05/15/2028 8776.45 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/15/2028 | | 78,619,971 | 7,501/8,776 | | 6,826,572 | | 7,259,644 | | 7,259,644 | 1,708,365 | | (1,275,294) | | | | 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) |
| 05/14/2027 795.37 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/14/2027 | | 32,749,999 | .720/795 | | 1,686,626 | | 1,854,532 | | 1,854,532 | 803,311 | | (635,405) | | | | 85/85 |
| 05/14/2027 782.77 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/14/2026 | 05/14/2027 | | 31,270,003 | .720/783 | | 1,396,800 | | 1,533,945 | | 1,533,945 | 663,363 | | (526,218) | | | | 85/85 |
| 05/14/2027 7895.06 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/14/2026 | 05/14/2027 | | 18,609,976 | 7,501/7,895 | | 572,815 | | 622,017 | | 622,017 | 264,999 | | (215,797) | | | | 85/85 |
| 05/14/2027 8007.57 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/14/2026 | 05/14/2027 | | 12,659,993 | 7,576/8,008 | | 405,120 | | 434,341 | | 434,341 | 181,842 | | (152,621) | | | | 85/85 |
| 05/14/2027 72.77 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/14/2026 | 05/14/2027 | | 8,650,000 | 67/73 | | 336,487 | | 305,732 | | 305,732 | 96,010 | | (126,765) | | | | 85/85 |
| 05/14/2027 7814.04 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 6,469,970 | 7,552/7,814 | | 134,446 | | 145,939 | | 145,939 | 62,143 | | (50,650) | | | | 85/85 |
| 05/14/2027 3318.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/14/2026 | 05/14/2027 | | 8,650,006 | 3,073/3,319 | | 350,187 | | 369,934 | | 369,934 | 151,673 | | (131,926) | | | | 85/85 |
| 05/14/2027 8138.85 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 6,209,977 | 7,501/8,139 | | 287,832 | | 305,942 | | 305,942 | 126,545 | | (108,435) | | | | 85/85 |
| 05/14/2027 8157.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 5,849,992 | 7,501/8,158 | | 277,407 | | 294,275 | | 294,275 | 121,376 | | (104,508) | | | | 85/85 |
| 05/14/2027 8007.57 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/14/2026 | 05/14/2027 | | 3,509,980 | 7,501/8,008 | | 134,081 | | 144,861 | | 144,861 | 61,292 | | (50,513) | | | | 85/85 |
| 05/14/2027 8626.43 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 3,059,981 | 7,501/8,626 | | 209,547 | | 209,062 | | 209,062 | 78,458 | | (78,943) | | | | 85/85 |
| 05/15/2028 9301.54 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/14/2026 | 05/15/2028 | | 2,890,003 | 7,501/9,302 | | 315,010 | | 331,567 | | 331,567 | 75,404 | | (58,848) | | | | 85/85 |
| 05/14/2027 8195.1 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 2,099,972 | 7,501/8,195 | | 103,949 | | 109,829 | | 109,829 | 45,041 | | (39,161) | | | | 85/85 |
| 05/14/2031 11787.45 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/14/2026 | 05/14/2031 | | 31,969,985 | 7,501/11,787 | | 6,758,458 | | 6,919,334 | | 6,919,334 | 665,349 | | (504,473) | | | | 85/85 |
| 06/14/2027 8215.29 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 904,950,004 | 7,554/8,215 | | 43,292,808 | | 44,623,065 | | 44,623,065 | 14,007,157 | | (12,676,900) | | | | 85/85 |
| 06/14/2027 8309.72 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/15/2026 | 06/14/2027 | | 552,070,006 | 7,554/8,310 | | 29,276,272 | | 29,875,445 | | 29,875,445 | 9,171,783 | | (8,572,610) | | | | 85/85 |
| 06/14/2027 8309.72 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 169,440,005 | 7,554/8,310 | | 8,980,320 | | 9,169,300 | | 9,169,300 | 2,818,577 | | (2,629,596) | | | | 85/85 |
| 06/14/2027 7869.3 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/14/2027 | | 142,010,000 | 7,554/7,869 | | 3,572,972 | | 3,777,569 | | 3,777,569 | 1,250,827 | | (1,046,229) | | | | 85/85 |
| 06/14/2028 8838.52 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2028 | | 71,749,967 | 7,554/8,839 | | 6,280,995 | | 6,526,643 | | 6,526,643 | 1,160,189 | | (914,540) | | | | 85/85 |
| 06/14/2027 8460.8 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/15/2026 | 06/14/2027 | | 60,019,967 | 7,554/8,461 | | 3,621,007 | | 3,634,993 | | 3,634,993 | 1,074,281 | | (1,060,295) | | | | 85/85 |
| 06/14/2027 809.1 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 32,090,000 | 744/809 | | 1,408,751 | | 1,361,896 | | 1,361,896 | 365,652 | | (412,507) | | | | 85/85 |
| 06/14/2027 7950.89 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/15/2026 | 06/14/2027 | | 18,980,003 | 7,554/7,951 | | 588,190 | | 619,652 | | 619,652 | 203,694 | | (172,232) | | | | 85/85 |
| 06/14/2027 75.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/15/2026 | 06/14/2027 | | 15,710,000 | 70/75 | | 616,618 | | 469,497 | | 469,497 | 33,436 | | (180,557) | | | | 85/85 |
| 06/14/2027 3393.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/15/2026 | 06/14/2027 | | 15,710,003 | 3,142/3,394 | | 632,736 | | 577,216 | | 577,216 | 129,756 | | (185,276) | | | | 85/85 |
| 06/14/2027 822.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 12,029,996 | 744/822 | | 614,733 | | 586,024 | | 586,024 | 151,296 | | (180,005) | | | | 85/85 |
| 06/14/2027 8064.2 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/15/2026 | 06/14/2027 | | 10,029,982 | 7,630/8,064 | | 323,568 | | 336,685 | | 336,685 | 107,863 | | (94,746) | | | | 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) |
| 06/14/2028 9367.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2028 | | 6,809,966 | 7,554/9,367 | | 750,939 | | 770,284 | | 770,284 | 128,685 | | (109,340) | | | | 85/85 |
| 06/14/2027 7869.3 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/14/2027 | | 5,970,004 | 7,605/7,869 | | 124,833 | | 131,492 | | 131,492 | 43,213 | | (36,553) | | | | 85/85 |
| 06/14/2027 8687.43 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/15/2026 | 06/14/2027 | | 5,739,976 | 7,554/8,687 | | 397,208 | | 388,257 | | 388,257 | 107,358 | | (116,310) | | | | 85/85 |
| 06/14/2027 8196.4 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/14/2027 | | 4,470,024 | 7,554/8,196 | | 209,285 | | 215,794 | | 215,794 | 67,791 | | (61,282) | | | | 85/85 |
| 06/14/2027 8064.2 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/14/2027 | | 2,770,007 | 7,554/8,064 | | 107,088 | | 111,793 | | 111,793 | 36,062 | | (31,357) | | | | 85/85 |
| 06/14/2027 8215.29 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/14/2027 | | 2,310,026 | 7,554/8,215 | | 110,626 | | 113,907 | | 113,907 | 35,675 | | (32,393) | | | | 85/85 |
| 06/14/2027 8253.06 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/14/2027 | | 1,999,998 | 7,554/8,253 | | 100,060 | | 102,610 | | 102,610 | 31,849 | | (29,299) | | | | 85/85 |
| 06/14/2027 6727.78 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/14/2027 | | 15,710,000 | 6,229/6,728 | | 573,415 | | 561,174 | | 561,174 | 155,665 | | (167,906) | | | | 85/85 |
| 5 YR SPX ASIAN CALL SPREAD OPT | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/15/2026 | 06/16/2031 | | 28,710,004 | 7,554/11,871 | | 6,155,425 | | 6,130,810 | | 6,130,810 | 332,906 | | (357,521) | | | | 85/85 |
| 07/14/2027 8203.65412 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/14/2026 | 07/14/2027 | | 867,910,020 | 7,544/8,204 | | 42,267,217 | | 43,780,831 | | 43,780,831 | 10,479,387 | | (8,965,773) | | | | 85/85 |
| 07/14/2027 8297.95 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/14/2026 | 07/14/2027 | | 472,510,034 | 7,544/8,298 | | 25,468,289 | | 26,296,076 | | 26,296,076 | 6,230,151 | | (5,402,364) | | | | 85/85 |
| 07/14/2027 8297.95 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/14/2026 | 07/14/2027 | | 194,359,993 | 7,544/8,298 | | 10,476,004 | | 10,816,501 | | 10,816,501 | 2,562,679 | | (2,222,183) | | | | 85/85 |
| 07/14/2027 7858.16 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/14/2026 | 07/14/2027 | | 174,379,965 | 7,544/7,858 | | 4,446,690 | | 4,669,704 | | 4,669,704 | 1,166,251 | | (943,237) | | | | 85/85 |
| 07/14/2028 8826. CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/14/2026 | 07/14/2028 | | 66,460,009 | 7,544/8,826 | | 5,895,002 | | 6,101,690 | | 6,101,690 | 829,342 | | (622,655) | | | | 85/85 |
| 07/14/2027 8448.82 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/14/2026 | 07/14/2027 | | 49,760,009 | 7,544/8,449 | | 3,055,264 | | 3,125,576 | | 3,125,576 | 718,399 | | (648,086) | | | | 85/85 |
| 07/14/2027 782.66 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2027 | | 49,404,943 | 720/783 | | 2,032,084 | | 2,241,585 | | 2,241,585 | 640,549 | | (431,048) | | | | 85/85 |
| 07/14/2027 795.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2027 | | 20,759,998 | 720/795 | | 1,064,988 | | 1,189,682 | | 1,189,682 | 350,600 | | (225,907) | | | | 85/85 |
| 07/14/2027 70.92 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/14/2026 | 07/14/2027 | | 15,970,000 | 66/71 | | 619,636 | | 647,614 | | 647,614 | 159,416 | | (131,438) | | | | 85/85 |
| 07/14/2027 7939.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/14/2026 | 07/14/2027 | | 11,240,025 | 7,544/7,940 | | 353,723 | | 370,560 | | 370,560 | 91,869 | | (75,032) | | | | 85/85 |
| 07/14/2027 3382.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/14/2026 | 07/14/2027 | | 15,969,999 | 3,132/3,382 | | 661,158 | | 613,388 | | 613,388 | 92,476 | | (140,246) | | | | 85/85 |
| 07/14/2028 9354.05 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/14/2026 | 07/14/2028 | | 10,609,984 | 7,544/9,354 | | 1,185,137 | | 1,220,696 | | 1,220,696 | 160,738 | | (125,179) | | | | 85/85 |
| 07/14/2027 8052.78 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 07/14/2026 | 07/14/2027 | | 8,900,003 | 7,619/8,053 | | 292,543 | | 304,116 | | 304,116 | 73,628 | | (62,055) | | | | 85/85 |
| 07/14/2027 8675.13 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2027 | | 6,769,995 | 7,544/8,675 | | 477,285 | | 480,650 | | 480,650 | 104,608 | | (101,242) | | | | 85/85 |
| 07/14/2027 8184.8 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/14/2026 | 07/14/2027 | | 5,950,007 | 7,544/8,185 | | 283,220 | | 293,545 | | 293,545 | 70,402 | | (60,077) | | | | 85/85 |
| 07/14/2027 7858.16 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 07/14/2026 | 07/14/2027 | | 5,630,008 | 7,594/7,858 | | 119,356 | | 125,019 | | 125,019 | 30,981 | | (25,318) | | | | 85/85 |
| 07/14/2027 8052.78 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/14/2026 | 07/14/2027 | | 3,030,034 | 7,544/8,053 | | 119,079 | | 124,117 | | 124,117 | 30,297 | | (25,259) | | | | 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) |
| 07/14/2027 8241.37 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/14/2026 | 07/14/2027 | | 2,009,990 | 7,544/8,241 | | 102,309 | | 105,714 | | 105,714 | 25,107 | | (21,702) | | | | 85/85 |
| 07/14/2027 6782.61 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/14/2026 | 07/14/2027 | | 15,970,021 | 6,280/6,783 | | 587,696 | | 546,189 | | 546,189 | 83,156 | | (124,663) | | | | 85/85 |
| 07/14/2031 11854.02094 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2031 | | 25,380,031 | 7,544/11,854 | | 5,477,004 | | 5,470,285 | | 5,470,285 | 224,492 | | (231,211) | | | | 85/85 |
| 08/16/2027 7062.7572 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/16/2027 | | 21,079,976 | 6,540/7,063 | | 771,528 | | 539,003 | | 539,003 | (139,006) | | (93,519) | | | | 85/85 |
| 08/14/2031 12234.50958 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 08/14/2026 | 08/14/2031 | | 33,730,014 | 7,786/12,235 | | 7,251,950 | | 6,719,139 | | 6,719,139 | (357,681) | | (175,129) | | | | 85/85 |
| 08/14/2028 9109.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/14/2028 | | 91,190,013 | 7,786/9,109 | | 7,980,037 | | 7,587,588 | | 7,587,588 | 90,525 | | (482,973) | | | | 85/85 |
| 08/16/2027 8110.43 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 159,259,979 | 7,786/8,110 | | 4,008,623 | | 3,730,656 | | 3,730,656 | 207,927 | | (485,894) | | | | 85/85 |
| 08/16/2027 8564.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/14/2026 | 08/16/2027 | | 496,550,002 | 7,786/8,564 | | 26,282,391 | | 23,258,188 | | 23,258,188 | 161,541 | | (3,185,744) | | | | 85/85 |
| 08/16/2027 8467.01 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L10CEMIK50 | 08/14/2026 | 08/16/2027 | | 1,005,860,008 | 7,786/8,467 | | 48,150,518 | | 43,060,896 | | 43,060,896 | 746,804 | | (5,836,426) | | | | 85/85 |
| 08/16/2027 8564.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/14/2026 | 08/16/2027 | | 189,550,011 | 7,786/8,564 | | 10,032,881 | | 8,878,441 | | 8,878,441 | 61,666 | | (1,216,107) | | | | 85/85 |
| 08/16/2027 8720.05 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 08/14/2026 | 08/16/2027 | | 54,829,969 | 7,786/8,720 | | 3,301,863 | | 2,864,794 | | 2,864,794 | (36,843) | | (400,226) | | | | 85/85 |
| 08/16/2027 8311.3 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 18,670,019 | 7,864/8,311 | | 601,921 | | 544,820 | | 544,820 | 15,859 | | (72,960) | | | | 85/85 |
| 08/16/2027 8953.62 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2026 | 08/16/2027 | | 8,070,018 | 7,786/8,954 | | 556,830 | | 470,457 | | 470,457 | (18,879) | | (67,495) | | | | 85/85 |
| 08/16/2027 8447.55 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 7,629,967 | 7,786/8,448 | | 357,466 | | 320,005 | | 320,005 | 5,869 | | (43,329) | | | | 85/85 |
| 08/16/2027 8194.51 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 6,610,032 | 7,786/8,195 | | 204,844 | | 189,315 | | 189,315 | 9,300 | | (24,830) | | | | 85/85 |
| 08/16/2027 8110.43 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 2,989,965 | 7,838/8,110 | | 61,953 | | 57,826 | | 57,826 | 3,383 | | (7,509) | | | | 85/85 |
| 08/14/2028 9654.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 08/14/2026 | 08/14/2028 | | 4,439,985 | 7,786/9,654 | | 488,755 | | 454,697 | | 454,697 | (4,478) | | (29,581) | | | | 85/85 |
| 08/16/2027 8311.3 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 2,899,962 | 7,786/8,311 | | 112,201 | | 102,185 | | 102,185 | 3,585 | | (13,600) | | | | 85/85 |
| 08/16/2027 8505.94 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 1,880,027 | 7,786/8,506 | | 94,132 | | 83,633 | | 83,633 | 911 | | (11,410) | | | | 85/85 |
| 08/16/2027 807.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2026 | 08/16/2027 | | 20,010,000 | 731/808 | | 1,026,513 | | 1,084,051 | | 1,084,051 | 181,963 | | (124,426) | | | | 85/85 |
| 08/16/2027 795.04 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 47,150,001 | 731/795 | | 2,066,584 | | 2,201,488 | | 2,201,488 | 385,399 | | (250,495) | | | | 85/85 |
| 08/16/2027 71.94 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 08/14/2026 | 08/16/2027 | | 21,080,000 | 67/72 | | 830,447 | | 815,358 | | 815,358 | 85,572 | | (100,660) | | | | 85/85 |
| 08/16/2027 3523.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 08/14/2026 | 08/16/2027 | | 21,079,986 | 3,263/3,524 | | 839,890 | | 614,847 | | 614,847 | (123,238) | | (101,805) | | | | 85/85 |
| 09/14/2027 8286.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | UBS AG BFM8T61CT2L10CEMIK50 | 09/14/2026 | 09/14/2027 | | 1,034,409,999 | 7,620/8,287 | | 50,665,402 | | 51,050,842 | | 51,050,842 | 2,479,051 | | (2,093,612) | | | | 85/85 |
| 09/14/2027 8381.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 09/14/2026 | 09/14/2027 | | 478,469,974 | 7,620/8,382 | | 25,947,332 | | 26,147,736 | | 26,147,736 | 1,272,608 | | (1,072,204) | | | | 85/85 |
| 09/14/2027 8381.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 229,490,023 | 7,620/8,382 | | 12,438,358 | | 12,541,319 | | 12,541,319 | 616,943 | | (513,982) | | | | 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) |
| 09/14/2027 7937.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 144,080,030 | 7,620/7,938 | | 3,715,823 | | 3,733,644 | | 3,733,644 | 171,367 | | (153,546) | | | | 85/85 |
| 09/14/2028 8915.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2028 | | 85,230,010 | 7,620/8,915 | | 7,595,698 | | 7,667,044 | | 7,667,044 | 227,636 | | (156,290) | | | | 85/85 |
| 09/14/2027 8534.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 77,320,013 | 7,620/8,534 | | 4,755,180 | | 4,797,573 | | 4,797,573 | 238,888 | | (196,495) | | | | 85/85 |
| 09/14/2027 8134.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/14/2026 | 09/14/2027 | | 21,100,029 | 7,696/8,134 | | 697,566 | | 702,616 | | 702,616 | 33,875 | | (28,825) | | | | 85/85 |
| 09/14/2027 8020.03 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/14/2026 | 09/14/2027 | | 20,099,983 | 7,620/8,020 | | 637,371 | | 642,463 | | 642,463 | 31,429 | | (26,338) | | | | 85/85 |
| 09/14/2027 8134.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 7,579,975 | 7,620/8,134 | | 300,168 | | 302,083 | | 302,083 | 14,319 | | (12,404) | | | | 85/85 |
| 09/14/2028 9448.78 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/14/2026 | 09/14/2028 | | 3,960,027 | 7,620/9,449 | | 443,916 | | 448,536 | | 448,536 | 13,754 | | (9,134) | | | | 85/85 |
| 09/14/2027 8267.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 3,809,990 | 7,620/8,268 | | 182,118 | | 183,766 | | 183,766 | 9,174 | | (7,526) | | | | 85/85 |
| 09/14/2027 8762.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 3,089,978 | 7,620/8,763 | | 216,918 | | 218,812 | | 218,812 | 10,858 | | (8,964) | | | | 85/85 |
| 09/14/2027 7937.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/14/2026 | 09/14/2027 | | 2,250,028 | 7,671/7,938 | | 48,319 | | 48,378 | | 48,378 | 2,056 | | (1,997) | | | | 85/85 |
| 09/14/2027 8324.83 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/14/2026 | 09/14/2027 | | 2,160,036 | 7,620/8,325 | | 110,376 | | 111,311 | | 111,311 | 5,496 | | (4,561) | | | | 85/85 |
| 09/14/2027 771.23 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/14/2026 | 09/14/2027 | | 25,060,003 | 709/771 | | 1,127,700 | | 1,296,737 | | 1,296,737 | 215,636 | | (46,599) | | | | 85/85 |
| 09/14/2027 71.27 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 17,790,000 | 66/71 | | 686,694 | | 716,562 | | 716,562 | 58,244 | | (28,376) | | | | 85/85 |
| 09/14/2027 783.64 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/14/2026 | 09/14/2027 | | 21,759,997 | 709/784 | | 1,131,520 | | 1,316,341 | | 1,316,341 | 231,578 | | (46,757) | | | | 85/85 |
| 09/14/2027 3421.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/14/2026 | 09/14/2027 | | 17,789,987 | 3,169/3,422 | | 711,600 | | 662,940 | | 662,940 | (19,255) | | (29,405) | | | | 85/85 |
| 09/14/2027 6761.2104 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/14/2026 | 09/14/2027 | | 17,789,997 | 6,260/6,761 | | 661,788 | | 648,206 | | 648,206 | 13,764 | | (27,347) | | | | 85/85 |
| 09/15/2031 11974.04 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/14/2026 | 09/15/2031 | | 43,290,021 | 7,620/11,974 | | 9,466,224 | | 9,180,803 | | 9,180,803 | (207,617) | | (77,805) | | | | 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 | 4,309,381 | | | 43,141,681 | | 43,141,681 | 10,345,049 | | (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 | 6,641,105 | | | 68,039,062 | | 68,039,062 | 15,159,456 | | (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 | 4,477,758 | | | 47,206,456 | | 47,206,456 | 9,784,590 | | (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 | 5,101,762 | | | 44,912,192 | | 44,912,192 | 10,144,464 | | (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 | 5,371,193 | | | 46,948,655 | | 46,948,655 | 10,630,909 | | (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 | 5,495,508 | | | 48,988,376 | | 48,988,376 | 10,990,464 | | (2,019,211) | | | | 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 | 121,815 | | | 739,052 | | 739,052 | 184,011 | | (32,635) | | | | 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) |
| 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 | 186,188 | | | 1,112,321 | | 1,112,321 | 281,708 | | (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 | 150,018 | | | 812,464 | | 812,464 | 215,649 | | (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 | 278,783 | | | 1,456,821 | | 1,456,821 | 389,909 | | (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 | (110,827) | | | (1,064,110) | | (1,064,110) | (247,692) | | 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 | 265,293 | | | 1,171,748 | | 1,171,748 | 334,020 | | (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 | 341,909 | | | 1,362,934 | | 1,362,934 | 403,880 | | (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 | 401,506 | | | 1,545,079 | | 1,545,079 | 452,292 | | (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 | 248,981 | | | 905,330 | | 905,330 | 274,504 | | (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 | (208,973) | | | (934,779) | | (934,779) | (283,671) | | 96,368 | | | | 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 | (224,262) | | | (1,254,164) | | (1,254,164) | (381,685) | | 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 | 170,642 | | | 569,466 | | 569,466 | 179,708 | | (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 | 197,489 | | | 593,470 | | 593,470 | 196,182 | | (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 | 458,742 | | | 1,579,028 | | 1,579,028 | 492,141 | | (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 | 461,930 | | | 1,422,897 | | 1,422,897 | 463,260 | | (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 | 2,153,188 | | | 5,557,277 | | 5,557,277 | 1,933,740 | | (425,033) | | | | 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 | 1,290,622 | | | 3,044,249 | | 3,044,249 | 1,090,175 | | (249,356) | | | | 85/85 |
| 12/14/2029 6074.08 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 12/16/2024 | 12/14/2029 | | 3,129,973 | 6,074 | 580,806 | | | 1,257,922 | | 1,257,922 | 465,895 | | (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 | 2,084,257 | | | 4,911,253 | | 4,911,253 | 1,716,256 | | (386,026) | | | | 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 | 1,107,752 | | | 2,319,365 | | 2,319,365 | 862,323 | | (200,941) | | | | 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 | 1,092,955 | | | 2,853,835 | | 2,853,835 | 938,846 | | (194,636) | | | | 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 | 875,345 | | | 2,436,963 | | 2,436,963 | 761,630 | | (152,696) | | | | 85/85 |
| 10/14/2026 4438.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 10/14/2026 | | 1,859,900 | 4,438 | (231,812) | | | (938,927) | | (938,927) | (346,483) | | 221,275 | | | | 85/85 |
| 11/15/2027 3957.25 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 11/15/2027 | | 2,364,098 | 3,957 | (581,163) | | | (1,595,139) | | (1,595,139) | (529,402) | | 232,295 | | | | 85/85 |
| 10/14/2027 3583.07 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 10/14/2027 | | 1,535,874 | 3,583 | (433,533) | | | (1,131,212) | | (1,131,212) | (377,011) | | 181,804 | | | | 85/85 |
| 11/16/2026 4682.8 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 11/16/2026 | | 1,410,237 | 4,683 | (158,397) | | | (667,242) | | (667,242) | (241,292) | | 135,556 | | | | 85/85 |
| 09/14/2027 3946.01 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 09/14/2027 | | 4,462,779 | 3,946 | (1,061,707) | | | (2,998,404) | | (2,998,404) | (1,023,657) | | 466,741 | | | | 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) |
| 01/14/2027 4662.85 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 01/14/2027 | | 2,360,411 | 4,663 | (297,712) | | | (1,177,144) | | (1,177,144) | (433,558) | | 215,014 | | | | 85/85 |
| 03/15/2027 4173.11 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 03/15/2027 | | 1,318,720 | 4,173 | (240,915) | | | (807,486) | | (807,486) | (303,815) | | 150,160 | | | | 85/85 |
| 04/14/2027 4392.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 04/14/2027 | | 1,252,847 | 4,393 | (209,650) | | | (731,115) | | (731,115) | (276,191) | | 122,296 | | | | 85/85 |
| 08/16/2027 4297.14 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 04/28/2025 | 08/16/2027 | | 2,049,043 | 4,297 | (403,373) | | | (1,246,350) | | (1,246,350) | (435,748) | | 186,015 | | | | 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 | 679,135 | | | 1,543,858 | | 1,543,858 | 537,950 | | (116,314) | | | | 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 | 1,139,207 | | | 2,429,103 | | 2,429,103 | 871,513 | | (191,387) | | | | 85/85 |
| 07/15/2030 6268.56 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 07/14/2025 | 07/15/2030 | | 2,860,031 | 6,269 | 595,336 | | | 1,131,880 | | 1,131,880 | 428,852 | | (98,144) | | | | 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 | 1,049,355 | | | 1,845,738 | | 1,845,738 | 728,683 | | (169,913) | | | | 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 | 1,044,557 | | | 1,707,214 | | 1,707,214 | 695,722 | | (165,889) | | | | 85/85 |
| 10/14/2026 134.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/14/2025 | 10/14/2026 | | 26,640,000 | 134 | 570,356 | | | 45,890 | | 45,890 | 13,321 | | (544,430) | | | | 85/85 |
| 10/14/2026 134.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/14/2025 | 10/14/2026 | | 15,830,000 | 134 | 338,916 | | | 27,269 | | 27,269 | 7,916 | | (323,511) | | | | 85/85 |
| 10/14/2026 134.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/14/2025 | 10/14/2026 | | 11,759,999 | 134 | 251,779 | | | 20,258 | | 20,258 | 5,881 | | (240,334) | | | | 85/85 |
| 10/14/2026 134.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/14/2025 | 10/14/2026 | | 6,310,000 | 134 | 135,096 | | | 10,870 | | 10,870 | 3,155 | | (128,955) | | | | 85/85 |
| 10/14/2026 7308.74 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/14/2025 | 10/14/2026 | | 1,720,013 | 7,309 | 45,804 | | | 94,089 | | 94,089 | 78,722 | | (43,722) | | | | 85/85 |
| 10/14/2026 6644.31 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/14/2025 | 10/14/2026 | | 3,010,005 | 6,644 | 208,029 | | | 460,913 | | 460,913 | 374,931 | | (198,573) | | | | 85/85 |
| 10/14/2030 6644.31 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 10/14/2025 | 10/14/2030 | | 4,919,979 | 6,644 | 1,077,609 | | | 1,705,419 | | 1,705,419 | 699,109 | | (168,396) | | | | 85/85 |
| 12/14/2026 4634.09 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 12/14/2026 | | 1,099,994 | 4,634 | (473,820) | | | (645,024) | | (645,024) | (484,338) | | 372,775 | | | | 85/85 |
| 07/14/2027 3790.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 07/14/2027 | | 1,000,016 | 3,790 | (767,856) | | | (1,012,272) | | (1,012,272) | (560,456) | | 374,999 | | | | 85/85 |
| 09/14/2027 3946.01 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 09/14/2027 | | 999,998 | 3,946 | (717,191) | | | (936,994) | | (936,994) | (489,322) | | 315,287 | | | | 85/85 |
| 11/15/2027 3957.25 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 11/15/2027 | | 1,099,997 | 3,957 | (796,396) | | | (1,032,149) | | (1,032,149) | (510,571) | | 318,325 | | | | 85/85 |
| 12/14/2027 3995.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 12/14/2027 | | 1,099,992 | 3,995 | (785,864) | | | (1,016,656) | | (1,016,656) | (492,466) | | 301,321 | | | | 85/85 |
| 03/14/2030 5638.94 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 10/29/2025 | 03/14/2030 | | 1,200,023 | 5,639 | (450,010) | | | (603,997) | | (603,997) | (237,646) | | 80,139 | | | | 85/85 |
| 11/16/2026 133.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/14/2025 | 11/16/2026 | | 20,080,000 | 133 | 480,030 | | | 164,939 | | 164,939 | 46,945 | | (410,809) | | | | 85/85 |
| 11/16/2026 133.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/14/2025 | 11/16/2026 | | 15,459,999 | 133 | 369,585 | | | 126,990 | | 126,990 | 36,144 | | (316,290) | | | | 85/85 |
| 11/16/2026 133.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/14/2025 | 11/16/2026 | | 13,539,999 | 133 | 323,686 | | | 111,219 | | 111,219 | 31,655 | | (277,010) | | | | 85/85 |
| 11/16/2026 133.44 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/14/2025 | 11/16/2026 | | 8,660,000 | 133 | 207,025 | | | 71,134 | | 71,134 | 20,246 | | (177,172) | | | | 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) |
| 11/14/2030 6734.11 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 11/14/2025 | 11/14/2030 | | 5,869,989 | 6,734 | 1,352,438 | | | 1,978,521 | | 1,978,521 | 831,554 | | (207,658) | | | | 85/85 |
| 11/16/2026 7407.52 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 11/14/2025 | 11/16/2026 | | 940,014 | 7,408 | 31,332 | | | 48,616 | | 48,616 | 44,933 | | (26,814) | | | | 85/85 |
| 11/16/2026 6734.11 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/14/2025 | 11/16/2026 | | 2,939,978 | 6,734 | 236,377 | | | 420,902 | | 420,902 | 360,586 | | (202,291) | | | | 85/85 |
| 12/14/2026 133.71 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/14/2026 | | 24,970,000 | 134 | 648,014 | | | 248,647 | | 248,647 | 97,823 | | (509,821) | | | | 85/85 |
| 12/14/2026 133.71 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/14/2026 | | 23,210,000 | 134 | 602,339 | | | 231,121 | | 231,121 | 90,928 | | (473,886) | | | | 85/85 |
| 12/14/2026 133.71 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/14/2026 | | 11,120,000 | 134 | 288,583 | | | 110,731 | | 110,731 | 43,564 | | (227,041) | | | | 85/85 |
| 12/14/2026 133.71 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/14/2026 | | 4,630,000 | 134 | 120,156 | | | 46,105 | | 46,105 | 18,139 | | (94,532) | | | | 85/85 |
| 12/14/2026 6816.51 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/14/2026 | | 3,940,011 | 6,817 | 326,310 | | | 532,641 | | 532,641 | 456,648 | | (256,723) | | | | 85/85 |
| 12/14/2026 7498.16 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/14/2026 | | 1,169,986 | 7,498 | 36,786 | | | 57,069 | | 57,069 | 50,431 | | (28,941) | | | | 85/85 |
| 12/16/2030 6816.51 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/15/2025 | 12/16/2030 | | 4,410,009 | 6,817 | 1,013,836 | | | 1,451,339 | | 1,451,339 | 615,888 | | (152,916) | | | | 85/85 |
| 01/14/2027 133.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/14/2027 | | 27,380,000 | 134 | | 745,815 | | 345,582 | | 345,582 | 129,850 | | (530,083) | | | | 85/85 |
| 01/14/2027 133.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/14/2027 | | 20,250,000 | 134 | | 551,598 | | 255,589 | | 255,589 | 96,036 | | (392,045) | | | | 85/85 |
| 01/14/2027 133.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/14/2027 | | 19,570,000 | 134 | | 533,075 | | 247,006 | | 247,006 | 92,811 | | (378,880) | | | | 85/85 |
| 01/14/2027 133.63 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/14/2026 | 01/14/2027 | | 10,850,000 | 134 | | 295,547 | | 136,945 | | 136,945 | 51,456 | | (210,058) | | | | 85/85 |
| 01/14/2031 6926.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/14/2026 | 01/14/2031 | | 6,749,972 | 6,927 | | 1,552,500 | | 2,144,160 | | 2,144,160 | 811,257 | | (219,597) | | | | 85/85 |
| 01/14/2027 6926.6 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 3,759,966 | 6,927 | | 322,232 | | 468,899 | | 468,899 | 375,692 | | (229,024) | | | | 85/85 |
| 01/14/2027 7619.26 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/14/2026 | 01/14/2027 | | 1,130,006 | 7,619 | | 36,160 | | 50,047 | | 50,047 | 39,587 | | (25,701) | | | | 85/85 |
| 02/16/2027 134.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 49,360,000 | 135 | | 1,342,281 | | 580,045 | | 580,045 | 68,347 | | (830,583) | | | | 85/85 |
| 02/16/2027 134.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 18,110,000 | 135 | | 492,478 | | 212,816 | | 212,816 | 25,076 | | (304,738) | | | | 85/85 |
| 02/16/2027 134.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 13,940,000 | 135 | | 379,080 | | 163,813 | | 163,813 | 19,302 | | (234,569) | | | | 85/85 |
| 02/16/2027 134.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/16/2027 | | 4,300,000 | 135 | | 116,933 | | 50,531 | | 50,531 | 5,954 | | (72,356) | | | | 85/85 |
| 02/16/2027 6843.22 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 02/17/2026 | 02/16/2027 | | 3,980,017 | 6,843 | | 352,628 | | 572,712 | | 572,712 | 438,285 | | (218,201) | | | | 85/85 |
| 02/16/2027 7527.54 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 02/17/2026 | 02/16/2027 | | 1,200,027 | 7,528 | | 41,280 | | 74,871 | | 74,871 | 59,134 | | (25,543) | | | | 85/85 |
| 02/14/2031 6843.22 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 02/17/2026 | 02/14/2031 | | 4,900,019 | 6,843 | | 1,133,370 | | 1,631,649 | | 1,631,649 | 637,694 | | (139,415) | | | | 85/85 |
| 03/14/2031 6699.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/14/2031 | | 5,099,970 | 6,699 | | 1,218,390 | | 1,825,299 | | 1,825,299 | 738,644 | | (131,736) | | | | 85/85 |
| 03/15/2027 6699.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/15/2027 | | 3,720,032 | 6,699 | | 354,888 | | 637,957 | | 637,957 | 476,199 | | (193,130) | | | | 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) |
| 03/15/2027 7369.32 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/15/2027 | | 730,031 | 7,369 | | 29,638 | | 63,977 | | 63,977 | 50,468 | | (16,129) | | | | 85/85 |
| 03/15/2027 133.93 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 21,340,000 | 134 | | 578,393 | | 329,037 | | 329,037 | 65,405 | | (314,761) | | | | 85/85 |
| 03/15/2027 133.93 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 17,610,000 | 134 | | 477,296 | | 271,525 | | 271,525 | 53,973 | | (259,744) | | | | 85/85 |
| 03/15/2027 133.93 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 12,370,000 | 134 | | 335,273 | | 190,731 | | 190,731 | 37,913 | | (182,455) | | | | 85/85 |
| 03/15/2027 133.93 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/15/2027 | | 6,630,000 | 134 | | 179,698 | | 102,227 | | 102,227 | 20,320 | | (97,791) | | | | 85/85 |
| 04/14/2027 6967.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/14/2026 | 04/14/2027 | | 3,360,019 | 6,967 | | 297,696 | | 462,065 | | 462,065 | 302,145 | | (137,777) | | | | 85/85 |
| 04/14/2027 7664.12 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/14/2026 | 04/14/2027 | | 709,976 | 7,664 | | 23,927 | | 43,664 | | 43,664 | 30,811 | | (11,074) | | | | 85/85 |
| 04/14/2027 131.99 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 16,710,000 | 132 | | 453,230 | | 410,615 | | 410,615 | 167,145 | | (209,759) | | | | 85/85 |
| 04/14/2027 131.99 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 15,580,001 | 132 | | 422,581 | | 382,848 | | 382,848 | 155,842 | | (195,574) | | | | 85/85 |
| 04/14/2027 131.99 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 14,660,000 | 132 | | 397,627 | | 360,241 | | 360,241 | 146,639 | | (184,026) | | | | 85/85 |
| 04/14/2027 131.99 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/14/2026 | 04/14/2027 | | 3,260,000 | 132 | | 88,422 | | 80,108 | | 80,108 | 32,609 | | (40,923) | | | | 85/85 |
| 04/14/2031 6967.38 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 04/14/2026 | 04/14/2031 | | 13,040,009 | 6,967 | | 3,127,644 | | 4,220,827 | | 4,220,827 | 1,381,255 | | (288,072) | | | | 85/85 |
| 05/14/2027 132.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/14/2027 | | 24,210,000 | 133 | | 656,094 | | 557,021 | | 557,021 | 148,098 | | (247,171) | | | | 85/85 |
| 05/14/2027 132.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/14/2027 | | 16,050,000 | 133 | | 434,955 | | 369,276 | | 369,276 | 98,183 | | (163,861) | | | | 85/85 |
| 05/14/2027 132.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/14/2027 | | 14,090,000 | 133 | | 381,839 | | 324,181 | | 324,181 | 86,193 | | (143,851) | | | | 85/85 |
| 05/14/2027 132.73 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/14/2026 | 05/14/2027 | | 7,909,999 | 133 | | 214,362 | | 181,992 | | 181,992 | 48,387 | | (80,757) | | | | 85/85 |
| 05/14/2027 8251.36 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 1,449,990 | 8,251 | | 56,535 | | 33,741 | | 33,741 | (1,496) | | (21,299) | | | | 85/85 |
| 05/14/2027 7501.24 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 1,410,008 | 7,501 | | 128,917 | | 110,504 | | 110,504 | 30,154 | | (48,567) | | | | 85/85 |
| 05/14/2027 7501.24 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/14/2026 | 05/14/2027 | | 1,329,970 | 7,501 | | 121,599 | | 104,232 | | 104,232 | 28,443 | | (45,810) | | | | 85/85 |
| 05/14/2031 7501.24 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/14/2026 | 05/14/2031 | | 5,650,009 | 7,501 | | 1,386,510 | | 1,477,443 | | 1,477,443 | 194,427 | | (103,494) | | | | 85/85 |
| 06/14/2027 7554.29 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/15/2026 | 06/14/2027 | | 3,800,034 | 7,554 | | 345,800 | | 301,020 | | 301,020 | 56,476 | | (101,256) | | | | 85/85 |
| 06/14/2027 8309.72 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/15/2026 | 06/14/2027 | | 920,037 | 8,310 | | 34,960 | | 23,093 | | 23,093 | (1,630) | | (10,237) | | | | 85/85 |
| 06/14/2027 133.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 15,677,605 | 134 | | 426,554 | | 327,901 | | 327,901 | 26,250 | | (124,903) | | | | 85/85 |
| 06/14/2027 133.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 14,332,957 | 134 | | 389,969 | | 299,778 | | 299,778 | 23,998 | | (114,190) | | | | 85/85 |
| 06/14/2027 133.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 11,842,867 | 134 | | 322,219 | | 247,697 | | 247,697 | 19,829 | | (94,351) | | | | 85/85 |
| 06/14/2027 133.7 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/14/2027 | | 3,157,433 | 134 | | 85,907 | | 66,039 | | 66,039 | 5,287 | | (25,155) | | | | 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 | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/16/2031 | | 5,949,985 | 7,554 | | 1,480,832 | | 1,542,412 | | 1,542,412 | 147,589 | | (86,010) | | | | 85/85 |
| 07/14/2027 7543.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2027 | | 3,530,023 | 7,544 | | 324,760 | | 305,045 | | 305,045 | 49,174 | | (68,888) | | | | 85/85 |
| 07/14/2027 8297.949 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 07/14/2026 | 07/14/2027 | | 409,994 | 8,298 | | 15,613 | | 12,613 | | 12,613 | 312 | | (3,312) | | | | 85/85 |
| 07/14/2027 133.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/14/2026 | 07/14/2027 | | 14,110,000 | 134 | | 382,093 | | 313,696 | | 313,696 | 12,653 | | (81,050) | | | | 85/85 |
