QUARTERLY STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Iowa

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

[X] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2026

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	61,310,584,450		61,310,584,450	59,786,616,092
2.	Stocks:				
	2.1 Preferred stocks	227,701,793		227,701,793	227,184,236
	2.2 Common stocks	1,642,006,316		1,642,006,316	1,316,603,195
3.	Mortgage loans on real estate:				
	3.1 First liens	15,880,721,244		15,880,721,244	15,843,468,006
	3.2 Other than first liens	203,859,615		203,859,615	198,010,452
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	312,120,956		312,120,956	317,070,701
	4.2 Properties held for the production of income (less $ ..... encumbrances)	100,448,918		100,448,918	98,998,873
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 505,244,030), cash equivalents ($ 1,624,001,629) and short-term investments ($ .....)	2,129,245,659		2,129,245,659	2,273,725,427
6.	Contract loans (including $ ..... premium notes)	508,339,612	4,434,296	503,905,317	474,413,937
7.	Derivatives	5,817,575,770		5,817,575,770	4,036,712,661
8.	Other invested assets	6,801,613,191	41,179,402	6,760,433,789	5,861,719,892
9.	Receivables for securities	19,138,162		19,138,162	14,822,204
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	94,953,355,687	45,613,698	94,907,741,989	90,449,345,675
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	774,070,002	583,281	773,486,721	716,541,761
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	48,828,748	1,467,683	47,361,065	43,433,964
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	221,570,231		221,570,231	231,766,288
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	43,685,721	720,445	42,965,277	64,149,363
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	88,526,383		88,526,383	46,169,371
17.	Amounts receivable relating to uninsured plans	3,550,000	3,550,000		
18.1	Current federal and foreign income tax recoverable and interest thereon	250,354,240		250,354,240	228,583,098
18.2	Net deferred tax asset	77,555,333		77,555,333	91,877,190
19.	Guaranty funds receivable or on deposit	16,620,627		16,620,627	26,919,143
20.	Electronic data processing equipment and software	144,186,665	80,060,076	64,126,589	32,052,615
21.	Furniture and equipment, including health care delivery assets ($ .....)	35,782,420	35,782,420		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	102,722,987		102,722,987	115,270,720
24.	Health care ($ 2,183,197) and other amounts receivable	14,650,507	12,467,310	2,183,197	2,554,347
25.	Aggregate write-ins for other than invested assets	2,373,265,205	331,493,311	2,041,771,893	2,156,878,985
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	99,148,724,755	511,738,223	98,636,986,532	94,205,542,520
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	164,407,186,956		164,407,186,956	161,404,571,137
28.	Total (Lines 26 and 27)	263,555,911,711	511,738,223	263,044,173,488	255,610,113,657
	DETAILS OF WRITE-INS				
1101.					
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)				
2501.	Company owned life insurance	1,431,775,018		1,431,775,018	1,355,453,793
2502.	Variable annuity hedge	311,848,312		311,848,312	319,480,571
2503.	Admitted disallowed IMR	139,494,662		139,494,662	132,719,526
2598.	Summary of remaining write-ins for Line 25 from overflow page	490,147,212	331,493,311	158,653,901	349,225,095
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,373,265,205	331,493,311	2,041,771,893	2,156,878,985

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,806,193,490 less $ included in Line 6.3 (including $ Modco Reserve)	19,806,193,490	19,766,741,012
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,883,553,091	2,764,077,153
3.	Liability for deposit-type contracts (including $ Modco Reserve)	31,475,493,709	30,081,993,841
4.	Contract claims:		
	4.1 Life	103,330,263	105,453,540
	4.2 Accident and health	295,443,754	313,114,519
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)	1,701,944	1,973,883
	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 $ 71,546,864 accident and health premiums	97,104,540	87,803,507
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 1,455,912 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	18,785,838	26,689,086
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 10,455,515 ceded	10,455,515	60,498,864
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,075,393 , accident and health $ 13,821,574 and deposit-type contract funds $ 32,755,582	47,652,549	51,504,603
11.	Commissions and expense allowances payable on reinsurance assumed	6,891,232	9,733,546
12.	General expenses due or accrued	384,290,980	416,471,622
13.	Transfers to Separate Accounts due or accrued (net) (including $ 1,323,214 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,527,523,867	434,386,689
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	26,569,441	40,634,218
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,170,166	3,780,315
17.	Amounts withheld or retained by reporting entity as agent or trustee	43,071,056	30,500,010
18.	Amounts held for agents' account, including $ 19,040,256 agents' credit balances	19,040,256	12,557,478
19.	Remittances and items not allocated	73,366,838	505,372,979
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 149,524,000 and interest thereon $ 102,000	149,626,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,560,632,957	1,505,640,892
	24.02 Reinsurance in unauthorized and certified ($) companies	61,541	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,635,805,505	13,681,371,900
	24.04 Payable to parent, subsidiaries and affiliates	533,537,455	74,475,420
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	15,123,110,450	14,879,391,780
	24.08 Derivatives	3,223,340,870	1,976,992,416
	24.09 Payable for securities	296,160,371	215,834,194
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,670,867,115	2,356,287,464
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	94,017,780,795	89,403,280,932
27.	From Separate Accounts Statement	164,395,476,340	161,404,571,137
28.	Total liabilities (Lines 26 and 27)	258,413,257,136	250,807,852,068
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,152,429,144	2,152,429,843
34.	Aggregate write-ins for special surplus funds	463,360,517	464,217,640
35.	Unassigned funds (surplus)	2,012,626,692	2,183,114,106
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 $ 11,710,616 in Separate Accounts Statement)	4,628,416,352	4,799,761,588
38.	Totals of Lines 29, 30 and 37	4,630,916,352	4,802,261,588
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	263,044,173,488	255,610,113,657
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	2,475,000,093	2,160,252,373
2502.	Miscellaneous liabilities	130,455,076	131,711,519
2503.	Uncashed checks/drafts pending escheatment	65,411,947	64,323,571
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,670,867,115	2,356,287,464
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Variable annuity hedge	311,848,312	319,480,571
3402.	Admitted disallowed IMR	139,494,662	132,719,526
3403.	Special contingency reserves	12,017,543	12,017,543
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	463,360,517	464,217,640

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,459,002,428	6,130,042,613	8,658,133,075
2.	Considerations for supplementary contracts with life contingencies	7,513,142	13,888,045	19,669,552
3.	Net investment income	3,137,069,441	3,134,944,451	4,271,157,854
4.	Amortization of Interest Maintenance Reserve (IMR)	(26,958,547)	(29,857,595)	(40,765,801)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	382,287,309	(1,750,100)	(4,151,248)
6.	Commissions and expense allowances on reinsurance ceded	265,854,746	270,851,734	364,248,696
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	494,358,723	496,653,964	658,324,212
	8.2 Charges and fees for deposit-type contracts	(88,810,043)	(70,444,152)	(90,661,358)
	8.3 Aggregate write-ins for miscellaneous income	1,142,896,591	1,063,483,563	1,436,273,163
9.	Totals (Lines 1 to 8.3)	10,773,213,791	11,007,812,523	15,272,228,144
10.	Death benefits	368,674,384	412,087,297	555,772,741
11.	Matured endowments (excluding guaranteed annual pure endowments)		232,161	268,772
12.	Annuity benefits	1,729,201,055	1,655,113,962	2,227,593,778
13.	Disability benefits and benefits under accident and health contracts	1,179,463,246	1,155,286,814	1,533,602,491
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,631,518,797	1,593,799,103	2,054,871,143
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	921,173,357	821,006,122	1,113,083,565
18.	Payments on supplementary contracts with life contingencies	6,737,847	5,697,355	8,146,958
19.	Increase in aggregate reserves for life and accident and health contracts	159,295,784	(99,761,919)	89,058,398
20.	Totals (Lines 10 to 19)	5,996,064,469	5,543,460,896	7,582,397,845
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	613,229,905	602,534,835	800,528,001
22.	Commissions and expense allowances on reinsurance assumed	182,747,133	195,990,523	262,821,300
23.	General insurance expenses and fraternal expenses	1,609,321,025	1,527,342,148	2,065,020,463
24.	Insurance taxes, licenses and fees, excluding federal income taxes	113,738,759	114,428,753	147,725,407
25.	Increase in loading on deferred and uncollected premiums	4,844,456	6,452,818	1,525,582
26.	Net transfers to or (from) Separate Accounts net of reinsurance	626,638,158	954,650,162	1,539,514,639
27.	Aggregate write-ins for deductions	1,211,555,712	1,263,017,991	1,638,682,515
28.	Totals (Lines 20 to 27)	10,358,139,617	10,207,878,123	14,038,215,751
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	415,074,174	799,934,400	1,234,012,393
30.	Dividends to policyholders and refunds to members	2,371,380	2,371,007	3,180,510
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	412,702,794	797,563,393	1,230,831,883
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(138,771,381)	(17,887,289)	(3,227,791)
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)	551,474,176	815,450,682	1,234,059,674
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 100,020,544 (excluding taxes of $ (15,876,718) transferred to the IMR)	(246,184,820)	(39,549,232)	(105,254,898)
35.	Net income (Line 33 plus Line 34)	305,289,355	775,901,451	1,128,804,776
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,802,261,588	4,695,534,771	4,695,534,771
37.	Net income (Line 35)	305,289,355	775,901,451	1,128,804,776
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 105,403,767	334,123,109	151,877,900	125,619,503
39.	Change in net unrealized foreign exchange capital gain (loss)	1,543,724	(3,066,824)	(3,037,435)
40.	Change in net deferred income tax	91,081,910	47,542,406	56,521,522
41.	Change in nonadmitted assets	(50,565,206)	25,450,509	(7,631,798)
42.	Change in liability for reinsurance in unauthorized and certified companies	(61,541)	767,145	767,145
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(54,992,065)	(170,543,212)	(199,403,326)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	373,766,321		
47.	Other changes in surplus in Separate Accounts Statement	(370,576,694)	1,750,100	4,151,248
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	(699)	(15,554,190)	(6,634,367)
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(57,138,678)	(57,410,782)	(76,395,139)
52.	Dividends to stockholders	(740,167,138)	(955,000,000)	(1,055,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(3,647,634)	135,626,377	138,964,689
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(171,345,236)	(62,659,121)	106,726,818
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,630,916,352	4,632,875,649	4,802,261,588
	DETAILS OF WRITE-INS			
08.301.	Service fee income	1,050,161,673	974,951,825	1,317,706,557
08.302.	Miscellaneous income	92,734,919	88,531,737	118,566,605
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)	1,142,896,591	1,063,483,563	1,436,273,163
2701.	Funds withheld earnings credited	977,507,414	1,034,747,922	1,359,151,926
2702.	Miscellaneous deductions	234,256,134	228,245,312	279,443,361
2703.	Regulatory fines and penalties	(207,835)	24,756	87,228
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,211,555,712	1,263,017,991	1,638,682,515
5301.	Miscellaneous surplus adjustment	(3,342,930)	(2,607,996)	(3,561,725)
5302.	Other postretirement benefits adjustment	(304,704)	(100,278)	4,191,764
5303.	Deferred gain sale leaseback		(59,784)	(59,784)
5398.	Summary of remaining write-ins for Line 53 from overflow page		138,394,434	138,394,434
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,647,634)	135,626,377	138,964,689

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,468,757,106	5,964,009,046	8,484,238,121
2.	Net investment income	3,246,770,455	3,215,138,721	4,393,702,341
3.	Miscellaneous income	1,631,951,001	1,632,245,767	2,177,721,325
4.	Total (Lines 1 to 3)	10,347,478,561	10,811,393,534	15,055,661,786
5.	Benefit and loss related payments	5,015,680,903	4,972,125,092	6,565,833,287
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(466,499,020)	382,292,604	1,055,598,092
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,002,625,959	3,072,616,141	3,957,710,228
8.	Dividends paid to policyholders	2,643,319	2,506,282	3,390,900
9.	Federal and foreign income taxes paid (recovered) net of $ (11,514,556) tax on capital gains (losses)	(33,188,900)	59,589,096	81,409,420
10.	Total (Lines 5 through 9)	7,521,262,261	8,489,129,215	11,663,941,926
11.	Net cash from operations (Line 4 minus Line 10)	2,826,216,300	2,322,264,319	3,391,719,860
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,655,077,664	6,380,808,577	8,444,129,746
	12.2 Stocks	840,277,439	1,746,444,977	1,761,859,012
	12.3 Mortgage loans	2,195,510,930	2,104,504,452	2,940,920,518
	12.4 Real estate			
	12.5 Other invested assets	379,766,149	542,899,990	481,577,248
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	377,150	126,177	75,834
	12.7 Miscellaneous proceeds	306,012,422	(30,094,004)	(32,749,159)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,377,021,753	10,744,690,168	13,595,813,199
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,543,823,549	6,685,346,520	9,504,050,339
	13.2 Stocks	1,141,883,580	916,744,107	1,446,321,957
	13.3 Mortgage loans	2,289,179,705	1,785,192,532	2,380,496,773
	13.4 Real estate	12,844,895	6,087,352	9,519,495
	13.5 Other invested assets	1,326,236,845	1,198,994,461	1,268,150,422
	13.6 Miscellaneous applications	253,280,840	269,921,289	532,235,073
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,567,249,415	10,862,286,260	15,140,774,059
14.	Net increase/(decrease) in contract loans and premium notes	30,735,058	19,651,610	22,279,708
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,220,962,719)	(137,247,702)	(1,567,240,568)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	(35,626,835)	(42,993,906)	(43,070,596)
	16.3 Borrowed funds	149,626,000		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	523,757,999	(606,193,814)	(247,608,862)
	16.5 Dividends to stockholders	740,167,138	955,000,000	1,055,000,000
	16.6 Other cash provided (applied)	352,676,625	(348,777,237)	(426,439,713)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	250,266,652	(1,952,964,957)	(1,772,119,171)
	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)	(144,479,767)	232,051,660	52,360,121
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,273,725,427	2,221,365,306	2,221,365,306
	19.2 End of period (Line 18 plus Line 19.1)	2,129,245,659	2,453,416,966	2,273,725,427

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

20.0001.	Capitalization of bond interest	(17,354,475)	(24,055,120)	(32,077,921)
20.0002.	Increase in other invested assets due to transfer from bonds	(6,233,700)	(232,992,834)	(232,992,834)
20.0003.	Decrease to bonds due to transfer to other invested assets	6,233,700	232,992,834	232,992,834
20.0004.	Increase in common stock due to transfer from bonds	(4,720,926)		
20.0005.	Decrease in bonds due to transfer to common stock	4,720,926		
20.0006.	Decrease in net investment income due to transfer of assets	(2,575,652)	(2,424,624)	(2,424,624)
20.0007.	Increase in other invested assets due to contribution to subsidiary	(2,400,759)		
20.0008.	Increase to bonds for non-cash purchase	(188,441)		
20.0009.	Increase to investment income for non-cash purchase	(188,441)		

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

20.0010. Decrease to premiums collected due to assets received in kind for pension risk transfer transactions		(152,656,367)	(152,656,367)
20.0011. Decrease to net transfers to Separate Accounts due to assets received in kind for pension risk transfer transactions		152,656,367	152,656,367
20.0012. Increase in preferred stock due to transfer from bonds		(64,467,726)	(64,467,726)
20.0013. Decrease to bonds due to transfer to preferred stock		64,467,726	64,467,726
20.0014. Increase to bonds due to return of capital and dividend of assets from subsidiaries			(44,433,730)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	527,033,286	580,882,238	765,073,711
2. Group life	493,538,841	478,975,073	639,761,109
3. Individual annuities	1,421,545,380	1,719,814,997	2,314,498,086
4. Group annuities	1,541,868,513	1,810,102,414	2,959,317,114
5. Accident & health	2,228,976,718	2,139,875,910	2,860,333,755
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	6,212,962,738	6,729,650,632	9,538,983,776
9. Deposit-type contracts	20,708,361,615	16,569,509,646	22,495,617,679
10. Total (Lines 8 and 9)	26,921,324,354	23,299,160,278	32,034,601,455

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statement of the Company has been presented in conformity with accounting practices and procedures of the National Association of Insurance Commissioners ("NAIC") as prescribed or permitted by the State of Iowa.

The Insurance Division of the Department of Insurance & Financial Services of the State of Iowa ("Iowa Insurance Division") recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Iowa. The Commissioner of Insurance of the State of Iowa (the "Commissioner") has the right to permit other specific practices that deviate from prescribed practices.

State of Iowa Bulletin 06-01, *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. In accordance with the practice, the Company has included unrealized capital gains (losses) as defined in the Bulletin in net investment income.

The impact of all prescribed and permitted practices did not cause the Company's risk-based capital to trigger a regulatory event. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below:

NET INCOME	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
(1) State basis (Page 4, Line 35, Columns 1 & 3)				**$ 305,289,355**	$ 1,128,804,776
(2) State prescribed practices that are an increase/ (decrease) from NAIC SAP:					
Derivatives to hedge indexed products	86	4	3	**16,432,189**	19,763,014
(3) State permitted practices that are an increase/ (decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)				**$ 288,857,166**	$ 1,109,041,762
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$ 4,630,916,352**	$ 4,802,261,588
(6) State prescribed practices that are an increase/ (decrease) from NAIC SAP:				—	—
(7) State permitted practices that are an increase/ (decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)				**$ 4,630,916,352**	$ 4,802,261,588

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

No significant changes have occurred in disclosure from December 31, 2025.

C. Accounting Policy

The Company uses the following accounting policies:

(1) No significant changes have occurred in disclosure from December 31, 2025.
(2) Bonds not backed by assets are reported at cost (unpaid principal balance), adjusted for amortization of premiums and discounts, both of which are computed using the constant yield method and are adjusted for the other-than-temporary decline in the fair value of the bond. An exception is bonds with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. The Company had no investments in mandatory convertible bonds or Securities Valuation Office identified investments during 2026.
(3) No significant changes have occurred in disclosure from December 31, 2025.
(4) No significant changes have occurred in disclosure from December 31, 2025.
(5) No significant changes have occurred in disclosure from December 31, 2025.
(6) Asset-backed securities ("ABS") are reported at cost adjusted for amortization of premium and discount, both of which are computed using a constant effective yield based on security specific facts that may include expectations of delinquency and default rates, loss severity, prepayment speeds as determined by external or internal estimates and the expected maturity of the securities. An exception is certain ABS, which are reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. Significant changes in estimated cash flows from the original purchase assumptions are primarily accounted for using the retrospective method for those ABS that are of high credit quality and using the prospective method for those ABS that are not of high credit quality.
(7) No significant changes have occurred in disclosure from December 31, 2025.
(8) No significant changes have occurred in disclosure from December 31, 2025.

(9) No significant changes have occurred in disclosure from December 31, 2025.
(10) No significant changes have occurred in disclosure from December 31, 2025.
(11) No significant changes have occurred in disclosure from December 31, 2025.
(12) No significant changes have occurred in disclosure from December 31, 2025.
(13) No significant changes have occurred in disclosure from December 31, 2025.

D. Going Concern

As of September 30, 2026, the Company did not have concerns about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

In December 2025, the NAIC adopted revisions to Statement of Statutory Accounting Principles ("SSAP") No. 37, *Mortgage Loans,* for residential mortgage loans held in a qualifying statutory trust. This guidance is effective January 1, 2027, and applied prospectively, with early adoption permitted. The Company early adopted this guidance effective December 31, 2025. Refer to Note 21C — Other Items, Other Disclosures for additional details.

In August 2023, the NAIC adopted revisions to SSAP No. 26, *Bonds*, SSAP No. 43, *Asset-Backed Securities*, and other related SSAPs as part of its principles-based bond project (the "Bond Project"). Under the new bond definition, bonds are classified as either an "issuer credit obligation" ("ICO") or an ABS. An ICO is defined as a bond where repayment is supported by the general creditworthiness of an operating entity, while an ABS is defined as a bond issued by an entity created primarily to raise capital through debt backed by financial or cash-generating non-financial assets. Following the adoption of these revisions, investments that do not qualify as bonds will no longer be permitted to be reported as bonds on Schedule D, Part 1, with no grandfathering for existing investments that do not meet the revised criteria. The revisions were effective January 1, 2025. The adoption of this guidance did not have a material impact on the Company's financial position and results of operations. Refer to Note 21C — Other Items, Other Disclosures for additional details.

The Company elected the cost recovery method as a practical expedient in lieu of the allowable earned yield method for residuals under revisions to SSAP No. 21, *Other Admitted Assets*, related to the Bond Project.

The 2024 Annual Statement included an error in the calculation of direct and assumed *VM-20: Requirements for Principle-Based Reserves for Life Products* reserves in which the reserves were calculated conservatively for variable universal life policies with secondary guarantees. This resulted in an understatement of surplus, net of taxes, of $138,394,434 as of December 31, 2024. The error was corrected during the third quarter of 2025 as an adjustment to surplus.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No significant changes have occurred in disclosure from December 31, 2025.

B. Statutory Merger

No significant changes have occurred in disclosure from December 31, 2025.

C. Assumption Reinsurance

No significant changes have occurred in disclosure from December 31, 2025.

D. Impairment Loss

No significant changes have occurred in disclosure from December 31, 2025.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

No significant changes have occurred in disclosure from December 31, 2025.

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

No significant changes have occurred in disclosure from December 31, 2025.

B. Change in Plan of Sale of Discontinued Operation

No significant changes have occurred in disclosure from December 31, 2025.

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

No significant changes have occurred in disclosure from December 31, 2025.

D. Equity Interest Retained in the Discontinued Operation After Disposal

No significant changes have occurred in disclosure from December 31, 2025.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No significant changes have occurred in disclosure from December 31, 2025.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

(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	**$ —**	**$ —**	**$1,576,330,358**	**$ —**	**$14,396,003,548**	**$54,241,234**	**$16,026,575,140**
(b) 30-59 days past due	**—**	**—**	**7,580,731**	**—**	**—**	**—**	**7,580,731**
(c) 60-89 days past due	**—**	**—**	**157,461**	**—**	**—**	**—**	**157,461**
(d) 90-179 days past due	**—**	**—**	**446,597**	**—**	**140,076,726**	**—**	**140,523,323**
(e) 180+ days past due	**—**	**—**	**19,204**	**—**	**—**	**9,563,360**	**9,582,564**
2. Accruing interest 90-179 days past due							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
3. Accruing interest 180+ days past due							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
4. Interest reduced							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(b) Number of loans	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(c) Percent reduced	**— %**	**— %**	**— %**	**— %**	**— %**	**— %**	**— %**
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ 211,180,831**	**$ —**	**$ 211,180,831**
b. Prior year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$670,976,663	$ —	$15,318,296,068	$45,640,380	$16,034,913,111
(b) 30-59 days past due	—	—	4,010,731	—	—	—	4,010,731
(c) 60-89 days past due	—	—	329,933	—	—	—	329,933
(d) 90-179 days past due	—	—	—	—	38,250,000	13,199,684	51,449,684
(e) 180+ days past due	—	—	—	—	—	41,132,085	41,132,085
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 38,250,000	$ —	$ 38,250,000
(b) Interest accrued	—	—	—	—	225,484	—	225,484
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All other	Insured	All other		
a.	Current year							
	1. With allowance for credit losses	**$ —**	**$ —**	**$ —**	**$ —**	**$ 238,389,486**	**$ 9,563,360**	**$ 247,952,846**
	2. No allowance for credit losses	**—**	**—**	**465,801**	**—**	**—**	**—**	**465,801**
	3. Total (1+2)	**$ —**	**$ —**	**$ 465,801**	**$ —**	**$ 238,389,486**	**$ 9,563,360**	**$ 248,418,647**
	4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
b.	Prior year							
	1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 197,980,501	$ 54,331,770	$ 252,312,271
	2. No allowance for credit losses	—	—	—	—	—	—	—
	3. Total (1+2)	$ —	$ —	$ —	$ —	$ 197,980,501	$ 54,331,770	$ 252,312,271
	4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(6) Investment in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All other	Insured	All other		
a.	Current year							
	1. Average recorded investment	**$ —**	**$ —**	**$ 116,450**	**$ —**	**$ 218,184,993**	**$ 31,947,565**	**$ 250,249,008**
	2. Interest income recognized	**—**	**—**	**—**	**—**	**3,481,905**	**—**	**3,481,905**
	3. Recorded investments on nonaccrual status	**—**	**—**	**465,801**	**—**	**140,076,726**	**9,563,360**	**150,105,887**
	4. Amount of interest income recognized using a cash-basis method of accounting	**—**	**—**	**—**	**—**	**3,914,982**	**—**	**3,914,982**
b.	Prior year							
	1. Average recorded investment	$ —	$ —	$ —	$ —	$ 169,068,449	$ 54,537,089	$ 223,605,538
	2. Interest income recognized	—	—	—	—	587,881	157,202	745,083
	3. Recorded investments on nonaccrual status	—	—	—	—	—	54,331,770	54,331,770
	4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	588,341	157,203	745,544

(7) Allowance for credit losses:

		September 30, 2026	December 31, 2025
a.	Balance at beginning of period	**$ 90,357,085**	$ 86,042,723
b.	Additions charged to operations	**39,615,128**	60,651,068
c.	Direct write-downs charged against allowances	**30,133,853**	56,858,622
d.	Recoveries of amounts previously charged off	**—**	(521,916)
e.	Balance at end of period (a+b-c-d)	**$ 99,838,360**	$ 90,357,085

(8) No significant changes have occurred in disclosure from December 31, 2025.

(9) No significant changes have occurred in disclosure from December 31, 2025.

B. Debt Restructuring

		September 30, 2026	December 31, 2025
(1)	The total recorded investment in restructured loans and bonds	**$ 16,149,022**	$ 36,442,135
(2)	The realized capital losses related to these loans and bonds	**$ 26,315,329**	$ 11,613,555
(3)	Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructuring	**$ 436,938**	$ —

(4) The Company accrues interest income on impaired loans and bonds to the extent it is deemed collectible (delinquent less than 90 days) and the loans and bonds continue to perform under their original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2025.

D. Asset-Backed Securities

(1) Prepayment assumptions for ABS were obtained from broker dealer surveys or internal estimates. These assumptions are consistent with the current interest rate and economic environment. Significant changes in estimated cash flows from the original purchase assumptions are primarily accounted for using the retrospective method for those ABS that are of high credit quality and using the prospective method for those ABS that are not of high credit quality.

(2) The Company recognized other-than-temporary impairments ("OTTI") for the nine months ended September 30, 2026, as follows:

	(1)	(2)		(3)
		OTTI recognized in loss		
	Amortized cost basis before OTTI	(2a) Interest	(2b) Non-interest	Fair value 1-(2a+2b)
OTTI recognized 1st quarter				
a. Intent to sell	**$ 401,816,191**	**$ 3,481,456**	**$ —**	**$ 398,334,735**
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st quarter	**$ 401,816,191**	**$ 3,481,456**	**$ —**	**$ 398,334,735**
OTTI recognized 2nd quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd quarter	$ —	$ —	$ —	$ —
OTTI recognized 3rd quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
i. Total 3rd quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th quarter				
j. Intent to sell	**N/A**	**N/A**	**N/A**	**N/A**
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	**N/A**	**N/A**	**N/A**	**N/A**
l. Total 4th quarter	**N/A**	**N/A**	**N/A**	**N/A**
m. Annual aggregate total		**$ 3,481,456**	**$ —**	

(3) Following is information for each security by Committee on Uniform Security Identification Procedure ("CUSIP") with an OTTI recognized in the current reporting period by the Company, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
71680@-DL-7	$ 25,235,145	$ 24,366,848	$ 868,297	$ 24,366,848	$ 24,366,892	03/31/2026
85790@-AA-1	112,721,740	112,101,771	619,969	112,101,771	112,102,036	03/31/2026
46657A-AF-3	851,303	479,456	371,847	479,456	435,475	03/31/2026
08163J-AG-9	9,957,842	9,591,238	366,604	9,591,238	8,826,719	03/31/2026
71680@-DQ-6	11,458,504	11,126,109	332,395	11,126,109	11,126,227	03/31/2026
61772T-BN-3	6,830,343	6,552,034	278,309	6,552,034	5,900,407	03/31/2026
17323Y-AG-4	2,672,218	2,413,601	258,617	2,413,601	2,320,712	03/31/2026
86365Q-AC-4	17,894,076	17,675,634	218,442	17,675,634	15,226,099	03/31/2026
00112K-AJ-9	8,000,000	7,783,710	216,290	7,783,710	7,783,710	03/31/2026
46652J-AY-8	3,891,732	3,741,932	149,800	3,741,932	3,403,979	03/31/2026
06644E-BB-3	1,729,018	1,579,489	149,529	1,579,489	1,310,857	03/31/2026
61691Q-AF-5	1,127,398	979,430	147,968	979,430	921,756	03/31/2026
039953-AJ-3	4,066,295	3,922,088	144,207	3,922,088	3,922,088	03/31/2026
17327G-AU-8	1,180,894	1,041,688	139,206	1,041,688	967,245	03/31/2026
55955K-AS-3	10,000,000	9,884,674	115,326	9,884,674	9,884,674	03/31/2026
36250H-AM-5	1,947,835	1,832,999	114,836	1,832,999	1,685,232	03/31/2026
36257H-BR-6	3,367,528	3,252,755	114,773	3,252,755	2,967,310	03/31/2026
03770C-AW-5	11,000,000	10,901,156	98,844	10,901,156	10,901,156	03/31/2026
95001N-AZ-1	963,930	871,076	92,854	871,076	871,574	03/31/2026
33882J-AJ-1	10,000,000	9,910,005	89,995	9,910,005	9,910,005	03/31/2026
03769R-AU-9	10,000,000	9,911,731	88,269	9,911,731	9,911,731	03/31/2026
29003T-AG-7	8,056,832	7,971,251	85,581	7,971,251	7,971,251	03/31/2026
69702M-AU-1	7,000,000	6,916,887	83,113	6,916,887	6,916,887	03/31/2026
12574H-AS-2	8,800,000	8,720,782	79,218	8,720,782	8,720,782	03/31/2026
05552A-BG-2	4,977,687	4,906,421	71,266	4,906,421	4,407,457	03/31/2026
05553R-AE-0	3,580,550	3,513,306	67,244	3,513,306	3,261,711	03/31/2026
71680@-EL-6	2,654,619	2,592,610	62,009	2,592,610	2,592,670	03/31/2026
29001B-AJ-2	2,043,170	1,983,178	59,992	1,983,178	1,983,178	03/31/2026
06541W-AY-8	1,341,437	1,290,524	50,913	1,290,524	1,191,844	03/31/2026
64136D-AJ-3	8,000,000	7,951,888	48,112	7,951,888	7,951,888	03/31/2026
12515H-BJ-3	1,460,420	1,415,711	44,709	1,415,711	1,063,609	03/31/2026
67690A-AW-1	12,050,000	12,006,785	43,215	12,006,785	12,006,785	03/31/2026
69702M-AS-6	9,000,000	8,962,329	37,671	8,962,329	8,962,329	03/31/2026
381948-AG-3	6,804,912	6,767,897	37,015	6,767,897	6,767,897	03/31/2026
12592X-BG-0	7,272,881	7,238,452	34,429	7,238,452	6,955,728	03/31/2026
03770C-AU-9	7,500,000	7,468,594	31,406	7,468,594	7,468,594	03/31/2026
55955U-AG-7	6,000,000	5,970,499	29,501	5,970,499	5,970,499	03/31/2026
46591E-AY-3	4,713,436	4,686,488	26,948	4,686,488	4,289,181	03/31/2026
08182Y-AE-8	3,532,092	3,506,964	25,128	3,506,964	3,506,964	03/31/2026
00112K-AG-5	5,000,000	4,975,261	24,739	4,975,261	4,975,261	03/31/2026
17328C-AJ-1	7,081,146	7,056,765	24,381	7,056,765	6,679,665	03/31/2026
34964R-AU-7	8,000,000	7,976,934	23,066	7,976,934	7,976,934	03/31/2026
61691E-BB-0	226,594	204,196	22,398	204,196	69,430	03/31/2026
75903U-AA-1	11,532,013	11,510,097	21,916	11,510,097	11,510,097	03/31/2026
05610Q-AD-5	1,005,335	984,322	21,013	984,322	901,732	03/31/2026
03769C-AG-3	3,004,553	2,983,557	20,996	2,983,557	2,983,558	03/31/2026
00140N-BC-3	6,840,000	6,819,595	20,405	6,819,595	6,819,595	03/31/2026
04016N-BP-7	3,900,000	3,879,718	20,282	3,879,718	3,879,718	03/31/2026
72408K-A@-1	3,159,059	3,138,841	20,218	3,138,841	3,136,314	03/31/2026
07355T-BL-5	18,000,000	17,980,283	19,717	17,980,283	17,980,283	03/31/2026
081926-AF-4	837,525	818,516	19,009	818,516	747,197	03/31/2026
61767Y-BA-7	832,246	813,907	18,339	813,907	739,846	03/31/2026
03666B-BC-7	3,500,000	3,482,096	17,904	3,482,096	3,482,096	03/31/2026
12596W-AE-4	2,152,796	2,135,557	17,239	2,135,557	2,131,210	03/31/2026
05493Q-AC-9	2,852,059	2,835,075	16,984	2,835,075	2,542,257	03/31/2026
14319K-AG-7	4,000,000	3,983,325	16,675	3,983,325	3,983,325	03/31/2026

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
23312J-AG-8	**950,023**	**934,194**	**15,829**	**934,194**	**723,868**	03/31/2026
08163X-AZ-6	**1,926,770**	**1,911,950**	**14,820**	**1,911,950**	**1,811,795**	03/31/2026
06054M-AG-8	**51,678**	**38,274**	**13,404**	**38,274**	**898**	03/31/2026
381934-AJ-7	**3,000,000**	**2,987,258**	**12,742**	**2,987,258**	**2,987,258**	03/31/2026
95001M-AH-3	**699,896**	**687,799**	**12,097**	**687,799**	**657,277**	03/31/2026
05555P-AD-4	**1,454,295**	**1,443,516**	**10,779**	**1,443,516**	**1,392,059**	03/31/2026
72408K-A*-3	**1,813,434**	**1,802,735**	**10,699**	**1,802,735**	**1,801,828**	03/31/2026
69702T-AQ-5	**5,000,000**	**4,990,042**	**9,958**	**4,990,042**	**4,990,042**	03/31/2026
12595F-AG-7	**169,840**	**160,821**	**9,019**	**160,821**	**146,797**	03/31/2026
05552X-BJ-6	**6,504,999**	**6,496,361**	**8,638**	**6,496,361**	**5,866,061**	03/31/2026
55955U-AA-0	**16,000,000**	**15,992,461**	**7,539**	**15,992,461**	**15,992,461**	03/31/2026
71680@-DM-5	**316,121**	**309,584**	**6,537**	**309,584**	**309,594**	03/31/2026
00901A-AW-7	**8,018,811**	**8,012,378**	**6,433**	**8,012,378**	**8,012,378**	03/31/2026
71680@-EC-6	**4,561,837**	**4,555,732**	**6,105**	**4,555,732**	**4,555,649**	03/31/2026
14686N-AQ-4	**3,008,771**	**3,003,122**	**5,649**	**3,003,122**	**3,003,122**	03/31/2026
95002M-AY-5	**388,861**	**383,995**	**4,866**	**383,995**	**359,617**	03/31/2026
12567W-AL-3	**3,001,456**	**2,996,736**	**4,720**	**2,996,736**	**2,996,736**	03/31/2026
71680@-DR-4	**145,235**	**141,444**	**3,791**	**141,444**	**141,437**	03/31/2026
09090R-AE-2	**3,000,000**	**2,996,722**	**3,278**	**2,996,722**	**2,996,722**	03/31/2026
00039L-AE-8	**3,000,000**	**2,998,274**	**1,726**	**2,998,274**	**2,998,274**	03/31/2026
95000D-BG-5	**8,280**	**6,698**	**1,582**	**6,698**	**54**	03/31/2026
71680@-EM-4	**33,743**	**32,950**	**793**	**32,950**	**32,949**	03/31/2026
71680@-ED-4	**57,849**	**57,836**	**13**	**57,836**	**57,835**	03/31/2026
1st Qtr 2026	**$ 504,719,062**	**$ 498,308,917**	**$ 6,410,145**	**$ 498,308,917**	**$ 489,108,367**	

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
86365Q-AC-4	$ 17,796,711	$ 16,919,970	$ 876,741	$ 16,919,970	$ 13,371,601	06/30/2026
46657A-AF-3	454,892	158,834	296,058	158,834	145,503	06/30/2026
36250V-AJ-1	3,462,986	3,260,595	202,391	3,260,595	2,034,873	06/30/2026
17323Y-AG-4	2,446,777	2,277,889	168,888	2,277,889	2,223,393	06/30/2026
36250H-AM-5	1,983,958	1,823,230	160,728	1,823,230	1,685,214	06/30/2026
95003Q-BC-2	3,441,646	3,328,403	113,243	3,328,403	3,077,554	06/30/2026
17327F-BG-0	4,783,609	4,680,599	103,010	4,680,599	4,567,892	06/30/2026
08163C-BE-8	8,324,245	8,234,686	89,559	8,234,686	7,350,389	06/30/2026
46590J-BB-2	5,147,411	5,062,236	85,175	5,062,236	2,404,759	06/30/2026
06541T-BL-2	1,742,799	1,675,295	67,504	1,675,295	1,490,207	06/30/2026
06644E-BB-3	1,376,317	1,315,067	61,250	1,315,067	1,043,964	06/30/2026
12528Y-AG-8	1,271,388	1,217,643	53,745	1,217,643	1,080,182	06/30/2026
08163T-AG-7	5,255,042	5,218,828	36,214	5,218,828	4,706,804	06/30/2026
36252H-AF-8	311,023	275,544	35,479	275,544	269,346	06/30/2026
46643G-AK-6	13,746,404	13,712,052	34,352	13,712,052	12,752,415	06/30/2026
95001X-BG-0	894,122	862,009	32,113	862,009	815,043	06/30/2026
08161B-BD-4	1,732,845	1,702,276	30,569	1,702,276	1,454,129	06/30/2026
95001W-BC-1	2,691,561	2,661,629	29,932	2,661,629	2,402,036	06/30/2026
17328C-AJ-1	6,586,355	6,558,358	27,997	6,558,358	6,141,250	06/30/2026
06541F-BB-4	655,227	627,784	27,443	627,784	669,374	06/30/2026
12515H-BJ-3	1,008,955	983,240	25,715	983,240	679,636	06/30/2026
46590J-BA-4	4,488,012	4,465,455	22,557	4,465,455	3,839,643	06/30/2026
3137FN-WZ-9	20,057	—	20,057	—	3	06/30/2026
46627M-AQ-0	762,004	742,261	19,743	742,261	681,683	06/30/2026
060352-AG-6	434,920	416,575	18,345	416,575	328,480	06/30/2026
06541W-AZ-5	962,721	944,472	18,249	944,472	699,427	06/30/2026
95001M-AH-3	508,939	491,249	17,690	491,249	475,004	06/30/2026
23312J-AG-8	693,605	676,563	17,042	676,563	485,680	06/30/2026
61766N-BC-8	21,901	5,644	16,257	5,644	261	06/30/2026
05610Q-AD-5	884,817	868,830	15,987	868,830	787,347	06/30/2026
065402-BD-0	2,027,877	2,014,191	13,686	2,014,191	1,968,272	06/30/2026
61767Y-BA-7	679,359	666,021	13,338	666,021	597,592	06/30/2026
95002M-AY-5	353,376	350,812	2,564	350,812	325,558	06/30/2026
36253P-AE-2	62,627	61,262	1,365	61,262	55,527	06/30/2026
95000M-BS-9	47,359	46,285	1,074	46,285	2,704	06/30/2026
95000F-AW-6	12,453	11,570	883	11,570	378	06/30/2026
2nd Qtr 2026	$ 97,074,300	$ 94,317,357	$ 2,756,943	$ 94,317,357	$ 80,613,123	

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
17323Y-AG-4	$ 2,296,116	$ 589,567	$ 1,706,549	$ 589,567	$ 589,567	09/30/2026
86365Q-AD-2	6,953,977	5,820,216	1,133,761	5,820,216	4,287,591	09/30/2026
86365Q-AC-4	17,247,165	16,482,492	764,673	16,482,492	12,664,155	09/30/2026
86365Q-AB-6	77,160,993	76,655,507	505,486	76,655,507	72,914,220	09/30/2026
46590J-BB-2	5,117,591	4,878,760	238,831	4,878,760	1,413,921	09/30/2026
36250H-AM-5	2,017,642	1,781,480	236,162	1,781,480	1,691,964	09/30/2026
12429@-AJ-5	4,774,026	4,578,366	195,660	4,578,366	4,690,961	09/30/2026
36250V-AJ-1	3,298,579	3,130,714	167,865	3,130,714	918,960	09/30/2026
08162X-BJ-2	7,621,270	7,483,877	137,393	7,483,877	6,520,517	09/30/2026
05493Q-AC-9	2,292,377	2,164,718	127,659	2,164,718	1,788,991	09/30/2026
08163T-AG-7	4,360,054	4,269,532	90,522	4,269,532	3,569,594	09/30/2026
95003V-AD-0	965,914	878,845	87,069	878,845	856,013	09/30/2026
05493Y-AJ-7	3,414,031	3,333,470	80,561	3,333,470	3,303,246	09/30/2026
05610C-AG-9	4,687,136	4,607,483	79,653	4,607,483	4,681,358	09/30/2026
08161B-BD-4	1,394,078	1,333,946	60,132	1,333,946	1,263,950	09/30/2026
06644E-BB-3	1,072,742	1,016,021	56,721	1,016,021	756,870	09/30/2026
05550M-AV-6	2,883,907	2,837,377	46,530	2,837,377	2,626,958	09/30/2026
07336A-AG-2	3,505,006	3,458,701	46,305	3,458,701	3,135,659	09/30/2026
08163B-BF-7	3,182,536	3,137,230	45,306	3,137,230	2,841,134	09/30/2026
90278M-BB-2	2,826,090	2,788,304	37,786	2,788,304	2,593,436	09/30/2026
05553R-AE-0	3,171,462	3,134,604	36,858	3,134,604	2,812,169	09/30/2026
46643G-AK-6	13,684,546	13,651,400	33,146	13,651,400	12,783,469	09/30/2026
29429C-AH-8	10,265,248	10,233,068	32,180	10,233,068	9,657,796	09/30/2026
05493Y-AK-4	1,474,936	1,445,755	29,181	1,445,755	1,424,464	09/30/2026
08162W-BF-2	2,467,094	2,440,318	26,776	2,440,318	2,239,239	09/30/2026
12592X-BG-0	4,298,792	4,275,958	22,834	4,275,958	4,127,823	09/30/2026
3137F6-4R-5	1,121,610	1,100,248	21,362	1,100,248	701,658	09/30/2026
95001M-AH-3	321,713	300,612	21,101	300,612	252,188	09/30/2026
17328C-AJ-1	6,063,345	6,045,844	17,501	6,045,844	5,574,157	09/30/2026
17326F-AF-4	749,896	733,364	16,532	733,364	625,766	09/30/2026
95000Y-AZ-8	504,523	488,372	16,151	488,372	345,823	09/30/2026
61766L-BW-8	7,536,009	7,520,479	15,530	7,520,479	7,030,725	09/30/2026
46590J-BA-4	4,522,916	4,507,827	15,089	4,507,827	2,574,248	09/30/2026
06541W-AY-8	587,063	572,236	14,827	572,236	468,861	09/30/2026
06427D-AT-0	113,240	99,156	14,084	99,156	2,036	09/30/2026
46652J-AY-8	3,158,644	3,145,073	13,571	3,145,073	2,808,234	09/30/2026
23312J-AG-8	429,007	416,625	12,382	416,625	251,799	09/30/2026
060352-AG-6	285,475	273,450	12,025	273,450	194,110	09/30/2026
95004J-AD-6	556,234	544,902	11,332	544,902	528,050	09/30/2026
3137FQ-XL-2	10,301	—	10,301	—	508	09/30/2026
95001G-AG-8	690,054	680,243	9,811	680,243	606,151	09/30/2026
337964-AD-2	210,324	204,061	6,263	204,061	156,567	09/30/2026
46648K-AW-6	321,336	315,133	6,203	315,133	277,457	09/30/2026
36252H-AF-8	116,858	114,368	2,490	114,368	88,727	09/30/2026
12515A-BF-6	8,113	6,511	1,602	6,511	178	09/30/2026
92890K-BD-6	171	—	171	—	5	09/30/2026
3rd Qtr 2026	$ 219,740,140	$ 213,476,213	$ 6,263,927	$ 213,476,213	$ 188,641,273	

Total OTTI recognized under SSAP No. 43, *Asset-Backed Securities*, for the nine months ended September 30, 2026: **$ 15,431,015**

(1) "Amortized cost after OTTI" is the projected cash flow amount at the date of impairment.

(4) For ABS with unrealized losses as of September 30, 2026, the gross unrealized losses and fair value, aggregated by length of time that individual securities had been in a continuous unrealized loss position were as follows:

a.	Aggregate amount of unrealized losses:	
1.	Less than twelve months	**$ 214,770,614**
2.	Twelve months or longer	**1,109,253,717**
b.	Aggregate related fair value of securities with unrealized losses:	
1.	Less than twelve months	**$ 8,939,921,023**
2.	Twelve months or longer	**5,933,573,080**

(5) The Company considers relevant facts and circumstances in evaluating whether the impairment of a security is other-than-temporary. Relevant facts and circumstances considered include (1) the length of time the fair value has been below amortized cost, (2) the reasons for the decline in value, (3) the financial position and access to capital of the issuer, including the current and future impact of any specific events and (4) the Company's ability and intent to hold the security to maturity or until it recovers in value. The Company estimates the amount of the credit loss component of an ABS impairment as the difference between amortized cost and the present value of the expected cash flows of the security. The present value is determined using the best estimate cash flows discounted at the effective interest rate to accrete the security. The cash flow estimates are based on security specific facts and circumstances that may include collateral characteristics, expectations of delinquency and default rates, loss severity and prepayment speeds and structural support, including subordination and guarantees.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions during 2026.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing during 2026.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company, through the General Account and Separate Account, participates in tri-party and bilateral reverse repurchase agreements as a way to invest for short-term cash management. In accordance with these agreements, the Company loans cash to other institutions for a short period of time and receives securities or other investments as collateral, having a fair value of at least equal to 102% of the purchase price paid by the Company for the securities/other investments. The securities/other investments are held by a third party custodian (for tri-party agreements) or the Company (for bilateral agreements) and the Company agrees to resell the securities/other investments back to the transferor on a specific date for a stated price plus interest. Depending on the type of agreement, the Company or the custodian is responsible for the administration of the collateral, which includes the determination of the amount and form of collateral required to be maintained at any given time and ensuring the collateral pledged is sufficient and meets the Company's and NAIC's eligibility requirements.

(2) Types of reverse repurchase agreement trades used:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Bilateral (YES/NO)	**YES**	**YES**	**YES**	**N/A**
b. Tri-Party (YES/NO)	**YES**	**YES**	**YES**	**N/A**

(3) Original (flow) & residual maturity:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1. Open - no maturity	$ —	$ —	$ —	N/A
2. Overnight	$ 170,000,000	$ 180,000,000	$ 160,000,000	N/A
3. 2 days to 1 week	$ —	$ —	$ —	N/A
4. >1 week to 1 month	$ —	$ —	$ —	N/A
5. >1 month to 3 months	$ —	$ —	$ —	N/A
6. >3 months to 1 year	$ 43,585,902	$ 43,072,888	$ 42,388,323	N/A
7. >1 year	$ —	$ —	$ —	N/A

	First quarter	Second quarter	Third quarter	Fourth quarter
b. Ending balance				
1. Open - no maturity	$ —	$ —	$ —	N/A
2. Overnight	$ 110,000,000	$ 130,000,000	$ 75,000,000	N/A
3. 2 days to 1 week	$ —	$ —	$ —	N/A
4. >1 week to 1 month	$ —	$ —	$ —	N/A
5. >1 month to 3 months	$ —	$ —	$ —	N/A
6. >3 months to 1 year	$ 43,072,888	$ 42,388,323	$ —	N/A
7. >1 year	$ —	$ —	$ —	N/A

(4) Counterparty, jurisdiction and fair value (FV)

The Company did not have any securities acquired as part of a reverse repurchase agreement that resulted in default for the nine months ended September 30, 2026.

(5) Fair value of securities acquired under reverse repurchase agreements – secured borrowing

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount	$ 43,585,902	$ 43,072,888	$ 42,388,323	N/A
b. Ending balance	$ 43,072,888	$ 42,388,323	$ —	N/A

(6) Securities acquired under reverse repurchase agreements – secured borrowing by NAIC designation

The Company did not have securities acquired under reverse repurchase agreements as of September 30, 2026.

(7) Collateral provided - secured borrowing:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1. Cash	$ —	$ —	$ —	N/A
2. Securities (FV)	$ 297,937,917	$ 446,774,144	$ 446,298,709	N/A
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Non-admitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending balance				
1. Cash	$ —	$ —	$ —	N/A
2. Securities (FV)	$ 232,211,865	$ 252,498,685	$ 76,500,001	N/A
3. Securities (BACV)	$ 230,011,864	$ 249,898,684	$ 75,000,001	N/A
4. Non-admitted subset (BACV)	$ —	$ —	$ —	N/A

(8) Allocation of aggregate collateral pledged by remaining contractual maturity:

	Amortized cost	Fair value
a. Overnight and continuous	**$ 75,000,001**	**$ 76,500,001**
b. 30 days or less	**$ —**	**$ —**
c. 31 to 90 days	**$ —**	**$ —**
d. >90 days	**$ —**	**$ —**

(9) Recognized receivable for return of collateral – secured borrowing:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1 Cash	**$ —**	**$ —**	**$ —**	**N/A**
2 Securities (FV)	**$ 170,000,000**	**$ 180,000,000**	**$ 160,000,000**	**N/A**
b. Ending balance				
1 Cash	**$ —**	**$ —**	**$ —**	**N/A**
2 Securities (FV)	**$ 110,000,000**	**$ 130,000,000**	**$ 75,000,000**	**N/A**

(10) Recognized liability to return collateral – secured borrowing (total):

The Company did not have a recognized liability to return collateral under reverse repurchase agreements as secured borrowing for the nine months ended September 30, 2026.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements accounted for as a sale during 2026.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements accounted for as a sale during 2026.

J. Real Estate

No significant changes have occurred in disclosure from December 31, 2025.

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

(1) No significant changes have occurred in disclosure from December 31, 2025.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

(4) No significant changes have occurred in disclosure from December 31, 2025.

(5) As of September 30, 2026, the tax credits expected to be generated each year were as follows:

Fiscal year	Transferable	Non-transferable
2027	**$ —**	**$ 48,790,402**
2028	**—**	**35,987,439**
2029	**—**	**30,975,489**
2030	**—**	**29,173,534**
Thereafter	**—**	**81,681,845**
Total expected tax credits	**$ —**	**$ 226,608,709**

(6) As of September 30, 2026, the commitments or contingent commitments (e.g., guarantees or commitments to provide additional capital contributions), including the amount of contributions that are contingent commitments, that are expected to be paid were as follows:

	Contingent	Non-contingent
Less than 5 years	**$ —**	**$ 54,449,460**
5 to 10 years	**—**	**2,414,663**
11 to 15 years	**—**	**608,418**
16 to 20 years	**—**	**—**
Greater than 20 years	**—**	**—**

(7) No significant changes have occurred in disclosure from December 31, 2025.

(8) No significant changes have occurred in disclosure from December 31, 2025.

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	**75,000,000**	—	**75,000,000**
e. Subject to dollar repurchase agreements	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—
i. FHLB capital stock	**187,750,000**	—	—	—	**187,750,000**
j. On deposit with states	**6,104,895**	—	—	—	**6,104,895**
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	**6,334,736,262**	—	—	—	**6,334,736,262**
m. Pledged as collateral not captured in other categories	**1,031,243,577**	—	**457,566,780**	—	**1,488,810,357**
n. Other restricted assets	**15,846,685**	—	—	—	**15,846,685**
o. Collateral assets received and on balance sheet	**2,475,000,093**	—	—	—	**2,475,000,093**
p. Assets held under modco reinsurance agreements	—	—	—	—	—
q. Assets held under funds withheld reinsurance agreements	**24,958,107,940**	—	—	—	**24,958,107,940**
r. Total restricted assets	**$ 35,008,789,452**	**$ —**	**$ 532,566,780**	**$ —**	**$ 35,541,356,232**

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO THE FINANCIAL STATEMENTS

			Current year			
					Percentage	
	6	7	8	9	10	11
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total non-admitted restricted	Total admitted restricted (5 minus 8)	Gross (admitted & non-admitted) restricted to total assets (c)	Admitted restricted to total admitted assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	**$ —**	**$ —**	**$ —**	**—%**	**—%**
b. Collateral held under security lending agreements	—	—	—	—	—%	—%
c. Subject to repurchase agreements	—	—	—	—	—%	—%
d. Subject to reverse repurchase agreements	158,585,902	**(83,585,902)**	—	**75,000,000**	—%	—%
e. Subject to dollar repurchase agreements	—	—	—	—	—%	—%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—%	—%
g. Placed under option contracts	—	—	—	—	—%	—%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—%	—%
i. FHLB capital stock	187,750,000	—	—	**187,750,000**	—%	—%
j. On deposit with states	6,111,701	**(6,806)**	—	**6,104,895**	—%	—%
k. On deposit with other regulatory bodies	—	—	—	—	—%	—%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,951,405,142	**383,331,120**	—	**6,334,736,262**	**2%**	**2%**
m. Pledged as collateral not captured in other categories	1,217,492,715	**271,317,642**	—	**1,488,810,357**	**1%**	**1%**
n. Other restricted assets	14,197,909	**1,648,776**	—	**15,846,685**	—%	—%
o. Collateral assets received and on balance sheet	2,160,253,093	**314,747,000**	—	**2,475,000,093**	**1%**	**1%**
p. Assets held under modco reinsurance agreements	—	—	—	—	—%	—%
q. Assets held under funds withheld reinsurance agreements	24,762,045,608	**196,062,332**	—	**24,958,107,940**	**9%**	**9%**
r. Total restricted assets	$34,457,842,070	**$ 1,083,514,162**	**$ —**	**$35,541,356,232**	**XXX**	**XXX**

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

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

Restricted asset category		Current year 12 Amount reported in general interrogatories ("GI")	13 Difference from note and GI	14 GI ref
a.	Subject to contractual obligation for which liability is not shown	XXX	XXX	XXX
b.	Collateral held under security lending agreements	XXX	XXX	XXX
c.	Subject to repurchase agreements	XXX	XXX	XXX
d.	Subject to reverse repurchase agreements	XXX	XXX	XXX
e.	Subject to dollar repurchase agreements	XXX	XXX	XXX
f.	Subject to dollar reverse repurchase agreements	XXX	XXX	XXX
g.	Placed under option contracts	XXX	XXX	XXX
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	XXX	XXX	XXX
i.	FHLB capital stock	XXX	XXX	XXX
j.	On deposit with states	XXX	XXX	XXX
k.	On deposit with other regulatory bodies	XXX	XXX	XXX
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	XXX	XXX	XXX
m.	Pledged as collateral not captured in other categories	XXX	XXX	XXX
n.	Other restricted assets	XXX	XXX	XXX
o.	Collateral assets received and on balance sheet	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements	XXX	XXX	XXX
r.	Total restricted assets	XXX	XXX	XXX

(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 & non-admitted) restricted, Current year				
Restricted asset category	1 Total General Account (G/A)	2 G/A supporting S/A activity (a)	3 Total Separate Account (S/A) restricted assets	4 S/A assets supporting G/A activity (b)	5 Total (1 plus 3)
Derivative collateral	$ 797,532,109	$ —	$ 457,566,780	$ —	$ 1,255,098,889
Other reinsurance collateral	233,711,468	—	—	—	233,711,468
Total (c)	1,031,243,577	—	457,566,780	—	1,488,810,357
Amount of total pledged under derivative contracts	797,532,109	—	457,566,780	—	1,255,098,889
Total excluding derivative collateral (Total minus amount of total pledged under derivative contracts)	$ 233,711,468	$ —	$ —	$ —	$ 233,711,468

	Gross (admitted & non-admitted) restricted			Percentage	
Restricted asset category	6 Total from prior year	7 Increase/ (decrease) (5 minus 6)	8 Total current year admitted restricted	9 Gross (admitted & non-admitted) restricted to total assets	10 Admitted restricted to total admitted assets
Derivative collateral	$ 974,665,569	$ 280,433,320	$ 1,255,098,889	—%	—%
Other reinsurance collateral	242,827,146	(9,115,678)	233,711,468	—%	—%
Total (c)	1,217,492,715	271,317,642	1,488,810,357	—%	—%
Amount of total pledged under derivative contracts	974,665,569	280,433,320	1,255,098,889	—%	—%
Total excluding derivative collateral (Total minus amount of total pledged under derivative contracts)	$ 242,827,146	$ (9,115,678)	$ 233,711,468	XXX	XXX

(a) Subset of Column 1

(b) Subset of Column 3

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

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
Minor benefits trustee	$ 15,846,685	$ —	$ —	$ —	$ 15,846,685

	Gross (admitted & non-admitted) restricted			Percentage	
	6	7	8	9	10
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross (admitted & non-admitted) restricted to total assets	Admitted restricted to total admitted assets
Minor benefits trustee	$ 14,197,909	$ 1,648,776	$ 15,846,685	—%	—%

(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)n Columns 9 through 11, respectively

(4) Collateral received and assets held under modco/FWH reinsurance agreements reflected as assets within the financial statements:

	Assets	1 Book/adjusted carrying value (BACV) collateral ***	2 BACV modco ****	3 BACV funds withheld *****	4 Fair value collateral
General Account:					
a.	Cash, cash equivalents and short-term investments	$ 2,475,000,093	$ —	$ 1,014,087,995	$ 2,475,000,093
b.	Schedule D, Part 1, Section 1	—	—	13,533,797,240	—
c.	Schedule D, Part 1, Section 2	—	—	5,952,682,320	—
d.	Schedule D, Part 2, Section 1	—	—	61,455,819	—
e.	Schedule D, Part 2, Section 2	—	—	—	—
f.	Schedule B	—	—	2,078,543,744	—
g.	Schedule A	—	—	—	—
h.	Schedule BA, Part 1	—	—	2,159,782,156	—
i.	Schedule DL, Part 1	—	—	—	—
j.	Other	—	—	157,758,666	—
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ 2,475,000,093	$ —	$ 24,958,107,940	$ 2,475,000,093
l.	Percentage to total FWH assets (including modco)	XXX	XXX	XXX	XXX
Separate Account:					
m.	Cash, cash equivalents and short-term investments	$ —	$ —	$ —	$ —
n.	Schedule D, Part 1, Section 1	—	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—	—
r.	Schedule B	—	—	—	—
s.	Schedule A	—	—	—	—
t.	Schedule BA, Part 1	—	—	—	—
u.	Schedule DL, Part 1	—	—	—	—
v.	Other	—	—	—	—
w.	Total assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —	$ —
x.	Percentage to total FWH assets (including modco)	XXX	XXX	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

	Assets	5 Fair value modco	6 Fair value FWH	7 % of BACV to total assets (admitted and non-admitted)*	8 % of BACV to total admitted assets **
General Account:					
a.	Cash, cash equivalents and short-term investments	$ —	$ 1,014,082,698	4%	4%
b.	Schedule D, Part 1, Section 1	—	11,000,831,826	14	14
c.	Schedule D, Part 1, Section 2	—	5,649,336,385	6	6
d.	Schedule D, Part 2, Section 1	—	50,761,357	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—
f.	Schedule B	—	1,871,720,186	2	2
g.	Schedule A	—	—	—	—
h.	Schedule BA, Part 1	—	2,159,782,156	2	2
i.	Schedule DL, Part 1	—	—	—	—
j.	Other	—	134,381,701	—	—
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ —	$ 21,880,896,309	28%	28%
l.	Percentage to total FWH assets (including modco)	XXX	XXX	XXX	XXX
Separate Account:					
m.	Cash, cash equivalents and short-term investments	$ —	$ —	—%	—%
n.	Schedule D, Part 1, Section 1	—	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—	—
r.	Schedule B	—	—	—	—
s.	Schedule A	—	—	—	—
t.	Schedule BA, Part 1	—	—	—	—
u.	Schedule DL, Part 1	—	—	—	—
v.	Other	—	—	—	—
w.	Total assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	—%	—%
x.	Percentage to total FWH assets (including modco)	XXX	XXX	XXX	XXX

* k = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 1)
w = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 27 (Column 1)

** k = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 3)
w = Column 1 (Total of Collateral, Modco, FWH) 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 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

	Assets	9 BACV FWH including modco	10 Related party code 1	11 Related party code 2	12 Related party code 3
General Account:					
a.	Cash, cash equivalents and short-term investments	**$ 1,014,087,995**	**$ —**	**$ —**	**$ —**
b.	Schedule D, Part 1, Section 1	**13,533,797,240**	**—**	**—**	**—**
c.	Schedule D, Part 1, Section 2	**5,952,682,320**	**—**	**—**	**330,692,671**
d.	Schedule D, Part 2, Section 1	**61,455,819**	**—**	**—**	**—**
e.	Schedule D, Part 2, Section 2	**—**	**—**	**—**	**—**
f.	Schedule B	**2,078,543,744**	**—**	**—**	**—**
g.	Schedule A	**—**	**—**	**—**	**—**
h.	Schedule BA, Part 1	**2,159,782,156**	**—**	**—**	**13,635,161**
i.	Schedule DL, Part 1	**—**	**—**	**—**	**—**
j.	Other	**157,758,666**	**—**	**—**	**—**
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	**$ 24,958,107,940**	**$ —**	**$ —**	**$ 344,327,832**
l.	Percentage to total FWH assets (including modco)	**100 %**	**— %**	**— %**	**1 %**
Separate Account:					
m.	Cash, cash equivalents and short-term investments	**$ —**	**$ —**	**$ —**	**$ —**
n.	Schedule D, Part 1, Section 1	**—**	**—**	**—**	**—**
o.	Schedule D, Part 1, Section 2	**—**	**—**	**—**	**—**
p.	Schedule D, Part 2, Section 1	**—**	**—**	**—**	**—**
q.	Schedule D, Part 2, Section 2	**—**	**—**	**—**	**—**
r.	Schedule B	**—**	**—**	**—**	**—**
s.	Schedule A	**—**	**—**	**—**	**—**
t.	Schedule BA, Part 1	**—**	**—**	**—**	**—**
u.	Schedule DL, Part 1	**—**	**—**	**—**	**—**
v.	Other	**—**	**—**	**—**	**—**
w.	Total assets (m+n+o+p+q+r+s+t+u+v)	**$ —**	**$ —**	**$ —**	**$ —**
x.	Percentage to total FWH assets (including modco)	**— %**	**— %**	**— %**	**— %**

Assets		13 4	14 Related party code 5	15 6
General Account:				
a.	Cash, cash equivalents and short-term investments	$ —	$ —	$ 1,014,087,995
b.	Schedule D, Part 1, Section 1	—	—	13,533,797,240
c.	Schedule D, Part 1, Section 2	1,079,846,675	—	4,542,142,974
d.	Schedule D, Part 2, Section 1	—	—	61,455,819
e.	Schedule D, Part 2, Section 2	—	—	—
f.	Schedule B	—	—	2,078,543,744
g.	Schedule A	—	—	—
h.	Schedule BA, Part 1	1,328,760,201	—	817,386,794
i.	Schedule DL, Part 1	—	—	—
j.	Other	—	—	157,758,666
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ 2,408,606,876	$ —	$ 22,205,173,232
l.	Percentage to total FWH assets (including modco)	10 %	— %	89 %
Separate Account:				
m.	Cash, cash equivalents and short-term investments	$ —	$ —	$ —
n.	Schedule D, Part 1, Section 1	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—
r.	Schedule B	—	—	—
s.	Schedule A	—	—	—
t.	Schedule BA, Part 1	—	—	—
u.	Schedule DL, Part 1	—	—	—
v.	Other	—	—	—
w.	Total assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —
x.	Percentage to total FWH assets (including modco)	— %	— %	— %

		1 Amount	2 % of liability to total liabilities*
y.	Recognized obligation to return collateral asset (General Account)	$ 2,475,000,093	3%
z.	Recognized obligation to return collateral asset (Separate Account)	$ —	—%
aa.	Recognized obligation for modco assets (General Account)	$ —	—%
bb.	Recognized obligation for modco assets (Separate Account)	$ —	—%
cc.	Recognized obligation for FWH (excluding modco) assets (General Account)	$ 24,677,156,202	26%
dd.	Recognized obligation for FWH (excluding modco) assets (Separate Account)	$ —	—%

* 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) The Company did not hold assets as collateral or under modco or FWH agreements that have been pledged for another purpose (not for the benefit of the reinsurer) as of September 30, 2026.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of September 30, 2026.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of September 30, 2026.