| 07/14/2027 133.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/14/2026 | 07/14/2027 | | 10,440,000 | 134 | | 282,711 | | 232,104 | | 232,104 | 9,362 | | (59,969) | | | | 85/85 |
| 07/14/2027 133.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/14/2026 | 07/14/2027 | | 4,560,000 | 134 | | 123,483 | | 101,379 | | 101,379 | 4,089 | | (26,193) | | | | 85/85 |
| 07/14/2027 133.68 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/14/2026 | 07/14/2027 | | 2,900,000 | 134 | | 78,531 | | 64,473 | | 64,473 | 2,600 | | (16,658) | | | | 85/85 |
| 07/14/2031 7543.59 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 07/14/2026 | 07/14/2031 | | 4,760,005 | 7,544 | | 1,201,900 | | 1,257,514 | | 1,257,514 | 106,352 | | (50,738) | | | | 85/85 |
| 08/16/2027 136.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/14/2026 | 08/16/2027 | | 11,349,999 | 137 | | 307,585 | | 159,341 | | 159,341 | (110,961) | | (37,283) | | | | 85/85 |
| 08/16/2027 136.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/14/2026 | 08/16/2027 | | 12,289,999 | 137 | | 333,059 | | 172,538 | | 172,538 | (120,151) | | (40,371) | | | | 85/85 |
| 08/16/2027 136.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/14/2026 | 08/16/2027 | | 2,440,001 | 137 | | 66,124 | | 34,255 | | 34,255 | (23,854) | | (8,015) | | | | 85/85 |
| 08/16/2027 136.87 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/14/2026 | 08/16/2027 | | 15,230,000 | 137 | | 412,733 | | 213,812 | | 213,812 | (148,893) | | (50,028) | | | | 85/85 |
| 08/14/2031 7785.76 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 08/14/2026 | 08/14/2031 | | 6,869,999 | 7,786 | | 1,747,728 | | 1,662,186 | | 1,662,186 | (43,335) | | (42,206) | | | | 85/85 |
| 08/16/2027 7785.76 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2026 | 08/16/2027 | | 2,660,005 | 7,786 | | 240,996 | | 185,232 | | 185,232 | (26,553) | | (29,212) | | | | 85/85 |
| 08/16/2027 8564.336 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 08/14/2026 | 08/16/2027 | | 700,018 | 8,564 | | 26,166 | | 15,958 | | 15,958 | (7,037) | | (3,172) | | | | 85/85 |
| 09/14/2027 8381.978 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/14/2026 | 09/14/2027 | | 1,839,997 | 8,382 | | 65,725 | | 66,004 | | 66,004 | 2,995 | | (2,716) | | | | 85/85 |
| 09/14/2027 7619.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 09/14/2026 | 09/14/2027 | | 3,269,962 | 7,620 | | 292,665 | | 295,998 | | 295,998 | 15,427 | | (12,094) | | | | 85/85 |
| 09/14/2027 135.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 18,310,000 | 135 | | 493,841 | | 353,626 | | 353,626 | (119,808) | | (20,407) | | | | 85/85 |
| 09/14/2027 135.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 15,420,000 | 135 | | 415,894 | | 297,811 | | 297,811 | (100,898) | | (17,186) | | | | 85/85 |
| 09/14/2027 135.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 17,810,000 | 135 | | 480,355 | | 343,970 | | 343,970 | (116,536) | | (19,849) | | | | 85/85 |
| 09/14/2027 135.33 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/14/2027 | | 4,720,000 | 135 | | 127,304 | | 91,159 | | 91,159 | (30,884) | | (5,260) | | | | 85/85 |
| 09/15/2031 7619.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/14/2026 | 09/15/2031 | | 7,640,021 | 7,620 | | 1,988,692 | | 2,009,687 | | 2,009,687 | 37,340 | | (16,345) | | | | 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 B4TYDEB6GKMZ0031MB27 | 10/14/2021 | 10/14/2026 | | 28,830,005 | 4,438 | 791,575 | | | 18,054,894 | | 18,054,894 | 3,034,712 | | (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 B4TYDEB6GKMZ0031MB27 | 11/15/2021 | 11/16/2026 | | 22,060,015 | 4,683 | 690,618 | | | 12,287,009 | | 12,287,009 | 2,438,318 | | (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 B4TYDEB6GKMZ0031MB27 | 12/14/2021 | 12/14/2026 | | 26,679,985 | 4,634 | 960,780 | | | 15,687,455 | | 15,687,455 | 3,342,452 | | (755,887) | | | | 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) |
| 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 | 1,527,362 | | | 22,545,132 | | 22,545,132 | 5,105,722 | | (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 | 1,120,542 | | | 16,821,828 | | 16,821,828 | 3,744,028 | | (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 | 1,612,132 | | | 24,715,990 | | 24,715,990 | 5,545,828 | | (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 | 1,403,585 | | | 16,946,937 | | 16,946,937 | 4,254,076 | | (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 | 1,495,129 | | | 20,787,693 | | 20,787,693 | 4,687,534 | | (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 G5GSEF7VJP5I70UK5573 | 06/14/2022 | 06/14/2027 | | 39,230,011 | 3,735 | 3,011,751 | | | 41,025,532 | | 41,025,532 | 8,749,056 | | (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 | 2,873,708 | | | 38,977,725 | | 38,977,725 | 8,341,541 | | (1,403,439) | | | | 85/85 |
| 0019999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 - call options and warrants | | | | | | | | | | 529,725,475 | 1,043,160,256 | | 2,826,217,160 | XXX | 2,826,217,147 | 1,252,626,102 | | (676,091,264) | | | XXX | XXX |
| 0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 529,725,475 | 1,043,160,256 | | 2,826,217,160 | XXX | 2,826,217,147 | 1,252,626,102 | | (676,091,264) | | | 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 | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/02/2025 | 10/01/2026 | | 23,403,242 | 6,644/6,711 | 121,319 | | | 234,088 | | 234,088 | 188,730 | | (121,319) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/03/2025 | 10/02/2026 | | 148,710,771 | 6,648/6,715 | 777,304 | | | 1,478,627 | | 1,478,627 | 1,202,124 | | (774,468) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/06/2025 | 10/02/2026 | | 155,444,286 | 6,649/6,716 | 831,187 | | | 1,546,702 | | 1,546,702 | 1,275,679 | | (828,154) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 10/07/2025 | 10/02/2026 | | 115,664,307 | 6,649/6,716 | 600,115 | | | 1,156,352 | | 1,156,352 | 932,506 | | (597,925) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 10/07/2025 | 10/05/2026 | | 154,695,724 | 6,649/6,716 | 806,086 | | | 1,546,373 | | 1,546,373 | 1,242,589 | | (794,445) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 10/07/2025 | 10/06/2026 | | 154,997,825 | 6,673/6,740 | 804,081 | | | 1,554,667 | | 1,554,667 | 1,250,556 | | (789,619) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/08/2025 | 10/07/2026 | | 129,934,674 | 6,647/6,715 | 684,910 | | | 1,291,565 | | 1,291,565 | 1,044,303 | | (670,181) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/09/2025 | 10/08/2026 | | 38,603,585 | 6,686/6,754 | 201,027 | | | 387,175 | | 387,175 | 312,215 | | (196,002) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/09/2025 | 10/08/2026 | | 598,892 | 605/611 | 2,947 | | | 6,002 | | 6,002 | 5,091 | | (2,873) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/10/2025 | 10/09/2026 | | 84,651,016 | 6,668/6,735 | 433,912 | | | 856,044 | | 856,044 | 674,102 | | (421,559) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/13/2025 | 10/06/2026 | | 71,652,834 | 6,702/7,184 | 2,262,156 | | | 5,176,520 | | 5,176,520 | 4,186,633 | | (2,221,469) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/13/2025 | 10/09/2026 | | 187,678,659 | 6,487/6,553 | 1,000,145 | | | 1,845,039 | | 1,845,039 | 1,437,234 | | (971,672) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/09/2026 | | 232,725,224 | 6,487/6,553 | 1,263,485 | | | 2,282,506 | | 2,282,506 | 1,803,462 | | (1,227,514) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/12/2026 | | 139,014,889 | 6,487/6,553 | 756,606 | | | 1,362,393 | | 1,362,393 | 1,071,223 | | (727,301) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2025 | 10/13/2026 | | 130,578,225 | 6,588/6,655 | 692,723 | | | 1,298,388 | | 1,298,388 | 1,019,832 | | (663,556) | | | | 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 | 10/15/2025 | 10/14/2026 | | 71,971,482 | 6,578/6,644 | 390,037 | | | 716,241 | | 716,241 | 566,998 | | (372,308) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/15/2025 | 10/14/2026 | | 8,610,779 | 592/598 | 4,584 | | | 7,715 | | 7,715 | 6,911 | | (4,375) | | | | 85/85 |
| 10/15/2026 7004.61 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/15/2025 | 10/15/2026 | | 9,889,646 | 6,671/7,005 | 238,701 | | | 490,254 | | 490,254 | 391,028 | | (227,057) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/16/2025 | 10/15/2026 | | 62,621,158 | 6,604/6,671 | 334,575 | | | 626,472 | | 626,472 | 492,275 | | (318,254) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/16/2025 | 10/15/2026 | | 833,166 | 596/602 | 4,981 | | | 8,327 | | 8,327 | 7,573 | | (4,738) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/17/2025 | 10/16/2026 | | 154,903,045 | 6,563/6,629 | 835,040 | | | 1,539,325 | | 1,539,325 | 1,204,060 | | (791,548) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 10/20/2025 | 10/13/2026 | | 73,902,679 | 6,636/7,082 | 2,448,660 | | | 4,857,832 | | 4,857,832 | 4,017,048 | | (2,345,558) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 10/20/2025 | 10/16/2026 | | 177,365,082 | 6,597/6,664 | 987,294 | | | 1,743,416 | | 1,743,416 | 1,416,860 | | (935,872) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 10/21/2025 | 10/16/2026 | | 189,562,737 | 6,597/6,664 | 1,057,676 | | | 1,863,880 | | 1,863,880 | 1,516,810 | | (1,002,588) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 10/21/2025 | 10/19/2026 | | 142,908,294 | 6,597/6,664 | 798,804 | | | 1,402,911 | | 1,402,911 | 1,135,617 | | (749,394) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 10/21/2025 | 10/20/2026 | | 209,146,417 | 6,668/6,735 | 1,151,553 | | | 2,071,062 | | 2,071,062 | 1,681,423 | | (1,076,623) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/22/2025 | 10/21/2026 | | 103,770,945 | 6,668/6,735 | 566,501 | | | 1,033,217 | | 1,033,217 | 829,236 | | (527,832) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/23/2025 | 10/22/2026 | | 50,807,595 | 6,632/6,699 | 284,295 | | | 500,380 | | 500,380 | 405,411 | | (263,988) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/24/2025 | 10/23/2026 | | 140,011,377 | 6,671/6,738 | 789,419 | | | 1,370,867 | | 1,370,867 | 1,130,384 | | (730,547) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/27/2025 | 10/20/2026 | | 68,143,146 | 6,729/7,182 | 2,336,154 | | | 4,401,177 | | 4,401,177 | 3,816,858 | | (2,184,144) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/27/2025 | 10/23/2026 | | 208,116,749 | 6,724/6,792 | 1,169,075 | | | 2,031,033 | | 2,031,033 | 1,701,869 | | (1,081,889) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/27/2025 | 10/20/2026 | | 658,619 | 247/267 | 22,072 | | | 49,423 | | 49,423 | 45,157 | | (20,635) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/28/2025 | 10/23/2026 | | 222,002,886 | 6,724/6,792 | 1,265,344 | | | 2,155,874 | | 2,155,874 | 1,829,066 | | (1,170,979) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/28/2025 | 10/26/2026 | | 151,203,756 | 6,724/6,792 | 863,522 | | | 1,464,436 | | 1,464,436 | 1,235,855 | | (791,079) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/28/2025 | 10/27/2026 | | 245,443,885 | 6,806/6,875 | 1,379,335 | | | 2,394,034 | | 2,394,034 | 2,039,011 | | (1,259,393) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/29/2025 | 10/28/2026 | | 103,406,353 | 6,822/6,891 | 578,424 | | | 1,008,480 | | 1,008,480 | 858,537 | | (526,366) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 10/30/2025 | 10/29/2026 | | 33,841,175 | 6,822/6,891 | 190,256 | | | 330,995 | | 330,995 | 281,288 | | (172,558) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 10/31/2025 | 10/30/2026 | | 168,427,058 | 6,754/6,822 | 940,011 | | | 1,647,683 | | 1,647,683 | 1,359,370 | | (849,745) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/03/2025 | 10/27/2026 | | 71,262,510 | 6,848/7,277 | 2,206,192 | | | 4,259,643 | | 4,259,643 | 3,715,876 | | (2,014,349) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/03/2025 | 10/30/2026 | | 208,527,091 | 6,772/6,840 | 1,185,236 | | | 2,035,271 | | 2,035,271 | 1,710,460 | | (1,071,422) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/03/2025 | 10/27/2026 | | 8,726,301 | 630/681 | 29,149 | | | 62,217 | | 62,217 | 58,830 | | (26,614) | | | | 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 | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2025 | 10/30/2026 | | 145,530,823 | 6,772/6,840 | 806,722 | | | 1,437,004 | | 1,437,004 | 1,180,449 | | (729,255) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2025 | 11/02/2026 | | 147,778,612 | 6,772/6,840 | 820,260 | | | 1,454,645 | | 1,454,645 | 1,188,088 | | (734,200) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2025 | 11/03/2026 | | 151,394,032 | 6,783/6,852 | 838,108 | | | 1,490,000 | | 1,490,000 | 1,216,186 | | (747,723) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/05/2025 | 11/04/2026 | | 102,916,093 | 6,704/6,772 | 592,555 | | | 997,648 | | 997,648 | 820,084 | | (526,930) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/06/2025 | 11/05/2026 | | 32,760,731 | 6,728/6,796 | 182,766 | | | 322,573 | | 322,573 | 258,493 | | (161,997) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/06/2025 | 11/05/2026 | | 1,044,492 | 242/245 | 5,388 | | | 10,184 | | 10,184 | 8,677 | | (4,775) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 11/07/2025 | 11/06/2026 | | 187,281,435 | 6,653/6,720 | 1,068,342 | | | 1,841,034 | | 1,841,034 | 1,461,509 | | (943,875) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 11/10/2025 | 11/03/2026 | | 63,768,038 | 6,792/7,255 | 2,203,152 | | | 4,109,725 | | 4,109,725 | 3,516,277 | | (1,965,557) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 11/10/2025 | 11/06/2026 | | 198,011,154 | 6,662/6,729 | 1,171,535 | | | 1,906,528 | | 1,906,528 | 1,574,646 | | (1,035,045) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 11/10/2025 | 11/03/2026 | | 6,263,542 | 624/673 | 21,088 | | | 42,950 | | 42,950 | 39,707 | | (18,814) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/11/2025 | 11/06/2026 | | 211,254,315 | 6,662/6,729 | 1,249,141 | | | 2,031,085 | | 2,031,085 | 1,678,463 | | (1,103,610) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/11/2025 | 11/09/2026 | | 145,261,684 | 6,662/6,729 | 859,693 | | | 1,392,937 | | 1,392,937 | 1,144,470 | | (752,231) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/11/2025 | 11/10/2026 | | 191,308,934 | 6,764/6,832 | 1,108,736 | | | 1,848,246 | | 1,848,246 | 1,530,405 | | (967,045) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 11/12/2025 | 11/11/2026 | | 27,117,422 | 6,778/6,847 | 157,095 | | | 261,634 | | 261,634 | 217,066 | | (136,582) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 11/13/2025 | 11/12/2026 | | 30,294,612 | 6,782/6,851 | 172,069 | | | 295,377 | | 295,377 | 240,094 | | (149,127) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 11/14/2025 | 11/13/2026 | | 149,783,828 | 6,670/6,737 | 878,462 | | | 1,450,441 | | 1,450,441 | 1,167,182 | | (758,924) | | | | 85/85 |
| 11/13/2026 7070.82 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/14/2025 | 11/13/2026 | | 49,207,893 | 6,734/7,071 | 1,304,446 | | | 2,341,628 | | 2,341,628 | 1,900,679 | | (1,126,942) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2025 | 11/10/2026 | | 67,645,793 | 6,785/7,225 | 2,172,155 | | | 4,175,508 | | 4,175,508 | 3,412,639 | | (1,894,563) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2025 | 11/13/2026 | | 201,743,552 | 6,667/6,734 | 1,163,933 | | | 1,964,368 | | 1,964,368 | 1,557,050 | | (1,005,550) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2025 | 11/10/2026 | | 572,687 | 616/673 | 23,239 | | | 50,772 | | 50,772 | 44,037 | | (20,269) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2025 | 11/10/2026 | | 518,564 | 242/265 | 18,168 | | | 43,972 | | 43,972 | 35,336 | | (15,846) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/18/2025 | 11/13/2026 | | 167,901,170 | 6,667/6,734 | 951,159 | | | 1,647,510 | | 1,647,510 | 1,284,270 | | (821,729) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/18/2025 | 11/16/2026 | | 203,201,146 | 6,667/6,734 | 1,172,523 | | | 1,988,901 | | 1,988,901 | 1,558,961 | | (1,003,445) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/18/2025 | 11/17/2026 | | 182,396,522 | 6,606/6,672 | 1,048,160 | | | 1,773,795 | | 1,773,795 | 1,366,916 | | (894,212) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 11/19/2025 | 11/18/2026 | | 105,082,240 | 6,551/6,617 | 619,499 | | | 1,016,632 | | 1,016,632 | 787,017 | | (526,864) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 11/19/2025 | 11/18/2026 | | 1,288,238 | 231/233 | 6,791 | | | 12,387 | | 12,387 | 9,541 | | (5,776) | | | | 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 | 11/20/2025 | 11/19/2026 | | 44,353,094 | 6,576/6,642 | 259,300 | | | 434,369 | | 434,369 | 332,769 | | (219,842) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | | 1,509,810 | 594/600 | 10,365 | | | 14,891 | | 14,891 | 13,594 | | (8,788) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/20/2025 | 11/19/2026 | | 728,574 | 231/233 | 5,024 | | | 7,083 | | 7,083 | 6,407 | | (4,259) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 11/13/2025 | 11/12/2026 | | 913,320 | 615/621 | 5,871 | | | 8,980 | | 8,980 | 8,528 | | (5,088) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/21/2025 | 11/20/2026 | | 170,596,027 | 6,473/6,539 | 1,012,940 | | | 1,648,002 | | 1,648,002 | 1,254,872 | | (856,138) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/24/2025 | 11/17/2026 | | 96,327,334 | 6,634/7,088 | 3,530,579 | | | 6,200,149 | | 6,200,149 | 4,980,790 | | (3,012,025) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/24/2025 | 11/20/2026 | | 265,017,511 | 6,537/6,603 | 1,588,826 | | | 2,534,114 | | 2,534,114 | 1,983,091 | | (1,342,878) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/24/2025 | 11/17/2026 | | 816,550 | 593/637 | 30,436 | | | 57,441 | | 57,441 | 47,319 | | (25,966) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/24/2025 | 11/20/2026 | | 1,291,710 | 584/590 | 7,859 | | | 12,249 | | 12,249 | 10,305 | | (6,642) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/25/2025 | 11/20/2026 | | 275,814,821 | 6,537/6,603 | 1,710,933 | | | 2,618,682 | | 2,618,682 | 2,107,661 | | (1,446,082) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/25/2025 | 11/23/2026 | | 83,548,735 | 6,537/6,603 | 518,500 | | | 791,629 | | 791,629 | 633,402 | | (434,204) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/25/2025 | 11/24/2026 | | 128,024,322 | 6,638/6,705 | 781,691 | | | 1,223,275 | | 1,223,275 | 982,544 | | (652,605) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/25/2025 | 11/24/2026 | | 1,939,939 | 599/605 | 11,829 | | | 18,616 | | 18,616 | 16,096 | | (9,876) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/26/2025 | 11/25/2026 | | 125,334,472 | 6,698/6,766 | 774,356 | | | 1,188,300 | | 1,188,300 | 978,735 | | (644,509) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 11/28/2025 | 11/25/2026 | | 71,924,697 | 6,744/6,813 | 450,629 | | | 682,695 | | 682,695 | 573,800 | | (375,066) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 11/28/2025 | 11/25/2026 | | 1,936,156 | 608/614 | 11,899 | | | 18,444 | | 18,444 | 16,491 | | (9,904) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 11/28/2025 | 11/25/2026 | | 936,220 | 245/247 | 5,456 | | | 8,574 | | 8,574 | 7,834 | | (4,541) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/01/2025 | 11/24/2026 | | 71,657,411 | 6,753/7,228 | 2,780,937 | | | 4,609,883 | | 4,609,883 | 3,916,298 | | (2,321,699) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/01/2025 | 11/27/2026 | | 128,451,177 | 6,744/6,813 | 794,054 | | | 1,217,173 | | 1,217,173 | 1,009,849 | | (656,899) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/01/2025 | 11/27/2026 | | 236,915,435 | 6,781/6,849 | 1,432,715 | | | 2,248,597 | | 2,248,597 | 1,855,145 | | (1,185,246) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/01/2025 | 11/24/2026 | | 1,320,626 | 610/665 | 60,765 | | | 108,613 | | 108,613 | 97,764 | | (50,730) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/02/2025 | 11/27/2026 | | 219,368,280 | 6,781/6,849 | 1,386,169 | | | 2,086,490 | | 2,086,490 | 1,768,344 | | (1,146,740) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/02/2025 | 11/30/2026 | | 192,966,820 | 6,781/6,849 | 1,168,566 | | | 1,830,448 | | 1,830,448 | 1,500,076 | | (958,013) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/02/2025 | 12/01/2026 | | 182,578,242 | 6,745/6,813 | 1,114,303 | | | 1,727,690 | | 1,727,690 | 1,407,972 | | (910,792) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/03/2025 | 12/02/2026 | | 120,766,019 | 6,761/6,829 | 753,515 | | | 1,142,327 | | 1,142,327 | 946,168 | | (614,058) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 12/04/2025 | 12/03/2026 | | 38,345,742 | 6,781/6,850 | 241,127 | | | 360,982 | | 360,982 | 302,209 | | (195,916) | | | | 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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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 12/05/2025 | 12/04/2026 | | 204,872,752 | 6,789/6,857 | 1,288,090 | | | 1,924,321 | | 1,924,321 | 1,612,032 | | (1,043,467) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/08/2025 | 12/01/2026 | | 66,806,294 | 6,847/7,341 | 2,596,394 | | | 4,324,943 | | 4,324,943 | 3,716,743 | | (2,122,202) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/08/2025 | 12/04/2026 | | 205,378,153 | 6,802/6,870 | 1,280,062 | | | 1,934,744 | | 1,934,744 | 1,614,192 | | (1,036,964) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/08/2025 | 12/01/2026 | | 545,411 | 622/671 | 21,812 | | | 38,773 | | 38,773 | 35,440 | | (17,828) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/09/2025 | 12/04/2026 | | 214,581,136 | 6,802/6,870 | 1,356,555 | | | 2,021,534 | | 2,021,534 | 1,702,052 | | (1,098,930) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/09/2025 | 12/07/2026 | | 133,024,140 | 6,802/6,870 | 841,397 | | | 1,249,991 | | 1,249,991 | 1,046,337 | | (675,593) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/09/2025 | 12/08/2026 | | 165,552,415 | 6,778/6,847 | 1,024,554 | | | 1,553,383 | | 1,553,383 | 1,272,200 | | (820,244) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/09/2025 | 12/08/2026 | | 1,475,482 | 618/624 | 7,695 | | | 13,820 | | 13,820 | 11,372 | | (6,160) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/10/2025 | 12/09/2026 | | 112,028,989 | 6,772/6,841 | 710,412 | | | 1,049,920 | | 1,049,920 | 870,665 | | (567,084) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/10/2025 | 12/09/2026 | | 564,283 | 249/251 | 3,297 | | | 4,970 | | 4,970 | 4,606 | | (2,632) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/11/2025 | 12/10/2026 | | 42,579,582 | 6,818/6,887 | 273,505 | | | 396,769 | | 396,769 | 336,047 | | (217,688) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/12/2025 | 12/11/2026 | | 172,071,307 | 6,832/6,901 | 1,074,595 | | | 1,615,426 | | 1,615,426 | 1,338,783 | | (852,804) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/08/2026 | | 75,981,519 | 6,862/7,340 | 2,868,130 | | | 4,745,694 | | 4,745,694 | 4,024,369 | | (2,296,186) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/11/2026 | | 214,844,061 | 6,759/6,827 | 1,379,304 | | | 2,020,536 | | 2,020,536 | 1,671,187 | | (1,094,622) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/08/2026 | | 629,984 | 618/670 | 26,127 | | | 48,379 | | 48,379 | 42,261 | | (20,917) | | | | 85/85 |
| 12/15/2026 7157.34 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/15/2025 | 12/15/2026 | | 27,139,730 | 6,817/7,157 | 791,995 | | | 1,231,479 | | 1,231,479 | 1,024,687 | | (621,307) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/16/2025 | 12/11/2026 | | 248,053,617 | 6,759/6,827 | 1,641,793 | | | 2,339,884 | | 2,339,884 | 1,970,627 | | (1,302,935) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/16/2025 | 12/14/2026 | | 163,101,702 | 6,759/6,827 | 1,016,147 | | | 1,534,994 | | 1,534,994 | 1,235,121 | | (799,447) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/16/2025 | 12/15/2026 | | 247,945,000 | 6,748/6,817 | 1,544,905 | | | 2,330,959 | | 2,330,959 | 1,867,333 | | (1,211,951) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/16/2025 | 12/15/2026 | | 1,655,871 | 604/611 | 9,978 | | | 15,694 | | 15,694 | 13,147 | | (7,828) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 12/17/2025 | 12/16/2026 | | 189,828,942 | 6,732/6,800 | 1,194,441 | | | 1,799,547 | | 1,799,547 | 1,433,745 | | (934,333) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 12/17/2025 | 12/16/2026 | | 552,488 | 606/612 | 3,433 | | | 5,310 | | 5,310 | 4,498 | | (2,685) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/18/2025 | 12/17/2026 | | 39,043,713 | 6,654/6,721 | 258,361 | | | 364,695 | | 364,695 | 297,292 | | (201,521) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/19/2025 | 12/18/2026 | | 197,866,936 | 6,707/6,775 | 1,314,854 | | | 1,840,249 | | 1,840,249 | 1,522,733 | | (1,022,665) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/19/2025 | 12/18/2026 | | 797,164 | 603/609 | 5,450 | | | 7,422 | | 7,422 | 6,720 | | (4,239) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 12/22/2025 | 12/15/2026 | | 100,794,711 | 6,797/7,277 | 4,183,953 | | | 6,306,501 | | 6,306,501 | 5,432,633 | | (3,282,239) | | | | 85/85 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 12/22/2025 | 12/18/2026 | | 279,595,644 | 6,766/6,835 | 1,828,681 | | | 2,589,166 | | 2,589,166 | 2,155,434 | | (1,422,307) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 12/22/2025 | 12/15/2026 | | 853,311 | 609/659 | 37,854 | | | 63,624 | | 63,624 | 55,726 | | (29,696) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/23/2025 | 12/18/2026 | | 251,078,526 | 6,766/6,835 | 1,746,692 | | | 2,315,349 | | 2,315,349 | 2,014,133 | | (1,358,538) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/23/2025 | 12/21/2026 | | 237,074,476 | 6,766/6,835 | 1,575,570 | | | 2,181,186 | | 2,181,186 | 1,829,603 | | (1,215,058) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/23/2025 | 12/22/2026 | | 182,439,347 | 6,810/6,878 | 1,201,616 | | | 1,678,254 | | 1,678,254 | 1,410,763 | | (924,060) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 12/24/2025 | 12/23/2026 | | 138,806,741 | 6,841/6,910 | 933,924 | | | 1,270,448 | | 1,270,448 | 1,092,095 | | (716,183) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/26/2025 | 12/24/2026 | | 52,436,588 | 6,863/6,932 | 351,562 | | | 480,098 | | 480,098 | 412,910 | | (268,842) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/26/2025 | 12/24/2026 | | 2,725,318 | 618/624 | 18,968 | | | 25,228 | | 25,228 | 23,789 | | (14,505) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/26/2025 | 12/24/2026 | | 600,643 | 250/253 | 3,897 | | | 5,206 | | 5,206 | 5,021 | | (2,980) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/29/2025 | 12/22/2026 | | 69,538,867 | 6,894/7,378 | 2,805,089 | | | 4,246,795 | | 4,246,795 | 3,693,780 | | (2,157,153) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/29/2025 | 12/24/2026 | | 122,213,353 | 6,861/6,930 | 840,318 | | | 1,124,236 | | 1,124,236 | 979,447 | | (642,596) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/29/2025 | 12/22/2026 | | 642,214 | 622/669 | 27,889 | | | 44,078 | | 44,078 | 40,619 | | (21,447) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/30/2025 | 12/24/2026 | | 158,617,052 | 6,861/6,930 | 1,052,991 | | | 1,456,315 | | 1,456,315 | 2,293,660 | | (804,532) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/30/2025 | 12/28/2026 | | 201,552,964 | 6,861/6,930 | 1,340,943 | | | 1,844,339 | | 1,844,339 | 2,902,540 | | (1,013,157) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/30/2025 | 12/29/2026 | | 121,571,191 | 6,837/6,906 | 819,735 | | | 1,111,643 | | 1,111,643 | 1,761,778 | | (617,640) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/31/2025 | 12/30/2026 | | 95,112,368 | 6,827/6,896 | 637,989 | | | 872,098 | | 872,098 | 1,368,172 | | (478,048) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/02/2026 | 12/31/2026 | | 36,449,093 | 6,777/6,846 | | 244,258 | | 335,389 | | 335,389 | 273,474 | | (182,343) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 01/05/2026 | 12/29/2026 | | 56,356,090 | 6,889/7,359 | | 2,243,725 | | 3,318,433 | | 3,318,433 | 2,757,501 | | (1,682,794) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 01/05/2026 | 12/31/2026 | | 119,819,719 | 6,790/6,858 | | 815,309 | | 1,092,629 | | 1,092,629 | 885,386 | | (608,066) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 01/05/2026 | 12/29/2026 | | 629,523 | 616/667 | | 27,459 | | 45,968 | | 45,968 | 39,103 | | (20,594) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 01/05/2026 | 12/31/2026 | | 726,087 | 607/613 | | 4,541 | | 6,691 | | 6,691 | 5,537 | | (3,387) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/06/2026 | 12/31/2026 | | 134,928,926 | 6,790/6,858 | | 922,267 | | 1,225,279 | | 1,225,279 | 990,192 | | (687,179) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/06/2026 | 01/04/2027 | | 103,133,614 | 6,790/6,858 | | 704,493 | | 933,792 | | 933,792 | 748,399 | | (519,100) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/06/2026 | 01/05/2027 | | 110,069,764 | 6,833/6,902 | | 744,891 | | 995,950 | | 995,950 | 798,410 | | (547,351) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/07/2026 | 01/06/2027 | | 59,198,815 | 6,875/6,945 | | 395,839 | | 533,315 | | 533,315 | 427,248 | | (289,771) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/07/2026 | 01/06/2027 | | 504,936 | 617/623 | | 3,284 | | 4,600 | | 4,600 | 3,720 | | (2,404) | | | | 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 | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/08/2026 | 01/07/2027 | | 23,987,133 | 6,852/6,921 | | 161,632 | | 217,149 | | 217,149 | 173,149 | | (117,632) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/09/2026 | 01/08/2027 | | 87,707,914 | 6,852/6,921 | | 593,288 | | 787,399 | | 787,399 | 624,245 | | (430,134) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/09/2026 | 01/08/2027 | | 1,084,256 | 614/620 | | 7,089 | | 9,845 | | 9,845 | 7,895 | | (5,139) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/09/2026 | 01/08/2027 | | 795,905 | 256/258 | | 4,798 | | 6,386 | | 6,386 | 5,067 | | (3,478) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/12/2026 | 01/05/2027 | | 60,706,255 | 6,916/7,372 | | 2,381,551 | | 3,400,683 | | 3,400,683 | 2,758,467 | | (1,739,335) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/12/2026 | 01/08/2027 | | 132,385,367 | 6,897/6,966 | | 888,922 | | 1,187,229 | | 1,187,229 | 942,095 | | (643,787) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/12/2026 | 01/05/2027 | | 1,143,578 | 623/674 | | 52,911 | | 82,357 | | 82,357 | 68,089 | | (38,643) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/12/2026 | 01/08/2027 | | 609,448 | 620/627 | | 4,991 | | 5,553 | | 5,553 | 4,177 | | (3,615) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/13/2026 | 01/08/2027 | | 119,511,283 | 6,897/6,966 | | 810,054 | | 1,074,321 | | 1,074,321 | 850,311 | | (586,044) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/13/2026 | 01/11/2027 | | 77,462,562 | 6,897/6,966 | | 513,573 | | 694,766 | | 694,766 | 549,656 | | (368,464) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/13/2026 | 01/12/2027 | | 83,381,097 | 6,908/6,977 | | 551,014 | | 746,968 | | 746,968 | 590,188 | | (394,234) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/13/2027 | | 77,400,310 | 6,894/6,964 | | 506,519 | | 699,855 | | 699,855 | 554,335 | | (361,000) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/13/2027 | | 779,820 | 620/626 | | 5,085 | | 7,216 | | 7,216 | 5,756 | | (3,624) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/14/2026 | 01/13/2027 | | 793,331 | 259/261 | | 5,318 | | 6,205 | | 6,205 | 4,677 | | (3,790) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/15/2026 | 01/14/2027 | | 25,904,563 | 6,857/6,927 | | 178,566 | | 231,156 | | 231,156 | 178,929 | | (126,339) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/15/2026 | 01/14/2027 | | 951,558 | 613/620 | | 6,350 | | 8,611 | | 8,611 | 6,753 | | (4,493) | | | | 85/85 |
| 01/15/2027 7291.69 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/15/2026 | 01/15/2027 | | 21,473,273 | 6,944/7,292 | | 654,935 | | 917,947 | | 917,947 | 725,105 | | (462,093) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/16/2026 | 01/15/2027 | | 26,882,318 | 6,875/6,944 | | 181,945 | | 239,132 | | 239,132 | 185,410 | | (128,223) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/20/2026 | 01/12/2027 | | 55,227,377 | 6,953/7,428 | | 2,076,347 | | 3,219,386 | | 3,219,386 | 2,616,953 | | (1,473,914) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/20/2026 | 01/15/2027 | | 110,386,421 | 6,871/6,940 | | 720,953 | | 1,004,837 | | 1,004,837 | 791,371 | | (507,486) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/20/2026 | 01/12/2027 | | 573,484 | 623/676 | | 25,345 | | 43,345 | | 43,345 | 35,992 | | (17,991) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/20/2026 | 01/15/2027 | | 1,131,072 | 615/621 | | 8,899 | | 10,483 | | 10,483 | 7,849 | | (6,264) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/21/2026 | 01/15/2027 | | 125,312,824 | 6,871/6,940 | | 790,482 | | 1,145,106 | | 1,145,106 | 910,397 | | (555,773) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/21/2026 | 01/15/2027 | | 93,006,090 | 6,871/6,940 | | 602,948 | | 849,888 | | 849,888 | 670,861 | | (423,922) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/21/2026 | 01/19/2027 | | 70,671,831 | 6,871/6,940 | | 458,054 | | 644,053 | | 644,053 | 504,480 | | (318,481) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/21/2026 | 01/20/2027 | | 62,982,410 | 6,729/6,797 | | 426,722 | | 580,342 | | 580,342 | 449,496 | | (295,877) | | | | 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 | 01/21/2026 | 01/20/2027 | | 533,956 | 602/608 | | 3,442 | | 4,970 | | 4,970 | 3,915 | | (2,386) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/21/2026 | 01/20/2027 | | 4,214,809 | 260/263 | | 3,244 | | 4,141 | | 4,141 | 3,147 | | (2,249) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/22/2026 | 01/21/2027 | | 69,330,863 | 6,807/6,876 | | 469,394 | | 619,997 | | 619,997 | 473,963 | | (323,360) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/23/2026 | 01/22/2027 | | 112,503,355 | 6,844/6,913 | | 762,020 | | 1,007,895 | | 1,007,895 | 768,705 | | (522,830) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/19/2027 | | 65,270,244 | 6,902/7,377 | | 2,670,317 | | 3,769,124 | | 3,769,124 | 2,944,026 | | (1,845,219) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/22/2027 | | 153,015,816 | 6,846/6,916 | | 1,034,188 | | 1,362,448 | | 1,362,448 | 1,036,924 | | (708,664) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/19/2027 | | 1,084,083 | 618/663 | | 43,225 | | 67,302 | | 67,302 | 53,946 | | (29,869) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/22/2027 | | 993,795 | 616/623 | | 6,340 | | 8,950 | | 8,950 | 6,954 | | (4,344) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/19/2027 | | 906,442 | 267/285 | | 30,843 | | 37,036 | | 37,036 | 27,506 | | (21,313) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/26/2026 | 01/22/2027 | | 556,773 | 262/265 | | 1,413 | | 4,162 | | 4,162 | 3,717 | | (968) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/27/2026 | 01/22/2027 | | 128,685,384 | 6,846/6,916 | | 866,680 | | 1,141,772 | | 1,141,772 | 868,211 | | (593,119) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/27/2026 | 01/25/2027 | | 71,049,127 | 6,846/6,916 | | 478,507 | | 629,186 | | 629,186 | 475,428 | | (324,749) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/27/2026 | 01/26/2027 | | 102,718,013 | 6,881/6,950 | | 701,325 | | 908,172 | | 908,172 | 681,501 | | (474,654) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/28/2026 | 01/27/2027 | | 112,326,191 | 6,909/6,979 | | 760,250 | | 992,218 | | 992,218 | 744,401 | | (512,434) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/28/2026 | 01/27/2027 | | 3,609,075 | 625/631 | | 24,001 | | 32,154 | | 32,154 | 24,330 | | (16,178) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/28/2026 | 01/27/2027 | | 3,235,265 | 262/265 | | 18,332 | | 24,094 | | 24,094 | 18,119 | | (12,356) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 01/29/2026 | 01/28/2027 | | 29,731,275 | 6,908/6,978 | | 195,371 | | 264,628 | | 264,628 | 200,047 | | (130,790) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/30/2026 | 01/29/2027 | | 65,269,213 | 6,899/6,969 | | 437,618 | | 578,104 | | 578,104 | 432,231 | | (291,746) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/30/2026 | 01/29/2027 | | 802,181 | 623/629 | | 5,838 | | 7,234 | | 7,234 | 5,287 | | (3,892) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/02/2026 | 01/26/2027 | | 79,379,532 | 6,951/7,426 | | 3,222,791 | | 4,476,884 | | 4,476,884 | 3,417,708 | | (2,163,616) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/02/2026 | 01/29/2027 | | 172,749,540 | 6,870/6,939 | | 1,176,603 | | 1,522,211 | | 1,522,211 | 1,128,918 | | (783,309) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/02/2026 | 01/26/2027 | | 612,967 | 627/676 | | 26,234 | | 41,113 | | 41,113 | 32,491 | | (17,612) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/02/2026 | 01/29/2027 | | 920,707 | 616/622 | | 6,478 | | 8,230 | | 8,230 | 6,065 | | (4,313) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/03/2026 | 01/29/2027 | | 109,374,866 | 6,870/6,939 | | 731,564 | | 975,705 | | 975,705 | 730,489 | | (486,347) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/03/2026 | 02/01/2027 | | 92,166,186 | 6,870/6,939 | | 617,129 | | 820,712 | | 820,712 | 610,444 | | (406,861) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/03/2026 | 02/02/2027 | | 119,439,148 | 6,907/6,976 | | 767,042 | | 1,061,463 | | 1,061,463 | 798,720 | | (504,298) | | | | 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 | 02/04/2026 | 02/03/2027 | | 139,758,518 | 6,849/6,918 | | 921,093 | | 1,247,593 | | 1,247,593 | 929,536 | | (603,036) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/05/2026 | 02/04/2027 | | 62,246,294 | 6,814/6,883 | | 407,528 | | 559,873 | | 559,873 | 417,238 | | (264,893) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/06/2026 | 02/05/2027 | | 82,843,224 | 6,730/6,798 | | 562,096 | | 734,883 | | 734,883 | 536,588 | | (363,801) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 02/09/2026 | 02/02/2027 | | 78,453,275 | 6,908/7,407 | | 3,366,441 | | 4,679,045 | | 4,679,045 | 3,506,464 | | (2,193,860) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 02/09/2026 | 02/05/2027 | | 147,060,695 | 6,863/6,932 | | 991,935 | | 1,293,726 | | 1,293,726 | 942,818 | | (641,028) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 02/09/2026 | 02/02/2027 | | 832,156 | 614/658 | | 20,183 | | 52,212 | | 52,212 | 45,182 | | (13,153) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 02/10/2026 | 02/05/2027 | | 160,822,458 | 6,863/6,932 | | 1,087,274 | | 1,413,260 | | 1,413,260 | 1,027,551 | | (701,565) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 02/10/2026 | 02/08/2027 | | 106,433,705 | 6,863/6,932 | | 719,415 | | 933,739 | | 933,739 | 674,670 | | (460,346) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 02/10/2026 | 02/09/2027 | | 115,181,107 | 6,895/6,965 | | 773,092 | | 1,008,893 | | 1,008,893 | 729,128 | | (493,327) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 02/11/2026 | 02/10/2027 | | 121,574,405 | 6,872/6,942 | | 812,134 | | 1,069,218 | | 1,069,218 | 773,081 | | (515,997) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 02/11/2026 | 02/10/2027 | | 1,729,934 | 605/611 | | 11,316 | | 15,658 | | 15,658 | 11,532 | | (7,190) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/12/2026 | 02/11/2027 | | 31,792,898 | 6,872/6,941 | | 210,018 | | 282,572 | | 282,572 | 204,766 | | (132,212) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA | 02/13/2026 | 02/12/2027 | | 88,290,423 | 6,764/6,833 | | 587,888 | | 785,048 | | 785,048 | 565,614 | | (368,453) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA | 02/13/2026 | 02/12/2027 | | 580,992 | 595/601 | | 3,763 | | 5,274 | | 5,274 | 3,869 | | (2,359) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA | 02/13/2026 | 02/12/2027 | | 575,801 | 257/260 | | 3,791 | | 4,398 | | 4,398 | 2,983 | | (2,376) | | | | 85/85 |
| 02/12/2027 7177.98 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/13/2026 | 02/12/2027 | | 21,926,947 | 6,836/7,178 | | 668,772 | | 943,791 | | 943,791 | 694,165 | | (419,147) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/09/2027 | | 86,853,432 | 6,902/7,382 | | 3,380,765 | | 5,087,629 | | 5,087,629 | 3,840,080 | | (2,133,215) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/12/2027 | | 227,109,434 | 6,768/6,836 | | 1,499,918 | | 2,031,920 | | 2,031,920 | 1,470,498 | | (938,496) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/09/2027 | | 1,314,893 | 607/655 | | 54,558 | | 92,227 | | 92,227 | 72,094 | | (34,425) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/18/2026 | 02/12/2027 | | 169,505,579 | 6,768/6,836 | | 1,138,004 | | 1,500,558 | | 1,500,558 | 1,073,408 | | (710,854) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/18/2026 | 02/12/2027 | | 148,761,623 | 6,768/6,836 | | 998,736 | | 1,316,921 | | 1,316,921 | 942,045 | | (623,860) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/18/2026 | 02/16/2027 | | 111,110,586 | 6,768/6,836 | | 747,569 | | 981,648 | | 981,648 | 695,874 | | (461,795) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/18/2026 | 02/17/2027 | | 139,162,541 | 6,775/6,843 | | 932,073 | | 1,228,771 | | 1,228,771 | 870,876 | | (574,177) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/18/2026 | 02/17/2027 | | 1,360,968 | 595/601 | | 11,051 | | 12,249 | | 12,249 | 8,005 | | (6,808) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | | 56,048,681 | 6,813/6,881 | | 367,804 | | 498,645 | | 498,645 | 355,610 | | (224,769) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/19/2026 | 02/18/2027 | | 792,281 | 600/606 | | 6,106 | | 7,234 | | 7,234 | 4,859 | | (3,731) | | | | 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 | 02/20/2026 | 02/19/2027 | | 36,162,808 | 6,793/6,862 | | 242,308 | | 319,757 | | 319,757 | 224,853 | | (147,404) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/23/2026 | 02/16/2027 | | 73,214,505 | 6,864/7,326 | | 2,850,733 | | 4,157,678 | | 4,157,678 | 3,052,619 | | (1,745,673) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/23/2026 | 02/16/2027 | | 698,498 | 608/649 | | 27,633 | | 42,479 | | 42,479 | 31,768 | | (16,921) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/24/2026 | 02/19/2027 | | 170,605,458 | 6,840/6,910 | | 1,146,247 | | 1,506,599 | | 1,506,599 | 1,055,145 | | (694,792) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/24/2026 | 02/22/2027 | | 162,134,755 | 6,840/6,910 | | 1,067,440 | | 1,429,700 | | 1,429,700 | 1,003,907 | | (641,647) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/24/2026 | 02/23/2027 | | 140,847,811 | 6,769/6,838 | | 939,565 | | 1,242,064 | | 1,242,064 | 865,719 | | (563,220) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/24/2026 | 02/23/2027 | | 982,328 | 595/601 | | 8,570 | | 8,822 | | 8,822 | 5,389 | | (5,137) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/24/2027 | | 117,209,844 | 6,821/6,890 | | 789,101 | | 1,024,785 | | 1,024,785 | 706,528 | | (470,845) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/25/2026 | 02/24/2027 | | 2,309,356 | 602/608 | | 15,721 | | 20,564 | | 20,564 | 14,224 | | (9,380) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2026 | 02/25/2027 | | 44,641,614 | 6,877/6,946 | | 293,291 | | 392,551 | | 392,551 | 272,790 | | (173,530) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2026 | 02/25/2027 | | 822,685 | 611/617 | | 5,383 | | 7,463 | | 7,463 | 5,265 | | (3,185) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/27/2026 | 02/26/2027 | | 87,323,405 | 6,840/6,909 | | 571,726 | | 771,376 | | 771,376 | 536,333 | | (336,683) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/02/2026 | 02/23/2027 | | 87,421,339 | 6,899/7,372 | | 3,486,531 | | 4,980,361 | | 4,980,361 | 3,560,285 | | (2,066,455) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/02/2026 | 02/26/2027 | | 169,032,945 | 6,810/6,879 | | 1,131,049 | | 1,488,164 | | 1,488,164 | 1,021,881 | | (664,767) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/02/2026 | 02/23/2027 | | 1,079,710 | 610/663 | | 52,227 | | 80,986 | | 80,986 | 59,714 | | (30,955) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/02/2026 | 02/23/2027 | | 532,737 | 263/285 | | 23,478 | | 28,095 | | 28,095 | 18,532 | | (13,916) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/03/2026 | 02/26/2027 | | 114,072,576 | 6,810/6,879 | | 753,957 | | 1,014,249 | | 1,014,249 | 702,558 | | (442,265) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/03/2026 | 03/01/2027 | | 114,290,688 | 6,810/6,879 | | 751,709 | | 1,014,797 | | 1,014,797 | 700,370 | | (437,283) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/03/2026 | 03/02/2027 | | 61,671,168 | 6,813/6,882 | | 403,179 | | 547,298 | | 547,298 | 378,007 | | (233,888) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/04/2026 | 03/03/2027 | | 126,768,547 | 6,748/6,817 | | 850,038 | | 1,114,238 | | 1,114,238 | 754,968 | | (490,768) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/05/2026 | 03/04/2027 | | 103,854,202 | 6,801/6,870 | | 676,828 | | 924,343 | | 924,343 | 634,811 | | (387,296) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/06/2026 | 03/05/2027 | | 110,070,315 | 6,762/6,831 | | 714,749 | | 983,496 | | 983,496 | 675,757 | | (407,010) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/09/2026 | 03/05/2027 | | 255,094,139 | 6,673/6,740 | | 1,661,148 | | 2,294,369 | | 2,294,369 | 1,577,161 | | (943,939) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/09/2026 | 03/02/2027 | | 72,277,567 | 6,840/7,286 | | 2,648,095 | | 4,041,427 | | 4,041,427 | 2,910,779 | | (1,517,448) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/10/2026 | 03/05/2027 | | 151,231,885 | 6,673/6,740 | | 1,017,930 | | 1,336,291 | | 1,336,291 | 895,567 | | (577,206) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/10/2026 | 03/08/2027 | | 136,342,852 | 6,673/6,740 | | 918,712 | | 1,203,208 | | 1,203,208 | 801,112 | | (516,616) | | | | 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 | 03/10/2026 | 03/09/2027 | | 61,576,834 | 6,728/6,796 | | 413,116 | | 543,636 | | 543,636 | 362,185 | | (231,665) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/11/2026 | 03/10/2027 | | 114,476,303 | 6,714/6,781 | | 745,909 | | 1,020,162 | | 1,020,162 | 690,478 | | (416,225) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/12/2026 | 03/11/2027 | | 129,559,660 | 6,708/6,776 | | 832,629 | | 1,164,832 | | 1,164,832 | 792,462 | | (460,259) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/13/2026 | 03/12/2027 | | 114,756,604 | 6,606/6,673 | | 740,844 | | 1,035,133 | | 1,035,133 | 701,753 | | (407,464) | | | | 85/85 |
| 03/15/2027 6963.8 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 03/13/2026 | 03/15/2027 | | 32,646,491 | 6,632/6,964 | | 995,718 | | 1,434,746 | | 1,434,746 | 982,147 | | (543,119) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/16/2026 | 03/09/2027 | | 74,095,549 | 6,721/7,183 | | 2,942,758 | | 4,384,174 | | 4,384,174 | 3,069,852 | | (1,628,436) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/16/2026 | 03/12/2027 | | 206,011,478 | 6,566/6,632 | | 1,353,396 | | 1,842,345 | | 1,842,345 | 1,231,620 | | (742,671) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/16/2026 | 03/09/2027 | | 671,918 | 606/647 | | 38,440 | | 39,533 | | 39,533 | 22,365 | | (21,272) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 03/17/2026 | 03/12/2027 | | 262,417,304 | 6,566/6,632 | | 1,753,169 | | 2,337,147 | | 2,337,147 | 1,543,813 | | (959,835) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 03/17/2026 | 03/15/2027 | | 125,122,346 | 6,566/6,632 | | 823,271 | | 1,113,069 | | 1,113,069 | 736,781 | | (446,984) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 03/17/2026 | 03/16/2027 | | 49,712,678 | 6,632/6,699 | | 323,252 | | 443,106 | | 443,106 | 294,875 | | (175,021) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/18/2026 | 03/17/2027 | | 136,140,480 | 6,649/6,716 | | 876,404 | | 1,214,465 | | 1,214,465 | 810,157 | | (472,096) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | | 91,006,714 | 6,558/6,625 | | 585,839 | | 826,318 | | 826,318 | 552,927 | | (312,447) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/19/2026 | 03/18/2027 | | 868,953 | 244/246 | | 5,854 | | 7,310 | | 7,310 | 4,578 | | (3,122) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/20/2026 | 03/19/2027 | | 131,981,045 | 6,540/6,606 | | 843,902 | | 1,200,947 | | 1,200,947 | 804,782 | | (447,737) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/20/2026 | 03/19/2027 | | 554,290 | 587/593 | | 4,229 | | 5,064 | | 5,064 | 3,079 | | (2,244) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/23/2026 | 03/16/2027 | | 73,800,076 | 6,625/7,103 | | 3,054,995 | | 4,644,363 | | 4,644,363 | 3,219,843 | | (1,630,475) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/23/2026 | 03/19/2027 | | 177,030,599 | 6,441/6,506 | | 1,162,925 | | 1,593,793 | | 1,593,793 | 1,046,344 | | (615,475) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/23/2026 | 03/16/2027 | | 1,637,781 | 595/642 | | 72,796 | | 116,021 | | 116,021 | 82,076 | | (38,852) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/23/2026 | 03/16/2027 | | 570,799 | 244/261 | | 21,441 | | 30,600 | | 30,600 | 20,602 | | (11,443) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/24/2026 | 03/19/2027 | | 192,126,511 | 6,441/6,506 | | 1,247,136 | | 1,737,837 | | 1,737,837 | 1,149,105 | | (658,404) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/24/2026 | 03/22/2027 | | 120,068,415 | 6,441/6,506 | | 778,984 | | 1,084,500 | | 1,084,500 | 713,350 | | (407,834) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/24/2026 | 03/23/2027 | | 74,896,886 | 6,515/6,581 | | 482,420 | | 678,993 | | 678,993 | 448,444 | | (251,871) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/25/2026 | 03/24/2027 | | 147,316,329 | 6,491/6,556 | | 954,748 | | 1,326,036 | | 1,326,036 | 867,124 | | (495,836) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/25/2026 | 03/24/2027 | | 2,163,173 | 578/584 | | 14,678 | | 19,521 | | 19,521 | 12,465 | | (7,623) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/26/2026 | 03/25/2027 | | 115,652,473 | 6,526/6,592 | | 735,474 | | 1,052,177 | | 1,052,177 | 694,655 | | (377,952) | | | | 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 | 03/27/2026 | 03/25/2027 | | 153,564,756 | 6,412/6,477 | | 963,745 | | 1,412,465 | | 1,412,465 | 942,672 | | (493,953) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/23/2027 | | 76,315,080 | 6,510/6,984 | | 3,002,880 | | 5,002,885 | | 5,002,885 | 3,543,621 | | (1,543,615) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/25/2027 | | 203,386,048 | 6,305/6,369 | | 1,277,961 | | 1,872,045 | | 1,872,045 | 1,247,343 | | (653,259) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/23/2027 | | 1,345,776 | 572/615 | | 53,755 | | 90,978 | | 90,978 | 64,856 | | (27,633) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/25/2027 | | 1,589,394 | 557/563 | | 13,055 | | 14,719 | | 14,719 | 8,338 | | (6,673) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/23/2027 | | 551,402 | 244/263 | | 21,666 | | 34,101 | | 34,101 | 23,572 | | (11,137) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/31/2026 | 03/25/2027 | | 198,925,919 | 6,305/6,369 | | 1,285,438 | | 1,788,982 | | 1,788,982 | 1,158,865 | | (655,321) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/31/2026 | 03/29/2027 | | 54,772,646 | 6,305/6,369 | | 355,113 | | 491,713 | | 491,713 | 315,632 | | (179,032) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/31/2026 | 03/30/2027 | | 65,232,496 | 6,280/6,344 | | 423,229 | | 584,155 | | 584,155 | 373,709 | | (212,784) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/01/2026 | 03/31/2027 | | 101,436,638 | 6,463/6,529 | | 661,495 | | 905,799 | | 905,799 | 572,287 | | (327,984) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/02/2026 | 04/01/2027 | | 186,303,162 | 6,510/6,575 | | 1,188,731 | | 1,677,874 | | 1,677,874 | 1,076,904 | | (587,762) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/06/2026 | 03/30/2027 | | 72,393,116 | 6,489/6,951 | | 3,065,396 | | 4,463,450 | | 4,463,450 | 2,913,531 | | (1,515,477) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/06/2026 | 04/02/2027 | | 164,150,402 | 6,517/6,583 | | 1,049,160 | | 1,471,217 | | 1,471,217 | 936,408 | | (514,351) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/06/2026 | 03/30/2027 | | 786,788 | 575/615 | | 32,114 | | 47,824 | | 47,824 | 31,587 | | (15,877) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/07/2026 | 04/02/2027 | | 200,670,098 | 6,517/6,583 | | 1,291,758 | | 1,800,301 | | 1,800,301 | 1,139,988 | | (631,446) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/07/2026 | 04/02/2027 | | 193,563,059 | 6,517/6,583 | | 1,246,009 | | 1,736,540 | | 1,736,540 | 1,099,614 | | (609,083) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/07/2026 | 04/05/2027 | | 122,505,847 | 6,517/6,583 | | 790,272 | | 1,097,504 | | 1,097,504 | 690,328 | | (383,096) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/07/2026 | 04/06/2027 | | 56,922,175 | 6,546/6,612 | | 364,952 | | 510,300 | | 510,300 | 321,776 | | (176,427) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/08/2026 | 04/07/2027 | | 538,252 | 583/589 | | 4,564 | | 4,692 | | 4,692 | 2,322 | | (2,194) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/08/2026 | 04/07/2027 | | 79,398,663 | 6,551/6,617 | | 535,330 | | 691,451 | | 691,451 | 413,434 | | (257,313) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/09/2026 | 04/08/2027 | | 123,362,982 | 6,715/6,783 | | 822,912 | | 1,069,023 | | 1,069,023 | 636,994 | | (390,883) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 04/10/2026 | 04/09/2027 | | 90,751,393 | 6,756/6,825 | | 601,082 | | 787,923 | | 787,923 | 470,686 | | (283,844) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/13/2026 | 04/06/2027 | | 85,756,462 | 6,687/7,164 | | 3,794,772 | | 5,068,043 | | 5,068,043 | 3,074,721 | | (1,801,451) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/13/2026 | 04/09/2027 | | 184,488,690 | 6,749/6,817 | | 1,251,502 | | 1,594,572 | | 1,594,572 | 932,217 | | (589,147) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/14/2026 | 04/13/2027 | | 75,538,421 | 6,817/6,886 | | 513,005 | | 640,216 | | 640,216 | 365,290 | | (238,080) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/14/2026 | 04/09/2027 | | 177,843,959 | 6,749/6,817 | | 1,220,431 | | 1,511,538 | | 1,511,538 | 863,823 | | (572,716) | | | | 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 | 04/14/2026 | 04/12/2027 | | 106,727,265 | 6,749/6,817 | | 731,955 | | 905,715 | | 905,715 | 514,393 | | (340,633) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 04/15/2026 | 04/14/2027 | | 122,428,960 | 6,898/6,967 | | 824,598 | | 1,028,275 | | 1,028,275 | 584,086 | | (380,409) | | | | 85/85 |
| 04/15/2027 7374.1 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/15/2026 | 04/15/2027 | | 22,347,027 | 7,023/7,374 | | 692,758 | | 886,521 | | 886,521 | 512,470 | | (318,707) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 04/16/2026 | 04/15/2027 | | 112,641,847 | 6,953/7,023 | | 755,333 | | 939,074 | | 939,074 | 527,837 | | (344,096) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/17/2026 | 04/16/2027 | | 166,022,382 | 6,971/7,041 | | 1,133,220 | | 1,360,317 | | 1,360,317 | 740,194 | | (513,097) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/17/2026 | 04/16/2027 | | 723,844 | 634/640 | | 6,885 | | 5,962 | | 5,962 | 2,195 | | (3,117) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/20/2026 | 04/13/2027 | | 77,510,968 | 6,984/7,493 | | 3,435,341 | | 4,352,107 | | 4,352,107 | 2,480,040 | | (1,563,273) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/20/2026 | 04/16/2027 | | 198,793,253 | 7,055/7,126 | | 1,318,745 | | 1,627,657 | | 1,627,657 | 904,000 | | (595,088) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/20/2026 | 04/13/2027 | | 590,279 | 635/683 | | 26,415 | | 35,891 | | 35,891 | 21,496 | | (12,020) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/20/2026 | 04/13/2027 | | 1,161,604 | 268/283 | | 37,647 | | 38,043 | | 38,043 | 17,527 | | (17,132) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2026 | 04/16/2027 | | 169,888,630 | 7,055/7,126 | | 1,123,235 | | 1,396,722 | | 1,396,722 | 778,629 | | (505,142) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2026 | 04/20/2027 | | 873,077 | 640/647 | | 5,886 | | 7,225 | | 7,225 | 3,958 | | (2,618) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2026 | 04/19/2027 | | 143,150,504 | 7,055/7,126 | | 946,655 | | 1,175,147 | | 1,175,147 | 650,684 | | (422,193) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2026 | 04/20/2027 | | 561,069 | 275/277 | | 3,637 | | 3,419 | | 3,419 | 1,400 | | (1,617) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2026 | 04/20/2027 | | 73,591,755 | 7,038/7,109 | | 488,223 | | 604,664 | | 604,664 | 333,579 | | (217,138) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/22/2026 | 04/21/2027 | | 76,507,791 | 6,993/7,064 | | 517,813 | | 626,874 | | 626,874 | 337,929 | | (228,868) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2026 | 04/22/2027 | | 152,454,351 | 7,067/7,138 | | 1,020,966 | | 1,237,916 | | 1,237,916 | 662,205 | | (445,254) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/23/2027 | | 129,555,585 | 7,037/7,108 | | 871,128 | | 1,050,628 | | 1,050,628 | 556,989 | | (377,489) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/27/2026 | 04/20/2027 | | 84,320,074 | 7,125/7,628 | | 3,505,687 | | 4,404,491 | | 4,404,491 | 2,425,156 | | (1,526,353) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/27/2026 | 04/23/2027 | | 222,694,416 | 7,093/7,165 | | 1,513,907 | | 1,793,956 | | 1,793,956 | 933,686 | | (653,637) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/28/2026 | 04/23/2027 | | 139,627,373 | 7,093/7,165 | | 925,675 | | 1,129,419 | | 1,129,419 | 601,940 | | (398,195) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/28/2026 | 04/26/2027 | | 88,577,430 | 7,093/7,165 | | 586,419 | | 715,505 | | 715,505 | 379,249 | | (250,162) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/28/2026 | 04/27/2027 | | 49,829,710 | 7,102/7,174 | | 329,635 | | 401,938 | | 401,938 | 212,534 | | (140,232) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/24/2026 | 04/23/2027 | | 1,466,468 | 645/651 | | 11,878 | | 11,761 | | 11,761 | 5,030 | | (5,147) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/29/2026 | 04/28/2027 | | 58,803,773 | 7,067/7,139 | | 390,756 | | 476,619 | | 476,619 | 251,016 | | (165,154) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 04/30/2026 | 04/29/2027 | | 158,198,114 | 7,065/7,136 | | 1,057,776 | | 1,271,503 | | 1,271,503 | 654,467 | | (440,740) | | | | 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 | 04/30/2026 | 04/29/2027 | | 710,424 | 269/272 | | 13,424 | | 4,542 | | 4,542 | (3,289) | | (5,593) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/01/2026 | 04/30/2027 | | 118,094,581 | 7,137/7,209 | | 797,016 | | 932,692 | | 932,692 | 465,553 | | (329,876) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/01/2026 | 04/30/2027 | | 876,874 | 661/668 | | 6,684 | | 6,834 | | 6,834 | 2,916 | | (2,766) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/04/2026 | 04/27/2027 | | 80,887,847 | 7,173/7,688 | | 3,398,885 | | 4,212,880 | | 4,212,880 | 2,227,015 | | (1,413,020) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/04/2026 | 04/30/2027 | | 155,390,379 | 7,158/7,230 | | 1,038,793 | | 1,233,572 | | 1,233,572 | 623,028 | | (428,249) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/04/2026 | 04/27/2027 | | 1,161,847 | 665/708 | | 44,106 | | 55,004 | | 55,004 | 29,235 | | (18,336) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/04/2026 | 04/30/2027 | | 948,594 | 276/279 | | 8,019 | | 5,597 | | 5,597 | 884 | | (3,306) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/05/2026 | 04/30/2027 | | 126,206,857 | 7,158/7,230 | | 852,199 | | 991,367 | | 991,367 | 489,094 | | (349,925) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/05/2026 | 05/03/2027 | | 97,502,010 | 7,158/7,230 | | 658,238 | | 764,961 | | 764,961 | 374,759 | | (268,036) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/05/2026 | 05/04/2027 | | 45,615,273 | 7,129/7,201 | | 309,331 | | 358,970 | | 358,970 | 175,252 | | (125,612) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/05/2026 | 05/04/2027 | | 573,961 | 275/278 | | 4,245 | | 3,377 | | 3,377 | 856 | | (1,724) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/06/2026 | 05/05/2027 | | 64,110,700 | 7,187/7,259 | | 435,951 | | 495,559 | | 495,559 | 235,433 | | (175,826) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/07/2026 | 05/06/2027 | | 135,216,786 | 7,291/7,365 | | 894,411 | | 1,026,741 | | 1,026,741 | 487,610 | | (355,280) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 05/08/2026 | 05/07/2027 | | 115,306,281 | 7,264/7,337 | | 764,253 | | 873,725 | | 873,725 | 410,927 | | (301,455) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 05/08/2026 | 05/07/2027 | | 717,002 | 688/695 | | 5,060 | | 5,129 | | 5,129 | 2,064 | | (1,996) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 05/08/2026 | 05/07/2027 | | 515,120 | 279/282 | | 11,501 | | 2,857 | | 2,857 | (4,107) | | (4,537) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/11/2026 | 05/07/2027 | | 202,934,265 | 7,325/7,399 | | 1,337,415 | | 1,514,467 | | 1,514,467 | 702,331 | | (525,280) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/11/2026 | 05/04/2027 | | 69,197,987 | 7,306/7,827 | | 2,947,203 | | 3,317,921 | | 3,317,921 | 1,538,010 | | (1,167,291) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/11/2026 | 05/04/2027 | | 945,056 | 686/741 | | 43,606 | | 49,528 | | 49,528 | 23,193 | | (17,271) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/11/2026 | 05/07/2027 | | 840,922 | 704/711 | | 5,447 | | 5,789 | | 5,789 | 2,481 | | (2,139) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/12/2026 | 05/10/2027 | | 127,618,342 | 7,325/7,399 | | 832,107 | | 961,582 | | 961,582 | 452,176 | | (322,701) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/12/2026 | 05/07/2027 | | 125,650,351 | 7,325/7,399 | | 819,275 | | 947,497 | | 947,497 | 448,609 | | (320,387) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/12/2026 | 05/11/2027 | | 54,736,586 | 7,339/7,413 | | 355,779 | | 411,110 | | 411,110 | 192,925 | | (137,594) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/13/2026 | 05/12/2027 | | 74,283,790 | 7,327/7,401 | | 493,313 | | 551,372 | | 551,372 | 247,480 | | (189,421) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/14/2026 | 05/13/2027 | | 137,358,324 | 7,370/7,444 | | 911,191 | | 1,001,254 | | 1,001,254 | 434,291 | | (344,228) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/15/2026 | 05/14/2027 | | 126,113,261 | 7,426/7,501 | | 813,354 | | 916,891 | | 916,891 | 408,545 | | (305,008) | | | | 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) |
| 05/14/2027 7778.93 CALL | INDEXED LIFE PRODUCTS EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2026 | 05/14/2027 | | 13,706,688 | 7,409/7,779 | | 408,323 | | 463,079 | | 463,079 | 207,878 | | (153,121) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/18/2026 | 05/11/2027 | | 69,794,824 | 7,423/7,960 | | 2,808,608 | | 3,224,964 | | 3,224,964 | 1,473,529 | | (1,057,173) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/18/2026 | 05/14/2027 | | 116,137,702 | 7,334/7,409 | | 760,219 | | 867,371 | | 867,371 | 390,911 | | (283,758) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/18/2026 | 05/14/2027 | | 844,838 | 702/709 | | 6,851 | | 5,917 | | 5,917 | 1,623 | | (2,557) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/19/2026 | 05/14/2027 | | 102,959,291 | 7,334/7,409 | | 677,542 | | 768,080 | | 768,080 | 342,251 | | (251,713) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/19/2026 | 05/17/2027 | | 104,917,676 | 7,334/7,409 | | 690,081 | | 782,154 | | 782,154 | 346,314 | | (254,240) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/19/2026 | 05/18/2027 | | 43,343,112 | 7,329/7,403 | | 285,408 | | 323,393 | | 323,393 | 142,845 | | (104,860) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/20/2026 | 05/19/2027 | | 67,671,158 | 7,280/7,354 | | 452,893 | | 507,778 | | 507,778 | 220,028 | | (165,143) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/21/2026 | 05/20/2027 | | 119,937,636 | 7,359/7,433 | | 800,913 | | 882,633 | | 882,633 | 367,283 | | (285,562) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/21/2026 | 05/20/2027 | | 2,663,220 | 706/713 | | 17,784 | | 18,145 | | 18,145 | 6,702 | | (6,341) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/22/2026 | 05/21/2027 | | 121,470,387 | 7,371/7,446 | | 811,224 | | 885,324 | | 885,324 | 361,079 | | (286,979) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/18/2027 | | 76,793,077 | 7,424/7,966 | | 3,279,552 | | 3,529,114 | | 3,529,114 | 1,413,572 | | (1,164,010) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/21/2027 | | 166,617,844 | 7,399/7,473 | | 1,107,819 | | 1,203,101 | | 1,203,101 | 485,184 | | (389,903) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/18/2027 | | 1,450,594 | 708/765 | | 67,369 | | 69,455 | | 69,455 | 25,997 | | (23,911) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/21/2027 | | 1,803,048 | 710/718 | | 14,311 | | 11,928 | | 11,928 | 2,654 | | (5,037) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/18/2027 | | 1,176,274 | 278/299 | | 49,922 | | 41,453 | | 41,453 | 9,250 | | (17,719) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/27/2026 | 05/25/2027 | | 53,623,806 | 7,399/7,473 | | 356,536 | | 386,722 | | 386,722 | 153,640 | | (123,454) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/27/2026 | 05/26/2027 | | 992,209 | 723/730 | | 7,755 | | 6,332 | | 6,332 | 1,255 | | (2,678) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/27/2026 | 05/24/2027 | | 117,483,859 | 7,399/7,473 | | 781,756 | | 847,451 | | 847,451 | 337,137 | | (271,443) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/27/2026 | 05/21/2027 | | 217,606,682 | 7,399/7,473 | | 1,446,252 | | 1,570,328 | | 1,570,328 | 630,466 | | (506,391) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/27/2026 | 05/26/2027 | | 66,843,746 | 7,444/7,519 | | 439,897 | | 476,535 | | 476,535 | 188,536 | | (151,898) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/28/2026 | 05/27/2027 | | 63,109,163 | 7,445/7,520 | | 421,357 | | 446,823 | | 446,823 | 168,259 | | (142,793) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 05/29/2026 | 05/28/2027 | | 184,015,868 | 7,488/7,564 | | 1,216,944 | | 1,283,612 | | 1,283,612 | 475,696 | | (409,028) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/01/2026 | 05/25/2027 | | 62,328,745 | 7,524/8,051 | | 2,535,274 | | 2,601,222 | | 2,601,222 | 920,535 | | (854,587) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/01/2026 | 05/28/2027 | | 120,699,868 | 7,504/7,580 | | 811,761 | | 837,814 | | 837,814 | 297,394 | | (271,341) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/01/2026 | 05/25/2027 | | 667,353 | 732/785 | | 26,634 | | 25,694 | | 25,694 | 8,039 | | (8,978) | | | | 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 | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/02/2026 | 05/28/2027 | | 151,370,698 | 7,504/7,580 | | 1,006,491 | | 1,047,215 | | 1,047,215 | 375,284 | | (334,560) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/02/2026 | 05/28/2027 | | 149,978,626 | 7,504/7,580 | | 997,235 | | 1,037,585 | | 1,037,585 | 371,833 | | (331,483) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/02/2026 | 06/01/2027 | | 45,786,232 | 7,524/7,600 | | 302,996 | | 314,873 | | 314,873 | 111,481 | | (99,604) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/02/2026 | 06/01/2027 | | 7,759,089 | 735/743 | | 4,876 | | 4,552 | | 4,552 | 1,280 | | (1,603) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/03/2026 | 06/02/2027 | | 80,920,714 | 7,534/7,610 | | 523,859 | | 557,542 | | 557,542 | 204,443 | | (170,761) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/03/2026 | 06/02/2027 | | 1,024,432 | 739/746 | | 11,836 | | 6,064 | | 6,064 | (1,914) | | (3,858) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/04/2026 | 06/03/2027 | | 147,688,594 | 7,478/7,554 | | 974,000 | | 1,032,727 | | 1,032,727 | 369,866 | | (311,139) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/04/2026 | 06/03/2027 | | 893,451 | 737/744 | | 14,500 | | 5,363 | | 5,363 | (4,505) | | (4,632) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2026 | 06/04/2027 | | 127,479,044 | 7,508/7,584 | | 820,404 | | 898,772 | | 898,772 | 338,163 | | (259,795) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/04/2027 | | 786,928 | 698/705 | | 7,875 | | 5,390 | | 5,390 | (6) | | (2,479) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/01/2027 | | 73,501,447 | 7,539/8,083 | | 2,891,968 | | 3,187,695 | | 3,187,695 | 1,213,683 | | (917,956) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/01/2027 | | 644,764 | 736/785 | | 21,552 | | 23,745 | | 23,745 | 9,033 | | (6,841) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/04/2027 | | 152,991,955 | 7,310/7,384 | | 1,010,135 | | 1,134,848 | | 1,134,848 | 442,666 | | (317,953) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/09/2026 | 06/04/2027 | | 133,706,112 | 7,310/7,384 | | 876,883 | | 1,003,555 | | 1,003,555 | 401,004 | | (274,332) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/09/2026 | 06/07/2027 | | 113,338,483 | 7,310/7,384 | | 742,880 | | 850,199 | | 850,199 | 337,797 | | (230,478) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/09/2026 | 06/08/2027 | | 88,474,867 | 7,332/7,406 | | 576,826 | | 660,951 | | 660,951 | 262,591 | | (178,466) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/09/2026 | 06/08/2027 | | 738,711 | 709/716 | | 5,690 | | 5,068 | | 5,068 | 1,138 | | (1,760) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/10/2026 | 06/09/2027 | | 75,557,169 | 7,313/7,387 | | 489,883 | | 566,936 | | 566,936 | 227,266 | | (150,213) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/11/2026 | 06/10/2027 | | 132,672,335 | 7,194/7,267 | | 889,742 | | 1,014,498 | | 1,014,498 | 391,678 | | (266,923) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/11/2026 | 06/10/2027 | | 729,898 | 687/694 | | (4,117) | | 5,197 | | 5,197 | 8,078 | | 1,235 | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/12/2026 | 06/11/2027 | | 118,122,420 | 7,320/7,394 | | 779,419 | | 873,095 | | 873,095 | 325,337 | | (231,661) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/08/2027 | | 73,906,935 | 7,375/7,891 | | 3,140,298 | | 3,304,100 | | 3,304,100 | 1,098,834 | | (935,033) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/11/2027 | | 135,171,191 | 7,357/7,431 | | 901,707 | | 963,258 | | 963,258 | 327,793 | | (266,242) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/08/2027 | | 577,344 | 708/747 | | 19,097 | | 19,000 | | 19,000 | 5,589 | | (5,686) | | | | 85/85 |
| 06/15/2027 7932. CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/15/2027 | | 18,045,915 | 7,554/7,932 | | 535,964 | | 564,724 | | 564,724 | 185,268 | | (156,507) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/16/2026 | 06/11/2027 | | 154,925,708 | 7,357/7,431 | | 1,049,019 | | 1,120,406 | | 1,120,406 | 379,060 | | (307,673) | | | | 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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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 O2RNE8IBXP4ROTD8PU41 | 06/16/2026 | 06/14/2027 | | 107,745,260 | 7,357/7,431 | | 729,555 | | 778,897 | | 778,897 | 261,539 | | (212,197) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/16/2026 | 06/15/2027 | | 44,950,976 | 7,479/7,554 | | 287,136 | | 316,065 | | 316,065 | 112,215 | | (83,285) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/17/2026 | 06/16/2027 | | 79,250,227 | 7,436/7,511 | | 515,826 | | 571,221 | | 571,221 | 200,516 | | (145,121) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 06/18/2026 | 06/17/2027 | | 130,028,325 | 7,346/7,420 | | 878,184 | | 945,329 | | 945,329 | 311,765 | | (244,620) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | | 59,588,403 | 7,466/7,986 | | 2,401,831 | | 2,609,121 | | 2,609,121 | 875,215 | | (667,925) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/17/2027 | | 120,334,950 | 7,426/7,501 | | 790,917 | | 863,829 | | 863,829 | 291,630 | | (218,717) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/23/2026 | 06/17/2027 | | 17,970,502 | 7,426/7,501 | | 116,860 | | 130,231 | | 130,231 | 45,451 | | (32,079) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/23/2026 | 06/17/2027 | | 183,716,558 | 7,426/7,501 | | 1,194,683 | | 1,331,386 | | 1,331,386 | 464,655 | | (327,952) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/23/2026 | 06/21/2027 | | 133,424,317 | 7,426/7,501 | | 867,459 | | 965,954 | | 965,954 | 333,983 | | (235,488) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/23/2026 | 06/22/2027 | | 63,955,152 | 7,398/7,473 | | 418,743 | | 465,623 | | 465,623 | 160,241 | | (113,361) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/24/2026 | 06/23/2027 | | 88,621,697 | 7,292/7,365 | | 593,378 | | 656,402 | | 656,402 | 222,023 | | (158,999) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/25/2026 | 06/24/2027 | | 147,472,333 | 7,285/7,358 | | 980,929 | | 1,098,931 | | 1,098,931 | 374,134 | | (256,132) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/26/2026 | 06/25/2027 | | 145,357,623 | 7,284/7,357 | | 967,809 | | 1,082,655 | | 1,082,655 | 364,864 | | (250,017) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/29/2026 | 06/25/2027 | | 169,731,086 | 7,280/7,354 | | 1,148,877 | | 1,260,765 | | 1,260,765 | 406,308 | | (294,420) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/29/2026 | 06/22/2027 | | 81,788,936 | 7,413/7,928 | | 3,237,080 | | 3,693,503 | | 3,693,503 | 1,292,972 | | (836,549) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/29/2026 | 06/22/2027 | | 851,199 | 730/781 | | 30,664 | | 33,608 | | 33,608 | 10,868 | | (7,924) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/29/2026 | 06/25/2027 | | 8,161,533 | 699/707 | | 64,967 | | 55,823 | | 55,823 | 7,505 | | (16,649) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/30/2026 | 06/25/2027 | | 114,153,244 | 7,280/7,354 | | 771,341 | | 836,390 | | 836,390 | 261,116 | | (196,067) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/30/2026 | 06/28/2027 | | 155,990,689 | 7,280/7,354 | | 1,070,642 | | 1,141,896 | | 1,141,896 | 341,139 | | (269,885) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 06/30/2026 | 06/29/2027 | | 49,260,218 | 7,366/7,440 | | 327,790 | | 355,414 | | 355,414 | 110,024 | | (82,400) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/01/2026 | 06/30/2027 | | 70,816,297 | 7,424/7,499 | | 471,088 | | 503,383 | | 503,383 | 146,458 | | (114,163) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/02/2026 | 07/01/2027 | | 208,871,801 | 7,408/7,483 | | 1,368,401 | | 1,502,852 | | 1,502,852 | 465,148 | | (330,697) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/06/2026 | 07/02/2027 | | 131,549,286 | 7,408/7,483 | | 885,220 | | 937,147 | | 937,147 | 261,520 | | (209,592) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/06/2026 | 06/29/2027 | | 64,544,965 | 7,437/7,949 | | 2,640,252 | | 2,817,877 | | 2,817,877 | 808,022 | | (630,397) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 07/07/2026 | 07/06/2027 | | 15,603,461 | 716/723 | | 101,505 | | 102,760 | | 102,760 | 24,808 | | (23,554) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 07/07/2026 | 07/02/2027 | | 110,455,010 | 7,408/7,483 | | 741,193 | | 787,448 | | 787,448 | 220,166 | | (173,911) | | | | 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 | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 07/07/2026 | 07/02/2027 | | 112,912,572 | 7,408/7,483 | | 757,684 | | 804,968 | | 804,968 | 225,064 | | (177,781) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 07/07/2026 | 07/06/2027 | | 78,484,158 | 7,462/7,537 | | 520,020 | | 552,555 | | 552,555 | 153,203 | | (120,668) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/08/2026 | 07/07/2027 | | 96,902,190 | 7,429/7,504 | | 632,657 | | 694,101 | | 694,101 | 206,501 | | (145,057) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/09/2026 | 07/08/2027 | | 137,934,513 | 7,408/7,483 | | 925,886 | | 979,589 | | 979,589 | 259,455 | | (205,752) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2026 | 07/09/2027 | | 95,811,133 | 7,468/7,544 | | 638,365 | | 668,895 | | 668,895 | 170,616 | | (140,086) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/13/2026 | 07/09/2027 | | 163,119,052 | 7,500/7,575 | | 1,075,727 | | 1,132,804 | | 1,132,804 | 290,801 | | (233,723) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/13/2026 | 07/06/2027 | | 69,163,625 | 7,513/8,033 | | 2,786,946 | | 2,927,849 | | 2,927,849 | 751,525 | | (610,623) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/13/2026 | 07/06/2027 | | 886,814 | 720/777 | | 37,566 | | 40,320 | | 40,320 | 10,985 | | (8,231) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/14/2026 | 07/09/2027 | | 124,753,187 | 7,500/7,575 | | 821,474 | | 868,027 | | 868,027 | 223,239 | | (176,686) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/14/2026 | 07/12/2027 | | 109,975,822 | 7,500/7,575 | | 724,022 | | 764,949 | | 764,949 | 195,358 | | (154,431) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/14/2026 | 07/13/2027 | | 84,892,692 | 7,440/7,515 | | 565,993 | | 598,614 | | 598,614 | 153,012 | | (120,391) | | | | 85/85 |