O. 5GI Securities

No significant changes have occurred in disclosure from December 31, 2025.

P. Short Sales

No significant changes have occurred in disclosure from December 31, 2025.

Q. Prepayment Penalty and Acceleration Fees

The number of CUSIPs related to sold, disposed or otherwise redeemed securities as a result of a call or tender offer feature and the aggregate amount of investment income generated as a result of a prepayment penalty or acceleration fee for the nine months ended September 30, 2026, were as follows:

	General Account	Separate Account
(1) Number of CUSIPs	**11**	**29**
(2) Aggregate amount of investment income	**$ 14,811,414**	**$ 3,628,596**

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not participate in a cash pool as of September 30, 2026.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

No significant changes have occurred in disclosure from December 31, 2025.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant changes have occurred in disclosure from December 31, 2025.

B. During 2026, eight fund investments on Schedule BA were impaired due to the Company's estimate that the losses would not be recoverable, resulting in impairment losses of $23,466,210. The fair value was determined based on the latest partners' equity statement.

7. Investment Income

A. No significant changes have occurred in disclosure from December 31, 2025.

B. The total amount non-admitted was $583,281 as of September 30, 2026.

C. Gross, non-admitted and admitted amounts for interest income due and accrued:

Interest income due and accrued as of September 30, 2026:	Amount
1. Gross	**$ 774,070,002**
2. Non-admitted	**583,281**
3. Admitted	**$ 773,486,721**

D. Aggregate deferred interest

As of September 30, 2026, the Company had aggregate deferred interest as follows:

	Amount
Aggregate deferred interest	**$ 14,724,702**

E. Cumulative amounts of paid-in-kind ("PIK") interest

The PIK interest included in the current principal balance as of September 30, 2026:

	Amount
Cumulative amounts of PIK interest included in the current principal balance	**$ 34,338,270**

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

1. No significant changes have occurred in disclosure from December 31, 2025.

2. No significant changes have occurred in disclosure from December 31, 2025.

3. No significant changes have occurred in disclosure from December 31, 2025.

4. No significant changes have occurred in disclosure from December 31, 2025.

5. No significant changes have occurred in disclosure from December 31, 2025.

6. No significant changes have occurred in disclosure from December 31, 2025.

7. No significant changes have occurred in disclosure from December 31, 2025.

8. No significant changes have occurred in disclosure from December 31, 2025.

9. As of September 30, 2026, the aggregate, non-discounted total premiums due were as follows:
a.

	Fiscal year	Derivative premium payments due
1.	2026	**$ 9,170,906**
2.	2027	**34,744,935**
3.	2028	**21,950,240**
4.	2029	**15,752,467**
5.	Thereafter	**14,181,528**
6.	Total future settled premiums	**$ 95,800,076**

b. The non-discounted future premium commitments, fair value and fair value excluding the impact of deferred or financing premiums were as follows:

		Undiscounted future premium commitments	Derivative fair value with premium commitments	Derivative fair value excluding impact of future settled premiums (reported on DB)
1.	Prior year	$ 96,973,804	$ (37,871,910)	$ 54,126,005
2.	Current year	**$ 95,800,076**	**$ (38,242,633)**	**$ 50,346,142**

10. No significant changes have occurred in disclosure from December 31, 2025.

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

1. Discussion of hedged item / hedging instruments and hedging strategy

No significant changes have occurred in disclosure from December 31, 2025.

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

a. Scheduled amortization

	Amortization year	Deferred assets
1.	2026	**$ (13,803,182)**
2.	2027	**(92,901,240)**
3.	2028	**(62,089,605)**
4.	2029	**(67,902,008)**
5.	2030	**(41,401,292)**
6.	2031	**(18,344,645)**
7.	2032	**(11,958,515)**
8.	2033	**(3,447,825)**
9.	2034	—
10.	2035	—
11.	Total	**$ (311,848,312)**

b. Total deferred balance **$ (311,848,312)**

c. Reconciliation of amortization

1.	Prior year total deferred balance	**$ 319,480,571**
2.	Current year amortization	**37,961,721**
3.	Current year deferred recognition	**(30,329,462)**
4.	Ending deferred balance [1-(2+3)]	**$ 311,848,312**

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

No significant changes have occurred in disclosure from December 31, 2025.

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

No significant changes have occurred in disclosure from December 31, 2025.

3. Hedging Strategies Identified as No Longer Highly Effective

No significant changes have occurred in disclosure from December 31, 2025.

4. Hedging Strategies Terminated

No significant changes have occurred in disclosure from December 31, 2025.

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") / liability were as follows:

1.

		September 30, 2026		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	**$ 686,023,068**	**$ 663,372,927**	**$1,349,395,995**
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	**686,023,068**	**663,372,927**	**1,349,395,995**
(d)	Deferred tax assets non-admitted	—	—	—
(e)	Subtotal net admitted deferred tax asset (1c-1d)	**686,023,068**	**663,372,927**	**1,349,395,995**
(f)	Deferred tax liabilities	**251,697,424**	**1,020,143,238**	**1,271,840,662**
(g)	Net admitted deferred tax asset (1e-1f)	**$ 434,325,644**	**$ (356,770,311)**	**$ 77,555,333**

		December 31, 2025		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 726,864,095	$ 400,241,900	$1,127,105,995
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	726,864,095	400,241,900	1,127,105,995
(d)	Deferred tax assets non-admitted	—	—	—
(e)	Subtotal net admitted deferred tax asset (1c-1d)	726,864,095	400,241,900	1,127,105,995
(f)	Deferred tax liabilities	247,034,226	788,194,579	1,035,228,805
(g)	Net admitted deferred tax asset (1e-1f)	$ 479,829,869	$ (387,952,679)	$ 91,877,190

		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ (40,841,027)	$ 263,131,027	$ 222,290,000
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	(40,841,027)	263,131,027	222,290,000
(d)	Deferred tax assets non-admitted	—	—	—
(e)	Subtotal net admitted deferred tax asset (1c-1d)	(40,841,027)	263,131,027	222,290,000
(f)	Deferred tax liabilities	4,663,198	231,948,659	236,611,857
(g)	Net admitted deferred tax asset (1e-1f)	$ (45,504,225)	$ 31,182,368	$ (14,321,857)

2. Admission calculation components of SSAP No. 101, *Income Taxes*:

		September 30, 2026		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	**$ 117,544,560**	**$ —**	**$ 117,544,560**
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	**43,254,532**	**582,148,282**	**625,402,814**
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	**43,254,532**	**582,148,282**	**625,402,814**
	2. Adjusted gross deferred tax assets allowed per limitation threshold	**XXX**	**XXX**	**673,385,165**
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	**525,223,976**	**81,224,645**	**606,448,621**
(d)	Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	**$ 686,023,068**	**$ 663,372,927**	**$1,349,395,995**

		December 31, 2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 115,489,706	$ —	$ 115,489,706
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	38,423,008	320,967,612	359,390,620
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	38,423,008	320,967,612	359,390,620
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	701,542,426
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	572,951,381	79,274,288	652,225,669
(d)	Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ 726,864,095	$ 400,241,900	$1,127,105,995

		Change		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 2,054,854	$ —	$ 2,054,854
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	4,831,524	261,180,670	266,012,194
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	4,831,524	261,180,670	266,012,194
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(28,157,261)
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	(47,727,405)	1,950,357	(45,777,048)
(d)	Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ (40,841,027)	$ 263,131,027	$ 222,290,000

3. Ratios:

No significant changes have occurred in disclosure from December 31, 2025.

4. Impact of tax-planning strategies:

		September 30, 2026	
		Ordinary	Capital
(a)	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
	1. Adjusted gross DTAs amount from Note 9A1(c)	**$ 686,023,068**	**$ 663,372,927**
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	**— %**	**— %**
	3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	**$ 686,023,068**	**$ 663,372,927**
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	**— %**	**— %**

	December 31, 2025	
	Ordinary	Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 726,864,095	$ 400,241,900
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 726,864,095	$ 400,241,900
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %

		Change	
		Ordinary	Capital
	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
1.	Adjusted gross DTAs amount from Note 9A1(c)	$ (40,841,027)	$ 263,131,027
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ (40,841,027)	$ 263,131,027
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes _____ No __X__

B. Regarding deferred tax liabilities that are not recognized:

No significant changes have occurred in disclosure from December 31, 2025.

C.

1. Current income tax benefit incurred consisted of the following major components:

		September 30, 2026	December 31, 2025	Change
(a)	Federal	**$ (135,846,711)**	$ 10,751,957	$ (146,598,668)
(b)	Foreign	**80,596**	232,431	(151,835)
(c)	Subtotal	**(135,766,115)**	10,984,388	(146,750,503)
(d)	Federal income tax expense (benefit) on net capital gains (losses)	**84,143,826**	(6,766,759)	90,910,585
(e)	Utilization of capital loss carryforwards	**—**	—	—
(f)	Other	**(3,005,266)**	(14,212,179)	11,206,913
(g)	Federal and foreign income tax benefit incurred	**$ (54,627,555)**	$ (9,994,550)	$ (44,633,005)

			September 30, 2026	December 31, 2025	Change
2.	Deferred tax assets:				
	(a)	Ordinary:			
		(1) Discounting of unpaid losses	**$ —**	$ —	$ —
		(2) Unearned premium reserves	**—**	—	—
		(3) Policyholder reserves	**105,914,500**	100,921,348	4,993,152
		(4) Investments	**139,093,866**	159,249,284	(20,155,418)
		(5) Deferred acquisition costs	**226,344,876**	219,240,695	7,104,181
		(6) Policyholder dividends accrual	**21,923,801**	22,055,616	(131,815)
		(7) Fixed assets	**—**	—	—
		(8) Compensation and benefits accrual	**23,501,596**	23,288,290	213,306
		(9) Pension accrual	**—**	—	—
		(10) Receivables - non-admitted	**—**	—	—
		(11) Net operating loss carryforward	**—**	—	—
		(12) Tax credit carryforward	**—**	—	—
		(13) Other	**169,244,429**	202,108,862	(32,864,433)
		Total ordinary deferred tax assets	**686,023,068**	726,864,095	(40,841,027)
	(b)	Statutory valuation allowance adjustment	**—**	—	—
	(c)	Non-admitted deferred tax assets	**—**	—	—
	(d)	Admitted ordinary deferred tax assets	**686,023,068**	726,864,095	(40,841,027)
	(e)	Capital:			
		(1) Investments	**663,372,927**	400,241,900	263,131,027
		(2) Net capital loss carryforward	**—**	—	—
		(3) Real estate	**—**	—	—
		(4) Other	**—**	—	—
		Total capital deferred tax assets	**663,372,927**	400,241,900	263,131,027
	(f)	Statutory valuation allowance adjustment	**—**	—	—
	(g)	Non-admitted deferred tax assets	**—**	—	—
	(h)	Admitted capital deferred tax assets	**663,372,927**	400,241,900	263,131,027
	(i)	Admitted deferred tax assets	**1,349,395,995**	1,127,105,995	222,290,000
3.	Deferred tax liabilities:				
	(a)	Ordinary:			
		(1) Investments	**215,569,136**	229,554,586	(13,985,450)
		(2) Fixed assets	**32,863,134**	14,834,168	18,028,966
		(3) Deferred and uncollected premium	**—**	—	—
		(4) Policyholder reserves	**—**	—	—
		(5) Other	**3,265,154**	2,645,472	619,682
		Total ordinary deferred tax liabilities	**251,697,424**	247,034,226	4,663,198
	(b)	Capital:			
		(1) Investments	**1,011,399,902**	778,490,010	232,909,892
		(2) Real estate	**8,743,336**	9,704,569	(961,233)
		(3) Other	**—**	—	—
		Total capital deferred tax liabilities	**1,020,143,238**	788,194,579	231,948,659
	(c)	Deferred tax liabilities	**1,271,840,662**	1,035,228,805	236,611,857
4.		Net admitted deferred tax asset	**$ 77,555,333**	$ 91,877,190	$ (14,321,857)

No valuation allowance was provided as, in management's opinion, the gross deferred tax assets will more likely than not be realized.

D. For the nine months ended September 30, 2026, the income tax benefit incurred and change in net deferred income taxes differs from the amount obtained by applying the federal statutory rate of 21% to pre-tax net income for the following reasons:

	Amount	Tax effect
Provision computed at statutory rate	$ 40,096,370	21.0 %
Dividends received deduction	(58,597,030)	(30.7)
General business credits	(41,501,289)	(21.7)
Exclude subsidiary and affiliate income	(34,211,260)	(17.9)
Company owned life insurance	(16,709,635)	(8.8)
Reserve basis and other surplus adjustments	(11,406,212)	(6.0)
Change in non-admitted assets	(10,618,693)	(5.6)
Tax-exempt investment income	(10,546,440)	(5.5)
Foreign tax credits	(9,372,224)	(4.9)
Interest on federal income taxes	(2,382,613)	(1.2)
Share-based compensation	(2,157,292)	(1.1)
Exclude interest maintenance reserve ("IMR") amortization	10,454,902	5.5
Business meals and nondeductible lobbying expenses	1,382,717	0.7
Other	(140,766)	(0.1)
Total	$ (145,709,465)	(76.3)%
Federal and foreign income tax benefit incurred	$ (54,627,555)	
Change in net deferred income taxes	(91,081,910)	
Total statutory income tax benefit incurred	$ (145,709,465)	(76.3)%

The provision for income taxes may not have the customary relationship of taxes to income. The differences between the prevailing U.S. corporate income tax rate of 21% and the effective tax rate on pre-tax income are generally due to inherent differences between income for financial reporting purposes and income for tax purposes and the establishment of adequate provisions for any challenges of the tax filings and tax payments to the various taxing jurisdictions.

E.

1. No significant changes have occurred in disclosure from December 31, 2025.

2. The following income taxes were incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2026	$ —
2025	65,394,710
2024	52,149,850

3. No significant changes have occurred in disclosure from December 31, 2025.

F. No significant changes have occurred in disclosure from December 31, 2025.

G. No significant changes have occurred in disclosure from December 31, 2025.

H. Repatriation Transition Tax (RTT)

No significant changes have occurred in disclosure from December 31, 2025.

I. Alternative Minimum Tax (AMT) Credit

No significant changes have occurred in disclosure from December 31, 2025.

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

A. No significant changes have occurred in disclosure from December 31, 2025.

B. The Company is party to a cash advance agreement with Principal Financial Services, Inc. ("PFS"), which allows it to pool its available cash with other affiliates in order to more efficiently and effectively invest its cash. The cash advance agreement allows the Company to advance cash to PFS or PFS to advance cash to the Company. Under this cash advance agreement, the Company had a payable to PFS of $428,373,486 and a receivable from PFS of $21,098,744 as of September 30, 2026 and December 31, 2025, respectively. During the nine months ended September 30, 2026 and the year ended December 31, 2025, the Company incurred interest expense of $5,143,780 and earned interest income of $717,946 related to the cash advance agreement, respectively.

C. Transactions with related parties who are not reported on Schedule Y

No significant changes have occurred in disclosure from December 31, 2025.

D. No significant changes have occurred in disclosure from December 31, 2025.

E. No significant changes have occurred in disclosure from December 31, 2025.

F. No significant changes have occurred in disclosure from December 31, 2025.

G. No significant changes have occurred in disclosure from December 31, 2025.

H. No significant changes have occurred in disclosure from December 31, 2025.

I. No significant changes have occurred in disclosure from December 31, 2025.

J. No significant changes have occurred in disclosure from December 31, 2025.

K. No significant changes have occurred in disclosure from December 31, 2025.

L. No significant changes have occurred in disclosure from December 31, 2025.

M. All SCA Investments

No significant changes have occurred in disclosure from December 31, 2025.

N. Investment in Insurance SCAs

No significant changes have occurred in disclosure from December 31, 2025.

O. SCA and SSAP No. 48 Entity Loss Tracking

No significant changes have occurred in disclosure from December 31, 2025.

11. Debt

A. As of September 30, 2026, the Company had $149,626,000 in outstanding commercial paper, maturing on October 23, 2026, at an interest rate of 4.08%. The commercial paper was issued at a discount and no payments had been made as of September 30, 2026. Total interest of $476,000 is due at maturity. No collateral was required.

B. Federal Home Loan Bank (FHLB) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds as a source of funding its spread lending business. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations and any funds obtained from FHLB for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The table below indicates the amount of FHLB stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals:

1. Current year

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	**$ —**	**$ —**	**$ —**
(b)	Membership stock - Class B	**10,000,000**	**10,000,000**	**—**
(c)	Activity stock	**177,750,000**	**177,750,000**	**—**
(d)	Excess stock	**—**	**—**	**—**
(e)	Aggregate total	**$ 187,750,000**	**$ 187,750,000**	**$ —**
(f)	Actual or estimated borrowing capacity as determined by the insurer	**$ 14,100,000,000**	**XXX**	**XXX**

2. Prior year-end

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	$ —	$ —	$ —
(b)	Membership stock - Class B	10,000,000	10,000,000	—
(c)	Activity stock	177,750,000	177,750,000	—
(d)	Excess stock	—	—	—
(e)	Aggregate total	$ 187,750,000	$ 187,750,000	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 13,900,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption:

	Membership stock	Current year total	Not eligible for redemption	Less than 6 months	6 months to less than 1 year	1 to less than 3 years	3 to 5 years
1.	Class A	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
2.	Class B	**10,000,000**	**10,000,000**	**—**	**—**	**—**	**—**

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date:

		Fair value	Carrying value	Aggregate total borrowing
1.	Current year total General and Separate Accounts total collateral pledged	**$ 5,610,302,648**	**$ 6,334,736,262**	**$ 3,970,973,629**
2.	Current year General Account total collateral pledged	**$ 5,610,302,648**	**$ 6,334,736,262**	**$ 3,970,973,629**
3.	Current year Separate Accounts total collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts total collateral pledged	$ 5,493,503,530	$ 5,951,405,142	$ 3,972,530,577

b. Maximum Amount Pledged During Reporting Period:

		Fair value	Carrying value	Amount borrowed at time of maximum collateral
1.	Current year total General and Separate Accounts maximum collateral pledged	**$ 5,610,302,648**	**$ 6,334,736,262**	**$ 3,970,973,629**
2.	Current year General Account maximum collateral pledged	**$ 5,610,302,648**	**$ 6,334,736,262**	**$ 3,970,973,629**
3.	Current year Separate Accounts maximum collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts maximum collateral pledged	$ 5,928,003,555	$ 6,570,345,108	$ 3,973,889,625

(4) Borrowing from FHLB

a. Amount As of the Reporting Date:

1. Current year

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	**$ —**	**$ —**	**$ —**	**XXXXXX**
Funding agreements	**3,970,973,629**	**3,970,973,629**	**—**	**$ 3,970,973,629**
Other	**—**	**—**	**—**	**XXXXXX**
Aggregate total	**$ 3,970,973,629**	**$ 3,970,973,629**	**$ —**	**$ 3,970,973,629**

2. Prior year-end

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	3,972,530,577	3,972,530,577	—	$ 3,972,530,577
Other	—	—	—	XXXXXX
Aggregate total	$ 3,972,530,577	$ 3,972,530,577	$ —	$ 3,972,530,577

b. Maximum Amount During Reporting Period (Current Year):

	Total	General Account	Separate Accounts
Debt	**$ —**	**$ —**	**$ —**
Funding agreements	**3,972,339,475**	**3,972,339,475**	**—**
Other	**—**	**—**	**—**
Aggregate total	**$ 3,972,339,475**	**$ 3,972,339,475**	**$ —**

c. FHLB - Prepayment Obligations:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	NO
Funding agreements	NO
Other	NO

C. Unused Commitments and Lines of Credit

The Company has a revolving credit facility committed and available for general corporate purposes. This credit facility also provides 100% back-stop support for the Company's commercial paper program, of which it had no outstanding balances as of September 30, 2026 and December 31, 2025. The maturity date is September 2031.

	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)	**$ —**	**$ —**	$ —	$ —
Long-term (contracts terminating in more than 12 months)	**—**	**900,000,000**	—	800,000,000
Total	**$ —**	**$ 900,000,000**	$ —	$ 800,000,000

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

A. Defined Benefit Plan

(1) No significant changes have occurred in disclosure from December 31, 2025.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

(4) Components of Net Periodic Benefit Cost:

	Postretirement benefits	
	For the nine months ended September 30,	
	2026	2025
a. Service cost	**$ —**	$ —
b. Interest cost	**1,837,026**	1,964,052
c. Expected return on plan assets	**(2,818,413)**	(2,607,867)
d. Transition asset or obligation	**—**	—
e. Gains and losses	**(304,704)**	(100,278)
f. Prior service cost or credit	**—**	—
g. Gain or loss recognized due to a settlement or curtailment	**—**	—
h. Total net periodic benefit cost (income)	**$ (1,286,091)**	$ (744,093)

(5)-(18) No significant changes have occurred in disclosure from December 31, 2025.

B. Description of Policies and Strategies

No significant changes have occurred in disclosure from December 31, 2025.

C. Postretirement Benefit Plans' Assets

No significant changes have occurred in disclosure from December 31, 2025.

D. Basis Used To Determine Expected Long-Term Rate of Return on Assets Assumption

No significant changes have occurred in disclosure from December 31, 2025.

E. Defined Contribution Plans

No significant changes have occurred in disclosure from December 31, 2025.

F. Multiemployer Plans

No significant changes have occurred in disclosure from December 31, 2025.

G. Consolidated/Holding Company Plans

No significant changes have occurred in disclosure from December 31, 2025.

H. Postemployment Benefits and Compensated Absences

No significant changes have occurred in disclosure from December 31, 2025.

I. Impact of Medicare Modernization Act on Postretirement Benefits

No significant changes have occurred in disclosure from December 31, 2025.

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

A. No significant changes have occurred in disclosure from December 31, 2025.

B. No significant changes have occurred in disclosure from December 31, 2025.

C. No significant changes have occurred in disclosure from December 31, 2025.

D. The Company paid extraordinary dividends of $232,000,000 on March 30, 2026, and $375,000,000 on September 29, 2026, to PFS. The Company paid ordinary dividends of $130,000,000 on June 29, 2026, and $3,167,138 on June 30, 2026. The extraordinary dividends were approved by the Commissioner.

E. No significant changes have occurred in disclosure from December 31, 2025.

F. No significant changes have occurred in disclosure from December 31, 2025.

G. No significant changes have occurred in disclosure from December 31, 2025.

H. No significant changes have occurred in disclosure from December 31, 2025.

I. No significant changes have occurred in disclosure from December 31, 2025.

J. The change in unassigned funds due to unrealized capital gains was $335,666,833 for the nine months ended September 30, 2026.

K. No significant changes have occurred in disclosure from December 31, 2025.

L. No significant changes have occurred in disclosure from December 31, 2025.

M. No significant changes have occurred in disclosure from December 31, 2025.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company had outstanding commitments to a SCA entity, joint venture, partnership or limited liability company in the amount of $1,780,227,218 as of September 30, 2026. The Company had commitments or contingent commitments related to investments in tax credit structures of $57,472,541 as of September 30, 2026.

No other significant changes have occurred in disclosure from December 31, 2025.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

B. Assessments

(1) The Company has an ongoing reserve to cover an estimated future guaranty fund liability for retrospective-premium-based guaranty fund assessments. Assessments for a given insolvency may take place over several years. Future premium tax offsets related to those assessments can also take place over several years depending on each state's statute; however, generally the recoveries take place over 5 years. No asset impairments for future premium tax offsets have occurred and none are anticipated.

The following year-to-date recognized balance of total projected future assessments not yet paid as of September 30, 2026, includes recognized assets for future premium tax offsets related to those assessments:

Amount eligible for future premium tax offset	**$**	**6,372,380**
Amount not eligible for future premium tax offset		**2,098,819**
Total projected future assessments	**$**	**8,471,199**

The Company has also received information from the National Organization of Life and Health Guaranty Associations of a potential risk related to a company currently in pre-liquidation, which may result in future retrospective-premium-based guaranty fund assessments. A liability has not been recognized for this pre-liquidation company as it does not warrant accrual under current statutory guidance.

(2) Reconciliation of Recognized Assets for Future Premium Tax Offsets or Policy Surcharges:

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	26,919,143
b. Decrease current year:		
Premium tax offset paid		**3,076,165**
c. Increase current year:		
Premium tax offset accrued		**(7,222,351)**
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	**$**	**16,620,627**

(3) No significant changes have occurred in disclosure from December 31, 2025.

C. Gain Contingencies

No significant changes have occurred in disclosure from December 31, 2025.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No significant changes have occurred in disclosure from December 31, 2025.

E. Joint and Several Liabilities

No significant changes have occurred in disclosure from December 31, 2025.

F. All Other Contingencies

The Company is regularly involved in litigation, both as a defendant and as a plaintiff, but primarily as a defendant. Litigation naming the Company as a defendant ordinarily arises out of its business operations as a provider of accumulation products and services, individual life insurance, specialty benefits insurance and investment activities. Some of the lawsuits may be class actions, or purport to be, and some may include claims for unspecified or substantial punitive and treble damages.

The Company may discuss such litigation in one of three ways. The Company accrues a charge to income and discloses legal matters for which the chance of loss is probable and for which the amount of loss can be reasonably estimated. The Company may disclose contingencies for which the chance of loss is reasonably possible and provide an estimate of the possible loss or range of loss or a statement that such an estimate cannot be made. Finally, the Company may voluntarily disclose loss contingencies for which the chance of loss is remote in order to provide information concerning matters that potentially expose the Company to possible losses.

In addition, regulatory bodies such as state insurance departments, the United States Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor and other regulatory agencies in the U.S. regularly make inquiries and conduct examinations or investigations concerning the Company's compliance with, among other things, insurance laws, securities laws, Employee Retirement Income Security Act and laws governing the activities of broker-dealers. The Company receives requests from regulators and other governmental authorities relating to industry issues and may receive additional requests, including subpoenas and interrogatories, in the future.

While the outcome of any pending or future litigation or regulatory matter cannot be predicted, management does not believe any such matter will have a material adverse effect on the Company's business or financial position.

To the extent such matters present a reasonably possible chance of loss, the Company is generally not able to estimate the possible loss or range of loss associated therewith. The outcome of such matters is always uncertain and unforeseen results can occur. It is possible that such outcomes could require the Company to pay damages or make other expenditures or establish accruals in amounts that it could not estimate at September 30, 2026.

As of September 30, 2026 and December 31, 2025, the Company had admitted assets of $1,566,988,413 and $641,844,364, respectively, in accounts receivable for uninsured plans and uncollected premiums. The Company has established a reserve for an allowance for uncollectible accounts. This allowance represented 7.60% and 5.87% of the total uncollectible balance as of September 30, 2026 and December 31, 2025, respectively.

15. Leases

A. Lessee Operating Lease

No significant changes have occurred in disclosure from December 31, 2025.

B. Lessor Leases

No significant changes have occurred in disclosure from December 31, 2025.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the notional amount of the Company's financial instruments with off-balance sheet risk as of the periods indicated:

	Assets		Liabilities	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Swaps	**$ 30,543,753,821**	$ 36,126,045,802	**$ 36,730,108,299**	$ 25,661,895,348
Futures	**—**	—	**4,993,457,883**	3,671,104,757
Options	**6,311,799,801**	5,394,690,322	**4,959,155,275**	3,831,129,128
Total	**$ 36,855,553,622**	$ 41,520,736,124	**$ 46,682,721,457**	$ 33,164,129,233

See Schedule DB of the Company's annual statement for additional detail.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

(4) No significant changes have occurred in disclosure from December 31, 2025.

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

A. Transfers of Receivables Reported as Sales

No significant changes have occurred in disclosure from December 31, 2025.

B. Transfer and Servicing of Financial Assets

For the nine months ended September 30, 2026, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

For the nine months ended September 30, 2026, the Company did not have any transactions qualifying as wash sales.

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

A. ASO Plans

No significant changes have occurred in disclosure from December 31, 2025.

B. ASC Plans

No significant changes have occurred in disclosure from December 31, 2025.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

No significant changes have occurred in disclosure from December 31, 2025.

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

No significant changes have occurred in disclosure from December 31, 2025.

20. Fair Value Measurements

A.-C.

Valuation Hierarchy

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety considering factors specific to the asset or liability.

- **Level 1** – Fair values are based on unadjusted quoted prices in active markets for identical assets or liabilities.
- **Level 2** – Fair values are based on inputs other than quoted prices within Level 1 that are observable for the asset or liability, either directly or indirectly.
- **Level 3** – Fair values are based on at least one significant unobservable input for the asset or liability.

Assets and liabilities recorded at fair value were as follows:

	September 30, 2026				
	Level 1	Level 2	Level 3	Net asset value ("NAV") (1)	Total
Bonds:					
ICO	$ —	$ 16,424,619	$ 5,724,954	$ —	$ 22,149,573
ABS	—	679,287	589,541	—	1,268,828
Total bonds	—	17,103,906	6,314,495	—	23,418,401
Preferred stocks:					
Industrial and misc.	4,576,130	—	400	—	4,576,530
Common stocks:					
Industrial and misc.	896,763,339	187,750,000	—	—	1,084,513,339
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	51,881,285	51,881,285
Cash equivalents:					
Other money market mutual funds	—	695,246,684	—	—	695,246,684
Derivative assets: (2)					
Interest rate contracts	—	4,078,629,116	—	—	4,078,629,116
Foreign exchange contracts	—	2,290,131	—	—	2,290,131
Equity contracts	—	1,632,606,655	4,848,464	—	1,637,455,119
Total derivative assets	—	5,713,525,902	4,848,464	—	5,718,374,366
Separate Account assets	124,256,557,393	19,371,094,748	765,615,558	7,694,082,358	152,087,350,057
Total assets at fair value/NAV	$ 125,157,896,862	$ 25,984,721,240	$ 776,778,917	$ 7,745,963,643	$ 159,665,360,662
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (2,964,420,652)	$ (8,054,245)	$ —	$ (2,972,474,897)
Foreign exchange contracts	—	(545,537)	—	—	(545,537)
Equity contracts	—	(142,272,917)	(1,573,870)	—	(143,846,787)
Credit contracts	—	(1,146,099)	—	—	(1,146,099)
Total liabilities at fair value	$ —	$ (3,108,385,205)	$ (9,628,115)	$ —	$ (3,118,013,320)

	December 31, 2025				
	Level 1	Level 2	Level 3	NAV (1)	Total
Bonds:					
ICO	$ —	$ —	$ 20,000	$ —	$ 20,000
ABS	—	2,922,235	—	—	2,922,235
Total bonds	—	2,922,235	20,000	—	2,942,235
Preferred stocks:					
Industrial and misc.	4,877,497	—	400	—	4,877,897
Common stocks:					
Industrial and misc.	563,150,977	187,750,000	—	—	750,900,977
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	58,844,648	58,844,648
Cash equivalents:					
Other money market mutual funds	—	1,028,894,765	—	—	1,028,894,765
Derivative assets: (2)					
Interest rate contracts	—	2,943,193,741	—	—	2,943,193,741
Foreign exchange contracts	—	580,295	—	—	580,295
Equity contracts	—	1,019,558,349	5,734,001	—	1,025,292,350
Total derivative assets	—	3,963,332,385	5,734,001	—	3,969,066,386
Separate Account assets	119,669,492,673	21,944,222,289	742,456,242	7,613,954,053	149,970,125,257
Total assets at fair value/NAV	$ 120,237,521,147	$ 27,127,121,674	$ 748,210,643	$ 7,672,798,701	$ 155,785,652,165
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (1,665,262,403)	$ —	$ —	$ (1,665,262,403)
Foreign exchange contracts	—	(3,876,556)	—	—	(3,876,556)
Equity contracts	—	(151,817,776)	(1,565,335)	—	(153,383,111)
Credit contracts	—	(1,357,502)	—	—	(1,357,502)
Total liabilities at fair value	$ —	$ (1,822,314,237)	$ (1,565,335)	$ —	$ (1,823,879,572)

(1) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. Mutual funds and other invested assets using the NAV practical expedient consist of certain fund interests that are restricted until maturity with unfunded commitments totaling $2,881,514 and $2,881,514 as of September 30, 2026 and December 31, 2025, respectively. Separate Account assets using the NAV practical expedient consist of certain funds with varying investment strategies that also have a variety of redemption terms and conditions. The Company does not have unfunded commitments associated with these funds.

(2) The amounts are presented gross in the tables above to reflect the presentation on the statements of assets, liabilities, surplus and other funds; however, are presented net for purposes of the rollforward in the Changes in Level 3 Fair Value Measurements tables.

Determination of Fair Value

The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured at fair value or disclosed at fair value. The techniques utilized in estimating the fair value of financial instruments are reliant on the assumptions used. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Fair value estimates are made based on available market information and judgments about the financial instrument at a specific point in time. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. The Company validates prices through an investment analyst review process, which includes validation through direct interaction with external sources, review of recent trade activity or use of internal models. In circumstances where broker quotes are used to value an instrument, the Company generally receives one non-binding quote. Broker quotes are validated through an investment analyst review process, which includes validation through direct interaction with external sources and use of internal models or other relevant information. The Company did not make any significant changes to its valuation processes during 2026.

Bonds and Preferred Stocks

Bonds, including ABS, are measured and reported at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Redeemable preferred stocks designated highest quality, high quality, and medium quality (those with NAIC designations of 1 to 3) are reported at amortized cost; redeemable preferred stocks that are designated low quality, lowest quality and in or near default (those with NAIC designations of 4 to 6) are reported at the lower of amortized cost or fair value. As applicable, perpetual preferred stocks are reported at fair value, limited to the current effective call price.

Additionally, certain ABS qualify to be reported at fair value as determined by methods identified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office.

When available, the fair value of bonds and preferred stocks are based on quoted prices of identical assets in active markets. These are reflected in Level 1 and primarily include U.S. Treasury bonds and actively traded corporate preferred securities. When quoted prices of identical assets in active markets are not available, the Company's first priority is to obtain prices from third party pricing vendors. The Company has regular interaction with these vendors to ensure it understands their pricing methodologies and to confirm they are utilizing observable market information. Their methodologies vary by asset class and include inputs such as estimated cash flows, benchmark yields, reported trades, broker quotes, credit quality, industry events and economic events. Bonds and preferred stocks with validated prices from pricing services, which includes the majority of the Company's public bonds, are generally reflected in Level 2. Also included in Level 2 are corporate bonds and preferred stocks when quoted market prices are not available, for which an internal model using substantially all observable inputs or a matrix pricing valuation approach is used. In the matrix approach, securities are grouped into pricing categories that vary by sector, designation and average life. Each pricing category is assigned a risk spread based on studies of observable public market data for specific security classes. The expected cash flows of the security are then discounted back at the current Treasury curve plus the appropriate risk spread. Although the matrix valuation approach provides a fair valuation of each pricing category, the valuation of an individual security within each pricing category may also be impacted by company specific factors.

The primary inputs for valuations of the majority of the Company's Level 2 bonds and preferred stocks include recently executed transactions, market price quotations, benchmark yields, issuer spreads and observations of equity and credit default swap curves related to the issuer. For private placement corporate securities valued through the matrix valuation approach, inputs include the current Treasury curve and risk spreads based on sector, designation and average life of the issuance. For ABS, inputs include cash flows, priority of the tranche in the capital structure, expected time to maturity for the specific tranche, reinvestment period remaining and performance of the underlying collateral including prepayments, defaults, deferrals, loss severity of defaulted collateral and, for residential mortgage-backed securities, prepayment speed assumptions. Other inputs include market indices and recently executed transactions.

If the Company is unable to price a bond or preferred stock using prices from third party pricing vendors or other sources specific to the asset class, the Company may obtain a broker quote or utilize an internal pricing model specific to the asset utilizing relevant market information, to the extent available and where at least one significant unobservable input is utilized. These are reflected in Level 3 in the fair value hierarchy and can include bonds and preferred stocks across all asset classes.

Common Stocks

Common stocks include mutual funds and unaffiliated common stock and are measured and reported at fair value. Fair values of unaffiliated common stock are determined using quoted prices in active markets for identical assets when available, which are reflected in Level 1. When quoted prices are not available, the Company may utilize internal valuation methodologies appropriate for the specific asset that use observable inputs such as underlying share prices or the NAV, which are reflected in Level 2. Fair values might also be determined using broker quotes or through the use of internal models or analyses that incorporate significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such securities, which are reflected in Level 3.

Derivatives

Exchange traded derivatives include futures that are settled daily such that their fair value is not reflected in the balance sheet. The fair values of derivative instruments cleared through centralized clearinghouses are determined through market prices published by the clearinghouses, which are reflected in Level 2. The clearinghouses utilize the secured overnight financing rate ("SOFR") curve in their valuation. The fair values of bilateral OTC derivative instruments are determined using either pricing valuation models that utilize market observable inputs or broker quotes. The majority of the Company's bilateral OTC derivatives are valued with models that use market observable inputs, which are reflected in Level 2. Significant inputs include contractual terms, interest rates, currency exchange rates, credit spread curves, equity prices, and volatilities. These valuation models consider projected discounted cash flows, relevant swap curves, and appropriate implied volatilities. Certain bilateral OTC derivatives utilize unobservable market data, primarily independent broker quotes that are non-binding quotes based on models that do not reflect the result of market transactions, which are reflected in Level 3.

The Company's non-cleared derivative contracts are generally documented under ISDA Master Agreements, which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties. Collateral arrangements are bilateral and based on current ratings of each entity. The Company utilizes the SOFR curve to value its positions. Counterparty credit risk is routinely monitored to ensure the Company's adjustment for nonperformance risk is appropriate. The Company's centrally cleared derivative contracts are conducted with regulated centralized clearinghouses, which provide for daily exchange of cash collateral equal to the difference in the daily market values of those contracts that eliminates the nonperformance risk on these trades.

Interest Rate Contracts. For non-cleared contracts, the Company uses discounted cash flow valuation techniques to determine the fair value of interest rate swaps using observable swap curves as the inputs. These are reflected in Level 2. For centrally cleared contracts the Company uses published prices from clearinghouses. These are reflected in Level 2. For forward contracts, the Company obtains prices from third party vendors. These are

reflected in Level 2. In addition, the Company had forward contracts that were valued using broker quotes. These were reflected in Level 3.

Foreign Exchange Contracts. The Company uses discounted cash flow valuation techniques that utilize observable swap curves and exchange rates as the inputs to determine the fair value of foreign currency swaps. These are reflected in Level 2. For forward contracts, the Company uses observable market inputs, including forward currency exchange rates to determine the fair value. These are reflected in Level 2.

Equity Contracts. The Company uses an option pricing model using observable implied volatilities, dividend yields, index prices and swap curves as the inputs to determine the fair value of equity options. These are reflected in Level 2. Certain total return swaps use an accrual method comparing both cash flows to determine fair value. These are reflected in Level 2. In addition, the Company has certain options that are valued using broker quotes. These are reflected in Level 3.

Credit Contracts. The Company uses the ISDA Credit Default Swap Standard discounted cash flow model that utilizes observable default probabilities and recovery rates as inputs to determine the fair value of credit default swaps. These are reflected in Level 2.

Mortgage Loans

Mortgage loans are not reported at fair value. Fair values of commercial and residential mortgage loans are primarily determined by discounting the expected cash flows at current treasury rates plus an applicable risk spread, which reflects credit quality and maturity of the loans. The risk spread is based on market clearing levels for loans with comparable credit quality, maturities and risk. The fair value of mortgage loans may also be based on the fair value of the underlying real estate collateral less cost to sell, which is estimated using appraised values. These are reflected in Level 3.

Policy Loans

Policy loans are not reported at fair value. Fair values of policy loans are estimated by discounting expected cash flows using a risk-free rate based on the Treasury curve. The expected cash flows reflect an estimate of timing of the repayment of the loans. These are reflected in Level 3.

Other Invested Assets

Other invested assets disclosed at fair value include other long-term investments that have underlying characteristics of bonds, common stock, mortgage loans or other investment categories as well as tax credit investments not accounted for using the equity method of accounting. The fair value of bonds, common stock, mortgage loans or other investment categories for which fair values are determined as previously described, are reflected in Levels 2 and 3. The fair value of certain tax credit investments are estimated by discounting future tax benefits using estimated investment return rates. These are reflected in Level 3.

Cash, Cash Equivalents and Short-Term Investments

Cash equivalents reported at fair value include money market mutual funds. Fair values of cash equivalents may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

Cash equivalents disclosed at fair value include commercial paper, U.S. treasury bonds and money market mutual funds. Fair values may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

Short-term investments disclosed at fair value include bonds for which fair value is determined as previously described and are reflected in Level 1, Level 2 and Level 3.

The carrying amount of cash disclosed at fair value approximates its fair value, which is reflected in Level 1 given the nature of cash.

Separate Account Assets

Separate Account assets, excluding those reported on a General Account basis, are measured and reported at fair value. These assets include bonds, common and preferred stocks, cash, cash equivalents, derivative instruments and mortgage loans, for which fair values are determined as previously described, and are reflected in Level 1, Level 2 and Level 3. Fair value basis Separate Account assets also include real estate for which the fair value is estimated using discounted cash flow valuation models that utilize various public real estate market data inputs. In addition, each property is appraised annually by an independent appraiser. The real estate included in Separate Account assets is recorded net of related mortgage encumbrances for which the fair value is estimated using discounted cash flow analysis based on the Company’s incremental borrowing rate for similar borrowing arrangements. The real estate within the Separate Accounts is reflected in Level 3.

Investment Contracts

Investment contracts are not reported at fair value. The fair values of the Company's reserves and liabilities for investment contracts are determined via a third party pricing vendor or using discounted cash flow analyses when the Company is unable to find a price from third party pricing vendors. Third party pricing on various outstanding medium-term notes and funding agreements is based on observable inputs such as benchmark yields and spreads based on reported trades for the Company's medium-term notes and funding agreement issuances. These are reflected in Level 2. The discounted cash flow analyses for the remaining contracts is based on current interest rates, including nonperformance risk, being offered for similar contracts with maturities consistent with those remaining for the investment contracts being valued. These are reflected in Level 3. Investment contracts include insurance, annuity and other contracts that do not involve significant mortality or morbidity risk and are only a portion of the policyholder liabilities appearing in the statements of financial position. Insurance contracts include insurance, annuity and other contracts that do involve significant mortality or morbidity risk. The fair values for the Company's insurance contracts, other than investment contracts, are not required to be disclosed.

Cash Collateral Payable

Cash collateral payable is not reported at fair value. The carrying amount of the payable associated with the Company's obligation to return cash collateral received under derivative credit support annex (collateral) agreements approximates its fair value, which is reflected in Level 1.

Funds Held Under Reinsurance

Funds held under reinsurance includes both funds held under reinsurance with unauthorized reinsurers and funds held under coinsurance. Fair value of funds held under reinsurance is reflected in Level 3 and is determined based on the change in the estimated fair value of the underlying assets and liabilities in the funds withheld account.

Separate Account Liabilities

Separate Account liabilities are not reported at fair value. Fair values of Separate Account liabilities, excluding insurance-related elements, are estimated based on market assumptions around what a potential acquirer would pay for the associated block of business, including both the Separate Account assets and liabilities. As the applicable Separate Account assets are already reflected at fair value, any adjustment to the fair value of the block is an assumed adjustment to the Separate Account liabilities. To compute fair value, the Separate Account liabilities are originally set to equal Separate Account assets because these are pass-through contracts. The Separate Account liabilities are reduced by the amount of future fees expected to be collected that are intended to offset upfront acquisition costs already incurred that a potential acquirer would not have to pay. The estimated future fees are adjusted by an adverse deviation discount and the amount is then discounted at a risk-free rate as measured by the yield on Treasury securities at maturities aligned with the estimated timing of fee collection. These are reflected in Level 3.

Changes in Level 3 Fair Value Measurements

The reconciliation for all assets and liabilities measured at fair value using significant unobservable inputs (Level 3) was as follows:

	Balance as of January 1, 2026	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of September 30, 2026
Bonds:							
ICO	$ 20,000	$ —	$ —	$ —	$ (72,692)	$ 5,777,646	$ 5,724,954
ABS	—	2,331,202	—	(2,134,053)	333,879	58,513	589,541
Preferred stocks:							
Industrial and misc.	400	—	—	—	—	—	400
Separate Account assets (1)	742,456,242	—	—	21,655,645	—	1,503,671	765,615,558
Net derivative assets (liabilities):							
Interest rate contracts	—	—	—	—	(8,054,245)	—	(8,054,245)
Equity contracts	4,168,666	—	—	33,930	(1,190,796)	262,794	3,274,594
Total	$ 746,645,308	$ 2,331,202	$ —	$ 19,555,522	$ (8,983,854)	$ 7,602,624	$ 767,150,802

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements September 30, 2026
Bonds:					
ICO	**$ 5,821,219**	**$ —**	**$ —**	**$ (43,573)**	**$ 5,777,646**
ABS	**—**	**—**	**—**	**58,513**	**58,513**
Separate Account assets (1)	**1,500,000**	**—**	**—**	**3,671**	**1,503,671**
Net derivative assets (liabilities):					
Equity contracts	**299,417**	**—**	**(36,623)**	**—**	**262,794**
Total	**$ 7,620,636**	**$ —**	**$ (36,623)**	**$ 18,611**	**$ 7,602,624**

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

	Balance as of January 1, 2025	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of December 31, 2025
Bonds:							
ICO	$ 8,507,459	$ —	$ —	$ —	$ 2,162,478	$ (10,649,937)	$ 20,000
Preferred stocks:							
Industrial and misc.	400	—	—	—	—	—	400
Other invested assets:							
Residual tranches having characteristics of fixed income instruments	3,000	—	—	—	—	(3,000)	—
Residual tranches having characteristics of other assets	396,000	—	—	(4,033,677)	537,974	3,099,703	—
Separate Account assets (1)	726,680,228	—	—	23,060,092	—	(7,284,078)	742,456,242
Net derivative assets (liabilities):							
Interest rate contracts	(2,802,673)	—	—	—	2,802,673	—	—
Equity contracts	3,016,618	(1,232)	—	—	286,973	866,307	4,168,666
Total	$ 735,801,032	$ (1,232)	$ —	$ 19,026,415	$ 5,790,098	$ (13,971,005)	$ 746,645,308

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements December 31, 2025
Bonds:					
ICO	$ 1,404,829	$ —	$ —	$ (12,054,766)	$ (10,649,937)
Other invested assets:					
Residual tranches having characteristics of fixed income instruments	—	—	—	(3,000)	(3,000)
Residual tranches having characteristics of other assets	3,099,703	—	—	—	3,099,703
Separate Account assets (1)	—	—	(49,906,788)	42,622,710	(7,284,078)
Net derivative assets (liabilities):					
Equity contracts	886,477	—	(20,170)	—	866,307
Total	$ 5,391,009	$ —	$ (49,926,958)	$ 30,564,944	$ (13,971,005)

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

Transfers

Transfers of assets measured at fair value into and out of Level 3 were as follows:

	For the nine months ended September 30, 2026			
	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Bonds:				
ABS	**$ —**	**$ 2,331,202**	**$ —**	**$ —**

	For the year ended December 31, 2025			
	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Net derivative assets (liabilities):				
Equity contracts	$ —	$ (1,232)	$ —	$ —

Assets transferred into Level 3 during the during the nine months ended September 30, 2026 and the year ended December 31, 2025, primarily included those assets for which the Company is now unable to obtain pricing from a recognized third party pricing vendor.

Financial Instruments Disclosed at Fair Value

The Company uses fair value measurements to record fair value of certain assets and liabilities and to estimate fair value of financial instruments not recorded at fair value but required to be disclosed at fair value. Certain financial instruments, particularly policyholder liabilities other than investment contracts, are excluded from these fair value disclosure requirements.

The carrying value and estimated fair value of financial instruments were as follows:

	September 30, 2026						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds:							
ICO	**$ 34,386,256,861**	**$ 39,475,778,709**	**$ 1,408,889,785**	**$ 30,637,130,805**	**$ 2,340,236,271**	**$ —**	**$ —**
ABS	**20,552,302,578**	**21,834,805,741**	**—**	**18,776,986,872**	**1,775,315,706**	**—**	**—**
Preferred stocks	**209,842,951**	**227,701,793**	**25,792,774**	**39,499,156**	**144,551,021**	**—**	**—**
Unaffiliated common stocks	**1,084,513,339**	**1,084,513,339**	**896,763,339**	**187,750,000**	**—**	**—**	**—**
Mortgage loans	**14,663,886,736**	**16,084,580,859**	**—**	**—**	**14,663,886,736**	**—**	**—**
Policy loans	**481,121,104**	**503,905,317**	**—**	**—**	**481,121,104**	**—**	**—**
Other invested assets	**1,017,403,443**	**1,031,091,528**	**—**	**760,956,121**	**204,566,037**	**51,881,285**	**—**
Cash	**505,244,030**	**505,244,030**	**505,244,030**	**—**	**—**	**—**	**—**
Cash equivalents	**1,623,996,331**	**1,624,001,629**	**318,655,955**	**1,305,340,376**	**—**	**—**	**—**
Derivative assets	**5,861,424,860**	**5,817,575,770**	**—**	**5,839,482,005**	**21,942,855**	**—**	**—**
Separate Account assets	**163,401,537,756**	**164,407,186,956**	**124,746,067,644**	**28,204,679,118**	**2,756,708,636**	**7,694,082,358**	**—**
Investment contracts	**(33,681,242,884)**	**(37,519,904,203)**	**—**	**(8,064,818,824)**	**(25,616,424,060)**	**—**	**—**
Derivative liabilities	**(3,509,502,630)**	**(3,223,340,870)**	**—**	**(3,492,962,663)**	**(16,539,967)**	**—**	**—**
Cash collateral payable	**(2,475,000,093)**	**(2,475,000,093)**	**(2,475,000,093)**	**—**	**—**	**—**	**—**
Funds held under reinsurance	**(23,941,109,399)**	**(27,171,763,981)**	**—**	**—**	**(23,941,109,399)**	**—**	**—**
Separate Account liabilities	**(138,452,864,570)**	**(139,372,396,168)**	**—**	**—**	**(138,452,864,570)**	**—**	**—**

	December 31, 2025						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds:							
ICO	$ 35,494,406,140	$ 38,506,859,076	$ 1,083,094,431	$ 32,051,338,069	$ 2,359,973,640	$ —	$ —
ABS	20,563,076,663	21,279,757,016	—	18,393,610,941	2,169,465,722	—	—
Preferred stocks	215,568,102	227,184,236	29,259,958	36,419,937	149,888,207	—	—
Unaffiliated common stocks	750,900,977	750,900,977	563,150,977	187,750,000	—	—	—
Mortgage loans	15,193,245,149	16,041,478,458	—	—	15,193,245,149	—	—
Policy loans	488,412,225	474,413,937	—	—	488,412,225	—	—
Other invested assets	1,071,357,272	1,066,967,921	—	801,761,298	210,751,326	58,844,648	—
Cash	236,279,855	236,279,855	236,279,855	—	—	—	—
Cash equivalents	1,940,565,181	1,940,552,123	59,530,668	1,881,034,513	—	—	—
Short-term investments	96,910,634	96,893,449	52,748,055	44,162,579	—	—	—
Derivative assets	4,166,105,048	4,036,712,661	—	4,141,418,674	24,686,374	—	—
Separate Account assets	160,954,513,837	161,404,571,137	120,028,007,008	30,669,398,862	2,643,153,914	7,613,954,053	—
Investment contracts	(33,615,431,080)	(34,786,191,619)	—	(8,200,104,827)	(25,415,326,253)	—	—
Derivative liabilities	(2,034,444,718)	(1,976,992,416)	—	(2,027,796,319)	(6,648,399)	—	—
Cash collateral payable	(2,160,252,373)	(2,160,252,373)	(2,160,252,373)	—	—	—	—
Funds held under reinsurance	(25,110,330,199)	(27,023,639,689)	—	—	(25,110,330,199)	—	—
Separate Account liabilities	(135,749,257,333)	(136,674,257,584)	—	—	(135,749,257,333)	—	—

(1) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. See footnote (1) to the Valuation Hierarchy table for further information.

D. Not applicable.

E. Disclosures for investments measured at fair value using the NAV per share (or its equivalent) practical expedient are included in sections A.-C. of this note.

21. Other Items

A. Unusual or Infrequent Items

No significant changes have occurred in disclosure from December 31, 2025.

B. Troubled Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2025.

C. Other Disclosures

As of September 30, 2026 and December 31, 2025, the Separate Accounts included a Separate Account valued at $95,263,639 and $81,738,081, respectively, that primarily included shares of Principal Financial Group's stock that was allocated and issued to eligible participants of qualified employee benefit plans administered by the Company as part of the policy credits issued under demutualization.

In the ordinary course of business, and as part of its investment operations, the Company entered into contracts to make and purchase investments aggregating to $5,286,752,431 as of September 30, 2026.

The Company adopted revisions to SSAP No. 26, *Bonds*, SSAP No. 43, *Asset-Backed Securities*, and SSAP No. 21, *Other Admitted Assets,* prospectively beginning January 1, 2025, related to the Bond Project. In accordance with the revisions to SSAP No. 26, *Bonds*, effective January 1, 2025, the Company's impacted investments were reported as disposals from Schedule D – Part 1 at amortized cost and acquisitions primarily on Schedule BA; however, acquisitions for certain securities were reported on Schedule D – Part 2. Changes in measurement for these reclassified investments were reported as a change in unrealized capital gains (losses).

For all securities reclassified off Schedule D – Part 1:
a) Aggregate book adjusted carrying value ("BACV") from Schedule D – Part 1: $535,592,371
b) Aggregate BACV after transition, that resulted with a change in measurement basis (moved from amortized cost to fair value measurement method under the lower of amortized cost or fair value approach): $232,059,684
c) Aggregate surplus impact, including the difference between BACV as of December 31, 2024, and BACV after transition for those securities that moved from an amortized cost to a fair value measurement method under the lower of amortized cost or fair value approach: $(34,640,394)

U.S. Residential Mortgage Investment Trust, a non-insurance subsidiary, holds the Company's residential mortgage loans ("RMLs") in a trust. The Company owns 100% of the trust. There is no other type of asset held in the trust and the trust does not hold any subprime mortgages. The trust is domiciled in Delaware and holds RMLs in all fifty states. Below is a summary of the assets and liabilities held in the statutory trust as of September 30, 2026.

Trust summary - Total RML	$	**1,584,534,351**
Trust summary - Total real estate acquired through foreclosure	$	**—**
Trust summary - Cash and cash equivalents	$	**54,665,244**
Trust summary - Other receivables	$	**14,873,314**
Trust summary - Liabilities	$	**3,135,919**
Split of RMLs by standing - In good standing	$	**1,584,534,351**
Split of RMLs by standing - Overdue not in process of foreclosure	$	**—**
Split of RMLs by standing - Restructured	$	**—**
Split of RMLs by standing - In process of foreclosure	$	**465,801**
Was there any material litigation or regulatory reviews concerning that statutory trust?		**No**
Were there any financing transactions by statutory trust assets?		**No**

D. Business Interruption Insurance Recoveries

No significant changes have occurred in disclosure from December 31, 2025.

E. State and Federal Tax Credits

(1) As of September 30, 2026, the Company did not have any unused tax credits.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) Method of estimating utilization of remaining state and federal tax credits

No significant changes have occurred in disclosure from December 31, 2025.

(4) Impairment Loss

No significant changes have occurred in disclosure from December 31, 2025.

(5) State and Federal Tax Credits Admitted and Non-admitted, disaggregated by transferable/certificated and non-transferable.

As of September 30, 2026, the Company did not have any unused tax credits.

(6) Commitment or Contingent Commitment

As of September 30, 2026, the Company had $57,472,541 of commitments or contingent commitments to purchase tax credits.

F. Subprime Mortgage-Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as those that have a FICO score of less than 620.

The Company manages its exposure to subprime mortgage loans similar to other asset classes. The Company has analysts who specialize in residential mortgage loans and ABS including those backed by subprime loans. These analysts are responsible for the selection and ongoing monitoring of these investments.

(2) Direct exposure through investments in subprime mortgage loans:

	September 30, 2026				
	Book/adjusted carrying value (excluding interest)	Fair value	Value of land and buildings	OTTI impairment losses recognized	Default rate
a. Mortgages in the process of foreclosure	$ —	$ —	$ —	$ —	—%
b. Mortgages in good standing	4,426,758	4,228,741	9,839,050	—	—%
c. Mortgages with restructured terms	—	—	—	—	—%
e. Total	$ 4,426,758	$ 4,228,741	$ 9,839,050	$ —	XXX

(3) Direct exposure to subprime mortgage risk through other investments:

	September 30, 2026			
	Actual cost	Book/adjusted carrying value	Fair value	OTTI losses recognized
a. ABS	$ 51,549,953	$ 45,764,528	$ 43,848,683	$ —
b. Collateralized loan obligations	—	—	—	—
c. Equity investments in SCAs	—	—	—	—
d. Other assets	—	—	—	—
e. Total	$ 51,549,953	$ 45,764,528	$ 43,848,683	$ —

(4) No significant changes have occurred in disclosure from December 31, 2025.

G. Retained Assets

No significant changes have occurred in disclosure from December 31, 2025.

H. Insurance-Linked Securities (ILS) Contracts

No significant changes have occurred in disclosure from December 31, 2025.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No significant changes have occurred in disclosure from December 31, 2025.

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

		Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
(1)	Net negative (disallowed) IMR	$ 168,337,912	$ 139,494,662	$ 28,843,250	$ —

* Line 1 General Account should equal IMR exhibit line 6

** Line 1 Insulated and Non-Insulated Separate Account should equal the total reported in IMR exhibit line 6 of each type of Separate Account (insulated/non-insulated)

		Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
(2)	Negative (disallowed) IMR admitted	$ 168,337,912	$ 139,494,662	$ 28,843,250	$ —

* Line 2 General Account should equal assets page write-in for line 25 admitted disallowed IMR.

** Line 2 Insulated and Non-Insulated Separate Account should equal the total reported in assets page write-in for line 15 for admitted disallowed IMR for each type of Separate Account (insulated/non-insulated).

		Total
(3)	Calculated adjusted capital and surplus	
	a. Prior period General Account capital and surplus from prior period SAP financials	**$ 4,811,180,495**
	b. Net positive goodwill (admitted)	**—**
	c. EDP equipment and operating system software (admitted)	**63,222,541**
	d. Net DTAs (admitted)	**65,121,350**
	e. Net negative (disallowed) IMR (admitted)	**173,199,375**
	f. Adjusted capital and surplus (a-(b+c+d+e))	**$ 4,509,637,229**

(4)	Percentage of adjusted capital and surplus	
	Percentage of total net negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	**4%**

		Gains	Losses
(5)	Allocated gains/losses to IMR from derivatives		
	a. General Account		
	1. Unamortized fair value derivative gains and losses realized to IMR - prior period	**$ 135,503,023**	**$ 282,624,538**
	2. Fair value derivative gains and losses realized to IMR - added in current period	**5,849,915**	**10,132,947**
	3. Fair value derivative gains and losses amortized over current period	**15,258,374**	**30,148,298**
	4. Unamortized fair value derivative gains and losses realized to IMR - current period total	**$ 126,094,564**	**$ 262,609,187**

b. Separate Account – Insulated

The Company did not have any allocated gains or losses to IMR from derivatives for the insulated Separate Accounts during 2026.

c. Separate Account - Non-Insulated

The Company did not have non-insulated Separate Accounts during 2026.