| 07/15/2027 7951.02 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/15/2026 | 07/15/2027 | | 14,167,355 | 7,572/7,951 | | 427,853 | | 440,090 | | 440,090 | 101,815 | | (89,578) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/15/2026 | 07/14/2027 | | 71,840,287 | 7,468/7,544 | | 476,241 | | 503,290 | | 503,290 | 127,033 | | (99,984) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/16/2026 | 07/15/2027 | | 146,994,844 | 7,497/7,572 | | 972,671 | | 1,019,312 | | 1,019,312 | 243,877 | | (197,236) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/17/2026 | 07/16/2027 | | 116,845,190 | 7,458/7,534 | | 774,093 | | 823,562 | | 823,562 | 204,287 | | (154,819) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/20/2026 | 07/13/2027 | | 73,403,295 | 7,535/8,063 | | 2,910,055 | | 3,139,435 | | 3,139,435 | 809,756 | | (580,376) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/20/2026 | 07/16/2027 | | 115,816,912 | 7,383/7,458 | | 778,578 | | 830,915 | | 830,915 | 206,318 | | (153,981) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/20/2026 | 07/13/2027 | | 525,023 | 714/759 | | 17,993 | | 20,565 | | 20,565 | 6,161 | | (3,588) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/21/2026 | 07/20/2027 | | 108,548,249 | 7,369/7,443 | | 736,618 | | 776,430 | | 776,430 | 182,252 | | (142,440) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/21/2026 | 07/19/2027 | | 132,185,209 | 7,383/7,458 | | 895,085 | | 943,449 | | 943,449 | 221,926 | | (173,562) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/21/2026 | 07/16/2027 | | 141,761,670 | 7,383/7,458 | | 960,309 | | 1,012,375 | | 1,012,375 | 239,836 | | (187,770) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/22/2026 | 07/21/2027 | | 124,618,631 | 7,434/7,509 | | 833,983 | | 878,882 | | 878,882 | 203,862 | | (158,964) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 07/23/2026 | 07/22/2027 | | 158,222,772 | 7,424/7,499 | | 1,031,870 | | 1,135,970 | | 1,135,970 | 293,276 | | (189,176) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/24/2026 | 07/23/2027 | | 114,091,241 | 7,334/7,408 | | 763,500 | | 828,765 | | 828,765 | 203,119 | | (137,854) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/27/2026 | 07/20/2027 | | 72,738,605 | 7,454/7,989 | | 2,993,184 | | 3,338,411 | | 3,338,411 | 883,327 | | (538,100) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/27/2026 | 07/23/2027 | | 150,168,355 | 7,338/7,412 | | 996,023 | | 1,096,475 | | 1,096,475 | 278,016 | | (177,564) | | | | 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 | 07/27/2026 | 07/20/2027 | | 825,804 | 696/752 | | 32,886 | | 43,591 | | 43,591 | 16,617 | | (5,912) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/28/2026 | 07/27/2027 | | 96,218,742 | 7,339/7,413 | | 642,820 | | 696,910 | | 696,910 | 165,963 | | (111,872) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/28/2026 | 07/26/2027 | | 165,745,599 | 7,338/7,412 | | 1,109,990 | | 1,201,090 | | 1,201,090 | 284,811 | | (193,710) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/28/2026 | 07/23/2027 | | 149,446,290 | 7,338/7,412 | | 998,423 | | 1,083,637 | | 1,083,637 | 260,913 | | (175,700) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/29/2026 | 07/28/2027 | | 105,888,967 | 7,354/7,429 | | 699,524 | | 771,735 | | 771,735 | 192,019 | | (119,808) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2026 | 07/29/2027 | | 150,891,753 | 7,243/7,316 | | 1,022,311 | | 1,111,370 | | 1,111,370 | 256,604 | | (167,545) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 07/31/2026 | 07/30/2027 | | 102,208,660 | 7,363/7,438 | | 689,637 | | 732,818 | | 732,818 | 154,289 | | (111,108) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/03/2026 | 07/27/2027 | | 66,890,526 | 7,419/7,946 | | 2,903,117 | | 3,009,870 | | 3,009,870 | 571,578 | | (464,825) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/03/2026 | 07/30/2027 | | 133,833,972 | 7,415/7,490 | | 913,121 | | 940,582 | | 940,582 | 172,441 | | (144,980) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/03/2026 | 07/27/2027 | | 559,217 | 675/729 | | 25,573 | | 29,897 | | 29,897 | 8,419 | | (4,095) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/04/2026 | 07/30/2027 | | 160,938,984 | 7,415/7,490 | | 1,113,898 | | 1,107,254 | | 1,107,254 | 167,597 | | (174,241) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/04/2026 | 08/02/2027 | | 158,236,074 | 7,415/7,490 | | 1,094,781 | | 1,088,197 | | 1,088,197 | 163,243 | | (169,827) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/04/2026 | 08/03/2027 | | 90,338,975 | 7,525/7,601 | | 614,613 | | 606,492 | | 606,492 | 86,957 | | (95,078) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/05/2026 | 08/04/2027 | | 106,731,580 | 7,659/7,737 | | 710,152 | | 687,373 | | 687,373 | 85,117 | | (107,896) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/06/2026 | 08/05/2027 | | 121,586,171 | 7,646/7,724 | | 812,467 | | 789,681 | | 789,681 | 94,570 | | (117,356) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/07/2026 | 08/06/2027 | | 75,638,354 | 7,633/7,710 | | 506,212 | | 490,854 | | 490,854 | 56,356 | | (71,713) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/10/2026 | 08/03/2027 | | 75,865,907 | 7,635/8,198 | | 3,331,474 | | 3,118,388 | | 3,118,388 | 254,818 | | (467,904) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/10/2026 | 08/06/2027 | | 149,161,010 | 7,680/7,758 | | 993,475 | | 950,655 | | 950,655 | 95,548 | | (138,367) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/10/2026 | 08/03/2027 | | 9,576,440 | 715/779 | | 42,428 | | 45,049 | | 45,049 | 8,581 | | (5,959) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/11/2026 | 08/06/2027 | | 158,848,108 | 7,680/7,758 | | 1,049,496 | | 1,015,451 | | 1,015,451 | 109,601 | | (143,646) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/11/2026 | 08/09/2027 | | 138,970,800 | 7,680/7,758 | | 926,783 | | 888,706 | | 888,706 | 87,719 | | (125,796) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/11/2026 | 08/10/2027 | | 91,743,803 | 7,676/7,753 | | 612,186 | | 587,575 | | 587,575 | 58,254 | | (82,865) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/12/2026 | 08/11/2027 | | 99,458,681 | 7,651/7,728 | | 661,183 | | 642,022 | | 642,022 | 68,509 | | (87,671) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/13/2026 | 08/12/2027 | | 177,024,341 | 7,671/7,749 | | 1,182,155 | | 1,128,429 | | 1,128,429 | 94,044 | | (147,769) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/14/2026 | 08/13/2027 | | 94,268,650 | 7,721/7,799 | | 619,203 | | 590,849 | | 590,849 | 47,326 | | (75,680) | | | | 85/85 |
| 08/13/2027 8175.05 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 08/14/2026 | 08/13/2027 | | 20,930,926 | 7,786/8,175 | | 623,322 | | 573,746 | | 573,746 | 26,608 | | (76,184) | | | | 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 | 08/17/2026 | 08/13/2027 | | 128,781,527 | 7,708/7,786 | | 845,529 | | 812,917 | | 812,917 | 68,663 | | (101,275) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 08/17/2026 | 08/10/2027 | | 75,090,839 | 7,763/8,329 | | 3,112,774 | | 2,846,322 | | 2,846,322 | 109,529 | | (375,981) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE | 08/17/2026 | 08/10/2027 | | 715,653 | 726/781 | | 29,438 | | 30,085 | | 30,085 | 4,203 | | (3,556) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/18/2026 | 08/13/2027 | | 177,611,393 | 7,708/7,786 | | 1,146,444 | | 1,130,601 | | 1,130,601 | 118,656 | | (134,499) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/18/2026 | 08/16/2027 | | 168,421,941 | 7,708/7,786 | | 1,089,096 | | 1,072,629 | | 1,072,629 | 110,243 | | (126,709) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/18/2026 | 08/17/2027 | | 132,496,035 | 7,668/7,745 | | 864,694 | | 855,457 | | 855,457 | 91,086 | | (100,324) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2026 | 08/18/2027 | | 166,044,246 | 7,615/7,692 | | 1,108,822 | | 1,085,093 | | 1,085,093 | 101,856 | | (125,585) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/20/2026 | 08/19/2027 | | 127,585,563 | 7,631/7,708 | | 839,636 | | 835,336 | | 835,336 | 84,328 | | (88,628) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2026 | 08/20/2027 | | 78,725,056 | 7,565/7,641 | | 527,569 | | 525,262 | | 525,262 | 51,915 | | (54,222) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/24/2026 | 08/17/2027 | | 90,531,337 | 7,715/8,321 | | 3,888,620 | | 3,818,524 | | 3,818,524 | 323,135 | | (393,231) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/24/2026 | 08/20/2027 | | 154,509,266 | 7,598/7,674 | | 1,029,576 | | 1,023,896 | | 1,023,896 | 97,564 | | (103,244) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/24/2026 | 08/17/2027 | | 893,824 | 714/777 | | 40,864 | | 45,959 | | 45,959 | 9,228 | | (4,132) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2026 | 08/20/2027 | | 143,964,505 | 7,598/7,674 | | 953,293 | | 953,074 | | 953,074 | 92,981 | | (93,199) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2026 | 08/23/2027 | | 165,245,148 | 7,598/7,674 | | 1,093,992 | | 1,094,073 | | 1,094,073 | 106,147 | | (106,066) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2026 | 08/24/2027 | | 127,170,052 | 7,576/7,653 | | 845,733 | | 846,766 | | 846,766 | 82,803 | | (81,770) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 08/26/2026 | 08/25/2027 | | 121,460,988 | 7,601/7,677 | | 804,022 | | 802,896 | | 802,896 | 74,390 | | (75,516) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/27/2026 | 08/26/2027 | | 183,591,273 | 7,599/7,676 | | 1,236,755 | | 1,203,987 | | 1,203,987 | 73,730 | | (106,498) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 08/28/2026 | 08/27/2027 | | 86,380,152 | 7,654/7,731 | | 573,917 | | 559,239 | | 559,239 | 33,149 | | (47,826) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/31/2026 | 08/24/2027 | | 87,122,795 | 7,691/8,270 | | 3,674,255 | | 3,613,144 | | 3,613,144 | 238,196 | | (299,307) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/31/2026 | 08/27/2027 | | 149,608,909 | 7,635/7,712 | | 986,042 | | 978,844 | | 978,844 | 72,455 | | (79,652) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/31/2026 | 08/24/2027 | | 677,275 | 715/777 | | 31,403 | | 33,988 | | 33,988 | 5,144 | | (2,558) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/01/2026 | 08/27/2027 | | 148,268,560 | 7,635/7,712 | | 977,874 | | 972,465 | | 972,465 | 71,073 | | (76,482) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/01/2026 | 08/30/2027 | | 156,447,838 | 7,635/7,712 | | 1,031,410 | | 1,026,349 | | 1,026,349 | 74,938 | | (79,999) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/01/2026 | 08/31/2027 | | 142,540,002 | 7,609/7,686 | | 945,490 | | 941,710 | | 941,710 | 69,352 | | (73,132) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/02/2026 | 09/01/2027 | | 108,700,775 | 7,555/7,631 | | 735,762 | | 727,495 | | 727,495 | 46,610 | | (54,877) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/03/2026 | 09/02/2027 | | 66,785,511 | 7,590/7,667 | | 460,887 | | 438,515 | | 438,515 | 7,155 | | (29,528) | | | | 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 | 09/04/2026 | 09/03/2027 | | 94,278,278 | 7,670/7,748 | | 626,749 | | 607,288 | | 607,288 | 18,947 | | (38,408) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 09/08/2026 | 08/31/2027 | | 506,908 | 717/776 | | 26,806 | | 23,905 | | 23,905 | (1,315) | | (1,586) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 09/08/2026 | 09/03/2027 | | 65,405,477 | 7,641/7,719 | | 434,010 | | 426,557 | | 426,557 | 18,006 | | (25,459) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 09/08/2026 | 08/31/2027 | | 80,331,145 | 7,705/8,277 | | 3,355,092 | | 3,279,571 | | 3,279,571 | 122,949 | | (198,470) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/03/2027 | | 126,186,341 | 7,641/7,719 | | 825,258 | | 827,601 | | 827,601 | 48,576 | | (46,233) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/03/2027 | | 136,022,318 | 7,641/7,719 | | 889,585 | | 892,110 | | 892,110 | 52,362 | | (49,837) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/07/2027 | | 79,604,926 | 7,641/7,719 | | 520,333 | | 522,301 | | 522,301 | 30,795 | | (28,827) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/09/2026 | 09/08/2027 | | 135,196,922 | 7,597/7,674 | | 893,692 | | 897,824 | | 897,824 | 53,508 | | (49,375) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 09/10/2026 | 09/09/2027 | | 107,938,669 | 7,560/7,636 | | 716,347 | | 727,411 | | 727,411 | 44,891 | | (33,827) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/11/2026 | 09/10/2027 | | 78,479,855 | 7,516/7,592 | | 534,683 | | 529,484 | | 529,484 | 18,565 | | (23,764) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/14/2026 | 09/07/2027 | | 93,665,058 | 7,667/8,227 | | 3,884,947 | | 3,887,450 | | 3,887,450 | 166,195 | | (163,692) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/14/2026 | 09/10/2027 | | 161,288,299 | 7,580/7,657 | | 1,079,845 | | 1,076,496 | | 1,076,496 | 41,770 | | (45,119) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/14/2026 | 09/07/2027 | | 795,245 | 714/778 | | 37,878 | | 41,254 | | 41,254 | 4,972 | | (1,596) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/15/2026 | 09/10/2027 | | 174,088,304 | 7,580/7,657 | | 1,153,445 | | 1,168,853 | | 1,168,853 | 60,515 | | (45,107) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/15/2026 | 09/13/2027 | | 142,351,046 | 7,580/7,657 | | 942,978 | | 955,866 | | 955,866 | 49,458 | | (36,570) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/15/2026 | 09/14/2027 | | 104,407,459 | 7,544/7,620 | | 697,545 | | 707,056 | | 707,056 | 36,488 | | (26,977) | | | | 85/85 |
| 09/15/2027 7965.02 CALL | INDEXED LIFE PRODUCTS | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 09/15/2026 | 09/15/2027 | | 30,673,506 | 7,586/7,965 | | 938,302 | | 954,090 | | 954,090 | 51,977 | | (36,188) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2026 | 09/15/2027 | | 131,678,061 | 7,510/7,586 | | 897,215 | | 907,425 | | 907,425 | 42,430 | | (32,220) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2026 | 09/16/2027 | | 142,871,184 | 7,476/7,552 | | 976,300 | | 974,876 | | 974,876 | 25,695 | | (27,119) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/18/2026 | 09/17/2027 | | 93,455,605 | 7,561/7,638 | | 623,932 | | 627,036 | | 627,036 | 18,702 | | (15,598) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/21/2026 | 09/14/2027 | | 76,516,188 | 7,626/8,191 | | 3,409,197 | | 3,231,174 | | 3,231,174 | (101,412) | | (76,611) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/21/2026 | 09/17/2027 | | 205,089,742 | 7,574/7,651 | | 1,393,914 | | 1,349,141 | | 1,349,141 | (13,711) | | (31,062) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/21/2026 | 09/14/2027 | | 1,047,789 | 712/779 | | 54,536 | | 54,583 | | 54,583 | 1,272 | | (1,226) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/21/2026 | 09/14/2027 | | 505,762 | 286/314 | | 24,334 | | 21,106 | | 21,106 | (2,681) | | (547) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/22/2026 | 09/17/2027 | | 213,456,619 | 7,574/7,651 | | 1,458,672 | | 1,401,975 | | 1,401,975 | (28,176) | | (28,522) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/22/2026 | 09/20/2027 | | 139,514,333 | 7,574/7,651 | | 952,843 | | 916,138 | | 916,138 | (18,229) | | (18,476) | | | | 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 | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/22/2026 | 09/21/2027 | | 142,371,706 | 7,687/7,765 | | 950,538 | | 907,293 | | 907,293 | (24,865) | | (18,381) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/23/2026 | 09/22/2027 | | 1,465,556 | 740/747 | | 10,946 | | 8,654 | | 8,654 | (2,111) | | (181) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/23/2026 | 09/22/2027 | | 164,552,386 | 7,687/7,765 | | 1,095,648 | | 1,057,191 | | 1,057,191 | (20,297) | | (18,160) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/24/2026 | 09/23/2027 | | 91,362,854 | 7,629/7,706 | | 614,992 | | 595,391 | | 595,391 | (14,476) | | (5,125) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/25/2026 | 09/24/2027 | | 63,493,394 | 7,627/7,704 | | 429,689 | | 412,729 | | 412,729 | (14,572) | | (2,387) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/28/2026 | 09/21/2027 | | 85,859,433 | 7,709/8,265 | | 3,564,800 | | 3,441,198 | | 3,441,198 | (113,588) | | (10,013) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/28/2026 | 09/24/2027 | | 128,172,565 | 7,666/7,743 | | 875,902 | | 827,436 | | 827,436 | (46,026) | | (2,440) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/28/2026 | 09/21/2027 | | 1,573,317 | 742/813 | | 77,504 | | 74,884 | | 74,884 | (2,402) | | (218) | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/29/2026 | 09/24/2027 | | 163,183,560 | 7,666/7,743 | | 1,072,242 | | (12,331) | | (12,331) | (1,084,573) | | | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/29/2026 | 09/27/2027 | | 219,386,123 | 7,666/7,743 | | 1,444,686 | | (19,657) | | (19,657) | (1,464,344) | | | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/29/2026 | 09/28/2027 | | 137,273,382 | 7,607/7,684 | | 917,222 | | (11,635) | | (11,635) | (928,858) | | | | | | 85/85 |
| CALL SPREAD OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 09/30/2026 | 09/29/2027 | | 186,912,071 | 7,594/7,671 | | 1,261,381 | | (32,128) | | (32,128) | (1,293,509) | | | | | | 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 | 31,545 | | | 2 | | 2 | 8,106 | | (30,866) | | | | 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 | 28,645 | | | 1 | | 1 | 10,210 | | (27,343) | | | | 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 | 22,245 | | | 119 | | 119 | 2,917 | | (20,726) | | | | 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 | 17,083 | | | 514 | | 514 | (693) | | (15,545) | | | | 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 | 18,454 | | | 252 | | 252 | 4,652 | | (16,410) | | | | 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 | 18,825 | | | 729 | | 729 | 2,048 | | (16,367) | | | | 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 | 25,137 | | | 933 | | 933 | 5,867 | | (21,378) | | | | 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 | 19,383 | | | 482 | | 482 | 5,447 | | (16,133) | | | | 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 | 25,088 | | | 1,164 | | 1,164 | 4,610 | | (20,445) | | | | 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 | 48,338 | | | 5,756 | | 5,756 | 2,202 | | (38,585) | | | | 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 | 34,385 | | | 10,619 | | 10,619 | (2,718) | | (26,897) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/30/2024 | 12/23/2026 | | 542,207 | 135 | 9,875 | | | 4,037 | | 4,037 | (809) | | (7,573) | | | | 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 | 22,087 | | | 10,780 | | 10,780 | (1,342) | | (16,611) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/13/2025 | 01/06/2027 | | 935,738 | 133 | 16,485 | | | 12,048 | | 12,048 | (2,546) | | (12,164) | | | | 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 | 01/21/2025 | 01/13/2027 | | 1,080,603 | 134 | 24,659 | | | 11,506 | | 11,506 | 1,654 | | (17,856) | | | | 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 | 32,310 | | | 11,259 | | 11,259 | 3,133 | | (22,970) | | | | 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 | 60,598 | | | 19,706 | | 19,706 | 6,466 | | (42,310) | | | | 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 | 41,084 | | | 10,760 | | 10,760 | 5,072 | | (28,181) | | | | 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 | 41,927 | | | 10,609 | | 10,609 | 5,081 | | (28,262) | | | | 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 | 32,589 | | | 8,210 | | 8,210 | 4,630 | | (21,594) | | | | 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 | 53,911 | | | 12,558 | | 12,558 | 9,982 | | (35,126) | | | | 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 | 25,225 | | | 5,719 | | 5,719 | 3,404 | | (16,165) | | | | 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 | 30,634 | | | 9,548 | | 9,548 | 4,105 | | (19,314) | | | | 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 | 26,036 | | | 8,414 | | 8,414 | 3,614 | | (16,154) | | | | 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 | 26,893 | | | 7,870 | | 7,870 | 4,288 | | (16,425) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/07/2025 | 03/31/2027 | | 822,250 | 136 | 14,362 | | | 9,494 | | 9,494 | (1,959) | | (8,636) | | | | 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 | 29,928 | | | 24,281 | | 24,281 | 2,447 | | (17,723) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/21/2025 | 04/14/2027 | | 544,132 | 133 | 13,262 | | | 11,229 | | 11,229 | 451 | | (7,736) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/28/2025 | 04/21/2027 | | 888,711 | 133 | 24,311 | | | 18,585 | | 18,585 | 2,280 | | (13,973) | | | | 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 | 43,794 | | | 30,613 | | 30,613 | 2,982 | | (24,804) | | | | 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 | 26,809 | | | 19,433 | | 19,433 | 1,499 | | (14,967) | | | | 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 | 38,183 | | | 26,743 | | 26,743 | 3,836 | | (21,016) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/27/2025 | 05/19/2027 | | 953,929 | 134 | 25,557 | | | 18,222 | | 18,222 | 1,884 | | (13,871) | | | | 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 | 62,752 | | | 45,713 | | 45,713 | 6,058 | | (33,591) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/09/2025 | 06/02/2027 | | 653,626 | 134 | 16,886 | | | 12,114 | | 12,114 | 873 | | (8,917) | | | | 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 | 32,003 | | | 23,697 | | 23,697 | 2,140 | | (16,673) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/23/2025 | 06/16/2027 | | 612,035 | 133 | 18,622 | | | 14,511 | | 14,511 | 2,043 | | (9,574) | | | | 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 | 63,385 | | | 44,126 | | 44,126 | 7,551 | | (32,164) | | | | 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 | 34,476 | | | 23,207 | | 23,207 | 2,740 | | (17,270) | | | | 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 | 36,550 | | | 26,609 | | 26,609 | 2,953 | | (18,076) | | | | 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 OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/21/2025 | 07/14/2027 | | 1,656,946 | 133 | 51,475 | | | 39,919 | | 39,919 | 5,350 | | (25,139) | | | | 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 | 35,383 | | | 26,492 | | 26,492 | 3,274 | | (17,066) | | | | 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 | 56,868 | | | 42,105 | | 42,105 | 6,437 | | (27,094) | | | | 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 | 44,301 | | | 35,257 | | 35,257 | 4,238 | | (20,852) | | | | 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 | 41,402 | | | 30,749 | | 30,749 | 4,220 | | (19,255) | | | | 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 | 50,524 | | | 36,194 | | 36,194 | 4,783 | | (23,221) | | | | 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 | 51,542 | | | 35,802 | | 35,802 | 5,181 | | (23,412) | | | | 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 | 34,038 | | | 23,120 | | 23,120 | 3,708 | | (15,283) | | | | 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 | 36,548 | | | 24,035 | | 24,035 | 2,502 | | (16,224) | | | | 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 | 66,256 | | | 42,824 | | 42,824 | 4,920 | | (29,080) | | | | 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 | 46,395 | | | 29,053 | | 29,053 | 4,649 | | (20,137) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/06/2025 | 09/29/2027 | | 1,427,164 | 136 | 42,463 | | | 24,231 | | 24,231 | 3,456 | | (18,227) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/13/2025 | 10/06/2026 | | 19,865,666 | 136 | 320,328 | | | 316 | | 316 | (10,603) | | (314,566) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/13/2025 | 10/06/2027 | | 1,044,038 | 135 | 32,624 | | | 20,762 | | 20,762 | 2,756 | | (13,851) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/13/2025 | 10/06/2026 | | 19,475,146 | 6,971 | 879,991 | | | 2,002,472 | | 2,002,472 | 1,696,966 | | (864,164) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/20/2025 | 10/13/2026 | | 25,387,419 | 135 | 480,087 | | | 16,260 | | 16,260 | (6,380) | | (459,873) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/20/2025 | 10/13/2027 | | 1,467,074 | 135 | 48,489 | | | 30,922 | | 30,922 | 4,750 | | (20,365) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 10/20/2025 | 10/13/2026 | | 23,991,575 | 6,905 | 1,324,878 | | | 2,695,293 | | 2,695,293 | 2,364,094 | | (1,269,093) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/27/2025 | 10/20/2026 | | 23,517,763 | 7,002 | 1,376,542 | | | 2,295,859 | | 2,295,859 | 2,221,607 | | (1,286,973) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/27/2025 | 10/20/2026 | | 17,143,396 | 135 | 329,712 | | | 19,052 | | 19,052 | 5,973 | | (308,258) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 10/27/2025 | 10/20/2027 | | 1,295,575 | 135 | 43,412 | | | 27,301 | | 27,301 | 4,356 | | (18,039) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/03/2025 | 10/27/2026 | | 14,184,731 | 135 | 217,854 | | | 32,646 | | 32,646 | (59,025) | | (198,911) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/03/2025 | 10/27/2027 | | 542,726 | 135 | 15,711 | | | 12,408 | | 12,408 | 620 | | (6,460) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 11/03/2025 | 10/27/2026 | | 23,267,853 | 7,111 | 1,267,946 | | | 1,953,600 | | 1,953,600 | 1,949,023 | | (1,157,690) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/10/2025 | 11/03/2026 | | 14,747,584 | 134 | 295,717 | | | 80,467 | | 80,467 | (14,689) | | (263,826) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/10/2025 | 11/03/2027 | | 1,965,220 | 134 | 64,391 | | | 49,269 | | 49,269 | 4,990 | | (26,198) | | | | 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 OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 11/10/2025 | 11/03/2026 | | 1,946,707 | 7,079 | 1,188,050 | | | 1,929,868 | | 1,929,868 | 1,838,077 | | (1,059,927) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 11/17/2025 | 11/10/2026 | | 22,447,994 | 7,053 | 1,198,720 | | | 2,182,788 | | 2,182,788 | 1,920,184 | | (1,045,529) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/17/2025 | 11/10/2026 | | 17,203,018 | 135 | 318,424 | | | 71,928 | | 71,928 | (25,129) | | (277,731) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/17/2025 | 11/10/2027 | | 1,781,402 | 135 | 55,545 | | | 40,636 | | 40,636 | 3,524 | | (22,365) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 11/24/2025 | 11/17/2026 | | 26,559,416 | 6,907 | 1,709,915 | | | 3,167,263 | | 3,167,263 | 2,694,646 | | (1,458,771) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/24/2025 | 11/17/2026 | | 15,706,698 | 134 | 312,184 | | | 89,026 | | 89,026 | (9,355) | | (266,332) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 11/24/2025 | 11/17/2027 | | 1,906,513 | 134 | 64,437 | | | 48,389 | | 48,389 | 5,336 | | (25,681) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2026 | | 10,851,167 | 135 | 220,019 | | | 51,172 | | 51,172 | 5,023 | | (183,685) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/01/2025 | 11/24/2027 | | 1,331,589 | 135 | 44,947 | | | 30,799 | | 30,799 | 3,849 | | (17,732) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 12/01/2025 | 11/24/2026 | | 17,326,100 | 7,074 | 1,066,220 | | | 1,657,337 | | 1,657,337 | 1,550,449 | | (890,147) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/08/2025 | 12/01/2026 | | 15,965,970 | 135 | 287,284 | | | 76,271 | | 76,271 | (20,494) | | (234,816) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/08/2025 | 12/01/2027 | | 1,005,444 | 134 | 33,724 | | | 25,262 | | 25,262 | 2,579 | | (13,171) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 12/08/2025 | 12/01/2026 | | 19,391,840 | 7,141 | 1,103,403 | | | 1,712,088 | | 1,712,088 | 1,586,371 | | (901,883) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/08/2026 | | 14,204,682 | 135 | 310,364 | | | 87,346 | | 87,346 | 21,127 | | (248,474) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/15/2025 | 12/08/2027 | | 1,102,706 | 135 | 37,228 | | | 25,038 | | 25,038 | 3,077 | | (14,395) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 12/15/2025 | 12/08/2026 | | 28,740,747 | 7,162 | 1,508,944 | | | 2,522,722 | | 2,522,722 | 2,216,607 | | (1,208,040) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/22/2025 | 12/15/2026 | | 14,910,727 | 135 | 340,537 | | | 93,720 | | 93,720 | 34,996 | | (267,146) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/22/2025 | 12/15/2027 | | 536,952 | 134 | 18,629 | | | 15,353 | | 15,353 | 1,492 | | (7,133) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 12/22/2025 | 12/15/2026 | | 25,222,745 | 7,099 | 1,554,954 | | | 2,437,785 | | 2,437,785 | 2,186,319 | | (1,219,835) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 12/29/2025 | 12/22/2026 | | 11,722,307 | 136 | 256,862 | | | 63,445 | | 63,445 | 24,830 | | (197,530) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 12/29/2025 | 12/22/2026 | | 24,893,398 | 7,193 | 1,384,445 | | | 2,145,227 | | 2,145,227 | 1,922,322 | | (1,064,657) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/05/2026 | 12/29/2026 | | 15,564,789 | 136 | | 294,447 | | 93,465 | | 93,465 | 19,853 | | (220,835) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/05/2026 | 12/29/2027 | | 952,984 | 134 | | 34,625 | | 25,511 | | 25,511 | 3,708 | | (12,822) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 01/05/2026 | 12/29/2026 | | 23,443,139 | 7,185 | | 1,366,202 | | 2,078,856 | | 2,078,856 | 1,737,305 | | (1,024,652) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/12/2026 | 01/05/2027 | | 12,135,583 | 135 | | 269,236 | | 89,681 | | 89,681 | 17,078 | | (196,633) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/12/2026 | 01/05/2027 | | 19,268,728 | 7,201 | | 1,203,363 | | 1,689,608 | | 1,689,608 | 1,365,106 | | (878,860) | | | | 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 | 01/20/2026 | 01/12/2027 | | 15,481,285 | 136 | | 260,435 | | 105,861 | | 105,861 | 30,298 | | (184,872) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 01/20/2026 | 01/12/2027 | | 23,363,326 | 7,242 | | 1,181,401 | | 2,012,548 | | 2,012,548 | 1,669,775 | | (838,629) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/26/2026 | 01/19/2027 | | 15,349,554 | 135 | | 391,908 | | 147,102 | | 147,102 | 26,007 | | (270,813) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 01/26/2026 | 01/19/2028 | | 755,125 | 133 | | 32,489 | | 22,502 | | 22,502 | 1,097 | | (11,085) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 01/26/2026 | 01/19/2027 | | 19,179,132 | 7,200 | | 1,194,214 | | 1,751,682 | | 1,751,682 | 1,382,683 | | (825,215) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/02/2026 | 01/26/2027 | | 17,984,417 | 135 | | 406,208 | | 150,580 | | 150,580 | 17,079 | | (272,707) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/02/2026 | 01/26/2028 | | 645,396 | 134 | | 26,364 | | 18,485 | | 18,485 | 860 | | (8,739) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 02/02/2026 | 01/26/2027 | | 24,249,228 | 7,237 | | 1,519,296 | | 2,135,824 | | 2,135,824 | 1,636,504 | | (1,019,977) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/09/2026 | 02/02/2027 | | 14,948,876 | 135 | | 359,679 | | 127,841 | | 127,841 | 2,560 | | (234,398) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/09/2026 | 02/02/2028 | | 958,241 | 134 | | 40,846 | | 27,490 | | 27,490 | (213) | | (13,143) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 02/09/2026 | 02/02/2027 | | 23,050,309 | 7,193 | | 1,508,448 | | 2,194,234 | | 2,194,234 | 1,668,819 | | (983,034) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/09/2027 | | 24,663,097 | 7,197 | | 1,391,277 | | 2,422,315 | | 2,422,315 | 1,908,914 | | (877,876) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/17/2026 | 02/09/2027 | | 16,482,564 | 136 | | 357,598 | | 123,435 | | 123,435 | (8,523) | | (225,639) | | | | 85/85 |
| 02/09/2027 438.26 CALL | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 02/17/2026 | 02/09/2027 | | 588,218 | 438 | | 21,231 | | 52,326 | | 52,326 | 44,491 | | (13,396) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 02/23/2026 | 02/16/2027 | | 14,853,287 | 136 | | 310,387 | | 113,583 | | 113,583 | (6,735) | | (190,068) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 02/23/2026 | 02/16/2027 | | 24,423,063 | 7,153 | | 1,486,046 | | 2,564,260 | | 2,564,260 | 1,988,208 | | (909,995) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/02/2026 | 02/23/2027 | | 18,059,445 | 136 | | 486,767 | | 146,858 | | 146,858 | (51,403) | | (288,505) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/02/2026 | 02/23/2028 | | 1,087,374 | 136 | | 45,600 | | 25,954 | | 25,954 | (6,301) | | (13,345) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/02/2026 | 02/23/2027 | | 35,698,194 | 7,199 | | 2,158,673 | | 3,582,030 | | 3,582,030 | 2,702,796 | | (1,279,438) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/09/2026 | 03/02/2027 | | 15,030,017 | 137 | | 294,903 | | 96,335 | | 96,335 | (29,579) | | (168,989) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 03/09/2026 | 03/02/2027 | | 638,351 | 432 | | 25,143 | | 65,399 | | 65,399 | 54,663 | | (14,408) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/09/2026 | 03/02/2027 | | 31,910,241 | 7,128 | | 1,831,534 | | 3,617,057 | | 3,617,057 | 2,835,054 | | (1,049,531) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/09/2027 | | 15,493,692 | 136 | | 314,663 | | 148,364 | | 148,364 | 7,826 | | (174,125) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/16/2026 | 03/09/2028 | | 522,595 | 134 | | 20,173 | | 15,052 | | 15,052 | 383 | | (5,504) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/09/2027 | | 731,141 | 432 | | 27,811 | | 76,029 | | 76,029 | 63,607 | | (15,390) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 03/16/2026 | 03/09/2027 | | 30,480,778 | 6,997 | | 2,061,603 | | 4,009,583 | | 4,009,583 | 3,088,811 | | (1,140,831) | | | | 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 | 03/23/2026 | 03/16/2027 | 134 | 17,913,943 | | | 329,897 | | 280,774 | | 280,774 | 126,945 | | (176,069) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/23/2026 | 03/16/2028 | 132 | 638,915 | | | 22,997 | | 22,954 | | 22,954 | 6,009 | | (6,052) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/23/2026 | 03/16/2027 | 428 | 659,975 | | | 24,599 | | 73,883 | | 73,883 | 62,413 | | (13,128) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/23/2026 | 03/16/2027 | 6,880 | 30,359,206 | | | 2,165,262 | | 4,569,695 | | 4,569,695 | 3,560,050 | | (1,155,617) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 03/30/2026 | 03/23/2027 | 6,777 | 27,492,508 | | | 1,812,893 | | 4,714,068 | | 4,714,068 | 3,833,084 | | (931,909) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 03/30/2026 | 03/23/2027 | 132 | 20,714,087 | | | 450,651 | | 487,959 | | 487,959 | 268,963 | | (231,655) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 03/30/2026 | 03/23/2027 | 423 | 1,002,475 | | | 35,985 | | 124,924 | | 124,924 | 107,437 | | (18,498) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/30/2026 | 03/23/2027 | 3,453 | 912,110 | | | 28,972 | | 64,617 | | 64,617 | 50,538 | | (14,893) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/06/2026 | 03/30/2027 | 132 | 13,359,082 | | | 352,969 | | 326,135 | | 326,135 | 147,667 | | (174,502) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/06/2026 | 03/30/2028 | 131 | 682,916 | | | 27,947 | | 27,628 | | 27,628 | 6,494 | | (6,813) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/06/2026 | 03/30/2027 | 3,462 | 538,262 | | | 22,125 | | 36,356 | | 36,356 | 25,169 | | (10,938) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/06/2026 | 03/30/2027 | 6,725 | 20,161,944 | | | 1,688,383 | | 3,503,471 | | 3,503,471 | 2,649,794 | | (834,706) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/13/2026 | 04/06/2027 | 132 | 16,792,548 | | | 415,197 | | 374,374 | | 374,374 | 156,279 | | (197,102) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/13/2026 | 04/06/2028 | 132 | 507,491 | | | 20,015 | | 19,512 | | 19,512 | 4,182 | | (4,685) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/13/2026 | 04/06/2027 | 6,982 | 22,123,852 | | | 1,719,280 | | 3,019,915 | | 3,019,915 | 2,116,811 | | (816,175) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 04/20/2026 | 04/13/2027 | 7,259 | 17,463,058 | | | 1,308,148 | | 1,768,926 | | 1,768,926 | 1,056,059 | | (595,281) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/20/2026 | 04/13/2027 | 133 | 15,355,040 | | | 411,874 | | 328,517 | | 328,517 | 104,069 | | (187,426) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/20/2026 | 04/13/2028 | 132 | 2,270,972 | | | 95,479 | | 85,721 | | 85,721 | 11,665 | | (21,423) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 04/27/2026 | 04/20/2027 | 7,437 | 14,251,583 | | | 933,915 | | 1,186,094 | | 1,186,094 | 658,799 | | (406,620) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/27/2026 | 04/20/2027 | 134 | 17,307,631 | | | 353,646 | | 328,242 | | 328,242 | 128,571 | | (153,975) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 04/27/2026 | 04/20/2028 | 133 | 754,091 | | | 26,692 | | 26,654 | | 26,654 | 5,692 | | (5,730) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 04/27/2026 | 04/20/2027 | 446 | 996,228 | | | 41,062 | | 74,573 | | 74,573 | 51,389 | | (17,878) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/27/2026 | 04/20/2027 | 3,614 | 704,288 | | | 27,441 | | 27,740 | | 27,740 | 12,247 | | (11,948) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 05/04/2026 | 04/27/2027 | 7,485 | 14,812,780 | | | 960,001 | | 1,179,403 | | 1,179,403 | 618,503 | | (399,102) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/04/2026 | 04/27/2027 | 133 | 13,840,627 | | | 325,797 | | 290,945 | | 290,945 | 100,591 | | (135,444) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 05/04/2026 | 04/27/2028 | 132 | 873,049 | | | 34,031 | | 32,859 | | 32,859 | 5,804 | | (6,976) | | | | 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 | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/04/2026 | 04/27/2027 | | 944,019 | 449 | | 39,983 | | 64,571 | | 64,571 | 41,210 | | (16,622) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/11/2026 | 05/04/2027 | | 19,929,851 | 7,605 | | 1,482,215 | | 1,344,791 | | 1,344,791 | 449,633 | | (587,057) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 05/11/2026 | 05/04/2027 | | 13,201,481 | 133 | | 300,375 | | 284,280 | | 284,280 | 102,873 | | (118,969) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/11/2026 | 05/04/2027 | | 798,237 | 460 | | 43,162 | | 40,731 | | 40,731 | 14,664 | | (17,095) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA ..... KB1H1DSPRFMYMCUFXT09 | 05/18/2026 | 05/11/2027 | | 16,306,374 | 7,773 | | 974,964 | | 891,430 | | 891,430 | 283,446 | | (366,981) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 05/18/2026 | 05/11/2027 | | 15,424,419 | 133 | | 435,940 | | 335,387 | | 335,387 | 63,537 | | (164,090) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 05/18/2026 | 05/11/2028 | | 734,045 | 134 | | 26,690 | | 22,518 | | 22,518 | 782 | | (4,953) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/18/2026 | 05/11/2027 | | 544,228 | 3,750 | | 18,825 | | 12,679 | | 12,679 | 939 | | (7,086) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA ..... KB1H1DSPRFMYMCUFXT09 | 05/26/2026 | 05/18/2027 | | 16,877,352 | 7,754 | | 1,181,562 | | 957,361 | | 957,361 | 195,170 | | (419,371) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 05/26/2026 | 05/18/2027 | | 579,987 | 469 | | 26,954 | | 23,270 | | 23,270 | 5,883 | | (9,567) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 05/26/2026 | 05/18/2027 | | 12,877,637 | 134 | | 335,972 | | 239,786 | | 239,786 | 23,061 | | (119,246) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 05/26/2026 | 05/18/2027 | | 580,420 | 3,735 | | 23,621 | | 14,423 | | 14,423 | (814) | | (8,384) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/01/2026 | 05/25/2027 | | 13,024,930 | 135 | | 309,794 | | 205,742 | | 205,742 | 373 | | (104,425) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA ..... KB1H1DSPRFMYMCUFXT09 | 06/01/2026 | 05/25/2027 | | 13,806,185 | 7,850 | | 938,525 | | 690,655 | | 690,655 | 68,487 | | (316,357) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/01/2027 | | 14,412,339 | 7,866 | | 815,640 | | 739,129 | | 739,129 | 182,386 | | (258,897) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/08/2026 | 06/01/2027 | | 15,710,303 | 135 | | 297,764 | | 264,377 | | 264,377 | 61,128 | | (94,515) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/08/2026 | 06/01/2028 | | 554,220 | 135 | | 16,656 | | 15,745 | | 15,745 | 1,695 | | (2,607) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/08/2026 | 06/01/2027 | | 1,334,173 | 481 | | 41,305 | | 38,931 | | 38,931 | 10,737 | | (13,111) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/08/2026 | 06/01/2027 | | 994,584 | 3,782 | | 32,290 | | 21,285 | | 21,285 | (755) | | (10,249) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 06/15/2026 | 06/08/2027 | | 15,493,780 | 7,688 | | 1,244,558 | | 1,013,768 | | 1,013,768 | 139,781 | | (370,571) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/15/2026 | 06/08/2027 | | 520,521 | 3,715 | | 20,972 | | 14,683 | | 14,683 | (44) | | (6,245) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/15/2026 | 06/08/2027 | | 15,037,908 | 134 | | 404,910 | | 309,643 | | 309,643 | 25,296 | | (120,563) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA ..... KB1H1DSPRFMYMCUFXT09 | 06/22/2026 | 06/15/2027 | | 13,285,038 | 7,793 | | 884,537 | | 790,386 | | 790,386 | 151,830 | | (245,981) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/22/2026 | 06/15/2027 | | 12,358,775 | 134 | | 235,629 | | 250,284 | | 250,284 | 80,181 | | (65,526) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 06/22/2026 | 06/15/2027 | | 1,276,300 | 470 | | 52,964 | | 52,354 | | 52,354 | 14,119 | | (14,729) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL ..... 4PQUHN3JPFGFNF3BB653 | 06/29/2026 | 06/22/2027 | | 19,090,224 | 133 | | 531,239 | | 448,871 | | 448,871 | 54,919 | | (137,286) | | | | 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 | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/29/2026 | 06/22/2027 | | 16,965,713 | 7,747 | | 1,064,416 | | 1,108,600 | | 1,108,600 | 319,257 | | (275,074) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 06/29/2026 | 06/22/2028 | | 862,980 | 132 | | 37,220 | | 33,384 | | 33,384 | 906 | | (4,743) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/06/2026 | 06/29/2027 | | 15,748,911 | 7,768 | | 1,090,890 | | 1,008,166 | | 1,008,166 | 177,741 | | (260,465) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/06/2026 | 06/29/2027 | | 12,276,899 | 135 | | 335,355 | | 226,521 | | 226,521 | (28,763) | | (80,071) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/06/2026 | 06/29/2028 | | 960,958 | 134 | | 38,732 | | 29,869 | | 29,869 | (4,304) | | (4,560) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/13/2026 | 07/06/2027 | | 13,817,640 | 7,826 | | 933,367 | | 837,452 | | 837,452 | 108,587 | | (204,502) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/13/2026 | 07/06/2027 | | 13,562,777 | 136 | | 294,602 | | 204,442 | | 204,442 | (25,612) | | (64,548) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/13/2026 | 07/06/2027 | | 505,610 | 467 | | 19,523 | | 22,848 | | 22,848 | 7,603 | | (4,277) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/20/2026 | 07/13/2027 | | 14,446,903 | 135 | | 282,890 | | 241,157 | | 241,157 | 14,686 | | (56,419) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/20/2026 | 07/13/2028 | | 501,304 | 134 | | 18,090 | | 16,341 | | 16,341 | 29 | | (1,779) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 07/20/2026 | 07/13/2027 | | 13,651,906 | 7,869 | | 822,394 | | 807,231 | | 807,231 | 148,854 | | (164,017) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/20/2026 | 07/13/2027 | | 718,052 | 466 | | 25,595 | | 34,089 | | 34,089 | 13,598 | | (5,105) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/27/2026 | 07/20/2027 | | 14,775,260 | 7,756 | | 896,045 | | 1,042,114 | | 1,042,114 | 307,156 | | (161,087) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 07/27/2026 | 07/20/2027 | | 12,080,526 | 134 | | 305,551 | | 242,456 | | 242,456 | (8,164) | | (54,930) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 07/27/2026 | 07/20/2027 | | 764,102 | 461 | | 28,340 | | 42,065 | | 42,065 | 18,820 | | (5,095) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/03/2026 | 07/27/2027 | | 12,496,614 | 7,719 | | 939,053 | | 916,738 | | 916,738 | 128,039 | | (150,354) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/03/2026 | 07/27/2027 | | 15,672,365 | 135 | | 389,947 | | 280,428 | | 280,428 | (47,084) | | (62,435) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/03/2026 | 07/27/2028 | | 646,407 | 134 | | 27,414 | | 22,045 | | 22,045 | (3,204) | | (2,164) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/10/2026 | 08/03/2027 | | 12,222,223 | 137 | | 326,558 | | 172,330 | | 172,330 | (108,363) | | (45,865) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/10/2026 | 08/03/2027 | | 16,675,277 | 7,954 | | 1,233,623 | | 911,387 | | 911,387 | (148,975) | | (173,262) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 08/17/2026 | 08/10/2027 | | 14,269,357 | 8,096 | | 920,337 | | 658,887 | | 658,887 | (150,285) | | (111,164) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/17/2026 | 08/10/2027 | | 10,045,168 | 138 | | 199,060 | | 106,807 | | 106,807 | (68,210) | | (24,044) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/17/2026 | 08/10/2028 | | 638,331 | 137 | | 24,175 | | 16,240 | | 16,240 | (6,495) | | (1,440) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 08/24/2026 | 08/17/2027 | | 14,365,700 | 138 | | 338,423 | | 164,488 | | 164,488 | (139,712) | | (34,223) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 08/24/2026 | 08/17/2027 | | 839,984 | 465 | | 30,116 | | 42,603 | | 42,603 | 15,532 | | (3,045) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/24/2026 | 08/17/2027 | | 15,000,453 | 8,056 | | 879,808 | | 761,419 | | 761,419 | (29,420) | | (88,969) | | | | 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 | 08/31/2026 | 08/24/2027 | | 15,951,314 | 139 | | 341,398 | | 172,406 | | 172,406 | (141,181) | | (27,810) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 08/31/2026 | 08/24/2027 | | 14,871,066 | 8,017 | | 913,973 | | 811,854 | | 811,854 | (27,667) | | (74,453) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/08/2026 | 08/31/2027 | | 12,654,890 | 138 | | 242,069 | | 160,564 | | 160,564 | (67,186) | | (14,320) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/08/2026 | 08/31/2028 | | 565,024 | 137 | | 19,404 | | 14,521 | | 14,521 | (4,318) | | (565) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 09/08/2026 | 08/31/2027 | | 13,734,382 | 8,063 | | 786,280 | | 722,192 | | 722,192 | (17,576) | | (46,512) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/14/2026 | 09/07/2027 | | 14,417,641 | 7,993 | | 864,104 | | 853,615 | | 853,615 | 25,920 | | (36,409) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/07/2027 | | 10,667,929 | 136 | | 245,158 | | 171,377 | | 171,377 | (63,451) | | (10,330) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/14/2026 | 09/07/2028 | | 605,331 | 136 | | 21,515 | | 16,490 | | 16,490 | (4,578) | | (447) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/21/2026 | 09/14/2027 | | 15,039,656 | 7,974 | | 1,070,259 | | 915,264 | | 915,264 | (130,945) | | (24,051) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/21/2026 | 09/14/2027 | | 11,593,661 | 136 | | 244,748 | | 197,833 | | 197,833 | (41,416) | | (5,500) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 09/28/2026 | 09/21/2027 | | 16,200,766 | 8,050 | | 999,837 | | 923,512 | | 923,512 | (73,517) | | (2,809) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 09/28/2026 | 09/21/2027 | | 921,035 | 477 | | 34,438 | | 34,880 | | 34,880 | 538 | | (97) | | | | 85/85 |
| CALL OPTION | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653 | 09/28/2026 | 09/21/2027 | | 15,932,545 | 136 | | 308,349 | | 307,419 | | 307,419 | (63) | | (866) | | | | 85/85 |
| 0159999999. Subtotal - purchased options - hedging other - call options and warrants | | | | | | | | | | 137,783,706 | 407,680,623 | | 701,739,081 | XXX | 701,739,081 | 409,246,518 | | (266,644,210) | | | XXX | XXX |
| 0219999999. Subtotal - purchased options - hedging other | | | | | | | | | | 137,783,706 | 407,680,623 | | 701,739,081 | XXX | 701,739,081 | 409,246,518 | | (266,644,210) | | | XXX | XXX |
| 0289999999. Subtotal - purchased options - replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - purchased options - income generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - purchased options - other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total purchased options - call options and warrants | | | | | | | | | | 667,509,181 | 1,450,840,879 | | 3,527,956,241 | XXX | 3,527,956,228 | 1,661,872,620 | | (942,735,474) | | | 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 | | | | | | | | | | 667,509,181 | 1,450,840,879 | | 3,527,956,241 | XXX | 3,527,956,228 | 1,661,872,620 | | (942,735,474) | | | 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 |

# 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 2.71 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) | | | (2,374,661) | (78,003,809) | | (78,003,807) | (27,013,073) | | 1,556,141 | | 6,181,797 | | 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) | | | (2,422,036) | (58,689,585) | | (58,689,585) | (13,914,303) | | 1,660,521 | | 3,411,392 | | 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) | | | (80,327) | (3,302,772) | | (3,302,772) | (910,387) | | | | 254,628 | | 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) | | | (136,747) | (6,264,487) | | (6,264,487) | (2,680,518) | | | | 619,681 | | 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) | | | (48,514) | (2,351,182) | | (2,351,182) | (763,430) | | | | 203,929 | | 0002 |
| RCV SOFRR PAY 5.75 01/17/2028 USD/USD | 73730EAD5 | D-1 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 01/09/2023 | 01/17/2028 | | 35,000,000 | SOFRR 2.31 (5.75) | | | 72,903 | | | 546,609 | | | | | 199,426 | | 0002 |
| RCV SOFRR PAY 6.21 01/18/2028 USD/USD | 12803RAA2 | D-1 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 01/10/2023 | 01/18/2028 | | 30,000,000 | SOFRR 2.7 (6.21) | | | 49,515 | | | 442,856 | | | | | 171,116 | | 0002 |
| RCV 2.01 PAY SOFRR 04/06/2052 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 03/10/2023 | 04/06/2052 | | 9,000,000 | 2.01 (SOFRR) | | | (115,868) | (3,882,936) | | (3,882,936) | (723,973) | | | | 227,391 | | 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) | | | (211,425) | (3,196,152) | | (3,196,152) | (1,816,054) | | | | 389,315 | | 0002 |
| RCV 4.51 PAY SOFRR 10/30/2033 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 10/26/2023 | 10/30/2033 | | 6,300,000 | 4.51 (SOFRR) | | | 38,342 | (122,360) | | (122,360) | (487,721) | | | | 83,861 | | 0002 |
| RCV 4.90 PAY SOFRR 01/11/2029 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 01/04/2024 | 01/11/2029 | | 400,000,000 | 4.9 (SOFRR 1.19) | | | 33,647 | | | (9,378,749) | | | | | 3,023,198 | | 0002 |
| RCV 5.05 PAY SOFRR 03/31/2032 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 01/09/2024 | 03/31/2032 | | 734,438,300 | 5.05 (SOFRR 1.49) | | | (314,858) | | | (38,489,579) | | | | | 8,615,269 | | 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) | | | (14,691) | (887,476) | | (887,476) | (440,056) | | | | 94,032 | | 0002 |
| RCV 2.62 PAY SOFRR 04/20/2042 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/24/2024 | 04/20/2042 | | 1,800,000 | 2.62 (SOFRR) | | | (14,755) | (463,792) | | (463,792) | (144,441) | | | | 35,507 | | 0002 |
| RCV 2.92 PAY SOFRR 08/26/2032 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/24/2024 | 08/26/2032 | | 1,000,000 | 2.92 (SOFRR) | | | (6,044) | (96,833) | | (96,833) | (57,664) | | | | 12,155 | | 0002 |
| 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) | | | (542,280) | (22,777,999) | | (22,777,999) | (6,399,128) | | | | 1,774,567 | | 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) | | | (1,239,004) | (42,909,986) | | (42,909,986) | (15,126,026) | | | | 3,645,178 | | 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) | | | (2,062,737) | (29,073,511) | | (29,073,511) | (15,937,076) | | | | 3,459,747 | | 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) | | | (1,320,073) | (37,915,704) | | (37,915,704) | (10,891,313) | | | | 2,770,357 | | 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) | | | (461,103) | (12,606,081) | | (12,606,081) | (3,576,599) | | 310,731 | | 846,568 | | 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 | | 690,173,896 | 5.14 (SOFRR 1.27) | | | 1,340,099 | | | (19,044,740) | | | | | 6,758,435 | | 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) | | | 31,466 | (1,219,970) | | (1,219,970) | (1,129,862) | | | | 230,378 | | 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 | | 298,530,323 | 4.96 (SOFRR 1.23) | | | 108,348 | | | (12,703,688) | | | | | 3,253,393 | | 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) | | | | | | (21,731,864) | | | | | 3,405,073 | | 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) | | | | | | (8,577,427) | | | | | 1,542,547 | | 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) | | | | | | (16,153,029) | | | | | 2,741,395 | | 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) | | | | | | (21,399,272) | | | | | 3,454,723 | | 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 | | 787,265,720 | 4.77 (SOFRR 1.26) | | | (1,067,298) | | | (51,082,473) | | | | | 9,714,370 | | 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 4.09 PAY SOFRR 12/23/2044 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 12/19/2024 | 12/23/2044 | | 22,000,000 | 4.09 (SOFRR) | | | 67,582 | (2,475,095) | | (2,475,095) | (2,295,843) | | | | 469,841 | | 0002 |
| RCV 3.92 PAY SOFRR 12/23/2054 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 12/19/2024 | 12/23/2054 | | 12,000,000 | 3.92 (SOFRR) | | | 20,966 | (1,924,515) | | (1,924,515) | (1,406,807) | | | | 318,901 | | 0002 |
| RCV 4.11 PAY SOFRR 01/06/2045 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 01/02/2025 | 01/06/2045 | | 480,000,000 | 4.11 (SOFRR) | | | 1,547,000 | (53,125,434) | | (53,125,434) | (50,254,899) | | | | 10,261,843 | | 0002 |
| RCV 4.07 PAY SOFRR 01/06/2035 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 01/02/2025 | 01/06/2035 | | 470,000,000 | 4.07 (SOFRR) | | | 1,382,896 | (25,028,073) | | (25,028,073) | (37,109,385) | | | | 6,759,661 | | 0002 |
| RCV 5.49 PAY SOFRR 07/31/2035 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 01/09/2025 | 07/31/2035 | | 487,946,298 | 5.49 (SOFRR 1.32) | | | 1,769,470 | | | (23,692,112) | | | | | 7,253,169 | | 0002 |
| RCV 3.59 PAY SOFRR 04/07/2035 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/03/2025 | 04/07/2035 | | 180,000,000 | SOFRR 0 (SOFRR) | | | (192,728) | (15,933,176) | | (15,933,176) | (13,552,808) | | | | 2,627,520 | | 0002 |
| RCV 3.75 PAY SOFRR 04/11/2035 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/09/2025 | 04/11/2035 | | 318,000,000 | SOFRR 0 (SOFRR) | | | 38,872 | (24,613,913) | | (24,613,913) | (24,423,831) | | | | 4,644,936 | | 0002 |
| RCV SOFRR PAY 3.86 04/11/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/09/2025 | 04/11/2055 | | 30,000,000 | SOFRR 0 (SOFRR) | | | (29,240) | 5,071,800 | | 5,071,800 | 3,495,637 | | | | 801,454 | | 0002 |
| RCV SOFRR PAY 3.88 04/14/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/10/2025 | 04/14/2055 | | 91,000,000 | SOFRR 0 (SOFRR) | | | (120,689) | 15,182,253 | | 15,182,253 | 10,629,364 | | | | 2,431,428 | | 0002 |
| RCV 3.77 PAY SOFRR 04/14/2035 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/10/2025 | 04/14/2035 | | 560,000,000 | 3.77 (SOFRR) | | | 258,581 | (42,831,682) | | (42,831,682) | (43,117,087) | | | | 8,183,699 | | 0002 |
| RCV SOFRR PAY 3.60 04/14/2030 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/10/2025 | 04/14/2030 | | 600,000,000 | SOFRR 0 (SOFRR) | | | 473,699 | 23,298,332 | | 23,298,332 | 27,645,148 | | | | 5,644,248 | | 0002 |
| RCV 3.93 PAY SOFRR 04/29/2060 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/24/2025 | 04/29/2060 | | 40,000,000 | 3.93 (SOFRR) | | | | | | (5,302,423) | | | | | 1,159,357 | | 0002 |
| RCV 3.90 PAY SOFRR 04/28/2061 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/24/2025 | 04/28/2061 | | 60,000,000 | 3.9 (SOFRR) | | | | | | (7,685,695) | | | | | 1,764,653 | | 0002 |
| RCV 4.31 PAY SOFRR 04/28/2042 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/24/2025 | 04/28/2042 | | 20,000,000 | 4.31 (SOFRR) | | | | | | (1,021,435) | | | | | 394,795 | | 0002 |
| RCV 3.95 PAY SOFRR 04/30/2059 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/24/2025 | 04/30/2059 | | 40,000,000 | 3.95 (SOFRR) | | | | | | (5,488,103) | | | | | 1,141,976 | | 0002 |
| 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) | | | | | | (3,664,696) | | | | | 1,336,721 | | 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) | | | | | | (1,171,164) | | | | | 354,810 | | 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) | | | | | | (1,102,818) | | | | | 368,633 | | 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) | | | 228,482 | (10,835,370) | | (10,835,370) | (9,383,635) | | | | 1,941,605 | | 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) | | | 375,857 | 11,207,471 | | 11,207,471 | 12,592,262 | | | | 2,585,230 | | 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) | | | 103,572 | 6,721,057 | | 6,721,057 | 8,343,436 | | | | 1,678,416 | | 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) | | | 72,398 | (3,362,016) | | (3,362,016) | (3,023,799) | | | | 669,607 | | 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) | | | 253,885 | (11,209,308) | | (11,209,308) | (9,966,173) | | | | 2,059,551 | | 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) | | | 396,427 | 12,374,897 | | 12,374,897 | 13,741,909 | | | | 2,796,213 | | 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 | | 812,363,514 | SOFRR 0 (SOFRR 1.38) | | | 108,307 | | | (67,937,758) | | | | | 12,301,745 | | 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) | | | 2,094,294 | | | (105,164,631) | | | | | 20,186,735 | | 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) | | | (204,730) | (11,032,744) | | (11,032,744) | (8,321,206) | | | | 1,646,732 | | 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) | | | 437,350 | (33,188,693) | | (33,188,693) | (25,904,950) | | | | 5,450,980 | | 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) | | | 308,799 | (23,189,297) | | (23,189,297) | (18,138,436) | | | | 3,815,686 | | 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 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) | | | 470,462 | 12,634,744 | | 12,634,744 | 12,112,236 | | | | 2,501,712 | | 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) | | | 85,771 | (9,152,311) | | (9,152,311) | (6,728,162) | | | | 1,535,352 | | 0002 |
| RCV 3.95 PAY SOFRR 11/06/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 11/04/2025 | 11/06/2055 | | 32,900,000 | SOFRR 0 (SOFRR) | | | 61,342 | (5,127,211) | | (5,127,211) | (3,911,497) | | | | 887,699 | | 0002 |
| RCV SOFRR PAY 3.39 11/06/2030 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 11/04/2025 | 11/06/2030 | | 126,300,000 | SOFRR 0 (SOFRR) | | | 185,448 | 6,571,642 | | 6,571,642 | 6,226,474 | | | | 1,279,331 | | 0002 |
| RCV 4.38 PAY SOFRR 02/03/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 01/27/2026 | 02/03/2031 | | 600,000,000 | .SOFRR 0 (SOFRR 0.78) | | | (419,025) | | | (28,888,499) | | | | | 6,255,518 | | 0002 |
| RCV 4.22 PAY SOFRR 02/05/2046 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 02/03/2026 | 02/05/2046 | | 55,000,000 | SOFRR 0 (SOFRR) | | | 193,078 | (5,580,413) | | (5,580,413) | (5,580,413) | | | | 1,210,137 | | 0002 |
| RCV SOFRR PAY 3.56 02/05/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 02/03/2026 | 02/05/2031 | | 180,000,000 | SOFRR 0 (SOFRR) | | | 156,483 | 8,751,130 | | 8,751,130 | 8,751,130 | | | | 1,877,838 | | 0002 |
| RCV 3.68 PAY SOFRR 03/11/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/09/2026 | 03/11/2036 | | 225,000,000 | SOFRR 0 (SOFRR) | | | 2,898 | (20,347,407) | | (20,347,407) | (20,347,407) | | | | 3,458,722 | | 0002 |
| RCV SOFRR PAY 4.12 04/01/2056 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/30/2026 | 04/01/2056 | | 22,000,000 | SOFRR 0 (SOFRR) | | | (54,372) | 2,873,962 | | 2,873,962 | 2,873,962 | | | | 597,689 | | 0002 |
| RCV 3.89 PAY SOFRR 04/01/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/30/2026 | 04/01/2036 | | 60,000,000 | SOFRR 0 (SOFRR) | | | 75,489 | (4,535,395) | | (4,535,395) | (4,535,395) | | | | 925,129 | | 0002 |
| RCV SOFRR PAY 3.87 04/15/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/13/2026 | 04/15/2036 | | 125,000,000 | SOFRR 0 (SOFRR) | | | (132,878) | 9,671,313 | | 9,671,313 | 9,671,313 | | | | 1,931,234 | | 0002 |
| RCV SOFRR PAY 3.54 04/21/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/17/2026 | 04/21/2031 | | 180,000,000 | SOFRR 0 (SOFRR) | | | 84,374 | 9,257,379 | | 9,257,379 | 9,257,379 | | | | 1,921,643 | | 0002 |
| RCV 4.25 PAY SOFRR 04/23/2061 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2061 | | 150,000,000 | SOFRR 0 (SOFRR) | | | | | | (12,826,331) | | | | | 4,410,759 | | 0002 |
| RCV 4.21 PAY SOFRR 04/23/2059 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2059 | | 125,000,000 | SOFRR 0 (SOFRR) | | | | | | (12,745,171) | | | | | 3,567,626 | | 0002 |
| RCV SOFRR PAY 3.86 04/23/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2036 | | 80,000,000 | SOFRR 0 (SOFRR) | | | (66,120) | 6,255,697 | | 6,255,697 | 6,255,697 | | | | 1,237,408 | | 0002 |
| RCV 4.14 PAY SOFRR 04/23/2056 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2056 | | 25,000,000 | SOFRR 0 (SOFRR) | | | 52,368 | (3,182,237) | | (3,182,237) | (3,182,237) | | | | 679,885 | | 0002 |
| RCV 4.23 PAY SOFRR 04/23/2060 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2060 | | 100,000,000 | SOFRR 0 (SOFRR) | | | | | | (9,423,053) | | | | | 2,897,684 | | 0002 |
| RCV 4.24 PAY SOFRR 04/23/2062 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/23/2062 | | 25,000,000 | SOFRR 0 (SOFRR) | | | | | | (2,017,268) | | | | | 745,678 | | 0002 |
| RCV 4.25 PAY SOFRR 04/25/2063 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 04/21/2026 | 04/25/2063 | | 25,000,000 | SOFRR 0 (SOFRR) | | | | | | (1,837,719) | | | | | 756,139 | | 0002 |
| RCV SOFRR PAY 4.01 05/06/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 05/04/2026 | 05/06/2036 | | 120,000,000 | SOFRR 0 (SOFRR) | | | (167,708) | 8,023,024 | | 8,023,024 | 8,023,024 | | | | 1,859,562 | | 0002 |
| RCV SOFRR PAY 3.83 05/18/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 05/14/2026 | 05/18/2031 | | 130,000,000 | SOFRR 0 (SOFRR) | | | (77,442) | 5,237,718 | | 5,237,718 | 5,237,718 | | | | 1,399,068 | | 0002 |
| RCV 4.31 PAY SOFRR 05/18/2046 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 05/14/2026 | 05/18/2046 | | 50,000,000 | SOFRR 0 (SOFRR) | | | 119,713 | (4,579,236) | | (4,579,236) | (4,579,236) | | | | 1,108,034 | | 0002 |
| RCV SOFRR PAY 3.92 06/03/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/01/2026 | 06/03/2031 | | 105,000,000 | SOFRR 0 (SOFRR) | | | (84,883) | 3,868,356 | | 3,868,356 | 3,868,356 | | | | 1,135,350 | | 0002 |
| RCV SOFRR PAY 4.09 06/03/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/01/2026 | 06/03/2036 | | 100,000,000 | SOFRR 0 (SOFRR) | | | (135,854) | 6,149,655 | | 6,149,655 | 6,149,655 | | | | 1,555,811 | | 0002 |
| RCV 4.32 PAY SOFRR 06/03/2046 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/01/2026 | 06/03/2046 | | 52,000,000 | SOFRR 0 (SOFRR) | | | 111,242 | (4,675,358) | | (4,675,358) | (4,675,358) | | | | 1,153,641 | | 0002 |
| RCV 4.28 PAY SOFRR 06/03/2056 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/01/2026 | 06/03/2056 | | 13,000,000 | SOFRR 0 (SOFRR) | | | 26,042 | (1,375,675) | | (1,375,675) | (1,375,675) | | | | 354,211 | | 0002 |
| RCV 3.96 PAY SOFRR 07/01/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/29/2026 | 07/01/2036 | | 110,000,000 | SOFRR 0 (SOFRR) | | | 77,916 | (7,887,259) | | (7,887,259) | (7,887,259) | | | | 1,718,158 | | 0002 |
| RCV SOFRR PAY 4.13 07/09/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 07/07/2026 | 07/09/2036 | | 80,000,000 | SOFRR 0 (SOFRR) | | | (82,280) | 4,725,766 | | 4,725,766 | 4,725,766 | | | | 1,250,972 | | 0002 |
| RCV SOFRR PAY 3.98 07/09/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 07/07/2026 | 07/09/2031 | | 58,000,000 | SOFRR 0 (SOFRR) | | | (40,181) | 2,028,604 | | 2,028,604 | 2,028,604 | | | | 633,724 | | 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 SOFRR PAY 4.31 08/12/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 08/10/2026 | 08/12/2036 | | 107,000,000 | SOFRR 0 (4.31) | | | (88,220) | 4,871,594 | | 4,871,594 | 4,871,594 | | | | 1,681,124 | | 0002 |
| RCV SOFRR PAY 4.13 08/12/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 08/10/2026 | 08/12/2031 | | 85,000,000 | SOFRR 0 (4.13) | | | (48,878) | 2,492,320 | | 2,492,320 | 2,492,320 | | | | 937,748 | | 0002 |
| RCV SOFRR PAY 4.79 09/28/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/24/2026 | 09/28/2036 | | 60,000,000 | SOFRR 0 (4.79) | | | (4,476) | 501,552 | | 501,552 | 501,552 | | | | 948,813 | | 0002 |
| RCV SOFRR PAY 4.89 09/28/2046 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/24/2026 | 09/28/2046 | | 60,000,000 | SOFRR 0 (4.89) | | | (4,974) | 1,157,172 | | 1,157,172 | 1,157,172 | | | | 1,341,916 | | 0002 |
| RCV SOFRR PAY 5.03 09/30/2046 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/28/2026 | 09/30/2046 | | 250,000,000 | SOFRR 0 (5.03) | | | (7,868) | 271,023 | | 271,023 | 271,023 | | | | 5,592,084 | | 0002 |
| RCV 4.82 PAY SOFRR 09/30/2031 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/28/2026 | 09/30/2031 | | 200,000,000 | SOFRR 0 (SOFRR) | | | 5,086 | 54,059 | | 54,059 | 54,059 | | | | 2,236,681 | | 0002 |
| RCV SOFRR PAY 4.89 09/30/2036 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/28/2026 | 09/30/2036 | | 160,000,000 | SOFRR 0 (4.89) | | | (4,383) | 112,454 | | 112,454 | 112,454 | | | | 2,530,862 | | 0002 |
| RCV SOFRR PAY 4.93 09/30/2056 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 09/28/2026 | 09/30/2056 | | 218,000,000 | SOFRR 0 (4.93) | | | (6,231) | 1,159,470 | | 1,159,470 | 1,159,470 | | | | 5,972,356 | | 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) | | | (2,835) | (75,986) | | (75,986) | (61,565) | | | | 12,233 | | 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) | | | | | | (262,317) | | | | | 15,994 | | 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) | | | | | | (809,365) | | | | | 41,248 | | 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) | | | | | | (774,310) | | | | | 41,922 | | 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) | | | | | | (740,342) | | | | | 42,588 | | 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) | | | | | | (705,149) | | | | | 43,243 | | 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) | | | | | | (673,735) | | | | | 43,890 | | 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) | | | | | | (430,065) | | | | | 29,687 | | 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) | | | | | | (9,320,633) | | | | | 625,534 | | 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) | | | | | | (17,866,453) | | | | | 1,310,447 | | 0002 |
| 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) | | | | | | (12,728,891) | | | | | 1,016,673 | | 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) | | | | | | (2,960,421) | | | | | 255,192 | | 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) | | | | | | (5,310,768) | | | | | 491,576 | | 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) | | | | | | (6,526,638) | | | | | 645,314 | | 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) | | | | | | (28,549,209) | | | | | 1,568,901 | | 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) | | | | | | (12,479,556) | | | | | 727,351 | | 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) | | | | | | (10,089,624) | | | | | 625,204 | | 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) | | | | | | (6,585,211) | | | | | 432,823 | | 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) | | | | | | (8,833,067) | | | | | 615,056 | | 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) | | | | | | (7,254,820) | | | | | 534,797 | | 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) | | | | | | (4,092,677) | | | | | 290,088 | | 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 2.01 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) | | | | | | (8,077,952) | | | | | 624,181 | | 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) | | | | | | (5,020,860) | | | | | 422,283 | | 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) | | | | | | (1,009,939) | | | | | 91,459 | | 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) | | | | | | (3,328,681) | | | | | 322,399 | | 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) | | | | | | (13,302,856) | | | | | 1,373,255 | | 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) | | | | | | (11,094,874) | | | | | 634,095 | | 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) | | | | | | (9,713,670) | | | | | 588,349 | | 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) | | | | | | (3,979,693) | | | | | 256,134 | | 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) | | | | | | (5,087,670) | | | | | 346,742 | | 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) | | | | | | (6,920,743) | | | | | 498,538 | | 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) | | | | | | (3,511,793) | | | | | 267,772 | | 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) | | | | | | (6,251,394) | | | | | 567,973 | | 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) | | | | | | (18,936,097) | | | | | 1,842,545 | | 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) | | | | | | (2,946,783) | | | | | 202,399 | | 0002 |
| 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) | | | | | | (2,536,711) | | | | | 194,283 | | 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) | | | | | | (8,876,526) | | | | | 745,567 | | 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) | | | | | | (4,629,520) | | | | | 424,008 | | 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) | | | | | | (557,979) | | | | | 55,100 | | 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) | | | | | | (3,060,260) | | | | | 323,563 | | 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) | | | | | | (14,148,801) | | | | | 1,593,852 | | 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) | | | | | | (8,190,296) | | | | | 497,030 | | 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) | | | | | | (4,799,092) | | | | | 308,680 | | 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) | | | | | | (2,088,662) | | | | | 142,519 | | 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) | | | | | | (2,410,423) | | | | | 173,655 | | 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) | | | | | | (3,472,937) | | | | | 264,331 | | 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) | | | | | | (1,853,273) | | | | | 148,958 | | 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) | | | | | | (22,124,999) | | | | | 1,749,914 | | 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) | | | | | | (32,111,199) | | | | | 2,763,964 | | 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) | | | | | | (15,675,560) | | | | | 966,708 | | 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 1.99 PAY SOFRR 03/29/2058 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 03/25/2022 | 03/29/2058 | | 38,000,000 | 1.99 (SOFRR) | | | | | | (16,317,140) | | | | | 1,066,627 | | 0002 |
| RCV 2.59 PAY SOFRR 07/13/2037 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2037 | | 35,000,000 | 2.59 (SOFRR) | | | | | | (6,287,162) | | | | | 574,890 | | 0002 |
| RCV 2.59 PAY SOFRR 07/13/2038 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2038 | | 54,000,000 | 2.59 (SOFRR) | | | | | | (9,330,521) | | | | | 927,157 | | 0002 |
| RCV 2.58 PAY SOFRR 07/13/2039 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2039 | | 24,000,000 | 2.58 (SOFRR) | | | | | | (4,016,491) | | | | | 429,187 | | 0002 |
| RCV 2.23 PAY SOFRR 07/13/2057 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2057 | | 11,000,000 | 2.23 (SOFRR) | | | | | | (4,514,645) | | | | | 305,265 | | 0002 |
| RCV 2.19 PAY SOFRR 07/13/2058 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2058 | | 8,000,000 | 2.19 (SOFRR) | | | | | | (3,153,269) | | | | | 225,585 | | 0002 |
| RCV 2.14 PAY SOFRR 07/13/2059 USD/USD | BOND PORTFOLIO HEDGE | N/A | Interest Rate | CME GROUP INC SNZ2OJLFK8MNNCLQOF39 | 04/12/2022 | 07/13/2059 | | 3,000,000 | 2.14 (SOFRR) | | | | | | (1,139,482) | | | | | 85,914 | | 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) | | | | | | (1,133,451) | | | | | 162,811 | | 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) | | | | | | (1,088,441) | | | | | 169,123 | | 0002 |