Fixed income investments generating IMR losses comply with the Company's documented investment management policies and liability management policies. Any deviation from this was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with the Company's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures.

22. Events Subsequent

Subsequent events have been considered through October 30, 2026, for the statutory statement issued on October 30, 2026. The Company did not have any subsequent events to report.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes have occurred in disclosure from December 31, 2025.

B. Uncollectible Reinsurance

No significant changes have occurred in disclosure from December 31, 2025.

C. Commutation of Ceded Reinsurance

No significant changes have occurred in disclosure from December 31, 2025.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No significant changes have occurred in disclosure from December 31, 2025.

E. Reinsurance of Variable Annuity Contracts/Certificates With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2025.

F. Reinsurance Agreements With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2025.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject To The XXX/AXXX Captive Framework

No significant changes have occurred in disclosure from December 31, 2025.

H. Reinsurance Credit

No significant changes have occurred in disclosure from December 31, 2025.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Accrued Retrospective Premium Adjustments Method

No significant changes have occurred in disclosure from December 31, 2025.

B. Accrued Retrospective Premiums

No significant changes have occurred in disclosure from December 31, 2025.

C. Net Premiums Written Subject to Retrospective Rating Features

No significant changes have occurred in disclosure from December 31, 2025.

D. Medical Loss Ratio Rebates

No significant changes have occurred in disclosure from December 31, 2025.

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company did not have any risk-sharing provisions of the ACA for the nine months ended September 30, 2026.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2025, were $2,500,071,341. As of September 30, 2026, $295,203,349 had been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,169,077,336 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The Company had $330,994,005 favorable prior year claim development from December 31, 2025 to September 30, 2026. The decrease in reserves is generally the result of ongoing analysis of recent claim development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in the decrease, the Company experienced $233,189 in unfavorable prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

B. The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid claims and claim adjustment expenses as of September 30, 2026.

26. Intercompany Pooling Arrangements

A. No significant changes have occurred in disclosure from December 31, 2025.

B. No significant changes have occurred in disclosure from December 31, 2025.

C. No significant changes have occurred in disclosure from December 31, 2025.

D. No significant changes have occurred in disclosure from December 31, 2025.

E. No significant changes have occurred in disclosure from December 31, 2025.

F. No significant changes have occurred in disclosure from December 31, 2025.

G. No significant changes have occurred in disclosure from December 31, 2025.

27. Structured Settlements

A. No significant changes have occurred in disclosure from December 31, 2025.

B. No significant changes have occurred in disclosure from December 31, 2025.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

No significant changes have occurred in disclosure from December 31, 2025.

B. Risk-Sharing Receivables

No significant changes have occurred in disclosure from December 31, 2025.

C. Medicare Prescription Payment Plan Receivables

No significant changes have occurred in disclosure from December 31, 2025.

29. Participating Policies

No significant changes have occurred in disclosure from December 31, 2025.

30. Premium Deficiency Reserves

No significant changes have occurred in disclosure from December 31, 2025.

31. Reserves for Life Contracts and Annuity Contracts

(1) No significant changes have occurred in disclosure from December 31, 2025.

(2) No significant changes have occurred in disclosure from December 31, 2025.

(3) No significant changes have occurred in disclosure from December 31, 2025.

(4) No significant changes have occurred in disclosure from December 31, 2025.

(5) No significant changes have occurred in disclosure from December 31, 2025.

(6) No significant changes have occurred in disclosure from December 31, 2025.

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

A. Individual Annuities:

No significant changes have occurred in disclosure from December 31, 2025.

B. Group Annuities:

No significant changes have occurred in disclosure from December 31, 2025.

C. Deposit-Type Contracts (no life contingencies):

No significant changes have occurred in disclosure from December 31, 2025.

D. No significant changes have occurred in disclosure from December 31, 2025.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

No significant changes have occurred in disclosure from December 31, 2025.

B. Separate Account with Guarantees

No significant changes have occurred in disclosure from December 31, 2025.

C. Separate Account Nonguaranteed

No significant changes have occurred in disclosure from December 31, 2025.

D. No significant changes have occurred in disclosure from December 31, 2025.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant changes have occurred in disclosure from December 31, 2025.

35. Separate Accounts

A. Separate Account Activity

No significant changes have occurred in disclosure from December 31, 2025.

B. General Nature and Characteristics of Separate Accounts Business

No significant changes have occurred in disclosure from December 31, 2025.

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

No significant changes have occurred in disclosure from December 31, 2025.

36. Loss/Claim Adjustment Expenses

No significant changes have occurred in disclosure from December 31, 2025.

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 [X] No [ ]

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Affiliated entities have been added to and removed from the organization chart. There is no change in the direct parent or subsidiaries of the Company. .....

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

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. 0001126328

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/04/2024

6.4 By what department or departments?
Insurance Division of the Department of Insurance & Financial Services of the State of Iowa .....

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Principal Bank	Des Moines, Iowa	NO	YES	NO	NO
Principal Global Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Principal Securities, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Real Estate Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Spectrum Asset Management, Inc.	Stamford, Connecticut	NO	NO	NO	YES
SAMI Brokerage LLC	Wilmington, Delaware	NO	NO	NO	YES
Principal Funds Distributor, Inc.	Sacramento, California	NO	NO	NO	YES
Principal Shareholder Services, Inc.	Sacramento, California	NO	NO	NO	YES
Principal Advised Services, LLC	Des Moines, Iowa	NO	NO	NO	YES
Origin Asset Management, LLP	London, United Kingdon	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 29,258,680

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:
32,781,654,559 Pledged as Collateral .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,377,127,238

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 82,280,140	$ 82,280,140
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 565,702,217	$ 557,492,978
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 1,290,618,069	$ 1,182,439,592
13.26	All Other	$ 2,422,913,595	$ 3,176,913,301
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 4,361,514,021	$ 4,999,126,011
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank	Worldwide Securities Services Client Services B205 3800 Citibank Center Tampa Tampa, Florida 33610-9122
State Street	801 Pennsylvania Ave Kansas City, Missouri 64105

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Principal Global Investors, LLC	A
Allianz Capital Partners of America LLC	U
Comvest Capital Advisors LLC	U
First Eagle Alternative Credit LLC	U
Global Infrastructure Management, LLC	U
Willow Tree Credit Partners LP	U
MetLife Investment Management, LLC	U
Pacific Investment Management Company LLC	U
PineBridge Investments LLC	U
Hartford Investment Management Company	U
Sixth Street Advisers, LLC	U
NB Alternatives Advisers LLC	U
Bayview Asset Management, LLC	U
Barings, LLC	U
Talcott Resolution Distribution Company, Inc	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
109002	Principal Global Investors, LLC	SEC	DS
161684	Allianz Capital Partners of America LLC	SEC	OS
160753	Comvest Capital Advisors LLC	SEC	OS
150900	First Eagle Alternative Credit LLC	SEC	OS
157434	Global Infrastructure Management, LLC	SEC	OS
287810	Willow Tree Credit Partners LP	SEC	OS
142463	MetLife Investment Management, LLC	SEC	OS
104559	Pacific Investment Management Company LLC	SEC	DS
105926	PineBridge Investments LLC	SEC	OS
106699	Hartford Investment Management Company	SEC	OS
159014	Sixth Street Advisers, LLC	SEC	OS
149822	NB Alternatives Advisers LLC	SEC	NO
157053	Bayview Asset Management, LLC	SEC	OS
106006	Barings, LLC	SEC	DS
37819	Talcott Resolution Distribution Company, Inc	SEC	DS

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

17.2 If no, list exceptions:

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

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

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 1,584,068,550
1.13	Commercial Mortgages	$ 14,423,199,782
1.14	Total Mortgages in Good Standing	$ 16,007,268,332
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$ 76,846,726
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 76,846,726
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 465,801
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 465,801
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 16,084,580,859
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	61.700 %
2.2	A&H cost containment percent	0.500 %
2.3	A&H expense percent excluding cost containment expenses	31.600 %

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

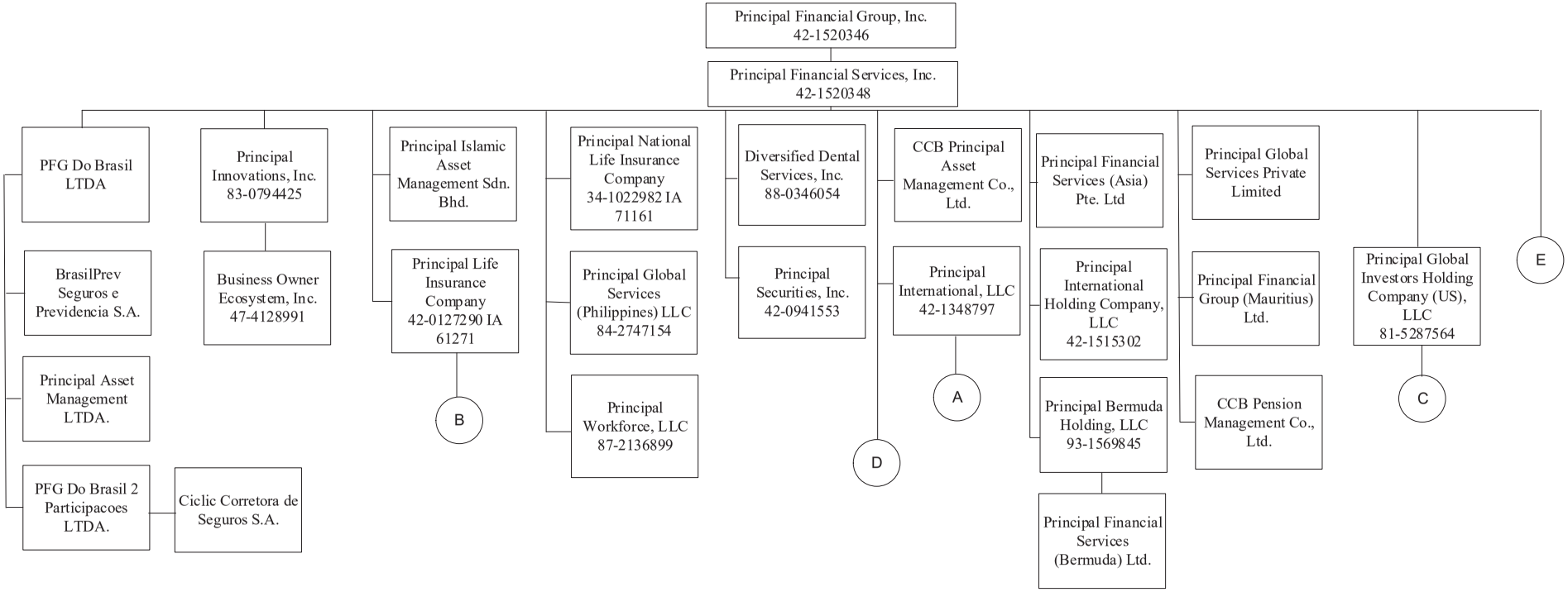
Current Year To Date - Allocated by States and Territories

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	14,150,893	24,149,173	39,449,487		77,749,553	86,747,172
2. Alaska AK	L	2,125,742	1,110,748	7,187,659		10,424,149	11,546,375
3. Arizona AZ	L	13,568,075	30,076,391	45,546,036		89,190,502	93,411,170
4. Arkansas AR	L	3,253,537	5,669,816	10,419,145		19,342,497	18,673,805
5. California CA	L	76,555,777	247,704,085	262,381,502		586,641,364	723,609,314
6. Colorado CO	L	15,492,224	19,727,676	65,821,956	207,079	101,248,934	255,327,283
7. Connecticut CT	L	8,144,303	5,739,824	20,416,997		34,301,125	133,343,108
8. Delaware DE	L	50,805,374	7,098,506	7,469,820		65,373,700	120,818,135
9. District of Columbia DC	L	1,198,585	23,686	6,052,721		7,274,993	79,012,587
10. Florida FL	L	52,326,167	238,394,763	146,374,436		437,095,366	382,188,255
11. Georgia GA	L	20,745,141	32,840,224	63,873,412		117,458,777	301,181,673
12. Hawaii HI	L	2,059,398	10,109,836	3,224,247		15,393,481	2,438,763
13. Idaho ID	L	8,321,849	4,060,150	13,433,387		25,815,385	35,116,108
14. Illinois IL	L	29,091,901	191,248,900	108,438,587	1,122,915	329,902,302	485,098,399
15. Indiana IN	L	16,564,304	24,093,953	57,695,768		98,354,026	116,397,954
16. Iowa IA	L	36,351,216	200,999,775	32,216,111	4,341,212	273,908,314	9,536,486,192
17. Kansas KS	L	6,708,678	28,766,886	17,982,718		53,458,282	324,572,101
18. Kentucky KY	L	6,118,025	4,570,607	17,087,490		27,776,122	117,236,901
19. Louisiana LA	L	5,235,703	16,680,677	19,205,808		41,122,187	86,927,966
20. Maine ME	L	2,044,969	2,913,504	7,958,490		12,916,963	66,252,333
21. Maryland MD	L	11,056,803	114,518,747	35,105,973		160,681,523	232,225,271
22. Massachusetts MA	L	12,238,383	14,780,798	44,437,047		71,456,228	313,468,746
23. Michigan MI	L	18,948,439	53,796,159	67,980,169	1,869,113	142,593,880	439,837,697
24. Minnesota MN	L	38,654,103	37,921,405	49,249,173		125,824,681	402,772,651
25. Mississippi MS	L	4,983,720	17,399,270	18,436,225	74,235	40,893,450	99,233,754
26. Missouri MO	L	15,454,441	102,777,602	42,930,719	1,331,837	162,494,600	281,879,405
27. Montana MT	L	4,437,722	4,511,316	12,991,079		21,940,117	11,066,210
28. Nebraska NE	L	13,176,109	35,383,248	39,366,791		87,926,148	98,073,415
29. Nevada NV	L	8,080,170	22,299,137	32,137,281		62,516,588	40,566,246
30. New Hampshire NH	L	2,886,251	1,223,020	9,115,186		13,224,457	15,309,218
31. New Jersey NJ	L	21,202,505	79,547,058	50,821,315	4,017,876	155,588,754	276,998,302
32. New Mexico NM	L	4,315,280	3,192,517	9,736,857		17,244,654	135,249,840
33. New York NY	L	168,302,967	171,832,157	70,631,957		410,767,081	712,087,167
34. North Carolina NC	L	27,952,015	60,365,818	77,988,567		166,306,400	197,491,846
35. North Dakota ND	L	2,191,565	30,024,585	6,291,000		38,507,150	36,560,059
36. Ohio OH	L	30,829,526	576,772,092	94,875,667		702,477,285	292,461,376
37. Oklahoma OK	L	6,694,883	18,963,921	16,838,319		42,497,123	60,840,100
38. Oregon OR	L	7,842,088	2,584,126	43,774,061		54,200,275	526,658,593
39. Pennsylvania PA	L	25,853,678	44,389,034	68,467,002	286,652	138,996,365	316,268,086
40. Rhode Island RI	L	973,755	2,205,384	3,431,921		6,611,060	19,437,084
41. South Carolina SC	L	10,718,053	17,619,069	34,781,199		63,118,321	65,675,781
42. South Dakota SD	L	4,609,445	40,842,820	11,403,828		56,856,092	913,220,160
43. Tennessee TN	L	15,858,005	77,939,563	45,499,126		139,296,694	479,503,681
44. Texas TX	L	58,685,444	158,529,489	188,784,231		405,999,164	536,619,246
45. Utah UT	L	9,017,188	12,788,091	23,654,583		45,459,863	462,914,319
46. Vermont VT	L	859,126	3,217,047	3,051,300		7,127,473	12,349,832
47. Virginia VA	L	15,250,191	43,999,606	54,205,231		113,455,028	324,119,940
48. Washington WA	L	13,530,568	38,730,531	53,115,560	663,003	106,039,662	151,212,769
49. West Virginia WV	L	3,079,158	13,105,450	10,605,893		26,790,500	34,771,586
50. Wisconsin WI	L	16,426,911	46,015,696	36,922,395		99,365,001	168,735,305
51. Wyoming WY	L	1,312,181	5,794,907	3,869,743		10,976,830	4,730,173
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	33,004		84,911		117,915	11,188,098
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	99,405	257,215	157,300		513,920	
58. Aggregate other alien OT	XXX	465,502	1,815	188,467		655,784	67
59. Subtotal	XXX	946,880,443	2,949,307,868	2,213,165,855	13,913,921	6,123,268,087	20,649,911,615
90. Reporting entity contributions for employee benefits plans	XXX	6,865,331		3,274,493		10,139,824	58,450,000
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	64,974,651				64,974,651	
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	6,502,085	(584)	8,355,907		14,857,409	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	1,025,222,509	2,949,307,284	2,224,796,256	13,913,921	6,213,239,970	20,708,361,615
96. Plus reinsurance assumed	XXX	1,086,632,949		7,074		1,086,640,023	
97 Totals (all business)	XXX	2,111,855,458	2,949,307,284	2,224,803,330	13,913,921	7,299,879,993	20,708,361,615
98. Less reinsurance ceded	XXX	1,014,627,213	708,476,990	115,531,827		1,838,636,029	
99. Totals (all business) less reinsurance ceded	XXX	1,097,228,245	2,240,830,294	2,109,271,503	13,913,921	5,461,243,964	20,708,361,615
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	465,502	1,815	188,467		655,784	67
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	465,502	1,815	188,467		655,784	67
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

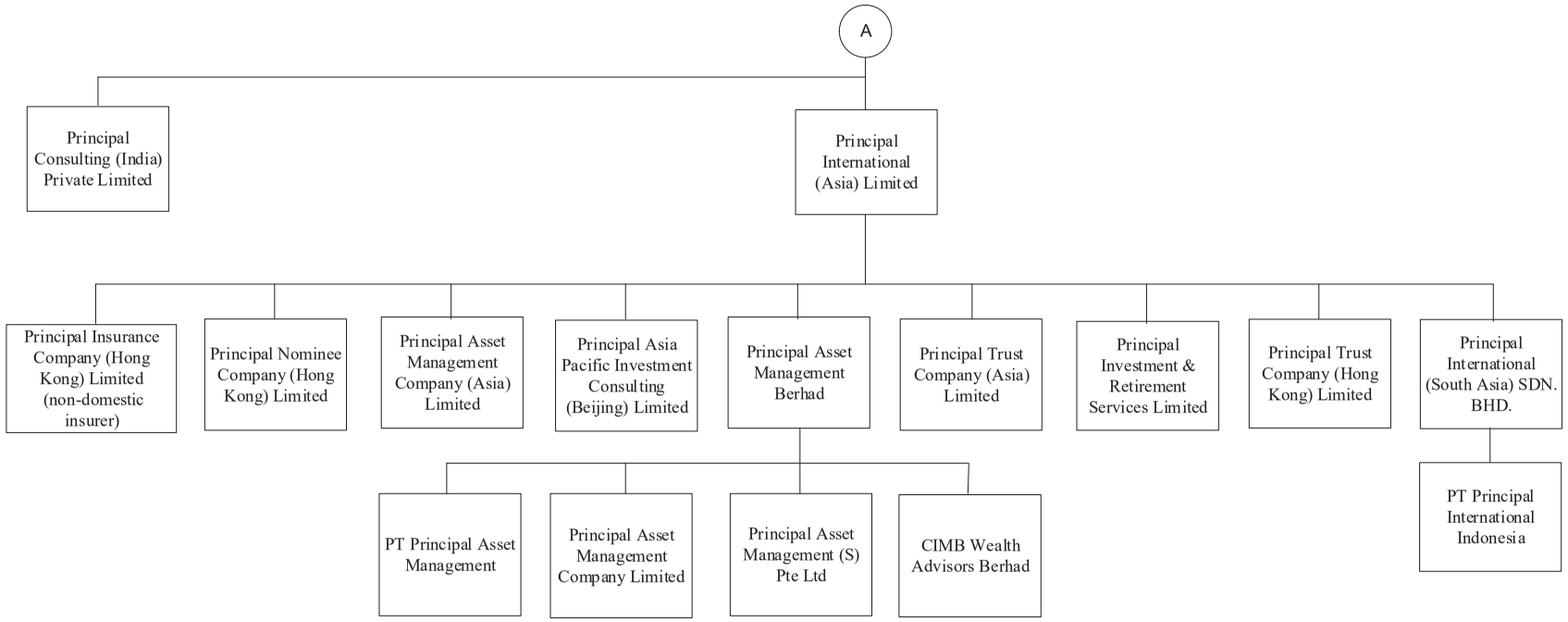
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the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

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



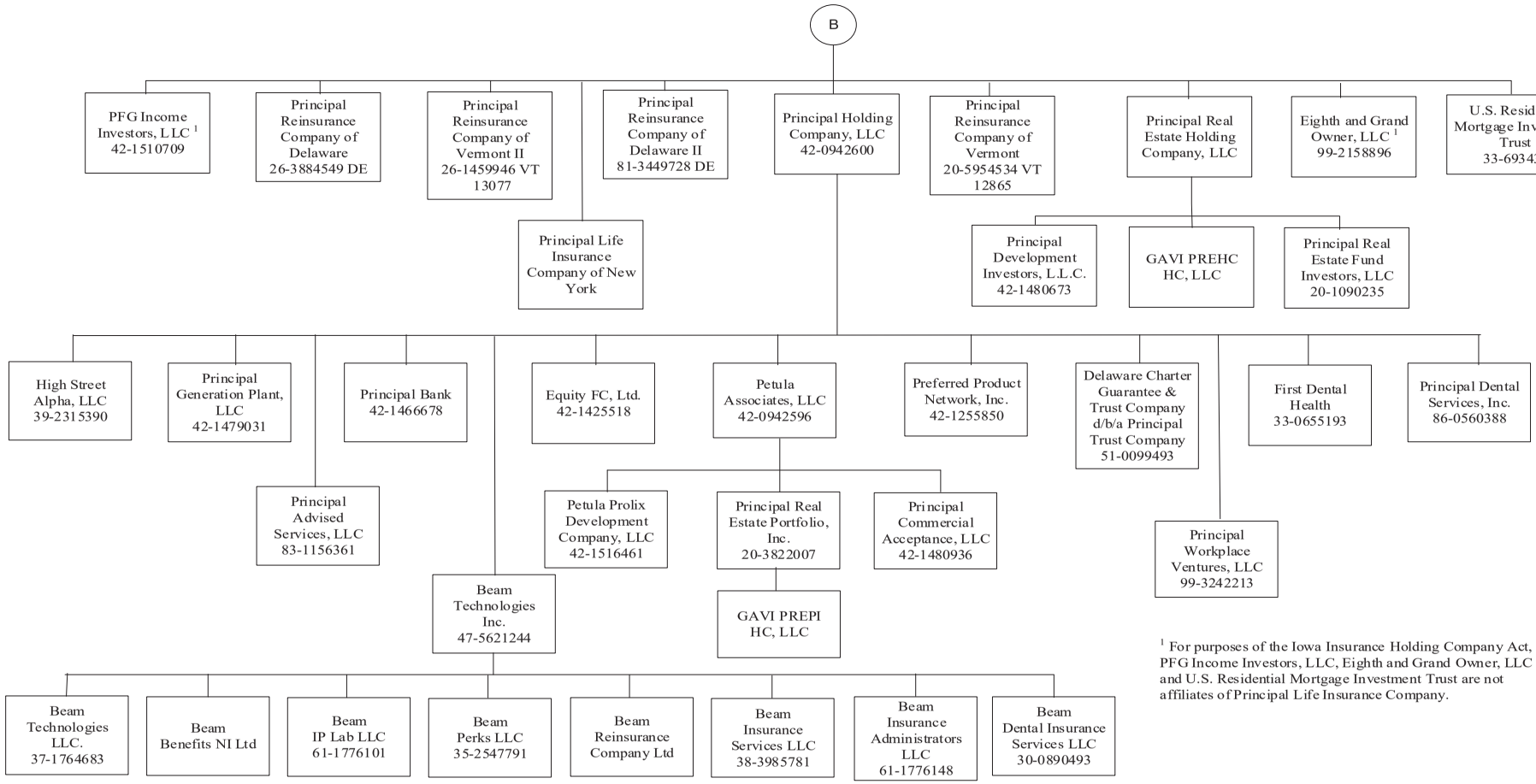
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



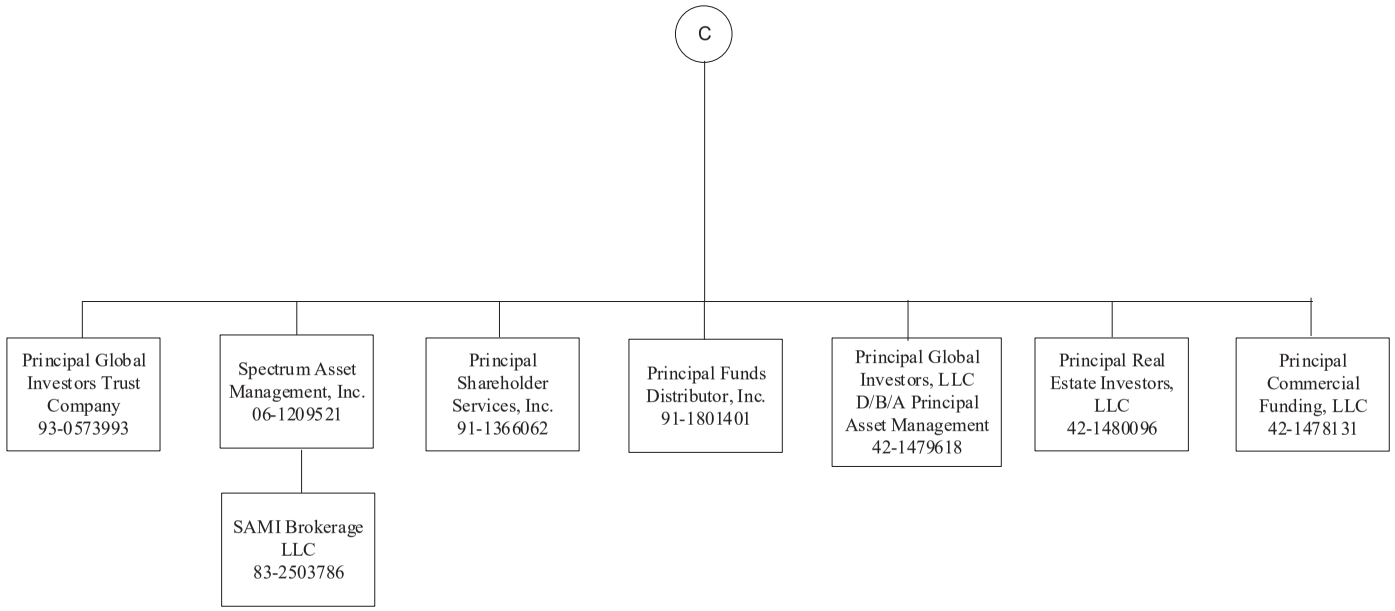
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

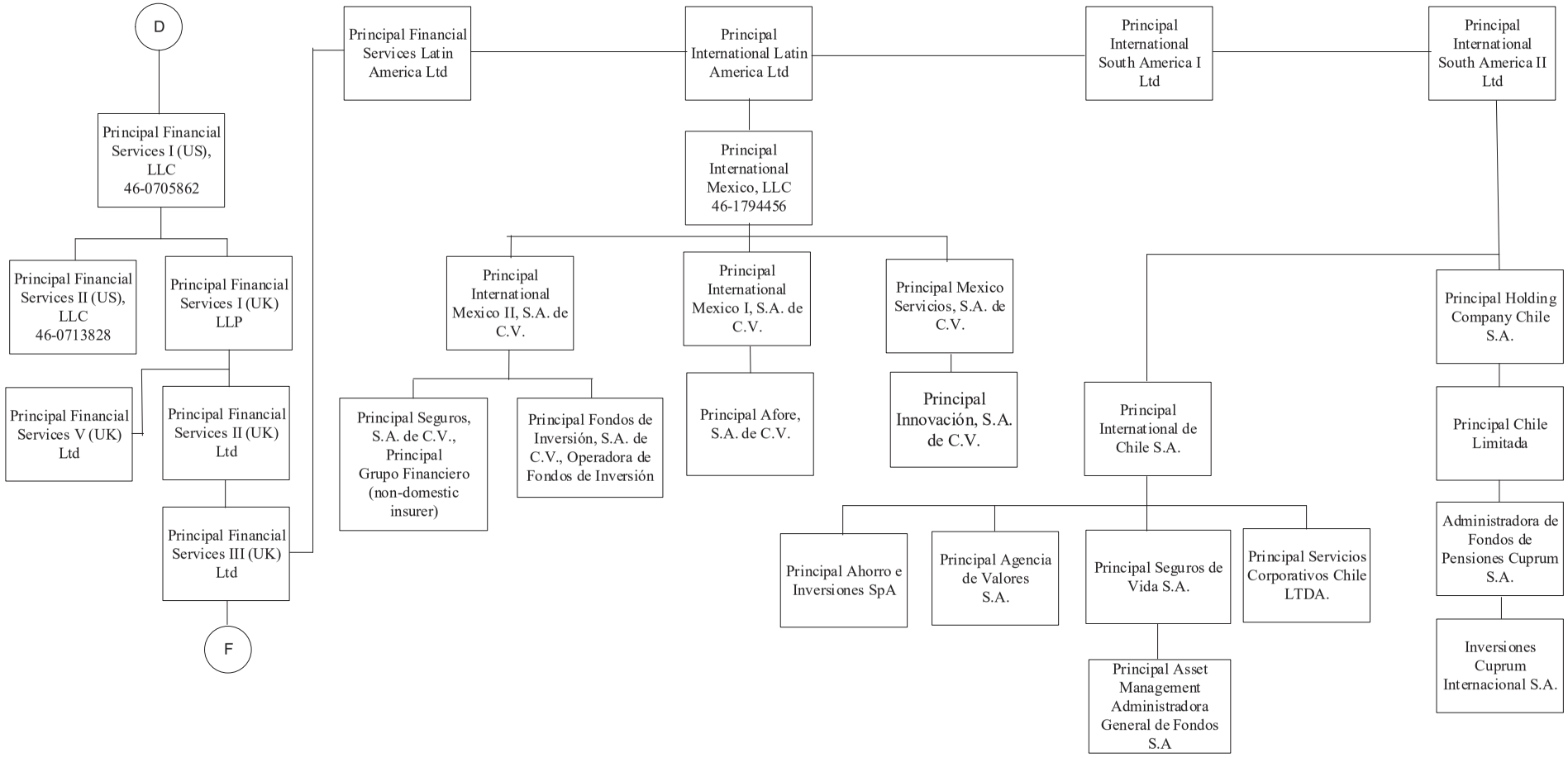


[1] For purposes of the Iowa Insurance Holding Company Act, PFG Income Investors, LLC, Eighth and Grand Owner, LLC and U.S. Residential Mortgage Investment Trust are not affiliates of Principal Life Insurance Company.

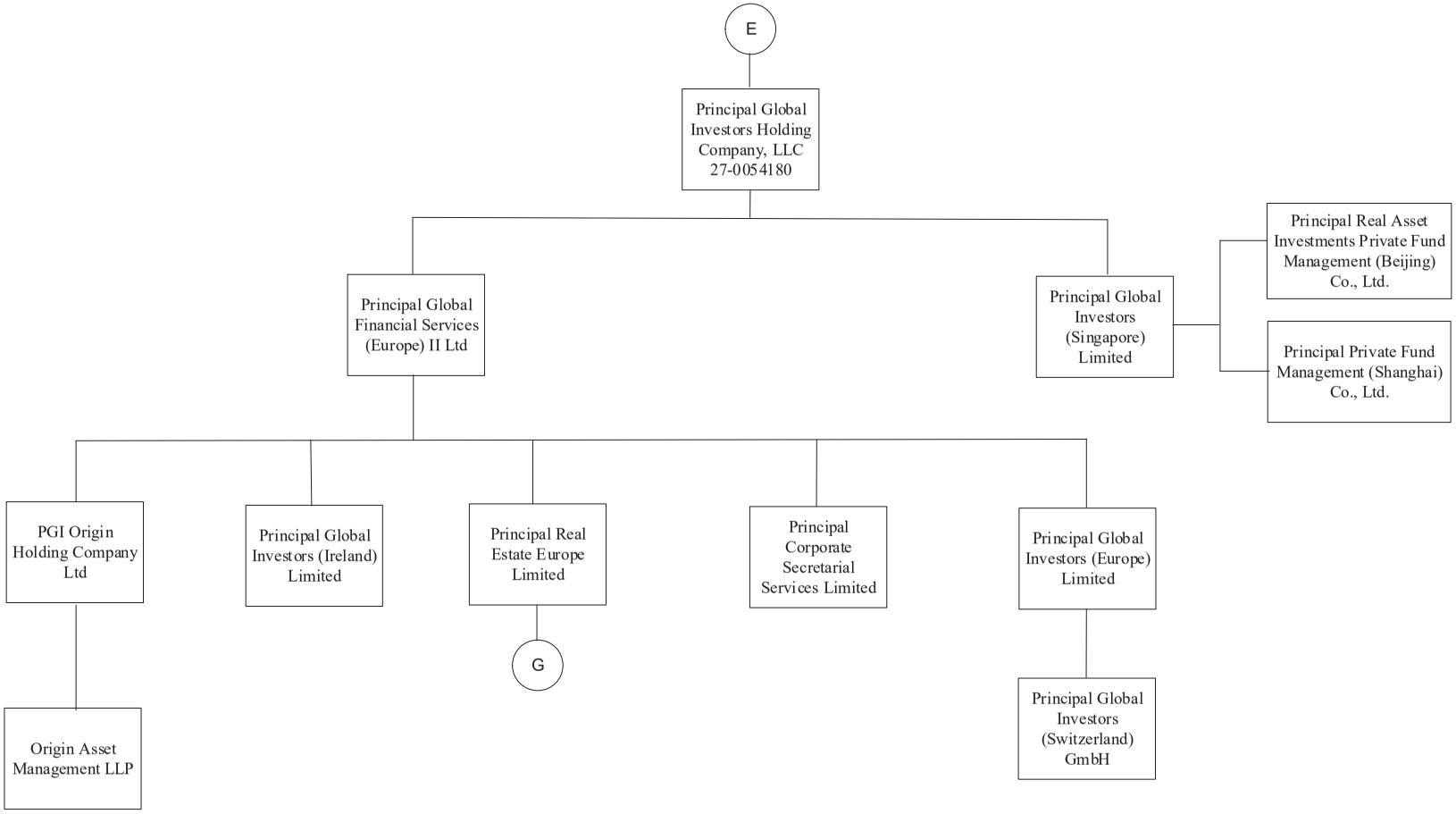
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



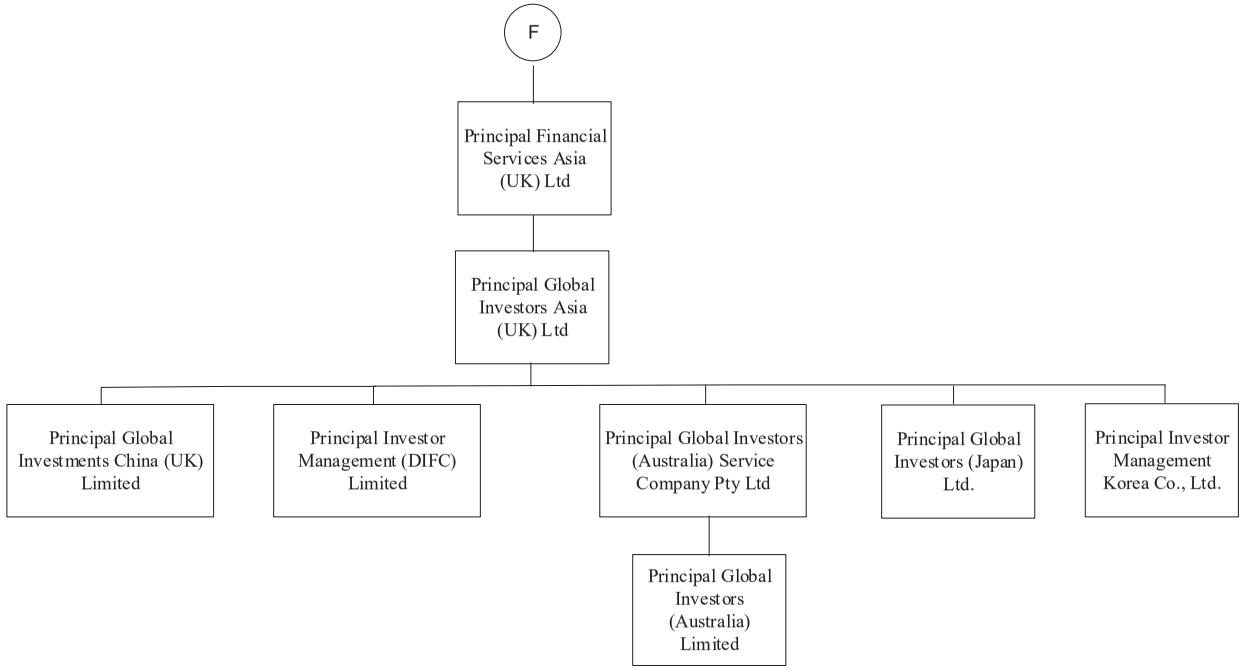
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



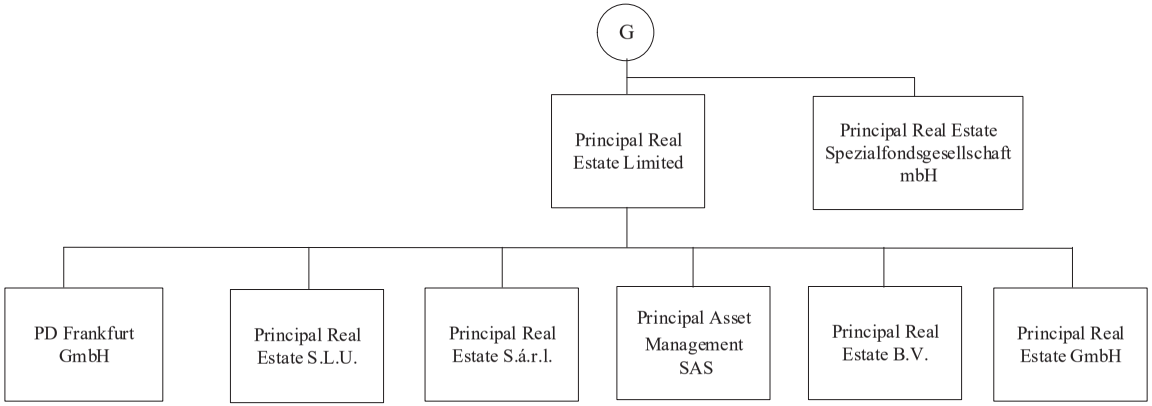
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	42-1520346	3853449	0001126328	Nasdaq	Principal Financial Group, Inc.	DE	UIP						
		00000	42-1520348	1623844			Principal Financial Services, Inc.	IA	UDP	Principal Financial Group, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PFG Do Brasil LTDA	BRA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-0794425				Principal Innovations, Inc.	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	81-5287564				Principal Global Investors Holding Company (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Group (Mauritius) Ltd.	MUS	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					CCB Pension Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	17.600	Principal Financial Group, Inc.		
0332	The Principal Financial Group	71161	34-1022982				Principal National Life Insurance Company	IA	IA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	84-2747154				Principal Global Services (Philippines) LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	87-2136899				Principal Workforce, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Services Private Limited	IND	NIA	Principal Financial Services, Inc.	Ownership	99.960	Principal Financial Group, Inc.		
		00000					Principal Global Services Private Limited	IND	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.		
		00000	42-1515302				Principal International Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1348797				Principal International, LLC	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services (Asia) Pte. Ltd	SGP	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
0332	The Principal Financial Group	61271	42-0127290	2882424			Principal Life Insurance Company	IA	RE	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-0941553				Principal Securities, Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					CCB Principal Asset Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	25.000	Principal Financial Group, Inc.		
		00000	88-0346054				Diversified Dental Services, Inc.	NV	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Islamic Asset Management Sdn. Bhd.	MYS	NIA	Principal Financial Services, Inc.	Ownership	60.000	Principal Financial Group, Inc.		
		00000	27-0054180				Principal Global Investors Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-0705862				Principal Financial Services I (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	93-1569845				Principal Bermuda Holding, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services (Bermuda) Ltd.	BMU	IA	Principal Bermuda Holding, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					BrasilPrev Seguros e Previdencia S.A.	BRA	NIA	PFG Do Brasil LTDA	Ownership	50.010	Principal Financial Group, Inc.		
		00000					Principal Asset Management Ltda.	BRA	NIA	Principal International South America I Ltd	Ownership	26.250	Principal Financial Group, Inc.		
		00000					Principal Asset Management Ltda.	BRA	NIA	PFG Do Brasil LTDA	Ownership	73.750	Principal Financial Group, Inc.		
		00000					PFG Do Brasil 2 Participacoes LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Ciclic Corretora de Seguros S.A.	BRA	NIA	PFG Do Brasil 2 Participacoes LTDA	Ownership	50.010	Principal Financial Group, Inc.		
		00000	47-4128991				Business Owner Ecosystem, Inc.	DE	NIA	Principal Innovations, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	93-0573993				Principal Global Investors Trust Company	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	06-1209521				Spectrum Asset Management, Inc.	CT	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	91-1366062				Principal Shareholder Services, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	91-1801401				Principal Funds Distributor, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1479618				Principal Global Investors, LLC D/B/A Principal Asset Management	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1480096				Principal Real Estate Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	42-1478131				Principal Commercial Funding, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-2503786				SAMI Brokerage LLC	DE	NIA	Spectrum Asset Management, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Consulting (India) Private Limited	IND	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International (Asia) Limited	HKG	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Nominee Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Nominee Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Investment & Retirement Services Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Trust Company (Asia) Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Company (Asia) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Insurance Company (Hong Kong) Limited	HKG	IA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Berhad	MYS	NIA	Principal International (Asia) Limited	Ownership	60.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Asia) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Investment & Retirement Services Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International (South Asia) SDN. BHD.	MYS	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asia Pacific Investment Consulting (Beijing) Limited	CHN	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PT Principal Asset Management	IDN	NIA	Principal Asset Management Berhad	Ownership	99.000	Principal Financial Group, Inc.		
		00000					CIMB Wealth Advisors Berhad	MYS	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management (S) Pte Ltd	SGP	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Company Limited	THA	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PT Principal International Indonesia	IDN	NIA	Principal International (South Asia) SDN. BHD.	Ownership	99.600	Principal Financial Group, Inc.		
		00000					PT Principal International Indonesia	IDN	NIA	Principal International (Asia) Limited	Ownership	0.400	Principal Financial Group, Inc.		
		00000	42-0942600				Principal Holding Company, LLC	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Holding Company, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		12865	20-5954534				Principal Reinsurance Company of Vermont	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
0332	The Principal Financial Group	13077	26-1459946				Principal Reinsurance Company of Vermont II	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Life Insurance Company of New York	NY	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1510709				PFG Income Investors, LLC	DE	DS	Principal Life Insurance Company	Ownership	98.000	Principal Financial Group, Inc.		1
		00000	99-2158896				Eighth and Grand Owner, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		1
			33-6934369				U.S. Residential Mortgage Investment Trust	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		1
		00000	51-0099493				Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	86-0560388				Principal Dental Services, Inc.	AZ	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1425518				Equity FC, Ltd.	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	39-2315390				High Street Alpha, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	99-3242213				Principal Workforce Ventures, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		

SCHEDULE Y

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		00000	42-0942596				Petula Associates, LLC	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1255850				Preferred Product Network, Inc.	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1466678	2654911			Principal Bank	US	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1479031				Principal Generation Plant, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	33-0655193				First Dental Health	CA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	47-5621244				Beam Technologies Inc.	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1516461				Petula Prolix Development Company, LLC	IA	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	20-3822007				Principal Real Estate Portfolio, Inc.	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1480936				Principal Commercial Acceptance, LLC	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					GAVI PREPI HC, LLC	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1510709				PFG Income Investors, LLC	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	2.000	Principal Financial Group, Inc.		1
		00000	42-1480673				Principal Development Investors, L.L.C.	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	20-1090235				Principal Real Estate Fund Investors, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					GAVI PREHC HC, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	26-3884549				Principal Reinsurance Company of Delaware	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	81-3449728				Principal Reinsurance Company of Delaware II	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-1156361				Principal Advised Services, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	37-1764683				Beam Technologies LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Beam Benefits NI LTD	GBR	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	61-1776101				Beam IP Lab LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	35-2547791				Beam Perks LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Beam Reinsurance Company LTD	TCA	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	38-3985781				Beam Insurance Services LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	61-1776148				Beam Insurance Administrators LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	30-0890493				Beam Dental Insurance Services LLC	DE	DS	Beam Technologies Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Ireland) Limited	IRL	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Singapore) Limited	SGP	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Asset Investments Private Fund Management (Beijing) Co., Ltd.	CHN	NIA	Principal Global Investors (Singapore) Limited	Ownership	50.000	Principal Financial Group, Inc.		
		00000					Principal Private Fund Management (Shanghai) Co., Ltd.	CHN	NIA	Principal Global Investors (Singapore) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Financial Services (Europe) II Ltd	GBR	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Europe) Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PGI Origin Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Europe Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Switzerland) GmbH	CHE	NIA	Principal Global Investors (Europe) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Corporate Secretarial Services Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Origin Asset Management LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	48.020	Principal Financial Group, Inc.		

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		00000					Origin Asset Management LLP	GBR	NIA	PGI Origin Holding Company Ltd.	Ownership	51.980	Principal Financial Group, Inc.		
		00000					Principal Real Estate Limited	GBR	NIA	Principal Real Estate Europe Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Spezialfondsgesellschaft mbH	DEU	NIA	Principal Real Estate Europe Limited	Ownership	94.900	Principal Financial Group, Inc.		
		00000					PD Frankfurt GmbH	DEU	NIA	Principal Real Estate Limited	Ownership	94.900	Principal Financial Group, Inc.		
		00000					Principal Real Estate S.L.U.	ESP	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate S.à.r.l.	LUX	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management SAS	FRA	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate B.V.	NLD	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate GmbH	DEU	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-0713828				Principal Financial Services II (US), LLC	DE	NIA	Principal Financial Services I (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services I (US), LLC	Ownership	99.900	Principal Financial Group, Inc.		
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	0.100	Principal Financial Group, Inc.		
		00000					Principal Financial Services V (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services II (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services III (UK) Ltd	GBR	NIA	Principal Financial Services II (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services Asia (UK) Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors Asia (UK) Ltd	GBR	NIA	Principal Financial Services Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Australia) Service Company Pty Ltd	AUS	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Australia) Limited	AUS	NIA	Principal Global Investors (Australia) Service Company Pty Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Japan) Ltd.	JPN	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Investor Management Korea Co., Ltd.	KOR	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Investor Management (DIFC) Limited	ARE	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investments China (UK) Limited	GBR	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services Latin America Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International Latin America Ltd	GBR	NIA	Principal Financial Services Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-1794456				Principal International Mexico, LLC	DE	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.		
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.		
		00000					Principal International Mexico I, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International Mexico II, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Innovación, S.A. de C.V.	MEX	NIA	Principal Mexico Servicios, S.A. de C.V.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Afore, S.A. de C.V.	MEX	NIA	Principal International Mexico I, S.A. de C.V.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Fondos de Inversión, S.A. de C.V., Operadora de Fondos de Inversión	MEX	NIA	Principal International Mexico II, S.A. de C.V.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Seguros, S.A. de C.V., Principal Grupo Financiero	MEX	IA	Principal International Mexico II, S.A. de C.V.	Ownership	100.000	Principal Financial Group, Inc.		

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		00000					Principal International South America I Ltd	GBR	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International South America II Ltd	GBR	NIA	Principal International South America I Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International South America II Ltd	Ownership	99.900	Principal Financial Group, Inc.		
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.100	Principal Financial Group, Inc.		
		00000					Principal Chile Limitada	CHL	NIA	Principal Holding Company Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000				Bolsa de Comercio de Santiago	Administradora de Fondos de Pensiones Cuprum S.A.	CHL	NIA	Principal Chile Limitada	Ownership	97.960	Principal Financial Group, Inc.		
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.		
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Administradora de Fondos de Pensiones Cuprum S.A.	Ownership	99.990	Principal Financial Group, Inc.		
		00000					Principal International de Chile S.A.	CHL	NIA	Principal International South America II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Agencia de Valores S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.990	Principal Financial Group, Inc.		
		00000					Principal Agencia de Valores S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.		
		00000					Principal Ahorro e Inversiones SpA	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Seguros de Vida S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.000	Principal Financial Group, Inc.		
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International Holding Company, LLC	Ownership	1.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Administradora General de Fondos S.A.	CHL	NIA	Principal Seguros de Vida S.A.	Ownership	100.000	Principal Financial Group, Inc.		

Asterisk	Explanation
1	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company

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.

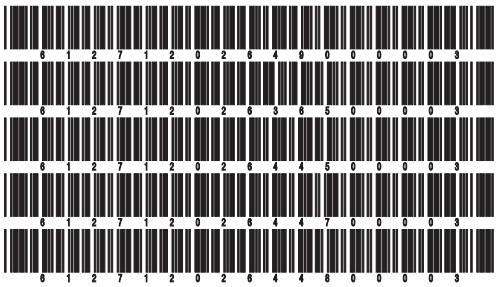
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required 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. Not required to be filed by the Company
2. Not required to be filed by the Company
3. Not required to be filed by the Company
5. Not required to be filed by the Company
6. Not required to be filed by the Company

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Miscellaneous accounts receivable	133,043,384	6,773,887	126,269,497	317,557,422
2505.	Service fee income, due and unpaid	32,535,234	150,830	32,384,403	31,667,673
2506.	Assets designated for non-retiree benefits	177,754,963	177,754,963		
2507.	Miscellaneous assets	107,042,003	107,042,003		
2508.	Postretirement benefits asset	31,824,350	31,824,350		
2509.	Other identifiable intangibles	7,947,279	7,947,279		
2510.	Amounts held as agent or trustee $1,569,785 less liabilities $1,569,785				
2597.	Summary of remaining write-ins for Line 25 from overflow page	490,147,212	331,493,311	158,653,901	349,225,095

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Understatement of prior periods net income and surplus		138,394,434	138,394,434
5397.	Summary of remaining write-ins for Line 53 from overflow page		138,394,434	138,394,434

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	416,069,576	428,314,336
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	12,844,895	9,519,495
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	16,344,595	21,764,255
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	412,569,876	416,069,576
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	412,569,876	416,069,576

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	16,131,835,518	16,757,585,211
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,117,866,413	1,853,955,609
	2.2 Additional investment made after acquisition	171,237,596	524,538,361
3.	Capitalized deferred interest and other	82,226	(828,706)
4.	Accrual of discount	587,222	876,188
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(30,204,021)	(57,739,556)
7.	Deduct amounts received on disposals	2,195,565,922	2,938,057,144
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,167,518	8,494,446
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	4,252,404	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	16,184,419,111	16,131,835,518
12.	Total valuation allowance	(99,838,360)	(90,357,085)
13.	Subtotal (Line 11 plus Line 12)	16,084,580,751	16,041,478,433
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	16,084,580,751	16,041,478,433

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,904,514,171	4,756,423,111
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	86,938,582	666,875,703
	2.2 Additional investment made after acquisition	1,552,429,554	1,108,139,359
3.	Capitalized deferred interest and other		
4.	Accrual of discount	2,572,053	1,580,493
5.	Unrealized valuation increase/(decrease)	4,820,419	140,011,987
6.	Total gain (loss) on disposals	6,548,010	53,285,890
7.	Deduct amounts received on disposals	684,262,981	755,449,054
8.	Deduct amortization of premium, depreciation and proportional amortization	44,186,263	56,281,022
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	27,760,359	10,072,297
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,801,613,187	5,904,514,171
12.	Deduct total nonadmitted amounts	41,179,402	42,794,284
13.	Statement value at end of current period (Line 11 minus Line 12)	6,760,433,785	5,861,719,887

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	61,330,403,485	60,924,835,556
2.	Cost of bonds and stocks acquired	10,158,845,752	12,070,015,802
3.	Accrual of discount	75,717,809	97,651,985
4.	Unrealized valuation increase/(decrease)	12,895,139	(112,968,433)
5.	Total gain (loss) on disposals	(29,608,998)	(52,352,263)
6.	Deduct consideration for bonds and stocks disposed of	7,969,420,276	11,498,978,268
7.	Deduct amortization of premium	219,235,963	296,455,552
8.	Total foreign exchange change in book/adjusted carrying value	(81,918,565)	244,620,935
9.	Deduct current year's other than temporary impairment recognized	112,197,302	51,485,815
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,811,414	5,519,538
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	63,180,292,495	61,330,403,485
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	63,180,292,495	61,330,403,485

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	21,340,170,925	29,958,647,313	29,508,242,582	(46,242,565)	20,482,635,673	21,340,170,925	21,744,333,091	20,700,838,213
2. NAIC 2 (a)	16,003,951,530	1,005,779,064	1,386,598,621	115,633,781	15,937,813,155	16,003,951,530	15,738,765,755	16,133,664,943
3. NAIC 3 (a)	2,229,247,630	424,707,244	172,904,153	(60,652,392)	2,365,146,929	2,229,247,630	2,420,398,330	2,241,651,887
4. NAIC 4 (a)	336,635,996	28,062,739	4,686,032	(36,978,198)	317,274,295	336,635,996	323,034,505	279,097,205
5. NAIC 5 (a)	146,708,950	2,076,978	68,674	6,518,805	126,988,641	146,708,950	155,236,059	160,082,355
6. NAIC 6 (a)	26,704,726	306,798	11,642,663	7,397,055	8,774,173	26,704,726	22,765,916	75,279
7. Total ICO	40,083,419,758	31,419,580,136	31,084,142,725	(14,323,514)	39,238,632,865	40,083,419,758	40,404,533,655	39,515,409,882
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	18,173,344,389	1,599,363,449	883,988,184	(20,320,974)	18,048,677,514	18,173,344,389	18,868,398,680	18,379,586,433
9. NAIC 2	2,394,920,502	297,403,818	190,934,740	(26,905,311)	2,437,177,806	2,394,920,502	2,474,484,269	2,435,658,685
10. NAIC 3	431,873,300	94,715,181	99,796,153	(8,412,933)	417,930,516	431,873,300	418,379,395	426,096,729
11. NAIC 4	66,208,627	1,375,960	4,572,706	265,053	39,101,037	66,208,627	63,276,934	21,986,401
12. NAIC 5	12,540,763		395,600	(3,147,615)	13,386,248	12,540,763	8,997,548	13,506,414
13. NAIC 6	2,902,420		28,800	(1,604,707)	2,868,041	2,902,420	1,268,913	2,922,351
14. Total ABS	21,081,790,001	1,992,858,408	1,179,716,183	(60,126,487)	20,959,141,162	21,081,790,001	21,834,805,739	21,279,757,013
PREFERRED STOCK								
15. NAIC 1	145,910,925		22,250,000		125,910,925	145,910,925	123,660,925	125,910,925
16. NAIC 2	97,368,299			(696,614)	96,040,653	97,368,299	96,671,685	93,765,960
17. NAIC 3	7,387,957			(19,175)	7,397,206	7,387,957	7,368,782	7,506,951
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	400				400	400	400	400
21. Total Preferred Stock	250,667,582		22,250,000	(715,789)	229,349,185	250,667,582	227,701,793	227,184,237
22. Total ICO, ABS & Preferred Stock	61,415,877,341	33,412,438,544	32,286,108,908	(75,165,790)	60,427,123,212	61,415,877,341	62,467,041,186	61,022,351,132

(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 $ 549,153,010 ; NAIC 2 $ 379,601,934 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	96,893,450	98,037,611
2.	Cost of short-term investments acquired	1,592,997	68,965,020
3.	Accrual of discount	278,468	248,558
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	2,388	
6.	Deduct consideration received on disposals	98,765,902	70,353,025
7.	Deduct amortization of premium	1,400	4,714
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	96,893,450
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1	96,893,450

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)	2,059,720,337
2.	Cost paid/(consideration received) on additions	253,280,840
3.	Unrealized valuation increase/(decrease)	394,625,537
4.	SSAP No. 108 adjustments	(63,454,521)
5.	Total gain (loss) on termination recognized	(141,557,447)
6.	Considerations received/(paid) on terminations	(8,267,842)
7.	Amortization	(149,946)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	83,502,342
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	2,594,234,984
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,594,234,984