| 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) | | | | | | (889,779) | | | | | 148,309 | | 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) | | | | | | (861,333) | | | | | 153,283 | | 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) | | | | | | (1,829,178) | | | | | 345,003 | | 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) | | | | | | (1,783,413) | | | | | 355,201 | | 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) | | | | | | (1,163,370) | | | | | 243,518 | | 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) | | | | | | (704,791) | | | | | 160,287 | | 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) | | | | | | (5,113,178) | | | | | 496,888 | | 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) | | | | | | (5,024,082) | | | | | 508,735 | | 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) | | | | | | (5,530,690) | | | | | 587,664 | | 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) | | | | | | (5,390,102) | | | | | 600,446 | | 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) | | | | | | (5,875,511) | | | | | 683,167 | | 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) | | | | | | (5,764,819) | | | | | 696,831 | | 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) | | | | | | (3,054,226) | | | | | 382,472 | | 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) | | | | | | (3,013,181) | | | | | 389,593 | | 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) | | | | | | (4,818,032) | | | | | 642,214 | | 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) | | | | | | (4,768,545) | | | | | 653,276 | | 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) | | | | | | (1,389,589) | | | | | 195,445 | | 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) | | | | | | (1,378,662) | | | | | 198,608 | | 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) | | | | | | (1,367,367) | | | | | 201,722 | | 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) | | | | | | (1,357,368) | | | | | 204,789 | | 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 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) | | | | | | (2,424,088) | | | | | 374,087 | | 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) | | | | | | (1,855,149) | | | | | 299,281 | | 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) | | | | | | (1,817,478) | | | | | 307,337 | | 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) | | | | | | (4,930,788) | | | | | 878,257 | | 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) | | | | | | (4,857,656) | | | | | 888,985 | | 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) | | | | | | (2,570,128) | | | | | 484,393 | | 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) | | | | | | (2,523,633) | | | | | 490,034 | | 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) | | | | | | (3,061,011) | | | | | 613,652 | | 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) | | | | | | (2,995,226) | | | | | 620,443 | | 0002 |
| 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) | | | | | | (1,799,819) | | | | | 386,013 | | 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) | | | | | | (1,755,232) | | | | | 390,102 | | 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) | | | | | | (2,351,234) | | | | | 541,985 | | 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) | | | | | | (2,287,568) | | | | | 547,493 | | 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) | | | | | | (8,510,584) | | | | | 942,173 | | 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) | | | | | | (2,056,040) | | | | | 269,817 | | 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) | | | | | | (2,537,321) | | | | | 354,691 | | 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) | | | | | | (8,129,324) | | | | | 1,198,100 | | 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) | | | | | | (388,374) | | | | | 59,877 | | 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) | | | | | | (5,265,838) | | | | | 417,250 | | 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) | | | | | | (1,296,798) | | | | | 114,805 | | 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) | | | | | | (1,564,714) | | | | | 145,668 | | 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) | | | | | | (5,442,331) | | | | | 532,051 | | 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) | | | (47,580) | (1,707,958) | | (1,707,958) | (621,267) | | | | 148,581 | | 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) | | | | | | (663,088) | | | | | 57,250 | | 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) | | | | | | (924,492) | | | | | 88,456 | | 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) | | | | | | (7,945,580) | | | | | 927,266 | | 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) | | | | | | (1,326,792) | | | | | 180,126 | | 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) | | | | | | (1,824,532) | | | | | 261,685 | | 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) | | | | | | (5,799,660) | | | | | 870,625 | | 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 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) | | | | | | (255,799) | | | | | 39,962 | | 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) | | | (3,847,034) | (82,156,330) | | (82,156,330) | (16,610,399) | | 1,966,810 | | 4,362,673 | | 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) | | | (4,893,503) | (133,010,540) | | (133,010,540) | (18,645,848) | | 2,143,109 | | 6,191,008 | | 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) | | | (686,405) | (18,774,290) | | (18,774,290) | (2,690,378) | | 306,158 | | 884,430 | | 0002 |
| 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) | | | (7,605,227) | (153,255,023) | | (153,255,023) | (34,233,978) | | 3,685,714 | | 8,640,437 | | 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) | | | (6,658,525) | (47,850,016) | | (47,850,016) | (13,891,101) | | 3,388,201 | | 3,368,615 | | 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) | | | (4,448,009) | (34,848,289) | | (34,848,289) | (10,198,657) | | 2,137,535 | | 2,435,162 | | 0002 |
| 0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate | | | | | | | | | | | | (29,274,230) | (930,110,441) | XXX | (1,977,521,260) | (336,417,604) | | 17,154,920 | | 329,163,668 | 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) | | | 1,755,370 | 47,740,000 | | 43,665,045 | | (7,350,000) | | | 2,360,812 | | 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) | | | (522,998) | (202,271) | | 441,244 | | (524,000) | | | 369,183 | | 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) | | | 129,647 | 5,857,088 | | 5,469,175 | | 2,901,000 | | | 827,821 | | 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) | | | (1,156,365) | 7,150,000 | | 6,934,619 | | (4,160,000) | | | 1,413,272 | | 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) | | | 950,758 | 32,700,000 | | 32,370,139 | | (10,500,000) | | | 4,644,144 | | 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) | | | (9,173,023) | (8,280,000) | | (13,142,078) | | (24,960,000) | | | 7,472,726 | | 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) | | | (4,652,385) | (32,111,857) | | (53,402,537) | | (26,009,000) | | | 8,872,650 | | 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) | | | (875,158) | (399,526) | | (5,902,065) | | (838,400) | | | 1,012,233 | | 0004 |
| RCV 4.75 PAY SOFRR 06/13/2032 GBP/USD | PENSION LIABILITY | N/A | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/06/2026 | 06/13/2032 | | 541,000,000 | 4.75 (SOFRR 0.97) | | | (41,496) | (10,400,000) | | (37,426,122) | | (10,400,000) | | | 6,461,978 | | 0004 |
| RCV 3.92 PAY 4.71 01/24/2033 CAD/USD | PENSION LIABILITY | N/A | Currency | THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261 | 01/15/2026 | 01/24/2033 | | 539,879,250 | 3.92 (SOFRR) | | | (3,132,686) | (12,897,567) | | 1,214,046 | | (12,897,567) | | | 6,787,942 | | 0004 |
| RCV 2.65 PAY 5.09 02/06/2036 JPY/USD | PENSION LIABILITY | N/A | Currency | SMBC CAPITAL MARKETS INC TVJ8SHLIZLORGWGDTN03 | 01/23/2026 | 02/06/2036 | | 88,312,000 | 2.65 (5.09) | | | (1,395,974) | 630,639 | | (37,641) | | 630,644 | | | 1,350,835 | | 0004 |
| RCV 5.69 PAY 4.61 04/22/2031 AUD/USD | PENSION LIABILITY | N/A | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 04/15/2026 | 04/22/2031 | | 214,170,000 | BBSW3 0 (SOFRR) | | | 883,408 | (5,760,000) | | 1,615,626 | | (5,760,000) | | | 2,287,122 | | 0004 |
| RCV BBSW3 PAY 4.59 04/22/2031 AUD/USD | PENSION LIABILITY | N/A | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/15/2026 | 04/22/2031 | | 392,645,000 | BBSW3 1.05 (SOFRR) | | | 1,423,930 | (10,560,000) | | 9,499,791 | | (10,560,000) | | | 4,193,057 | | 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 | | 352,286,039 | 0 (0) | | | (167,977) | (4,626,835) | | (25,412,086) | | (3,709,157) | | | 10,424,839 | | 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 | | 1,133,721,216 | 0 (0) | | | (230,270) | 3,662,683 | | (84,132,151) | | (12,360,243) | | | 33,549,049 | | 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 | | 480,177,230 | 0 (0) | | | 1,342,614 | 24,898,617 | | (3,806,824) | | (5,884,632) | | | 14,326,717 | | 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 | | 192,070,892 | 0 (0) | | | 537,046 | 9,959,447 | | (1,522,729) | | (2,353,853) | | | 5,730,687 | | 0004 |
| 1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange | | | | | | | | | | | | (14,325,559) | 47,360,418 | XXX | (123,574,548) | | (134,735,208) | | | 112,085,067 | XXX | XXX |
| 1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | | | (43,599,789) | (882,750,023) | XXX | (2,101,095,808) | (336,417,604) | (134,735,208) | 17,154,920 | | 441,248,735 | XXX | XXX |
| 1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

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| RCV 4.52 PAY SOFRR 06/13/2028 USD/USD | G7334@AR4 | D-1 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/28/2023 | 06/13/2028 | | 25,000,000 | 4.52 (SOFRR 2.04) | | | (232,843) | (918,407) | | (918,407) | (401,041) | | | | 163,177 | | 0002 |
| RCV 4.69 PAY SOFRR 02/11/2031 USD/USD | G7334@AS2 | D-1 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/28/2023 | 02/11/2031 | | 25,000,000 | 4.69 (SOFRR 2.12) | | | (217,305) | (2,225,435) | | (2,225,435) | (1,108,072) | | | | 261,303 | | 0002 |
| RCV 3.67 PAY SOFRR 03/21/2054 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/19/2024 | 03/21/2054 | | 250,000,000 | 3.67 (SOFRR) | | | (52,725) | (49,070,559) | | (49,070,559) | (27,929,867) | | | | 6,553,912 | | 0002 |
| RCV 3.91 PAY SOFRR 03/21/2034 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/19/2024 | 03/21/2034 | | 200,000,000 | 3.91 (SOFRR) | | | 323,337 | (11,621,701) | | (11,621,701) | (14,821,005) | | | | 2,734,358 | | 0002 |
| RCV 4.05 PAY SOFRR 01/27/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 01/23/2025 | 01/27/2055 | | 29,000,000 | 4.05 (SOFRR) | | | 79,538 | (4,075,153) | | (4,075,153) | (3,475,324) | | | | 771,983 | | 0002 |
| RCV 3.88 PAY SOFRR 03/20/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 03/18/2025 | 03/20/2055 | | 29,000,000 | SOFRR 0 (SOFRR) | | | 31,164 | (4,849,688) | | (4,849,688) | (3,384,231) | | | | 773,921 | | 0002 |
| RCV 4.10 PAY SOFRR 06/11/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 06/09/2025 | 06/11/2055 | | 30,000,000 | 4.1 (SOFRR) | | | 89,019 | (3,987,592) | | (3,987,592) | (3,634,927) | | | | 803,797 | | 0002 |
| RCV 4.11 PAY SOFRR 08/19/2055 USD/USD | VARIABLE ANNUITY | EXH 5 | Interest Rate | CME GROUP INC SNZ20JLFK8MNNCLQOF39 | 08/15/2025 | 08/19/2055 | | 29,000,000 | SOFRR 0 (SOFRR) | | | 83,253 | (3,816,151) | | (3,816,151) | (3,523,844) | | | | 779,557 | | 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) | | | (4,248,399) | (118,333,698) | | (118,333,698) | (17,049,084) | | 1,563,516 | | 5,671,325 | | 0002 |
| 1119999999. Subtotal - swaps - hedging other - interest rate | | | | | | | | | | | | (4,144,961) | (198,898,384) | XXX | (198,898,384) | (75,327,395) | | 1,563,516 | | 18,513,333 | 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) | | | 178,336 | (3,205,111) | | (3,205,111) | (272,463) | 1,040,000 | | | 310,626 | | 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) | | | 293,230 | 4,152,259 | | 4,152,259 | (96,367) | 39,200 | | | 254,962 | | 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) | | | 439,846 | 6,228,389 | | 6,228,389 | (144,550) | 58,800 | | | 382,443 | | 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) | | | 36,673 | (1,702,767) | | (1,702,767) | 57,308 | 416,000 | | | 50,365 | | 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) | | | 73,344 | (3,405,535) | | (3,405,535) | 114,616 | 832,000 | | | 100,731 | | 0004 |
| RCV 6.28 PAY 6.07 11/09/2037 USD/GBP | G03698@BH8 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/27/2022 | 11/09/2037 | | 6,957,000 | 6.28 (6.07) | | | (40,323) | (958,184) | | (958,184) | 47,202 | 126,000 | | | 115,985 | | 0004 |
| RCV 6.28 PAY 6.07 11/09/2037 USD/GBP | G03698@BH8 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 10/27/2022 | 11/09/2037 | | 11,595,000 | 6.28 (6.07) | | | (67,206) | (1,596,974) | | (1,596,974) | 78,669 | 210,000 | | | 193,308 | | 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) | | | 24,723 | (1,327,597) | | (1,327,597) | (25,991) | 416,000 | | | 222,353 | | 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) | | | 24,723 | (1,327,597) | | (1,327,597) | (25,991) | 416,000 | | | 222,353 | | 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) | | | 43,063 | (2,809,683) | | (2,809,683) | (54,585) | 624,000 | | | 371,229 | | 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) | | | 43,063 | (2,809,683) | | (2,809,683) | (54,585) | 624,000 | | | 371,229 | | 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) | | | (50,612) | (1,466,186) | | (1,466,186) | (39,953) | 315,000 | | | 277,539 | | 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) | | | 102,750 | (753,820) | | (753,820) | (144,388) | 416,000 | | | 143,451 | | 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) | | | 202,674 | (1,539,116) | | (1,539,116) | (309,203) | 832,000 | | | 323,613 | | 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) | | | 101,337 | (769,558) | | (769,558) | (154,601) | 416,000 | | | 161,807 | | 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) | | | (22,215) | (1,001,843) | | (1,001,843) | (84,580) | 262,500 | | | 219,338 | | 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) | | | (22,215) | (1,001,843) | | (1,001,843) | (84,580) | 262,500 | | | 219,338 | | 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) | | | (14,428) | (637,036) | | (637,036) | (13,087) | 201,600 | | | 196,999 | | 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) | | | (19,237) | (849,381) | | (849,381) | (17,450) | 268,800 | | | 262,665 | | 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 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) | | | (14,428) | (637,036) | | (637,036) | (13,087) | 201,600 | | | 196,999 | | 0004 |
| RCV 7.28 PAY 6.74 02/12/2049 USD/GBP | G7590#AD2 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P40IX74 | 11/16/2023 | 02/12/2049 | | 12,440,000 | 7.28 (6.74) | | | (7,903) | 9,899 | | 9,899 | 101,633 | 210,000 | | | 294,294 | | 0004 |
| RCV 7.28 PAY 6.74 02/12/2049 USD/GBP | G7590#AD2 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P40IX74 | 11/16/2023 | 02/12/2049 | | 18,660,000 | 7.28 (6.74) | | | (11,854) | 14,848 | | 14,848 | 152,449 | 315,000 | | | 441,441 | | 0004 |
| RCV 6.47 PAY 5.91 12/31/2028 USD/CAD | C0457*AA3 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P40IX74 | 12/06/2023 | 12/31/2028 | | 10,782,564 | 6.47 (5.91) | | | 75,795 | 293,632 | | 293,632 | (116,539) | 378,908 | | | 80,955 | | 0004 |
| RCV 6.47 PAY 5.91 12/31/2028 USD/CAD | C0457*AA3 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P40IX74 | 12/06/2023 | 12/31/2028 | | 25,159,316 | 6.47 (5.91) | | | 176,856 | 685,142 | | 685,142 | (271,923) | 884,119 | | | 188,896 | | 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) | | | 1,757,074 | 9,743,909 | | 9,743,909 | 1,638,735 | 206,200 | | | 584,920 | | 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) | | | 167,293 | (1,127,508) | | (1,127,508) | (706,757) | 1,735,200 | | | 298,537 | | 0004 |
| 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) | | | 166,804 | (1,264,561) | | (1,264,561) | (803,356) | 1,735,200 | | | 342,321 | | 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) | | | 9,583 | 50,867 | | 50,867 | 110,318 | 294,000 | | | 423,223 | | 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) | | | 80,490 | (157,751) | | (157,751) | (501,422) | 520,180 | | | 292,284 | | 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) | | | 84,084 | (157,210) | | (157,210) | (481,773) | 520,180 | | | 330,807 | | 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) | | | 67,695 | (162,902) | | (162,902) | (401,492) | 390,135 | | | 261,388 | | 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) | | | 237,570 | 34,463 | | 34,463 | (1,251,570) | 1,404,486 | | | 550,260 | | 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 | | 18,395,915 | 6.05 (4.45) | | | 118,223 | (1,836,747) | | (1,836,747) | (541,547) | 1,767,787 | | | 260,380 | | 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 | | 18,395,915 | 6.26 (4.66) | | | 114,746 | (1,978,596) | | (1,978,596) | (682,878) | 1,767,787 | | | 331,847 | | 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 | | 18,662,741 | 5.98 (5.52) | | | (56,912) | (3,176,489) | | (3,176,489) | (622,921) | (997,572) | | | 264,157 | | 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 | | 16,698,242 | 6.26 (5.63) | | | (32,097) | (3,234,059) | | (3,234,059) | (818,785) | (892,565) | | | 301,222 | | 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) | | | (6,029,038) | (53,251,287) | | (53,251,287) | (1,472) | (15,605,400) | | | 1,384,575 | | 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) | | | (28,836) | (137,502) | | (137,502) | 95,125 | 210,000 | | | 324,001 | | 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) | | | 262,231 | (977,296) | | (977,296) | (444,382) | 1,040,000 | | | 384,411 | | 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) | | | 375,360 | (1,483,513) | | (1,483,513) | (693,514) | 1,456,000 | | | 635,531 | | 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) | | | 160,868 | (635,791) | | (635,791) | (297,220) | 624,000 | | | 272,370 | | 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) | | | 275,239 | (1,142,885) | | (1,142,885) | (529,767) | 1,040,000 | | | 513,913 | | 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) | | | 268,945 | (1,131,599) | | (1,131,599) | (468,126) | 1,040,000 | | | 389,718 | | 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) | | | 268,945 | (1,131,599) | | (1,131,599) | (468,126) | 1,040,000 | | | 389,718 | | 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) | | | 221,018 | (953,888) | | (953,888) | (405,187) | 852,800 | | | 357,001 | | 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) | | | 221,018 | (953,888) | | (953,888) | (405,187) | 852,800 | | | 357,001 | | 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) | | | (26,614) | (426,161) | | (426,161) | (24,567) | 378,000 | | | 495,611 | | 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) | | | 231,839 | (384,545) | | (384,545) | (392,218) | 624,000 | | | 393,248 | | 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 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) | | | 231,839 | (384,545) | | (384,545) | (392,218) | 624,000 | | | 393,248 | | 0004 |
| RCV 6.29 PAY 4.37 05/21/2037 USD/EUR | N5132@AH6 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 11/21/2024 | 05/21/2037 | | 10,536,000 | 6.29 (4.37) | | | 127,078 | (579,367) | | (579,367) | (203,404) | 416,000 | | | 171,890 | | 0004 |
| RCV 6.57 PAY 4.54 12/11/2044 USD/EUR | N5132@AG8 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 11/21/2024 | 12/11/2044 | | 12,646,800 | 6.57 (4.54) | | | 162,236 | (508,606) | | (508,606) | (342,393) | 499,200 | | | 269,847 | | 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 | | 12,885,247 | 7.2 (5.07) | | | 154,353 | (893,505) | | (893,505) | (201,232) | 521,591 | | | 185,809 | | 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 | | 12,885,247 | 7.2 (5.07) | | | 154,353 | (893,505) | | (893,505) | (201,232) | 521,591 | | | 185,809 | | 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) | | | 242,964 | (1,397,662) | | (1,397,662) | (392,423) | 832,000 | | | 301,975 | | 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) | | | 193,410 | (1,041,336) | | (1,041,336) | (326,822) | 665,600 | | | 268,682 | | 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) | | | 175,636 | 90,753 | | 90,753 | (618,713) | 650,225 | | | 220,931 | | 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) | | | 175,636 | 90,753 | | 90,753 | (618,713) | 650,225 | | | 220,931 | | 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) | | | (58,380) | (1,241,190) | | (1,241,190) | 267,944 | 315,000 | | | 499,009 | | 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) | | | (58,380) | (1,241,190) | | (1,241,190) | 267,944 | 315,000 | | | 499,009 | | 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 | | 24,882,219 | 6.33 (4.27) | | | 267,073 | (1,353,464) | | (1,353,464) | (580,766) | 1,041,380 | | | 535,409 | | 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 | | 18,661,664 | 6.33 (4.27) | | | 200,305 | (1,015,098) | | (1,015,098) | (435,575) | 781,035 | | | 401,557 | | 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 | | 18,661,664 | 6.33 (4.27) | | | 200,305 | (1,015,098) | | (1,015,098) | (435,575) | 781,035 | | | 401,557 | | 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) | | | 82,384 | 29,906 | | 29,906 | (361,431) | 390,135 | | | 260,271 | | 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) | | | 82,384 | 29,906 | | 29,906 | (361,431) | 390,135 | | | 260,271 | | 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) | | | 216,967 | (1,361,868) | | (1,361,868) | (500,265) | 832,000 | | | 470,023 | | 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) | | | 216,967 | (1,361,868) | | (1,361,868) | (500,265) | 832,000 | | | 470,023 | | 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) | | | (57,214) | (3,103,328) | | (3,103,328) | (2,443,423) | 840,000 | | | 490,105 | | 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) | | | (28,607) | (1,551,664) | | (1,551,664) | (1,221,712) | 420,000 | | | 245,053 | | 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) | | | (57,214) | (3,103,328) | | (3,103,328) | (2,443,423) | 840,000 | | | 490,105 | | 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) | | | 151,876 | (1,129,782) | | (1,129,782) | (269,327) | 665,600 | | | 254,207 | | 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) | | | 142,469 | (1,226,721) | | (1,226,721) | (260,646) | 624,000 | | | 299,612 | | 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) | | | 142,469 | (1,226,721) | | (1,226,721) | (260,646) | 624,000 | | | 299,612 | | 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) | | | 444,808 | 455,465 | | 455,465 | (856,704) | 1,248,000 | | | 630,208 | | 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) | | | 1,482,693 | 1,518,218 | | 1,518,218 | (2,855,681) | 4,160,000 | | | 2,100,692 | | 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) | | | 444,808 | 455,465 | | 455,465 | (856,704) | 1,248,000 | | | 630,208 | | 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) | | | 296,539 | 303,644 | | 303,644 | (571,136) | 832,000 | | | 420,138 | | 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) | | | 593,077 | 607,287 | | 607,287 | (1,142,272) | 1,664,000 | | | 840,277 | | 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 6.29 PAY 4.59 05/14/2040 USD/EUR | D5936@AD4 | D-1 | Currency | SMBC CAPITAL MARKETS INC TVJ8SHLIZL0RGWGDTN03 | 04/16/2025 | 05/14/2040 | | 34,140,000 | 6.29 (4.59) | | | 444,808 | 455,465 | | 455,465 | (856,704) | 1,248,000 | | | 630,208 | | 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) | | | 171,215 | 216,920 | | 216,920 | (809,665) | 780,270 | | | 355,188 | | 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) | | | 85,607 | 108,460 | | 108,460 | (404,832) | 390,135 | | | 177,594 | | 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) | | | 85,607 | 108,460 | | 108,460 | (404,832) | 390,135 | | | 177,594 | | 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) | | | 85,607 | 108,460 | | 108,460 | (404,832) | 390,135 | | | 177,594 | | 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) | | | 157,125 | 281,305 | | 281,305 | (299,642) | 416,000 | | | 210,145 | | 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) | | | 235,686 | 421,958 | | 421,958 | (449,463) | 624,000 | | | 315,217 | | 0004 |
| 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) | | | 208,592 | 585,166 | | 585,166 | (609,434) | 499,200 | | | 331,641 | | 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) | | | 160,624 | 363,491 | | 363,491 | (400,395) | 416,000 | | | 285,424 | | 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) | | | 160,624 | 363,491 | | 363,491 | (400,395) | 416,000 | | | 285,424 | | 0004 |
| RCV 6.55 PAY 6.79 12/21/2030 USD/GBP | G7741*AE2 | D-1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/06/2025 | 12/21/2030 | | 15,978,000 | 6.55 (6.79) | | | (24,245) | (121,725) | | (121,725) | (124,104) | 252,000 | | | 164,259 | | 0004 |
| RCV 6.55 PAY 6.79 12/21/2030 USD/GBP | G7741*AE2 | D-1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/06/2025 | 12/21/2030 | | 10,652,000 | 6.55 (6.79) | | | (16,163) | (81,150) | | (81,150) | (82,736) | 168,000 | | | 109,506 | | 0004 |
| RCV 6.55 PAY 6.79 12/21/2030 USD/GBP | G7741*AE2 | D-1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/06/2025 | 12/21/2030 | | 26,630,000 | 6.55 (6.79) | | | (40,408) | (202,876) | | (202,876) | (206,841) | 420,000 | | | 273,765 | | 0004 |
| RCV 5.73 PAY 4.43 06/03/2038 USD/EUR | N2262#AB6 | D-1 | Currency | WELLS FARGO BANK NA ..... KB1H1DSPRFMYMCUFXT09 | 09/26/2025 | 06/03/2038 | | 15,198,300 | 5.73 (4.43) | | | 71,427 | 117,342 | | 117,342 | (437,500) | 540,800 | | | 259,733 | | 0004 |
| RCV 5.97 PAY 6.48 03/31/2045 USD/GBP | G9369*AC3 | D-1 | Currency | BANK OF AMERICA NA ..... B4TYDEB6GKMZO031MB27 | 10/09/2025 | 03/31/2045 | | 26,237,066 | 5.97 (6.48) | | | (77,651) | (906,498) | | (906,498) | 72,446 | 416,958 | | | 564,437 | | 0004 |
| RCV 5.97 PAY 6.48 03/31/2045 USD/GBP | G9369*AC3 | D-1 | Currency | BANK OF AMERICA NA ..... B4TYDEB6GKMZO031MB27 | 10/09/2025 | 03/31/2045 | | 19,677,799 | 5.97 (6.48) | | | (58,238) | (679,874) | | (679,874) | 54,335 | 312,718 | | | 423,328 | | 0004 |
| RCV 7.34 PAY 5.75 06/30/2053 USD/EUR | X9000*AA3 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 10/10/2025 | 06/30/2053 | | 17,341,500 | 7.34 (5.75) | | | 223,151 | (100,131) | | (100,131) | (501,164) | 624,000 | | | 448,598 | | 0004 |
| RCV 7.34 PAY 5.75 06/30/2053 USD/EUR | X9000*AA3 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 10/10/2025 | 06/30/2053 | | 11,561,000 | 7.34 (5.75) | | | 148,767 | (66,754) | | (66,754) | (334,109) | 416,000 | | | 299,065 | | 0004 |
| RCV 5.83 PAY 6.05 10/20/2044 USD/GBP | G7178*AL8 | D-1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 11/05/2025 | 10/20/2044 | | 24,090,700 | 5.83 (6.05) | | | (57,696) | (926,459) | | (926,459) | (799,217) | 388,500 | | | 512,012 | | 0004 |
| RCV 5.83 PAY 6.05 10/20/2044 USD/GBP | G7178*AL8 | D-1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 11/05/2025 | 10/20/2044 | | 24,090,700 | 5.83 (6.05) | | | (57,696) | (926,459) | | (926,459) | (799,217) | 388,500 | | | 512,012 | | 0004 |
| RCV 5.77 PAY 4.46 12/04/2035 USD/EUR | D2002*AB6 | D-1 | Currency | MUFG BANK, LTD .... C3GTMMZIHMY46P40IX74 | 11/19/2025 | 12/04/2035 | | 28,863,750 | 5.77 (4.46) | | | 298,134 | (50,694) | | (50,694) | (574,129) | 1,040,000 | | | 437,349 | | 0004 |
| RCV 5.77 PAY 4.46 12/04/2035 USD/EUR | D2002*AB6 | D-1 | Currency | MUFG BANK, LTD .... C3GTMMZIHMY46P40IX74 | 11/19/2025 | 12/04/2035 | | 23,091,000 | 5.77 (4.46) | | | 238,508 | (40,555) | | (40,555) | (459,303) | 832,000 | | | 349,879 | | 0004 |
| RCV 5.88 PAY 4.56 12/04/2037 USD/EUR | D2002*AC4 | D-1 | Currency | CITIBANK NA ..... 6SHGI4ZSSLCXXQSBB395 | 11/19/2025 | 12/04/2037 | | 34,620,000 | 5.88 (4.56) | | | 361,090 | (154,114) | | (154,114) | (721,754) | 1,248,000 | | | 578,949 | | 0004 |
| RCV 5.88 PAY 4.56 12/04/2037 USD/EUR | D2002*AC4 | D-1 | Currency | CITIBANK NA ..... 6SHGI4ZSSLCXXQSBB395 | 11/19/2025 | 12/04/2037 | | 41,544,000 | 5.88 (4.56) | | | 433,309 | (184,937) | | (184,937) | (866,105) | 1,497,600 | | | 694,739 | | 0004 |
| RCV 5.88 PAY 4.56 12/04/2037 USD/EUR | D2002*AC4 | D-1 | Currency | CITIBANK NA ..... 6SHGI4ZSSLCXXQSBB395 | 11/19/2025 | 12/04/2037 | | 34,620,000 | 5.88 (4.56) | | | 361,090 | (154,114) | | (154,114) | (721,754) | 1,248,000 | | | 578,949 | | 0004 |
| RCV 6.08 PAY 4.72 12/04/2040 USD/EUR | D2002*AD2 | D-1 | Currency | MUFG BANK, LTD .... C3GTMMZIHMY46P40IX74 | 11/19/2025 | 12/04/2040 | | 34,629,600 | 6.08 (4.72) | | | 373,087 | (231,678) | | (231,678) | (785,484) | 1,248,000 | | | 652,220 | | 0004 |
| RCV 6.08 PAY 4.72 12/04/2040 USD/EUR | D2002*AD2 | D-1 | Currency | MUFG BANK, LTD .... C3GTMMZIHMY46P40IX74 | 11/19/2025 | 12/04/2040 | | 17,314,800 | 6.08 (4.72) | | | 186,544 | (115,839) | | (115,839) | (392,742) | 624,000 | | | 326,110 | | 0004 |
| RCV 6.08 PAY 4.72 12/04/2040 USD/EUR | D2002*AD2 | D-1 | Currency | MUFG BANK, LTD .... C3GTMMZIHMY46P40IX74 | 11/19/2025 | 12/04/2040 | | 17,314,800 | 6.08 (4.72) | | | 186,544 | (115,839) | | (115,839) | (392,742) | 624,000 | | | 326,110 | | 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 5.15 PAY 4.33 12/31/2030 USD/CAD | C10056@AB4 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/25/2025 | 12/31/2030 | | 15,246,064 | 5.15 (4.33) | | | 94,302 | (154,367) | | (154,367) | (309,614) | 559,194 | | | 157,241 | | 0004 |
| RCV 5.87 PAY 4.56 05/01/2040 USD/EUR | N2466*AA6 | D-1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 01/09/2026 | 05/01/2040 | | 45,299,917 | 5.87 (4.56) | | | 436,803 | 408,235 | | 408,235 | (741,311) | 1,149,546 | | | 835,121 | | 0004 |
| RCV 5.57 PAY 4.43 10/03/2035 USD/SEK | W6447@AF8 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 01/22/2026 | 10/03/2035 | | 14,967,053 | 5.57 (4.43) | | | 149,717 | 1,028,737 | | 1,028,737 | (424,806) | 1,453,543 | | | 224,677 | | 0004 |
| RCV 5.83 PAY 4.67 10/03/2039 USD/SEK | W6447@AG6 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 01/22/2026 | 10/03/2039 | | 14,967,053 | 5.83 (4.67) | | | 153,879 | 966,679 | | 966,679 | (486,864) | 1,453,543 | | | 269,993 | | 0004 |
| RCV 6.30 PAY 4.92 10/20/2038 USD/EUR | PENSION LIABILITY | N/A | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 01/23/2026 | 10/20/2038 | | 23,484,000 | 6.3 (4.92) | | | | (425,999) | | (425,999) | (1,249,999) | 824,000 | | | 407,821 | | 0004 |
| RCV 6.30 PAY 4.92 10/20/2038 USD/EUR | PENSION LIABILITY | N/A | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 01/23/2026 | 10/20/2038 | | 35,226,000 | 6.3 (4.92) | | | | (638,999) | | (638,999) | (1,874,999) | 1,236,000 | | | 611,732 | | 0004 |
| RCV 6.43 PAY 7.51 09/30/2054 USD/AUD | Q8000*AA3 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/18/2026 | 09/30/2054 | | 19,707,938 | 6.43 (7.51) | | | (188,375) | (1,019,770) | | (1,019,770) | (1,406,364) | 386,594 | | | 521,602 | | 0004 |
| RCV 6.43 PAY 7.51 09/30/2054 USD/AUD | Q8000*AA3 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/18/2026 | 09/30/2054 | | 14,172,000 | 6.43 (7.51) | | | 15,821 | (733,318) | | (733,318) | (1,011,318) | 278,000 | | | 375,084 | | 0004 |
| RCV 5.57 PAY 1.90 03/03/2038 USD/CHF | 883556D#6 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2038 | | 25,766,555 | 5.57 (1.9) | | | 559,834 | 189,532 | | 189,532 | (1,647,863) | 1,837,395 | | | 435,564 | | 0004 |
| RCV 5.57 PAY 1.90 03/03/2038 USD/CHF | 883556D#6 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2038 | | 38,649,833 | 5.57 (1.9) | | | 839,752 | 284,299 | | 284,299 | (2,471,794) | 2,756,093 | | | 653,346 | | 0004 |
| RCV 6.10 PAY 2.06 03/03/2056 USD/CHF | 883556E#5 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2056 | | 19,334,880 | 6.1 (2.06) | | | 462,911 | (787,093) | | (787,093) | (2,175,103) | 1,388,010 | | | 524,576 | | 0004 |
| RCV 6.10 PAY 2.06 03/03/2056 USD/CHF | 883556E#5 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2056 | | 25,779,840 | 6.1 (2.06) | | | 617,215 | (1,049,457) | | (1,049,457) | (2,900,137) | 1,850,680 | | | 699,435 | | 0004 |
| RCV 6.10 PAY 2.06 03/03/2056 USD/CHF | 883556E#5 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2056 | | 32,224,800 | 6.1 (2.06) | | | 771,519 | (1,311,821) | | (1,311,821) | (3,625,171) | 2,313,350 | | | 874,294 | | 0004 |
| RCV 6.10 PAY 2.06 03/03/2056 USD/CHF | 883556E#5 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 02/19/2026 | 03/03/2056 | | 19,334,880 | 6.1 (2.06) | | | 462,911 | (787,093) | | (787,093) | (2,175,103) | 1,388,010 | | | 524,576 | | 0004 |
| RCV 5.78 PAY 6.06 12/30/2044 USD/GBP | G8729*AE6 | D-1 | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 02/26/2026 | 12/30/2044 | | 28,455,000 | 5.78 (6.06) | | | (21,608) | (27,198) | | (27,198) | (625,698) | 598,500 | | | 608,016 | | 0004 |
| RCV 5.78 PAY 6.06 12/30/2044 USD/GBP | G8729*AE6 | D-1 | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 02/26/2026 | 12/30/2044 | | 28,455,000 | 5.78 (6.06) | | | (21,608) | (27,198) | | (27,198) | (625,698) | 598,500 | | | 608,016 | | 0004 |
| RCV 5.47 PAY 4.73 04/07/2033 USD/CAD | C2577*AA4 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/27/2026 | 04/07/2033 | | 22,625,760 | 5.47 (4.73) | | | 109,255 | 264,827 | | 264,827 | (649,295) | 914,122 | | | 288,939 | | 0004 |
| RCV 5.47 PAY 4.73 04/07/2033 USD/CAD | C2577*AA4 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/27/2026 | 04/07/2033 | | 52,793,439 | 5.47 (4.73) | | | 254,927 | 617,929 | | 617,929 | (1,515,022) | 2,132,951 | | | 674,191 | | 0004 |
| RCV 6.10 PAY 6.48 03/24/2036 USD/GBP | G8403#AF2 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 03/04/2026 | 03/24/2036 | | 16,039,200 | 6.1 (6.48) | | | (26,486) | (309,978) | | (309,978) | (431,178) | 121,200 | | | 247,020 | | 0004 |
| RCV 6.22 PAY 6.61 03/24/2038 USD/GBP | G8403#AH8 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/04/2026 | 03/24/2038 | | 6,683,500 | 6.22 (6.61) | | | (11,428) | (150,375) | | (150,375) | (201,375) | 51,000 | | | 113,263 | | 0004 |
| RCV 6.93 PAY 5.66 04/16/2036 USD/EUR | E60008@AF7 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/24/2026 | 04/16/2036 | | 14,328,562 | 6.93 (5.66) | | | 89,450 | (69,753) | | (69,753) | (388,770) | 319,017 | | | 221,406 | | 0004 |
| RCV 6.93 PAY 5.66 04/16/2036 USD/EUR | E60008@AF7 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/24/2026 | 04/16/2036 | | 14,328,562 | 6.93 (5.66) | | | 89,450 | (69,753) | | (69,753) | (388,770) | 319,017 | | | 221,406 | | 0004 |
| RCV 6.20 PAY 5.01 05/13/2038 USD/EUR | E8188#AB4 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2026 | 05/13/2038 | | 58,505,000 | 6.2 (5.01) | | | 282,982 | (195,899) | | (195,899) | (2,050,899) | 1,855,000 | | | 997,363 | | 0004 |
| RCV 6.20 PAY 5.01 05/13/2038 USD/EUR | E8188#AB4 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2026 | 05/13/2038 | | 35,103,000 | 6.2 (5.01) | | | 169,789 | (117,539) | | (117,539) | (1,230,539) | 1,113,000 | | | 598,418 | | 0004 |
| RCV 6.20 PAY 5.01 05/13/2038 USD/EUR | E8188#AB4 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2026 | 05/13/2038 | | 46,804,000 | 6.2 (5.01) | | | 226,386 | (156,719) | | (156,719) | (1,640,719) | 1,484,000 | | | 797,890 | | 0004 |
| RCV 6.20 PAY 5.01 05/13/2038 USD/EUR | E8188#AB4 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2026 | 05/13/2038 | | 58,505,000 | 6.2 (5.01) | | | 282,982 | (195,899) | | (195,899) | (2,050,899) | 1,855,000 | | | 997,363 | | 0004 |
| RCV 5.69 PAY 4.54 05/13/2033 USD/EUR | D9000#AA1 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P4OIX74 | 04/23/2026 | 05/13/2033 | | 8,886,376 | 5.69 (4.54) | | | 44,409 | 60,852 | | 60,852 | (214,724) | 275,576 | | | 114,337 | | 0004 |
| RCV 5.80 PAY 4.64 05/13/2034 USD/EUR | D9000#AB9 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P4OIX74 | 04/23/2026 | 05/13/2034 | | 22,452,672 | 5.8 (4.64) | | | 112,654 | 98,001 | | 98,001 | (601,071) | 699,072 | | | 309,935 | | 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 5.80 PAY 4.64 05/13/2034 USD/EUR | D9000#AB9 | D-1 | Currency | MUFG BANK, LTD C3GTMMZIHMY46P4OIX74 | 04/23/2026 | 05/13/2034 | | 14,968,448 | 5.8 (4.64) | | | 75,103 | 65,334 | | 65,334 | (400,714) | 466,048 | | | 206,623 | | 0004 |
| RCV 5.85 PAY 4.69 10/29/2036 USD/EUR | PENSION LIABILITY | N/A | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 04/24/2026 | 10/29/2036 | | 19,912,100 | 5.85 (4.69) | | | | (634,906) | | (634,906) | (1,286,006) | 651,100 | | | 316,215 | | 0004 |
| RCV 6.46 PAY 2.51 06/03/2046 USD/CHF | 23375@AF4 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2046 | | 18,987,342 | 6.46 (2.51) | | | 254,518 | (1,054,280) | | (1,054,280) | (2,094,752) | 1,040,472 | | | 421,242 | | 0004 |
| RCV 6.46 PAY 2.51 06/03/2046 USD/CHF | 23375@AF4 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2046 | | 18,987,342 | 6.46 (2.51) | | | 254,518 | (1,054,280) | | (1,054,280) | (2,094,752) | 1,040,472 | | | 421,242 | | 0004 |
| RCV 6.46 PAY 2.51 06/03/2046 USD/CHF | 23375@AF4 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2046 | | 24,050,633 | 6.46 (2.51) | | | 322,389 | (1,335,421) | | (1,335,421) | (2,653,352) | 1,317,931 | | | 533,573 | | 0004 |
| RCV 6.42 PAY 2.50 06/03/2056 USD/CHF | 23375@AG2 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2056 | | 18,987,342 | 6.42 (2.5) | | | 252,492 | (2,367,350) | | (2,367,350) | (3,407,822) | 1,040,472 | | | 517,347 | | 0004 |
| RCV 6.42 PAY 2.50 06/03/2056 USD/CHF | 23375@AG2 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2056 | | 18,987,342 | 6.42 (2.5) | | | 252,492 | (2,367,350) | | (2,367,350) | (3,407,822) | 1,040,472 | | | 517,347 | | 0004 |
| RCV 6.42 PAY 2.50 06/03/2056 USD/CHF | 23375@AG2 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 05/21/2026 | 06/03/2056 | | 24,050,633 | 6.42 (2.5) | | | 319,824 | (2,998,644) | | (2,998,644) | (4,316,575) | 1,317,931 | | | 655,307 | | 0004 |