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	50,661,762			
	3.14 Section 1, Column 18, prior year	(218,016)	50,879,778	50,879,778	
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	41,961,797			
	3.24 Section 1, Column 19, prior year plus	266,242			
	3.25 SSAP No. 108 adjustments	9,184,223	50,879,778	50,879,778	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			184,415,284	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	182,845,337			
	4.23 SSAP No. 108 adjustments	1,569,947	184,415,284		
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)				0
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
02005NB*0	Synthetic, Ally Financial INC	2.C	10,000,000	10,072,454	9,140,234	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	72,451	104,470	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,035,764	
02639#DW8	Synthetic, American General Life Insurance Company	1.F	62,200,000	1,116,790	1,703,298	09/22/2025	12/20/2033	CREDIT DEFAULT SWAP	(370,752)	181,790	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	1,487,543	1,521,507	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		5,383,108	4,971,690			CREDIT DEFAULT SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	5,383,108	4,971,690	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		16,314,212	12,421,615			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	16,314,212	12,421,615	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		28,592,905	24,310,800			CREDIT DEFAULT SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	28,592,905	24,310,800	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		289,286	262,328			CREDIT DEFAULT SWAP			40500#-AL-1	H-E-B LP	1PL	289,286	262,328	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		412,094	225,267			CREDIT DEFAULT SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	412,094	225,267	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,227	89,504			CREDIT DEFAULT SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	160,227	89,504	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		104,836	98,312			CREDIT DEFAULT SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	104,836	98,312	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		5,848	3,265			CREDIT DEFAULT SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	5,848	3,265	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,582	90,393			CREDIT DEFAULT SWAP			91335V-KQ-8	UNIVERSITY OF PITTSBURGH-OF TH	1FE	160,582	90,393	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		12,115	10,811			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	12,115	10,811	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		129,937	68,404			CREDIT DEFAULT SWAP			209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	129,937	68,404	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		344,925	238,083			CREDIT DEFAULT SWAP			575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSU	1FE	344,925	238,083	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		187,247	100,336			CREDIT DEFAULT SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	187,247	100,336	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		110,328	67,270			CREDIT DEFAULT SWAP			649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP	1FE	110,328	67,270	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		1,006,691	611,021			CREDIT DEFAULT SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	1,006,691	611,021	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		381,260	194,139			CREDIT DEFAULT SWAP			914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR	1FE	381,260	194,139	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,223	81,264			CREDIT DEFAULT SWAP			915217-XA-6	UNIVERSITY OF VIRGINIA	1FE	160,223	81,264	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		339,797	220,635			CREDIT DEFAULT SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	339,797	220,635	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		4,599,986	4,156,437			CREDIT DEFAULT SWAP			P4400@-AA-7	GM HOLDINGS S.A.	2PL	4,599,986	4,156,437	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		91,542	89,287			CREDIT DEFAULT SWAP			Q6568@-AA-9	NETWORK FINANCE COMPANY	2	91,542	89,287	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		1,136,913	1,047,945			CREDIT DEFAULT SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	1,136,913	1,047,945	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		50,000	36,470			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	50,000	36,470	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		738,399	636,546			CREDIT DEFAULT SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	738,399	636,546	
028591A84	Synthetic, American National Insurance Company	1.F	50,500,000	39,954,959	28,203,933	10/01/2025	09/20/2033	CREDIT DEFAULT SWAP	(724,592)	(2,788,926)	05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1PL	40,679,551	30,992,859	
028591A84	Synthetic, American National Insurance Company	1.F		9,820,440	7,061,579			CREDIT DEFAULT SWAP			05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1PL	9,820,440	7,061,579	
29250NG*0	Synthetic, Enbridge, Inc.	2.A	10,000,000	4,928,631	3,232,784	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	4,007	58,264	04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	4,924,624	3,174,519	
29250NG*0	Synthetic, Enbridge, Inc.	2.A		5,075,387	3,864,392			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	5,075,387	3,864,392	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A	250,000,000	11,246,467	(774,248)	08/07/2024	08/09/2029	INTEREST RATE SWAP		(8,508,380)	05379B-AR-8	AVISTA CORP	1FE	11,246,467	7,734,131	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		14,552,594	9,963,533			INTEREST RATE SWAP			10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	1FE	14,552,594	9,963,533	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		29,891,142	20,549,198			INTEREST RATE SWAP			29364G-AK-9	ENTERGY CORP	2FE	29,891,142	20,549,198	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		22,144,418	15,217,587			INTEREST RATE SWAP			30161N-AY-7	EXELON CORP	2FE	22,144,418	15,217,587	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,702,906	6,272,883			INTEREST RATE SWAP			04956G-AW-5	ATMOS ENERGY CORP	1FE	9,702,906	6,272,883	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		18,470,066	12,164,259			INTEREST RATE SWAP			50249A-AJ-2	LYB INTERNATIONAL FINANCE III	2FE	18,470,066	12,164,259	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		1,924,672	1,245,407			INTEREST RATE SWAP			68389X-BF-1	ORACLE CORP	2FE	1,924,672	1,245,407	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		1,182,242	713,199			INTEREST RATE SWAP			68389X-BJ-3	ORACLE CORP	2FE	1,182,242	713,199	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		11,961,312	6,681,709			INTEREST RATE SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	11,961,312	6,681,709	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		10,102,950	6,762,822			INTEREST RATE SWAP			75513E-AC-5	RTX CORP	2FE	10,102,950	6,762,822	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		20,209,396	12,825,649			INTEREST RATE SWAP			91324P-EF-5	UNITEDHEALTH GROUP INC	1FE	20,209,396	12,825,649	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		10,028,749	6,321,405			INTEREST RATE SWAP			458140-BW-9	INTEL CORP	2FE	10,028,749	6,321,405	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,911,633	6,206,843			INTEREST RATE SWAP			459200-KL-4	INTERNATIONAL BUSINESS MACHINE	1FE	9,911,633	6,206,843	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		30,134,021	20,584,262			INTEREST RATE SWAP			460146-CS-0	INTERNATIONAL PAPER CO	2FE	30,134,021	20,584,262	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,932,782	6,547,082			INTEREST RATE SWAP			512807-AW-8	LAM RESEARCH CORP	1FE	9,932,782	6,547,082	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,738,235	6,373,092			INTEREST RATE SWAP			548661-DZ-7	LOWE'S COS INC	2FE	9,738,235	6,373,092	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		17,068,497	11,866,962			INTEREST RATE SWAP			878091-BF-3	TEACHERS INSURANCE & ANNUITY A	1FE	17,068,497	11,866,962	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		11,797,919	7,843,204			INTEREST RATE SWAP			878091-BG-1	TEACHERS INSURANCE & ANNUITY A	1FE	11,797,919	7,843,204	
30382VA*7	Synthetic, Inova Health Systems	1.F	10,000,000	500,000	512,245	05/06/2025	05/15/2035	TOTAL RETURN SWAP		172,576	86468#-AB-6	VEOLIA UTILITY RESOURCES LLC	1	500,000	339,670	
30382VA*7	Synthetic, Inova Health Systems	1.F		2,000,000	1,413,462			TOTAL RETURN SWAP			736508-P8-5	PORTLAND GENERAL ELECTRIC CO	1	2,000,000	1,413,462	
30382VA*7	Synthetic, Inova Health Systems	1.F		1,500,000	1,066,371			TOTAL RETURN SWAP			736508-P#-3	PORTLAND GENERAL ELECTRIC CO	1	1,500,000	1,066,371	
30382VA*7	Synthetic, Inova Health Systems	1.F		6,000,000	4,576,528			TOTAL RETURN SWAP			736508-Q*-6	PORTLAND GENERAL ELECTRIC CO	1	6,000,000	4,576,528	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D	56,690,000	5,412,551	4,910,117	03/17/2025	12/20/2029	CREDIT DEFAULT SWAP	412,551	762,910	05073*-AD-3	AUDAX GROUP LP	1PL	5,000,000	4,147,208	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		7,000,000	5,768,403			CREDIT DEFAULT SWAP			05682*-AE-4	BAIN CAPITAL HOLDINGS LP	1PL	7,000,000	5,768,403	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		6,000,000	4,977,414			CREDIT DEFAULT SWAP			023586-E@-5	U-HAUL HOLDING CO	2PL	6,000,000	4,977,414	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	4,970,071			CREDIT DEFAULT SWAP			023586-F@-4	U-HAUL HOLDING CO	2PL	5,000,000	4,970,071	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		19,000,000	18,781,156			CREDIT DEFAULT SWAP			34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-	1FE	19,000,000	18,781,156	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		4,000,000	3,911,940			CREDIT DEFAULT SWAP			34501*-AD-5	FOOTBALL CLUB TERM NOTES 2023-	1FE	4,000,000	3,911,940	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	4,688,993			CREDIT DEFAULT SWAP			34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023-	1FE	5,000,000	4,688,993	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	4,914,200			CREDIT DEFAULT SWAP			055262-D*-7	BASF SE	1FE	5,000,000	4,914,200	
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		690,000	615,720			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	690,000	615,720	
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc	2.B	20,000,000	11,198,509	10,568,884	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	(71,166)	123,654	03980@-AB-2	ARDENT MILLS LLC	2	11,269,675	10,445,231	
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc	2.B		8,200,691	7,417,898			CREDIT DEFAULT SWAP			G3198@-AG-2	ESSENTRA PLC	3	8,200,691	7,417,898	
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc	2.B		529,650	516,602			CREDIT DEFAULT SWAP			Q6568@-AA-9	NETWORK FINANCE COMPANY	2	529,650	516,602	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F	60,000,000	3,593,270	4,725,685	07/23/2025	06/20/2034	CREDIT DEFAULT SWAP	(1,785,233)	(775,625)	00252@-AA-1	AZ BATTERY PROPERTY LLC	2PL	5,378,503	5,501,310	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		253,283	233,925			CREDIT DEFAULT SWAP			00392@-AA-0	ABTEEN VENTURES LLC	1PL	253,283	233,925	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		8,949,583	6,140,006			CREDIT DEFAULT SWAP			04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	8,949,583	6,140,006	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		12,538,179	9,701,478			CREDIT DEFAULT SWAP			04052A-CK-0	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	12,538,179	9,701,478	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		1,342,294	1,141,271			CREDIT DEFAULT SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	1,342,294	1,141,271	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		284,592	258,072			CREDIT DEFAULT SWAP			40500@-AL-1	H-E-B LP	1PL	284,592	258,072	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,694,538	2,663,192			CREDIT DEFAULT SWAP			51101@-AA-5	LAKE SUSTAINABLE ENERGY PARTNE	1	2,694,538	2,663,192	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		3,532,597	2,645,462			CREDIT DEFAULT SWAP			64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	3,532,597	2,645,462	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		55,161	51,729			CREDIT DEFAULT SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	55,161	51,729	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		131,420	73,370			CREDIT DEFAULT SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	131,420	73,370	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,000,000	1,439,126			CREDIT DEFAULT SWAP			91412N-BC-3	UNIVERSITY OF CHICAGO/THE	1FE	2,000,000	1,439,126
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		13,267,611	11,839,327			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	13,267,611	11,839,327
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		1,487,945	767,421			CREDIT DEFAULT SWAP			92343V-FV-1	VERIZON COMMUNICATIONS INC	2FE	1,487,945	767,421
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,307,735	1,357,963			CREDIT DEFAULT SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	2,307,735	1,357,963
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,681,994	1,919,272			CREDIT DEFAULT SWAP			586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE	1FE	2,681,994	1,919,272
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		3,005,136	1,951,278			CREDIT DEFAULT SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	3,005,136	1,951,278
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		89,432	65,232			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	89,432	65,232
042735D86	Synthetic, Arrow Electronics, INC	2.C	10,000,000	2,739	19,051	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	2,729	19,041	055262-C#-4	BASF SE	1FE	10	10
042735D86	Synthetic, Arrow Electronics, INC	2.C		9,999,990	8,875,034			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	8,875,034
45470YA*2	Synthetic, Indiana University Health	1.C	10,000,000	8,000,000	4,884,536	05/06/2025	05/15/2035	TOTAL RETURN SWAP		177,664	67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1PL	8,000,000	4,706,871
45470YA*2	Synthetic, Indiana University Health	1.C		2,000,000	1,421,827			TOTAL RETURN SWAP			736508-P#-3	PORTLAND GENERAL ELECTRIC CO	1	2,000,000	1,421,827
46256QA*7	Synthetic, University of Iowa Hospitals	1.F	10,000,000	4,250,000	3,161,995	05/06/2025	05/15/2035	TOTAL RETURN SWAP		274,803	86468#-AB-6	VEOLIA UTILITY RESOURCES LLC	1	4,250,000	2,887,192
46256QA*7	Synthetic, University of Iowa Hospitals	1.F		5,250,000	3,562,672			TOTAL RETURN SWAP			86468#-AD-2	VEOLIA UTILITY RESOURCES LLC	1	5,250,000	3,562,672
46256QA*7	Synthetic, University of Iowa Hospitals	1.F		500,000	329,962			TOTAL RETURN SWAP			86564U-AA-8	SUMMA HEALTH	1FE	500,000	329,962
053807D*1	Synthetic, Avnet, INC	2.C	10,000,000	10,000,003	9,054,991	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP		19,226	P4400#-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,035,764
57585BA*9	Synthetic, UMass Memorial Health Care Obligated Group	1.E	15,000,000	4,913,620	5,405,775	05/06/2025	05/15/2050	TOTAL RETURN SWAP		694,194	92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1	4,913,620	4,711,581
57585BA*9	Synthetic, UMass Memorial Health Care Obligated Group	1.E		10,086,384	5,725,769			TOTAL RETURN SWAP			682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	10,086,384	5,725,769
57629TA*8	Synthetic, Mass Mutual	2	20,900,000	21,021,888	19,544,166	05/13/2026	09/20/2033	CREDIT DEFAULT SWAP	121,896	161,522	88285*-AA-9	TEXAS WATER UTILITIES LP	2	20,899,992	19,382,644
62618# BN9	Synthetic, New York City Water 30 yr	1.D	5,000,000	199,264	420,611	08/20/2024	09/01/2057	TOTAL RETURN SWAP		216,797	002520-AA-1	AZ BATTERY PROPERTY LLC	2PL	199,264	203,814
62618# BN9	Synthetic, New York City Water 30 yr	1.D		2,992,863	1,700,542			TOTAL RETURN SWAP			13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO	1FE	2,992,863	1,700,542
62618# BN9	Synthetic, New York City Water 30 yr	1.D		506,206	399,607			TOTAL RETURN SWAP			713380-AC-0	PEPPERDINE UNIVERSITY	1FE	506,206	399,607
62618# BN9	Synthetic, New York City Water 30 yr	1.D		1,301,774	697,553			TOTAL RETURN SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	1,301,774	697,553
62618#BP4	Synthetic, New York City Transitional Finance Authority Future Tax Secured Revenue 29 yr ..	1.B	5,000,000	5,000,000	4,552,833	08/20/2024	09/01/2048	TOTAL RETURN SWAP		242,523	Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	5,000,000	4,310,310
62618#BQ2	Synthetic, Metropolitan St Louis Sewer District 28 yr	1.B	5,000,000	2,000,000	1,307,881	08/20/2024	09/01/2058	TOTAL RETURN SWAP		181,703	91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF	1FE	2,000,000	1,126,178
62618#BQ2	Synthetic, Metropolitan St Louis Sewer District 28 yr	1.B		3,000,001	1,521,580			TOTAL RETURN SWAP			915217-XA-6	UNIVERSITY OF VIRGINIA	1FE	3,000,001	1,521,580
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F	15,000,000	3,799,998	1,833,740	08/20/2024	09/01/2057	TOTAL RETURN SWAP		(138,016)	03842*-BZ-8	AQUA PENNSYLVANIA INC	1	3,799,998	1,971,756
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		4,500,000	2,320,473			TOTAL RETURN SWAP			03842*-CA-2	AQUA PENNSYLVANIA INC	1	4,500,000	2,320,473
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		19,535	13,684			TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	19,535	13,684
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		2,986,732	1,812,152			TOTAL RETURN SWAP			95765P-AE-9	WESTERN AND SOUTHERN LIFE INSU	1FE	2,986,732	1,812,152
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		1,193,830	642,741			TOTAL RETURN SWAP			171239-AJ-5	CHUBB INA HOLDINGS LLC	1FE	1,193,830	642,741
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		2,499,953	1,786,608			TOTAL RETURN SWAP			665228-F8-6	NORTHERN ILLINOIS GAS COMPANY	1	2,499,953	1,786,608
62618#BS8	Synthetic, Commonwealth of Massachusetts 10 yr	1.C	25,000,000	11,187,611	9,103,607	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(1,303,013)	89602H-AB-3	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	11,187,611	10,406,620

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
62618#BS8	Synthetic, Commonwealth of Massachusetts 10 yr	1.C		4,024,294	3,773,881			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	4,024,294	3,773,881
62618#BS8	Synthetic, Commonwealth of Massachusetts 10 yr	1.C		9,788,100	9,022,150			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	9,788,100	9,022,150
62618#BT6	Synthetic, State of Washington 10 yr	1.C	20,000,000	247,305	802,428	08/20/2024	09/01/2049	TOTAL RETURN SWAP		629,193	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	247,305	173,236
62618#BT6	Synthetic, State of Washington 10 yr	1.C		3,300	2,567			TOTAL RETURN SWAP			64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	3,300	2,567
62618#BT6	Synthetic, State of Washington 10 yr	1.C		14,084,164	13,207,771			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	14,084,164	13,207,771
62618#BT6	Synthetic, State of Washington 10 yr	1.C		5,665,229	4,883,778			TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	5,665,229	4,883,778
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E	12,500,000	86,520	(626,228)	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(686,835)	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	86,520	60,607
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E		12,331,342	11,438,175			TOTAL RETURN SWAP			54089*-AA-9	LOGAN FOUNTAIN SHELTER LEASE-B	1PL	12,331,342	11,438,175
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E		82,135	44,898			TOTAL RETURN SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	82,135	44,898
62618#BV1	Synthetic, State of California 10 yr	1.F	15,000,000	11,405,462	11,251,690	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(21,091)	51101#-AA-5	LAKE SUSTAINABLE ENERGY PARTNE	1	11,405,462	11,272,781
62618#BV1	Synthetic, State of California 10 yr	1.F		3,546,038	3,289,196			TOTAL RETURN SWAP			54089*-AA-9	LOGAN FOUNTAIN SHELTER LEASE-B	1PL	3,546,038	3,289,196
62618#BV1	Synthetic, State of California 10 yr	1.F		48,503	28,801			TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	48,503	28,801
62618#BW9	Synthetic, South Carolina Public Service Authority 8 yr	1.G	7,500,000	5,499,067	3,262,004	08/20/2024	09/01/2057	TOTAL RETURN SWAP		367,617	209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	5,499,067	2,894,387
62618#BW9	Synthetic, South Carolina Public Service Authority 8 yr	1.G		2,000,933	1,214,486			TOTAL RETURN SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	2,000,933	1,214,486
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D	15,000,000	6,380	92,948	08/20/2024	09/01/2058	TOTAL RETURN SWAP		86,666	055262-C#-4	BASF SE	1FE	6,380	6,283
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D		9,999,998	5,586,099			TOTAL RETURN SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	9,999,998	5,586,099
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D		4,993,637	2,938,455			TOTAL RETURN SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	4,993,637	2,938,455
62618#BY5	Synthetic, Chicago O'Hare International Airport (AMT) 8 yr	1.F	15,000,000	15,000,001	11,557,086	08/20/2024	09/01/2057	TOTAL RETURN SWAP		1,258,251	64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	15,000,001	10,298,835
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D	15,000,000	169,523	1,796,100	08/20/2024	09/01/2058	TOTAL RETURN SWAP		1,622,706	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	169,523	173,394
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		281,390	224,384			TOTAL RETURN SWAP			73358W-JA-3	PORT AUTHORITY OF NEW YORK & N	1FE	281,390	224,384
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		4,694,028	2,762,153			TOTAL RETURN SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	4,694,028	2,762,153
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		9,855,116	6,802,471			TOTAL RETURN SWAP			575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSU	1FE	9,855,116	6,802,471
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C	25,000,000	1,415,980	1,769,889	08/20/2024	09/01/2057	TOTAL RETURN SWAP		321,579	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	1,415,980	1,448,311
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		3,870,129	3,082,375			TOTAL RETURN SWAP			713380-AC-0	PEPPERDINE UNIVERSITY	1FE	3,870,129	3,082,375
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		3,688,627	2,076,360			TOTAL RETURN SWAP			91335V-KQ-8	UNIVERSITY OF PITTSBURGH-OF TH	1FE	3,688,627	2,076,360
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		1,999,552	1,125,926			TOTAL RETURN SWAP			91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF	1FE	1,999,552	1,125,926
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		9,026,606	5,503,760			TOTAL RETURN SWAP			649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP	1FE	9,026,606	5,503,760
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		2,500,000	1,632,639			TOTAL RETURN SWAP			668444-AQ-5	NORTHWESTERN UNIVERSITY	1FE	2,500,000	1,632,639
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		2,500,000	1,273,007			TOTAL RETURN SWAP			914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR	1FE	2,500,000	1,273,007
62618#CB4	Synthetic, Long Island Power Authority 29 yr	1.F	10,000,000	10,000,000	7,038,954	08/20/2024	09/01/2055	TOTAL RETURN SWAP		346,937	62676#-AA-7	MURPHY'S BOWL LLC	1PL	10,000,000	6,692,017

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
62618#CC2	Synthetic, Illinois State Toll Highway Authority 8 yr	1.F	10,000,000	119,696	355,361	08/20/2024	09/01/2058	TOTAL RETURN SWAP		232,932	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	119,696	122,429	
62618#CC2	Synthetic, Illinois State Toll Highway Authority 8 yr	1.F	1,125,560	897,535				TOTAL RETURN SWAP			73358W-JA-3	PORT AUTHORITY OF NEW YORK & N	1FE	1,125,560	897,535	
62618#CC2	Synthetic, Illinois State Toll Highway Authority 8 yr	1.F	8,754,753	4,713,432				TOTAL RETURN SWAP			171239-AJ-5	CHUBB INA HOLDINGS LLC	1FE	8,754,753	4,713,432	
62618#CD0	Synthetic, Salt River Project Agricultural Improvement & Power District 26 yr	1.D	20,000,000	12,726,431	7,609,697	08/20/2024	09/01/2047	TOTAL RETURN SWAP		487,502	10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY	1FE	12,726,431	7,122,195	
62618#CD0	Synthetic, Salt River Project Agricultural Improvement & Power District 26 yr	1.D	7,273,570	5,233,791				TOTAL RETURN SWAP			91412N-BC-3	UNIVERSITY OF CHICAGO/THE	1FE	7,273,570	5,233,791	
62618#CE8	Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	1.B	5,000,000	231,012	361,036	08/20/2024	09/01/2048	TOTAL RETURN SWAP		124,750	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	231,012	236,287	
62618#CE8	Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	1.B	10	10				TOTAL RETURN SWAP			055262-C#-4	BASF SE	1FE	10	10	
62618#CE8	Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	1.B	4,768,975	4,111,152				TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	4,768,975	4,111,152	
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A	7,500,000	33,485	96,020	08/20/2024	09/01/2057	TOTAL RETURN SWAP		72,564	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	33,485	23,456	
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A	3,967,858	2,046,457				TOTAL RETURN SWAP			92343V-FV-1	VERIZON COMMUNICATIONS INC	2FE	3,967,858	2,046,457	
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A	3,498,752	1,841,883				TOTAL RETURN SWAP			209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	3,498,752	1,841,883	
62618#CG3	Synthetic, State of Illinois 9 yr	1.F	12,500,000	159,868	(10,790)	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(143,333)	05682*-AB-0	BAIN CAPITAL HOLDINGS LP	1PL	159,868	132,543	
62618#CG3	Synthetic, State of Illinois 9 yr	1.F	11,854,272	7,697,152				TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	11,854,272	7,697,152	
62618#CG3	Synthetic, State of Illinois 9 yr	1.F	485,860	418,841				TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	485,860	418,841	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	5,000,000	634,723	669,141	08/20/2024	09/01/2048	TOTAL RETURN SWAP		82,928	00392#-AA-0	ABTEEN VENTURES LLC	1PL	634,723	586,213	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	127,956	89,632				TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	127,956	89,632	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	15	15				TOTAL RETURN SWAP			055262-C#-4	BASF SE	1FE	15	15	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	208,653	123,897				TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	208,653	123,897	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	3,325,154	2,159,071				TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	3,325,154	2,159,071	
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	703,513	648,460				TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	703,513	648,460	
62620HA*3	Synthetic, Municipal Electric Authority of Georgia	2.A	20,000,000	14,000,000	8,787,187	05/06/2025	05/15/2040	TOTAL RETURN SWAP		447,758	67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1PL	14,000,000	8,339,429	
62620HA*3	Synthetic, Municipal Electric Authority of Georgia	2.A	6,000,000	4,406,735				TOTAL RETURN SWAP			665228-F*-8	NORTHERN ILLINOIS GAS COMPANY	1	6,000,000	4,406,735	
64953BA*9	Synthetic, NY Life	2	90,000,000	11,098,183	8,849,236	07/01/2026	06/20/2036	CREDIT DEFAULT SWAP	1,098,183	886,963	00106P-B*-8	AEP TEXAS CENTRAL CO	2	10,000,000	7,962,273	
64953BA*9	Synthetic, NY Life	2	20,500,000	16,498,400				CREDIT DEFAULT SWAP			001814-D0-8	ANR PIPELINE COMPANY	2	20,500,000	16,498,400	
64953BA*9	Synthetic, NY Life	2	8,000,000	7,862,902				CREDIT DEFAULT SWAP			65719*-AC-9	NORTH AMERICAN TRANSMISSION CO	2PL	8,000,000	7,862,902	
64953BA*9	Synthetic, NY Life	2	3,000,000	2,980,186				CREDIT DEFAULT SWAP			795758-AQ-0	SALTCHUK RESOURCES	2PL	3,000,000	2,980,186	
64953BA*9	Synthetic, NY Life	2	12,500,000	10,289,963				CREDIT DEFAULT SWAP			89566E-B8-6	TRI-STATE GENERATION AND TRANS	2	12,500,000	10,289,963	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
								Derivative Instrument(s) Open			Cash Instrument(s) Held					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
64953BA*9	Synthetic, NY Life	2		2,000,000	1,321,722			CREDIT DEFAULT SWAP			450636-E#-8	ITR CONCESSION CO LLC	2FE	2,000,000	1,321,722	
64953BA*9	Synthetic, NY Life	2		16,000,000	13,785,794			CREDIT DEFAULT SWAP			E1000*-AA-1	ACCIONA ENERGIA FINANCIA	2FE	16,000,000	13,785,794	
64953BA*9	Synthetic, NY Life	2		4,000,000	3,865,924			CREDIT DEFAULT SWAP			N78968-AD-7	AALBERTS FINANCE BV	2	4,000,000	3,865,924	
64953BA*9	Synthetic, NY Life	2		14,000,000	10,749,116			CREDIT DEFAULT SWAP			Q7794#-AN-3	QPH FINANCE CO PTY LIMITED	2FE	14,000,000	10,749,116	
64985SA*4	Synthetic, NYU Langone	1.F	15,000,000	7,000,000	7,158,384	05/06/2025	05/15/2045	TOTAL RETURN SWAP		803,152	40500#-AM-9	H-E-B LP	1	7,000,000	6,355,231	
64985SA*4	Synthetic, NYU Langone	1.F		5,000,000	4,545,642			TOTAL RETURN SWAP			40500#-AN-7	H-E-B LP	1	5,000,000	4,545,642	
64985SA*4	Synthetic, NYU Langone	1.F		20,065	19,759			TOTAL RETURN SWAP			055262-C#-4	BASF SE	1FE	20,065	19,759	
64985SA*4	Synthetic, NYU Langone	1.F		2,979,996	2,132,526			TOTAL RETURN SWAP			586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE	1FE	2,979,996	2,132,526	
65535HA*0	Synthetic, Nomura Holdings	2.A	60,000,000	177,193	226,593	02/18/2026	03/20/2036	CREDIT DEFAULT SWAP		45,354	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	177,193	181,239	
65535HA*0	Synthetic, Nomura Holdings	2.A		10,179,560	7,319,811			CREDIT DEFAULT SWAP			05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1PL	10,179,560	7,319,811	
65535HA*0	Synthetic, Nomura Holdings	2.A		8,573,540	8,508,501			CREDIT DEFAULT SWAP			50230*-AA-5	LRE FINANCING I LLC	2PL	8,573,540	8,508,501	
65535HA*0	Synthetic, Nomura Holdings	2.A		69,702	41,389			CREDIT DEFAULT SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	69,702	41,389	
65535HA*0	Synthetic, Nomura Holdings	2.A		12,000,000	11,909,702			CREDIT DEFAULT SWAP			64944#-AA-9	NEW YORK CLEAN POWER HOLDINGS	2PL	12,000,000	11,909,702	
65535HA*0	Synthetic, Nomura Holdings	2.A		17,000,000	16,934,990			CREDIT DEFAULT SWAP			64944#-AB-7	NEW YORK CLEAN POWER HOLDINGS	2PL	17,000,000	16,934,990	
65535HA*0	Synthetic, Nomura Holdings	2.A		12,000,000	11,998,519			CREDIT DEFAULT SWAP			64944#-AC-5	NEW YORK CLEAN POWER HOLDINGS	2PL	12,000,000	11,998,519	
68450LA*6	Synthetic, Orlando Health	1.F	15,000,000	3,000,000	2,852,412	05/06/2025	05/15/2045	TOTAL RETURN SWAP		141,650	40500#-AF-4	H-E-B LP	1PL	3,000,000	2,710,762	
68450LA*6	Synthetic, Orlando Health	1.F		6,000,000	5,423,052			TOTAL RETURN SWAP			40500#-AG-2	H-E-B LP	1Z	6,000,000	5,423,052	
68450LA*6	Synthetic, Orlando Health	1.F		3,000,000	2,713,373			TOTAL RETURN SWAP			40500#-AH-0	H-E-B LP	1PL	3,000,000	2,713,373	
68450LA*6	Synthetic, Orlando Health	1.F		3,000,000	2,715,516			TOTAL RETURN SWAP			40500#-AJ-6	H-E-B LP	1PL	3,000,000	2,715,516	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D	40,000,000	271,116	(432,957)	09/22/2025	09/20/2035	CREDIT DEFAULT SWAP		(573,635)	03842*-BZ-8	AQUA PENNSYLVANIA INC	1	271,116	140,678	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		4,003,087	2,804,140			CREDIT DEFAULT SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	4,003,087	2,804,140	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		17,388,028	11,208,698			CREDIT DEFAULT SWAP			04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	17,388,028	11,208,698	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		6,411,401	4,960,853			CREDIT DEFAULT SWAP			04052A-CK-0	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	6,411,401	4,960,853	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		11,926,365	9,080,715			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	11,926,365	9,080,715	
70870JA*9	Synthetic, UPMC	1.F	10,000,000	3,000,000	3,152,077	05/06/2025	05/15/2045	TOTAL RETURN SWAP		436,562	40500#-AJ-6	H-E-B LP	1PL	3,000,000	2,715,516	
70870JA*9	Synthetic, UPMC	1.F		7,000,000	6,341,584			TOTAL RETURN SWAP			40500#-AK-3	H-E-B LP	1	7,000,000	6,341,584	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E	20,000,000	964,820	1,832,959	05/06/2025	05/15/2055	TOTAL RETURN SWAP		1,150,323	70213H-AC-2	MASS GENERAL BRIGHAM INC	1FE	964,820	682,636	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		328,317	183,294			TOTAL RETURN SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	328,317	183,294	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		2,500,000	1,400,749			TOTAL RETURN SWAP			92203#-AY-4	VANGUARD GROUP INC/THE	1	2,500,000	1,400,749	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		11,052,755	7,333,884			TOTAL RETURN SWAP			404530-AA-5	HACKENSACK MERIDIAN HEALTH INC	1FE	11,052,755	7,333,884	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		5,154,109	3,383,379			TOTAL RETURN SWAP			649322-AD-6	NEW YORK AND PRESBYTERIAN HOSP	1FE	5,154,109	3,383,379	
91278*HT4	Synthetic, US Treasury 30 yr	2.A	100,000,000	3,000,000	(16,315,257)	08/22/2024	08/22/2029	BOND FORWARD		(18,416,740)	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	3,000,000	2,101,483	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		13,000,000	12,813,143			BOND FORWARD			345018-AB-7	FOOTBALL CLUB TERNI NOTES 2024-	1FE	13,000,000	12,813,143	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		12,474,000	10,298,347			BOND FORWARD			501778-AC-4	LBC TANK TERMINALS LLC	2PL	12,474,000	10,298,347	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		10,000,000	9,843,672			BOND FORWARD			055262-C8-6	BASF SE	1FE	10,000,000	9,843,672	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		6,186,224	5,987,465			BOND FORWARD			59081#-AC-8	MESSER INDUSTRIES USA INC	2	6,186,224	5,987,465	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		20,000,000	20,265,250			BOND FORWARD			83088G-B#-1	SKYWAY CONCESSION COMPANY LLC	2PL	20,000,000	20,265,250	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		7,839,775	6,496,818			BOND FORWARD			93401*-AB-6	WARBURG PINCUS LLC	1PL	7,839,775	6,496,818	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		27,500,000	22,789,236			BOND FORWARD			93401*-AC-4	WARBURG PINCUS LLC	1PL	27,500,000	22,789,236	
91278*HU1	Synthetic, US Treasury 30yr	2.B	100,000,000	11,813,776	(6,204,452)	08/22/2024	08/22/2030	BOND FORWARD		(17,638,660)	59081#-AC-8	MESSER INDUSTRIES USA INC	2	11,813,776	11,434,208	
91278*HU1	Synthetic, US Treasury 30yr	2.B		32,186,230	31,694,959			BOND FORWARD			83088G-C*-4	SKYWAY CONCESSION COMPANY LLC	2PL	32,186,230	31,694,959	
91278*HU1	Synthetic, US Treasury 30yr	2.B		40,000,000	39,738,644			BOND FORWARD			96188#-AE-8	WETT HOLDINGS	2PL	40,000,000	39,738,644	
91278*HU1	Synthetic, US Treasury 30yr	2.B		16,000,000	15,248,406			BOND FORWARD			Q65688-AL-5	NETWORK FINANCE COMPANY	2FE	16,000,000	15,248,406	
91278*HV9	Synthetic, US Treasury 30yr	2.A	100,000,000	22,000,000	4,188,804	08/22/2024	08/22/2031	BOND FORWARD		(17,012,860)	350638-AB-4	FOUNDRY JV HOLDCO LLC	2FE	22,000,000	21,201,664	
91278*HV9	Synthetic, US Treasury 30yr	2.A		9,882,955	9,732,045			BOND FORWARD			055262-C#-4	BASF SE	1FE	9,882,955	9,732,045	
91278*HV9	Synthetic, US Treasury 30yr	2.A		23,503,278	18,272,992			BOND FORWARD			57169*-BC-0	MARS INC	1	23,503,278	18,272,992	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*HV9	Synthetic, US Treasury 30yr	2.A		10,000,000	9,651,849			BOND FORWARD			59081#-AD-6	MESSER INDUSTRIES USA INC	2	10,000,000	9,651,849
91278*HV9	Synthetic, US Treasury 30yr	2.A		16,800,000	11,968,464			BOND FORWARD			59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION	1	16,800,000	11,968,464
91278*HV9	Synthetic, US Treasury 30yr	2.A		10,000,000	9,908,305			BOND FORWARD			795758-AP-2	SALTCHUK RESOURCES	2PL	10,000,000	9,908,305
91278*HV9	Synthetic, US Treasury 30yr	2.A		7,813,770	7,694,505			BOND FORWARD			83088G-C*-4	SKYWAY CONCESSION COMPANY LLC	2PL	7,813,770	7,694,505
91278*HW7	Synthetic, US Treasury 30yr	1.F	100,000,000	11,000,000	(6,848,646)	08/22/2024	08/20/2032	BOND FORWARD		(16,449,000)	03842*-CD-6	AQUA PENNSYLVANIA INC	1	11,000,000	9,600,355
91278*HW7	Synthetic, US Treasury 30yr	1.F		25,000,000	18,209,285			BOND FORWARD			23357*-AL-5	DTE GAS COMPANY	1	25,000,000	18,209,285
91278*HW7	Synthetic, US Treasury 30yr	1.F		1,496,723	1,163,650			BOND FORWARD			57169*-BC-0	MARS INC	1	1,496,723	1,163,650
91278*HW7	Synthetic, US Treasury 30yr	1.F		16,503,278	9,021,365			BOND FORWARD			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	16,503,278	9,021,365
91278*HW7	Synthetic, US Treasury 30yr	1.F		16,000,000	9,464,987			BOND FORWARD			266228-F#-7	DUQUESNE LIGHT CO	1	16,000,000	9,464,987
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	7,352,691			BOND FORWARD			450319-C*-7	ITC MIDWEST LLC	1	10,000,000	7,352,691
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	7,545,201			BOND FORWARD			450319-D#-4	ITC MIDWEST LLC	1	10,000,000	7,545,201
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	5,778,604			BOND FORWARD			744516-H*-9	PUBLIC SERVICE NORTH CAROLINA	2	10,000,000	5,778,604
91278*HX5	Synthetic, US Treasury 30yr	2.A	100,000,000	16,839,782	(5,507,545)	08/22/2024	08/22/2028	BOND FORWARD		(19,469,110)	05682*-AB-0	BAIN CAPITAL HOLDINGS LP	1PL	16,839,782	13,961,565
91278*HX5	Synthetic, US Treasury 30yr	2.A		14,000,000	12,911,177			BOND FORWARD			422410-AL-3	HEARST COMMUNICATIONS INC	1	14,000,000	12,911,177
91278*HX5	Synthetic, US Treasury 30yr	2.A		21,500,000	20,832,631			BOND FORWARD			073096-A#-6	BAYPORT POLYMERS LLC	1PL	21,500,000	20,832,631
91278*HX5	Synthetic, US Treasury 30yr	2.A		7,160,225	5,933,675			BOND FORWARD			93401*-AB-6	WARBURG PINCUS LLC	1PL	7,160,225	5,933,675
91278*HX5	Synthetic, US Treasury 30yr	2.A		2,500,000	2,071,749			BOND FORWARD			93401*-AC-4	WARBURG PINCUS LLC	1PL	2,500,000	2,071,749
91278*HX5	Synthetic, US Treasury 30yr	2.A		10,000,000	9,466,249			BOND FORWARD			806407-H#-2	HENRY SCHEIN INC	2	10,000,000	9,466,249
91278*HX5	Synthetic, US Treasury 30yr	2.A		16,000,000	16,199,794			BOND FORWARD			C30008-AA-7	CRISTAL-782 PORT FINANCEMENT I	2FE	16,000,000	16,199,794
91278*HX5	Synthetic, US Treasury 30yr	2.A		12,000,000	11,902,363			BOND FORWARD			Q7160#-AR-0	ORICA FINANCE LIMITED	2	12,000,000	11,902,363
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2.A	10,000,000	322,446	508,594	04/27/2020	06/20/2030	CREDIT DEFAULT SWAP	(77,564)	147,155	P4400#-AA-7	GM HOLDINGS S.A.	2PL	400,010	361,439
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2.A		9,600,000	9,000,190			CREDIT DEFAULT SWAP			Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2FE	9,600,000	9,000,190
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B	250,000,000	26,913,793	9,545,178	08/05/2024	08/09/2029	INTEREST RATE SWAP		(9,517,692)	00217G-AC-7	APTIV SWISS HOLDINGS LTD	2FE	26,913,793	19,062,870
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		312,112	217,424			INTEREST RATE SWAP			07274N-BG-7	BAYER US FINANCE II LLC	2FE	312,112	217,424
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		11,003,301	7,520,734			INTEREST RATE SWAP			30161N-BH-3	EXELON CORP	2FE	11,003,301	7,520,734
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		7,500,000	5,442,883			INTEREST RATE SWAP			34531X-AA-2	FORD FOUNDATION/THE	1FE	7,500,000	5,442,883
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		9,178,642	5,997,599			INTEREST RATE SWAP			60636A-PP-2	HEALTH & EDUCATIONAL FACILITIE	1FE	9,178,642	5,997,599
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		8,955,000	7,393,849			INTEREST RATE SWAP			66353L-DM-6	NORTHAMPTON COUNTY GENERAL PUR	1FE	8,955,000	7,393,849
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		1,278,684	771,379			INTEREST RATE SWAP			68389X-BJ-3	ORACLE CORP	2FE	1,278,684	771,379
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		17,450,104	12,877,358			INTEREST RATE SWAP			75513E-CP-4	RTX CORP	2FE	17,450,104	12,877,358
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		21,871,411	15,642,034			INTEREST RATE SWAP			92857W-BS-8	VODAFONE GROUP PLC	2FE	21,871,411	15,642,034
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		3,667,175	2,488,775			INTEREST RATE SWAP			097023-BL-8	BOEING CO/THE	2FE	3,667,175	2,488,775
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		50,468,091	38,497,933			INTEREST RATE SWAP			126650-CZ-1	CVS HEALTH CORP	2FE	50,468,091	38,497,933
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		27,502,654	21,996,415			INTEREST RATE SWAP			133434-AD-2	CAMERON LNG LLC	1FE	27,502,654	21,996,415
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		9,345,274	7,273,075			INTEREST RATE SWAP			478165-AH-6	SC JOHNSON & SON INC	2FE	9,345,274	7,273,075
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		23,909,123	17,768,812			INTEREST RATE SWAP			478375-AL-2	JOHNSON CONTROLS INTERNATIONAL	2FE	23,909,123	17,768,812
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		13,786,936	9,741,240			INTEREST RATE SWAP			615369-AY-1	MOODY'S CORP	2FE	13,786,936	9,741,240
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		6,966,803	5,499,169			INTEREST RATE SWAP			649322-AC-8	NEW YORK AND PRESBYTERIAN HOSP	1FE	6,966,803	5,499,169
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		1,981,577	1,316,386			INTEREST RATE SWAP			775109-BP-5	ROGERS COMMUNICATIONS INC	2FE	1,981,577	1,316,386
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		998,268	674,524			INTEREST RATE SWAP			845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO	2FE	998,268	674,524
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		6,911,050	5,041,611			INTEREST RATE SWAP			960413-AZ-5	WESTLAKE CORP	2FE	6,911,050	5,041,611
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G	15,000,000	14,180,575	13,706,814	05/06/2025	05/15/2035	TOTAL RETURN SWAP		610,027	00392#-AA-0	ABTEEN VENTURES LLC	1PL	14,180,575	13,096,788
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		422,568	272,396			TOTAL RETURN SWAP			04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	422,568	272,396
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		82,189	77,075			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	82,189	77,075
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		314,663	290,039			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	314,663	290,039
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A	15,000,000	10,100,109	10,951,711	05/06/2025	05/15/2035	TOTAL RETURN SWAP		620,987	00252#-AA-1	AZ BATTERY PROPERTY LLC	2PL	10,100,109	10,330,724
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		2,011,874	1,858,111			TOTAL RETURN SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	2,011,874	1,858,111

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		2,579,473	2,390,769			TOTAL RETURN SWAP			03980#-AB-2	ARDENT MILLS LLC	2	2,579,473	2,390,769
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		85,648	65,212			TOTAL RETURN SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	85,648	65,212
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		18,853	17,680			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	18,853	17,680
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		204,050	188,082			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	204,050	188,082
249182A85	Synthetic, Denver International Airport	2.A	10,000,000	1,426,122	1,951,011	05/06/2025	05/15/2050	TOTAL RETURN SWAP		657,786	40500#-AL-1	H-E-B LP	1PL	1,426,122	1,293,225
249182A85	Synthetic, Denver International Airport	2.A		6,682,773	3,968,193			TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	6,682,773	3,968,193
249182A85	Synthetic, Denver International Airport	2.A		1,891,105	1,073,529			TOTAL RETURN SWAP			682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	1,891,105	1,073,529
249182A*7	Synthetic, Denver International Airport	1.G	20,000,000	370,459	1,098,895	05/06/2025	05/15/2035	TOTAL RETURN SWAP		719,977	00252#-AA-1	AZ BATTERY PROPERTY LLC	2PL	370,459	378,918
249182A*7	Synthetic, Denver International Airport	1.G		16,941,556	16,813,037			TOTAL RETURN SWAP			50230*-AA-5	LRE FINANCING I LLC	2PL	16,941,556	16,813,037
249182A*7	Synthetic, Denver International Airport	1.G		2,094,279	2,042,688			TOTAL RETURN SWAP			Q6568#-AA-9	NETWORK FINANCE COMPANY	2	2,094,279	2,042,688
249182A*7	Synthetic, Denver International Airport	1.G		593,711	511,816			TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	593,711	511,816
526057C81	Synthetic, Lennar Corporation	2.B	10,000,000	10,221,856	7,203,745	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	221,860	343,087	04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	9,999,996	6,860,658
534187K87	Synthetic, Lincoln National Corporation	2.A	10,000,000	(618)	14,524	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	(628)	14,514	055262-C#-4	BASF SE	1FE	10	10
534187K87	Synthetic, Lincoln National Corporation	2.A		9,999,990	9,753,647			CREDIT DEFAULT SWAP			Q6568#-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,753,647
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G	10,000,000	346,932	589,304	05/06/2025	05/15/2035	TOTAL RETURN SWAP		268,887	00392#-AA-0	ABTEEN VENTURES LLC	1PL	346,932	320,417
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		17,990	12,602			TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	17,990	12,602
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		635,080	483,549			TOTAL RETURN SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	635,080	483,549
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		2,000,000	1,911,315			TOTAL RETURN SWAP			34501@-AD-3	FOOTBALL CLUB TERM NOTES 2024-	1FE	2,000,000	1,911,315
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		1,588,372	1,523,045			TOTAL RETURN SWAP			35063@-AA-6	FOUNDRY JV HOLDCO LLC	2FE	1,588,372	1,523,045
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		5,411,627	3,017,721			TOTAL RETURN SWAP			13078@-#A-8	CALIFORNIA WATER SERVICE COMPA	1	5,411,627	3,017,721
717883A*3	Synthetic, Philadelphia School District	2.A	20,000,000	411,628	885,992	05/06/2025	05/15/2035	TOTAL RETURN SWAP		491,293	35063@-AA-6	FOUNDRY JV HOLDCO LLC	2FE	411,628	394,698
717883A*3	Synthetic, Philadelphia School District	2.A		10,781,539	9,393,578			TOTAL RETURN SWAP			57420S-JJ-0	MARYLAND ECONOMIC DEVELOPMENT	1FE	10,781,539	9,393,578
717883A*3	Synthetic, Philadelphia School District	2.A		7,000,000	5,089,898			TOTAL RETURN SWAP			90269I-A#-1	UGI UTILITIES INC	1	7,000,000	5,089,898
717883A*3	Synthetic, Philadelphia School District	2.A		1,806,834	1,312,719			TOTAL RETURN SWAP			90269I-B*-4	UGI UTILITIES INC	1	1,806,834	1,312,719
725209A*1	Synthetic, City of Pittsburgh	1.E	10,000,000	326,736	614,447	05/06/2025	05/15/2035	TOTAL RETURN SWAP		280,251	00252#-AA-1	AZ BATTERY PROPERTY LLC	2PL	326,736	334,196
725209A*1	Synthetic, City of Pittsburgh	1.E		1,673,264	1,357,376			TOTAL RETURN SWAP			09659D-AB-2	LELAND STANFORD JUNIOR UNIVERS	1FE	1,673,264	1,357,376
725209A*1	Synthetic, City of Pittsburgh	1.E		3,000,000	2,847,447			TOTAL RETURN SWAP			40500#-AC-1	H-E-B LP	1PL	3,000,000	2,847,447
725209A*1	Synthetic, City of Pittsburgh	1.E		2,000,000	1,832,921			TOTAL RETURN SWAP			40500#-AE-7	H-E-B LP	1PL	2,000,000	1,832,921
725209A*1	Synthetic, City of Pittsburgh	1.E		2,411,628	1,591,493			TOTAL RETURN SWAP			86564U-AA-8	SUMMA HEALTH	1FE	2,411,628	1,591,493
725209A*1	Synthetic, City of Pittsburgh	1.E		588,373	328,098			TOTAL RETURN SWAP			13078@-#A-8	CALIFORNIA WATER SERVICE COMPA	1	588,373	328,098
783549X82	Synthetic, Ryder System INC	2.A	10,000,000	(23,145)	66,613	05/05/2022	06/20/2027	CREDIT DEFAULT SWAP	(23,155)	66,603	055262-C#-4	BASF SE	1FE	10	10
783549X82	Synthetic, Ryder System INC	2.A		9,999,990	9,753,647			CREDIT DEFAULT SWAP			Q6568#-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,753,647
783549X*4	Synthetic, Ryder System INC	2.A	10,000,000	(1,037)	20,752	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	(1,047)	20,742	055262-C#-4	BASF SE	1FE	10	10
783549X*4	Synthetic, Ryder System INC	2.A		9,999,990	8,875,034			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	8,875,034
824348C83	Synthetic, The Sherwin-Williams Company	2.B	10,000,000	6,115	19,699	03/01/2022	12/20/2026	CREDIT DEFAULT SWAP	6,105	19,689	055262-C#-4	BASF SE	1FE	10	10

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
824348C83	Synthetic, The Sherwin-Williams Company	2.B		9,999,990	8,875,034			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	8,875,034
824348C#1	Synthetic, The Sherwin-Williams Company	2.B	10,000,000	6,001	63,220	05/09/2022	06/20/2027	CREDIT DEFAULT SWAP	5,991	63,210	055262-C#-4	BASF SE	1FE	10	10
824348C#1	Synthetic, The Sherwin-Williams Company	2.B		9,999,990	9,753,647			CREDIT DEFAULT SWAP			Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,753,647
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A	250,000,000	15,276,922	2,980,372	01/16/2025	01/21/2030	INTEREST RATE SWAP		(5,350,894)	001306-AC-3	AHS HOSPITAL CORP	1FE	15,276,922	8,331,265
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		9,100,096	5,950,794			INTEREST RATE SWAP			03115A-AC-7	AMFAM HOLDINGS INC	2FE	9,100,096	5,950,794
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,878,000	3,462,353			INTEREST RATE SWAP			08661U-AB-2	BETH ISRAEL LAHEY HEALTH INC	1FE	5,878,000	3,462,353
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,340,000	4,664,028			INTEREST RATE SWAP			26442T-AH-0	DUKE UNIVERSITY	1FE	8,340,000	4,664,028
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		10,982,188	5,871,835			INTEREST RATE SWAP			29366M-AB-4	ENTERGY ARKANSAS LLC	1FE	10,982,188	5,871,835
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,809,404	4,753,989			INTEREST RATE SWAP			040555-DC-5	ARIZONA PUBLIC SERVICE CO	2FE	8,809,404	4,753,989
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,860,042	3,673,312			INTEREST RATE SWAP			58933Y-BB-0	MERCK & CO INC	1FE	6,860,042	3,673,312
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,656,695	3,117,482			INTEREST RATE SWAP			58933Y-BF-1	MERCK & CO INC	1FE	5,656,695	3,117,482
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,596,000	6,877,730			INTEREST RATE SWAP			66765R-CK-0	NORTHWEST NATURAL GAS CO	1FE	12,596,000	6,877,730
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,718,000	3,732,385			INTEREST RATE SWAP			071813-CV-9	BAXTER INTERNATIONAL INC	2FE	6,718,000	3,732,385
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,813,613	4,414,406			INTEREST RATE SWAP			79466L-AM-6	SALESFORCE INC	1FE	8,813,613	4,414,406
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		15,913,017	8,764,438			INTEREST RATE SWAP			79574C-ER-0	SALT RIVER PROJECT AGRICULTURA	1FE	15,913,017	8,764,438
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,211,401	4,819,542			INTEREST RATE SWAP			94106B-AD-3	WASTE CONNECTIONS INC	1FE	8,211,401	4,819,542
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		14,501,337	7,784,021			INTEREST RATE SWAP			191216-DC-1	COCA-COLA CO/THE	1FE	14,501,337	7,784,021
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		13,123,346	7,147,112			INTEREST RATE SWAP			231021-AS-5	CUMMINS INC	1FE	13,123,346	7,147,112
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,286,539	3,548,247			INTEREST RATE SWAP			291011-BS-2	EMERSON ELECTRIC CO	1FE	6,286,539	3,548,247
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		9,949,713	5,713,382			INTEREST RATE SWAP			375558-BT-9	GILEAD SCIENCES INC	1FE	9,949,713	5,713,382
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,610,966	3,411,577			INTEREST RATE SWAP			532457-BY-3	ELI LILLY & CO	1FE	6,610,966	3,411,577
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,593,025	3,213,497			INTEREST RATE SWAP			532457-BZ-0	ELI LILLY & CO	1FE	6,593,025	3,213,497
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		7,086,750	3,797,422			INTEREST RATE SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	7,086,750	3,797,422
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,177,491	4,386,678			INTEREST RATE SWAP			594918-CW-2	MICROSOFT CORP	1FE	8,177,491	4,386,678
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,804,442	3,144,045			INTEREST RATE SWAP			615369-AX-3	MOODY'S CORP	2FE	5,804,442	3,144,045
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,688,718	7,696,426			INTEREST RATE SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	12,688,718	7,696,426
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		7,126,408	4,268,038			INTEREST RATE SWAP			707631-AA-5	PENN STATE HEALTH	1FE	7,126,408	4,268,038
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,474,010	6,961,997			INTEREST RATE SWAP			767201-AT-3	RIO TINTO FINANCE USA LTD	1FE	12,474,010	6,961,997
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		16,421,880	8,476,466			INTEREST RATE SWAP			927804-GD-0	VIRGINIA ELECTRIC AND POWER CO	1FE	16,421,880	8,476,466
944514A67	Synthetic, Wayne County Airport ..	1.G	20,000,000	313,547	1,091,721	05/06/2025	05/15/2035	TOTAL RETURN SWAP		771,015	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	313,547	320,707
944514A67	Synthetic, Wayne County Airport ..	1.G		14,082,265	13,005,992			TOTAL RETURN SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	14,082,265	13,005,992
944514A67	Synthetic, Wayne County Airport ..	1.G		428,886	222,542			TOTAL RETURN SWAP			03842*-BZ-8	AQUA PENNSYLVANIA INC	1	428,886	222,542
944514A67	Synthetic, Wayne County Airport ..	1.G		5,016,514	4,370,713			TOTAL RETURN SWAP			574205-JJ-0	MARYLAND ECONOMIC DEVELOPMENT	1FE	5,016,514	4,370,713
944514A67	Synthetic, Wayne County Airport ..	1.G		158,787	103,103			TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	158,787	103,103
944514A*9	Synthetic, Wayne County Airport ..	1.D	5,000,000	5,000,004	3,289,333	05/06/2025	05/15/2050	TOTAL RETURN SWAP		450,965	682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	5,000,004	2,838,368
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E	46,580,000	4,432,841	1,745,862	03/17/2025	12/20/2029	CREDIT DEFAULT SWAP	(67,159)	(663,168)	03842*-BY-1	AQUA PENNSYLVANIA INC	1	4,500,000	2,409,030
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		9,500,000	8,480,062			CREDIT DEFAULT SWAP			41242*-BJ-0	HARDWOOD FUNDING, LLC	1FE	9,500,000	8,480,062
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		6,030,274	5,381,104			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	6,030,274	5,381,104
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		9,959,944	8,990,607			CREDIT DEFAULT SWAP			G73348-AC-7	RRPF ENGINE LEASING LTD	1FE	9,959,944	8,990,607
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		7,839,784	5,718,341			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	7,839,784	5,718,341
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		8,750,000	7,309,743			CREDIT DEFAULT SWAP			V57338-AA-5	FIRST OMEGA SHIPPING INC	2	8,750,000	7,309,743
9999999999 - Totals				2,365,695,829	1,729,947,207	XXX	XXX	XXX	(1,175,523)	(100,974,266)	XXX	XXX	XXX	2,366,871,352	1,830,921,472

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	64	2,187,236,019	65	2,247,184,746	66	2,274,668,645			64	2,187,236,019
2. Add: Opened or acquired transactions	1	60,000,001	1	21,026,147	1	91,098,183			3	172,124,331
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	240,762	XXX	15,414,920	XXX	138,948	XXX		XXX	15,794,629
4. Less: Closed or disposed of transactions										
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	292,036	XXX	8,957,167	XXX	209,948	XXX		XXX	9,459,152
7. Ending inventory	65	2,247,184,746	66	2,274,668,645	67	2,365,695,828			67	2,365,695,828

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	2,594,234,901	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,594,234,901
4.	Part D, Section 1, Column 6	5,817,575,772	
5.	Part D, Section 1, Column 7	(3,223,340,870)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,351,922,230	
8.	Part B, Section 1, Column 13	(2,582,916)	
9.	Total (Line 7 plus Line 8)		2,349,339,315
10.	Part D, Section 1, Column 9	5,882,206,610	
11.	Part D, Section 1, Column 10	(3,530,284,379)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2,582,916)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,451,178,805	
14.	Part B, Section 1, Column 20	187,996,599	
15.	Part D, Section 1, Column 12	1,639,175,404	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,940,552,121	1,986,990,357
2.	Cost of cash equivalents acquired	94,597,609,102	96,838,519,132
3.	Accrual of discount	44,887,474	43,589,851
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(12,522)	(6,140)
6.	Deduct consideration received on disposals	94,959,034,548	96,928,541,079
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,624,001,627	1,940,552,121
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,624,001,627	1,940,552,121

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
567079 711 High Street (C1)	Des Moines	IA	07/01/1940	Various				185,851
567080 655 9th Street (C2)	Des Moines	IA	01/01/1986	Various				40,079
567081 710 9th Street (C3)	Des Moines	IA	01/01/1980	Various				214,109
567082 750 Park Street	Des Moines	IA	01/01/1994	Various				639,251
567087 Hangar	Des Moines	IA	10/01/2003	Various				1,251,655
567090 Ramp 1	Des Moines	IA	01/01/1984	Various				71,872
567091 Ramp 2	Des Moines	IA	01/01/1988	Various				5,483
567092 Ramp 3	Des Moines	IA	01/01/1993	Various				58,527
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				148,763
0199999. Acquired by purchase								2,615,591
Eighth and Grand Owner, LLC	Des Moines	IA	04/01/2024	Transfer from PLIC home office				2,024,872
Union Station Real Estate Holdings, LLC	Seattle	WA	08/13/2024	Foreclosure from PLIC lender				114,280
0299999. Acquired by internal transfer								2,139,152
0399999 - Totals								4,754,743

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
4567164BV	Saint Joseph	MO		09/11/2026	7.070	223,953		290,000
30873850BV	Mesa	AZ		07/17/2026	5.440	394,898		425,000
4563054BV	Mesquite	TX		09/08/2026	7.200	194,142		252,000
4580331BV	Yuma	AZ		09/25/2026	6.800	175,562		230,000
4501476BV	Fairfield	PA		07/29/2026	7.250	299,261		390,000
4470813BV	Cortland	NY		07/08/2026	6.670	138,880		185,000
4475287BV	Port Isabel	TX		07/15/2026	7.260	309,730		376,000
4501475BV	Kansas City	KS		07/29/2026	7.000	119,581		140,000
4554167BV	Midland	TX		08/27/2026	7.340	131,481		150,000
30874015BV	GEORGETOWN	TX		07/17/2026	5.600	260,453		445,000
4473490BV	Palm Desert	CA		07/13/2026	6.320	454,800		685,000
4535528BV	Biloxi	MS		08/13/2026	7.140	306,947		330,000
4554146BV	Pensacola	FL		08/27/2026	6.750	134,284		162,600
4481341BV	Sacramento	CA		07/22/2026	6.730	310,493		437,000
30874164BV	Orange Park	FL		07/17/2026	5.450	122,124		205,000
4580380BV	Lake Geneva	WI		09/25/2026	7.510	223,172		257,000
30874268BV	Englewood	OH		07/17/2026	5.380	83,445		222,668
30874165BV	Oakley	CA		07/17/2026	5.560	507,031		675,000
4561154BV	Pensacola	FL		09/02/2026	6.830	192,305		255,000
4500739BV	Palm Springs	CA		07/28/2026	7.270	242,341		299,000
4476095BV	Rio Rancho	NM		07/16/2026	7.130	269,743		334,000
4544390BV	Saint Helen	MI		08/25/2026	6.990	321,487		348,000
4474308BV	Lakeland	FL		07/14/2026	7.320	201,494		267,000
4522473BV	Las Vegas	NV		08/11/2026	6.560	276,936		360,000
30873831BV	Mounds View	MN		07/17/2026	5.700	208,344		256,000
30874180BV	Humble	TX		07/17/2026	5.100	166,140		280,000
30874217BV	Mcdonough	GA		07/17/2026	5.530	84,993		245,000
30873811BV	Nashville	TN		07/17/2026	5.820	318,848		635,000
4481306BV	Dauphin Island	AL		07/22/2026	7.750	241,828		295,000
4500123BV	Congers	NY		07/27/2026	6.890	511,260		660,000
4500748BV	Aledo	TX		07/28/2026	7.720	305,429		352,000
4503684BV	Indianapolis	IN		08/03/2026	7.130	373,911		445,000
4500740BV	Mount Gilead	NC		07/28/2026	7.220	346,847		655,000
4569313BV	Victoria	TX		09/16/2026	7.030	199,423		264,000
4477675BV	Homestead	FL		07/20/2026	6.560	224,709		385,000
30874158BV	Little Rock	AR		07/17/2026	6.180	76,217		115,000
4473489BV	North Charleston	SC		07/13/2026	6.580	324,021		422,000
4536776BV	Newton	NC		08/14/2026	7.410	147,168		221,000
30874072BV	Staten Island	NY		07/17/2026	4.200	379,341		540,000
4567850BV	Knoxville	TN		09/14/2026	7.250	281,852		340,000
30874218BV	Cooper City	FL		07/17/2026	5.510	82,504		439,000
4580360BV	Valrico	FL		09/25/2026	7.220	332,853		360,000
4558667BV	Fort Myers	FL		08/31/2026	7.130	158,545		250,000
4468165BV	Portland	CT		07/02/2026	6.550	360,477		460,000
4538757BV	Stewart Manor	NY		08/18/2026	6.590	621,970		820,000
4476118BV	Colonial Heights	VA		07/16/2026	7.360	299,111		384,000
30873764BV	Virginia Beach	VA		07/17/2026	5.120	161,669		370,000
4543638BV	Inverness	FL		08/24/2026	7.120	345,953		367,000
4472739BV	Lubbock	TX		07/10/2026	7.330	143,348		173,000
30873985BV	Concord	NC		07/17/2026	5.360	119,979		235,000
30874202BV	Haines City	FL		07/17/2026	5.360	211,755		340,000
4543685BV	BAYTOWN	TX		08/24/2026	7.530	178,971		188,000
30873822BV	Reston	VA		07/17/2026	5.300	109,266		780,000
30874291BV	Mount Rainier	MD		07/17/2026	3.970	439,818		650,000
4467610BV	Wilmington	DE		07/01/2026	7.360	249,057		310,000

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
30874242BV	Grants	NM		07/17/2026	9.680	36,069		90,000
4520830BV	Amarillo	TX		08/07/2026	6.720	241,577		300,000
30873978BV	Norristown	PA		07/17/2026	6.700	35,649		414,800
4467614BV	Cleveland	OH		07/01/2026	6.910	227,096		291,000
30873800BV	Sioux City	IA		07/17/2026	6.100	46,679		207,000
30873715BV	Cranston	RI		07/17/2026	5.670	129,652		365,000
4475244BV	Knoxville	TN		07/15/2026	6.770	248,526		306,000
30873887BV	HOYT LAKES	MN		07/17/2026	5.180	85,480		115,000
4474388BV	Marietta	GA		07/14/2026	7.410	317,127		337,000
30873809BV	Portland	OR		07/17/2026	5.760	561,863		720,000
4472143BV	Humble	TX		07/09/2026	6.900	179,281		220,000
4566651BV	Delray Beach	FL		09/10/2026	6.550	262,195		350,000
4540275BV	South Padre Island	TX		08/19/2026	6.810	178,781		218,000
4502412BV	Edisto Island	SC		07/30/2026	7.320	791,315		870,000
4575142BV	Scottsdale	AZ		09/18/2026	6.650	1,603,530		1,995,000
30874281BV	Gridley	IL		07/17/2026	5.030	104,875		150,000
4576606BV	Lake Hughes	CA		09/22/2026	7.110	269,370		343,000
4475263BV	Greenbush	MI		07/15/2026	6.910	154,871		200,000
30873736BV	East Elmhurst	NY		07/17/2026	5.410	372,027		1,080,447
4543657BV	Superior	WI		08/24/2026	7.180	222,361		241,000
4597406BV	Tampa	FL		09/29/2026	6.580	370,105		515,000
30873804BV	Shelby Township	MI		07/17/2026	5.790	207,320		290,000
4540267BV	Wesley Chapel	FL		08/19/2026	6.640	309,269		413,000
30874263BV	Wernersville	PA		07/17/2026	6.840	277,257		355,000
4501457BV	East Bend	NC		07/29/2026	6.900	260,607		349,000
4598134BV	Jamestown	TN		09/30/2026	7.240	336,480		405,000
4563081BV	Lake City	PA		09/08/2026	7.380	253,991		300,000
30873816BV	Vancleave	MS		07/17/2026	5.580	167,656		515,000
4467630BV	Amarillo	TX		07/01/2026	7.150	204,710		257,000
30874149BV	Fleetwood	NC		07/17/2026	5.180	388,828		695,000
4561835BV	Saint Petersburg	FL		09/03/2026	6.930	258,780		360,000
30873775BV	Hialeah	FL		07/17/2026	5.160	300,950		560,000
4568695BV	Hagerstown	MD		09/15/2026	7.080	246,875		320,000
4561834BV	Corpus Christi	TX		09/03/2026	6.820	202,667		260,000
30873740BV	Amityville	NY		07/17/2026	4.970	129,825		655,000
4482785BV	McAllen	TX		07/24/2026	7.120	142,536		194,000
4468166BV	Amarillo	TX		07/02/2026	7.210	215,351		230,000
4473536BV	Ravenna	MI		07/13/2026	7.050	252,837		332,000
30874010BV	Slidell	LA		07/17/2026	5.080	350,575		660,000
4554201BV	Ocean City	MD		08/27/2026	7.310	183,147		325,000
30873983BV	Boca Raton	FL		07/17/2026	5.360	173,576		635,000
4520809BV	Westland	MI		08/07/2026	7.000	215,163		265,000
30873927BV	Frederica	DE		07/17/2026	5.270	217,348		360,000
4503730BV	Reading	PA		08/03/2026	6.730	141,390		180,000
4521512BV	Coatesville	IN		08/10/2026	7.340	235,713		270,000
4472126BV	Hope Mills	NC		07/09/2026	7.020	142,285		163,000
4472718BV	Rotonda West	FL		07/10/2026	6.850	161,329		215,000
4482228BV	Tobyhanna	PA		07/23/2026	7.400	414,726		442,000
4575885BV	Montgomery	TX		09/21/2026	6.700	835,313		1,485,000
30873931BV	Houston	TX		07/17/2026	5.280	143,014		270,000
4541148BV	Saint Charles	MO		08/20/2026	7.090	194,598		275,000
30874191BV	Apex	NC		07/17/2026	5.310	268,586		915,000
4575869BV	Tigard	OR		09/21/2026	7.250	609,022		660,000
4475274BV	Rapid City	SD		07/15/2026	7.150	158,793		190,000
4541068BV	Rehoboth Beach	DE		08/20/2026	6.410	359,771		553,000

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
4482790BV	Gibbsboro	NJ		07/24/2026	6.760	320,808		439,990
4543642BV	Cape Coral	FL		08/24/2026	7.130	351,925		425,000
4521529BV	Phoenix	NY		08/10/2026	6.780	131,440		172,000
4535520BV	Town Creek	AL		08/13/2026	6.950	386,599		451,000
4482243BV	Iowa Colony	TX		07/23/2026	6.430	211,558		316,000
4478698BV	Albany	OR		07/21/2026	6.850	286,674		400,000
4476758BV	Ankeny	IA		07/17/2026	7.050	163,867		225,000
4544453BV	Galveston	TX		08/25/2026	6.990	229,321		310,000
4543063BV	Conroe	TX		08/21/2026	6.690	359,456		515,000
4598126BV	Crystal Beach	TX		09/30/2026	6.930	543,073		639,000
4467585BV	Berwyn	IL		07/01/2026	6.610	388,971		508,000
30873933BV	Marshall	MI		07/17/2026	5.140	35,583		156,000
4482240BV	San Pedro	CA		07/23/2026	6.740	421,401		620,000
4469859BV	West Hartford	CT		07/07/2026	6.820	189,553		220,000
4476096BV	Venice	FL		07/16/2026	6.600	314,238		410,000
4540219BV	Fulshear	TX		08/19/2026	6.500	198,821		283,000
4575870BV	Summerville	SC		09/21/2026	6.770	453,679		580,000
30873982BV	Princeton Junction	NJ		07/17/2026	6.280	225,153		660,000
30873763BV	Norfolk	VA		07/17/2026	6.060	223,589		270,000
30874098BV	Baltimore	MD		07/17/2026	4.760	87,341		235,000
4561875BV	Owensville	MO		09/03/2026	6.970	339,814		415,000
4472084BV	Las Vegas	NV		07/09/2026	7.000	158,472		195,000
4535465BV	Sarasota	FL		08/13/2026	6.700	276,618		360,000
4500141BV	Gulf Shores	AL		07/27/2026	7.150	214,469		260,000
4578567BV	Florence	AZ		09/24/2026	7.100	270,796		318,000
30874254BV	Box Elder	SD		07/17/2026	5.440	62,321		341,000
4567875BV	Rockport	TX		09/14/2026	7.450	369,937		398,850
4521505BV	Saint Louis	MO		08/10/2026	6.630	271,633		410,000
4482259BV	Pocono Summit	PA		07/23/2026	7.220	335,080		385,000
4481320BV	Gillette	WY		07/22/2026	7.200	304,326		370,000
4521547BV	Southgate	MI		08/10/2026	7.620	120,390		157,000
30874139BV	Harvest	AL		07/17/2026	4.630	222,560		370,000
4572295BV	Cleveland	OH		09/17/2026	6.800	158,368		205,000
4541072BV	Sacramento	CA		08/20/2026	7.130	277,350		366,000
30873753BV	Dalton	GA		07/17/2026	5.300	101,608		250,000
30874161BV	Leesburg	FL		07/17/2026	5.310	143,483		300,000
30873965BV	Yulan	NY		07/17/2026	4.350	107,445		235,000
4468178BV	New Bern	NC		07/02/2026	7.050	128,530		166,000
4564434BV	Grand Junction	CO		09/09/2026	7.130	350,738		425,000
4572266BV	Conway	SC		09/17/2026	6.870	260,250		345,000
4554197BV	Isanti	MN		08/27/2026	7.070	311,066		379,000
30874030BV	Rexford	MT		07/17/2026	4.980	73,693		375,000
4469069BV	Somers	CT		07/06/2026	7.220	276,107		350,000
30873871BV	Coral Springs	FL		07/17/2026	5.690	237,505		620,000
30873971BV	Dorchester	MA		07/17/2026	6.270	198,624		1,200,000
30874051BV	El Paso	TX		07/17/2026	5.420	159,514		373,000
4588280BV	Naples	FL		09/28/2026	7.450	494,951		600,000
4554140BV	Chandler	AZ		08/27/2026	7.560	389,499		430,000
30873926BV	Sacramento	CA		07/17/2026	5.540	293,939		560,000
30873886BV	Murrieta	CA		07/17/2026	4.170	840,465		3,100,000
4578555BV	Forest Lake	MN		09/24/2026	6.850	191,757		235,000
4524945BV	Blue Ridge	GA		08/12/2026	6.930	740,723		945,000
4476127BV	Sherman	TX		07/16/2026	6.730	193,893		273,000
30874171BV	Lakewood	CO		07/17/2026	5.250	313,679		498,000
4540216BV	Welch	WV		08/19/2026	6.900	109,651		140,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4578550BV	Gotha	FL		09/24/2026	6.530	198,084		269,000
4501477BV	Glendale	AZ		07/29/2026	6.760	299,863		383,000
4525057BV	Lake Leelanau	MI		08/12/2026	7.260	684,123		747,500
4478708BV	Macungie	PA		07/21/2026	6.820	399,922		645,000
30874043BV	Jersey City	NJ		07/17/2026	5.530	485,571		780,000
30874035BV	Elizabeth	NJ		07/17/2026	5.180	172,019		620,000
30873977BV	Glen Burnie	MD		07/17/2026	5.710	96,838		380,000
4472094BV	Klamath Falls	OR		07/09/2026	6.780	132,196		193,000
4524969BV	Troutman	NC		08/12/2026	7.020	317,543		390,000
30873882BV	Huntington Beach	CA		07/17/2026	5.840	501,798		730,000
4472748BV	Palm Coast	FL		07/10/2026	7.410	315,285		345,000
4472719BV	Stonington	CT		07/10/2026	6.540	362,480		495,000
30874108BV	Lebanon	PA		07/17/2026	5.960	294,146		379,900
4481319BV	Hale	MI		07/22/2026	7.230	197,238		235,000
4576687BV	Florissant	MO		09/22/2026	6.800	182,599		230,000
4503049BV	Toccoa	GA		07/31/2026	6.660	192,080		219,000
4525059BV	Hilton Head Island	SC		08/12/2026	7.260	193,993		250,000
30873725BV	Wantagh	NY		07/17/2026	6.370	147,488		975,000
4478685BV	Santee	SC		07/21/2026	6.490	191,194		265,000
4472762BV	Lake City	FL		07/10/2026	6.960	182,646		212,000
4474373BV	Georgetown	TX		07/14/2026	6.700	226,878		295,000
4558641BV	Virginia Beach	VA		08/31/2026	7.540	132,564		153,000
30874058BV	Red Feather Lakes	CO		07/17/2026	5.370	434,963		695,000
4474386BV	Summerville	SC		07/14/2026	7.000	130,933		203,000
4597397BV	Dennis Port	MA		09/29/2026	6.870	569,171		620,000
30874243BV	Fairfield	IL		07/17/2026	8.060	9,544		70,000
30874151BV	Portsmouth	VA		07/17/2026	5.670	82,895		275,000
30874261BV	Memphis	TN		07/17/2026	5.280	156,314		270,000
4505666BV	Monroe	NY		08/04/2026	7.280	382,355		575,000
30874078BV	Bartonsville	PA		07/17/2026	5.560	76,787		303,000
4564439BV	Hillsboro	OR		09/09/2026	6.880	436,358		605,000
4472114BV	North Canton	OH		07/09/2026	6.980	122,919		166,000
4575074BV	Memphis	TN		09/18/2026	6.980	257,873		295,000
4567903BV	Owenton	KY		09/14/2026	6.890	231,769		280,000
4552298BV	Garrison	MN		08/26/2026	7.130	207,326		220,000
4469078BV	Saint Petersburg	FL		07/06/2026	6.870	242,015		277,000
4567166BV	Kissimmee	FL		09/11/2026	6.610	329,152		385,000
30873755BV	Mount Pleasant	SC		07/17/2026	5.220	262,651		795,000
30874101BV	Perth Amboy	NJ		07/17/2026	5.450	161,430		345,000
30874154BV	Meridian	MS		07/17/2026	5.360	58,382		108,154
4559315BV	Onemo	VA		09/01/2026	7.070	166,048		183,500
30873774BV	Atlanta	GA		07/17/2026	5.210	410,218		830,000
4503709BV	Rockwood	PA		08/03/2026	7.170	117,373		130,000
30873750BV	Whitestone	NY		07/17/2026	5.730	151,620		200,000
4501490BV	Fresno	CA		07/29/2026	6.840	506,417		651,000
30873986BV	Hickory Creek	TX		07/17/2026	7.980	358,575		490,000
4476789BV	Carlsbad	NM		07/17/2026	7.480	415,696		446,000
30873777BV	Streetsboro	OH		07/17/2026	5.730	475,544		570,000
30874005BV	Corpus Christi	TX		07/17/2026	5.030	157,566		250,000
4554192BV	Chicago	IL		08/27/2026	6.760	252,882		350,000
4500143BV	Modesto	CA		07/27/2026	7.230	117,734		166,000
30874135BV	Colorado Springs	CO		07/17/2026	7.110	39,615		450,000
4558640BV	Lynn	MA		08/31/2026	7.160	744,206		950,000
4567825BV	Toms Brook	VA		09/14/2026	7.240	294,595		360,000
4578580BV	Fort Wayne	IN		09/24/2026	7.000	198,664		273,000

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4473520BV	Greensboro	NC		07/13/2026	6.970	170,137		216,000
30873808BV	Danbury	WI		07/17/2026	5.670	90,526		195,000
30873742BV	Hamilton	NJ		07/17/2026	5.340	115,481		230,000
4540292BV	New Smyrna Beach	FL		08/19/2026	6.800	655,779		850,000
4525076BV	Bronx	NY		08/12/2026	6.930	929,102		1,220,000
4478687BV	Gibbsboro	NJ		07/21/2026	7.020	327,489		434,000
4518822BV	Valley Stream	NY		08/05/2026	6.510	635,382		880,000
30873980BV	Springfield	NJ		07/17/2026	5.390	126,628		600,000
4469858BV	Pasco	WA		07/07/2026	6.620	300,271		376,000
4503742BV	Medford	NY		08/03/2026	6.510	482,441		725,000
4576612BV	San Bernardino	CA		09/22/2026	6.730	337,391		460,000
4476124BV	Princeton	TX		07/16/2026	6.650	174,315		265,000
4559342BV	Stephens City	VA		09/01/2026	7.690	299,632		400,000
4535505BV	Kingsport	TN		08/13/2026	6.830	101,787		129,000
4477684BV	Sacramento	CA		07/20/2026	6.770	533,689		690,000
30873932BV	Houston	TX		07/17/2026	5.490	167,691		350,000
4477699BV	Hickory	NC		07/20/2026	6.580	214,954		306,000
30873828BV	Glen Burnie	MD		07/17/2026	6.350	138,881		310,000
30874250BV	Elkhart	IN		07/17/2026	5.740	39,704		150,000
30873880BV	Laramie	WY		07/17/2026	4.980	150,774		252,000
30874237BV	Pahrump	NV		07/17/2026	5.200	293,283		415,000
4555435BV	Davenport	FL		08/28/2026	6.840	293,655		360,000
4555433BV	Panama City Beach	FL		08/28/2026	6.850	675,884		735,000
4561123BV	Marion	IL		09/02/2026	6.960	419,351		460,000
4467584BV	Mesa	AZ		07/01/2026	6.690	315,170		410,000
30873868BV	Santa Ana	CA		07/17/2026	5.250	242,145		405,000
4561139BV	Buford	GA		09/02/2026	7.870	278,256		335,000
4500177BV	Staten Island	NY		07/27/2026	6.850	834,791		1,100,000
4472744BV	Lake Almanor	CA		07/10/2026	7.090	275,915		296,000
4554149BV	Santa Rosa	CA		08/27/2026	6.750	506,398		810,000
4540276BV	Captiva	FL		08/19/2026	7.730	469,547		595,000
4578562BV	Houston	TX		09/24/2026	7.450	281,252		422,000
4482223BV	Duryea	PA		07/23/2026	7.330	185,163		240,000
4541125BV	Bristol	RI		08/20/2026	7.280	558,652		640,000
4588292BV	Carlsbad	NM		09/28/2026	6.960	362,726		422,000
4467579BV	Bear	DE		07/01/2026	7.650	204,612		253,000
4580397BV	Springfield	MO		09/25/2026	7.040	107,618		130,000
4477724BV	New Haven	IN		07/20/2026	6.720	173,857		200,000
4567830BV	Lewiston	ID		09/14/2026	7.290	315,436		402,000
30874277BV	Mount Airy	GA		07/17/2026	6.130	84,834		299,900
30873766BV	Morgantown	WV		07/17/2026	5.030	112,566		200,000
30874193BV	Portland	TN		07/17/2026	5.450	206,058		330,000
4478717BV	Elizabethtown	KY		07/21/2026	7.020	112,082		155,000
4588356BV	Nyack	NY		09/28/2026	6.900	650,408		850,000
4473521BV	East Rockaway	NY		07/13/2026	7.000	824,691		1,050,000
4500179BV	Garland	TX		07/27/2026	6.700	206,411		265,000
4476777BV	Baker	LA		07/17/2026	7.450	148,713		215,000
4472122BV	Tillamook	OR		07/09/2026	6.730	342,051		390,000
4525069BV	Bradenton	FL		08/12/2026	6.980	311,336		340,000
4564430BV	Glendale	AZ		09/09/2026	6.900	324,915		422,000
4561832BV	Naples	FL		09/03/2026	6.790	504,712		654,000
4520796BV	Little Elm	TX		08/07/2026	6.850	248,808		320,000
4559326BV	Lakewood	NJ		09/01/2026	6.730	258,955		900,000
4474366BV	Dahlonega	GA		07/14/2026	7.400	395,400		425,000
4554151BV	Half Moon Bay	CA		08/27/2026	6.570	942,902		1,315,000

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4580398BV	Gulfport	MS		09/25/2026	7.310	310,546		368,000
4472724BV	Berlin	MD		07/10/2026	7.520	316,608		360,000
4476786BV	Bridgeport	CT		07/17/2026	6.690	584,527		750,000
4472088BV	Columbus	OH		07/09/2026	6.640	462,802		656,600
4540206BV	Corpus Christi	TX		08/19/2026	6.810	168,735		252,000
30874044BV	Dearborn	MI		07/17/2026	5.790	264,798		345,000
30874049BV	HOUSTON	TX		07/17/2026	5.330	84,199		150,000
4524988BV	Corvallis	OR		08/12/2026	6.670	504,468		615,000
4503016BV	Corpus Christi	TX		07/31/2026	6.310	258,331		332,500
30873720BV	Bethel	CT		07/17/2026	5.280	230,375		575,000
30873873BV	Kettle Falls	WA		07/17/2026	6.340	259,886		275,000
30874099BV	Hastings on Hudson	NY		07/17/2026	5.480	75,986		180,000
4476140BV	West Haven	CT		07/16/2026	7.310	363,303		410,000
4474338BV	Barstow	CA		07/14/2026	6.970	188,991		240,000
4475312BV	Rustburg	VA		07/15/2026	6.820	251,811		304,000
4501481BV	Nibley	UT		07/29/2026	6.990	269,033		326,000
30873790BV	Muncie	IN		07/17/2026	5.530	140,933		185,000
4474319BV	Warsaw	MO		07/14/2026	6.810	147,702		165,000
4543665BV	Virginia Beach	VA		08/24/2026	6.950	295,589		360,000
4561136BV	Syracuse	NY		09/02/2026	7.330	150,319		185,000
4477693BV	Manti	UT		07/20/2026	6.860	349,766		475,000
4482246BV	Lewisburg	TN		07/23/2026	7.100	157,635		201,000
30874091BV	Colton	CA		07/17/2026	5.900	398,373		520,000
30873969BV	The Woodlands	TX		07/17/2026	5.580	118,799		879,000
4569268BV	Lake Saint Louis	MO		09/16/2026	6.870	130,983		165,500
4578608BV	Gainesville	FL		09/24/2026	6.990	350,921		395,000
30873952BV	DOVER	WI		07/17/2026	5.930	29,816		165,000
4482210BV	Philadelphia	TN		07/23/2026	6.900	361,999		450,000
4572289BV	Palm Coast	FL		09/17/2026	7.130	342,257		435,000
30874066BV	Moorhead	MN		07/17/2026	5.510	136,039		268,000
4567893BV	Chicago	IL		09/14/2026	6.610	360,227		475,000
4552274BV	Weston	FL		08/26/2026	6.820	503,951		690,000
4482261BV	Forney	TX		07/23/2026	7.360	178,306		225,000
4476149BV	Farmington Hills	MI		07/16/2026	7.210	250,284		310,000
4561826BV	Largo	FL		09/03/2026	7.030	292,313		405,000
4559322BV	Hollywood	FL		09/01/2026	6.510	431,111		550,000
4575116BV	Allentown	PA		09/18/2026	7.220	125,302		175,000
4474408BV	Sparks	NV		07/14/2026	6.840	547,095		704,000
4567162BV	Tustin	CA		09/11/2026	6.390	351,042		1,070,000
30874089BV	Springville	UT		07/17/2026	6.510	531,414		615,000
4558669BV	Gainesville	FL		08/31/2026	7.060	228,324		270,000
30874059BV	Texarkana	AR		07/17/2026	5.100	287,449		375,000
4500723BV	Valdosta	GA		07/28/2026	6.400	210,457		277,000
4478695BV	LAWTON	MI		07/21/2026	7.240	492,989		540,000
4554139BV	Largo	FL		08/27/2026	6.810	734,778		785,000
4469046BV	South Lake Tahoe	CA		07/06/2026	6.950	570,093		695,000
4567201BV	Indianapolis	IN		09/11/2026	7.510	106,088		130,000
4588362BV	Fort Worth	TX		09/28/2026	6.430	227,492		320,000
30873898BV	Miami	FL		07/17/2026	5.260	210,952		320,000
4536790BV	Weaver	AL		08/14/2026	7.000	209,433		270,000
4588300BV	Chicago	IL		09/28/2026	7.080	371,598		500,000
30873861BV	Land O Lakes	FL		07/17/2026	5.360	296,429		671,090
4525068BV	Quincy	MA		08/12/2026	6.730	915,207		1,312,000
4576643BV	North Wildwood	NJ		09/22/2026	7.200	486,661		540,000
30874283BV	HOUSTON	TX		07/17/2026	5.160	230,852		553,000

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30874122BV	Forney	TX		07/17/2026	.5.570	301,771		320,000
4576676BV	Green Bay	WI		09/22/2026	6.510	246,433		354,000
4540217BV	Troy	NY		08/19/2026	6.860	184,049		240,000
30874020BV	Gulfport	MS		07/17/2026	.5.120	.84,327		124,000
4477698BV	Houston	TX		07/20/2026	7.110	138,461		165,000
4503012BV	Colonial Beach	VA		07/31/2026	7.560	263,061		295,000
4472150BV	Canaan	NH		07/09/2026	6.780	310,561		350,000
4476732BV	Norman	OK		07/17/2026	7.170	197,848		238,000
30873884BV	Fountain Valley	CA		07/17/2026	.5.200	682,863		980,000
4473501BV	The Woodlands	TX		07/13/2026	.6.990	171,490		250,000
4552323BV	Chicago	IL		08/26/2026	6.570	189,443		250,000
30874229BV	Louisville	KY		07/17/2026	6.090	151,050		150,000
4473503BV	New Orleans	LA		07/13/2026	6.970	441,094		600,000
4542952BV	Van Nuys	CA		08/21/2026	6.980	335,706		515,000
4525009BV	Quarryville	PA		08/12/2026	7.190	302,861		374,000
4562455BV	Huffman	TX		09/04/2026	7.360	278,125		341,000
4558635BV	Sewell	NJ		08/31/2026	6.880	397,561		800,000
30874160BV	Norwalk	CT		07/17/2026	.5.440	257,726		730,000
4476785BV	Grand Prairie	TX		07/17/2026	6.600	192,553		250,000
30873859BV	Henderson	NV		07/17/2026	.4.390	286,342		625,000
4598077BV	Bradenton	FL		09/30/2026	6.860	742,772		865,000
4482215BV	Spokane	WA		07/23/2026	6.900	195,642		246,000
30874198BV	OAK RIDGE	NJ		07/17/2026	.5.150	151,484		250,000
4598135BV	Pleasant Prairie	WI		09/30/2026	7.000	176,194		225,000
30874284BV	Brooklyn	MD		07/17/2026	.5.310	.85,627		155,000
4554171BV	New Bern	NC		08/27/2026	7.090	267,552		290,000
30874136BV	Las Vegas	NV		07/17/2026	.5.790	.73,152		370,000
30873751BV	Lake Hopatcong	NJ		07/17/2026	.5.140	119,993		364,000
30874172BV	Cherry Hill	NJ		07/17/2026	.4.920	.63,961		125,000
30874207BV	Santa Clara	CA		07/17/2026	.5.380	236,174		1,406,000
30873709BV	Chester	NH		07/17/2026	.5.130	296,493		449,000
30873783BV	Salt Lake City	UT		07/17/2026	5.100	276,167		435,000
4541128BV	SPRINGFIELD	MO		08/20/2026	6.790	211,774		251,000
30874119BV	Chicago	IL		07/17/2026	.5.950	139,361		160,000
30874200BV	Delaware	OH		07/17/2026	.5.340	225,722		589,000
4597427BV	Henderson	NV		09/29/2026	6.890	351,019		535,000
30873941BV	Fort Worth	TX		07/17/2026	.5.540	.355,323		530,000
4474323BV	Columbus	OH		07/14/2026	6.980	216,309		235,000
4469087BV	Avondale	AZ		07/06/2026	7.090	420,905		455,000
4578593BV	West Palm Beach	FL		09/24/2026	.6.940	309,841		380,000
30873752BV	Etna	OH		07/17/2026	.5.690	303,383		525,000
4567895BV	Nevis	MN		09/14/2026	6.820	143,350		156,000
30874186BV	Keaau	HI		07/17/2026	5.110	139,602		355,000
4580361BV	Fort Worth	TX		09/25/2026	7.100	477,014		525,000
30874031BV	White Plains	NY		07/17/2026	5.110	359,450		580,000
4503736BV	Aurora	IL		08/03/2026	6.870	224,546		280,000
30874118BV	Brandywine	MD		07/17/2026	.5.210	401,599		580,000
30873996BV	Clermont	FL		07/17/2026	.5.830	385,907		480,000
4482787BV	Nipomo	CA		07/24/2026	7.030	819,049		1,050,000
30874109BV	Laurel	MD		07/17/2026	.5.980	.555,529		630,000
4576602BV	Tyler Hill	PA		09/22/2026	6.840	405,569		510,000
4567818BV	Tempe	AZ		09/14/2026	7.060	463,163		546,000
4552299BV	Graeagle	CA		08/26/2026	.6.990	231,955		280,000
30874056BV	Delray Beach	FL		07/17/2026	.5.990	311,819		350,000
4588315BV	Houston	TX		09/28/2026	6.820	267,396		316,000

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4476776BV	Abilene	TX		07/17/2026	6.940	283,212		337,000
4500794BV	Post Falls	ID		07/28/2026	6.670	395,705		550,000
4482617BV	Philadelphia	PA		07/24/2026	7.150	160,783		205,000
4500137BV	LURAY	VA		07/27/2026	7.160	376,022		402,000
4561882BV	Pocono Lake	PA		09/03/2026	6.970	273,585		334,000
4543038BV	Apache Junction	AZ		08/21/2026	6.850	319,570		349,495
30874179BV	CLIFTON	NJ		07/17/2026	4.100	384,743		490,000
30874236BV	Beaufort	NC		07/17/2026	4.560	368,818		840,000
30873745BV	Far Hills	NJ		07/17/2026	5.080	527,430		1,425,000
4577448BV	Myrtle Beach	SC		09/23/2026	6.420	197,448		300,000
4575131BV	Oviedo	FL		09/18/2026	7.120	319,488		385,000
4525072BV	Spring Hill	TN		08/12/2026	6.770	202,061		265,000
4525038BV	Peoria	AZ		08/12/2026	7.420	338,174		410,000
4598097BV	Crystal Beach	TX		09/30/2026	7.480	683,665		755,000
4541100BV	Belmont	NC		08/20/2026	7.130	227,652		290,000
30874050BV	PETERSBURG	FL		07/17/2026	5.190	104,858		296,000
4502386BV	Gainesville	GA		07/30/2026	6.660	195,785		257,000
4481308BV	Lake Placid	FL		07/22/2026	6.840	516,633		617,000
30874274BV	Pompano Beach	FL		07/17/2026	5.900	133,505		175,000
4543046BV	Radford	VA		08/21/2026	6.990	312,574		385,000
30873728BV	Clermont	FL		07/17/2026	5.970	288,436		458,000
4467569BV	Huntington Beach	CA		07/01/2026	6.690	1,595,658		2,100,000
4474371BV	Gainesville	FL		07/14/2026	6.940	306,157		370,000
4473529BV	Houston	TX		07/13/2026	6.800	175,126		230,000
30873814BV	Huntsville	AL		07/17/2026	5.820	480,314		760,000
4576626BV	Kerrville	TX		09/22/2026	7.050	332,668		430,000
4580337BV	Germantown	MD		09/25/2026	6.720	309,774		355,000
4572277BV	Orlando	FL		09/17/2026	7.000	289,467		356,000
30874102BV	Saint Charles	IL		07/17/2026	5.960	234,227		272,000
4554217BV	Monroe	NY		08/27/2026	6.960	274,852		410,000
30873779BV	Poland	OH		07/17/2026	5.130	115,163		205,000
4597400BV	Coos Bay	OR		09/29/2026	7.270	163,696		245,000
4554225BV	Opelika	AL		08/27/2026	6.860	388,357		484,000
4536791BV	Round Rock	TX		08/14/2026	6.940	390,355		479,000
30874174BV	Medford	WI		07/17/2026	5.350	90,408		180,000
4481322BV	Princeton	TX		07/22/2026	6.680	202,847		307,000
30873973BV	Annapolis	MD		07/17/2026	5.040	88,758		310,000
30874096BV	Harrisburg	PA		07/17/2026	6.300	236,530		343,900
4552277BV	Sarasota	FL		08/26/2026	6.870	264,289		370,000
4503724BV	Cleveland	TN		08/03/2026	6.780	131,249		275,000
30874199BV	LAKEWOOD	CA		07/17/2026	5.330	527,767		850,000
4567901BV	Hopkins	SC		09/14/2026	7.000	145,327		175,000
30874116BV	Miami	FL		07/17/2026	5.860	141,513		390,000
4588348BV	Little River	SC		09/28/2026	7.110	159,234		185,000
4502408BV	Tiffin	IA		07/30/2026	7.020	205,057		269,000
30874275BV	Estero	FL		07/17/2026	5.940	123,893		260,000
30874077BV	Pauline	SC		07/17/2026	5.410	401,587		620,000
30874027BV	Whitestone	NY		07/17/2026	5.980	136,260		290,000
4538776BV	Ocean Isle Beach	NC		08/18/2026	6.590	249,992		386,000
4561828BV	Brooklyn	NY		09/03/2026	6.600	1,064,994		1,400,000
4575137BV	Gig Harbor	WA		09/18/2026	6.840	858,765		1,048,000
4563097BV	Haughton	LA		09/08/2026	7.300	133,007		175,000
4576656BV	Madras	OR		09/22/2026	6.750	326,308		382,659
4481302BV	Jersey City	NJ		07/22/2026	6.890	618,699		820,000
30874144BV	New York	NY		07/17/2026	5.130	415,092		770,000

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4588365BV	Allentown	PA		09/28/2026	6.910	351,985		500,000
30873848BV	Dayton	OH		07/17/2026	5.920	64,315		108,000
4474390BV	South Salt Lake	UT		07/14/2026	6.640	262,888		380,000
4470818BV	Hampton	VA		07/08/2026	6.930	220,912		346,000
30874289BV	San Bernardino	CA		07/17/2026	5.250	227,919		390,000
4470825BV	Jacksonville	NC		07/08/2026	6.890	116,033		231,000
30874241BV	Dahlonega	GA		07/17/2026	5.970	189,950		360,000
4482230BV	Queen Creek	AZ		07/23/2026	7.250	285,679		349,000
4476757BV	Breinigsville	PA		07/17/2026	6.600	330,111		448,000
30873910BV	Austin	TX		07/17/2026	5.460	144,153		395,000
4577432BV	Albuquerque	NM		09/23/2026	7.050	260,071		318,000
4474385BV	Branchville	NJ		07/14/2026	7.030	214,712		260,000
4473519BV	Johnston	RI		07/13/2026	6.960	361,398		420,000
30873832BV	La Salle	IL		07/17/2026	5.050	104,623		225,000
4503035BV	White Stone	VA		07/31/2026	7.100	194,793		238,000
4473494BV	The Villages	FL		07/13/2026	6.950	445,091		483,000
4572283BV	Wayzata	MN		09/17/2026	6.790	317,935		410,000
30873759BV	Trumbull	CT		07/17/2026	5.080	304,797		600,000
4577453BV	Miramar Beach	FL		09/23/2026	6.980	123,213		175,000
30874123BV	Tacoma	WA		07/17/2026	5.120	192,306		325,000
4478701BV	Madison	WI		07/21/2026	6.900	278,109		380,000
30874092BV	Deerfield Beach	FL		07/17/2026	5.780	421,582		650,000
30873862BV	Bend	OR		07/17/2026	5.350	278,216		590,000
4474316BV	Beaverton	OR		07/14/2026	6.640	319,502		545,000
4561827BV	Dalton	GA		09/03/2026	6.880	176,565		249,000
4476733BV	Fort Worth	TX		07/17/2026	6.970	364,177		395,000
30874143BV	Phoenix	AZ		07/17/2026	5.400	124,985		369,000
4476120BV	Crossville	TN		07/16/2026	7.140	198,217		224,000
4505644BV	Columbia	MO		08/04/2026	7.960	269,394		330,000
4558621BV	Petersburg	VA		08/31/2026	6.970	280,151		360,000
4474394BV	Muskegon	MI		07/14/2026	6.990	203,942		236,000
30874121BV	Frederick	MD		07/17/2026	2.700	385,107		830,000
4482810BV	Minneapolis	MN		07/24/2026	6.470	180,964		243,000
4500151BV	Merced	CA		07/27/2026	6.570	281,018		449,000
30873970BV	Baltimore	MD		07/17/2026	9.640	40,266		136,100
4520829BV	Peoria	AZ		08/07/2026	7.420	396,403		480,000
4467626BV	Mount Pleasant	SC		07/01/2026	6.640	344,399		388,000
4580323BV	Canyon Lake	TX		09/25/2026	7.010	567,584		775,000
4476727BV	Knoxville	TN		07/17/2026	6.780	172,230		235,000
4588327BV	Ocean City	MD		09/28/2026	7.020	514,110		637,000
4520801BV	Monroe	NY		08/07/2026	6.650	782,409		1,030,000
4474363BV	Denver	CO		07/14/2026	6.980	192,970		400,000
4588274BV	Umatilla	OR		09/28/2026	7.300	202,256		255,000
4472129BV	Portland	OR		07/09/2026	6.690	462,212		1,206,000
4563055BV	Saint Cloud	FL		09/08/2026	6.790	539,198		672,000
30873713BV	Reno	NV		07/17/2026	6.450	1,082,316		1,400,000
4543054BV	Manzanita	OR		08/21/2026	6.490	392,843		855,000
4522478BV	Jacksons Gap	AL		08/11/2026	6.930	689,241		805,000
4540233BV	Semora	NC		08/19/2026	6.950	369,283		400,000
4500108BV	Blue River	OR		07/27/2026	6.730	437,390		485,000
30873897BV	Blacklick	OH		07/17/2026	5.820	241,136		365,000
30874292BV	Dumfries	VA		07/17/2026	5.900	345,081		390,000
4577487BV	Fayetteville	NC		09/23/2026	6.950	143,458		176,000
30873891BV	DEER PARK	TX		07/17/2026	6.280	258,758		375,000
4482799BV	Mars Hill	NC		07/24/2026	7.080	336,826		400,000

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4467641BV	Cedar Park	TX		07/01/2026	6.610	156,989		355,000
4476111BV	Lake Wales	FL		07/16/2026	7.130	348,050		372,000
4481313BV	Davenport	FL		07/22/2026	7.470	313,300		345,000
4472082BV	Saint Louis	MO		07/09/2026	6.880	121,645		155,000
4558656BV	Henderson	NV		08/31/2026	7.410	491,500		600,000
4475284BV	WILLIAMSBURG	VA		07/15/2026	6.990	303,878		360,000
4476098BV	Grinnell	IA		07/16/2026	7.010	159,059		195,000
4518833BV	Chicago	IL		08/05/2026	7.070	342,683		450,000
4468103BV	Hendersonville	NC		07/02/2026	6.560	225,673		440,000
4500113BV	Mc Leansville	NC		07/27/2026	7.210	348,902		440,000
4474359BV	Malad City	ID		07/14/2026	6.750	280,151		343,500
4518821BV	Cambridge Springs	PA		08/05/2026	7.150	121,063		135,000
4554220BV	Plaquemine	LA		08/27/2026	7.360	130,328		160,000
4481334BV	GROTTOES	VA		07/22/2026	6.740	141,238		187,000
30873842BV	Manley	NE		07/17/2026	5.650	137,353		200,000
30874104BV	West Point	CA		07/17/2026	5.130	77,341		290,000
4501448BV	Sugar Hill	GA		07/29/2026	6.730	206,485		274,000
4562433BV	League City	TX		09/04/2026	6.470	211,856		287,000
4467577BV	Sarasota	FL		07/01/2026	1.950	828,498		951,000
4561850BV	Poughkeepsie	NY		09/03/2026	6.670	204,137		330,000
30873762BV	Palm Coast	FL		07/17/2026	6.550	246,663		499,000
4478679BV	Lake Mary	FL		07/22/2026	7.090	240,694		348,000
4501469BV	Windcrest	TX		07/29/2026	7.100	264,276		360,000
4568758BV	Houston	TX		09/15/2026	7.390	230,729		300,500
30874115BV	NEW ALBANY	OH		07/17/2026	6.800	273,427		365,000
4473531BV	Bakersfield	CA		07/13/2026	6.470	421,550		550,000
30873795BV	Guerneville	CA		07/17/2026	5.610	369,319		570,000
4470837BV	Ocean City	MD		07/08/2026	6.780	329,509		372,000
30874007BV	El Paso	TX		07/17/2026	5.570	157,483		375,000
4482237BV	Citrus Springs	FL		07/23/2026	7.120	224,004		240,000
30873744BV	Jersey City	NJ		07/17/2026	5.400	212,522		465,000
4569283BV	Mesa	AZ		09/16/2026	7.560	526,411		650,000
4576659BV	West New York	NJ		09/22/2026	7.570	207,434		270,000
4575162BV	Dallas	TX		09/18/2026	6.710	440,450		580,000
30873878BV	Port Lavaca	TX		07/17/2026	5.410	114,035		236,000
30873979BV	Hartsdale	NY		07/17/2026	5.210	232,168		379,000
30874197BV	Hamden	CT		07/17/2026	5.080	167,127		260,000
4543688BV	Johnstown	CO		08/24/2026	6.990	658,519		885,000
4520176BV	Ruther Glen	VA		08/06/2026	6.720	270,292		330,000
30874252BV	Plano	TX		07/17/2026	5.410	182,557		600,000
4559328BV	Claremont	NH		09/01/2026	6.840	280,546		365,000
4561162BV	Rocky Mount	NC		09/02/2026	6.800	224,539		299,000
4535496BV	Lake Havasu City	AZ		08/13/2026	7.620	312,802		359,000
30874175BV	Sugar Hill	GA		07/17/2026	6.570	280,256		425,000
30874055BV	San Jose	CA		07/17/2026	5.250	632,061		1,216,000
4569302BV	Las Vegas	NV		09/16/2026	6.900	246,264		345,000
4521582BV	Knoxville	TN		08/10/2026	6.840	359,485		390,000
4467637BV	Orange Park	FL		07/01/2026	6.550	262,468		365,000
4482251BV	Portland	OR		07/23/2026	6.790	561,704		744,000
30873726BV	Fresno	CA		07/17/2026	5.430	267,579		360,000
4568053BV	Jersey City	NJ		09/14/2026	7.130	786,056		1,080,000
4468179BV	Philadelphia	PA		07/02/2026	6.620	298,626		390,000
30873797BV	Muncie	IN		07/17/2026	6.100	79,496		100,000
4522490BV	Millville	DE		08/11/2026	6.490	346,318		530,000
4518814BV	Niagara	WI		08/05/2026	6.840	253,722		275,000

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4562459BV	Shelton	WA		09/04/2026	7.390	391,388		425,000
4505664BV	Trego	WI		08/04/2026	7.000	263,712		287,000
4472738BV	San Antonio	TX		07/10/2026	6.980	231,645		287,000
30873966BV	Tonawanda	NY		07/17/2026	5.470	101,764		250,000
30874195BV	WOODBRIDGE TOWNSHIP	NJ		07/17/2026	6.200	120,766		310,000
30873923BV	MIAMI	FL		07/17/2026	4.220	303,135		720,000
4588335BV	Eastvale	CA		09/28/2026	5.860	117,713		500,000
4522469BV	San Tan Valley	AZ		08/11/2026	7.360	368,829		445,000
30874278BV	Elk Grove	CA		07/17/2026	5.920	519,639		885,000
4472147BV	West Chester	OH		07/09/2026	7.400	151,149		181,000
4541059BV	Park Ridge	IL		08/20/2026	7.210	287,500		350,000
4575835BV	Utica	NY		09/21/2026	6.460	205,695		290,000
4476107BV	Hurst	TX		07/16/2026	6.420	531,457		691,666
4535491BV	Lincoln City	OR		08/13/2026	7.050	203,307		250,000
4537283BV	New York	NY		08/17/2026	7.140	509,543		675,000
4501455BV	Delray Beach	FL		07/29/2026	6.910	183,072		225,000
30873749BV	Howell	NJ		07/17/2026	5.680	265,041		625,000
30873877BV	Antioch	CA		07/17/2026	5.900	401,286		730,000
4567915BV	Champaign	IL		09/14/2026	6.980	176,262		215,000
4577495BV	Huron	OH		09/23/2026	6.680	366,252		450,000
4540290BV	Pasadena	MD		08/19/2026	6.910	196,922		375,000
4474376BV	Baton Rouge	LA		07/14/2026	7.280	152,057		162,500
4575871BV	Toms River	NJ		09/21/2026	7.100	241,127		295,000
30874113BV	Denham Springs	LA		07/17/2026	4.690	266,740		425,000
4503024BV	Houston	TX		07/31/2026	6.470	333,779		436,000
4475301BV	San Antonio	FL		07/15/2026	7.540	228,141		275,000
4575165BV	Virginia Beach	VA		09/18/2026	7.250	412,403		532,000
30873924BV	LINCOLN	CA		07/17/2026	5.510	210,783		460,000
4468181BV	Appleton	WI		07/02/2026	6.480	164,956		228,000
4500741BV	Baltimore	MD		07/28/2026	6.780	463,831		685,000
30874169BV	Philadelphia	PA		07/17/2026	5.320	343,227		345,000
30873817BV	Carpentersville	IL		07/17/2026	5.790	472,992		550,000
4580396BV	Tucson	AZ		09/25/2026	6.770	321,525		425,000
4469047BV	Upland	CA		07/06/2026	7.410	313,528		485,000
4468098BV	Chicago	IL		07/02/2026	6.980	330,532		470,000
4568759BV	Rifle	CO		09/15/2026	6.750	615,335		800,000
4469861BV	New Orleans	LA		07/07/2026	6.660	215,188		275,000
30874021BV	Terre Haute	IN		07/17/2026	5.760	35,665		64,900
30873733BV	Fredonia	NY		07/17/2026	5.970	38,745		242,000
4481324BV	Emerald Isle	NC		07/22/2026	7.570	415,852		478,000
4559363BV	Long Pond	PA		09/01/2026	6.920	366,165		408,000
30873803BV	WARREN	MI		07/17/2026	5.300	49,485		105,000
4476788BV	Ann Arbor	MI		07/17/2026	6.740	237,260		311,000
30874167BV	Memphis	TN		07/17/2026	5.110	48,617		120,000
4503050BV	Portsmouth	VA		07/31/2026	7.150	181,804		240,000
4576685BV	Rogers	KY		09/22/2026	6.970	277,150		300,000
4520808BV	Saint Helena Island	SC		08/07/2026	7.050	299,449		330,000
4575089BV	Palmdale	CA		09/18/2026	6.290	351,404		470,000
4474399BV	Reeds Spring	MO		07/14/2026	6.990	195,307		225,500
4473506BV	Waco	TX		07/13/2026	6.940	279,594		390,000
4505657BV	Sicklerville	NJ		08/04/2026	6.620	269,358		361,000
4577442BV	Jamestown	NC		09/23/2026	7.460	320,525		370,000
30874019BV	Colton	OR		07/17/2026	5.160	205,851		405,000
4561866BV	Six Mile	SC		09/03/2026	7.400	676,758		880,000
30874224BV	Tucson	AZ		07/17/2026	7.980	126,181		155,000

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4518813BV	Troy	NY		08/05/2026	6.550	236,317		366,000
30874152BV	Wimauma	FL		07/17/2026	6.100	261,256		380,000
4500136BV	San Antonio	TX		07/27/2026	6.720	232,170		320,000
4469041BV	Denison	TX		07/06/2026	7.000	191,532		250,000
30874159BV	Mayfield	KY		07/17/2026	6.310	356,196		395,000
4525050BV	Sugar Land	TX		08/12/2026	7.140	251,076		300,000
30874125BV	Miami Springs	FL		07/17/2026	5.240	240,009		640,000
30874203BV	Fox Lake	WI		07/17/2026	5.170	171,501		288,000
30873731BV	Lake Grove	NY		07/17/2026	5.370	144,790		575,000
4481299BV	Scottsboro	AL		07/22/2026	7.030	155,124		187,000
4568707BV	Tucson	AZ		09/15/2026	6.670	335,697		435,000
30873791BV	WADSWORTH	IL		07/17/2026	5.330	186,485		525,000
4577499BV	San Bernardino	CA		09/23/2026	7.100	421,165		540,000
4567859BV	Hampton	VA		09/14/2026	6.960	159,272		172,000
4552302BV	Houston	TX		08/26/2026	6.840	432,247		475,000
30873957BV	Orlando	FL		07/17/2026	5.750	102,017		210,000
4467563BV	Stanton	KY		07/01/2026	6.900	165,126		205,000
4505656BV	Nashville	IN		08/04/2026	7.340	492,923		580,000
4476790BV	Worcester	MA		07/17/2026	6.850	234,543		340,000
4538777BV	Seaside Heights	NJ		08/18/2026	6.880	351,048		425,000
30873824BV	New Caney	TX		07/17/2026	5.930	307,397		400,000
4467592BV	Abilene	TX		07/01/2026	6.960	214,371		235,000
30873860BV	Madisonville	LA		07/17/2026	5.480	388,578		525,000
4567163BV	Kissimmee	FL		09/11/2026	6.700	231,174		310,000
4478702BV	Chipley	FL		07/21/2026	6.730	179,501		210,000
30873854BV	Woodburn	OR		07/17/2026	5.360	127,796		384,000
4567827BV	Seneca	SC		09/14/2026	6.850	223,949		257,000
4500742BV	Fall River	KS		07/28/2026	7.180	108,496		135,000
4467595BV	Gadsden	AL		07/01/2026	6.700	186,000		230,000
4561836BV	Hemet	CA		09/03/2026	7.300	390,839		529,000
4566649BV	Abilene	TX		09/10/2026	6.500	216,469		283,000
4474356BV	Loxley	AL		07/14/2026	7.250	253,724		275,000
30874012BV	McDonald	PA		07/17/2026	5.140	330,098		560,000
4577492BV	Sunrise	FL		09/23/2026	7.180	286,423		422,000
4562452BV	Arlington Heights	IL		09/04/2026	7.090	325,894		421,000
4474368BV	McPherson	KS		07/14/2026	7.270	129,499		141,000
4567833BV	Houston	TX		09/14/2026	6.550	332,435		425,000
30874093BV	Bargersville	IN		07/17/2026	5.910	187,256		215,000
30874153BV	Akron	OH		07/17/2026	5.160	51,540		93,039
4482222BV	Angleton	TX		07/23/2026	7.030	171,762		235,000
30873947BV	San Diego	CA		07/17/2026	5.630	117,596		855,000
4521521BV	Mustang	OK		08/10/2026	7.350	233,392		281,000
4472137BV	Wakefield	MI		07/09/2026	7.190	171,956		195,000
4503697BV	Chandler	AZ		08/03/2026	6.930	327,704		445,000
30874190BV	Chesterfield	VA		07/17/2026	5.090	340,518		550,000
4476722BV	Granbury	TX		07/17/2026	7.080	411,675		440,000
4580334BV	Yucca Valley	CA		09/25/2026	6.930	725,787		839,000
4576658BV	Saint Augustine	FL		09/22/2026	6.850	502,832		620,000
30873714BV	Lynn	MA		07/17/2026	6.670	664,997		800,000
30874258BV	Bloomingdale	IL		07/17/2026	5.700	125,064		171,000
30874251BV	Port Chester	NY		07/17/2026	5.110	153,373		351,000
30874295BV	Waconia	MN		07/17/2026	6.670	324,815		380,000
4475251BV	Panama City Beach	FL		07/15/2026	6.910	337,962		361,000
4476122BV	Killingly	CT		07/16/2026	6.760	344,455		445,000
4567177BV	Hickory	NC		09/11/2026	6.620	210,041		309,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4472109BV	Seattle	WA		07/09/2026	6.930	1,078,865		1,337,000
30873793BV	Ypsilanti	MI		07/17/2026	6.070	273,451		323,000
30874025BV	Bay Shore	NY		07/17/2026	4.090	252,568		464,000
4478693BV	Fresno	CA		07/21/2026	6.770	316,611		410,000
4478706BV	Parkville	MO		07/21/2026	7.250	386,611		432,000
30873928BV	Rio Grande City	TX		07/17/2026	5.680	61,148		145,000
30874133BV	Hickory Hills	IL		07/17/2026	5.790	63,266		310,000
30873894BV	Terrell	TX		07/17/2026	5.310	93,723		245,900
4473537BV	Elmira	MI		07/13/2026	6.920	181,279		242,000
4561140BV	Middleton	FL		09/02/2026	6.930	183,501		215,000
4566696BV	Old Orchard Beach	ME		09/10/2026	6.910	308,834		350,000
30874083BV	Doral	FL		07/17/2026	6.490	118,091		985,000
30874214BV	Wesley Chapel	FL		07/17/2026	5.380	121,379		250,000
4500743BV	Detroit	MI		07/28/2026	6.970	130,161		160,000
30874212BV	Jersey City	NJ		07/17/2026	6.640	1,753,960		2,090,000
30873993BV	Islip	NY		07/17/2026	6.020	368,770		620,000
4500155BV	Astoria	OR		07/27/2026	6.540	654,802		860,000
4525053BV	Chicago	IL		08/12/2026	7.390	188,480		230,000
4562447BV	Carlsbad	NM		09/04/2026	7.330	233,052		269,000
30874222BV	Kerrville	TX		07/17/2026	5.210	299,009		425,000
30874240BV	Greenville	NC		07/17/2026	5.810	161,011		185,000
4554168BV	Saint Johns	FL		08/27/2026	7.270	167,244		205,000
4476725BV	Louisa	VA		07/17/2026	7.210	460,024		498,000
30873904BV	Pataskala	OH		07/17/2026	5.850	264,201		430,000
4525022BV	Chico	CA		08/12/2026	7.080	162,091		205,000
4578579BV	Fort Wayne	IN		09/24/2026	7.000	198,664		273,000
4524998BV	Austin	TX		08/12/2026	7.020	458,417		595,000
30873776BV	Chicago	IL		07/17/2026	5.980	45,034		155,000
30873756BV	Rockville	MD		07/17/2026	5.710	299,641		505,000
4521573BV	Fall River	MA		08/10/2026	7.590	404,031		526,000
30873955BV	San Jose	CA		07/17/2026	5.200	335,489		483,000
30874085BV	North Caldwell	NJ		07/17/2026	6.030	1,146,318		2,098,436
4552269BV	La Pine	OR		08/26/2026	6.890	399,034		460,000
4474395BV	Cub Run	KY		07/14/2026	6.790	231,216		250,000
4520804BV	Hilton Head Island	SC		08/07/2026	7.100	248,696		320,000
4472730BV	Steubenville	OH		07/10/2026	6.730	117,331		154,000
4475262BV	Winder	GA		07/15/2026	7.260	269,074		315,000
4588302BV	Hockley	TX		09/28/2026	7.210	426,812		517,000
4540199BV	Quincy	MA		08/19/2026	6.770	458,349		763,000
4552309BV	Pinedale	CA		08/26/2026	6.910	324,644		415,000
4552288BV	Santa Rosa Beach	FL		08/26/2026	7.660	230,066		275,000
30873833BV	Bayfield	WI		07/17/2026	5.140	207,847		345,000
4597428BV	Yuma	AZ		09/29/2026	7.250	173,945		229,000
4561165BV	San Angelo	TX		09/02/2026	6.610	664,356		1,220,000
4521518BV	Southfield	MI		08/10/2026	7.120	177,991		241,000
30873718BV	Spartanburg	SC		07/17/2026	6.410	135,734		249,900
4541144BV	Holiday Island	AR		08/20/2026	7.270	218,238		232,000
4542953BV	Orinda	CA		08/21/2026	7.400	1,099,550		1,600,000
4472121BV	Sparks	NV		07/09/2026	7.350	319,813		380,000
30874060BV	Sunland	CA		07/17/2026	5.830	488,629		630,000
4552295BV	Plano	TX		08/26/2026	6.950	308,662		415,000
4544424BV	Madisonville	LA		08/25/2026	6.910	184,862		220,000
30873949BV	COLONIE	NY		07/17/2026	5.190	159,197		413,300
4577439BV	Omaha	NE		09/23/2026	7.110	264,797		306,000
4522500BV	SAN TAN VALLEY	AZ		08/11/2026	6.290	396,843		500,000

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4478691BV	Indianapolis	IN		07/21/2026	7.200	316,352		385,000
30873915BV	Galesburg	IL		07/17/2026	5.080	242,562		375,000
4588343BV	Lakeville	MN		09/28/2026	7.550	230,491		285,000
30874075BV	Gulfport	MS		07/17/2026	5.130	187,346		315,000
4535473BV	Post Falls	ID		08/13/2026	7.130	364,779		392,000
4577505BV	Hopatcong	NJ		09/23/2026	7.090	429,686		661,000
30873772BV	Boone	NC		07/17/2026	5.000	225,213		445,000
4481336BV	Nottingham	MD		07/22/2026	6.790	208,946		249,000
4474369BV	Pasadena	MD		07/14/2026	7.100	385,124		475,000
4477703BV	Yorktown	VA		07/20/2026	7.070	233,005		297,000
4477686BV	West Jordan	UT		07/20/2026	6.710	390,890		510,000
4469067BV	Tarpon Springs	FL		07/06/2026	7.430	359,632		451,000
4543047BV	Frederick	MD		08/21/2026	6.990	469,921		585,000
4476106BV	Monroe	MI		07/16/2026	7.630	111,385		167,000
30874255BV	Evanston	IL		07/17/2026	5.370	118,594		510,000
4482780BV	Jacksonville	FL		07/24/2026	6.920	272,937		363,000
4476721BV	Cumming	GA		07/17/2026	6.580	293,908		410,000
4564452BV	West Hartford	CT		09/09/2026	6.800	311,560		410,000
30873784BV	Chicago	IL		07/17/2026	6.040	188,532		625,000
4521570BV	Las Vegas	NV		08/10/2026	6.450	290,874		388,000
4567856BV	Chicago	IL		09/14/2026	6.670	419,320		550,000
4576632BV	Colorado Springs	CO		09/22/2026	6.500	172,545		405,000
4469061BV	Mount Dora	FL		07/06/2026	7.370	406,417		570,000
4478719BV	KNOXVILLE	TN		07/21/2026	7.110	161,402		225,000
30874246BV	San Diego	CA		07/17/2026	5.360	148,297		675,000
4500153BV	Miami Beach	FL		07/27/2026	6.840	1,024,504		1,318,000
30873961BV	Canoga Park	CA		07/17/2026	5.220	549,076		840,000
4476753BV	Port Saint Lucie	FL		07/17/2026	7.040	281,564		333,000
30873981BV	Chicago	IL		07/17/2026	5.510	226,736		482,000
30874041BV	Hidalgo	TX		07/17/2026	5.080	99,330		174,000
4482255BV	Lafayette	AL		07/23/2026	6.800	140,651		247,000
4474341BV	Rotonda West	FL		07/14/2026	7.100	316,548		345,000
4552319BV	Colorado Springs	CO		08/26/2026	7.100	298,844		395,000
4558670BV	Rockport	TX		08/31/2026	7.260	169,563		202,000
30874253BV	Edgewood	MD		07/17/2026	5.710	48,940		159,000
4564431BV	West Palm Beach	FL		09/09/2026	7.380	314,363		380,000
4576657BV	Pace	FL		09/22/2026	7.110	428,090		523,000
4540198BV	Quincy	MA		08/19/2026	6.840	493,304		665,000
4576651BV	Taylors	SC		09/22/2026	6.890	382,189		420,000
30873997BV	New Milford	CT		07/17/2026	5.410	85,566		450,000
30873747BV	Mayer	AZ		07/17/2026	5.170	169,770		255,000
4505662BV	Oro Valley	AZ		08/04/2026	6.800	312,362		385,000
30874184BV	WESLEY CHAPEL	FL		07/17/2026	5.160	226,685		535,000
30873925BV	INGLEWOOD	CA		07/17/2026	5.250	485,486		700,000
4524985BV	Brigantine	NJ		08/12/2026	6.900	450,269		520,000
30874032BV	Tulare	CA		07/17/2026	4.600	320,428		780,000
4566640BV	Vestavia Hills	AL		09/10/2026	6.740	237,553		350,000
30874256BV	Saint Albans	NY		07/17/2026	5.130	518,577		750,000
30873819BV	Austin	TX		07/17/2026	5.320	269,182		705,000
4567857BV	Pittsburgh	PA		09/14/2026	7.400	186,196		260,000
4525039BV	Surprise	AZ		08/12/2026	7.410	338,666		410,000
30873998BV	Dallas	TX		07/17/2026	5.350	99,852		600,000
4476767BV	Gastonia	NC		07/17/2026	6.760	113,807		147,000
4569315BV	McHenry	IL		09/16/2026	6.840	232,968		284,000
4482252BV	Caldwell	ID		07/23/2026	6.900	300,990		424,000

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4540260BV	Chicago	IL		08/19/2026	7.540	298,261		385,000
4525007BV	Lehigh Acres	FL		08/12/2026	7.210	292,246		310,000
4580348BV	Pigeon Forge	TN		09/25/2026	7.080	760,159		880,000
4598075BV	Minneapolis	MN		09/30/2026	7.160	347,935		470,000
30874034BV	Katy	TX		07/17/2026	5.310	129,825		265,000
4469033BV	Guntersville	AL		07/06/2026	6.940	562,257		660,000
4481331BV	Stephens City	VA		07/22/2026	7.800	371,367		490,000
4474326BV	Galveston	TX		07/14/2026	7.510	641,407		780,000
4558639BV	Canton	GA		08/31/2026	6.660	845,510		2,097,000
30874024BV	Delphi	IN		07/17/2026	5.120	132,728		175,000
30873863BV	Pawleys Island	SC		07/17/2026	5.060	292,827		560,000
4467568BV	Denton	TX		07/01/2026	7.160	198,094		240,000
4469084BV	Long Pond	PA		07/06/2026	7.200	508,749		550,000
30874039BV	Bakersfield	CA		07/17/2026	5.640	293,697		370,000
4552264BV	Sarasota	FL		08/26/2026	6.340	250,830		330,000
30873757BV	Miami	FL		07/17/2026	5.040	257,146		603,000
4474380BV	Lakeview	OH		07/14/2026	7.140	303,176		400,000
4561129BV	Frankford	DE		09/02/2026	7.020	368,192		425,000
30873782BV	Ladson	SC		07/17/2026	5.640	23,569		270,000
30874162BV	Pacific Junction	IA		07/17/2026	6.490	111,854		205,000
4536786BV	Bon Aqua	TN		08/14/2026	7.070	190,000		250,000
4467567BV	Rio Rancho	NM		07/01/2026	7.030	325,408		470,000
30873967BV	Smithfield	RI		07/17/2026	5.620	116,307		355,000
4477711BV	Voorhees	NJ		07/20/2026	6.950	194,879		250,000
4525028BV	Lake Arrowhead	CA		08/12/2026	7.490	578,624		625,000
30874094BV	Philadelphia	PA		07/17/2026	5.270	85,714		204,141
4575866BV	Salt Lake City	UT		09/21/2026	6.720	622,564		1,129,000
4500792BV	Fenton	MI		07/28/2026	6.800	154,325		190,000
4588253BV	Covington	KY		09/28/2026	7.060	193,204		310,000
4475249BV	Broadway	NC		07/15/2026	6.680	164,056		335,000
4568738BV	Philadelphia	PA		09/15/2026	6.740	287,379		355,000
4543060BV	Chaska	MN		08/21/2026	7.120	240,966		310,000
30874130BV	Markesan	WI		07/17/2026	9.600	298,736		3,000,000
4563100BV	Georgetown	KY		09/08/2026	6.950	246,514		280,000
4543077BV	Lubbock	TX		08/21/2026	6.850	198,101		270,000
4537311BV	Mountlake Terrace	WA		08/17/2026	7.140	871,542		1,600,000
4538782BV	Silver Lake	IN		08/18/2026	7.100	155,543		201,000
30874146BV	San Diego	CA		07/17/2026	5.980	1,190,821		3,115,506
4470805BV	Cooper City	FL		07/08/2026	6.550	300,558		395,000
4561838BV	Cape Coral	FL		09/03/2026	7.430	420,945		455,000
4567156BV	Fernandina Beach	FL		09/11/2026	6.770	317,893		415,000
30873788BV	Indianapolis	IN		07/17/2026	5.120	161,955		235,000
30873984BV	Sylmar	CA		07/17/2026	5.220	539,869		935,000
4524976BV	Spring Valley	NY		08/12/2026	6.770	579,730		750,000
4482218BV	Citrus Heights	CA		07/23/2026	6.710	496,157		715,000
4500127BV	Baldwinsville	NY		07/27/2026	6.390	290,593		393,000
30873727BV	New Rochelle	NY		07/17/2026	5.350	142,264		733,000
30874228BV	McAllen	TX		07/17/2026	5.130	124,061		220,000
4474309BV	Johns Creek	GA		07/14/2026	7.010	458,494		500,000
4500173BV	Dunnellon	FL		07/27/2026	7.330	237,177		250,000
30873992BV	Baltimore	MD		07/17/2026	5.880	51,032		175,000
4554188BV	Winter Garden	FL		08/27/2026	7.370	159,503		190,000
30873916BV	Boardman	OR		07/17/2026	5.420	119,715		300,000
4467578BV	Chula Vista	CA		07/01/2026	6.790	757,315		1,030,000
4577428BV	Schenectady	NY		09/23/2026	7.010	197,005		257,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4588360BV	Conroe	TX		09/28/2026	7.650	238,978		286,000
4482244BV	Iowa Colony	TX		07/23/2026	6.470	210,657		291,000
4503057BV	Central Islip	NY		07/31/2026	6.960	561,005		720,000
30873885BV	Compton	CA		07/17/2026	5.770	339,970		470,000
30874181BV	Temple City	CA		07/17/2026	5.880	633,577		1,700,000
4500785BV	Mechanicville	NY		07/28/2026	6.970	282,579		363,000
30874065BV	Zanesville	OH		07/17/2026	5.680	17,148		154,900
30874249BV	Boro of Atlantic Highla	NJ		07/17/2026	5.160	117,608		290,000
30874264BV	Union	NJ		07/17/2026	5.910	313,734		620,000
4580349BV	Copperopolis	CA		09/25/2026	7.020	256,671		310,000
4598108BV	Elmhurst	IL		09/30/2026	7.620	748,205		900,000
4472735BV	Fairmont	MN		07/10/2026	7.100	261,457		328,000
4474401BV	Quincy	MA		07/14/2026	6.920	1,137,378		1,475,000
4475255BV	Detroit	MI		07/15/2026	7.020	156,509		205,000
4588349BV	Wilmington	NC		09/28/2026	7.810	340,351		375,000
30873962BV	Independence	MO		07/17/2026	6.960	121,412		170,000
4472733BV	Suwanee	GA		07/10/2026	6.940	172,354		450,000
4544443BV	Boca Raton	FL		08/25/2026	6.990	363,860		750,000
4522495BV	Peach Orchard	AR		08/11/2026	6.910	343,347		396,690
4500762BV	Sevierville	TN		07/28/2026	7.330	129,137		155,000
4536759BV	Wallingford	PA		08/14/2026	6.780	148,764		195,000
30873738BV	Hollis	NY		07/17/2026	5.110	539,841		770,000
4476765BV	Tarpon Springs	FL		07/17/2026	6.690	266,709		326,000
30873883BV	Daly City	CA		07/17/2026	5.760	827,855		1,360,000
30874213BV	Atlanta	GA		07/17/2026	3.930	339,474		510,000
4502394BV	New Bedford	MA		07/30/2026	7.180	381,044		435,000
4575144BV	Corona Del Mar	CA		09/18/2026	6.430	1,087,218		1,875,000
30873919BV	Yonkers	NY		07/17/2026	5.420	406,443		555,000
4503688BV	Elizabethton	TN		08/03/2026	7.170	276,086		335,000
30873794BV	Breese	IL		07/17/2026	5.000	283,804		530,000
4500111BV	Manchester	NH		07/27/2026	7.740	427,202		520,500
30873826BV	Moscow	ID		07/17/2026	6.440	401,169		515,000
4520168BV	BROOKHAVEN	GA		08/06/2026	6.940	164,873		203,000
4552293BV	Dunnellon	FL		08/26/2026	6.960	131,351		160,000
4467598BV	Canton	GA		07/01/2026	7.050	370,000		399,000
4525051BV	Gainesville	GA		08/12/2026	7.070	415,982		825,000
4572284BV	Merrimack	NH		09/17/2026	6.640	330,620		411,000
30874208BV	Camden	TN		07/17/2026	5.120	97,160		240,000
30874037BV	Algonquin	IL		07/17/2026	5.020	138,565		230,000
4543067BV	Spring Valley	NY		08/21/2026	6.670	653,119		870,000
30873994BV	Indianapolis	IN		07/17/2026	5.370	54,860		144,000
4502391BV	Daytona Beach	FL		07/30/2026	6.830	159,512		210,000
4572248BV	Overland Park	KS		09/17/2026	6.480	287,757		386,000
30873890BV	Richmond	CA		07/17/2026	5.370	173,998		630,000
4500786BV	HALE	MI		07/28/2026	6.940	285,011		390,000
4575865BV	Marshalltown	IA		09/21/2026	7.330	141,910		165,500
30874187BV	Stockton	CA		07/17/2026	4.370	128,882		195,000
4561841BV	Cullowhee	NC		09/03/2026	7.610	198,598		249,000
4561831BV	Enterprise	AL		09/03/2026	6.950	175,202		228,000
4525085BV	Stafford	VA		08/12/2026	6.880	371,609		488,000
4561864BV	Las Vegas	NV		09/03/2026	6.470	212,944		360,000
4469840BV	Gravois Mills	MO		07/07/2026	7.250	396,284		425,000
30873908BV	Hope Hull	AL		07/17/2026	5.340	331,322		425,000
30873748BV	Pleasantville	NY		07/17/2026	5.280	375,198		650,000
4473534BV	Whitney	TX		07/13/2026	7.380	339,675		415,000