| RCV 6.02 PAY 6.40 08/26/2038 USD/GBP | L0808#AR8 | D-1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 06/03/2026 | 08/26/2038 | | 26,848,000 | 6.02 (6.4) | | | (8,573) | (440,005) | | (440,005) | (758,005) | 318,000 | | | 463,319 | | 0004 |
| RCV 6.02 PAY 6.40 08/26/2038 USD/GBP | L0808#AR8 | D-1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 06/03/2026 | 08/26/2038 | | 8,054,400 | 6.02 (6.4) | | | (2,572) | (132,002) | | (132,002) | (227,402) | 95,400 | | | 138,996 | | 0004 |
| RCV 6.06 PAY 6.45 09/24/2038 USD/GBP | G17370AV1 | D-1 | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/03/2026 | 09/24/2038 | | 26,862,000 | 6.06 (6.45) | | | (1,610) | (470,698) | | (470,698) | (802,698) | 332,000 | | | 465,104 | | 0004 |
| RCV 6.06 PAY 6.45 09/24/2038 USD/GBP | G17370AV1 | D-1 | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/03/2026 | 09/24/2038 | | 26,862,000 | 6.06 (6.45) | | | (1,610) | (470,698) | | (470,698) | (802,698) | 332,000 | | | 465,104 | | 0004 |
| RCV 6.06 PAY 6.45 09/24/2038 USD/GBP | G17370AV1 | D-1 | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | 06/03/2026 | 09/24/2038 | | 26,862,000 | 6.06 (6.45) | | | (1,610) | (470,698) | | (470,698) | (802,698) | 332,000 | | | 465,104 | | 0004 |
| RCV 3.85 PAY 4.88 06/28/2027 USD/AUD | Q4436#AB0 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/17/2015 | 06/28/2027 | | 6,980,610 | 3.85 (4.88) | | | 2,867 | 579,067 | | 579,067 | (981) | (300,170) | | | 30,075 | | 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) | | | 75,194 | 334,602 | | 334,602 | (202,196) | 168,000 | | | 117,195 | | 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) | | | 223,778 | (466,510) | | (466,510) | (44,323) | 624,000 | | | 24,082 | | 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) | | | 223,778 | (466,510) | | (466,510) | (44,323) | 624,000 | | | 24,082 | | 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) | | | 142,761 | (256,766) | | (256,766) | (121,905) | 416,000 | | | 79,598 | | 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) | | | 37,686 | (555,796) | | (555,796) | (169,713) | 210,000 | | | 142,144 | | 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) | | | 164,229 | (639,947) | | (639,947) | (140,714) | 436,800 | | | 82,271 | | 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) | | | 164,229 | (639,947) | | (639,947) | (140,714) | 436,800 | | | 82,271 | | 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 | | 32,602,468 | 5.35 (5.21) | | | | 55,861 | | 55,861 | (725,443) | 1,130,956 | | | 395,265 | | 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 | | 43,469,956 | 5.35 (5.21) | | | | 74,481 | | 74,481 | (967,257) | 1,507,941 | | | 527,021 | | 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 | | 56,128,665 | 5.35 (5.21) | | | | 96,171 | | 96,171 | (1,248,928) | 1,947,063 | | | 680,492 | | 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 | | 10,867,489 | 5.35 (5.21) | | | | 18,620 | | 18,620 | (241,814) | 376,985 | | | 131,755 | | 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) | | | 162,982 | (125,780) | | (125,780) | (72,499) | 416,000 | | | 52,165 | | 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) | | | 162,982 | (125,780) | | (125,780) | (72,499) | 416,000 | | | 52,165 | | 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) | | | 162,982 | (125,780) | | (125,780) | (72,499) | 416,000 | | | 52,165 | | 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 3.97 PAY 2.02 09/07/2027 USD/EUR | 887389E@9 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2017 | 09/07/2027 | | 6,464,150 | 3.97 (2.02) | | | 96,349 | 252,480 | | 252,480 | (42,542) | 228,800 | | | 31,286 | | 0004 |
| RCV 3.97 PAY 2.02 09/07/2027 USD/EUR | 887389E@9 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2017 | 09/07/2027 | | 6,464,150 | 3.97 (2.02) | | | 96,349 | 252,480 | | 252,480 | (42,542) | 228,800 | | | 31,286 | | 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) | | | 54,458 | 198,767 | | 198,767 | (115,252) | 105,000 | | | 58,338 | | 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) | | | 113,222 | 764,287 | | 764,287 | (279,046) | 210,000 | | | 163,842 | | 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 | | 39,834,000 | 4.31 (3.18) | | | 339,664 | 2,292,860 | | 2,292,860 | (837,139) | 630,000 | | | 491,527 | | 0004 |
| RCV 3.89 PAY 1.81 11/01/2027 USD/EUR | 372460D@1 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/18/2017 | 11/01/2027 | | 11,774,000 | 3.89 (1.81) | | | 187,837 | 499,447 | | 499,447 | (100,382) | 416,000 | | | 61,396 | | 0004 |
| RCV 3.89 PAY 1.81 11/01/2027 USD/EUR | 372460D@1 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/18/2017 | 11/01/2027 | | 23,548,000 | 3.89 (1.81) | | | 375,675 | 998,894 | | 998,894 | (200,764) | 832,000 | | | 122,793 | | 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) | | | 157,967 | 1,137,094 | | 1,137,094 | (230,792) | 210,000 | | | 84,136 | | 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) | | | 157,967 | 1,137,094 | | 1,137,094 | (230,792) | 210,000 | | | 84,136 | | 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) | | | 131,101 | 766,008 | | 766,008 | (196,923) | 168,000 | | | 73,088 | | 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 | | 3,882,300 | 4.3 (2.69) | | | 4,347 | (51,237) | | (51,237) | (64,790) | 103,050 | | | 24,130 | | 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) | | | 147,599 | 927,220 | | 927,220 | (331,502) | 231,000 | | | 189,722 | | 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) | | | 147,599 | 927,220 | | 927,220 | (331,502) | 231,000 | | | 189,722 | | 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) | | | 66,264 | 286,832 | | 286,832 | (140,271) | 105,000 | | | 83,340 | | 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) | | | 66,264 | 286,832 | | 286,832 | (140,271) | 105,000 | | | 83,340 | | 0004 |
| RCV 4.77 PAY 3.25 10/16/2028 USD/GBP | G3056@AG3 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/28/2018 | 10/16/2028 | | 5,674,461 | 4.77 (3.25) | | | 62,597 | 62,643 | | 62,643 | (140,471) | 91,369 | | | 40,589 | | 0004 |
| RCV 4.77 PAY 3.25 10/16/2028 USD/GBP | G3056@AG3 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/28/2018 | 10/16/2028 | | 5,674,461 | 4.77 (3.25) | | | 62,597 | 62,643 | | 62,643 | (140,471) | 91,369 | | | 40,589 | | 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) | | | 174,136 | 813,615 | | 813,615 | (358,697) | 262,500 | | | 170,980 | | 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) | | | 174,136 | 813,615 | | 813,615 | (358,697) | 262,500 | | | 170,980 | | 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) | | | 169,146 | 814,280 | | 814,280 | (358,966) | 262,500 | | | 172,450 | | 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) | | | 169,146 | 814,280 | | 814,280 | (358,966) | 262,500 | | | 172,450 | | 0004 |
| RCV 4.29 PAY 1.83 01/24/2031 USD/EUR | N8505*AB4 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 01/24/2031 | | 22,814,000 | 4.29 (1.83) | | | 419,271 | 963,137 | | 963,137 | (572,267) | 832,000 | | | 237,105 | | 0004 |
| RCV 4.29 PAY 1.83 01/24/2031 USD/EUR | N8505*AB4 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 01/24/2031 | | 22,814,000 | 4.29 (1.83) | | | 419,271 | 963,137 | | 963,137 | (572,267) | 832,000 | | | 237,105 | | 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) | | | 85,814 | 484,064 | | 484,064 | (183,402) | 131,250 | | | 107,920 | | 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) | | | 171,627 | 968,129 | | 968,129 | (366,804) | 262,500 | | | 215,841 | | 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) | | | 85,814 | 484,064 | | 484,064 | (183,402) | 131,250 | | | 107,920 | | 0004 |
| RCV 4.77 PAY 3.45 10/16/2028 USD/GBP | G3056@AK4 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 10/16/2028 | | 5,684,903 | 4.77 (3.45) | | | 54,382 | 50,917 | | 50,917 | (126,641) | 91,369 | | | 40,664 | | 0004 |
| RCV 4.77 PAY 3.45 10/16/2028 USD/GBP | G3056@AK4 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 10/16/2028 | | 5,684,903 | 4.77 (3.45) | | | 54,382 | 50,917 | | 50,917 | (126,641) | 91,369 | | | 40,664 | | 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 4.31 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) | | | 126,876 | 723,500 | | 723,500 | (284,195) | 210,000 | | | 175,181 | | 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) | | | 120,721 | 1,321,369 | | 1,321,369 | (232,491) | 189,000 | | | 203,721 | | 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 | | 12,818,000 | 4.49 (2.99) | | | 134,134 | 1,468,188 | | 1,468,188 | (258,323) | 210,000 | | | 226,356 | | 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) | | | 157,748 | 2,840,585 | | 2,840,585 | (317,558) | 210,000 | | | 310,902 | | 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) | | | 78,873 | 1,420,293 | | 1,420,293 | (158,779) | 105,000 | | | 155,451 | | 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) | | | 157,748 | 2,840,585 | | 2,840,585 | (317,558) | 210,000 | | | 310,902 | | 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) | | | 187,922 | 386,050 | | 386,050 | (266,148) | 391,206 | | | 116,792 | | 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 | | 12,018,330 | 4.27 (2.22) | | | 181,933 | 649,148 | | 649,148 | (432,799) | 458,352 | | | 287,227 | | 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) | | | 198,887 | 116,516 | | 116,516 | (185,821) | 416,000 | | | 89,933 | | 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) | | | 596,660 | 349,547 | | 349,547 | (557,462) | 1,248,000 | | | 269,799 | | 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) | | | 198,887 | 116,516 | | 116,516 | (185,821) | 416,000 | | | 89,933 | | 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 | | 9,429,840 | 4.37 (1.86) | | | 70,414 | 46,418 | | 46,418 | (136,895) | 495,040 | | | 75,865 | | 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 | | 14,144,760 | 4.37 (1.86) | | | 105,622 | 69,627 | | 69,627 | (205,342) | 742,560 | | | 113,798 | | 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) | | | 211,908 | 1,461,180 | | 1,461,180 | (525,531) | 399,000 | | | 342,033 | | 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) | | | 211,908 | 1,461,180 | | 1,461,180 | (525,531) | 399,000 | | | 342,033 | | 0004 |
| RCV 6.66 PAY 5.30 05/02/2031 USD/GBP | G4379#AB0 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 02/01/2023 | 05/02/2031 | | 16,123,818 | 6.66 (5.3) | | | 137,219 | 413,519 | | 413,519 | (310,683) | 262,074 | | | 172,703 | | 0004 |
| RCV 6.66 PAY 5.30 05/02/2031 USD/GBP | G4379#AB0 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/14/2019 | 05/02/2031 | | 8,061,909 | 6.66 (5.3) | | | 68,610 | 206,760 | | 206,760 | (155,342) | 131,037 | | | 86,351 | | 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) | | | 98,834 | 57,848 | | 57,848 | (103,526) | 208,000 | | | 45,797 | | 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) | | | 152,400 | 207,621 | | 207,621 | (220,862) | 332,800 | | | 96,967 | | 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) | | | 181,330 | 427,881 | | 427,881 | (347,392) | 416,000 | | | 155,297 | | 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) | | | 267,913 | 3,361,110 | | 3,361,110 | (268,121) | 30,800 | | | 138,995 | | 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) | | | 275,395 | 3,820,651 | | 3,820,651 | (165,256) | 30,800 | | | 178,775 | | 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) | | | 131,346 | 1,339,620 | | 1,339,620 | (260,836) | 252,000 | | | 271,145 | | 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) | | | 222,399 | 3,120,074 | | 3,120,074 | (276,964) | 29,680 | | | 110,510 | | 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) | | | 344,089 | 4,827,285 | | 4,827,285 | (428,510) | 45,920 | | | 170,978 | | 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) | | | 93,994 | (1,127,289) | | (1,127,289) | (260,301) | 315,000 | | | 160,363 | | 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) | | | 96,200 | (776,203) | | (776,203) | (285,847) | 315,000 | | | 205,635 | | 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) | | | 86,159 | 576,600 | | 576,600 | (162,438) | 220,500 | | | 307,691 | | 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 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) | | | 201,038 | 1,345,400 | | 1,345,400 | (379,021) | 514,500 | | | 717,945 | | 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) | | | 2,381 | (58,671) | | (58,671) | (317,131) | (582,250) | | | 122,040 | | 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) | | | 2,381 | (58,671) | | (58,671) | (317,131) | (582,250) | | | 122,040 | | 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) | | | 58,346 | 323,500 | | 323,500 | (172,378) | 157,500 | | | 138,655 | | 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) | | | 303,149 | (4,965,107) | | (4,965,107) | (339,734) | 1,239,028 | | | 170,248 | | 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) | | | 151,008 | 682,608 | | 682,608 | (361,773) | 1,214,640 | | | 135,888 | | 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) | | | 151,008 | 682,608 | | 682,608 | (361,773) | 1,214,640 | | | 135,888 | | 0004 |
| RCV 4.06 PAY 3.16 03/31/2037 USD/GBP | G8059#AB8 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/31/2020 | 03/31/2037 | | 8,796,994 | 4.06 (3.16) | | | 59,032 | 376,018 | | 376,018 | (163,579) | 147,780 | | | 142,574 | | 0004 |
| RCV 4.06 PAY 3.16 03/31/2037 USD/GBP | G8059#AB8 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/31/2020 | 03/31/2037 | | 4,398,497 | 4.06 (3.16) | | | 29,516 | 188,009 | | 188,009 | (81,790) | 73,890 | | | 71,287 | | 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) | | | 70,986 | 80,028 | | 80,028 | (207,795) | 210,000 | | | 123,808 | | 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) | | | 36,567 | 132,738 | | 132,738 | (116,559) | 105,000 | | | 77,143 | | 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) | | | 146,877 | 824,295 | | 824,295 | (441,993) | 420,000 | | | 375,071 | | 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) | | | 73,438 | 412,147 | | 412,147 | (220,997) | 210,000 | | | 187,535 | | 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) | | | 75,836 | 920,395 | | 920,395 | (180,115) | 210,000 | | | 237,333 | | 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) | | | 164,505 | 2,631,472 | | 2,631,472 | (340,455) | 420,000 | | | 556,073 | | 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) | | | 82,252 | 1,315,736 | | 1,315,736 | (170,228) | 210,000 | | | 278,037 | | 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) | | | 149,934 | 525,149 | | 525,149 | (264,298) | 540,800 | | | 158,534 | | 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) | | | 149,934 | 525,149 | | 525,149 | (264,298) | 540,800 | | | 158,534 | | 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) | | | 189,923 | 614,754 | | 614,754 | (438,245) | 665,600 | | | 237,223 | | 0004 |
| RCV 2.77 PAY 1.45 10/29/2032 USD/EUR | L96198AA7 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 10/01/2020 | 10/29/2032 | | 15,842,250 | 2.77 (1.45) | | | 160,745 | 368,921 | | 368,921 | (365,153) | 561,600 | | | 195,396 | | 0004 |
| RCV 3.08 PAY 1.70 10/29/2035 USD/EUR | L96198AB5 | D-1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/01/2020 | 10/29/2035 | | 12,325,950 | 3.08 (1.7) | | | 131,196 | 352,222 | | 352,222 | (352,780) | 436,800 | | | 185,760 | | 0004 |
| RCV 3.47 PAY 1.98 10/29/2040 USD/EUR | L96198AC3 | D-1 | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 10/01/2020 | 10/29/2040 | | 21,121,200 | 3.47 (1.98) | | | 242,575 | 911,532 | | 911,532 | (723,856) | 748,800 | | | 396,415 | | 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 | | 14,452,065 | 3.75 (4.07) | | | (7,070) | 459,866 | | 459,866 | (448,807) | (579,053) | | | 286,855 | | 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 | | 19,269,420 | 3.75 (4.07) | | | (9,427) | 613,154 | | 613,154 | (598,410) | (772,071) | | | 382,474 | | 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 | | 14,452,065 | 3.75 (4.07) | | | (7,070) | 459,866 | | 459,866 | (448,807) | (579,053) | | | 286,855 | | 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) | | | 69,015 | 692,518 | | 692,518 | (234,461) | 189,000 | | | 153,568 | | 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) | | | 69,015 | 692,518 | | 692,518 | (234,461) | 189,000 | | | 153,568 | | 0004 |
| 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) | | | 129,882 | 753,879 | | 753,879 | (227,213) | 374,400 | | | 114,473 | | 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 5.16 PAY 2.95 06/30/2042 USD/EUR | R7000*AA4 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 03/16/2021 | 06/30/2042 | | 5,414,205 | 5.16 (2.95) | | | 100,881 | 502,981 | | 502,981 | (168,741) | 188,122 | | | 107,465 | | 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 | | 5,414,205 | 5.16 (2.95) | | | 100,881 | 502,981 | | 502,981 | (168,741) | 188,122 | | | 107,465 | | 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 | | 5,414,205 | 5.16 (2.95) | | | 100,881 | 502,981 | | 502,981 | (168,741) | 188,122 | | | 107,465 | | 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) | | | 160,424 | 1,216,900 | | 1,216,900 | (410,677) | 322,400 | | | 176,134 | | 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) | | | 320,849 | 2,433,801 | | 2,433,801 | (821,354) | 644,800 | | | 352,269 | | 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) | | | 160,424 | 1,216,900 | | 1,216,900 | (410,677) | 322,400 | | | 176,134 | | 0004 |
| RCV 3.55 PAY 2.54 08/20/2046 USD/GBP | G3029*AB0 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/20/2021 | 08/20/2046 | | 11,318,400 | 3.55 (2.54) | | | 96,049 | 1,995,249 | | 1,995,249 | (245,025) | 168,000 | | | 252,462 | | 0004 |
| RCV 3.55 PAY 2.54 08/20/2046 USD/GBP | G3029*AB0 | D-1 | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 05/20/2021 | 08/20/2046 | | 16,977,600 | 3.55 (2.54) | | | 144,072 | 2,992,873 | | 2,992,873 | (367,537) | 252,000 | | | 378,693 | | 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) | | | 125,083 | 876,129 | | 876,129 | (367,707) | 312,000 | | | 175,415 | | 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 | | 18,262,500 | 3.55 (1.84) | | | 250,164 | 1,752,258 | | 1,752,258 | (735,415) | 624,000 | | | 350,831 | | 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) | | | 125,083 | 876,129 | | 876,129 | (367,707) | 312,000 | | | 175,415 | | 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) | | | 30,379 | 397,282 | | 397,282 | (79,633) | 105,000 | | | 49,258 | | 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) | | | 142,026 | 597,551 | | 597,551 | (123,551) | 416,000 | | | 84,338 | | 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) | | | 164,886 | 703,108 | | 703,108 | (300,738) | 457,600 | | | 146,847 | | 0004 |
| RCV 2.78 PAY 2.02 09/23/2036 USD/GBP | G6655@AD8 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/30/2021 | 09/23/2036 | | 27,658,000 | 2.78 (2.02) | | | 173,567 | 2,575,365 | | 2,575,365 | (537,733) | 420,000 | | | 437,072 | | 0004 |
| RCV 2.78 PAY 2.02 09/23/2036 USD/GBP | G6655@AD8 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/30/2021 | 09/23/2036 | | 27,658,000 | 2.78 (2.02) | | | 173,567 | 2,575,365 | | 2,575,365 | (537,733) | 420,000 | | | 437,072 | | 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 | | 10,920,878 | 3.79 (2.12) | | | 156,544 | 615,527 | | 615,527 | (304,350) | 382,350 | | | 237,826 | | 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 | | 18,201,463 | 3.79 (2.12) | | | 260,907 | 1,025,879 | | 1,025,879 | (507,249) | 637,251 | | | 396,377 | | 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 | | 7,280,585 | 3.79 (2.12) | | | 104,363 | 410,352 | | 410,352 | (202,900) | 254,900 | | | 158,551 | | 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) | | | (3,902,157) | 53,986,489 | | 53,986,489 | 2,663,965 | (19,563,600) | | | 2,328,799 | | 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 | | 87,496,776 | 0 (0) | | | (12,917) | (5,908,435) | | (5,908,435) | 1,135,114 | (714,105) | | | 2,592,339 | | 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 | | 10,337,769 | 3.72 (2.9) | | | 71,075 | 823,176 | | 823,176 | (179,012) | 162,095 | | | 210,022 | | 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 | | 25,844,423 | 3.72 (2.9) | | | 177,688 | 2,057,941 | | 2,057,941 | (447,530) | 405,237 | | | 525,055 | | 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 | | 15,506,654 | 3.72 (2.9) | | | 106,613 | 1,234,765 | | 1,234,765 | (268,518) | 243,142 | | | 315,033 | | 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) | | | (34,592) | 219,424 | | 219,424 | (94,537) | (274,000) | | | 54,980 | | 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) | | | (42,564) | 20,218 | | 20,218 | (227,687) | (274,000) | | | 98,148 | | 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) | | | (42,564) | 20,218 | | 20,218 | (227,687) | (274,000) | | | 98,148 | | 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 3.33 PAY 4.30 01/12/2034 USD/AUD | 026008AF7 | D-1 | Currency | AUSTRALIA AND NEW ZEALAND BANKING GROUP JHE42UYNWWTJB8YTTU19 | 11/17/2021 | 01/12/2034 | | 7,270,000 | 3.33 (4.3) | | | (42,564) | 20,218 | | 20,218 | (227,687) | (274,000) | | | 98,148 | | 0004 |
| RCV 3.34 PAY 1.52 07/30/2049 USD/EUR | L8749#AD4 | D-1 | Currency | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 11/23/2021 | 07/30/2049 | | 10,669,073 | 3.34 (1.52) | | | 139,872 | 388,544 | | 388,544 | (372,385) | 411,853 | | | 254,981 | | 0004 |
| RCV 3.34 PAY 1.52 07/30/2049 USD/EUR | L8749#AD4 | D-1 | Currency | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 11/23/2021 | 07/30/2049 | | 10,669,073 | 3.34 (1.52) | | | 139,871 | 388,544 | | 388,544 | (372,385) | 411,853 | | | 254,981 | | 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 | | 10,334,415 | 3.24 (4.27) | | | (51,788) | (61,817) | | (61,817) | (294,022) | (424,903) | | | 182,738 | | 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 | | 13,779,220 | 3.24 (4.27) | | | (69,050) | (82,423) | | (82,423) | (392,030) | (566,537) | | | 243,651 | | 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 | | 13,779,220 | 3.24 (4.27) | | | (69,050) | (82,423) | | (82,423) | (392,030) | (566,537) | | | 243,651 | | 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) | | | 164,752 | 3,358,255 | | 3,358,255 | (403,449) | 315,000 | | | 503,027 | | 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) | | | 109,834 | 2,238,837 | | 2,238,837 | (268,966) | 210,000 | | | 335,352 | | 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) | | | 144,291 | 2,033,629 | | 2,033,629 | (329,811) | 315,000 | | | 461,067 | | 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) | | | 96,194 | 1,355,753 | | 1,355,753 | (219,874) | 210,000 | | | 307,378 | | 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 | | 238,950,496 | 0 (0) | | | (14,546) | (16,950,844) | | (16,950,844) | 3,333,012 | (1,864,951) | | | 7,079,584 | | 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) | | | (26,639) | (2,037,089) | | (2,037,089) | (320,745) | 494,171 | | | 435,778 | | 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) | | | (39,959) | (3,055,634) | | (3,055,634) | (481,118) | 741,257 | | | 653,666 | | 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) | | | (26,639) | (2,037,089) | | (2,037,089) | (320,745) | 494,171 | | | 435,778 | | 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) | | | (39,959) | (3,055,634) | | (3,055,634) | (481,118) | 741,257 | | | 653,666 | | 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 | | 9,323,877 | 4.03 (4.56) | | | 6,907 | (378,582) | | (378,582) | (234,868) | 298,822 | | | 231,996 | | 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 | | 9,323,877 | 4.03 (4.56) | | | 6,907 | (378,582) | | (378,582) | (234,868) | 298,822 | | | 231,996 | | 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 | | 18,647,753 | 4.03 (4.56) | | | 13,813 | (757,164) | | (757,164) | (469,736) | 597,643 | | | 463,992 | | 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) | | | 143,899 | 2,890,641 | | 2,890,641 | (283,880) | 318,907 | | | 507,370 | | 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) | | | 215,849 | 4,335,962 | | 4,335,962 | (425,820) | 478,360 | | | 761,056 | | 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) | | | 159,656 | 3,207,167 | | 3,207,167 | (314,965) | 353,827 | | | 562,927 | | 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) | | | 143,899 | 2,890,641 | | 2,890,641 | (283,880) | 318,907 | | | 507,370 | | 0004 |
| RCV 4.17 PAY 2.53 01/09/2032 USD/EUR | G6576*AA2 | D-1 | Currency | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 03/29/2022 | 01/09/2032 | | 18,917,600 | 4.17 (2.53) | | | 221,826 | (234,090) | | (234,090) | (352,585) | 707,200 | | | 217,335 | | 0004 |
| RCV 4.19 PAY 4.52 01/09/2032 USD/NOK | G6576*AB0 | D-1 | Currency | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 03/29/2022 | 01/09/2032 | | 6,354,708 | 4.19 (4.52) | | | 6,864 | 474,456 | | 474,456 | (143,842) | (265,925) | | | 73,006 | | 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) | | | (125,444) | (9,347,132) | | (9,347,132) | 2,621,937 | 4,835,000 | | | 1,360,973 | | 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) | | | (2,852,819) | 43,838,296 | | 43,838,296 | 2,172,443 | (13,042,400) | | | 1,679,241 | | 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) | | | (109,507) | 176,693 | | 176,693 | (523,749) | (524,000) | | | 244,555 | | 0004 |
| 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) | | | 187,326 | 2,782,863 | | 2,782,863 | (294,901) | 420,000 | | | 551,089 | | 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 05/26/2047 USD/GBP | G7774*AB8 | D-1 | Currency | CITIBANK NA 6SHGI4ZSSLCXXQSBB395 | 04/28/2022 | 05/26/2047 | | 24,854,000 | 4.98 (3.69) | | | 187,326 | 2,917,764 | | 2,917,764 | (296,934) | 420,000 | | | 564,926 | | 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) | | | 187,326 | 3,048,334 | | 3,048,334 | (301,042) | 420,000 | | | 578,470 | | 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 | | 10,130,077 | 5.66 (BBSW3) | | | 88,837 | (606,977) | | (606,977) | (150,657) | 447,894 | | | 202,671 | | 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 | | 15,195,115 | 5.66 (BBSW3) | | | 133,254 | (910,465) | | (910,465) | (225,985) | 671,842 | | | 304,006 | | 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 | | 29,302,466 | 0 (0) | | | 70,664 | (247,049) | | (247,049) | 99,342 | (321,176) | | | 875,320 | | 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 | | 11,720,987 | 0 (0) | | | 28,266 | (98,819) | | (98,819) | 39,737 | (128,470) | | | 350,128 | | 0004 |
| RCV 6.96 PAY 6.36 02/01/2027 USD/CAD | PENSION LIABILITY | N/A | Currency | BNP Paribas SA ROMUIISFPU8MPRO8K5P83 | 12/13/2006 | 02/01/2027 | | 408,930 | 6.96 (6.36) | | | | 74,150 | | 74,150 | (9,763) | (119,853) | | | 1,192 | | 0004 |
| RCV 6.96 PAY 6.36 02/01/2027 USD/CAD | PENSION LIABILITY | N/A | Currency | BNP Paribas SA ROMUIISFPU8MPRO8K5P83 | 12/13/2006 | 02/01/2027 | | 142,444 | 6.96 (6.36) | | | | 25,829 | | 25,829 | (3,401) | (41,749) | | | 415 | | 0004 |
| 1139999999. Subtotal - swaps - hedging other - foreign exchange | | | | | | | | | | | | 30,684,838 | 47,345,006 | XXX | 47,345,006 | (134,511,560) | 110,135,648 | | | 108,869,559 | XXX | XXX |
| 1169999999. Subtotal - swaps - hedging other | | | | | | | | | | | | 26,539,877 | (151,553,378) | XXX | (151,553,378) | (209,838,955) | 110,135,648 | 1,563,516 | | 127,382,892 | 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 | | | | | | | | | | | | (33,419,191) | (1,129,008,825) | XXX | (2,176,419,644) | (411,744,999) | | 18,718,436 | | 347,677,001 | XXX | XXX |
| 1369999999. Total swaps - credit default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1379999999. Total swaps - foreign exchange | | | | | | | | | | | | 16,359,279 | 94,705,424 | XXX | (76,229,542) | (134,511,560) | (24,599,560) | | | 220,954,626 | XXX | XXX |
| 1389999999. Total swaps - total return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total swaps - other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total swaps | | | | | | | | | | | | (17,059,912) | (1,034,303,401) | XXX | (2,252,649,186) | (546,256,559) | (24,599,560) | 18,718,436 | | 568,631,627 | XXX | XXX |
| RCV 0.00 PAY 0.00 10/23/2026 USD/USD | BOND PORTFOLIO HEDGE | N/A | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 07/23/2026 | 10/23/2026 | | 500,000,000 | 0 (0) | | | | (21,085,210) | | (21,085,210) | (21,085,210) | | | | 627,563 | | 0005 |
| RCV 0.00 PAY 0.00 10/26/2026 USD/USD | BOND PORTFOLIO HEDGE | N/A | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/23/2026 | 10/26/2026 | | 500,000,000 | 0 (0) | | | | (31,590,260) | | (31,590,260) | (31,590,260) | | | | 667,237 | | 0005 |
| RCV 0.00 PAY 0.00 06/24/2027 USD/GBP | BOND PORTFOLIO HEDGE | N/A | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 09/29/2026 | 06/24/2027 | | 104,596,000 | 0 (0) | | | | (255,857) | | (255,857) | (255,857) | | | | 447,295 | | 0005 |
| RCV 0.00 PAY 0.00 06/23/2028 USD/GBP | BOND PORTFOLIO HEDGE | N/A | Currency | CREDIT AG CORP & INV BNK 1VUV7VQFKUOQSJ21A208 | 09/29/2026 | 06/23/2028 | | 104,686,850 | 0 (0) | | | | (187,269) | | (187,269) | (187,269) | | | | 688,770 | | 0005 |
| RCV 0.00 PAY 0.00 06/25/2029 USD/GBP | BOND PORTFOLIO HEDGE | N/A | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/29/2026 | 06/25/2029 | | 102,096,610 | 0 (0) | | | | (140,399) | | (140,399) | (140,399) | | | | 844,535 | | 0005 |
| RCV 0.00 PAY 0.00 06/24/2030 USD/GBP | BOND PORTFOLIO HEDGE | N/A | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/29/2026 | 06/24/2030 | | 98,147,680 | 0 (0) | | | | (86,356) | | (86,356) | (86,356) | | | | 948,313 | | 0005 |
| RCV 0.00 PAY 0.00 06/24/2031 USD/GBP | BOND PORTFOLIO HEDGE | N/A | Currency | JPMorgan Chase & Co. 7H6GLXDRUGQFU57RNE97 | 09/29/2026 | 06/24/2031 | | 98,158,040 | 0 (0) | | | | (52,114) | | (52,114) | (52,114) | | | | 1,067,877 | | 0005 |
| 1439999999. Subtotal - forwards - hedging other | | | | | | | | | | | | | (53,397,465) | XXX | (53,397,465) | (53,397,466) | | | | 5,291,590 | XXX | XXX |
| 1479999999. Subtotal - forwards | | | | | | | | | | | | | (53,397,465) | XXX | (53,397,465) | (53,397,466) | | | | 5,291,590 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108 | | | | | | | | | | 529,725,475 | 1,043,160,256 | (43,599,789) | 1,943,467,137 | XXX | 725,121,339 | 916,208,497 | (134,735,208) | (658,936,344) | | 441,248,735 | XXX | XXX |
| 1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - hedging other | | | | | | | | | | 137,783,706 | 407,680,623 | 26,539,877 | 496,788,238 | XXX | 496,788,238 | 146,010,098 | 110,135,648 | (265,080,694) | | 132,674,482 | 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 | | | | | | | | | | 667,509,181 | 1,450,840,879 | (17,059,912) | 2,440,255,375 | XXX | 1,221,909,577 | 1,062,218,595 | (24,599,560) | (924,017,038) | | 573,923,217 | 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 |
| ESZ6 | 365 | 140,979,955 | S&P 500 EMINI Dec 2026 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/30/2026 | 7,724.9291 | 7,715.5000 | (374,556) | | | | | (172,080) | (172,080) | 5,078,273 | 0001 | 50 |
| MFSZ6 | 559 | 88,730,932 | MINI MSCI EAFE Dec 2026 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | ICE 5493004R83R1LVX2IL36 | 09/29/2026 | 3,174.6308 | 3,136.6000 | (462,695) | | | | | (1,062,962) | (1,062,962) | 7,777,411 | 0001 | 50 |
| NQZ6 | 3 | 1,765,803 | NASDAQ EMINI 100 Dec 2026 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/11/2026 | 29,430.0500 | 30,698.7500 | 5,130 | | | | | 76,122 | 76,122 | 41,739 | 0001 | 20 |
| RTYZ6 | 21 | 3,047,045 | EMINI RUSSELL 2000 Dec 2026 | EQUITY INDEXED ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/29/2026 | 2,901.9476 | 2,817.5000 | (12,285) | | | | | (88,670) | (88,670) | 292,175 | 0001 | 50 |
| 1539999999. Subtotal - long futures - hedging other | | | | | | | | | | | | (844,406) | | | | | (1,247,590) | (1,247,590) | 13,189,598 | XXX | XXX |
| 1579999999. Subtotal - long futures | | | | | | | | | | | | (844,406) | | | | | (1,247,590) | (1,247,590) | 13,189,598 | XXX | XXX |
| ESZ6 | 3,980 | 1,525,430,223 | S&P 500 EMINI Dec 2026 | VARIABLE ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2026 | 7,665.4785 | 7,715.5000 | 3,283,500 | | | | | (9,954,277) | (9,954,277) | 55,374,051 | 0001 | 50 |
| MESZ6 | 1,070 | 92,996,217 | MINI MSCI EMG MKT Dec 2026 | VARIABLE ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | ICE 5493004R83R1LVX2IL36 | 09/29/2026 | 1,738.2470 | 1,711.0000 | 904,150 | | | | | 1,457,717 | 1,457,717 | 14,886,993 | 0001 | 50 |
| MFSZ6 | 1,804 | 288,945,414 | MINI MSCI EAFE Dec 2026 | VARIABLE ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | ICE 5493004R83R1LVX2IL36 | 09/16/2026 | 3,203.3860 | 3,136.6000 | 1,488,300 | | | | | 6,024,094 | 6,024,094 | 25,099,193 | 0001 | 50 |
| RTYZ6 | 1,997 | 292,111,071 | EMINI RUSSELL 2000 Dec 2026 | VARIABLE ANNUITY | EXH 5 | Equity/Index | 12/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2026 | 2,925.4990 | 2,817.5000 | 1,168,245 | | | | | 10,783,696 | 10,783,696 | 27,784,417 | 0001 | 50 |
| 1609999999. Subtotal - short futures - hedging other | | | | | | | | | | | | 6,844,195 | | | | | 8,311,230 | 8,311,230 | 123,144,654 | XXX | XXX |
| 1649999999. Subtotal - short futures | | | | | | | | | | | | 6,844,195 | | | | | 8,311,230 | 8,311,230 | 123,144,654 | 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 | | | | | | | | | | | | 5,999,789 | | | | | 7,063,640 | 7,063,640 | 136,334,252 | 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 | | | | | | | | | | | | 5,999,789 | | | | | 7,063,640 | 7,063,640 | 136,334,252 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| JP MORGAN SECURITIES LLC | 2,226,953 | 2,311,157 | 4,538,110 |
| MERRILL LYNCH, PIERCE, FENNER & SMITH INC | 80,005,765 | 14,086,732 | 94,092,497 |
| Total Net Cash Deposits | 82,232,718 | 16,397,889 | 98,630,607 |

(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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | | 98,630,607 | | 98,630,607 | 6,849,325 | (849,536) | 6,849,325 | 136,334,252 | 136,334,252 |
| AUSTRALIA AND NEW ZEALAND BANKING GROUP | JHE42UYNWWTJB8YTTU19 | Y | Y | | | 280,078 | | 280,078 | 280,078 | | 280,078 | 349,424 | |
| BANK OF AMERICA NA | B4TYDEB6GKMZO031MB27 | Y | Y | 486,103,606 | 372,864,650 | 588,428,736 | (190,269,072) | | 588,428,736 | (190,269,070) | | 13,827,954 | |
| BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 412,321,000 | 41,025,532 | 440,035,812 | (31,200,700) | | 445,460,648 | (47,666,822) | | 16,536,495 | |
| BANK OF MONTREAL | NQ0GHPCNCCU6TUTQYE16 | Y | Y | | | 950,535 | (35,442,974) | | 950,535 | (56,733,654) | | 12,360,908 | |
| BNP Paribas SA | ROMUWSFPU8MPRO8K5P83 | Y | Y | 462,810,000 | 61,051,634 | 420,371,505 | (14,447,524) | | 420,812,736 | (19,747,792) | | 16,420,291 | |
| CITIBANK NA | E57ODZWZ7FF32TWEFA76 | Y | Y | | | 125,571,891 | (507,241,764) | | 121,909,208 | (737,909,265) | | 116,936,922 | |
| CREDIT AG CORP & INV BNK | 1VUV7VQFKUOQSJ21A208 | Y | Y | | | 3,769,695 | (35,703,235) | | 3,769,695 | (67,274,599) | | 24,138,668 | |
| DEUTSCHE BANK AG | 7LTWFZYICNSX8D621K86 | Y | Y | 36,718,391 | | 45,707,088 | (18,648,442) | | 46,389,559 | (12,888,442) | | 13,456,750 | |
| GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528 | Y | Y | 14,350,000 | | 101,943,033 | | 87,593,033 | 101,943,033 | | 87,593,033 | | 87,593,033 |
| JPMorgan Chase & Co. | 7H6GLXDRUGQFU57RNE97 | Y | Y | 636,199,383 | | 582,335,651 | (383,575,882) | | 547,477,587 | (388,905,435) | | 61,027,154 | |
| MUFG BANK, LTD | C3GTMMZIHMY46P4OIX74 | Y | Y | 167,800,000 | | 1,409,214 | (7,369,003) | | 1,409,214 | (7,369,003) | | 6,492,169 | |
| MIZUHO CAPITAL MARKETS LLC | OV6WI8S6QX2D1J857OP30 | Y | Y | 10,550,000 | | 10,380,648 | | | 10,380,648 | | | 637,405 | |
| MORGAN STANLEY INTERNATIONAL | 4PQUHN3JPFGFNF3BB653 | Y | Y | 455,434,000 | 29,912,416 | 385,393,680 | | | 385,393,680 | | | | |
| NATWEST MARKETS PLC | RR3QWICWWIPCS8A4S074 | Y | Y | 3,000,000 | | 2,949,969 | (1,903,492) | | 2,949,969 | (1,903,492) | | 2,643,452 | |
| ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | Y | Y | 300,991,520 | | 244,815,899 | (2,346,694) | | 244,815,899 | (2,346,694) | | 292,284 | |
| UBS AG | BFM8T61CT2L10CEMIK50 | Y | Y | 2,800,000 | | 108,724,401 | | 105,924,401 | 108,724,401 | | 105,924,401 | | 105,924,401 |
| THE TORONTO-DOMINION BANK | PT30B789TSUIDF371261 | Y | Y | | | | (12,897,567) | | 1,214,046 | | 1,214,046 | 6,787,942 | |
| SMBC CAPITAL MARKETS INC | TVJ8SHLIZLORGWGDTN03 | Y | Y | 14,410,000 | | 12,373,542 | | | 11,742,903 | (37,641) | | 6,884,054 | |
| SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | Y | Y | 635,880,000 | 48,988,376 | 528,512,467 | (19,151,858) | | 528,512,467 | (19,151,858) | | 2,613,970 | |
| WELLS FARGO BANK NA | KB1H1DSPRFMYMCUFXT09 | Y | Y | 356,672,924 | | 339,049,392 | (1,455,717) | | 339,049,392 | (1,455,717) | | 1,655,045 | |
| 0299999999. Total NAIC 1 Designation | | | | 3,996,040,824 | 553,842,608 | 3,943,003,236 | (1,261,653,924) | 193,797,512 | 3,911,614,434 | (1,553,659,484) | 195,011,558 | 303,060,887 | 193,517,434 |
| 0899999999. Aggregate sum of central clearinghouses (excluding exchange traded) | | | | | | 170,524,444 | (411,618,381) | | 171,513,909 | (1,307,559,282) | | 270,862,330 | |
| 0999999999 - Gross totals | | | | 3,996,040,824 | 553,842,608 | 4,212,158,287 | (1,673,272,305) | 292,428,119 | 4,089,977,668 | (2,862,068,302) | 201,860,883 | 710,257,469 | 329,851,686 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 4,212,158,287 | (1,673,272,305) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| CME GROUP SNZ20JLFK8MNNCLQ0F39 | Cash | | Cash | 1,151,764,205 | 1,151,764,199 | 1,151,764,199 | | V |