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	2	3					Additional	
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4500717BV	Robbinsville	NJ		07/28/2026	6.580	971,328		1,200,000
4473535BV	Delray Beach	FL		07/13/2026	6.600	421,209		485,000
4578545BV	La Mesa	CA		09/24/2026	6.950	699,452		825,000
30874080BV	New York	NY		07/17/2026	5.360	346,704		1,030,000
30873991BV	New Baltimore	MI		07/17/2026	5.070	209,835		430,000
4561132BV	Pleasant Grove	UT		09/02/2026	7.090	310,020		373,000
4543028BV	Ellijay	GA		08/21/2026	6.810	478,169		608,000
30873959BV	Taylor	MI		07/17/2026	5.790	55,486		120,000
4467646BV	Pittsburgh	PA		07/01/2026	6.880	105,351		124,000
4467581BV	Phoenix	AZ		07/01/2026	6.700	457,049		600,000
30873787BV	Evesham	NJ		07/17/2026	5.350	186,382		430,000
4540295BV	Sarasota	FL		08/19/2026	6.820	338,605		435,000
4568769BV	Bradenton	FL		09/15/2026	6.970	661,345		730,000
4562457BV	Mullins	SC		09/04/2026	7.780	240,370		270,000
4476125BV	Prince George	VA		07/16/2026	6.410	250,991		340,000
30873942BV	Chevy Chase	MD		07/17/2026	5.400	245,993		1,230,000
4468101BV	Salisbury	NC		07/02/2026	6.850	609,690		795,000
4502411BV	Tinley Park	IL		07/30/2026	6.960	247,088		305,000
4503058BV	East Stroudsburg	PA		07/31/2026	6.920	169,413		217,000
30874107BV	Bloomington	CA		07/17/2026	5.240	327,460		525,000
4502402BV	Port Orford	OR		07/30/2026	7.350	254,535		295,000
4588266BV	North Myrtle Beach	SC		09/28/2026	7.230	307,070		330,000
4580378BV	Amarillo	TX		09/25/2026	5.880	275,544		302,000
4469058BV	Dayton	OH		07/06/2026	6.720	168,910		267,000
30873765BV	Andersonville	TN		07/17/2026	6.940	20,923		225,000
4575140BV	Glendale	AZ		09/18/2026	6.500	1,299,733		2,640,000
4552276BV	San Diego	CA		08/26/2026	6.710	388,265		480,000
4575167BV	Sylva	NC		09/18/2026	6.770	199,120		260,000
4575880BV	Jacksonville	FL		09/21/2026	7.370	144,508		175,000
30873988BV	Santa Rosa Beach	FL		07/17/2026	4.840	406,031		625,000
4580403BV	Peletier	NC		09/25/2026	7.010	364,276		445,000
4474387BV	Madera	CA		07/14/2026	6.800	233,249		284,000
4572287BV	Mt Lake Park	MD		09/17/2026	7.090	168,738		233,000
30873876BV	Yorba Linda	CA		07/17/2026	5.250	418,985		665,000
4467648BV	Lubbock	TX		07/01/2026	6.960	129,108		164,000
4481304BV	Warren	MI		07/22/2026	7.290	244,513		316,000
30873946BV	Houston	TX		07/17/2026	5.040	386,516		575,000
4503753BV	Wofford Heights	CA		08/03/2026	6.900	115,932		170,000
4472731BV	Spicewood	TX		07/10/2026	7.360	856,991		1,088,000
4578563BV	Maricopa	AZ		09/24/2026	7.130	304,178		330,000
4561830BV	Inverness	FL		09/03/2026	6.560	159,990		229,000
4567905BV	Chardon	OH		09/14/2026	6.790	132,568		206,000
4575881BV	Huntington	NY		09/21/2026	6.650	446,118		600,000
30874266BV	Weeki Wachee	FL		07/17/2026	5.340	130,458		608,259
4500793BV	Lubbock	TX		07/28/2026	7.080	175,064		213,000
4566665BV	Tucson	AZ		09/10/2026	7.130	302,438		390,000
30874033BV	Goshen	IN		07/17/2026	5.430	50,009		115,000
4521519BV	Goodyear	AZ		08/10/2026	6.680	347,545		556,000
4537284BV	Cheshire	CT		08/17/2026	6.380	360,255		515,000
4577440BV	Houston	TX		09/28/2026	7.420	234,283		280,000
30873853BV	Naperville	IL		07/17/2026	5.560	317,537		681,040
30873905BV	Mesa	AZ		07/17/2026	5.190	151,724		435,000
4558620BV	Mount Pleasant	TN		08/31/2026	6.940	429,022		600,000
4473518BV	South Haven	MI		07/13/2026	7.000	294,750		359,000
30873770BV	Winston-Salem	NC		07/17/2026	5.270	91,473		564,000

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4580326BV	Katy	TX		09/25/2026	6.680	208,499		273,000
4472108BV	Port Charlotte	FL		07/09/2026	6.380	196,127		275,000
3087423ZBV	Bessemer	AL		07/17/2026	5.670	132,350		190,000
4578612BV	Asheville	NC		09/24/2026	7.020	347,757		416,000
30874079BV	Elkhart Lake	WI		07/17/2026	5.330	366,581		715,000
4543053BV	Indio	CA		08/21/2026	6.830	372,421		557,000
4576653BV	Reeds Spring	MO		09/22/2026	7.260	372,515		493,000
4478696BV	Wisconsin Rapids	WI		07/21/2026	6.980	278,156		341,000
4520177BV	Cape Canaveral	FL		08/06/2026	6.720	259,529		300,000
4521548BV	Josephine	TX		08/10/2026	6.710	181,053		245,000
30873913BV	Berkeley	CA		07/17/2026	4.260	540,235		990,000
30874287BV	Lawrence	MA		07/17/2026	5.230	297,988		635,000
4481340BV	Kansas City	MO		07/22/2026	6.580	161,404		234,000
4566645BV	Cary	NC		09/10/2026	7.130	253,400		318,000
4566688BV	Seminole	FL		09/10/2026	7.400	284,760		331,000
30873940BV	Detroit	MI		07/17/2026	6.020	54,581		74,900
4472734BV	Harvey	LA		07/10/2026	7.030	165,093		223,000
4469062BV	Belleview	FL		07/06/2026	6.660	168,429		225,000
30874206BV	Lake Orion	MI		07/17/2026	5.360	157,794		500,000
4472105BV	Longmont	CO		07/09/2026	6.560	394,214		575,000
4567198BV	Homestead	FL		09/11/2026	6.720	277,276		365,000
4558691BV	Ocean View	DE		08/31/2026	7.360	360,771		450,000
4520800BV	Morristown	TN		08/07/2026	6.770	190,150		274,000
4469837BV	North Myrtle Beach	SC		07/07/2026	7.480	794,430		850,000
4567812BV	Tucson	AZ		09/14/2026	6.580	169,455		240,000
4478721BV	Omaha	NE		07/21/2026	7.430	229,092		276,000
4598110BV	Mystic	CT		09/30/2026	7.390	591,918		800,000
3087400BBV	Glen Oaks	NY		07/17/2026	5.420	210,340		375,000
4544426BV	Kissimmee	FL		08/25/2026	7.020	463,095		522,000
4500722BV	Hot Springs	MT		07/28/2026	6.420	302,841		400,000
30874262BV	El Paso	TX		07/17/2026	5.460	130,582		217,000
4472745BV	Melbourne	FL		07/10/2026	7.300	190,361		243,000
4472740BV	Odessa	TX		07/10/2026	7.300	174,178		207,000
4543032BV	Surprise	AZ		08/21/2026	6.270	463,459		550,000
30874045BV	West Haven	CT		07/17/2026	5.100	112,992		280,000
4572273BV	Allston	MA		09/17/2026	7.030	1,079,974		1,400,000
4525060BV	New Orleans	LA		08/12/2026	7.360	208,711		275,000
4543671BV	Pigeon Forge	TN		08/24/2026	6.850	829,730		950,000
4535479BV	Miami	FL		08/13/2026	7.440	251,663		335,000
4541067BV	Merritt Island	FL		08/20/2026	6.550	244,986		318,000
4474342BV	Fresno	CA		07/14/2026	6.920	173,442		240,000
4555425BV	Springdale	AR		08/28/2026	6.660	231,713		289,000
30873840BV	Pleasant Grove	AL		07/17/2026	5.300	193,552		295,000
4541138BV	Nashville	TN		08/20/2026	6.970	376,814		465,000
4566650BV	Annville	PA		09/10/2026	6.750	261,230		352,000
30873837BV	Ely	IA		07/17/2026	5.500	173,987		275,000
4481298BV	Elizabethtown	KY		07/22/2026	7.180	328,050		425,000
3087402BBV	Mount Vernon	NY		07/17/2026	5.220	113,396		160,000
30873711BV	Warren	VT		07/17/2026	4.790	105,367		325,000
30873851BV	Seattle	WA		07/17/2026	6.090	587,175		690,000
4598088BV	Toledo	OH		09/30/2026	6.810	296,643		320,000
30873867BV	Sacramento	CA		07/17/2026	5.030	206,611		415,000
4503052BV	Yucca	AZ		07/31/2026	6.730	153,490		250,000
4475322BV	Muncie	IN		07/15/2026	7.170	166,869		200,000
4520163BV	Charleston	SC		08/06/2026	6.320	264,809		520,000

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4467635BV	Yuma	AZ		07/01/2026	6.630	227,227		300,000
4503764BV	Milanville	PA		08/03/2026	7.220	294,590		367,000
30873951BV	Gatlinburg	TN		07/17/2026	6.300	660,908		995,000
4521511BV	Albertville	MN		08/10/2026	6.960	225,225		285,000
30873989BV	Barrington	IL		07/17/2026	6.720	1,298,485		2,611,799
4476135BV	Marshville	NC		07/16/2026	7.360	230,981		280,000
30874126BV	Dania Beach	FL		07/17/2026	5.830	437,002		760,000
30874008BV	Gravette	AR		07/17/2026	6.440	223,870		295,000
4541134BV	Oakland	CA		08/20/2026	6.770	515,205		669,000
4477717BV	Rustburg	VA		07/20/2026	6.820	251,806		304,000
4475323BV	Artesia	NM		07/15/2026	7.170	182,197		236,000
4482768BV	Atlanta	GA		07/24/2026	7.140	206,559		254,000
4500161BV	Chicago	IL		07/27/2026	6.810	362,386		506,000
4473523BV	Orange	VA		07/13/2026	7.110	338,032		394,000
30873930BV	Larue	TX		07/17/2026	5.270	109,702		180,000
30873903BV	Yuba City	CA		07/17/2026	5.650	355,926		585,000
4524990BV	Land O Lakes	FL		08/12/2026	6.760	256,412		318,000
4552282BV	Melbourne Beach	FL		08/26/2026	7.040	597,811		751,000
4501447BV	Indianapolis	IN		07/29/2026	7.380	209,368		273,000
30873843BV	Destin	FL		07/17/2026	7.010	450,167		485,000
4472098BV	Nashville	TN		07/09/2026	6.980	220,393		336,000
4524974BV	Haltom City	TX		08/12/2026	7.080	203,236		282,000
4536788BV	Fort Walton Beach	FL		08/14/2026	6.510	159,664		265,000
30873735BV	Saint Augustine	FL		07/17/2026	5.460	248,867		599,000
4473497BV	Kissimmee	FL		07/13/2026	6.880	278,744		306,000
4482216BV	Whittier	NC		07/23/2026	6.860	425,030		465,000
4522470BV	Westminster	MD		08/11/2026	6.380	297,817		396,000
4522497BV	Edinburg	TX		08/11/2026	6.770	220,285		285,000
4554198BV	Amarillo	TX		08/27/2026	6.770	382,909		485,000
4482235BV	Newbury Park	CA		07/23/2026	6.250	1,901,421		2,800,000
4563060BV	Fontana	CA		09/08/2026	6.850	414,894		600,000
30873964BV	Rockford	IL		07/17/2026	6.000	36,012		77,000
4299838BV	Blairsville	GA		06/11/2026	7.870	129		390,000
30873889BV	San Antonio	TX		07/17/2026	5.360	298,588		480,000
30873706BV	Center Ossipee	NH		07/17/2026	6.130	340,352		405,000
4535474BV	Winston-Salem	NC		08/13/2026	7.690	142,591		178,000
30873839BV	Ackley	IA		07/17/2026	4.560	32,314		85,000
4474336BV	Rochester	NY		07/14/2026	6.780	121,195		160,000
4473493BV	Bridgeport	CT		07/13/2026	6.520	246,713		320,000
4561837BV	Darby	PA		09/03/2026	6.660	232,771		330,000
4474313BV	Norman	OK		07/14/2026	7.210	183,907		199,000
30874064BV	Newark	NJ		07/17/2026	5.380	38,829		760,000
30874011BV	MARGATE	FL		07/17/2026	4.390	190,838		359,000
4467636BV	Milford	CT		07/01/2026	6.890	566,366		750,000
4520798BV	Washington	DC		08/07/2026	6.890	414,637		710,000
4566644BV	Stamford	CT		09/10/2026	6.850	320,306		420,000
4572255BV	Bakersfield	CA		09/17/2026	6.990	185,119		255,000
4503701BV	Philadelphia	PA		08/03/2026	6.700	597,641		1,025,000
4472119BV	Olympia	WA		07/09/2026	6.650	487,075		600,000
4567897BV	Kentwood	MI		09/14/2026	7.640	225,458		276,000
30873723BV	East Haddam	CT		07/17/2026	5.400	124,536		400,000
30873813BV	PORTER	TX		07/17/2026	5.120	193,561		305,000
30874150BV	Carrollton	GA		07/17/2026	5.060	158,461		235,000
30874225BV	Denver	CO		07/17/2026	5.430	645,379		870,000
4500163BV	Minneapolis	MN		07/27/2026	6.740	298,699		390,000

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30874082BV	Chicago	IL		07/17/2026	4.960	182,764		350,000
4469074BV	Largo	FL		07/06/2026	7.020	145,198		194,000
4502426BV	New Haven	CT		07/30/2026	6.500	790,262		1,075,000
4475305BV	ALLENTOWN	PA		07/15/2026	6.960	242,921		296,000
4472127BV	Paterson	NJ		07/09/2026	6.630	431,551		600,000
30873944BV	Grovetown	GA		07/17/2026	5.860	145,249		320,000
4470810BV	De Pere	WI		07/08/2026	6.560	428,420		550,000
4567917BV	Boyne City	MI		09/14/2026	7.510	385,796		475,000
30873719BV	Cypress	TX		07/17/2026	5.720	190,464		530,000
4575067BV	Orlando	FL		09/18/2026	6.850	155,760		205,000
4598117BV	San Antonio	TX		09/30/2026	7.230	439,203		500,000
4588254BV	Bowling Green	KY		09/28/2026	6.730	191,844		252,500
4474339BV	Orangeburg	SC		07/14/2026	7.040	125,196		160,000
4475286BV	Palmetto	FL		07/15/2026	7.470	523,697		630,000
30873818BV	Houma	LA		07/17/2026	4.650	123,034		265,000
30874234BV	Levittown	PA		07/17/2026	5.160	174,842		345,000
30873815BV	Brandon	MS		07/17/2026	5.650	281,999		324,000
4481305BV	Arabi	LA		07/22/2026	7.060	283,943		350,000
30874112BV	BLUEFIELD	WV		07/17/2026	6.720	157,848		210,000
4543641BV	Sacramento	CA		08/24/2026	6.800	557,170		759,000
4564461BV	Jamaica Beach	TX		09/09/2026	6.940	480,625		531,000
4475243BV	Yuma	AZ		07/15/2026	7.370	281,993		365,000
4524967BV	New Albany	IN		08/12/2026	6.900	122,481		170,000
4472097BV	Bluffton	SC		07/09/2026	7.280	324,676		345,000
30873730BV	Highland Mills	NY		07/17/2026	5.070	151,332		390,000
4500756BV	Wappingers Falls	NY		07/28/2026	7.250	258,905		450,000
4474370BV	Baton Rouge	LA		07/14/2026	6.690	283,101		353,000
4500763BV	Gardendale	AL		07/28/2026	7.200	120,897		157,000
30874276BV	Lehigh Acres	FL		07/17/2026	5.810	134,620		380,000
4469863BV	Summerville	SC		07/07/2026	6.970	326,862		380,000
4541123BV	Mesa	AZ		08/20/2026	6.690	325,765		400,000
4467609BV	Merced	CA		07/01/2026	6.580	189,799		444,990
30874117BV	Pleasant Grove	UT		07/17/2026	5.220	436,420		571,000
4569322BV	Port Isabel	TX		09/16/2026	6.800	173,804		295,000
30874245BV	Peoria	IL		07/17/2026	5.730	25,081		49,000
30873906BV	Tamarac	FL		07/17/2026	6.090	91,311		152,000
30873974BV	West Sacramento	CA		07/17/2026	5.740	188,382		460,000
4575873BV	Cleveland	OH		09/21/2026	7.600	114,049		128,000
4525074BV	Dallas	TX		08/12/2026	6.450	170,488		222,000
4476726BV	Merrillville	IN		07/17/2026	7.740	107,546		135,000
30874016BV	Scottsdale	AZ		07/17/2026	6.380	756,028		1,100,000
4535507BV	Goodyear	AZ		08/13/2026	7.430	341,974		415,000
4503708BV	Spring Hill	FL		08/03/2026	7.130	228,174		248,000
30874013BV	Forney	TX		07/17/2026	5.500	301,703		420,000
4576680BV	Wilmington	NC		09/22/2026	6.410	238,399		333,000
4535511BV	Redmond	WA		08/13/2026	7.030	272,922		390,000
4540204BV	Lansdale	PA		08/19/2026	6.470	382,471		535,000
30873987BV	Grayson	GA		07/17/2026	5.520	193,738		610,000
4577430BV	Leander	TX		09/23/2026	7.400	446,109		575,000
30873845BV	Olympia	WA		07/17/2026	5.940	316,488		725,000
30874087BV	Minneapolis	MN		07/17/2026	6.300	252,941		280,000
4501449BV	McKinney	TX		07/29/2026	6.620	250,133		380,000
4567831BV	Ann Arbor	MI		09/14/2026	6.840	515,055		751,000
4525033BV	Little Rock	AR		08/12/2026	7.230	154,507		184,000
4543069BV	Green Bay	WI		08/21/2026	6.610	228,299		336,000

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4520162BV	Piqua	OH		08/06/2026	6.900	285,885		343,000
30873707BV	Northfield	OH		07/17/2026	5.220	135,636		224,000
4470821BV	Madison	AL		07/08/2026	6.880	217,169		263,000
4477681BV	Boerne	TX		07/20/2026	6.660	201,196		254,000
30873874BV	Superior	AZ		07/17/2026	5.470	63,419		145,000
4562407BV	South Kingstown	RI		09/04/2026	6.780	460,462		520,000
4580324BV	Greer	SC		09/25/2026	6.870	384,864		520,000
30874163BV	Pleasantville	NJ		07/17/2026	4.800	85,269		280,000
4567189BV	Tooele	UT		09/11/2026	7.070	223,771		302,000
4475283BV	Anchorage	AK		07/15/2026	7.530	373,789		511,000
4470812BV	Purcell	OK		07/08/2026	7.060	157,099		189,000
30874270BV	Linn	TX		07/17/2026	5.380	78,932		190,000
4568733BV	Memphis	TN		09/15/2026	6.730	128,312		171,000
30874170BV	Yonkers	NY		07/17/2026	5.260	365,220		785,000
4475317BV	Minneola	FL		07/15/2026	7.450	541,474		651,000
30873799BV	Dallas	TX		07/17/2026	4.580	166,821		725,000
30874086BV	Jersey City	NJ		07/17/2026	6.700	477,984		575,000
4588363BV	Tucson	AZ		09/28/2026	6.710	281,398		390,000
4567190BV	Halls	TN		09/11/2026	7.230	144,204		187,000
4500798BV	Naples	FL		07/28/2026	7.130	350,114		440,000
30873820BV	Ann Arbor	MI		07/17/2026	5.270	228,969		455,000
4561833BV	Perris	CA		09/03/2026	6.670	171,761		390,000
30873922BV	LAKEWOOD	CO		07/17/2026	4.490	241,266		475,000
30874272BV	Porterville	CA		07/17/2026	5.530	99,481		295,000
4597404BV	Pittsburgh	PA		09/29/2026	6.950	175,364		230,000
30874068BV	North Las Vegas	NV		07/17/2026	5.600	128,354		350,000
30874168BV	Hibbing	MN		07/17/2026	5.210	45,535		67,000
30874095BV	Bristol	TN		07/17/2026	5.020	130,479		400,000
4563108BV	Colonie	NY		09/08/2026	6.570	163,706		235,000
30874282BV	North Miami Beach	FL		07/17/2026	5.710	270,825		475,000
4476100BV	Wilkes Barre	PA		07/16/2026	7.230	146,959		225,000
4476764BV	CHICAGO	IL		07/17/2026	7.110	257,269		338,000
4476754BV	Spokane	WA		07/17/2026	7.090	409,375		535,000
4588352BV	Atlanta	GA		09/28/2026	6.980	533,798		648,000
4503734BV	Chicago	IL		08/03/2026	6.710	203,729		265,000
4521565BV	Coral Springs	FL		08/10/2026	7.110	145,712		185,000
4468169BV	Surprise	AZ		07/02/2026	6.980	357,951		454,000
30873705BV	COMMERCE CITY	CO		07/17/2026	5.420	339,067		425,000
4572260BV	Pensacola	FL		09/17/2026	6.640	224,142		332,000
4575849BV	Lebanon	TN		09/21/2026	6.700	209,347		280,000
4580366BV	Palm Coast	FL		09/25/2026	6.860	362,977		406,000
4476774BV	Colonial Beach	VA		07/17/2026	7.110	290,314		360,000
4477718BV	Nashville	TN		07/20/2026	7.110	223,255		270,000
30873798BV	Norridge	IL		07/17/2026	5.400	328,085		925,000
4467620BV	Harman	WV		07/01/2026	6.510	377,942		485,000
4588269BV	Deland	FL		09/28/2026	6.850	278,972		340,000
30873976BV	Apopka	FL		07/17/2026	5.200	104,045		180,000
30874209BV	Atlantic City	NJ		07/17/2026	5.510	145,860		240,000
30874129BV	San Antonio	TX		07/17/2026	5.890	249,980		369,000
30873975BV	Brooklyn	NY		07/17/2026	5.220	209,988		295,000
4576662BV	Kissimmee	FL		09/22/2026	7.120	143,912		185,000
30873732BV	Wimauma	FL		07/17/2026	5.030	172,878		335,000
4481327BV	Crown Point	IN		07/22/2026	7.160	107,333		147,000
4543625BV	Colorado City	AZ		08/24/2026	6.630	225,123		465,000
30873934BV	Rockford	IL		07/17/2026	5.110	120,614		160,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4472763BV	Grambling	LA		07/10/2026	6.790	192,438		238,000
4503692BV	Atlantic City	NJ		08/03/2026	6.820	236,657		288,000
4541133BV	Sarasota	FL		08/20/2026	6.410	346,861		450,000
4538775BV	Decherd	TN		08/18/2026	7.060	290,598		325,000
30873835BV	Lincoln	NE		07/17/2026	5.830	174,420		344,000
4469070BV	Mohawk	MI		07/06/2026	6.920	686,131		841,000
4477706BV	Wylie	TX		07/20/2026	7.220	403,099		489,000
4540207BV	Long Beach	CA		08/19/2026	6.820	923,814		1,200,000
4476720BV	Prospect	KY		07/17/2026	7.050	361,638		445,000
30874001BV	Fresno	CA		07/17/2026	5.370	127,772		310,000
4505647BV	Wichita	KS		08/04/2026	7.170	111,354		122,000
4476763BV	Paris	TX		07/17/2026	6.600	148,812		198,000
4568708BV	Knoxville	TN		09/15/2026	6.500	275,864		351,000
4580375BV	Columbia	MO		09/25/2026	6.890	333,567		445,000
4468168BV	Chattanooga	TN		07/02/2026	6.980	213,763		285,000
4575874BV	Las Vegas	NV		09/21/2026	7.530	177,339		215,000
30873754BV	Round Rock	TX		07/17/2026	5.660	458,341		630,000
4575829BV	Tinley Park	IL		09/21/2026	7.210	159,925		220,000
4567196BV	Philadelphia	PA		09/11/2026	7.080	139,057		185,000
4482792BV	Sicklerville	NJ		07/24/2026	6.760	275,121		374,000
4469857BV	Jacksonville	FL		07/07/2026	6.860	524,074		650,000
4575085BV	Houston	TX		09/18/2026	6.820	331,238		487,000
4503757BV	Saint Louis	MO		08/03/2026	7.090	228,739		320,000
30873896BV	Saint George	UT		07/17/2026	5.060	284,459		425,000
30873963BV	Puyallup	WA		07/17/2026	6.910	304,511		538,000
30874201BV	Frederick	MD		07/17/2026	5.440	238,853		450,000
30873721BV	Cromwell	CT		07/17/2026	5.690	125,774		312,000
4502387BV	Albuquerque	NM		07/30/2026	6.740	253,431		354,000
30874155BV	Peoria	IL		07/17/2026	5.200	50,515		96,009
4521585BV	Phoenix	AZ		08/10/2026	6.750	202,511		525,000
4482221BV	San Antonio	TX		07/23/2026	6.710	244,365		314,000
4500157BV	Springwater	NY		07/27/2026	7.120	146,865		185,000
30874294BV	Cambria Heights	NY		07/17/2026	5.270	355,098		530,000
4472083BV	Yuma	AZ		07/09/2026	7.300	286,333		305,000
4502389BV	Grant	AL		07/30/2026	7.250	182,422		224,000
30873866BV	Yucca Valley	CA		07/17/2026	6.110	323,811		349,000
4588366BV	Gulfport	MS		09/28/2026	7.370	126,446		147,000
4543622BV	Nampa	ID		08/24/2026	6.650	159,780		353,000
4544414BV	Washington	DC		08/25/2026	6.890	721,969		1,005,000
4472095BV	Lynn	MA		07/09/2026	6.690	974,591		1,250,000
4477707BV	Spring City	TN		07/20/2026	6.700	307,498		390,000
4525063BV	Houston	TX		08/12/2026	6.840	209,768		280,000
4476731BV	Bloomington	MN		07/17/2026	6.750	305,903		378,000
4475261BV	Pecos	TX		07/15/2026	6.700	322,778		370,000
30873972BV	Hughes Springs	TX		07/17/2026	4.430	279,145		619,900
4521558BV	San Antonio	TX		08/10/2026	6.830	450,008		585,000
30874244BV	Rahway	NJ		07/17/2026	5.840	44,534		300,000
30874216BV	Newburgh	NY		07/17/2026	5.350	182,755		265,000
4544399BV	Imperial	CA		08/25/2026	7.270	276,308		330,000
30873935BV	Roanoke	TX		07/17/2026	5.180	109,762		369,000
4561158BV	New Britain	CT		09/02/2026	6.820	374,493		515,000
30874071BV	Sierra Vista	AZ		07/17/2026	5.450	104,737		210,000
30873865BV	Corona	CA		07/17/2026	7.550	206,292		1,375,000
4567862BV	Electra	TX		09/14/2026	7.000	513,958		630,000
4575086BV	Waterbury	CT		09/18/2026	6.660	330,856		470,000

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4501462BV	Humble	TX		07/29/2026	6.850	192,643		250,000
4469043BV	Las Vegas	NV		07/06/2026	6.270	350,908		455,000
30873780BV	Saint Petersburg	FL		07/17/2026	5.080	172,358		1,795,000
30874259BV	Avon	CT		07/17/2026	6.230	305,063		420,000
4542951BV	Danbury	CT		08/21/2026	7.170	321,922		495,000
4543676BV	Gate City	VA		08/24/2026	6.990	546,741		676,900
4554202BV	Broken Bow	OK		08/27/2026	7.280	225,818		320,000
4520164BV	King City	CA		08/06/2026	6.480	400,046		520,000
30873907BV	Poland	ME		07/17/2026	5.460	233,586		245,000
4475321BV	Celebration	FL		07/15/2026	6.980	247,339		270,000
4474317BV	Las Vegas	NV		07/14/2026	6.520	406,657		560,000
4470792BV	Jackson Township	NJ		07/08/2026	7.040	407,515		540,000
30874148BV	Philadelphia	PA		07/17/2026	5.170	203,432		295,000
30874016BV	Lansing	MI		07/17/2026	5.220	60,118		115,000
4575124BV	Santa Cruz	CA		09/18/2026	6.640	418,589		2,100,000
4537297BV	Carson City	NV		08/17/2026	7.320	1,052,713		1,312,000
4568731BV	El Cajon	CA		09/15/2026	6.890	642,614		925,000
30874017BV	Petaluma	CA		07/17/2026	6.030	633,060		829,000
4524975BV	Ocala	FL		08/12/2026	6.510	226,092		300,000
4552267BV	Tallahassee	FL		08/26/2026	7.450	128,897		165,000
30874215BV	Canaseraga	NY		07/17/2026	5.030	151,410		300,000
4568729BV	Rocksprings	TX		09/15/2026	7.160	321,811		410,000
4520810BV	San Jacinto	CA		08/07/2026	6.540	340,452		560,000
30874173BV	Indianapolis	IN		07/17/2026	6.060	175,601		245,000
4473522BV	Wayne	WV		07/13/2026	7.250	174,583		212,000
30873847BV	Deer Lodge	MT		07/17/2026	5.260	202,190		310,000
30874267BV	Saint Louis	MO		07/17/2026	5.230	56,802		139,323
30874002BV	Patterson	CA		07/17/2026	5.240	235,042		455,000
4469854BV	Saint Petersburg	FL		07/07/2026	6.720	399,278		600,000
4500156BV	Parkville	MD		07/27/2026	6.780	118,257		163,000
4576613BV	Big Bear City	CA		09/22/2026	7.160	372,189		480,000
30873995BV	Colorado Springs	CO		07/17/2026	5.480	296,637		540,990
4569281BV	Everett	WA		09/16/2026	6.380	381,069		550,000
4470790BV	Midwest City	OK		07/08/2026	7.040	104,505		130,000
4468100BV	Baldwinsville	NY		07/02/2026	6.520	204,922		265,000
4467629BV	Ocean City	MD		07/01/2026	7.150	485,522		597,000
4477696BV	Ball Ground	GA		07/20/2026	7.950	247,290		302,000
4502406BV	Ocala	FL		07/30/2026	6.760	175,166		274,000
4540184BV	Bridgeport	CT		08/19/2026	6.750	650,172		840,000
4474381BV	Laconia	NH		07/14/2026	6.760	489,072		635,000
4509682BV	Lakeland	FL		08/03/2026	7.330	209,075		284,000
30873717BV	Woodbury	MN		07/17/2026	5.090	249,529		390,000
30873841BV	Joplin	MO		07/17/2026	5.090	44,822		113,206
30873852BV	Ocean Shores	WA		07/17/2026	5.310	157,224		301,660
4541116BV	Belton	TX		08/20/2026	7.040	333,933		367,000
4554147BV	Poinciana	FL		08/27/2026	6.530	228,833		300,000
4470791BV	Copley	OH		07/08/2026	6.350	190,881		240,000
30874081BV	Mount Olive	NC		07/17/2026	5.080	70,505		123,000
30874221BV	Portland	ME		07/17/2026	5.360	311,795		460,000
4552284BV	Atlanta	GA		08/26/2026	7.670	209,265		228,000
4544420BV	Statesville	NC		08/25/2026	7.160	324,273		349,500
4541073BV	Gaithersburg	MD		08/20/2026	7.130	412,723		500,000
4535492BV	Mesquite	NV		08/13/2026	7.400	171,505		198,000
4561823BV	Lakewood	NJ		09/03/2026	6.620	958,978		1,400,000
30874290BV	Chicago	IL		07/17/2026	5.070	184,538		259,000

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30873953BV	WYANDOTTE	MI		07/17/2026	5.840	222,519		287,000
4543667BV	MILES CITY	MT		08/24/2026	7.120	246,761		268,000
4598084BV	Kansas City	MO		09/30/2026	7.020	363,771		472,000
4535489BV	Leander	TX		08/13/2026	7.020	227,317		295,000
4537316BV	San Jose	CA		08/17/2026	6.720	936,159		1,220,000
4468097BV	Rush City	MN		07/02/2026	7.180	176,244		230,000
4572258BV	Lufkin	TX		09/17/2026	7.120	186,932		201,000
30873823BV	Karnack	TX		07/17/2026	4.980	176,201		285,000
30873858BV	Cripple Creek	CO		07/17/2026	5.270	328,922		615,000
30874124BV	Palm Springs	CA		07/17/2026	4.950	134,671		430,000
30874134BV	Bossier City	LA		07/17/2026	5.690	39,090		90,000
30874029BV	Hendersonvlle	TN		07/17/2026	5.130	222,495		335,000
4561824BV	Miami	FL		09/03/2026	7.210	185,334		235,000
4572297BV	Omaha	NE		09/17/2026	7.210	117,192		170,000
30874114BV	Aurora	CO		07/17/2026	6.020	300,977		465,000
30874003BV	Mint Hill	NC		07/17/2026	4.110	421,540		830,000
30874097BV	Au Sable Forks	NY		07/17/2026	5.120	248,540		420,000
4472135BV	West Farmington	OH		07/09/2026	7.360	149,372		228,000
30874023BV	Williams	OR		07/17/2026	4.970	290,925		450,000
4554218BV	Cape Coral	FL		08/27/2026	7.150	382,086		520,000
4576641BV	North Las Vegas	NV		09/22/2026	6.310	194,800		331,000
4558668BV	Oklahoma City	OK		08/31/2026	7.530	223,407		270,000
4578548BV	Spring	TX		09/24/2026	7.350	184,958		237,000
4472120BV	Indianapolis	IN		07/09/2026	7.220	215,087		257,000
30873767BV	Gastonia	NC		07/17/2026	5.990	100,118		320,000
30874248BV	Trenton	NJ		07/17/2026	13.040	73,994		180,000
30873758BV	Cumberland	MD		07/17/2026	5.710	135,665		160,000
30874196BV	Austin	TX		07/17/2026	5.150	320,446		430,000
30874223BV	North Chesterfield	VA		07/17/2026	5.100	151,634		225,000
4521571BV	Garland	TX		08/10/2026	6.740	197,899		255,000
30873909BV	Cleveland	OH		07/17/2026	5.980	132,215		235,000
4575175BV	Abilene	TX		09/18/2026	6.720	258,185		303,000
4470830BV	Fort Mc Coy	FL		07/08/2026	7.210	281,999		340,000
4474354BV	Jackson Township	NJ		07/14/2026	6.670	392,123		560,000
4500713BV	Colton	CA		07/28/2026	6.610	354,550		530,000
4475306BV	Longs	SC		07/15/2026	7.260	246,977		295,000
4562441BV	Cape Coral	FL		09/04/2026	6.010	130,581		334,000
4476101BV	Euless	TX		07/16/2026	6.360	344,751		475,000
4477677BV	Bryson City	NC		07/20/2026	7.070	412,040		478,000
4520791BV	Luray	VA		08/07/2026	7.240	555,433		780,000
4476745BV	Bakersfield	CA		07/17/2026	6.710	350,142		450,000
30874022BV	Henderson	NV		07/17/2026	5.170	288,640		585,000
4552296BV	Bridgeville	DE		08/26/2026	7.260	392,350		500,000
30873888BV	Redmond	OR		07/17/2026	6.420	216,489		490,000
4482802BV	Glens Falls	NY		07/24/2026	6.730	218,613		292,000
4544451BV	Philadelphia	PA		08/25/2026	7.370	150,786		175,000
4580391BV	Cape Coral	FL		09/25/2026	6.940	390,031		530,000
4544394BV	Red Bluff	CA		08/25/2026	7.040	216,600		287,000
30873802BV	Van Buren Twp	MI		07/17/2026	5.360	175,463		325,000
4561871BV	Houston	TX		09/03/2026	6.860	351,788		430,000
4524984BV	Graham	NC		08/12/2026	7.140	165,320		240,000
30873769BV	Greensboro	NC		07/17/2026	5.460	183,604		430,000
4468095BV	Hahira	GA		07/02/2026	7.330	290,236		314,000
4540269BV	Garland	TX		08/19/2026	7.120	123,289		190,000
30873895BV	Washington	UT		07/17/2026	5.550	340,361		400,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4467642BV	Ceres	CA		07/01/2026	6.430	287,340		405,000
30874260BV	Atlanta	GA		07/17/2026	5.000	215,300		385,000
30874120BV	Orange	NJ		07/17/2026	6.050	588,050		845,000
30874127BV	Clemmons	NC		07/17/2026	5.220	85,832		145,000
4469855BV	Hope Mills	NC		07/07/2026	7.420	221,695		250,000
4554159BV	Aston	PA		08/27/2026	7.230	327,456		396,000
4541135BV	Chattanooga	TN		08/20/2026	6.670	316,447		385,000
30873892BV	Carlsbad	NM		07/17/2026	5.520	102,298		415,000
30874239BV	Aurora	CO		07/17/2026	6.230	387,802		547,000
4500790BV	Orrville	OH		07/28/2026	7.180	125,020		161,000
4563105BV	Port Saint Joe	FL		09/08/2026	6.780	277,270		299,000
4558636BV	Chattanooga	TN		08/31/2026	7.220	244,368		330,000
4577446BV	Lakewood Ranch	FL		09/23/2026	6.860	210,099		275,000
4467596BV	Florence	AZ		07/01/2026	6.680	288,269		375,000
4575855BV	Orlando	FL		09/21/2026	6.610	264,959		350,000
4561825BV	Toledo	OH		09/03/2026	6.820	120,512		155,000
4469048BV	Racine	WI		07/06/2026	7.310	148,640		168,000
30874061BV	Pine Mountain Club	CA		07/17/2026	5.150	352,340		555,000
4558637BV	Charleston	SC		08/31/2026	6.560	382,732		555,000
4482214BV	Desert Hot Springs	CA		07/23/2026	6.890	337,699		390,000
4525091BV	Chula Vista	CA		08/12/2026	6.600	418,616		1,200,000
4477689BV	Albany	OR		07/20/2026	6.850	286,674		400,000
30874230BV	Harvey	IL		07/17/2026	5.740	147,121		170,000
4503033BV	Fountain Hills	AZ		07/31/2026	6.870	284,969		345,000
30873761BV	Low Moor	VA		07/17/2026	6.010	65,042		159,950
4473488BV	Vineyard	UT		07/13/2026	6.510	206,182		402,000
30874076BV	Mount Holly	NC		07/17/2026	5.080	93,705		129,000
4467604BV	New Braunfels	TX		07/01/2026	7.370	178,463		210,000
4541084BV	Anderson	SC		08/20/2026	7.270	126,362		159,000
4472141BV	Waco	TX		07/09/2026	7.140	304,834		380,000
4500128BV	Candler	NC		07/27/2026	6.760	917,467		1,395,000
30874132BV	Youngstown	OH		07/17/2026	5.920	59,627		140,000
4564433BV	Willis	TX		09/09/2026	7.490	283,568		300,000
4472747BV	Greeley	CO		07/10/2026	6.420	359,615		456,000
4563075BV	Albuquerque	NM		09/08/2026	6.600	345,020		380,000
4475310BV	FOLEY	AL		07/15/2026	6.950	317,439		353,000
4567849BV	Clifton Township	PA		09/14/2026	7.160	334,815		360,000
4467628BV	Murphy	NC		07/01/2026	7.380	192,176		248,000
4476742BV	Columbus	OH		07/17/2026	6.870	243,513		320,000
4552317BV	Villas	NJ		08/26/2026	7.280	296,331		415,000
4503048BV	Venice	FL		07/31/2026	6.760	402,686		440,000
4521557BV	Richland Center	WI		08/10/2026	7.090	270,150		330,000
30873921BV	Kissimmee	FL		07/17/2026	5.120	150,042		310,000
4500149BV	Elizabeth	CO		07/27/2026	6.130	988,210		1,250,000
4542956BV	Descanso	CA		08/21/2026	6.900	386,432		785,000
4575877BV	West Saint Paul	MN		09/21/2026	6.710	187,904		247,000
4481310BV	Scottsdale	AZ		07/22/2026	7.260	339,498		375,000
4544437BV	Covina	CA		08/25/2026	6.340	306,734		775,000
30874103BV	Woodbridge	VA		07/17/2026	5.810	489,278		490,000
4544439BV	Modesto	CA		08/25/2026	6.650	686,462		900,000
4482805BV	Rolla	MO		07/24/2026	7.480	136,566		169,000
4555376BV	Leachville	AR		08/28/2026	7.480	216,330		246,000
4467591BV	Canton	GA		07/01/2026	6.940	348,501		424,900
4472140BV	Edmond	OK		07/09/2026	7.380	140,951		175,000
4561156BV	Hardy	AR		09/02/2026	7.260	111,674		120,000

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4561829BV	Albany	GA		09/03/2026	6.830	181,757		235,000
4521510BV	Lebanon	PA		08/10/2026	7.010	168,935		195,000
4500795BV	Pittsburgh	PA		07/28/2026	6.760	227,722		280,000
30874084BV	Shelby Township	MI		07/17/2026	3.430	144,574		550,000
4475273BV	Missoula	MT		07/15/2026	6.660	293,201		385,000
30873968BV	Columbia Heights	MN		07/17/2026	5.690	70,914		285,000
4472132BV	Tomball	TX		07/09/2026	6.570	188,507		274,000
4472090BV	Woodbridge	VA		07/09/2026	7.020	370,743		465,000
4572276BV	Linden	NC		09/17/2026	7.300	242,141		331,000
30874047BV	Ward	AR		07/17/2026	5.430	128,947		220,000
4505668BV	Manchester	NH		08/04/2026	6.730	633,084		825,000
4538783BV	Coral	MI		08/18/2026	7.210	484,413		593,000
4540284BV	Tonopah	NV		08/19/2026	7.350	118,771		150,000
30874189BV	Harrison Township	MI		07/17/2026	5.420	91,529		270,000
30874269BV	Eastvale	CA		07/17/2026	5.370	283,503		833,783
4520832BV	Savannah	GA		08/07/2026	6.630	263,503		340,000
4522498BV	Green Bay	WI		08/11/2026	7.010	156,463		242,000
4482236BV	Taft	CA		07/23/2026	6.730	202,849		320,000
4563079BV	Northfield	OH		09/08/2026	7.500	225,580		256,000
4472107BV	Harrisburg	NC		07/09/2026	6.420	261,119		374,000
30874038BV	Breinigsville	PA		07/17/2026	5.630	183,183		530,000
30874188BV	Georgetown	CA		07/17/2026	5.480	186,687		220,000
4567817BV	Ponte Vedra	FL		09/14/2026	6.960	448,013		545,000
30873990BV	Carrollton	TX		07/17/2026	6.290	233,276		325,000
30874182BV	Dayton	TX		07/17/2026	5.480	81,193		175,000
4575139BV	Solvang	CA		09/18/2026	6.610	1,178,689		1,600,000
30873855BV	Antioch	CA		07/17/2026	6.820	367,540		722,000
30873872BV	Laredo	TX		07/17/2026	5.350	339,135		525,000
4481325BV	San Angelo	TX		07/22/2026	7.160	140,293		169,000
4578609BV	South Houston	TX		09/24/2026	7.040	262,636		335,000
4541064BV	Keansburg	NJ		08/20/2026	7.020	705,290		750,000
4563051BV	Scottsdale	AZ		09/08/2026	6.970	348,056		425,000
30874070BV	Kennewick	WA		07/17/2026	4.350	265,711		750,000
4467590BV	Sandstone	MN		07/01/2026	6.970	188,794		218,000
4563071BV	Elizabethton	TN		09/08/2026	7.070	185,040		346,000
4535488BV	Albuquerque	NM		08/13/2026	6.900	430,780		593,000
4543655BV	Livonia	MI		08/24/2026	7.690	271,284		325,000
4535481BV	Port Richey	FL		08/13/2026	7.530	191,514		250,000
4520826BV	Laredo	TX		08/07/2026	6.830	124,560		165,000
30874194BV	Indianapolis	IN		07/17/2026	6.000	255,432		278,000
30873825BV	Cary	IL		07/17/2026	6.320	71,180		225,000
30874271BV	Mission	TX		07/17/2026	5.210	82,380		195,000
4542949BV	Ruskin	FL		08/21/2026	6.530	279,582		385,000
4572286BV	Aurora	CO		09/17/2026	7.270	269,545		377,000
30873950BV	Los Angeles	CA		07/17/2026	6.230	1,849,865		2,550,000
4562431BV	Manassas	VA		09/04/2026	7.520	400,667		460,000
30874057BV	Ladysmith	WI		07/17/2026	5.740	165,739		183,000
4482795BV	Jackson Township	NJ		07/24/2026	6.630	370,871		562,000
4524966BV	South Lake Tahoe	CA		08/12/2026	6.910	440,514		535,000
4563089BV	Chandler	OK		09/08/2026	6.920	108,078		145,000
4561851BV	Greenwood	SC		09/03/2026	6.810	215,894		280,000
30874140BV	Hauppauge	NY		07/17/2026	4.930	227,485		1,100,000
4558676BV	Holiday	FL		08/31/2026	7.260	287,755		317,000
4500135BV	Benson	AZ		07/27/2026	6.550	304,004		400,000
30873785BV	Greene	NY		07/17/2026	5.250	57,587		100,000

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4500744BV	Sevierville	TN		07/28/2026	7.160	304,615		396,000
30874131BV	Leesburg	GA		07/17/2026	5.760	41,796		87,410
4538771BV	Cincinnati	OH		08/18/2026	7.060	323,083		354,000
4521555BV	Enfield	CT		08/10/2026	6.520	272,054		366,000
30873743BV	Bowie	MD		07/17/2026	2.080	432,984		660,000
4540297BV	Rocky Mount	NC		08/19/2026	6.950	119,938		158,000
4467621BV	Davenport	FL		07/01/2026	7.260	473,665		526,000
4472721BV	Fort Worth	TX		07/10/2026	6.650	184,914		243,000
30874138BV	Akron	OH		07/17/2026	6.020	12,592		57,000
4472131BV	Pottstown	PA		07/09/2026	6.670	293,406		385,000
4588290BV	Ocqueoc	MI		09/28/2026	7.410	186,257		226,000
4502420BV	Bohannon	VA		07/30/2026	6.800	789,144		900,000
30874293BV	White Marsh	MD		07/17/2026	6.630	538,479		550,000
4476760BV	Frankford	DE		07/17/2026	6.670	343,191		460,000
30874074BV	Princeton	NJ		07/17/2026	5.270	253,037		1,570,000
4475294BV	Bryan	TX		07/15/2026	6.920	606,254		655,000
4543640BV	Orlando	FL		08/24/2026	6.600	380,285		495,000
30873917BV	Concord	NC		07/17/2026	5.400	230,097		510,000
30874100BV	Copperhill	TN		07/17/2026	5.440	115,741		275,000
4577468BV	Valencia	PA		09/23/2026	6.790	290,447		415,000
4482224BV	Fort Myers	FL		07/23/2026	6.610	198,718		260,000
4576636BV	Eminence	KY		09/22/2026	6.840	215,938		285,000
4552278BV	Sewell	NJ		08/26/2026	7.430	200,239		241,000
30874265BV	Elko New Market	MN		07/17/2026	6.470	352,768		485,000
4476139BV	Louisville	KY		07/16/2026	6.920	186,128		223,000
4572275BV	Middleburg	FL		09/17/2026	7.020	211,135		255,000
4567199BV	San Rafael	CA		09/11/2026	6.600	317,886		425,000
4524996BV	Albuquerque	NM		08/12/2026	6.500	290,426		435,000
4538764BV	Menasha	WI		08/18/2026	6.730	247,561		342,000
30874219BV	Grant	AL		07/17/2026	4.850	196,965		425,000
30873771BV	Denver	NC		07/17/2026	5.670	214,648		280,000
4562436BV	McMillan	MI		09/04/2026	7.130	364,327		460,000
4577425BV	Clarksville	TN		09/23/2026	6.560	257,140		420,000
4588316BV	Hutchinson	KS		09/28/2026	8.000	128,524		139,000
4467587BV	Baltimore	MD		07/01/2026	6.620	316,016		408,000
30874088BV	Weehawken	NJ		07/17/2026	5.250	160,532		290,000
4572262BV	Salem	UT		09/17/2026	6.530	265,162		420,000
30873739BV	New York	NY		07/17/2026	5.160	261,550		530,000
4535493BV	York	PA		08/13/2026	7.250	243,742		310,000
4478715BV	DeKalb	IL		07/21/2026	7.110	136,159		180,000
30874137BV	Nebo	NC		07/17/2026	8.400	29,689		80,000
4575118BV	Supply	NC		09/18/2026	6.730	154,739		205,000
4503731BV	Vancouver	WA		08/03/2026	7.130	357,816		440,000
4575819BV	Houston	TX		09/21/2026	6.350	281,298		378,000
30874211BV	Miami	FL		07/17/2026	5.140	200,629		420,000
30874157BV	Canton	MI		07/17/2026	6.030	225,238		315,000
4588257BV	Mount Dora	FL		09/28/2026	6.740	199,844		282,000
4554173BV	Liberty	MO		08/27/2026	7.350	110,708		145,000
4540288BV	Houston	TX		08/19/2026	6.640	291,500		356,000
4588328BV	Rehoboth Beach	DE		09/28/2026	6.870	402,133		506,000
4469836BV	Myrtle Beach	SC		07/07/2026	7.140	209,270		252,000
30873960BV	Whittier	CA		07/17/2026	5.060	457,203		930,000
4475264BV	Holland	OH		07/15/2026	7.240	149,218		190,000
4537318BV	Clanton	AL		08/17/2026	6.920	117,153		150,000
4572242BV	Maple Grove	MN		09/17/2026	7.070	304,984		395,000

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4478688BV	Bridgeport	CT		07/21/2026	6.710	653,115		840,000
4598095BV	Ooltewah	TN		09/30/2026	7.260	193,087		270,000
30873856BV	Apple Valley	CA		07/17/2026	4.980	94,937		519,000
30874166BV	Wasco	CA		07/17/2026	5.210	187,757		295,000
4543643BV	Kansas City	MO		08/24/2026	6.970	121,862		147,000
4598082BV	Wellfleet	MA		09/30/2026	6.560	638,221		1,400,000
30873839BV	St. Louis Park	MN		07/17/2026	5.690	54,815		305,000
4537281BV	Ferndale	MI		08/17/2026	6.770	113,287		200,000
4522475BV	Springfield	MA		08/11/2026	7.260	350,886		479,000
4500110BV	Lafayette	IN		07/27/2026	7.630	136,873		165,000
30873918BV	Detroit	MI		07/17/2026	5.200	67,690		105,000
30873936BV	Revere	MA		07/17/2026	4.040	373,895		730,000
4500724BV	Mesa	AZ		07/28/2026	6.880	351,315		460,000
30873729BV	Hewlett	NY		07/17/2026	5.130	469,553		820,000
30873773BV	Kinston	NC		07/17/2026	5.340	96,004		185,000
30873768BV	Eden	NC		07/17/2026	5.650	156,285		355,000
4555406BV	Columbia	MO		08/28/2026	7.080	179,671		214,979
30874233BV	Bartlesville	OK		07/17/2026	6.110	122,743		170,000
30873708BV	Chambersburg	PA		07/17/2026	5.920	362,925		480,000
4537301BV	North East	PA		08/17/2026	7.380	137,511		177,000
30874062BV	New York	NY		07/17/2026	5.890	550,453		1,055,000
4538780BV	Chandler	AZ		08/18/2026	7.020	287,561		365,000
4477714BV	Longmont	CO		07/20/2026	7.350	234,029		297,000
4578557BV	Ocean City	MD		09/24/2026	7.500	332,879		370,000
30874231BV	Anna	TX		07/17/2026	6.400	294,433		350,000
4503053BV	Marinette	WI		07/31/2026	6.970	157,213		193,000
4470798BV	Marina	CA		07/08/2026	6.640	949,258		1,260,000
30873881BV	Los Angeles	CA		07/17/2026	7.210	1,444,153		1,895,000
30874105BV	HOUSTON	TX		07/17/2026	5.480	288,228		360,000
30874210BV	Port Jervis	NY		07/17/2026	5.460	194,139		240,000
4544447BV	Tallahassee	FL		08/25/2026	7.110	184,832		220,000
4482771BV	Nashua	NH		07/24/2026	7.540	452,503		632,000
4469832BV	Jacksonville	FL		07/07/2026	6.490	289,289		405,000
30873722BV	Wethersfield	CT		07/17/2026	5.940	281,554		425,000
4482256BV	Millersville	PA		07/23/2026	8.200	233,311		305,000
4555430BV	SUMMERVILLE	SC		08/28/2026	6.730	322,361		415,000
30873836BV	Urbandale	IA		07/17/2026	6.490	31,224		435,000
4503043BV	Coldspring	TX		07/31/2026	6.840	270,595		295,000
30874106BV	Adelanto	CA		07/17/2026	5.400	173,755		330,000
4575886BV	Sevierville	TN		09/21/2026	7.150	500,699		595,000
30874063BV	Cumberland	VA		07/17/2026	11.080	55,699		122,000
4580395BV	Bentonville	AR		09/25/2026	7.320	210,336		281,000
4469082BV	Annapolis	MD		07/06/2026	6.620	206,500		280,000
30873920BV	Minneapolis	MN		07/17/2026	5.780	310,884		400,000
4575161BV	Summerfield	FL		09/18/2026	6.610	242,512		299,900
4537295BV	Abell	MD		08/17/2026	7.430	445,116		550,000
30874286BV	HOUSTON	TX		07/17/2026	5.570	256,484		355,000
30873954BV	Albuquerque	NM		07/17/2026	5.750	66,614		320,000
30874285BV	Bacliff	TX		07/17/2026	5.430	125,256		215,000
4500116BV	Terlingua	TX		07/27/2026	6.820	360,051		585,000
4559320BV	New Oxford	PA		09/01/2026	7.100	174,349		210,000
4568716BV	Hidden Valley	PA		09/15/2026	6.360	179,219		243,000
4521528BV	Hempstead	TX		08/10/2026	7.600	231,431		289,000
4476770BV	Hernando	FL		07/17/2026	6.790	164,119		175,000
4518826BV	Wendell	NC		08/05/2026	7.260	262,027		285,000

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30874205BV	Baltimore	MD		07/17/2026	5.060	55,345		180,000
30874177BV	Erin	TN		07/17/2026	5.630	126,103		240,000
4542954BV	Jackson	NJ		08/21/2026	6.910	551,173		765,000
4559332BV	Overgaard	AZ		09/01/2026	6.820	358,502		437,000
4472750BV	Baton Rouge	LA		07/10/2026	7.090	304,660		346,000
30874141BV	Kingsville	MO		07/17/2026	5.360	84,814		475,000
4468094BV	Riverdale	GA		07/02/2026	6.670	157,006		220,000
4561852BV	Chesapeake	VA		09/03/2026	7.240	133,132		154,000
4575130BV	Newport News	VA		09/18/2026	7.230	331,609		396,000
4482824BV	Post Falls	ID		07/24/2026	6.670	395,705		550,000
4477721BV	South Richmond Hill	NY		07/20/2026	6.630	740,482		1,025,000
30874069BV	West Valley City	UT		07/17/2026	5.830	82,452		493,000
4543654BV	Helotes	TX		08/24/2026	6.750	890,471		1,150,000
4524957BV	Gordon	TX		08/12/2026	6.850	508,374		600,000
4474382BV	Brunswick	MD		07/14/2026	6.710	196,074		250,000
4478697BV	Albany	OR		07/21/2026	6.850	286,674		400,000
4520824BV	Jamestown	ND		08/07/2026	7.060	411,015		450,000
4503707BV	Corpus Christi	TX		08/03/2026	7.900	211,308		241,000
4467616BV	Marana	AZ		07/01/2026	6.960	251,718		310,000
30874090BV	Statham	GA		07/17/2026	5.280	96,394		250,000
30873869BV	Coral Springs	FL		07/17/2026	5.080	108,936		250,000
4520803BV	Crown Point	IN		08/07/2026	7.000	331,593		460,000
4577484BV	Royal Palm Beach	FL		09/23/2026	7.800	581,876		625,000
4500126BV	Taylor	TX		07/27/2026	6.640	195,759		290,000
30874257BV	Houston	TX		07/17/2026	5.150	194,914		290,000
30874288BV	Laveen	AZ		07/17/2026	5.850	230,557		429,000
4469827BV	Rotonda West	FL		07/07/2026	7.020	348,131		372,000
30873716BV	Bradenton	FL		07/17/2026	6.290	423,749		600,000
4469036BV	Fort Oglethorpe	GA		07/06/2026	7.040	224,846		295,000
4580389BV	Como	CO		09/25/2026	7.110	387,843		425,000
4535517BV	Butler	PA		08/13/2026	6.830	192,622		235,000
4478686BV	Sunrise	FL		07/21/2026	6.610	102,060		180,000
4567191BV	Kissimmee	FL		09/11/2026	7.050	610,879		680,000
4569287BV	Township of Washington	NJ		09/16/2026	7.110	653,678		760,000
30873911BV	San Francisco	CA		07/17/2026	6.670	585,532		986,000
4501483BV	South Richmond Hill	NY		07/29/2026	6.680	852,746		1,170,000
4501456BV	Slippery Rock	PA		07/29/2026	6.780	177,514		220,000
4520827BV	Salina	KS		08/07/2026	7.200	313,292		386,000
4525095BV	Crab Orchard	KY		08/12/2026	7.250	142,612		165,000
30873900BV	ROSEMONT	IL		07/17/2026	6.050	479,098		715,000
4543052BV	Redlands	CA		08/21/2026	6.790	281,712		460,000
30873806BV	Madison Heights	MI		07/17/2026	5.710	26,024		190,000
4473485BV	Hamilton	NJ		07/13/2026	6.640	296,964		370,000
4575146BV	Brian Head	UT		09/18/2026	6.620	1,512,639		2,003,000
30874183BV	HIALEAH	FL		07/17/2026	5.090	292,646		559,000
4572265BV	Carlisle	PA		09/17/2026	6.820	206,654		320,000
4544427BV	Bryan	TX		08/25/2026	6.900	125,133		160,000
4469071BV	Vancouver	WA		07/06/2026	7.120	368,167		455,000
4535466BV	Cumming	GA		08/13/2026	6.540	161,038		224,000
30874073BV	Germantown	TN		07/17/2026	5.120	326,264		625,000
30873938BV	Tacoma	WA		07/17/2026	6.030	246,459		378,000
4477678BV	Albuquerque	NM		07/20/2026	6.820	456,303		560,000
4559362BV	Thibodaux	LA		09/01/2026	7.220	193,440		235,000
4575844BV	Eden	NY		09/21/2026	7.770	329,890		440,000
4503019BV	Seneca	SC		07/31/2026	6.880	171,820		201,000