| CME GROUP SNZ20JLFK8MNNCLQ0F39 | Cash | | Cash | 128,686,470 | 128,686,470 | 128,686,470 | | V |
| BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | Cash | | Cash | 53,200,000 | 53,200,000 | 53,200,000 | | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Cash | | Cash | 337,595,000 | 337,595,000 | 337,595,000 | | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Cash | | Cash | 21,050,000 | 21,050,000 | 21,050,000 | | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Cash | | Cash | 89,722,158 | 89,722,158 | 89,722,158 | | V |
| MITSUBISHI UFJ FIN GRP C3GTIMMZIHMY46P4OIX74 | Cash | | Cash | 4,100,000 | 4,100,000 | 4,100,000 | | V |
| INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC) 5493004R83R1LVX2IL36 | Cash | | Cash | 28,891,543 | 28,891,543 | 28,891,543 | | I |
| CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC) SNZ20JLFK8MNNCLQ0F39 | Cash | | Cash | 69,739,063 | 69,739,063 | 69,739,063 | | I |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 58933Y-CH-6 | 5 3/4% Due 5/22/2046 MN22 | 14,872,811 | 16,000,000 | 15,955,188 | 05/22/2046 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 20826F-BE-5 | 5.3% Due 5/15/2053 MN15 | 18,306,318 | 21,600,000 | 20,105,673 | 05/15/2053 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 26442E-AE-0 | 3.7% Due 6/15/2046 JD15 | 13,896,300 | 20,000,000 | 19,845,671 | 06/15/2046 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 115637-AP-5 | 4 1/2% Due 7/15/2045 JJ15 | 15,664,321 | 20,000,000 | 19,710,677 | 07/15/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 26874R-AW-8 | 5 1/4% Due 5/18/2036 MN18 | 9,408,236 | 10,145,000 | 10,063,385 | 05/18/2036 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 010392-FM-5 | 3 3/4% Due 3/1/2045 MS1 | 20,147,630 | 28,420,000 | 27,450,269 | 03/01/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 649322-AA-2 | 4.024% Due 8/1/2045 FA1 | 5,561,749 | 7,364,000 | 7,208,052 | 08/01/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 110122-CR-7 | 4 1/4% Due 10/26/2049 A026 | 13,620,318 | 18,560,000 | 14,671,603 | 10/26/2049 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 718172-AM-1 | 4 3/8% Due 11/15/2041 MN15 | 4,197,938 | 5,205,000 | 5,225,600 | 11/15/2041 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 210518-CY-0 | 4.1% Due 11/15/2045 MN15 | 11,152,366 | 15,000,000 | 14,990,160 | 11/15/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 842434-DE-9 | 5.9% Due 6/1/2056 JD1 | 18,068,482 | 20,000,000 | 19,908,155 | 06/01/2056 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 12189L-AN-1 | 4.45% Due 3/15/2043 MS15 | 12,202,027 | 15,000,000 | 14,980,588 | 03/15/2043 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 797440-CA-0 | 2.95% Due 8/15/2051 FA15 | 8,670,956 | 15,000,000 | 14,920,432 | 08/15/2051 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 94106L-BC-2 | 4.1% Due 3/1/2045 MS1 | 1,163,282 | 1,519,000 | 1,516,677 | 03/01/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 842434-CR-1 | 4 1/8% Due 6/1/2048 JD1 | 7,163,488 | 10,000,000 | 9,991,459 | 06/01/2048 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 678858-BR-1 | 4.15% Due 4/1/2047 A01 | 8,637,685 | 11,838,000 | 11,831,565 | 04/01/2047 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 233853-AG-5 | 2 3/8% Due 12/14/2028 JD14 | 18,751,608 | 20,000,000 | 19,938,600 | 12/14/2028 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 743756-AC-2 | 3.744% Due 10/1/2047 A01 | 8,351,175 | 12,060,000 | 11,729,750 | 10/01/2047 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 30231G-AW-2 | 4.114% Due 3/1/2046 MS1 | 18,943,230 | 25,000,000 | 25,000,000 | 03/01/2046 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 91412N-BD-1 | 2.761% Due 4/1/2045 A01 | 8,513,752 | 11,530,000 | 11,903,753 | 04/01/2045 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 459200-KZ-3 | 5.1% Due 2/6/2053 FA6 | 15,583,704 | 20,000,000 | 19,896,634 | 02/06/2053 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 437076-BX-9 | 4 1/2% Due 12/6/2048 JD6 | 9,098,935 | 11,800,000 | 10,085,572 | 12/06/2048 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 053015-AK-9 | 5% Due 5/7/2036 MN7 | 4,662,882 | 5,003,000 | 4,969,893 | 05/07/2036 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 035240-AG-5 | 4.95% Due 1/15/2042 JJ15 | 4,343,001 | 5,000,000 | 5,190,615 | 01/15/2042 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 05348E-BB-4 | 4.15% Due 7/1/2047 JJ1 | 8,721,579 | 11,879,000 | 11,879,098 | 07/01/2047 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 63946B-AJ-9 | 4.45% Due 1/15/2043 JJ15 | 4,120,599 | 5,000,000 | 4,967,747 | 01/15/2043 | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 907818-EW-4 | 4 1/2% Due 9/10/2048 MS10 | 1,577,691 | 2,055,000 | 2,053,359 | 09/10/2048 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 073096-AA-7 | 4.743% Due 4/14/2027 A014 | 14,984,263 | 14,992,000 | 14,992,000 | 04/14/2027 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 12189L-AK-7 | 4 3/8% Due 9/1/2042 MS1 | 9,729,599 | 12,000,000 | 11,845,795 | 09/01/2042 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 678858-BR-1 | 4.15% Due 4/1/2047 A01 | 1,476,827 | 2,024,000 | 2,022,900 | 04/01/2047 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 91412N-BD-1 | 2.761% Due 4/1/2045 A01 | 513,188 | 695,000 | 727,931 | 04/01/2045 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 48126B-AA-1 | 5.4% Due 1/6/2042 JJ6 | 9,432,680 | 10,373,000 | 10,358,840 | 01/06/2042 | V |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK 1VUV7VQFKUOOSJ21A208 | Security | 053015-AK-9 | 5% Due 5/7/2036 MN7 | 9,244,678 | 9,919,000 | 9,853,363 | 05/07/2036 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 20030N-AM-3 | 6.45% Due 3/15/2037 MS15 | 9,018,752 | 9,166,000 | 9,143,595 | 03/15/2037 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 00108W-AJ-9 | 4.15% Due 5/1/2049 MN1 | 6,836,945 | 9,755,000 | 9,743,697 | 05/01/2049 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 837004-CB-4 | 6.05% Due 1/15/2038 JJ15 | 2,064,772 | 2,088,000 | 2,092,782 | 01/15/2038 | IV |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 819892-AL-4 | 2.68% Due 8/1/2050 FA1 | 6,584,628 | 12,184,000 | 12,184,000 | 08/01/2050 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 610202-BP-7 | 5.4% Due 12/15/2043 JD15 | 4,404,091 | 5,000,000 | 4,993,364 | 12/15/2043 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 649322-AA-2 | 4.024% Due 8/1/2045 FA1 | 8,788,228 | 11,636,000 | 11,636,000 | 08/01/2045 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 010392-FS-2 | 4.3% Due 7/15/2048 JJ15 | 11,032,370 | 14,826,000 | 14,732,760 | 07/15/2048 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 202795-JJ-0 | 3.65% Due 6/15/2046 JD15 | 10,306,922 | 15,000,000 | 14,925,001 | 06/15/2046 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 665789-BA-0 | 4.2% Due 9/1/2048 MS1 | 10,661,632 | 15,000,000 | 14,953,337 | 09/01/2048 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 94106L-BC-2 | 4.1% Due 3/1/2045 MS1 | 6,139,584 | 8,017,000 | 8,004,738 | 03/01/2045 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 00115A-AJ-8 | 4 1/4% Due 9/15/2048 MS15 | 7,382,004 | 10,000,000 | 9,998,586 | 09/15/2048 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 66988A-AE-4 | 4.371% Due 11/1/2043 MN1 | 11,724,058 | 15,000,000 | 14,938,902 | 11/01/2043 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 539830-BD-0 | 3.8% Due 3/1/2045 MS1 | 11,773,896 | 16,240,000 | 15,854,489 | 03/01/2045 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 207597-DV-4 | 6.35% Due 6/1/2036 JD1 | 8,117,174 | 8,000,000 | 8,039,256 | 06/01/2036 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 743756-AE-8 | 3.93% Due 10/1/2048 A01 | 8,799,973 | 12,744,000 | 12,744,000 | 10/01/2048 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 12527G-AL-7 | 5.3% Due 11/26/2035 MN26 | 18,408,979 | 19,687,000 | 19,672,842 | 11/26/2035 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 662352-AA-1 | 4.8% Due 11/1/2042 MN1 | 12,175,912 | 15,000,000 | 14,934,530 | 11/01/2042 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 478111-AC-1 | 3.837% Due 5/15/2046 MN15 | 10,557,702 | 14,500,000 | 14,392,004 | 05/15/2046 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 737679-DF-4 | 4.95% Due 11/15/2043 MN15 | 4,118,298 | 5,000,000 | 4,972,647 | 11/15/2043 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 896516-AA-9 | 4 1/8% Due 12/1/2045 JD1 | 9,900,628 | 13,246,000 | 13,122,870 | 12/01/2045 | V |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 110122-CQ-9 | 4 1/8% Due 6/15/2039 JD15 | 9,263,365 | 11,200,000 | 11,069,646 | 06/15/2039 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 247109-BT-7 | 4.15% Due 5/15/2045 MN15 | 10,300,531 | 13,750,000 | 13,622,531 | 05/15/2045 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 00287Y-AM-1 | 4.4% Due 11/6/2042 MN6 | 16,160,273 | 20,000,000 | 19,842,494 | 11/06/2042 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 072863-AJ-2 | 2.839% Due 11/15/2050 MN15 | 8,475,568 | 15,000,000 | 15,000,000 | 11/15/2050 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 14916R-AD-6 | 4.35% Due 11/1/2042 MN1 | 17,985,026 | 22,663,000 | 22,304,831 | 11/01/2042 | V |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 002824-BN-9 | 4 3/4% Due 4/15/2043 A015 | 12,695,434 | 15,000,000 | 14,921,828 | 04/15/2043 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 23331A-BU-2 | 5 1/2% Due 10/15/2035 A015 | 1,995,319 | 2,095,000 | 2,106,222 | 10/15/2035 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 29379V-BT-9 | 4.15% Due 10/16/2028 A016 | 9,798,185 | 10,000,000 | 9,959,025 | 10/16/2028 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 210518-EA-0 | 5 1/8% Due 5/1/2036 MN1 | 3,278,170 | 3,498,000 | 3,494,593 | 05/01/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 00287Y-AS-8 | 4.7% Due 5/14/2045 MN14 | 4,072,087 | 5,000,000 | 4,998,203 | 05/14/2045 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 717081-DK-6 | 4.4% Due 5/15/2044 MN15 | 7,976,660 | 10,000,000 | 9,975,696 | 05/15/2044 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 26444H-AN-1 | 5.95% Due 11/15/2052 MN15 | 3,425,188 | 3,692,000 | 3,812,038 | 11/15/2052 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 30303M-AH-5 | 5 1/4% Due 5/15/2036 MN15 | 1,868,767 | 2,002,000 | 1,996,599 | 05/15/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 81762P-AJ-1 | 5.4% Due 5/15/2036 MN15 | 19,735,876 | 20,995,000 | 20,819,679 | 05/15/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 69351U-BE-2 | 5 3/4% Due 5/15/2056 MN15 | 9,063,888 | 10,000,000 | 9,916,852 | 05/15/2056 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 70109H-AN-5 | 4.45% Due 11/21/2044 MN21 | 5,551,804 | 7,000,000 | 6,993,088 | 11/21/2044 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 202795-KD-1 | 5.85% Due 6/1/2056 JD1 | 18,231,025 | 20,002,000 | 19,983,587 | 06/01/2056 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 059165-EW-6 | 6.05% Due 6/1/2056 JD1 | 9,875,591 | 10,625,000 | 10,613,313 | 06/01/2056 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 744448-DE-8 | 5.05% Due 6/15/2036 JD15 | 2,879,825 | 3,113,000 | 3,106,253 | 06/15/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 91324P-CR-1 | 4 3/4% Due 7/15/2045 JJ15 | 4,115,752 | 5,072,000 | 4,439,552 | 07/15/2045 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 767201-AD-8 | 7 1/8% Due 7/15/2028 JJ15 | 10,332,772 | 10,000,000 | 9,989,433 | 07/15/2028 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 87612E-BR-6 | 4.8% Due 1/15/2053 JJ15 | 1,174,535 | 1,455,000 | 1,291,613 | 01/15/2053 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 482480-AM-2 | 4.95% Due 7/15/2052 JJ15 | 10,554,954 | 13,000,000 | 12,811,575 | 07/15/2052 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 02364W-BE-4 | 4 3/8% Due 7/16/2042 JJ16 | 4,701,207 | 6,000,000 | 5,383,944 | 07/16/2042 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 375558-BA-0 | 4 1/2% Due 2/1/2045 FA1 | 7,989,616 | 10,000,000 | 9,934,311 | 02/01/2045 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 594918-BC-7 | 3 1/2% Due 2/12/2035 FA12 | 2,004,775 | 2,304,000 | 2,311,077 | 02/12/2035 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 718172-DB-2 | 5 3/8% Due 2/15/2033 FA15 | 7,314,855 | 7,500,000 | 7,489,181 | 02/15/2033 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 29379V-AW-3 | 4.85% Due 8/15/2042 FA15 | 4,248,264 | 5,000,000 | 4,984,143 | 08/15/2042 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 29379V-AY-9 | 4.45% Due 2/15/2043 FA15 | 8,042,333 | 10,000,000 | 9,963,202 | 02/15/2043 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 927804-GS-7 | 5.55% Due 8/15/2054 FA15 | 5,838,505 | 6,775,000 | 6,746,443 | 08/15/2054 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 546676-BA-4 | 5.85% Due 8/15/2055 FA15 | 4,483,476 | 4,924,000 | 4,949,654 | 08/15/2055 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 046353-AU-2 | 4 3/8% Due 8/17/2048 FA17 | 3,876,816 | 5,000,000 | 4,955,503 | 08/17/2048 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 45687A-AP-7 | 3 3/4% Due 8/21/2028 FA21 | 6,333,446 | 6,500,000 | 6,496,618 | 08/21/2028 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 023135-BJ-4 | 4.05% Due 8/22/2047 FA22 | 10,644,113 | 15,000,000 | 14,910,879 | 08/22/2047 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 23338V-BB-1 | 4.85% Due 3/1/2036 MS1 | 3,859,959 | 4,222,000 | 4,142,910 | 03/01/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 438516-CT-1 | 5 1/4% Due 3/1/2054 MS1 | 984,493 | 1,139,000 | 1,077,836 | 03/01/2054 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 126408-HK-2 | 4.3% Due 3/1/2048 MS1 | 10,511,144 | 14,000,000 | 13,961,210 | 03/01/2048 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 931142-CB-7 | 5 1/4% Due 9/1/2035 MS1 | 13,558,296 | 14,000,000 | 13,514,244 | 09/01/2035 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 278058-EA-6 | 5.45% Due 3/6/2056 MS6 | 4,614,825 | 5,214,000 | 5,177,007 | 03/06/2056 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 907818-EY-0 | 3.95% Due 9/10/2028 MS10 | 10,990,422 | 11,250,000 | 11,257,488 | 09/10/2028 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 023135-DG-8 | 5.65% Due 3/13/2046 MS13 | 3,561,584 | 4,000,000 | 3,977,584 | 03/13/2046 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 717081-CY-7 | 7.2% Due 3/15/2039 MS15 | 5,444,936 | 5,000,000 | 4,998,093 | 03/15/2039 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 00287Y-EH-8 | 5.55% Due 3/15/2056 MS15 | 9,672,535 | 10,960,000 | 10,567,199 | 03/15/2056 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 00287Y-DB-2 | 4 3/4% Due 3/15/2045 MS15 | 8,205,990 | 10,000,000 | 9,960,385 | 03/15/2045 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 26442U-AR-5 | 5.35% Due 3/15/2053 MS15 | 4,272,746 | 5,000,000 | 4,971,978 | 03/15/2053 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 023135-DF-0 | 4 7/8% Due 3/13/2036 MS13 | 4,586,477 | 5,000,000 | 4,990,625 | 03/13/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 30231G-BG-6 | 4.327% Due 3/19/2050 MS19 | 3,787,100 | 5,000,000 | 5,000,000 | 03/19/2050 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 30231G-BF-8 | 4.227% Due 3/19/2040 MS19 | 8,356,834 | 10,000,000 | 9,956,360 | 03/19/2040 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 25243Y-AH-2 | 5 7/8% Due 9/30/2036 MS30 | 10,149,205 | 10,240,000 | 10,040,455 | 09/30/2036 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 02364W-AW-5 | 6 1/8% Due 3/30/2040 MS30 | 1,924,433 | 2,000,000 | 2,072,389 | 03/30/2040 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 797440-CD-4 | 5.35% Due 4/1/2053 A01 | 2,750,448 | 3,250,000 | 3,217,746 | 04/01/2053 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 437076-AV-4 | HOME DEPOT INC SR NT/0D/04/01/2041/5.95% | 4,882,872 | 5,000,000 | 4,983,676 | 04/01/2041 | I |
| CME SNZ20JLFK8MNNCLQ0F39 | Security | 341081-GM-3 | 5.3% Due 4/1/2053 A01 | 4,258,397 | 5,000,000 | 4,976,723 | 04/01/2053 | I |
| Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087Y0QP81 | Security | 126408-GK-3 | 6.15% Due 5/1/2037 MN1 | 17,163,750 | 17,000,000 | 16,990,940 | 05/01/2037 | I |
| Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087Y0QP81 | Security | 278062-AE-4 | 4.15% Due 11/2/2042 MN2 | 11,850,550 | 15,000,000 | 14,940,890 | 11/02/2042 | I |
| Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087Y0QP81 | Security | 822905-AA-3 | 4 3/8% Due 5/11/2045 MN11 | 16,407,033 | 21,000,000 | 20,940,250 | 05/11/2045 | I |
| Merrill Lynch Pierce Fenner Smith Inc 8NAV47T0Y26087Y0QP81 | Security | 03522A-AJ-9 | 4.9% Due 2/1/2046 FA1 | 25,181,619 | 30,270,000 | 30,258,538 | 02/01/2046 | I |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 907818-CF-3 | 6 5/8% Due 2/1/2029 FA1 | 5,135,659 | 4,987,000 | 4,977,891 | 02/01/2029 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 29379V-BQ-5 | 4 1/4% Due 2/15/2048 FA15 | 14,667,101 | 19,741,000 | 19,719,228 | 02/15/2048 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 74340X-BP-5 | 3% Due 4/15/2050 A015 | 10,932,125 | 18,645,000 | 18,476,689 | 04/15/2050 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 26884A-BB-8 | 4 1/2% Due 7/1/2044 JJ1 | 11,940,890 | 15,000,000 | 14,921,985 | 07/01/2044 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 898813-AV-2 | 5 1/2% Due 4/15/2053 A015 | 12,318,891 | 14,217,000 | 14,149,573 | 04/15/2053 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 717081-DT-7 | 5.6% Due 9/15/2040 MS15 | 5,682,358 | 6,000,000 | 5,889,800 | 09/15/2040 | IV |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 30036F-AB-7 | 5.7% Due 3/15/2053 MS15 | 5,739,604 | 6,350,000 | 6,314,777 | 03/15/2053 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 002824-BN-9 | 4 3/4% Due 4/15/2043 A015 | 5,815,355 | 6,871,000 | 6,832,839 | 04/15/2043 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 29364W-AV-0 | 4.95% Due 1/15/2045 JJ15 | 9,023,248 | 10,735,000 | 10,626,941 | 01/15/2045 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 828807-DT-1 | 2.65% Due 2/1/2032 FA1 | 8,568,469 | 10,000,000 | 9,983,745 | 02/01/2032 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 001306-AB-5 | 5.024% Due 7/1/2045 JJ1 | 8,483,226 | 10,000,000 | 10,000,000 | 07/01/2045 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 04351L-AA-8 | 4.847% Due 11/15/2053 MN15 | 12,388,115 | 15,281,000 | 15,281,000 | 11/15/2053 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 68233J-BG-8 | 4.1% Due 11/15/2048 MN15 | 10,165,431 | 14,276,000 | 14,264,989 | 11/15/2048 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 046353-AM-0 | 4 3/8% Due 11/16/2045 MN16 | 14,852,417 | 18,761,000 | 18,616,710 | 11/16/2045 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 906548-CW-0 | 5.45% Due 3/15/2053 MS15 | 17,058,453 | 19,710,000 | 19,658,553 | 03/15/2053 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 911312-BN-5 | 3 3/4% Due 11/15/2047 MN15 | 6,721,305 | 9,757,000 | 9,073,670 | 11/15/2047 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 26442E-AL-4 | 5.55% Due 3/15/2054 MS15 | 6,717,915 | 7,703,000 | 7,683,630 | 03/15/2054 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 002824-BH-2 | 4.9% Due 11/30/2046 MN30 | 6,203,923 | 7,379,000 | 7,332,309 | 11/30/2046 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 907818-EW-4 | 4 1/2% Due 9/10/2048 MS10 | 9,938,302 | 12,945,000 | 12,934,665 | 09/10/2048 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 744560-AP-1 | 5 1/4% Due 7/1/2035 JJ1 | 8,579,283 | 9,000,000 | 8,986,951 | 07/01/2035 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 049560-AL-9 | 4.15% Due 1/15/2043 JJ15 | 19,523,562 | 25,000,000 | 24,967,768 | 01/15/2043 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 20030N-BE-0 | 4.65% Due 7/15/2042 JJ15 | 7,703,438 | 10,000,000 | 9,994,523 | 07/15/2042 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 29364D-AT-7 | 4.95% Due 12/15/2044 JD15 | 12,042,196 | 14,528,000 | 14,462,647 | 12/15/2044 | IV |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Security | 837004-CB-4 | 6.05% Due 1/15/2038 JJ15 | 7,942,648 | 8,032,000 | 8,050,395 | 01/15/2038 | IV |
| 0199999999 - Total | | | | 3,083,735,853 | 3,354,446,434 | 3,337,988,249 | XXX | XXX |

E09.2

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | Cash | | Cash | 412,321,000 | 412,321,000 | XXX | | V |
| BNP PARIBAS R0MUWSFPU8MPRO8K5P83 | Cash | | Cash | 462,810,000 | 462,810,000 | XXX | | V |
| CITIBANK NA W22LROWP2IHZNBB6K528 | Cash | | Cash | 14,350,000 | 14,350,000 | XXX | | V |
| GOLDMAN SACHS INTERNATIONAL C3GTIMMZIHMY46P4OIX74 | Cash | | Cash | 167,800,000 | 167,800,000 | XXX | | V |
| MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30 | Cash | | Cash | 10,550,000 | 10,550,000 | XXX | | V |
| MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 | Cash | | Cash | 455,434,000 | 455,434,000 | XXX | | V |
| NATWEST MARKETS PLC ES71P3U3RHIGC71XBU11 | Cash | | Cash | 910,000 | 910,000 | XXX | | V |
| ROYAL BANK OF CANADA RR3QWICWWIPCS8A4S074 | Cash | | Cash | 3,000,000 | 3,000,000 | XXX | | V |
| SMBC CAPITAL MARKETS INC TVJ8SHLIZL0RGWGDTN03 | Cash | | Cash | 14,410,000 | 14,410,000 | XXX | | V |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Cash | | Cash | 635,880,000 | 635,880,000 | XXX | | V |
| THE TORONTO-DOMINION BANK BFM8T61CT2L1QCEMIK50 | Cash | | Cash | 2,800,000 | 2,800,000 | XXX | | V |
| UBS AG B4TYDEB6GKMZO031MB27 | Cash | | Cash | 141,020,000 | 141,020,000 | XXX | | V |
| BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | Security | 91282C-AE-1 | BondT 0 5/8 08/15/30/10Y/08/15/2030/0.625% | 345,083,606 | 400,861,000 | XXX | 08/15/2030 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 912828-U2-4 | BondUS TREASURY NT/0D/11/15/2026/2% | 3,013,175 | 2,999,000 | XXX | 11/15/2026 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-PE-5 | BondT 3 1/2 10/31/27/2Y/10/31/2027/3.5% | 1,863,032 | 1,859,000 | XXX | 10/31/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-NG-2 | BondT 4 05/31/30/5Y/05/31/2030/4% | 271,366 | 277,000 | XXX | 05/31/2030 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-NQ-0 | BondTF Float 07/31/27/2Y/07/31/2027/0% | 359,924 | 357,000 | XXX | 07/31/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 912828-Z7-8 | BondT 1 1/2 01/31/27/7Y/01/31/2027/1.5% | 9,499,739 | 9,563,000 | XXX | 01/31/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-AD-3 | BondT 0 3/8 07/31/27/7Y/07/31/2027/0.375% | 2,245,589 | 2,323,000 | XXX | 07/31/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-MA-6 | BondT 4 1/8 11/30/29/5Y/11/30/2029/4.125% | 3,048,196 | 3,083,000 | XXX | 11/30/2029 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-ET-4 | BondT 2 5/8 05/31/27/5Y/05/31/2027/2.625% | 9,693,893 | 9,723,900 | XXX | 05/31/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 912828-V9-8 | BondT 2 1/4 02/15/27/10Y/02/15/2027/2.25% | 1,703,975 | 1,712,000 | XXX | 02/15/2027 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 91282C-DQ-1 | BondT 1 1/4 12/31/26/5Y/12/31/2026/1.25% | 4,497,301 | 4,516,000 | XXX | 12/31/2026 | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Security | 912797-TM-9 | BondB 01/21/27/0D/01/21/2027/0% | 522,201 | 529,000 | XXX | 01/21/2027 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TL-2 | BondT 4 11/15/52/30Y/11/15/2052/4% | 3,454,172 | 4,356,000 | XXX | 11/15/2052 | V |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-MM-0 | BondT 4 5/8 02/15/35/10Y/02/15/2035/4.625% | 8,342,446 | 8,630,000 | XXX | 02/15/2035 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UA-4 | BondT 4 5/8 05/15/54/30Y/05/15/2054/4.625% | 40,448,923 | 45,934,100 | XXX | 05/15/2054 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UJ-5 | BondT 4 3/4 02/15/45/20Y/02/15/2045/4.75% | 7,225,437 | 7,965,000 | XXX | 02/15/2045 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UB-2 | BondT 4 5/8 05/15/44/20Y/05/15/2044/4.625% | 47,457,601 | 52,220,700 | XXX | 05/15/2044 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-SG-4 | BondTII 1 02/15/49/30Y/02/15/2049/1% | 3,820,358 | 4,515,000 | XXX | 02/15/2049 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TU-2 | BondT 4 3/8 08/15/43/20Y/08/15/2043/4.375% | 32,356,550 | 37,007,000 | XXX | 08/15/2043 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-LF-6 | BondT 3 7/8 08/15/34/10Y/08/15/2034/3.875% | 12,318,794 | 13,379,200 | XXX | 08/15/2034 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TN-8 | BondT 3 5/8 02/15/53/30Y/02/15/2053/3.625% | 20,307,795 | 27,795,100 | XXX | 02/15/2053 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-AE-1 | BondT 0 5/8 08/15/30/10Y/08/15/2030/0.625% | 3,665,944 | 4,325,000 | XXX | 08/15/2030 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TS-7 | BondT 3 7/8 05/15/43/20Y/05/15/2043/3.875% | 5,407,927 | 6,507,000 | XXX | 05/15/2043 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-PT-9 | BondT 4 3/4 02/15/37/30Y/02/15/2037/4.75% | 21,245,549 | 21,847,200 | XXX | 02/15/2037 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TR-9 | BondT 3 5/8 05/15/53/30Y/05/15/2053/3.625% | 13,136,497 | 17,778,300 | XXX | 05/15/2053 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TJ-7 | BondT 3 08/15/52/30Y/08/15/2052/3% | 60,459,865 | 93,509,700 | XXX | 08/15/2052 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TT-5 | BondT 4 1/8 08/15/53/30Y/08/15/2053/4.125% | 90,610,092 | 113,395,500 | XXX | 08/15/2053 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TY-4 | BondTII 2 1/8 02/15/54/30Y/02/15/2054/2.125% | 4,082,383 | 4,748,900 | XXX | 02/15/2054 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-RR-1 | BondTII 1 02/15/46/30Y/02/15/2046/1% | 11,195,781 | 11,794,200 | XXX | 02/15/2046 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UE-6 | BondT 4 1/2 11/15/54/30Y/11/15/2054/4.5% | 12,522,951 | 14,526,600 | XXX | 11/15/2054 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UR-7 | BondT 4 3/4 02/15/56/30Y/02/15/2056/4.75% | 16,287,875 | 18,359,000 | XXX | 02/15/2056 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-PK-1 | BondT 3 1/2 11/15/28/3Y/11/15/2028/3.5% | 5,774,230 | 5,820,000 | XXX | 11/15/2028 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912803-GU-1 | BondSP 0 08/15/53/30Y/08/15/2053/0% | 6,284,855 | 28,089,900 | XXX | 08/15/2053 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UG-1 | BondT 4 5/8 02/15/55/30Y/02/15/2055/4.625% | 4,760,548 | 5,481,000 | XXX | 02/15/2055 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-QV-3 | BondTII 0 3/4 02/15/42/30Y/02/15/2042/0.75% | 5,056,665 | 4,855,500 | XXX | 02/15/2042 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TX-6 | BondUNITED STATES TREAS BD 4.25 15FEB54 /30Y/02/15/2054/4.25% | 43,014,737 | 52,720,700 | XXX | 02/15/2054 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-DJ-7 | BondT 1 3/8 11/15/31/10Y/11/15/2031/1.375% | 2,476,584 | 2,949,000 | XXX | 11/15/2031 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912803-HH-9 | BondSP 0 02/15/55/0D/02/15/2055/0% | 9,355,441 | 44,771,900 | XXX | 02/15/2055 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 91282C-HP-9 | BondTII 1 3/8 07/15/33/10Y/07/15/2033/1.375% | 3,331,390 | 3,290,000 | XXX | 07/15/2033 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UT-3 | BondT 4 5/8 02/15/46/20Y/02/15/2046/4.625% | 8,912,875 | 10,038,700 | XXX | 02/15/2046 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UC-0 | BondT 4 1/4 08/15/54/30Y/08/15/2054/4.25% | 48,142,429 | 59,025,200 | XXX | 08/15/2054 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-RH-3 | BondUS TREASURY NT/0D/08/15/2044/3.125% | 1,698,656 | 2,347,400 | XXX | 08/15/2044 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-TG-3 | BondT 2 7/8 05/15/52/30Y/05/15/2052/2.875% | 36,202,316 | 56,735,800 | XXX | 05/15/2052 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-UM-8 | BondT 4 3/4 08/15/55/30Y/08/15/2055/4.75% | 44,302,688 | 49,953,700 | XXX | 08/15/2055 | V |
| JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | Security | 912810-SD-1 | BondUS TREASURY NT/0D/08/15/2048/3% | 2,539,030 | 3,779,900 | XXX | 08/15/2048 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-MY-4 | BondT 3 3/4 04/30/27/2Y/04/30/2027/3.75% | 5,035,504 | 4,976,000 | XXX | 04/30/2027 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 912810-TH-1 | BondT 3 1/4 05/15/42/20Y/05/15/2042/3.25% | 3,097,044 | 3,998,000 | XXX | 05/15/2042 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-NV-9 | BondT 3 5/8 08/31/27/2Y/08/31/2027/3.625% | 54,017,234 | 54,323,000 | XXX | 08/31/2027 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 912810-RZ-3 | BondUS TREASURY NT/0D/11/15/2047/2.75% | 1,412,958 | 2,161,700 | XXX | 11/15/2047 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-NW-7 | BondT 3 7/8 08/31/32/7Y/08/31/2032/3.875% | 615,583 | 654,000 | XXX | 08/31/2032 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 912810-UC-0 | BondT 4 1/4 08/15/54/30Y/08/15/2054/4.25% | 98,035,678 | 120,197,000 | XXX | 08/15/2054 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 912810-TL-2 | BondT 4 11/15/52/30Y/11/15/2052/4% | 4,446,969 | 5,608,000 | XXX | 11/15/2052 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-PS-4 | BondT 3 3/8 12/31/27/2Y/12/31/2027/3.375% | 110,845,305 | 111,731,300 | XXX | 12/31/2027 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 912797-TV-9 | BondB 02/18/27/52W/02/18/2027/0% | 2,437,495 | 2,453,000 | XXX | 02/18/2027 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-PJ-4 | BondT 4 11/15/35/10Y/11/15/2035/4% | 2,408,758 | 2,600,000 | XXX | 11/15/2035 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-PN-5 | BondT 3 1/2 11/30/30/5Y/11/30/2030/3.5% | 7,557,902 | 7,919,000 | XXX | 11/30/2030 | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Security | 91282C-JZ-5 | BondT 4 02/15/34/10Y/02/15/2034/4% | 10,171,090 | 10,890,000 | XXX | 02/15/2034 | V |
| WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | Security | 912810-SJ-8 | BondUS TREASURY NT/0D/08/15/2049/2.25% | 91,269,709 | 161,005,000 | XXX | 08/15/2049 | V |
| WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | Security | 912810-SD-1 | BondUS TREASURY NT/0D/08/15/2048/3% | 45,892,497 | 68,321,000 | XXX | 08/15/2048 | V |
| WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | Security | 912810-TR-9 | BondT 3 5/8 05/15/53/30Y/05/15/2053/3.625% | 2,381,626 | 3,250,000 | XXX | 05/15/2053 | V |
| WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | Security | 91282C-HF-1 | BondT 3 3/4 05/31/30/7Y/05/31/2030/3.75% | 18,981,543 | 19,556,000 | XXX | 05/31/2030 | V |
| WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09 | Security | 912810-QN-1 | BondT 4 3/4 02/15/41/30Y/02/15/2041/4.75% | 198,147,550 | 211,375,000 | XXX | 02/15/2041 | V |
| 0299999999 - Total | | | | 3,996,040,824 | 4,388,558,100 | 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 | 2,614,141,940 | 3,093,065,611 | 478,923,671 | 462,460,848 | (95,741,347) | (2,640,903) | 96.6 | (2,550,135) | (349,724,942) | (336,465,867) | (2,550,122) | | (333,915,746) | 37,043,087 | | 37,043,087 | (646,597,601) |
| Total | | 2,614,141,940 | 3,093,065,611 | 478,923,671 | 462,460,848 | (95,741,347) | (2,640,903) | XXX | (2,550,135) | (349,724,942) | (336,465,867) | (2,550,122) | | (333,915,746) | 37,043,087 | | 37,043,087 | (646,597,601) |

# 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<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>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 |
| 1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating | | | | | | XXX |
| 1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating | | | | | | XXX |
| 1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient | | | | | | XXX |
| 1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis | | | | | | 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 |
| | CASH | | | 53,375 | 53,375 | |
| 9609999999. Subtotal - cash (Schedule E, Part 1 type) | | | | 53,375 | 53,375 | XXX |
| | MORGAN STANLEY INSTITUTIONAL LIQUIDITY - GOVERNMENT | | | 133,864,195 | 133,864,195 | 09/30/2026 |
| | RBC CAPITAL MARKETS | | | 450,000,000 | 450,000,000 | 09/30/2026 |
| | RBC CAPITAL MARKETS | | | 150,000,000 | 150,000,000 | 11/04/2026 |
| | HOOPP | | | 100,000,000 | 100,000,000 | 09/30/2026 |
| | CALPERS | | | 500,000,000 | 500,000,000 | 09/30/2026 |
| | BNS TORONTO | | | 200,000,000 | 200,000,000 | 11/04/2026 |
| | BANK OF AMERICA SECURITIES | | | 200,000,000 | 200,000,000 | 11/04/2026 |
| | JP MORGAN SECURITIES LLC | | | 350,000,000 | 350,000,000 | 12/29/2026 |
| | JP MORGAN SECURITIES LLC | | | 1,550,000,000 | 1,550,000,000 | 12/29/2026 |
| | JP MORGAN SECURITIES LLC | | | 300,000,000 | 300,000,000 | 12/29/2026 |
| | BANK OF AMERICA SECURITIES | | | 500,000,000 | 500,000,000 | 12/31/2026 |
| | GOLDMAN SACHS & CO. | | | 400,000,000 | 400,000,000 | 12/31/2026 |
| | GOLDMAN SACHS & CO. | | | 100,000,000 | 100,000,000 | 12/31/2026 |
| | GOLDMAN SACHS & CO. | | | 175,000,000 | 175,000,000 | 12/31/2026 |
| | GOLDMAN SACHS & CO. | | | 550,000,000 | 550,000,000 | 12/31/2026 |
| 9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type) | | | | 5,658,864,195 | 5,658,864,195 | XXX |
| 9999999999 - Totals | | | | 5,658,917,570 | 5,658,917,570 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ 5,658,917,570 Book/Adjusted Carrying Value $ 5,658,917,570
2. Average balance for the year Fair Value $ 5,967,944,406 Book/Adjusted Carrying Value $ 5,967,944,406
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

# 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<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
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| 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 | | | 3,900,851 | 1,256,472 | (8,672,972) | XXX. |
| BANK OF NEW YORK MELLON ..... NEW YORK, NY ..... | | 0.300 | 66,543 | | 571,165,611 | 214,535,123 | 208,900,122 | XXX. |
| BANK OF NEW YORK MELLON (C) . UNITED KINGDOM ..... | C | 0.000 | | | 10,579,409 | 14,236,880 | 23,225,545 | XXX. |
| BNP PARIBAS ..... NEW YORK, NY ..... | | 3.980 | 2,299,344 | 913,051 | 166,971,582 | 88,825,311 | 178,560 | XXX. |
| CITIBANK ..... NEW YORK, NY ..... | | 0.000 | | | (36,922,843) | (32,039,546) | 16,617,485 | XXX. |
| JPMORGAN CHASE BANK ..... NEW YORK, NY ..... | | 0.000 | | | 493,928 | (6,178,403) | (1,449,934) | XXX. |
| KEYBANK NA ..... CLEVELAND, OH ..... | | 4.000 | 1,289,699 | 32,640 | | 274,916,935 | 297,839,699 | XXX. |
| NORTHERN TRUST COMPANY ..... CHICAGO, IL ..... | | 3.650 | 1,918 | | 503,062 | (13,622,545) | (2,399,320) | XXX. |
| PNC BANK ..... PITTSBURGH, PA ..... | | 3.900 | 329,352 | 50 | (244,866) | (2,263,023) | (7,096,696) | XXX. |
| SOCIETE GENERALE ..... NEW YORK, NY ..... | | 3.990 | 1,662,050 | 934,640 | 298,421,124 | 213,163,098 | 205,581,897 | XXX. |
| SUMITOMO MITSUI BANKING CORPORATION ..... NEW YORK, NY ..... | | 3.850 | 2,324 | 9 | 276,464 | 2,321 | 2,961 | XXX. |
| US BANK ..... DENVER, CO ..... | | 0.000 | | | 8,510,085 | 4,948,396 | 24,725,956 | XXX. |
| WELLS FARGO BANK ..... SAN FRANCISCO, CA ..... | | 0.000 | | | (200,908,320) | (218,898,155) | (204,328,434) | XXX. |
| 0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories | XXX | XXX | 2,068 | 31,423 | 239,877 | 5,745 | 20,127 | XXX |
| 0199999. Totals - open depositories | XXX | XXX | 5,653,296 | 1,911,813 | 822,985,964 | 538,888,609 | 553,144,998 | 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 | 5,653,296 | 1,911,813 | 822,985,964 | 538,888,609 | 553,144,998 | XXX |
| 0499999. Cash in company's office | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999. Total | XXX | XXX | 5,653,296 | 1,911,813 | 822,985,964 | 538,888,609 | 553,144,998 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | TEXAS PETROLEUM ASSET BACKED | | 09/29/2026 | 10.000 | 12/10/2026 | 109,854 | 182 | |
| 0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated) | | | | | | 109,854 | 182 | |
| 0489999999. Total - issuer credit obligations (unaffiliated) | | | | | | 109,854 | 182 | |
| 0499999999. Total - issuer credit obligations (affiliated) | | | | | | | | |
| 0509999999. Total - issuer credit obligations | | | | | | 109,854 | 182 | |
| | FHLB LATE MONEY DEPOSIT | | 07/01/2026 | 0.035 | | 39,515,642 | | 596,146 |
| 8109999999. Subtotal - sweep accounts | | | | | | 39,515,642 | | 596,146 |
| 261908-10-7 | DREYFUS TREAS & AGY CASH MGMT DREYFUS TREAS & AGENCY CASH MG | | 09/30/2026 | 0.038 | | 274,828,011 | | 7,023,916 |
| 8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO | | | | | | 274,828,011 | | 7,023,916 |
| 25160K-20-7 | DWS MONEY MARKET SERIES--INST DWS MONEY MARKET SERIES--INST | | 09/30/2026 | 0.036 | | 3,571,768 | | |
| 262006-20-8 | DREYFUS GOVT PR CASH MGT DREYFUS GOVT CASH MGMT-I | | 09/30/2026 | 0.028 | | 122,769,633 | | 504,073 |
| 40428X-10-7 | HSBC US GOVT MMKT GOVT MMKT-I | | 09/28/2026 | 0.037 | | 12,827,243 | | |
| 665278-70-1 | NORTHERN TRUST INSTIT GOVT SEL NORTHERN INSTITUTIONAL GOVT SE | | 09/23/2026 | 0.037 | | 7,611,052 | | 106,819 |
| 825252-41-4 | INVESCO GOVT & AGENCY PORT INVESCO STIT GOVT & AGENCY CAV | | 09/25/2026 | 0.037 | | 33,617,858 | | 90 |
| 857492-70-6 | STATE STREET INSTL U.S. GOV MM STATE STREET INSTL U.S. Gov MM | | 09/30/2026 | 0.036 | | 95,947,081 | | 1,367,592 |
| 8309999999. Subtotal - all other money market mutual funds | | | | | | 276,344,635 | | 1,978,574 |
| | CalPERS Repo | | 07/01/2026 | | | 700,000,000 | | 4,216,600 |
| 8499999999. Subtotal - other cash equivalents (unaffiliated) | | | | | | 700,000,000 | | 4,216,600 |
| 8589999999. Total cash equivalents (unaffiliated) | | | | | | 1,290,798,141 | 182 | 13,815,237 |
| 8599999999. Total cash equivalents (affiliated) | | | | | | | | |
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| 8609999999 - Total cash equivalents | | | | | | 1,290,798,141 | 182 | 13,815,237 |