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30873805BV	Chesterfield	MI		07/17/2026	6.500	159,943		290,000
4520797BV	Kuna	ID		08/07/2026	6.490	339,237		495,000
30873857BV	Chico	CA		07/17/2026	5.870	522,672		589,000
4469037BV	Saint George	UT		07/06/2026	6.910	322,118		396,000
4467615BV	Melrose Park	IL		07/01/2026	6.860	357,989		500,000
4473492BV	Brooklyn	NY		07/13/2026	6.890	2,039,101		2,850,000
4467627BV	Chicago	IL		07/01/2026	6.970	266,084		325,000
4500784BV	South Richmond Hill	NY		07/28/2026	6.930	777,128		1,020,000
4473498BV	Tacoma	WA		07/13/2026	7.160	293,310		320,000
4478718BV	Wingate	NC		07/21/2026	7.250	339,380		375,000
30874185BV	LAHAINA	HI		07/17/2026	5.110	268,521		660,000
30874026BV	Sunrise	FL		07/17/2026	5.600	219,293		459,000
4559329BV	Fullerton	CA		09/01/2026	6.610	1,000,299		1,325,000
30873792BV	Salinas	CA		07/17/2026	6.150	518,483		670,000
4540261BV	Lackawaxen	PA		08/19/2026	7.010	423,048		525,000
4476762BV	Leawood	KS		07/17/2026	6.730	501,882		600,000
4502421BV	Rodanthe	NC		07/30/2026	7.170	451,740		575,000
4543623BV	Elmwood Park	IL		08/24/2026	7.000	620,885		800,000
30873746BV	Camden	NJ		07/17/2026	5.910	33,118		245,000
4552271BV	Ira	MI		08/26/2026	6.880	416,153		680,000
4567170BV	Fort Walton Beach	FL		09/11/2026	6.860	286,607		350,000
30873829BV	Poth	TX		07/17/2026	4.870	138,257		415,000
4503705BV	Saint Augustine	FL		08/03/2026	6.820	215,008		265,000
4569337BV	Toledo	OH		09/16/2026	7.230	103,829		126,000
4558652BV	Calexico	CA		08/31/2026	6.910	390,564		499,000
4575083BV	Smyrna	TN		09/18/2026	6.670	206,366		270,000
4544440BV	Seagoville	TX		08/25/2026	6.610	250,029		310,000
4472759BV	Cedar Bluff	AL		07/10/2026	6.710	321,119		418,000
4588297BV	Santa Paula	CA		09/28/2026	6.900	597,885		815,000
30873956BV	Salt Lake City	UT		07/17/2026	5.740	482,979		470,000
4536783BV	Philadelphia	PA		08/14/2026	7.130	272,223		325,000
30874296BV	Chicago	IL		07/17/2026	6.440	496,951		580,000
4501482BV	Oxford	MI		07/29/2026	7.250	173,488		221,000
4467565BV	Mount Airy	NC		07/01/2026	7.500	201,950		250,000
4540227BV	BOULDER	CO		08/19/2026	6.920	267,133		305,000
30873893BV	El Paso	TX		07/17/2026	5.140	113,746		325,000
4559331BV	Portland	OR		09/01/2026	6.540	449,036		655,000
4536787BV	South Padre Island	TX		08/14/2026	6.630	278,068		341,000
4544431BV	Kalamazoo	MI		08/25/2026	7.350	126,940		136,000
30874067BV	Morton Grove	IL		07/17/2026	5.520	60,568		315,000
4540215BV	Gatlinburg	TN		08/19/2026	7.000	427,902		470,000
4475250BV	Sevierville	TN		07/15/2026	7.070	420,191		457,000
30874014BV	FRANKLIN	NH		07/17/2026	5.230	97,941		225,000
30873737BV	HIGHTSTOWN	NJ		07/17/2026	5.410	335,214		860,000
4525045BV	Columbus	OH		08/12/2026	7.940	177,212		218,000
4569295BV	Sebastian	FL		09/16/2026	6.870	468,066		580,000
30874052BV	Port Saint Lucie	FL		07/17/2026	5.150	184,691		295,000
30874054BV	Harrisville	UT		07/17/2026	5.340	203,958		590,000
30874147BV	Grand Rapids	MI		07/17/2026	6.940	147,917		180,000
4536765BV	Castleton on Hudson	NY		08/20/2026	6.450	341,465		589,000
30873789BV	Fort Wayne	IN		07/17/2026	3.570	56,515		480,000
4521553BV	El Paso	TX		08/10/2026	7.060	280,545		380,000
4540278BV	Fort Lauderdale	FL		08/19/2026	7.440	542,138		660,000
4474315BV	North Cape May	NJ		07/14/2026	7.280	446,335		475,000
4474324BV	Beech Mountain	NC		07/14/2026	7.200	427,853		495,000

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4575145BV	Providence	RI		09/18/2026	6.970	1,321,727		1,700,000
4598132BV	Wilmington	NC		09/30/2026	6.740	220,909		304,000
4578594BV	Alton	UT		09/24/2026	7.150	647,311		778,000
4520160BV	Sun City	AZ		08/06/2026	7.250	308,677		334,000
4525018BV	Jasper	TX		08/12/2026	6.780	182,011		300,000
30873712BV	Canterbury	NH		07/17/2026	5.310	121,935		575,000
4476130BV	Honolulu	HI		07/16/2026	7.280	171,697		185,000
30874111BV	CHICAGO	IL		07/17/2026	4.280	159,458		420,000
30873741BV	Jamaica	NY		07/17/2026	4.710	251,531		880,000
4577427BV	Niagara Falls	NY		09/23/2026	7.310	166,346		215,000
30873786BV	Flora	IN		07/17/2026	6.250	97,867		140,000
4521514BV	Lockport	IL		08/10/2026	7.050	207,134		265,000
4482260BV	Norfolk	VA		07/23/2026	7.380	293,154		315,000
4503769BV	Debary	FL		08/03/2026	6.300	367,883		460,000
30873846BV	Cheraw	SC		07/17/2026	5.390	287,024		760,000
4472133BV	New Orleans	LA		07/09/2026	6.830	110,195		140,000
4482791BV	Summerton	SC		07/24/2026	6.420	178,302		239,000
4475276BV	Tulare	CA		07/15/2026	7.180	292,682		360,000
4501467BV	Margate City	NJ		07/29/2026	7.240	221,193		245,000
30874178BV	Philadelphia	PA		07/17/2026	5.350	86,312		176,000
30873801BV	Orlando	FL		07/17/2026	5.980	307,501		405,000
4469844BV	Liberty	NY		07/07/2026	7.140	255,379		352,000
4472124BV	Southaven	MS		07/09/2026	6.830	267,002		313,000
4468186BV	Wenonah	NJ		07/02/2026	7.130	306,179		390,000
4468105BV	Mountain Home	ID		07/02/2026	7.180	319,036		387,000
30874048BV	Woodbridge	VA		07/17/2026	4.850	313,087		694,000
4567870BV	Tacoma	WA		09/14/2026	6.880	854,104		1,100,000
4561155BV	Satellite Beach	FL		09/02/2026	7.680	305,450		380,000
4543652BV	Galveston	TX		08/24/2026	6.980	206,583		246,500
4577429BV	Clermont	FL		09/23/2026	6.570	336,267		435,000
4562428BV	Broomfield	CO		09/04/2026	7.400	451,742		560,000
4520807BV	Grover Beach	CA		08/07/2026	6.840	544,743		598,500
4472752BV	Philadelphia	PA		07/10/2026	6.810	283,166		420,000
30873875BV	Alpine	CA		07/17/2026	6.290	869,922		1,290,000
4473507BV	Yuma	AZ		07/13/2026	7.360	203,361		242,000
4536771BV	Raeford	NC		08/14/2026	6.420	254,539		351,000
30873999BV	Christiansburg	VA		07/17/2026	6.430	181,621		285,000
4541122BV	Battle Lake	MN		08/20/2026	6.890	399,520		490,000
30873914BV	Foxburg	PA		07/17/2026	5.380	161,866		320,000
30873948BV	Chester	VA		07/17/2026	6.080	241,574		360,000
30874036BV	Concord	NC		07/17/2026	5.100	140,603		237,000
4473514BV	Sevierville	TN		07/13/2026	7.310	374,039		400,000
4503041BV	Baltimore	MD		07/31/2026	6.780	169,861		250,000
4524940BV	Perth Amboy	NJ		08/12/2026	6.950	450,007		600,000
4561152BV	Virginia Beach	VA		09/02/2026	6.920	113,852		140,000
4520834BV	Springdale	AR		08/07/2026	6.850	188,685		267,000
30873781BV	Hoosick Falls	NY		07/17/2026	5.370	66,572		155,000
4558628BV	Wilmington	NC		08/31/2026	6.940	600,943		654,000
30874176BV	Newport News	VA		07/17/2026	6.310	235,888		260,000
4521559BV	Calabash	NC		08/10/2026	7.530	320,019		350,000
30873879BV	Downey	CA		07/17/2026	5.720	419,365		1,420,000
4476747BV	Atlanta	GA		07/17/2026	7.050	146,809		190,000
4475309BV	Hackensack	MN		07/15/2026	7.070	243,248		300,000
30873810BV	Harlan	KY		07/17/2026	5.070	215,705		293,000
4558638BV	Layton	UT		08/31/2026	7.140	377,445		590,000

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30873864BV	Las Vegas	NV		07/17/2026	6.500	140,861		230,000
30873912BV	Somerset	IN		07/17/2026	5.020	119,754		195,000
4503067BV	Metairie	LA		07/31/2026	6.810	304,445		400,000
30873760BV	Leesburg	VA		07/17/2026	5.210	598,132		925,000
4470820BV	Manitou Beach	MI		07/08/2026	7.020	693,275		755,000
30873710BV	STUART	IA		07/17/2026	5.590	161,671		260,000
4476144BV	Highland Park	NJ		07/16/2026	6.640	297,805		650,000
30873939BV	Humble	TX		07/17/2026	5.960	164,810		250,000
30873724BV	Cape coral	FL		07/17/2026	5.100	113,867		310,000
4503722BV	Alanson	MI		08/03/2026	7.200	233,106		290,000
4467589BV	Trenton	NJ		07/01/2026	7.140	107,515		150,000
4470794BV	Camas	WA		07/08/2026	6.520	359,542		480,000
30873937BV	Heath Springs	SC		07/17/2026	5.380	106,798		279,900
4569339BV	Silverthorne	CO		09/16/2026	6.970	1,122,447		1,483,000
30874226BV	CHICAGO	IL		07/17/2026	5.100	377,494		625,000
4477708BV	Ocala	FL		07/20/2026	6.870	172,024		207,900
4563067BV	Pigeon Forge	TN		09/08/2026	7.180	856,618		995,000
4554175BV	Panguitch	UT		08/27/2026	7.190	662,304		821,000
4474307BV	Surprise	AZ		07/14/2026	7.240	339,920		369,000
30873902BV	Bethlehem	PA		07/17/2026	5.680	465,516		800,000
30874006BV	Sacramento	CA		07/17/2026	5.020	297,060		529,000
4541085BV	Parrish	FL		08/20/2026	6.340	313,804		405,000
4554165BV	Scottsboro	AL		08/27/2026	7.400	278,719		355,000
4575143BV	Montebello	CA		09/18/2026	6.740	1,158,913		1,495,000
4568730BV	Chicago	IL		09/15/2026	6.810	958,342		1,245,000
30874042BV	Palmdale	CA		07/17/2026	5.110	173,782		583,000
30873929BV	Springboro	PA		07/17/2026	5.340	61,808		106,000
30874204BV	Cornersville	TN		07/17/2026	5.150	207,480		665,000
4567167BV	Pittsburgh	PA		09/11/2026	6.780	212,893		278,000
4469823BV	Greenwood	AR		07/07/2026	6.720	363,328		513,500
4540214BV	Helendale	CA		08/19/2026	7.180	296,360		360,000
30873821BV	Albuquerque	NM		07/17/2026	5.460	196,130		390,000
4482266BV	Paw Paw	MI		07/23/2026	7.060	191,756		252,000
30873796BV	Chicago	IL		07/17/2026	6.350	539,206		675,000
4475254BV	Carol Stream	IL		07/15/2026	7.300	297,594		385,000
4521542BV	Ocala	FL		08/10/2026	7.420	388,481		413,000
4473500BV	Sevierville	TN		07/13/2026	7.030	618,132		678,000
30873812BV	Cordova	TN		07/17/2026	4.660	287,421		465,000
4503690BV	Morganton	NC		08/03/2026	6.780	163,134		218,000
4558647BV	Hopewell	VA		08/31/2026	6.770	129,906		170,000
30874004BV	San Leandro	CA		07/17/2026	5.860	686,940		1,017,000
4520179BV	Lakeside Marblehead	OH		08/06/2026	6.900	275,201		320,000
30873943BV	Park Ridge	IL		07/17/2026	6.150	426,901		505,000
4468177BV	Raleigh	NC		07/02/2026	6.730	247,950		365,000
4537289BV	American Falls	ID		08/17/2026	6.630	340,367		475,000
4554186BV	Rocky Hill	CT		08/27/2026	6.990	336,068		455,000
30873830BV	Hamburg	MN		07/17/2026	5.950	213,786		238,000
4561125BV	Hernando Beach	FL		09/02/2026	6.930	375,499		600,000
4469851BV	Fort Wayne	IN		07/07/2026	7.190	197,138		263,000
30873958BV	Desoto	TX		07/17/2026	7.110	497,623		545,500
30874156BV	Joliet	IL		07/17/2026	5.730	177,768		205,000
4520174BV	Brownwood	TX		08/06/2026	6.770	136,514		169,000
4469839BV	Miami Beach	FL		07/07/2026	6.640	187,161		245,000
4567158BV	Albuquerque	NM		09/11/2026	6.720	194,487		311,000
4469870BV	South Bend	IN		07/07/2026	6.720	123,119		160,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4578587BV	New Orleans	LA		09/24/2026	7.050	328,920		455,000
4521561BV	New Smyrna Beach	FL		08/10/2026	7.250	280,925		335,000
4575884BV	Orlando	FL		09/21/2026	6.650	312,585		353,000
4472136BV	Nampa	ID		07/09/2026	7.110	368,580		411,000
4477680BV	Weatherford	OK		07/20/2026	7.350	111,207		150,000
30874247BV	Alexandria	VA		07/17/2026	5.850	160,479		320,000
4475291BV	Hollywood	FL		07/15/2026	6.790	431,781		500,000
4477701BV	Springfield	OR		07/20/2026	6.660	349,522		565,000
30873901BV	Miami	FL		07/17/2026	5.180	228,323		470,000
30873945BV	Hammond	LA		07/17/2026	4.820	415,745		399,000
4473481BV	Montgomery	TX		07/13/2026	7.280	347,391		395,000
4540182BV	Osceola	IN		08/19/2026	6.790	278,174		365,000
4588258BV	Saint Cloud	FL		09/28/2026	6.850	534,416		605,000
4482775BV	Yuba City	CA		07/24/2026	6.430	379,948		536,000
4467631BV	Bronx	NY		07/01/2026	6.530	620,912		870,000
4500755BV	Altus	OK		07/28/2026	7.200	301,187		348,000
4503726BV	White House	TN		08/03/2026	6.650	122,334		323,000
4470817BV	Sicklerville	NJ		07/08/2026	6.850	221,238		378,000
30873844BV	Independence	MO		07/17/2026	5.400	300,801		455,000
4525014BV	Walhalla	SC		08/12/2026	6.810	251,137		310,000
4540298BV	Punta Gorda	FL		08/19/2026	6.920	449,429		550,000
30873807BV	Elgin	IL		07/17/2026	6.420	328,574		380,000
30874009BV	Stroudsburg	PA		07/17/2026	5.040	258,601		549,000
4475299BV	Wilmington	DE		07/15/2026	6.660	236,083		330,000
4477716BV	Davenport	FL		07/20/2026	7.360	306,235		332,000
4476119BV	Rexburg	ID		07/16/2026	7.150	399,869		474,000
4503014BV	San Antonio	TX		07/31/2026	6.460	321,744		445,000
30874235BV	Mishawaka	IN		07/17/2026	5.120	123,842		185,000
4588271BV	Bullhead City	AZ		09/28/2026	7.040	465,001		532,000
30874145BV	Raytown	MO		07/17/2026	5.240	105,484		200,000
4577474BV	Plainview	AR		09/23/2026	7.070	118,444		200,000
30874227BV	O'Fallon	MO		07/17/2026	5.120	143,582		365,000
4578546BV	Las Vegas	NV		09/24/2026	7.080	464,657		540,000
4500134BV	Scranton	PA		07/27/2026	7.000	321,435		420,000
4575079BV	Norwich	CT		09/18/2026	6.370	294,495		425,000
4525066BV	Fredericksburg	VA		08/12/2026	7.440	377,401		453,000
4478684BV	Pikeville	NC		07/21/2026	6.630	308,016		350,000
30873899BV	Norridge	IL		07/17/2026	6.240	276,522		300,000
4576664BV	Bradenton	FL		09/22/2026	6.720	139,106		170,000
4478724BV	Columbia	SC		07/21/2026	7.190	132,699		155,000
4575141BV	Phoenix	AZ		09/18/2026	6.700	1,545,741		2,000,000
4475271BV	Parker	AZ		07/15/2026	7.290	113,184		120,000
4575846BV	Waynesboro	VA		09/21/2026	6.900	246,078		280,000
4467647BV	Wolcottville	IN		07/01/2026	7.180	201,812		216,000
4476755BV	East Chicago	IN		07/17/2026	6.750	190,224		243,000
30874220BV	Selden	NY		07/17/2026	3.590	340,877		609,000
4473499BV	Frederick	MD		07/13/2026	7.080	457,272		600,000
4542950BV	Statesboro	GA		08/21/2026	7.110	195,500		275,000
4575138BV	Winter Park	CO		09/18/2026	6.640	945,267		1,200,000
30874142BV	Lehigh Acres	FL		07/17/2026	5.100	108,111		269,000
4575117BV	Cedar City	UT		09/18/2026	6.890	665,797		749,000
4568698BV	Seminole	FL		09/15/2026	6.730	791,960		855,000
30874046BV	Vidor	TX		07/17/2026	5.210	237,399		495,000
4476772BV	Ponca City	OK		07/17/2026	7.370	172,011		215,000
4535521BV	Pensacola	FL		08/13/2026	7.240	165,690		230,000

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
4477710BV	Scottsdale	AZ		07/20/2026	6.370	425,496		540,000
4469081BV	Joplin	MO		07/06/2026	7.280	146,545		172,000
308738498V	Wallace	NC		07/17/2026	5.320	369,121		800,000
4542957BV	San Diego	CA		08/21/2026	7.230	870,713		1,107,000
4578582BV	Jupiter	FL		09/24/2026	6.510	400,807		581,000
30874110BV	Pitman	NJ		07/17/2026	5.780	360,190		420,000
4476738BV	Tomball	TX		07/17/2026	6.560	297,052		444,000
4588323BV	Sparta	GA		09/28/2026	6.650	265,322		340,000
4567894BV	New Hope	MN		09/14/2026	6.870	255,079		312,000
4542955BV	Dallas	TX		08/21/2026	6.850	178,281		255,000
0399999. Mortgages in good standing - residential mortgages-all other						547,575,429		804,766,229
730014	Grand Prairie	TX		07/24/2026	6.950	4,935,484		5,997,733
730015	VARIOUS	US		09/01/2026	7.100	4,950,000		1,396,967
735000	VARIOUS	US		05/26/2026	7.120	(1,050,000)		57,160,174
735001	VARIOUS	US		09/09/2026	7.240	107,125,698		199,588,133
765102	Orlando	FL		10/08/2025	9.250		9,950,945	98,630,011
765305	Mesa	AZ		01/25/2024	10.250		1,990,425	146,500,000
765645	Arlington	TX		05/19/2025	8.710		1,133,579	114,200,000
765653	Phoenix	AZ		06/06/2024	8.740		3,814,981	101,000,000
765679	Vancouver	WA		03/12/2025	8.300		107,435	70,600,000
766249	Chicago	IL		05/29/2025	10.510		2,463,601	31,420,699
766697	Chandler	AZ		08/19/2025	9.120		4,459,985	68,600,000
767461	Alameda	CA		05/21/2025	6.480		5,651,638	33,900,000
767507	Savannah	GA		07/11/2025	6.930		7,596,773	148,000,000
767601	Mesa	AZ		08/25/2026	8.600	2,290,940	2,450	141,600,000
767663	San Leandro	CA		07/25/2025	6.840		84,296	108,900,000
767700	Centennial	CO		07/09/2025	6.140		2,424,189	70,100,000
769135	West Caldwell	NJ		08/27/2026	8.500	716,905	1,181,349	16,123,638
769876	New York	NY		07/17/2026	6.070	40,662,000		28,300,000
770118	New York	NY		07/24/2026	6.620	1,520,000		32,459,959
770750	New York	NY		07/02/2026	5.750	10,035,000		22,300,000
771043	Secaucus	NJ		08/04/2026	7.810	20,000,000		37,300,000
771059	Chicago	IL		08/05/2026	5.920	69,978,800		130,500,000
771676	Seattle	WA		09/01/2026	6.070	10,437,000		19,000,000
772261	Edison	NJ		07/16/2026	5.710	70,335,000		149,500,000
772303	Perris	CA		08/06/2026	5.750	18,574,000		34,000,000
772379	Brownsburg	IN		08/21/2026	6.050	28,714,400		49,400,000
0599999. Mortgages in good standing - commercial mortgages-all other						389,225,226	40,861,646	1,916,477,312
769272	West Caldwell	NJ		05/07/2026	8.530		1,750,733	26,076,362
0699999. Mortgages in good standing - mezzanine loans							1,750,733	26,076,362
0899999. Total mortgages in good standing						936,800,655	42,612,379	2,747,319,904
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						936,800,655	42,612,379	2,747,319,904

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					
3915655BV	Nevada City	CA		08/12/2025	06/18/2026	510,288		(5,767)			(5,767)		504,522	504,522			
4027233BV	Benton	AR		11/18/2025	08/27/2026	236,714		(5,715)			(5,715)		230,999	230,999			
4289635BV	Pittsburgh	PA		05/26/2026	07/17/2026			(8,382)			(8,382)		301,276	301,276			
3915637BV	Grapevine	TX		08/12/2025	08/31/2026	296,248		(12,294)			(12,294)		283,954	283,954			
4183649BV	Lake Geneva	WI		03/27/2026	06/23/2026			(7,797)			(7,797)		336,903	336,903			
3909017BV	Northport	MI		08/08/2025	06/08/2026	325,732		(11,660)			(11,660)		314,071	314,071			
3836219BV	Anchorage	AK		05/21/2025	06/09/2026	303,863		(8,401)			(8,401)		295,462	295,462			
3846119BV	Georgetown	GA		06/03/2025	07/24/2026	364,217		(11,435)			(11,435)		352,783	352,783			
3857148BV	Maryville	TN		06/16/2025	06/03/2026	396,868		(16,000)			(16,000)		380,868	380,868			
3858267BV	Santa Fe	NM		06/18/2025	06/09/2026	294,309		(5,563)			(5,563)		288,746	288,746			
3846710BV	Lafayette	LA		06/04/2025	08/28/2026	259,932		(6,312)			(6,312)		253,621	253,621			
4404275BV	Breinigsville	PA		06/15/2026	07/08/2026			4,541			4,541		307,201	307,201			
3909012BV	Galveston	TX		08/08/2025	07/08/2026	266,702		(6,157)			(6,157)		260,545	260,545			
3965511BV	Albany	NY		09/10/2025	06/11/2026	7,061		(39)			(39)		7,022	7,022			
3837082BV	Goffstown	NH		05/23/2025	07/21/2026	199,957		(4,527)			(4,527)		195,429	195,429			
3980639BV	Saluda	NC		09/25/2025	07/23/2026	328,716		(7,070)			(7,070)		321,646	321,646			
3920964BV	Plant City	FL		08/18/2025	06/09/2026	409,638		(9,259)			(9,259)		400,378	400,378			
4476757BV	Breinigsville	PA		07/17/2026	08/27/2026			5,570			5,570		335,681	335,681			
3793695BV	Lansing	IL		05/07/2025	06/12/2026	129,310		(2,901)			(2,901)		126,408	126,408			
3920988BV	North Myrtle Beach	SC		08/18/2025	07/10/2026	202,069		(3,713)			(3,713)		198,356	198,356			
3796106BV	Virginia Beach	VA		05/13/2025	08/18/2026	158,783		(6,080)			(6,080)		152,703	152,703			
3848434BV	LAS VEGAS	NV		06/09/2025	07/13/2026	3,941		(85)			(85)		3,856	3,856			
4237867BV	Chandler	OK		04/30/2026	07/13/2026			146			146		152,772	152,772			
4040563BV	Brooklyn	NY		12/02/2025	08/05/2026	1,922,687		(70,187)			(70,187)		1,852,500	1,852,500			
3857167BV	Belmar	NJ		06/16/2025	06/08/2026	675,224		(10,224)			(10,224)		665,000	665,000			
3875156BV	Radford	VA		07/07/2025	08/28/2026	155,707		(1,616)			(1,616)		154,090	154,090			
4040514BV	Santa Clarita	CA		12/02/2025	06/05/2026	264,190		(5,585)			(5,585)		258,605	258,605			
30874085BV	North Caldwell	NJ		07/17/2026	08/07/2026			(44,472)			(44,472)		1,097,018	1,097,018			
4063132BV	Tucson	AZ		12/30/2025	06/29/2026	433,570		(15,077)			(15,077)		418,493	418,493			
30870766BV	Sunapee	NH		04/29/2026	06/18/2026			(24,594)			(24,594)		377,623	377,623			
4206830BV	Irvine	CA		04/28/2026	08/10/2026			(27,642)			(27,642)		1,207,001	1,207,001			
3891739BV	Running Springs	CA		07/29/2025	08/10/2026	278,057		(8,569)			(8,569)		269,488	269,488			
3962979BV	Yardley	PA		09/02/2025	07/10/2026	210,692		(2,240)			(2,240)		208,452	208,452			
3873162BV	Solon Springs	WI		06/27/2025	08/07/2026	282,935		(4,862)			(4,862)		278,073	278,073			
4036192BV	Bokeelia	FL		11/20/2025	06/08/2026	283,538		(5,296)			(5,296)		278,242	278,242			
4022301BV	Hattiesburg	MS		11/07/2025	06/08/2026	191,028		(6,116)			(6,116)		184,912	184,912			
4134789BV	Hardeeville	SC		02/27/2026	08/11/2026			(16,439)			(16,439)		408,977	408,977			
4045311BV	Little River	SC		12/09/2025	08/14/2026	267,599		(13,042)			(13,042)		254,558	254,558			
3978786BV	Abilene	TX		09/22/2025	06/09/2026	143,930		(2,915)			(2,915)		141,015	141,015			
30870782BV	Seminole	FL		04/29/2026	06/23/2026			(24,457)			(24,457)		420,637	420,637			
4189795BV	Daytona Beach	FL		04/08/2026	08/06/2026			(10,885)			(10,885)		199,003	199,003			
3846150BV	Baton Rouge	LA		06/03/2025	07/02/2026	1,537		(18)			(18)		1,519	1,519			
3966004BV	Chicago	IL		09/11/2025	06/25/2026	1,088,827		(29,006)			(29,006)		1,059,822	1,059,822			
3882271BV	Farmington	UT		07/10/2025	08/07/2026	406,635		(12,244)			(12,244)		394,392	394,392			
3961393BV	Greenville	SC		08/25/2025	06/01/2026	220,014		(6,009)			(6,009)		214,005	214,005			
3999638BV	Huttonsville	WV		10/31/2025	06/29/2026	145,633		(4,560)			(4,560)		141,073	141,073			
4405354BV	Dawson Springs	KY		06/16/2026	08/31/2026			(15,547)			(15,547)		317,497	317,497			
3884749BV	Chesterfield	VA		07/17/2025	06/15/2026	290,914		(7,929)			(7,929)		282,985	282,985			
3805024BV	Greenwood	AR		05/15/2025	07/31/2026	147,834		(3,685)			(3,685)		144,149	144,149			
3822193BV	Plainview	TX		05/16/2025	08/25/2026	78,360		(2,073)			(2,073)		76,287	76,287			
3796136BV	Houston	TX		05/13/2025	08/10/2026	307,462		(10,789)			(10,789)		296,673	296,673			

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		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3872275BV	Detroit Lakes	MN		06/25/2025	06/22/2026	735,268		(9,756)			(9,756)		725,512	725,512			
4064217BV	Lexington	KY		01/02/2026	08/07/2026			(3,104)			(3,104)		107,385	107,385			
4205980BV	Deland	FL		04/24/2026	07/15/2026			(11,037)			(11,037)		296,782	296,782			
4179509BV	Chicago	IL		03/26/2026	08/28/2026			(5,165)			(5,165)		123,498	123,498			
3883901BV	Durham	NC		07/15/2025	07/09/2026	477,800		(10,113)			(10,113)		467,687	467,687			
3961746BV	Evanston	WY		08/26/2025	08/14/2026	187,157		(6,229)			(6,229)		180,928	180,928			
4405312BV	Breinigsville	PA		06/16/2026	07/08/2026			(1,353)			(1,353)		299,722	299,722			
4049360BV	Willcox	AZ		12/15/2025	06/16/2026	111,085		(3,739)			(3,739)		107,346	107,346			
4040486BV	District Heights	MD		12/02/2025	06/11/2026	246,131		(9,025)			(9,025)		237,106	237,106			
30873825BV	Cary	IL		07/17/2026	07/20/2026			2,774			2,774		73,954	73,954			
3837083BV	Columbus	OH		05/23/2025	07/28/2026	167,332		(6,955)			(6,955)		160,377	160,377			
4073357BV	Apple Valley	CA		01/21/2026	08/28/2026			(9,790)			(9,790)		238,665	238,665			
4190479BV	Palm Bay	FL		04/09/2026	07/29/2026			(8,266)			(8,266)		164,550	164,550			
3850175BV	Mesquite	NV		06/12/2025	06/04/2026	258,662		(5,930)			(5,930)		252,732	252,732			
3882652BV	Ivins	UT		07/11/2025	07/06/2026	322,806		(5,569)			(5,569)		317,238	317,238			
3836284BV	Tucson	AZ		05/21/2025	08/25/2026	341,017		(5,168)			(5,168)		335,849	335,849			
30873710BV	STUART	IA		07/17/2026	08/07/2026			16,424			16,424		177,819	177,819			
4038305BV	Theodore	AL		11/25/2025	07/20/2026	342,847		(12,022)			(12,022)		330,825	330,825			
3874080BV	Van Alstyne	TX		07/01/2025	07/16/2026	310,097		(12,862)			(12,862)		297,235	297,235			
4024989BV	Sharpsburg	GA		11/13/2025	08/07/2026	207,286		(10,545)			(10,545)		196,741	196,741			
30873796BV	Chicago	IL		07/17/2026	08/01/2026			(1,943)			(1,943)		536,513	536,513			
3919453BV	Cleveland	OH		08/15/2025	06/03/2026	130,948		(1,592)			(1,592)		129,356	129,356			
3885436BV	South Lake Tahoe	CA		07/21/2025	07/22/2026	345,305		(11,412)			(11,412)		333,893	333,893			
30874009BV	Stroudsburg	PA		07/17/2026	08/12/2026			68,426			68,426		325,746	325,746			
4177451BV	Panama City	FL		03/25/2026	08/14/2026			(4,805)			(4,805)		143,488	143,488			
3835784BV	Palm Bay	FL		05/20/2025	06/16/2026	277,258		(108)			(108)		277,150	277,150			
4070362BV	Myrtle Beach	SC		01/16/2026	07/15/2026			(11,568)			(11,568)		370,064	370,064			
756943	Midlothian	VA		07/01/2011	07/01/2026	61,777		(77)			(77)		61,777	61,777			
756953	Washington	DC		06/23/2011	07/16/2026	41,837,463		(77,435)			(77,435)		41,617,766	41,617,766			
756958	New York	NY		06/30/2011	07/02/2026	7,000,038		(1,660)			(1,660)		7,000,000	7,000,000			
756961	Beverly Hills	CA		07/08/2011	08/03/2026	79,795		(96)			(96)		39,968	39,968			
756976	Lexington	MA		07/27/2011	07/31/2026	3,411,452		(814)			(814)		3,398,711	3,398,711			
757170	Woodbridge	NJ		10/04/2012	09/08/2026	2,332,915		(1,958)			(1,958)		1,928,080	1,928,080			
757812	Irvine	CA		06/09/2016	08/21/2026	25,873,053		(55,634)			(55,634)		25,749,590	25,749,590			
757813	New York	NY		06/21/2016	07/31/2026	29,001,317		(7,850)			(7,850)		29,000,000	29,000,000			
757821	Edison	NJ		07/05/2016	07/16/2026	16,912,692		(5,557)			(5,557)		16,659,705	16,659,705			
757836	Columbus	OH		07/05/2016	07/28/2026	6,704,193		(2,008)			(2,008)		6,675,619	6,675,619			
757837	Dublin	OH		07/05/2016	07/28/2026	9,276,273		(2,982)			(2,982)		9,236,705	9,236,705			
757873	Torrance	CA		09/08/2016	09/09/2026	4,038,189		(2,585)			(2,585)		4,003,187	4,003,187			
758127	Edison	NJ		02/20/2018	07/16/2026	6,245,317		(2,376)			(2,376)		6,153,489	6,153,489			
758355	New York	NY		07/31/2019	07/23/2026	7,339,842		(2,312)			(2,312)		7,322,212	7,322,212			
758390	Lakewood	CO		09/30/2019	09/30/2026	17,042,807		(45,414)			(45,414)		17,000,000	17,000,000			
758399	Mountain View	CA		09/27/2019	09/23/2026	132,724,884		(71,360)			(71,360)		132,700,000	132,700,000			
758507	Cupertino	CA		09/25/2020	09/09/2026	24,374,348		(31,986)			(31,986)		24,176,431	24,176,431			
761660	South Jordan	UT		08/15/2022	08/28/2026	34,800,000							34,800,000	34,800,000			
761803	Kissimmee	FL		05/21/2021	08/12/2026	42,000,000							42,000,000	42,000,000			
762157	Culver City	CA		04/01/2021	08/17/2026	38,250,000							38,250,000	38,250,000			
762598	Rosedale	MD		06/18/2021	07/21/2026	45,062,396		(77,328)			(77,328)		45,000,000	45,000,000			
765208	New York	NY		08/31/2023	08/03/2026	32,113,511		(117,547)			(117,547)		32,000,000	32,000,000			
766291	VARIOUS	TX		02/06/2024	07/15/2026	49,357,867		(155,464)			(155,464)		49,225,000	49,225,000			
0199999. Mortgages closed by repayment						592,791,850		(1,257,853)			(1,257,853)		598,813,693	598,813,693			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4297187BV	Mount Pleasant	SC		06/05/2026				(13)			(13)		860	860			
30873850BV	Mesa	AZ		07/17/2026				214			214		1,669	1,669			
3960591BV	Omaha	NE		08/22/2025				(16)			(16)		455	455			
3844638BV	Providence	RI		05/29/2025				(53)			(53)		2,004	2,004			
4206346BV	Austell	GA		04/27/2026				(15)			(15)		629	629			
3989864BV	Windsor Locks	CT		10/17/2025				(19)			(19)		461	461			
4273357BV	Sevierville	TN		05/15/2026				(15)			(15)		562	562			
3859259BV	Burlington	NJ		06/20/2025				(16)			(16)		473	473			
4090737BV	Sevierville	TN		01/27/2026				(5)			(5)		1,491	1,491			
4274004BV	Tucson	AZ		05/18/2026				(28)			(28)		1,010	1,010			
4129699BV	Ammon	ID		02/19/2026				(29)			(29)		667	667			
4470813BV	Cortland	NY		07/08/2026				(3)			(3)		116	116			
4407050BV	Cartersville	GA		06/18/2026				(3)			(3)		203	203			
4074005BV	Martinsburg	WV		01/22/2026				(14)			(14)		396	396			
4043277BV	Sparta	TN		12/08/2025				(13)			(13)		250	250			
30874015BV	GEORGETOWN	TX		07/17/2026				179			179		1,200	1,200			
4473490BV	Palm Desert	CA		07/13/2026				(10)			(10)		419	419			
3888480BV	Newport News	VA		07/28/2025				(4)			(4)		275	275			
4446701BV	Naples	FL		06/26/2026				(13)			(13)		306	306			
4185630BV	Katy	TX		04/01/2026				(10)			(10)		413	413			
3857756BV	Layton	UT		06/17/2025				(17)			(17)		834	834			
3861386BV	Oroville	WA		06/24/2025				(20)			(20)		752	752			
3796649BV	Chaska	MN		05/14/2025				(5)			(5)		555	555			
30874164BV	Orange Park	FL		07/17/2026				33			33		259	259			
4293580BV	Fredericksburg	VA		06/01/2026				(12)			(12)		477	477			
3849684BV	Las Vegas	NV		06/11/2025				(22)			(22)		761	761			
4038236BV	Austin	TX		11/25/2025				(49)			(49)		1,131	1,131			
30874268BV	Englewood	OH		07/17/2026				39			39		378	378			
3908291BV	Walker	LA		08/06/2025				(11)			(11)		343	343			
4409040BV	Tucson	AZ		06/24/2026				(4)			(4)		211	211			
30874165BV	Oakley	CA		07/17/2026				232			232		2,061	2,061			
4195266BV	Fort Myers	FL		04/13/2026				(21)			(21)		1,234	1,234			
4052533BV	Upper Marlboro	MD		12/22/2025				(21)			(21)		773	773			
4295617BV	Lafayette	LA		06/02/2026				(14)			(14)		308	308			
4446714BV	Wilmington	DE		06/26/2026				(7)			(7)		244	244			
4405352BV	York	PA		06/16/2026				(7)			(7)		150	150			
3793253BV	Fort Myers	FL		05/06/2025				(23)			(23)		748	748			
4128450BV	Allen	TX		02/17/2026				10			10		948	948			
4288989BV	Virginia Beach	VA		05/22/2026				(13)			(13)		456	456			
30873831BV	Mounds View	MN		07/17/2026				58			58		742	742			
3963936BV	Sun City	AZ		09/04/2025				(15)			(15)		525	525			
3846148BV	Denver	CO		06/03/2025				(17)			(17)		786	786			
30874180BV	Humble	TX		07/17/2026				173			173		937	937			
30874217BV	Mcdonough	GA		07/17/2026				33			33		443	443			
30873811BV	Nashville	TN		07/17/2026				29			29		979	979			
3991326BV	Rittman	OH		10/21/2025				(9)			(9)		254	254			
4110963BV	Marrero	LA		02/05/2026				(14)			(14)		385	385			
3960599BV	Wooster	OH		08/22/2025				(26)			(26)		2,178	2,178			
4063066BV	Boca Raton	FL		12/30/2025				(192)			(192)		6,381	6,381			
4024988BV	Tilton	NH		11/13/2025				(20)			(20)		697	697			
3857770BV	Sunset Beach	NC		06/17/2025				(26)			(26)		688	688			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4049399BV	Omaha	NE		12/15/2025				(15)			(15)		437	437			
4404163BV	Knoxville	TN		06/15/2026				(5)			(5)		133	133			
3908270BV	Albrightsville	PA		08/06/2025				(21)			(21)		635	635			
3087415BV	Little Rock	AR		07/17/2026									205	205			
3796147BV	Cincinnati	OH		05/27/2025				(15)			(15)		662	662			
3875716BV	Chicago	IL		07/08/2025				(23)			(23)		1,031	1,031			
3883388BV	Daphne	AL		07/14/2025				(7)			(7)		790	790			
4131907BV	Crown King	AZ		02/26/2026				(43)			(43)		1,294	1,294			
4298530BV	El Paso	TX		06/09/2026				(14)			(14)		288	288			
4027271BV	Saint Louis	MO		11/18/2025				(36)			(36)		742	742			
3823864BV	Altmar	NY		05/19/2025				(25)			(25)		756	756			
3087407BV	Staten Island	NY		07/17/2026				321			321		1,961	1,961			
4297752BV	Gulfport	FL		06/08/2026				(17)			(17)		531	531			
4296137BV	Bryson City	NC		06/03/2026				(19)			(19)		514	514			
3087421BV	Cooper City	FL		07/17/2026				242			242		1,868	1,868			
3997648BV	Newark	NJ		10/29/2025				(37)			(37)		1,057	1,057			
3874122BV	Trenton	NJ		07/01/2025				(13)			(13)		394	394			
4444427BV	Port Orchard	WA		06/25/2026				(11)			(11)		266	266			
3884730BV	Minneapolis	MN		07/17/2025				(10)			(10)		860	860			
3874847BV	Geneva	OH		07/03/2025				(7)			(7)		428	428			
4468165BV	Portland	CT		07/02/2026				(1)			(1)		333	333			
4051937BV	Klamath Falls	OR		12/19/2025				(23)			(23)		1,082	1,082			
3872773BV	Lawton	OK		06/26/2025				(10)			(10)		630	630			
3087376BV	Virginia Beach	VA		07/17/2026				69			69		727	727			
3968570BV	Waco	TX		09/17/2025				(7)			(7)		408	408			
4051416BV	Rio Rancho	NM		12/18/2025				(73)			(73)		3,933	3,933			
4296176BV	Ocala	FL		06/03/2026				(21)			(21)		511	511			
3997169BV	Paris	IL		10/28/2025				(11)			(11)		304	304			
4405362BV	Lakewood Ranch	FL		06/16/2026				(7)			(7)		177	177			
4296700BV	Oakridge	OR		06/04/2026				(25)			(25)		1,481	1,481			
4472739BV	Lubbock	TX		07/10/2026				(5)			(5)		98	98			
4198173BV	Bradenton	FL		04/14/2026				4			4		1,722	1,722			
3087398SBV	Concord	NC		07/17/2026				96			96		576	576			
4026097BV	Palmdale	CA		11/17/2025				(15)			(15)		901	901			
3846093BV	Riverdale	GA		06/03/2025				(12)			(12)		405	405			
3849111BV	Henderson	NV		06/10/2025				(18)			(18)		476	476			
3087420ZBV	Haines City	FL		07/17/2026				136			136		955	955			
3876236BV	Richmond	VA		07/09/2025				1			1		666	666			
3997181BV	Baltimore	MD		10/28/2025				(14)			(14)		520	520			
3087382BV	Reston	VA		07/17/2026				226			226		1,964	1,964			
3992374BV	Los Angeles	CA		10/23/2025				(37)			(37)		1,208	1,208			
4195293BV	Pueblo	CO		04/13/2026				(11)			(11)		228	228			
4161703BV	Little Rock	AR		03/20/2026				(13)			(13)		375	375			
3087429YBV	Mount Rainier	MD		07/17/2026				260			260		1,524	1,524			
3848431BV	San Antonio	TX		06/09/2025				(12)			(12)		586	586			
4467610BV	Wilmington	DE		07/01/2026				(29)			(29)		777	777			
3087424ZBV	Grants	NM		07/17/2026				(18)			(18)		299	299			
4051462BV	Mcalester	OK		12/18/2025				(36)			(36)		1,112	1,112			
3087397BV	Norristown	PA		07/17/2026				98			98		1,566	1,566			
4467614BV	Cleveland	OH		07/01/2026				(8)			(8)		174	174			
3793665BV	Kearny	NJ		05/07/2025				(15)			(15)		1,823	1,823			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4272898BV	Port Charlotte	FL		05/14/2026				(12)			(12)		384	384			
30873800BV	Sioux City	IA		07/17/2026				143			143		1,162	1,162			
4189107BV	Port Charlotte	FL		04/07/2026				(28)			(28)		987	987			
3847135BV	Baltimore	MD		06/05/2025				(7)			(7)		398	398			
4041071BV	Killingly	CT		12/03/2025				(8)			(8)		672	672			
30873715BV	Cranston	RI		07/17/2026				43			43		503	503			
4027233BV	Benton	AR		11/18/2025				(15)			(15)		611	611			
4475244BV	Knoxville	TN		07/15/2026				(9)			(9)		452	452			
30873887BV	HOYT LAKES	MN		07/17/2026				56			56		405	405			
3883896BV	Broken Bow	OK		07/15/2025				(14)			(14)		619	619			
4474388BV	Marietta	GA		07/14/2026				(10)			(10)		221	221			
3965509BV	Atlanta	GA		09/10/2025				(117)			(117)		3,735	3,735			
3846104BV	Waddell	AZ		06/03/2025				(21)			(21)		663	663			
30870736BV	Oak Ridge	TN		04/29/2026				(34)			(34)		715	715			
3965466BV	Saint Augustine	FL		09/10/2025				(23)			(23)		722	722			
3872791BV	Orange Beach	AL		06/26/2025				(16)			(16)		1,004	1,004			
30873809BV	Portland	OR		07/17/2026				138			138		1,937	1,937			
3860931BV	Uncasville	CT		06/23/2025				(22)			(22)		680	680			
4472143BV	Humble	TX		07/09/2026				(6)			(6)		297	297			
4446685BV	Tampa	FL		06/26/2026				(8)			(8)		408	408			
4466046BV	Jacksonville	FL		06/30/2026				(6)			(6)		145	145			
4070393BV	Charleston	SC		01/16/2026				(72)			(72)		1,785	1,785			
4063120BV	Orland Hills	IL		12/30/2025				(45)			(45)		1,325	1,325			
4000316BV	Wallingford	CT		11/03/2025				(19)			(19)		519	519			
3876186BV	Vernon	AZ		07/09/2025				(22)			(22)		665	665			
4296688BV	Oakland Park	FL		06/04/2026				(6)			(6)		235	235			
4466058BV	Conway	AR		06/30/2026				(8)			(8)		215	215			
4270771BV	Spring Hill	FL		05/11/2026				(25)			(25)		566	566			
30874281BV	Gridley	IL		07/17/2026				54			54		475	475			
3969499BV	Las Cruces	NM		09/19/2025				(12)			(12)		851	851			
4202077BV	Oceanport	NJ		04/20/2026				(23)			(23)		1,722	1,722			
4025536BV	Virginia Beach	VA		11/14/2025				(31)			(31)		914	914			
4026079BV	Glendale	AZ		11/17/2025				(54)			(54)		2,062	2,062			
3909483BV	Bradenton	FL		08/11/2025				(16)			(16)		685	685			
4475263BV	Greenbush	MI		07/15/2026				(10)			(10)		220	220			
4466026BV	Columbus	OH		06/30/2026				(6)			(6)		163	163			
4038841BV	Hudson	WI		11/26/2025				(16)			(16)		517	517			
3882650BV	Hampton	GA		07/11/2025				(18)			(18)		414	414			
4296643BV	Delray Beach	FL		06/04/2026				(25)			(25)		1,027	1,027			
4142622BV	Theodosia	MO		03/12/2026				(17)			(17)		276	276			
4275805BV	Dallas	TX		05/19/2026				(11)			(11)		1,894	1,894			
4140609BV	Flagler Beach	FL		03/10/2026				(35)			(35)		1,043	1,043			
30873736BV	East Elmhurst	NY		07/17/2026				224			224		1,678	1,678			
4160422BV	Palm Bay	FL		03/18/2026				(34)			(34)		637	637			
3885987BV	Stanfield	NC		07/22/2025				(15)			(15)		345	345			
4404191BV	North Prince George	VA		06/15/2026				(5)			(5)		140	140			
3990058BV	Norfolk	VA		10/17/2025				(13)			(13)		262	262			
4201009BV	San Antonio	TX		04/16/2026				(66)			(66)		1,496	1,496			
4296153BV	Paris	IL		06/03/2026				(14)			(14)		472	472			
3892424BV	Peoria	AZ		07/30/2025				(16)			(16)		514	514			
40223008V	Sevierville	TN		11/07/2025				(28)			(28)		700	700			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3087380 4BV	Shelby Township	MI		07/17/2026				31			31		1,197	1,197			
3908702BV	Lehigh Acres	FL		08/07/2025				(19)			(19)		938	938			
3087426 3BV	Wernersville	PA		07/17/2026				(7)			(7)		652	652			
4161710BV	Ocean City	MD		03/20/2026				(23)			(23)		635	635			
3962990BV	Clemmons	NC		09/02/2025				(22)			(22)		714	714			
3849122BV	Peoria	AZ		06/10/2025				(3)			(3)		596	596			
3846727BV	Sarasota	FL		06/04/2025				(120)			(120)		2,781	2,781			
3835782BV	Mesa	AZ		05/20/2025				(19)			(19)		617	617			
4067302BV	Columbus	OH		01/09/2026				(13)			(13)		355	355			
4051940BV	Roanoke	VA		12/19/2025				(7)			(7)		342	342			
4408298BV	Long Pond	PA		06/23/2026				(9)			(9)		490	490			
4161692BV	Chicopee	MA		03/20/2026				(19)			(19)		717	717			
3969289BV	Burnet	TX		09/19/2025				(14)			(14)		529	529			
4189125BV	Lehigh Acres	FL		04/07/2026				(25)			(25)		543	543			
4051926BV	Mooresville	NC		12/19/2025				(8)			(8)		1,025	1,025			
3921446BV	Cockeysville	MD		08/19/2025				(12)			(12)		433	433			
3087381 6BV	Vancleave	MS		07/17/2026				140			140		1,428	1,428			
4467630BV	Amarillo	TX		07/01/2026				(5)			(5)		155	155			
3087414 9BV	Fleetwood	NC		07/17/2026				382			382		2,125	2,125			
3792688BV	Fort Worth	TX		05/05/2025				(18)			(18)		517	517			
3982411BV	Newark	NJ		09/30/2025				(28)			(28)		1,519	1,519			
4289635BV	Pittsburgh	PA		05/26/2026				(6)			(6)		224	224			
4051438BV	Tallahassee	FL		12/18/2025				(15)			(15)		388	388			
3087377 5BV	Hialeah	FL		07/17/2026				79			79		1,309	1,309			
3997187BV	Jacksonville	FL		10/28/2025				(15)			(15)		359	359			
4293052BV	Ocala	FL		05/29/2026				(18)			(18)		451	451			
4466006BV	Dallas	TX		06/30/2026				(5)			(5)		278	278			
3874060BV	Miami	FL		07/01/2025				(15)			(15)		1,003	1,003			
4043242BV	Orlando	FL		12/08/2025				(14)			(14)		312	312			
3087374 0BV	Amityville	NY		07/17/2026				40			40		874	874			
4206806BV	Bayonne	NJ		04/28/2026				(280)			(280)		9,970	9,970			
4464396BV	Indianapolis	IN		06/29/2026				(7)			(7)		186	186			
3857817BV	Woonsocket	RI		06/17/2025				(26)			(26)		1,106	1,106			
4255187BV	Orlando	FL		05/06/2026				(21)			(21)		767	767			
4468166BV	Amarillo	TX		07/02/2026				(7)			(7)		168	168			
3087401 0BV	Slidell	LA		07/17/2026				428			428		2,093	2,093			
4160466BV	Philadelphia	PA		03/18/2026				(9)			(9)		327	327			
3087398 3BV	Boca Raton	FL		07/17/2026				364			364		2,885	2,885			
4272625BV	Cleveland	OH		05/13/2026				(8)			(8)		169	169			
4520809BV	Westland	MI		08/07/2026				(6)			(6)		166	166			
3961417BV	Rock Hill	SC		08/25/2025				(6)			(6)		497	497			
4271579BV	Henrico	VA		05/12/2026				(11)			(11)		488	488			
3087392 7BV	Frederica	DE		07/17/2026				165			165		1,045	1,045			
3886014BV	Griffin	GA		07/22/2025				(8)			(8)		384	384			
3999155BV	Sutherlin	OR		10/30/2025				(27)			(27)		735	735			
4040493BV	Oxford	ME		12/02/2025				(49)			(49)		1,260	1,260			
4269899BV	Oro Valley	AZ		05/08/2026				(17)			(17)		809	809			
3859260BV	Burlington	NJ		06/20/2025				(19)			(19)		600	600			
4063053BV	Sunset Beach	NC		12/30/2025				(89)			(89)		4,493	4,493			
4407493BV	Middletown	DE		06/22/2026				(3)			(3)		357	357			
4275804BV	Harvey	LA		05/19/2026				(7)			(7)		342	342			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4186176BV	Saint Augustine	FL		04/02/2026				(26)			(26)		1,097	1,097			
4299208BV	La Pine	OR		06/10/2026				(16)			(16)		440	440			
4472126BV	Hope Mills	NC		07/09/2026				(5)			(5)		106	106			
3915637BV	Grapevine	TX		08/12/2025				(26)			(26)		604	604			
3961795BV	Fort Myers Beach	FL		08/26/2025				(12)			(12)		352	352			
4472718BV	Rotonda West	FL		07/10/2026				(12)			(12)		248	248			
4275830BV	Las Vegas	NV		05/19/2026				(30)			(30)		1,030	1,030			
3857152BV	Wichita Falls	TX		06/16/2025				(7)			(7)		344	344			
30873931BV	Houston	TX		07/17/2026				189			189		1,161	1,161			
4297723BV	New Smyrna Beach	FL		06/08/2026				(24)			(24)		647	647			
4407472BV	Big Spring	TX		06/22/2026				(6)			(6)		102	102			
30874191BV	Apex	NC		07/17/2026				678			678		4,611	4,611			
3961381BV	Kirkwood	MO		08/25/2025				(11)			(11)		544	544			
3963608BV	Saint George	UT		09/03/2025				(49)			(49)		1,499	1,499			
3837697BV	Kenosha	WI		05/27/2025				(12)			(12)		425	425			
3886476BV	Bayou Vista	TX		07/23/2025				(46)			(46)		1,756	1,756			
4036174BV	Mocksville	NC		11/20/2025				(136)			(136)		3,332	3,332			
4288969BV	Kansas City	MO		05/22/2026				(10)			(10)		297	297			
3844665BV	Garfield	NJ		05/29/2025				2			2		1,662	1,662			
4037630BV	Virginia Beach	VA		11/24/2025				(3)			(3)		254	254			
4475274BV	Rapid City	SD		07/15/2026				(5)			(5)		116	116			
4198166BV	Apopka	FL		04/14/2026				(39)			(39)		914	914			
4051455BV	Gainesville	GA		12/18/2025				(7)			(7)		593	593			
3961410BV	Myrtle Beach	SC		08/25/2025				2			2		1,095	1,095			
3961747BV	Savannah	TN		08/26/2025				(14)			(14)		432	432			
3836282BV	Sebring	FL		05/21/2025				(12)			(12)		812	812			
3884732BV	Reno	NV		07/17/2025				(26)			(26)		903	903			
3893163BV	Phoenix	AZ		08/01/2025				(32)			(32)		940	940			
4206809BV	Brunswick	ME		04/28/2026				(23)			(23)		748	748			
3847113BV	Montgomery	AL		06/05/2025				(7)			(7)		486	486			
4137773BV	Kent	WA		03/06/2026				(72)			(72)		1,716	1,716			
4185111BV	Sanford	FL		03/31/2026				(10)			(10)		488	488			
3978771BV	Brooklyn	NY		09/22/2025				(13)			(13)		819	819			
4179453BV	Carrollton	GA		03/26/2026				(8)			(8)		664	664			
4406340BV	Chicago	IL		06/17/2026				(7)			(7)		299	299			
3915616BV	Bentonville	AR		08/12/2025				(9)			(9)		500	500			
4040462BV	Naples	FL		12/02/2025				(32)			(32)		842	842			
4185106BV	Bakersfield	CA		03/31/2026				(21)			(21)		520	520			
4408271BV	Toms River	NJ		06/23/2026				(6)			(6)		532	532			
4037645BV	Anna	TX		11/24/2025				(20)			(20)		532	532			
4067296BV	Atlanta	GA		01/09/2026				(9)			(9)		1,284	1,284			
4134804BV	Shawnee	OK		02/27/2026				(31)			(31)		604	604			
4024224BV	Rockford	IL		11/12/2025				(7)			(7)		278	278			
4476758BV	Ankeny	IA		07/17/2026				(1)			(1)		66	66			
4269913BV	San Antonio	TX		05/08/2026				(16)			(16)		393	393			
4040485BV	Heber City	UT		12/02/2025				(18)			(18)		1,032	1,032			
4183649BV	Lake Geneva	WI		03/27/2026				(7)			(7)		299	299			
4036183BV	Paterson	NJ		11/20/2025				(55)			(55)		1,256	1,256			
4048390BV	Calera	AL		12/12/2025				(19)			(19)		596	596			
3992420BV	Washington	DC		10/23/2025				(26)			(26)		601	601			
4446693BV	Middlesex	NC		06/26/2026				(5)			(5)		146	146			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3791891BV	North Charleston	SC		05/01/2025				(49)			(49)		2,412	2,412			
4467585BV	Berwyn	IL		07/01/2026				(7)			(7)		338	338			
4038222BV	Fort Worth	TX		11/25/2025				(16)			(16)		544	544			
30873933BV	Marshall	MI		07/17/2026				28			28		184	184			
3859193BV	Beaverton	OR		06/20/2025				(23)			(23)		1,205	1,205			
4063019BV	Stevens Point	WI		12/30/2025				(17)			(17)		1,130	1,130			
3872793BV	Dallas	TX		06/26/2025				(9)			(9)		394	394			
3968572BV	Westerville	OH		09/17/2025				(5)			(5)		331	331			
4469859BV	West Hartford	CT		07/07/2026				(4)			(4)		311	311			
4051907BV	Royse City	TX		12/19/2025				46			46		2,590	2,590			
4404294BV	Longboat Key	FL		06/15/2026				(11)			(11)		390	390			
4476096BV	Venice	FL		07/16/2026				(18)			(18)		773	773			
4051932BV	High Springs	FL		12/19/2025				(20)			(20)		643	643			
3805080BV	Pilot Point	TX		05/15/2025				5			5		542	542			
3846105BV	Baytown	TX		06/03/2025				(9)			(9)		276	276			
3983260BV	Roselle	IL		10/02/2025				(18)			(18)		874	874			
3997603BV	Rockport	TX		10/29/2025				(27)			(27)		615	615			
4299849BV	North Las Vegas	NV		06/11/2026				(5)			(5)		290	290			
3872770BV	Faber	VA		06/26/2025				(23)			(23)		1,587	1,587			
4064714BV	BLOWING ROCK	NC		01/05/2026				(22)			(22)		713	713			
30873982BV	Princeton Junction	NJ		07/17/2026				149			149		2,755	2,755			
30873763BV	Norfolk	VA		07/17/2026				(6)			(6)		618	618			
4053383BV	Houston	TX		12/23/2025				(36)			(36)		731	731			
4291009BV	Hagerstown	MD		05/27/2026				(11)			(11)		460	460			
30874098BV	Baltimore	MD		07/17/2026				66			66		303	303			
4404162BV	Clarksville	TN		06/15/2026				(52)			(52)		1,207	1,207			
4038840BV	Wilmington	NC		11/26/2025				(16)			(16)		728	728			
4050725BV	Astoria	NY		12/17/2025				(235)			(235)		4,965	4,965			
4187329BV	Ocean City	MD		04/06/2026				(15)			(15)		921	921			
3990012BV	Saint Augustine	FL		10/17/2025				31			31		1,129	1,129			
4134803BV	Vienna	VA		02/27/2026				(79)			(79)		2,397	2,397			
3850553BV	Alsip	IL		06/13/2025				(8)			(8)		300	300			
4404305BV	Laramie	WY		06/15/2026				(21)			(21)		767	767			
4129953BV	Punta Gorda	FL		02/20/2026				(78)			(78)		1,297	1,297			
3845492BV	Huntsville	AL		06/02/2025				(15)			(15)		435	435			
4500141BV	Gulf Shores	AL		07/27/2026				(135)			(135)		4,291	4,291			
30874254BV	Box Elder	SD		07/17/2026				68			68		571	571			
4129933BV	NORTH MYRTLE BEACH	SC		02/20/2026				(18)			(18)		627	627			
3987895BV	Calhoun	GA		10/14/2025				(10)			(10)		681	681			
3847109BV	Spokane Valley	WA		06/05/2025				9			9		959	959			
3909010BV	Rome City	IN		08/08/2025				(26)			(26)		1,140	1,140			
4140599BV	Aurora	IL		03/10/2026				(20)			(20)		352	352			
3873163BV	San Antonio	TX		06/27/2025				(10)			(10)		515	515			
4038835BV	Gladstone	MO		11/26/2025				(26)			(26)		869	869			
4069169BV	Saint Helen	MI		01/14/2026				(19)			(19)		624	624			
4047888BV	Temple	TX		12/11/2025				(23)			(23)		429	429			
4048405BV	Elkhart	IN		12/12/2025				(10)			(10)		308	308			
30874139BV	Harvest	AL		07/17/2026				151			151		1,012	1,012			
4070366BV	Minocqua	WI		01/16/2026				(43)			(43)		1,872	1,872			
4176854BV	San Diego	CA		03/24/2026				(12)			(12)		1,648	1,648			
4299230BV	Galveston	TX		06/10/2026				(14)			(14)		296	296			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3822143BV	Henderson	NV		05/16/2025				(454)			(454)		14,141	14,141			
4052499BV	Gibbstown	NJ		12/22/2025				(99)			(99)		2,662	2,662			
3793683BV	Edinburg	TX		05/07/2025				(17)			(17)		1,029	1,029			
3822199BV	Center Point	AL		05/16/2025				(9)			(9)		294	294			
3918737BV	Bloomington	IL		08/13/2025				(8)			(8)		413	413			
4063143BV	Saint Helens	OR		12/30/2025				(8)			(8)		942	942			
4201005BV	Surprise	AZ		04/16/2026				(10)			(10)		501	501			
3785368BV	Covington	GA		04/24/2025				(19)			(19)		538	538			
4289036BV	Bixby	OK		05/22/2026				(15)			(15)		353	353			
4446712BV	Barrington	RI		06/26/2026				(10)			(10)		402	402			
3848405BV	Clarksburg	MA		06/09/2025				(20)			(20)		844	844			
4040471BV	Haddam	CT		12/02/2025				(20)			(20)		459	459			
3844636BV	Las Vegas	NV		05/29/2025				(2)			(2)		650	650			
3087375 3BV	Dalton	GA		07/17/2026				49			49		509	509			
30874161BV	Leesburg	FL		07/17/2026				146			146		934	934			
3888471BV	Corpus Christi	TX		07/28/2025				(6)			(6)		669	669			
4075581BV	Stratton	VT		01/26/2026				(23)			(23)		1,230	1,230			
30873965BV	Yulan	NY		07/17/2026				142			142		483	483			
4468178BV	New Bern	NC		07/02/2026				(4)			(4)		96	96			
3847941BV	Mauldin	SC		06/06/2025				(9)			(9)		538	538			
4297212BV	Lufkin	TX		06/05/2026				(17)			(17)		313	313			
3930128BV	Huntsville	TX		08/21/2025				(10)			(10)		344	344			
4295579BV	Knoxville	TN		06/02/2026				(1,631)			(1,631)		52,233	52,233			
3087403 0BV	Rexford	MT		07/17/2026				96			96		988	988			
3849732BV	Bridgeville	PA		06/11/2025				(18)			(18)		460	460			
3885457BV	Bentonville	AR		07/21/2025				(12)			(12)		525	525			
4444383BV	Longs	SC		06/25/2026				(45)			(45)		1,182	1,182			
3886488BV	Greenwood	IN		07/23/2025				(14)			(14)		501	501			
4206827BV	Naples	FL		04/28/2026				(31)			(31)		948	948			
3792729BV	Clearwater	FL		05/05/2025				(18)			(18)		648	648			
4040500BV	HERMITAGE	TN		12/02/2025				(12)			(12)		689	689			
4469069BV	Somers	CT		07/06/2026				(10)			(10)		195	195			
30873871BV	Coral Springs	FL		07/17/2026				68			68		1,235	1,235			
3884320BV	St George	UT		07/16/2025				(16)			(16)		489	489			
3874382BV	Sacramento	CA		07/02/2025				(25)			(25)		2,365	2,365			
3087397 1BV	Dorchester	MA		07/17/2026				(64)			(64)		2,047	2,047			
4198168BV	Lewes	DE		04/14/2026				(21)			(21)		1,520	1,520			
30874051BV	El Paso	TX		07/17/2026				22			22		332	332			
3873571BV	Cedar City	UT		06/30/2025				(12)			(12)		705	705			
30873926BV	Sacramento	CA		07/17/2026				86			86		1,199	1,199			
4160454BV	Chandler	AZ		03/18/2026				(12)			(12)		969	969			
3849707BV	Littleton	NC		06/11/2025				(18)			(18)		1,732	1,732			
3846714BV	Winter Haven	FL		06/04/2025				1			1		685	685			
3850164BV	Morriston	FL		06/12/2025				(24)			(24)		704	704			
4143120BV	Lawton	OK		03/13/2026				(12)			(12)		263	263			
3847953BV	Riverview	FL		06/06/2025				(79)			(79)		3,149	3,149			
3860895BV	Seeley Lake	MT		06/23/2025				(33)			(33)		1,057	1,057			
4200988BV	Houston	TX		04/16/2026				(38)			(38)		1,030	1,030			
3087386 6BV	Murrieta	CA		07/17/2026				231			231		3,894	3,894			
4195234BV	Atlanta	GA		04/13/2026				(22)			(22)		598	598			
4161160BV	Thomaston	GA		03/19/2026				(58)			(58)		1,520	1,520			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4135489BV	Miramar Beach	FL		03/02/2026				(20)			(20)		705	705			
4137831BV	Michigan City	IN		03/06/2026				(81)			(81)		2,262	2,262			
4051944BV	Houston	TX		12/19/2025				(25)			(25)		681	681			
4299887BV	Alger	MI		06/11/2026				(7)			(7)		156	156			
3893157BV	Abilene	TX		08/01/2025				(14)			(14)		429	429			
3883390BV	Pinetop	AZ		07/14/2025				(30)			(30)		887	887			
30874171BV	Lakewood	CO		07/17/2026				321			321		2,239	2,239			
3849678BV	Flagstaff	AZ		06/11/2025				(13)			(13)		1,312	1,312			
4295584BV	Johnson City	TN		06/02/2026				(10)			(10)		491	491			
4208311BV	Lansdale	PA		04/29/2026				11			11		888	888			
3907826BV	Saint Paul	MN		08/05/2025				(6)			(6)		287	287			
4204273BV	Duluth	MN		04/23/2026				(13)			(13)		751	751			
3909004BV	Baltimore	MD		08/08/2025				(17)			(17)		522	522			
3964301BV	Huntsville	AL		09/05/2025				(21)			(21)		735	735			
4063151BV	Lakeland	FL		12/30/2025				12			12		491	491			
3961711BV	Walton	KY		08/26/2025				(8)			(8)		348	348			
4045307BV	Graham	WA		12/09/2025				(14)			(14)		1,816	1,816			
30874043BV	Jersey City	NJ		07/17/2026				212			212		1,897	1,897			
4063062BV	Auburn	AL		12/30/2025				(29)			(29)		1,508	1,508			
3849726BV	Cape Coral	FL		06/11/2025				(27)			(27)		641	641			
30874035BV	Elizabeth	NJ		07/17/2026				170			170		948	948			
30873977BV	Glen Burnie	MD		07/17/2026				167			167		3,090	3,090			
3990020BV	Freeport	FL		10/17/2025				(20)			(20)		585	585			
4050717BV	Frederick	MD		12/17/2025				(17)			(17)		585	585			
4068710BV	Spokane	WA		01/13/2026				(50)			(50)		1,295	1,295			
3918770BV	Eagle	ID		08/13/2025				(4)			(4)		738	738			
3796131BV	Omaha	NE		05/13/2025				(12)			(12)		901	901			
4205989BV	Philadelphia	PA		04/24/2026				(15)			(15)		420	420			
4472094BV	Klamath Falls	OR		07/09/2026				(2)			(2)		113	113			
3872247BV	Fredericksburg	TX		06/25/2025				32			32		1,311	1,311			
4000722BV	Detroit Lakes	MN		11/04/2025				(10)			(10)		1,298	1,298			
3872811BV	Miami	FL		06/26/2025				(38)			(38)		1,206	1,206			
30870720BV	Branson	MO		04/29/2026				(42)			(42)		2,313	2,313			
3845038BV	Medina	TN		05/30/2025				(17)			(17)		534	534			
3836662BV	Tobyhanna	PA		05/22/2025				(20)			(20)		1,280	1,280			
30873882BV	Huntington Beach	CA		07/17/2026				57			57		1,546	1,546			
3859229BV	Westminster	SC		06/20/2025				(12)			(12)		281	281			
4444434BV	Pocono Lake	PA		06/25/2026				(10)			(10)		293	293			
4472748BV	Palm Coast	FL		07/10/2026				(10)			(10)		218	218			
3790570BV	Roselle Park	NJ		04/30/2025				(34)			(34)		1,422	1,422			
3892805BV	Riverview	FL		07/31/2025				(28)			(28)		831	831			
4045346BV	Arlington	TX		12/09/2025				(13)			(13)		752	752			
3981879BV	Paterson	NJ		09/29/2025				(9)			(9)		889	889			
4472719BV	Stonington	CT		07/10/2026				(9)			(9)		311	311			
4115250BV	Franklin	NJ		02/12/2026				(14)			(14)		482	482			
3908685BV	Clayton	NC		08/07/2025				(13)			(13)		650	650			
4134795BV	Saint Louis	MO		02/27/2026				(59)			(59)		1,041	1,041			
3844624BV	Mohave Valley	AZ		05/29/2025				(22)			(22)		657	657			
30874108BV	Lebanon	PA		07/17/2026				4			4		820	820			
4408285BV	Henrietta	TX		06/23/2026				(3)			(3)		87	87			
4206340BV	Baltimore	MD		04/27/2026				(13)			(13)		784	784			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3873160BV	Tucson	AZ		06/27/2025				(100)			(100)		2,921	2,921			
4503049BV	Toccoa	GA		07/31/2026				(4)			(4)		267	267			
3875163BV	Crown Point	IN		07/07/2025				(16)			(16)		477	477			
3884697BV	Providence Village	TX		07/17/2025				(8)			(8)		475	475			
3876232BV	Saint Petersburg	FL		07/09/2025				(10)			(10)		739	739			
3980633BV	Austin	TX		09/25/2025				(27)			(27)		913	913			
4093905BV	Long Barn	CA		02/04/2026				(12)			(12)		343	343			
4293036BV	Riverside	CA		05/29/2026				(30)			(30)		920	920			
3850151BV	Cape Coral	FL		06/12/2025				73			73		1,093	1,093			
3872274BV	Saint Paul	MN		06/25/2025				(18)			(18)		483	483			
30873725BV	Wantagh	NY		07/17/2026				456			456		5,926	5,926			
3875719BV	Seattle	WA		07/08/2025				(30)			(30)		1,414	1,414			
4051424BV	Amarillo	TX		12/18/2025				(26)			(26)		972	972			
3909498BV	Cookson	OK		08/11/2025				(14)			(14)		869	869			
4472762BV	Lake City	FL		07/10/2026				(327)			(327)		6,783	6,783			
4269574BV	Saint Louis	MO		05/07/2026				(22)			(22)		603	603			
3873209BV	Elizabeth	NJ		06/27/2025				(70)			(70)		1,959	1,959			
4049367BV	Saint Louis	MO		12/15/2025				(26)			(26)		719	719			
30874058BV	Red Feather Lakes	CO		07/17/2026				219			219		2,605	2,605			
4040552BV	Sioux Falls	SD		12/02/2025				(11)			(11)		263	263			
4474386BV	Summerville	SC		07/14/2026				(5)			(5)		98	98			
4274029BV	Lubbock	TX		05/18/2026				(9)			(9)		305	305			
4187324BV	Whitney	TX		04/06/2026				(8)			(8)		407	407			
3846706BV	Belle Glade	FL		06/04/2025				(6)			(6)		1,054	1,054			
30874243BV	Fairfield	IL		07/17/2026				25			25		346	346			
4020347BV	Myrtle Beach	SC		11/05/2025				(21)			(21)		539	539			
3990585BV	Springdale	AR		10/20/2025				7			7		690	690			
30874151BV	Portsmouth	VA		07/17/2026				21			21		365	365			
30874261BV	Memphis	TN		07/17/2026				74			74		652	652			
3858268BV	Woodbury	MN		06/18/2025				(18)			(18)		717	717			
4201021BV	Largo	FL		04/16/2026				(41)			(41)		883	883			
4067312BV	Jacksonville	FL		01/09/2026				(23)			(23)		624	624			
3792264BV	Philadelphia	PA		05/02/2025				(25)			(25)		642	642			
4446736BV	South Bend	IN		06/26/2026				(5)			(5)		100	100			
30874078BV	Bartonsville	PA		07/17/2026				204			204		1,609	1,609			
4190513BV	Mobile	AL		04/09/2026				(43)			(43)		966	966			
4405363BV	Huntington	TX		06/16/2026				(16)			(16)		274	274			
3987863BV	Strasburg	VA		10/14/2025				(25)			(25)		658	658			
4443396BV	Ocean City	MD		06/25/2026				(95)			(95)		2,240	2,240			
3891750BV	Sevierville	TN		07/29/2025				(22)			(22)		605	605			
3886011BV	BRYAN	TX		07/22/2025				(14)			(14)		497	497			
3987893BV	Bellflower	CA		10/14/2025				(9)			(9)		1,186	1,186			
4472114BV	North Canton	OH		07/09/2026				(2)			(2)		205	205			
4254471BV	Sacramento	CA		05/05/2026				(16)			(16)		842	842			
3882324BV	Atlanta	GA		07/10/2025				(20)			(20)		725	725			
3850538BV	Commerce	CA		06/13/2025				(55)			(55)		1,483	1,483			
4047879BV	Henrico	NC		12/11/2025				(15)			(15)		1,765	1,765			
3883893BV	Brownville	ME		07/15/2025				(18)			(18)		552	552			
4464420BV	Ypsilanti	MI		06/29/2026				(4)			(4)		73	73			
3861435BV	Medford	NJ		06/24/2025				(9)			(9)		896	896			
4446696BV	Pasadena	MD		06/26/2026				(11)			(11)		492	492			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4469078BV	Saint Petersburg	FL		07/06/2026		(8)					(8)		242	242			
4446689BV	Englewood	FL		06/26/2026		(10)					(10)		311	311			
4176843BV	Longview	WA		03/24/2026		(18)					(18)		720	720			
3966969BV	Washington	DC		09/15/2025		(7)					(7)		491	491			
3961741BV	Bonita Springs	FL		08/26/2025		(34)					(34)		1,056	1,056			
4446684BV	Las Vegas	NV		06/26/2026		(17)					(17)		601	601			
4070398BV	Duncanville	TX		01/16/2026		(13)					(13)		439	439			
4136668BV	Ridgewood	NY		03/04/2026		(79)					(79)		2,702	2,702			
3087375SBV	Mount Pleasant	SC		07/17/2026		270					270		1,517	1,517			
3966357BV	Tallahassee	FL		09/12/2025		(9)					(9)		358	358			
3835741BV	Memphis	TN		05/20/2025		(35)					(35)		1,072	1,072			
3822161BV	Fairhope	AL		05/16/2025		(18)					(18)		611	611			
30874101BV	Perth Amboy	NJ		07/17/2026		275					275		2,416	2,416			
3887610BV	Scottsdale	AZ		07/24/2025		(71)					(71)		11,868	11,868			
4297753BV	The Villages	FL		06/08/2026		(22)					(22)		591	591			
30874154BV	Meridian	MS		07/17/2026		13					13		222	222			
4066465BV	Riverside	CA		01/08/2026		38					38		1,370	1,370			
3920959BV	Dodge City	KS		08/18/2025		(23)					(23)		1,063	1,063			
3882237BV	Lavon	TX		07/10/2025		(23)					(23)		860	860			
30873774BV	Atlanta	GA		07/17/2026		366					366		2,078	2,078			
30873750BV	Whitestone	NY		07/17/2026		42					42		679	679			
30873986BV	Hickory Creek	TX		07/17/2026		130					130		660	660			
3796659BV	Paterson	NJ		05/14/2025		(49)					(49)		1,617	1,617			
4476789BV	Carlsbad	NM		07/17/2026		(11)					(11)		292	292			
30873777BV	Streetsboro	OH		07/17/2026		108					108		1,889	1,889			
4202042BV	Aurora	CO		04/20/2026									386	386			
4074745BV	Richmond	TX		01/23/2026		(132)					(132)		3,710	3,710			
4091791BV	Fort Lauderdale	FL		01/29/2026		(12)					(12)		909	909			
3962989BV	Philadelphia	PA		09/02/2025		(5)					(5)		753	753			
3888479BV	Lavon	TX		07/28/2025		(93)					(93)		2,818	2,818			
4051945BV	Houston	TX		12/19/2025		(24)					(24)		654	654			
4201306BV	Surprise	AZ		04/17/2026		(13)					(13)		1,307	1,307			
30874005BV	Corpus Christi	TX		07/17/2026		187					187		916	916			
4052498BV	BULLHEAD CITY	AZ		12/22/2025		(25)					(25)		1,267	1,267			
4295583BV	Dunedin	FL		06/02/2026		(20)					(20)		614	614			
4500143BV	Modesto	CA		07/27/2026		(4)					(4)		83	83			
3846703BV	Pittsburgh	PA		06/04/2025		(28)					(28)		1,778	1,778			
30874135BV	Colorado Springs	CO		07/17/2026		111					111		2,557	2,557			
3919421BV	Henrico	VA		08/15/2025		(16)					(16)		569	569			
3794193BV	Kingsport	TN		05/08/2025		(18)					(18)		644	644			
4404180BV	Armona	CA		06/15/2026		(1,180)					(1,180)		22,151	22,151			
3886009BV	Las Vegas	NV		07/22/2025		(7)					(7)		850	850			
3920974BV	Killeen	TX		08/18/2025		(7)					(7)		318	318			
3883413BV	Neptune	NJ		07/14/2025		(14)					(14)		1,133	1,133			
4185051BV	Mineral	VA		03/31/2026		(21)					(21)		1,149	1,149			
3847106BV	Saint Charles	IL		06/05/2025		(12)					(12)		521	521			
4043243BV	New Castle	DE		12/08/2025		(12)					(12)		358	358			
3991370BV	Corpus Christi	TX		10/21/2025		(25)					(25)		810	810			
44735208V	Greensboro	NC		07/13/2026		(13)					(13)		255	255			
3087380BV	Danbury	WI		07/17/2026		92					92		1,205	1,205			
4141306BV	Tallahassee	FL		03/11/2026		(22)					(22)		697	697			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3876217BV	Kansas City	MO		07/09/2025				(10)			(10)		445	445			
3845504BV	Tarpon Springs	FL		06/02/2025				(15)			(15)		881	881			
4444385BV	Deltona	FL		06/25/2026				(19)			(19)		358	358			
4237848BV	Apopka	FL		04/30/2026				(11)			(11)		1,004	1,004			
3087374ZBV	Hamilton	NJ		07/17/2026				38			38		470	470			
3087077ZBV	Plain City	UT		04/29/2026				(65)			(65)		1,197	1,197			
4296175BV	Jackson	TN		06/03/2026				(7)			(7)		337	337			
4140605BV	Chehalis	WA		03/10/2026				(41)			(41)		1,066	1,066			
3886462BV	Fort Worth	TX		07/23/2025				(20)			(20)		536	536			
4160446BV	Sevierville	TN		03/18/2026				(56)			(56)		1,170	1,170			
4288993BV	Saint Clair Shores	MI		05/22/2026				(11)			(11)		387	387			
3843881BV	Modesto	CA		05/28/2025				(3)			(3)		629	629			
4048391BV	Nicholasville	KY		12/12/2025				(45)			(45)		1,955	1,955			
3845529BV	College Station	TX		06/02/2025				(93)			(93)		3,728	3,728			
4289636BV	Newton	NC		05/26/2026				(7)			(7)		613	613			
4296652BV	Jacksonville Beach	FL		06/04/2026				(15)			(15)		593	593			
4274011BV	Castalia	OH		05/18/2026				(4)			(4)		245	245			
3087398OBV	Springfield	NJ		07/17/2026				269			269		2,235	2,235			
3887619BV	The Villages	FL		07/24/2025				(22)			(22)		531	531			
3884699BV	Los Angeles	CA		07/17/2025				(53)			(53)		2,312	2,312			
3848404BV	Island Lake	IL		06/09/2025				(11)			(11)		474	474			
4469858BV	Pasco	WA		07/07/2026				(4)			(4)		484	484			
4503742BV	Medford	NY		08/03/2026				(1,215)			(1,215)		22,888	22,888			
3846119BV	Georgetown	GA		06/03/2025				(78)			(78)		2,399	2,399			
4208293BV	Raleigh	NC		04/29/2026				(17)			(17)		484	484			
3964289BV	Killeen	TX		09/05/2025				(14)			(14)		319	319			
4204288BV	Sarasota	FL		04/23/2026				(76)			(76)		1,685	1,685			
4273364BV	Port Saint Joe	FL		05/15/2026				(40)			(40)		1,764	1,764			
3874414BV	Arizona City	AZ		07/02/2025				(16)			(16)		374	374			
4187395BV	Claremont	CA		04/06/2026				(58)			(58)		1,160	1,160			
3087393ZBV	Houston	TX		07/17/2026				59			59		788	788			
4477699BV	Hickory	NC		07/20/2026				6			6		216	216			
4039422BV	Saint Paul	MN		11/28/2025				(11)			(11)		367	367			
3087382BBV	Glen Burnie	MD		07/17/2026				46			46		376	376			
3087425OBV	Elkhart	IN		07/17/2026				22			22		386	386			
4195245BV	Pflugerville	TX		04/13/2026				(10)			(10)		401	401			
4189119BV	Saint George	UT		04/07/2026				(19)			(19)		1,523	1,523			
4276734BV	Fayetteville	NC		05/20/2026				(18)			(18)		426	426			
3885429BV	Stockton	CA		07/21/2025				(12)			(12)		810	810			
3999637BV	Rochester	NY		10/31/2025				(28)			(28)		568	568			
3087380BV	Laramie	WY		07/17/2026				239			239		1,269	1,269			
4185637BV	Virginia Beach	VA		04/01/2026				(17)			(17)		719	719			
4206309BV	Brentwood	TN		04/27/2026				(16)			(16)		1,311	1,311			
3876212BV	Bella Vista	AR		07/09/2025				(32)			(32)		1,380	1,380			
3908263BV	Dallas	TX		08/06/2025				(29)			(29)		671	671			
3992830BV	Atlanta	GA		10/24/2025				(23)			(23)		479	479			
3087423ZBV	Pahrump	NV		07/17/2026				241			241		1,496	1,496			
4405356BV	Kelleys Island	OH		06/16/2026				(6)			(6)		295	295			
3845497BV	Taylors	SC		06/02/2025				(19)			(19)		654	654			
3850160BV	Hope Mills	NC		06/12/2025				(16)			(16)		383	383			
3850199BV	Los Angeles	CA		06/12/2025				(56)			(56)		1,295	1,295			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4062943BV	Blairsville	GA		12/30/2025				(39)			(39)		1,063	1,063			
3964310BV	Houston	TX		09/05/2025				(27)			(27)		820	820			
3792708BV	Bentonville	AR		05/05/2025				(8)			(8)		522	522			
4047872BV	Irving	TX		12/11/2025				(29)			(29)		640	640			
4467584BV	Mesa	AZ		07/01/2026				(7)			(7)		269	269			
30873868BV	Santa Ana	CA		07/17/2026				101			101		611	611			
3962971BV	Modesto	CA		09/02/2025				(29)			(29)		665	665			
4299217BV	East Falmouth	MA		06/10/2026				(40)			(40)		1,345	1,345			
4295596BV	Kodak	TN		06/02/2026				(8)			(8)		578	578			
4407491BV	LUBBOCK	TX		06/22/2026				(3)			(3)		79	79			
4111892BV	Galax	VA		02/09/2026				(174)			(174)		6,631	6,631			
3874091BV	Omaha	NE		07/01/2025				(7)			(7)		324	324			
4472744BV	Lake Almanor	CA		07/10/2026				(16)			(16)		415	415			
4298558BV	Tallahassee	FL		06/09/2026				(3)			(3)		567	567			
3963948BV	Pocono Lake	PA		09/04/2025				(15)			(15)		483	483			
4444450BV	Jacksonville	FL		06/25/2026									224	224			
4039411BV	Springfield	MO		11/28/2025				(16)			(16)		557	557			
4404159BV	Tucson	AZ		06/15/2026				(5)			(5)		105	105			
4037631BV	Rosenberg	TX		11/24/2025				(12)			(12)		671	671			
4200989BV	Kill Devil Hills	NC		04/16/2026				(34)			(34)		1,178	1,178			
4273430BV	Bradenton	FL		05/15/2026				(26)			(26)		857	857			
4254486BV	Orlando	FL		05/05/2026				(15)			(15)		748	748			
4189088BV	Kenosha	WI		04/07/2026				(9)			(9)		424	424			
3964306BV	Florence	AZ		09/05/2025				(53)			(53)		1,410	1,410			
3930125BV	San Antonio	TX		08/21/2025				(43)			(43)		1,285	1,285			
4298512BV	Jacksonville	FL		06/09/2026				(18)			(18)		847	847			
4467579BV	Bear	DE		07/01/2026				(7)			(7)		290	290			
3845530BV	NORTH CHESTERFIELD	VA		06/02/2025				(10)			(10)		533	533			
4190487BV	Haysville	KS		04/09/2026				(13)			(13)		618	618			
3875740BV	Springfield	MO		07/08/2025				(7)			(7)		365	365			
4444400BV	Broken Arrow	OK		06/25/2026				(2)			(2)		126	126			
3885417BV	Goodyear	AZ		07/21/2025				(25)			(25)		1,093	1,093			
4024992BV	Lake Arrowhead	CA		11/13/2025				(76)			(76)		1,995	1,995			
4205982BV	Orlando	FL		04/24/2026				(22)			(22)		433	433			
4477724BV	New Haven	IN		07/20/2026				(3)			(3)		147	147			
30870832BV	Sevierville	TN		04/29/2026				(52)			(52)		1,597	1,597			
4408303BV	Naperville	IL		06/23/2026				(4)			(4)		305	305			
3873154BV	Reno	NV		06/27/2025				(21)			(21)		1,187	1,187			
3793716BV	Hubert	NC		05/07/2025				(11)			(11)		550	550			
4409028BV	Milledgeville	GA		06/24/2026				(9)			(9)		276	276			
3872778BV	Houston	TX		06/26/2025				(10)			(10)		309	309			
4187359BV	Colorado Springs	CO		04/06/2026				(15)			(15)		857	857			
30874277BV	Mount Airy	GA		07/17/2026				(1)			(1)		504	504			
3793684BV	Tannersville	PA		05/07/2025				(16)			(16)		763	763			
3888117BV	Nacogdoches	TX		07/25/2025				(9)			(9)		541	541			
30873766BV	Morgantown	WV		07/17/2026				134			134		662	662			
30874193BV	Portland	TN		07/17/2026				116			116		912	912			
4273351BV	Ocala	FL		05/15/2026				(12)			(12)		336	336			
4040513BV	Scranton	IA		12/02/2025				(12)			(12)		410	410			
3908673BV	Cartersville	GA		08/07/2025				(7)			(7)		562	562			
4198207BV	Minneapolis	MN		04/14/2026				(24)			(24)		2,085	2,085			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3873585BV	Philadelphia	PA		06/30/2025				(14)			(14)		674	674			
3836268BV	Myrtle Beach	SC		05/21/2025				(15)			(15)		427	427			
4240248BV	Donnelly	ID		05/04/2026				(38)			(38)		973	973			
4049415BV	Albuquerque	NM		12/15/2025				(11)			(11)		528	528			
4047896BV	Plympton	MA		12/11/2025				(32)			(32)		1,269	1,269			
3891729BV	Stockton	CA		07/29/2025				(220)			(220)		6,530	6,530			
3969276BV	Odessa	TX		09/19/2025				(7)			(7)		321	321			
4071110BV	Tuscaloosa	AL		01/20/2026				(4)			(4)		418	418			
4472122BV	Tillamook	OR		07/09/2026				(6)			(6)		600	600			
4040494BV	Tulare	CA		12/02/2025				(36)			(36)		1,172	1,172			
4296653BV	Hamilton	MT		06/04/2026				(13)			(13)		746	746			
3969323BV	Mount Pleasant	SC		09/19/2025				(14)			(14)		785	785			
3963969BV	Oaklyn	NJ		09/04/2025				(13)			(13)		637	637			
4045334BV	Pigeon Forge	TN		12/09/2025				(36)			(36)		1,313	1,313			
4038249BV	Millers Creek	NC		11/25/2025				(17)			(17)		428	428			
3850566BV	Ovid	NY		06/13/2025				(13)			(13)		437	437			
4406334BV	Victorville	CA		06/17/2026				(4)			(4)		311	311			
4273324BV	Sevierville	TN		05/15/2026				(12)			(12)		781	781			
3908287BV	Bentonville	AR		08/06/2025				(6)			(6)		543	543			
3845510BV	Homestead	FL		06/02/2025				4			4		496	496			
4039423BV	Milwaukee	WI		11/28/2025				(12)			(12)		408	408			
3836249BV	Tucson	AZ		05/21/2025				(14)			(14)		514	514			
4291015BV	Mineral	VA		05/27/2026				(32)			(32)		687	687			
3858267BV	Santa Fe	NM		06/18/2025				(1,927)			(1,927)		100,008	100,008			
4472724BV	Berlin	MD		07/10/2026				(60)			(60)		1,715	1,715			
4038224BV	Pocatello	ID		11/25/2025				(22)			(22)		438	438			
4472088BV	Columbus	OH		07/09/2026				(4,663)			(4,663)		233,750	233,750			
3857120BV	Long Beach	CA		06/16/2025				30			30		1,634	1,634			
3999185BV	Largo	FL		10/30/2025				(21)			(21)		632	632			
30874044BV	Dearborn	MI		07/17/2026				35			35		921	921			
30874049BV	HOUSTON	TX		07/17/2026				68			68		427	427			
4406318BV	Rochester	MN		06/17/2026				(14)			(14)		552	552			
3966008BV	Lake Havasu City	AZ		09/11/2025				(57)			(57)		1,905	1,905			
3858258BV	Chaska	MN		06/18/2025				(6)			(6)		449	449			
3850576BV	Marble Falls	TX		06/13/2025				(3)			(3)		435	435			
4185047BV	Davenport	FL		03/31/2026				(24)			(24)		803	803			
3885055BV	Charlotte	NC		07/18/2025				(11)			(11)		529	529			
4503016BV	Corpus Christi	TX		07/31/2026				8			8		273	273			
30873720BV	Bethel	CT		07/17/2026				610			610		3,949	3,949			
30873873BV	Kettle Falls	WA		07/17/2026				(56)			(56)		1,251	1,251			
4041083BV	Camden	TN		12/03/2025				(7)			(7)		477	477			
4406356BV	De Pere	WI		06/17/2026				(12)			(12)		335	335			
4201296BV	Burke	VA		04/17/2026				(27)			(27)		879	879			
4036511BV	Pensacola	FL		11/21/2025				(9)			(9)		2,335	2,335			
3875159BV	Comstock	WI		07/07/2025				(16)			(16)		849	849			
3892434BV	Arlington	TX		07/30/2025				(15)			(15)		560	560			
3883891BV	Scottsdale	AZ		07/15/2025				(6)			(6)		709	709			
4501481BV	Nibley	UT		07/29/2026				(11)			(11)		317	317			
3793685BV	Van Alstyne	TX		05/07/2025				(7)			(7)		1,052	1,052			
30873790BV	Muncie	IN		07/17/2026				48			48		566	566			
4185592BV	Scottsdale	AZ		04/01/2026				(39)			(39)		1,120	1,120			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4202138BV	Richfield	UT		04/20/2026				(7)			(7)		175	175			
4477693BV	Manti	UT		07/20/2026				(7)			(7)		287	287			
30874091BV	Colton	CA		07/17/2026				28			28		1,169	1,169			
3982409BV	Baltimore	MD		09/30/2025				10			10		672	672			
3846134BV	Norton Shores	MI		06/03/2025				(10)			(10)		475	475			
30873969BV	The Woodlands	TX		07/17/2026				136			136		2,099	2,099			
3843893BV	Climax Springs	MO		05/28/2025				(16)			(16)		406	406			
30873952BV	DOVER	WI		07/17/2026				7			7		1,321	1,321			
3796660BV	Cincinnati	OH		05/27/2025				(14)			(14)		683	683			
3988822BV	Payson	AZ		10/15/2025				(20)			(20)		829	829			
4407452BV	Oak Forest	IL		06/22/2026				(5)			(5)		155	155			
30874066BV	Moorhead	MN		07/17/2026				82			82		829	829			
4129696BV	Los Banos	CA		02/19/2026				(32)			(32)		853	853			
4162331BV	The Villages	FL		03/23/2026				(37)			(37)		1,083	1,083			
4482261BV	Forney	TX		07/23/2026				(56)			(56)		1,124	1,124			
3993477BV	State College	PA		10/27/2025				(27)			(27)		761	761			
3846710BV	Lafayette	LA		06/04/2025				(18)			(18)		715	715			
3792253BV	Bradenton	FL		05/02/2025				(10)			(10)		1,340	1,340			
3792672BV	Vero Beach	FL		05/05/2025				(56)			(56)		1,701	1,701			
4476149BV	Farmington Hills	MI		07/16/2026				(5)			(5)		193	193			
4293031BV	Arizona City	AZ		05/29/2026				(19)			(19)		763	763			
4299255BV	Gulf Shores	AL		06/10/2026				(24)			(24)		651	651			
4404183BV	Sevierville	TN		06/15/2026				(7)			(7)		264	264			
4195232BV	Stuart	FL		04/13/2026				(19)			(19)		1,491	1,491			
4464366BV	Bryan	TX		06/29/2026				(19)			(19)		1,497	1,497			
4027228BV	Locust Grove	GA		11/18/2025				4			4		1,201	1,201			
4190476BV	Newark	NJ		04/09/2026				(32)			(32)		991	991			
4254493BV	Houston	TX		05/05/2026				(6)			(6)		785	785			
4198181BV	Webster	MA		04/14/2026				(37)			(37)		1,426	1,426			
4110962BV	Canton	OH		02/05/2026				(23)			(23)		392	392			
4064699BV	New Port Richey	FL		01/05/2026				33			33		1,161	1,161			
3847137BV	Westland	MI		06/05/2025				(1)			(1)		138	138			
4269538BV	Alpharetta	GA		05/07/2026				(25)			(25)		830	830			
3874814BV	Sebastian	FL		07/03/2025				(36)			(36)		867	867			
3884705BV	Brownstown Twp	MI		07/17/2025				(11)			(11)		477	477			
30874089BV	Springville	UT		07/17/2026				13			13		1,705	1,705			
4140603BV	Granite Shoals	TX		03/10/2026				(23)			(23)		1,099	1,099			
30874059BV	Texarkana	AR		07/17/2026				295			295		1,568	1,568			
3872774BV	Hanoverton	OH		06/26/2025				(19)			(19)		647	647			
4464425BV	San Antonio	TX		06/29/2026				(4)			(4)		256	256			
3837067BV	STILLWATER	OK		05/23/2025				(16)			(16)		616	616			
4027268BV	White Hall	AR		11/18/2025				(188)			(188)		5,494	5,494			
3792689BV	Tobyhanna	PA		05/05/2025				(33)			(33)		1,002	1,002			
4051437BV	Griffin	GA		12/18/2025				(5)			(5)		168	168			
4298490BV	Juno Beach	FL		06/09/2026				(24)			(24)		1,063	1,063			
4049375BV	San Francisco	CA		12/15/2025				(64)			(64)		1,434	1,434			
3991343BV	Atlantic City	NJ		10/21/2025				(20)			(20)		458	458			
4269898BV	Bartow	FL		05/08/2026				33			33		459	459			
3873561BV	Milwaukee	WI		06/30/2025				(15)			(15)		418	418			
4276740BV	Allentown	PA		05/20/2026				(36)			(36)		955	955			
3794217BV	Fair Oaks	CA		05/08/2025				(26)			(26)		1,100	1,100			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4205966BV	Biddeford	ME		04/24/2026				(30)			(30)		738	738			
4469046BV	South Lake Tahoe	CA		07/06/2026				(12)			(12)		459	459			
4464368BV	Tulsa	OK		06/29/2026				(4)			(4)		132	132			
3875168BV	Easton	MD		07/07/2025				(47)			(47)		1,430	1,430			
4160514BV	Little Rock	AR		03/18/2026				(12)			(12)		258	258			
30873898BV	Miami	FL		07/17/2026				159			159		1,016	1,016			
3885994BV	San Antonio	TX		07/22/2025				(15)			(15)		1,009	1,009			
4202130BV	Summerfield	FL		04/20/2026				(19)			(19)		433	433			
4444429BV	Jamaica	NY		06/25/2026				(22)			(22)		533	533			
30873861BV	Land O Lakes	FL		07/17/2026				665			665		5,339	5,339			
4061127BV	Bushkill	PA		12/26/2025				(44)			(44)		2,036	2,036			
4047249BV	Conway	AR		12/10/2025				(13)			(13)		475	475			
4040534BV	Chanhassen	MN		12/02/2025				(12)			(12)		583	583			
4206869BV	Zion	IL		04/28/2026				(24)			(24)		585	585			
4047228BV	Los Alamos	NM		12/10/2025				(23)			(23)		1,686	1,686			
3858315BV	South Bend	IN		06/18/2025				(10)			(10)		278	278			
3805072BV	Staten Island	NY		05/15/2025				(67)			(67)		1,410	1,410			
30874283BV	HOUSTON	TX		07/17/2026				271			271		1,369	1,369			
30874122BV	Forney	TX		07/17/2026				161			161		1,404	1,404			
3965475BV	Holly Lake Ranch	TX		09/10/2025				(76)			(76)		1,873	1,873			
3883383BV	Vernon	TX		07/14/2025				(20)			(20)		612	612			
30874020BV	Gulfport	MS		07/17/2026				76			76		439	439			
4063055BV	Alexandria	VA		12/30/2025				(50)			(50)		2,161	2,161			
3875700BV	Cypress	TX		07/08/2025				(40)			(40)		1,754	1,754			
4161162BV	Lanoka Harbor	NJ		03/19/2026				(23)			(23)		704	704			
3962974BV	Coolbaugh Township	PA		09/02/2025				(5)			(5)		277	277			
3961740BV	Paupack	PA		08/26/2025				(25)			(25)		738	738			
4472150BV	Canaan	NH		07/09/2026				(5)			(5)		263	263			
4476732BV	Norman	OK		07/17/2026				(6)			(6)		144	144			
3836241BV	Brooklyn	NY		05/21/2025				(55)			(55)		3,765	3,765			
3796629BV	Ashburn	VA		05/14/2025				(37)			(37)		1,169	1,169			
4296659BV	Appleton	WI		06/04/2026				(9)			(9)		343	343			
3872779BV	Port Saint Lucie	FL		06/26/2025				(30)			(30)		975	975			
30873848BV	Fountain Valley	CA		07/17/2026				606			606		3,457	3,457			
3999620BV	North Bergen	NJ		10/31/2025				(15)			(15)		385	385			
4295613BV	Blakely	GA		06/02/2026				(10)			(10)		225	225			
4473501BV	The Woodlands	TX		07/13/2026				(14)			(14)		639	639			
3884702BV	Portland	OR		07/17/2025				(49)			(49)		1,465	1,465			
4091775BV	Farmingdale	NY		01/29/2026				(65)			(65)		1,705	1,705			
30874229BV	Louisville	KY		07/17/2026				2			2		407	407			
4446673BV	Willmar	MN		06/26/2026				(12)			(12)		585	585			
3985294BV	Houston	TX		10/08/2025				(11)			(11)		269	269			
4185603BV	San Antonio	TX		04/01/2026				(20)			(20)		404	404			
4293026BV	Sautee Nacoochee	GA		05/29/2026				(16)			(16)		333	333			
30874160BV	Norwalk	CT		07/17/2026				169			169		1,307	1,307			
3874095BV	Houston	TX		07/01/2025				(24)			(24)		717	717			
4022865BV	South Kingstown	RI		11/10/2025				(36)			(36)		927	927			
3850539BV	Bridgeport	TX		06/13/2025				(6)			(6)		598	598			
30873859BV	Henderson	NV		07/17/2026				128			128		828	828			
3873572BV	North Bergen	NJ		06/30/2025				(45)			(45)		1,407	1,407			
4185076BV	Redmond	OR		03/31/2026				(18)			(18)		1,086	1,086			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4036202BV	Elizabeth	NJ		11/20/2025				(47)			(47)		1,952	1,952			
3875706BV	AUSTIN	TX		07/23/2025				(20)			(20)		535	535			
3883903BV	Huffman	TX		07/15/2025				(23)			(23)		541	541			
4406304BV	Waynesboro	VA		06/17/2026				(5)			(5)		107	107			
4482215BV	Spokane	WA		07/23/2026				(3)			(3)		161	161			
3981849BV	Dekalb	IL		09/29/2025				(7)			(7)		1,553	1,553			
30874198BV	OAK RIDGE	NJ		07/17/2026				133			133		787	787			
3874826BV	Bradenton	FL		07/03/2025				(57)			(57)		3,577	3,577			
4041656BV	Show Low	AZ		12/04/2025				(37)			(37)		1,311	1,311			
3848398BV	Falls Church	VA		06/09/2025				(7)			(7)		412	412			
3909012BV	Galveston	TX		08/08/2025				(5)			(5)		201	201			
30874284BV	Brooklyn	MD		07/17/2026				100			100		617	617			
4060544BV	NEW SMYRNA BEACH	FL		12/24/2025				(121)			(121)		3,157	3,157			
4061111BV	Williamsburg Twp	ME		12/26/2025				(40)			(40)		1,168	1,168			
4037611BV	Union City	PA		11/24/2025				(15)			(15)		324	324			
3872278BV	Corrales	NM		06/25/2025				(28)			(28)		961	961			
30874136BV	Las Vegas	NV		07/17/2026				99			99		2,327	2,327			
30873751BV	Lake Hopatcong	NJ		07/17/2026				115			115		925	925			
30874172BV	Cherry Hill	NJ		07/17/2026				49			49		323	323			
4403235BV	Greenwood	SC		06/12/2026				(4)			(4)		205	205			
30874207BV	Santa Clara	CA		07/17/2026				418			418		3,720	3,720			
4063044BV	Wilmington	NC		12/30/2025				(16)			(16)		697	697			
30873709BV	Chester	NH		07/17/2026				282			282		1,582	1,582			
4160447BV	Modesto	CA		03/18/2026				(33)			(33)		519	519			
3872283BV	Los Angeles	CA		06/25/2025				(137)			(137)		3,435	3,435			
4291418BV	Fairfield Bay	AR		05/28/2026				(5)			(5)		302	302			
4045321BV	Farmington	NH		12/09/2025				(40)			(40)		950	950			
4186681BV	Beloit	WI		04/03/2026				(8)			(8)		261	261			
30873783BV	Salt Lake City	UT		07/17/2026				285			285		1,515	1,515			
3872253BV	Daphne	AL		06/25/2025				(84)			(84)		2,445	2,445			
3885056BV	Buckeye	AZ		07/18/2025				(14)			(14)		1,127	1,127			
4036499BV	Centralia	WA		11/21/2025				(21)			(21)		541	541			
4444391BV	Edinburg	TX		06/25/2026				(11)			(11)		332	332			
30874119BV	Chicago	IL		07/17/2026				7			7		403	403			
30874200BV	Delaware	OH		07/17/2026				547			547		3,841	3,841			
4208304BV	Crowley	TX		04/29/2026				(13)			(13)		339	339			
4271600BV	Carlsbad	NM		05/12/2026				(12)			(12)		274	274			
4238332BV	Humble	TX		05/01/2026				(43)			(43)		901	901			
30873941BV	Fort Worth	TX		07/17/2026				159			159		1,425	1,425			
4177435BV	Brooklyn	NY		03/25/2026				(110)			(110)		2,129	2,129			
4021848BV	Beecher	IL		11/06/2025				(28)			(28)		871	871			
4469087BV	Avondale	AZ		07/06/2026				(12)			(12)		316	316			
3796135BV	Rhinelander	WI		05/13/2025				(17)			(17)		1,005	1,005			
3982408BV	Catonsville	MD		09/30/2025				22			22		939	939			
4161687BV	Clermont	FL		03/20/2026				(30)			(30)		626	626			
3823843BV	Mountain View	HI		05/19/2025				(38)			(38)		1,127	1,127			
3860938BV	Little Rock	AR		06/23/2025				(8)			(8)		358	358			
30873752BV	Etna	OH		07/17/2026				59			59		1,143	1,143			
3858289BV	Dayton	OH		06/18/2025				(4)			(4)		285	285			
30874186BV	Keaau	HI		07/17/2026				154			154		818	818			
3888098BV	Edina	MN		07/25/2025				69			69		4,049	4,049			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3873147BV	Brainerd	MN		06/27/2025				(11)			(11)		561	561			
30874031BV	White Plains	NY		07/17/2026				415			415		2,122	2,122			
3859253BV	Murrells Inlet	SC		06/20/2025				(860)			(860)		29,998	29,998			
30874118BV	Brandywine	MD		07/17/2026				330			330		2,041	2,041			
3882649BV	Nunnelly	TN		07/11/2025				(5)			(5)		332	332			
3844643BV	Renton	WA		05/29/2025				(34)			(34)		929	929			
30873996BV	Clermont	FL		07/17/2026				48			48		1,630	1,630			
4065343BV	Tannersville	PA		01/06/2026				(23)			(23)		1,954	1,954			
3837082BV	Goffstown	NH		05/23/2025				(8)			(8)		330	330			
4040543BV	Champaign	IL		12/02/2025				(14)			(14)		284	284			
4143984BV	Louisiana	MO		03/16/2026				(14)			(14)		288	288			
4482787BV	Nipomo	CA		07/24/2026				(4)			(4)		684	684			
30874109BV	Laurel	MD		07/17/2026				45			45		1,503	1,503			
4466024BV	Venice	FL		06/30/2026				(23)			(23)		535	535			
4406332BV	Mesquite	TX		06/17/2026				(3)			(3)		208	208			
3980344BV	Evansville	IN		09/24/2025				(20)			(20)		394	394			
4063041BV	Fort Worth	TX		12/30/2025				(102)			(102)		3,679	3,679			
4184197BV	Waukegan	IL		03/30/2026				(36)			(36)		761	761			
30874056BV	Delray Beach	FL		07/17/2026				7			7		866	866			
4179496BV	Boise	ID		03/26/2026				(41)			(41)		842	842			
4203586BV	Hillsboro	OR		04/22/2026				(26)			(26)		777	777			
4444405BV	Austin	TX		06/25/2026				(11)			(11)		207	207			
4404271BV	Urbana	IL		06/15/2026				(36)			(36)		1,037	1,037			
4476776BV	Abilene	TX		07/17/2026				(4,110)			(4,110)		80,196	80,196			
4189830BV	Ball Ground	GA		04/08/2026				(38)			(38)		1,738	1,738			
3892427BV	Silver Spring	MD		07/30/2025				(9)			(9)		492	492			
3857146BV	Lake Havasu City	AZ		06/16/2025				(21)			(21)		716	716			
3874380BV	Marietta	GA		07/02/2025				(10)			(10)		316	316			
4092701BV	Summerville	SC		02/02/2026				(29)			(29)		687	687			
3850195BV	Stafford Springs	CT		06/12/2025				(16)			(16)		724	724			
3843882BV	Kissimmee	FL		05/28/2025				(13)			(13)		389	389			
3980639BV	Saluda	NC		09/25/2025				(5)			(5)		242	242			
3791871BV	Killeen	TX		05/01/2025				(8)			(8)		305	305			
4185596BV	San Mateo	CA		04/01/2026				(82)			(82)		2,036	2,036			
4187344BV	EL PASO	TX		04/06/2026				(15)			(15)		345	345			
3891738BV	Medford	OR		07/29/2025				(25)			(25)		815	815			
4115252BV	Tampa	FL		02/12/2026				(8)			(8)		1,145	1,145			
4404302BV	Newark	DE		06/15/2026				(9)			(9)		247	247			
4299890BV	Oak Island	NC		06/11/2026				(6)			(6)		251	251			
30874179BV	CLIFTON	NJ		07/17/2026				70			70		653	653			
3888508BV	Harmonton	NJ		07/28/2025				(11)			(11)		629	629			
4045342BV	Liberty	NY		12/09/2025				(22)			(22)		821	821			
30874236BV	Beaufort	NC		07/17/2026				118			118		1,343	1,343			
4110968BV	Brigantine	NJ		02/05/2026				(17)			(17)		1,210	1,210			
4200984BV	Bourbonnais	IL		04/16/2026				(23)			(23)		853	853			
3874068BV	Englewood	FL		07/01/2025				(17)			(17)		512	512			
4408273BV	Miami	FL		06/23/2026				(22)			(22)		662	662			
30873745BV	Far Hills	NJ		07/17/2026				247			247		3,189	3,189			
3796088BV	Evanston	IL		05/13/2025				(9)			(9)		494	494			
4043256BV	Santa Maria	CA		12/08/2025				(37)			(37)		1,173	1,173			
3964682BV	Algonquin	IL		09/08/2025				(10)			(10)		521	521			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30874050BV	PETERSBURG	FL		07/17/2026				68			68		497	497			
4203619BV	Watauga	TN		04/22/2026				(42)			(42)		901	901			
3874400BV	Orlando	FL		07/02/2025				(3)			(3)		314	314			
3874388BV	Crossville	TN		07/02/2025				(11)			(11)		576	576			
3967854BV	Houston	TX		09/16/2025				(61)			(61)		2,609	2,609			
4255188BV	Pittsburgh	PA		05/06/2026				(31)			(31)		1,264	1,264			
4254467BV	Denver	CO		05/05/2026				(45)			(45)		1,000	1,000			
4481308BV	Lake Placid	FL		07/22/2026				(16)			(16)		411	411			
30874274BV	Pompano Beach	FL		07/17/2026				5			5		444	444			
4040475BV	Santaquin	UT		12/02/2025				(27)			(27)		854	854			
3835755BV	Columbus	OH		05/20/2025				(13)			(13)		482	482			
3876214BV	Clinton	CT		07/09/2025				(19)			(19)		885	885			
30873728BV	Clermont	FL		07/17/2026				7			7		1,110	1,110			
4408286BV	Austin	TX		06/23/2026				(7)			(7)		129	129			
3886028BV	Glassboro	NJ		07/22/2025				(22)			(22)		796	796			
3874381BV	Lincoln	CA		07/02/2025				(327)			(327)		8,491	8,491			
4036486BV	Indianapolis	IN		11/21/2025				(12)			(12)		292	292			
4467569BV	Huntington Beach	CA		07/01/2026				(78)			(78)		5,563	5,563			
4408295BV	Wild Rose	WI		06/23/2026				(9)			(9)		385	385			
3882614BV	Machesney Park	IL		07/11/2025				(12)			(12)		449	449			
4131013BV	New Braunfels	TX		02/24/2026				(74)			(74)		1,868	1,868			
3883897BV	Elsmere	KY		07/15/2025				(14)			(14)		440	440			
4474371BV	Gainesville	FL		07/14/2026				(1)			(1)		28	28			
3849121BV	Red Rock	AZ		06/10/2025				72			72		771	771			
4063077BV	Dewitt	MI		12/30/2025				(33)			(33)		1,370	1,370			
4298542BV	Pensacola	FL		06/09/2026				(18)			(18)		380	380			
4062279BV	Corpus Christi	TX		12/29/2025				17			17		591	591			
3885057BV	Hometown	IL		07/18/2025				(2,948)			(2,948)		70,540	70,540			
3921866BV	East Windsor	CT		08/20/2025				(60)			(60)		1,844	1,844			
30873814BV	Huntsville	AL		07/17/2026				34			34		2,398	2,398			
3888113BV	Ocean City	MD		07/25/2025				(4)			(4)		550	550			
30874102BV	Saint Charles	IL		07/17/2026				4			4		661	661			
4027225BV	Charleston	SC		11/18/2025				(20)			(20)		612	612			
4291437BV	Amarillo	TX		05/28/2026				(12)			(12)		261	261			
4446688BV	Loveland	CO		06/26/2026				(14)			(14)		452	452			
30873779BV	Poland	OH		07/17/2026				138			138		1,130	1,130			
4048421BV	Providence	RI		12/12/2025				(35)			(35)		1,505	1,505			
4037602BV	Wilmington	DE		11/24/2025				(4)			(4)		291	291			
4409014BV	Gulf Shores	AL		06/24/2026				(14)			(14)		753	753			
3796084BV	Wareham	MA		05/13/2025				(38)			(38)		1,436	1,436			
30874174BV	Medford	WI		07/17/2026				56			56		465	465			
4050724BV	Fort Worth	TX		12/17/2025				(11)			(11)		442	442			
30873973BV	Annapolis	MD		07/17/2026				143			143		1,992	1,992			
3892825BV	Beaufort	SC		07/31/2025				(14)			(14)		429	429			
3888495BV	Henrietta	NY		07/28/2025				(19)			(19)		572	572			
3805028BV	Port Bolivar	TX		05/15/2025				(18)			(18)		525	525			
4070368BV	Charlotte	NC		01/16/2026				(30)			(30)		1,487	1,487			
4446707BV	Cape Coral	FL		06/26/2026				(5)			(5)		216	216			
4271570BV	Danville	KY		05/12/2026				(69)			(69)		2,192	2,192			
30874096BV	Harrisburg	PA		07/17/2026				(14)			(14)		575	575			
4255228BV	Brunswick	GA		05/06/2026				(24)			(24)		591	591			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3892444BV	Julian	CA		07/30/2025				(8)			(8)		1,000	1,000			
3861404BV	Rochester	MN		06/24/2025				(8)			(8)		475	475			
4291426BV	Michigan Center	MI		05/28/2026				(5)			(5)		412	412			
3874410BV	Lansdowne	PA		07/02/2025				(6)			(6)		374	374			
30874199BV	LAKEWOOD	CA		07/17/2026				372			372		2,446	2,446			
3795035BV	Paterson	NJ		05/12/2025									1,222	1,222			
4201001BV	Hartfield	VA		04/16/2026				(15)			(15)		1,236	1,236			
4041659BV	Monmouth	ME		12/04/2025				(27)			(27)		792	792			
3884703BV	Seadrift	TX		07/17/2025				(16)			(16)		734	734			
4039403BV	Vail	AZ		11/28/2025				(59)			(59)		1,701	1,701			
30874116BV	Miami	FL		07/17/2026				518			518		3,472	3,472			
3962996BV	Gold Canyon	AZ		09/02/2025				(17)			(17)		1,999	1,999			
3874066BV	Dorrington	CA		07/01/2025				(24)			(24)		764	764			
30874275BV	Estero	FL		07/17/2026				10			10		366	366			
4038301BV	Brooklyn	NY		11/25/2025				(61)			(61)		2,145	2,145			
3860903BV	Albuquerque	NM		06/23/2025				(17)			(17)		832	832			
3885052BV	Atlantic City	NJ		07/18/2025				(49)			(49)		1,491	1,491			
4176850BV	Lake Ariel	PA		03/24/2026				(27)			(27)		610	610			
4404161BV	Palm Harbor	FL		06/15/2026				(11)			(11)		211	211			
30874077BV	Pauline	SC		07/17/2026				664			664		6,250	6,250			
4053377BV	Jemez Springs	NM		12/23/2025				(9)			(9)		543	543			
3860912BV	Athens	AL		06/23/2025				(45)			(45)		1,353	1,353			
4297184BV	Cody	WY		06/05/2026				(8)			(8)		619	619			
3885478BV	Davenport	FL		07/21/2025				(29)			(29)		850	850			
4041670BV	Lakeland	FL		12/04/2025				(8)			(8)		378	378			
4444433BV	Portsmouth	VA		06/25/2026				(5)			(5)		194	194			
4183632BV	Oakland	MD		03/27/2026				(34)			(34)		1,070	1,070			
4027244BV	Oklahoma City	OK		11/18/2025				(12)			(12)		311	311			
3874423BV	Boiling Springs	SC		07/02/2025				(17)			(17)		552	552			
4270769BV	Gulf Shores	AL		05/11/2026				(55)			(55)		2,104	2,104			
3909000BV	Bryan	TX		08/08/2025				(19)			(19)		511	511			
3990586BV	Sherman	TX		10/20/2025				(2)			(2)		483	483			
3883412BV	Jacksonville	NC		07/14/2025				(11)			(11)		370	370			
30874027BV	Whitestone	NY		07/17/2026				15			15		533	533			
3909487BV	Clarksville	TN		08/11/2025				(6)			(6)		293	293			
4062289BV	Provo	UT		12/29/2025				(36)			(36)		3,461	3,461			
3850180BV	Greenville	NY		06/12/2025				(20)			(20)		590	590			
3885474BV	Lakewood	NJ		07/21/2025				(57)			(57)		2,161	2,161			
4115262BV	Palm Coast	FL		02/12/2026				(17)			(17)		448	448			
4446683BV	Grant	AL		06/26/2026				(7)			(7)		234	234			
3872252BV	Phoenix	AZ		06/25/2025				(11)			(11)		402	402			
4404286BV	Angel Fire	NM		06/15/2026				(37)			(37)		1,470	1,470			
4293028BV	Fort Myers	FL		05/29/2026				(7)			(7)		294	294			
4045347BV	Bronx	NY		12/09/2025				(155)			(155)		3,404	3,404			
4299254BV	The Villages	FL		06/10/2026				(10)			(10)		528	528			
30874144BV	New York	NY		07/17/2026				435			435		2,290	2,290			
3835722BV	Crowley	TX		05/20/2025				(21)			(21)		895	895			
4272895BV	Jackson	TN		05/14/2026				(6)			(6)		308	308			
30873848BV	Dayton	OH		07/17/2026				3			3		203	203			
4470818BV	Hampton	VA		07/08/2026				(6)			(6)		366	366			
4137794BV	Sevierville	TN		03/06/2026				(100)			(100)		2,003	2,003			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3982838BV	COLUMBIA	MO		10/01/2025				(17)			(17)		436	436			
30874289BV	San Bernardino	CA		07/17/2026				191			191		1,153	1,153			
3961394BV	Garden City	UT		08/25/2025				(38)			(38)		1,168	1,168			
4470825BV	Jacksonville	NC		07/08/2026				(3)			(3)		92	92			
3823879BV	Athens	PA		05/19/2025				(11)			(11)		397	397			
3888464BV	Saint Charles	MO		07/28/2025				(43)			(43)		1,656	1,656			
4069837BV	Lithonia	GA		01/15/2026				(19)			(19)		445	445			
30874241BV	Dahlonega	GA		07/17/2026				(25)			(25)		2,351	2,351			
4195274BV	Huntsville	AL		04/13/2026				(7)			(7)		423	423			
30873910BV	Austin	TX		07/17/2026				298			298		2,522	2,522			
3791886BV	Arlington	TX		05/01/2025				(16)			(16)		386	386			
3796110BV	Tobyhanna	PA		05/13/2025				(6)			(6)		306	306			
4206342BV	Fort Worth	TX		04/27/2026				(20)			(20)		342	342			
4040547BV	Grand Isle	LA		12/02/2025				(27)			(27)		850	850			
4138548BV	Florence	AZ		03/09/2026				(43)			(43)		941	941			
30873832BV	La Salle	IL		07/17/2026				86			86		536	536			
4068714BV	CULPEPER	VA		01/13/2026				(28)			(28)		940	940			
4503035BV	White Stone	VA		07/31/2026				(4)			(4)		100	100			
3847944BV	Saint Johns	FL		06/06/2025				(11)			(11)		527	527			
30873759BV	Trumbull	CT		07/17/2026				426			426		2,056	2,056			
3847955BV	Saint Augustine	FL		06/06/2025									1,198	1,198			
4446692BV	Confluence	PA		06/26/2026				(36)			(36)		1,199	1,199			
4134819BV	Jacksonville	FL		02/27/2026				(11)			(11)		348	348			
3845034BV	Princeton	TX		05/30/2025				(26)			(26)		1,022	1,022			
4407464BV	Splendora	TX		06/22/2026				(12)			(12)		260	260			
4053384BV	Dallas	TX		12/23/2025				(28)			(28)		1,467	1,467			
3993632BV	Buffalo	NY		10/27/2025				(25)			(25)		504	504			
3844626BV	Las Vegas	NV		05/29/2025				(15)			(15)		612	612			
3891758BV	Joliet	IL		07/29/2025				(13)			(13)		620	620			
3907809BV	La Cygne	KS		08/05/2025				(81)			(81)		3,499	3,499			
4129947BV	Sarasota	FL		02/20/2026				39			39		1,174	1,174			
3857783BV	Fresno	CA		06/17/2025				(17)			(17)		724	724			
3846684BV	Baton Rouge	LA		06/04/2025				(16)			(16)		536	536			
30874123BV	Tacoma	WA		07/17/2026				169			169		1,035	1,035			
3874121BV	Delran	NJ		07/01/2025				(12)			(12)		685	685			
4128506BV	Melbourne	FL		02/17/2026				(38)			(38)		1,012	1,012			
30874092BV	Deerfield Beach	FL		07/17/2026				181			181		3,006	3,006			
30873862BV	Bend	OR		07/17/2026				163			163		1,280	1,280			
4000200BV	Fort Mill	SC		10/31/2025				(21)			(21)		734	734			
3844629BV	Forney	TX		05/29/2025				(60)			(60)		2,795	2,795			
3888107BV	Suffolk	VA		07/25/2025				(12)			(12)		387	387			
3965496BV	Overland Park	KS		09/10/2025				(8)			(8)		454	454			
30874143BV	Phoenix	AZ		07/17/2026				75			75		566	566			
4476120BV	Crossville	TN		07/16/2026				(7)			(7)		145	145			
3999178BV	Gardendale	AL		10/30/2025				(17)			(17)		526	526			
3885437BV	Houston	TX		07/21/2025				(14)			(14)		498	498			
4067288BV	Ocala	FL		01/09/2026				(13)			(13)		568	568			
4296163BV	Ellijay	GA		06/03/2026				(28)			(28)		2,113	2,113			
4289024BV	Overgaard	AZ		05/22/2026				(19)			(19)		505	505			
3962992BV	Clark	NJ		09/02/2025				(17)			(17)		929	929			
3888090BV	Palm Bay	FL		07/25/2025				(15)			(15)		556	556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
30874121BV	Frederick	MD		07/17/2026				225			225		1,638	1,638			
4053414BV	Alexandria	LA		12/23/2025				(13)			(13)		381	381			
30873970BV	Baltimore	MD		07/17/2026				(30)			(30)		503	503			
4520829BV	Peoria	AZ		08/07/2026				(11)			(11)		344	344			
3805002BV	SAVANNAH	GA		05/15/2025				(5)			(5)		722	722			
4467626BV	Mount Pleasant	SC		07/01/2026				(2)			(2)		312	312			
4140597BV	Lake Ariel	PA		03/10/2026				(26)			(26)		492	492			
4409021BV	Blackstone	VA		06/24/2026				(10)			(10)		283	283			
4041051BV	Munds Park	AZ		12/03/2025				(51)			(51)		1,270	1,270			
4408259BV	Manchester	IA		06/23/2026				(2)			(2)		291	291			
4129900BV	Bloomington	IL		02/20/2026				(12)			(12)		475	475			
3835731BV	Sanford	NC		05/20/2025				(40)			(40)		2,575	2,575			
4038288BV	DALY CITY	CA		11/25/2025				(46)			(46)		2,333	2,333			
3837718BV	Hillman	MN		05/27/2025				(16)			(16)		823	823			
3876247BV	Ocean Pines	MD		07/09/2025				(30)			(30)		919	919			
3874431BV	Rhinelander	WI		07/02/2025				(58)			(58)		1,767	1,767			
3997621BV	Melbourne	FL		10/29/2025				(20)			(20)		384	384			
3884308BV	Seagoville	TX		07/16/2025				(16)			(16)		662	662			
3920988BV	North Myrtle Beach	SC		08/18/2025				(3)			(3)		154	154			
3796106BV	Virginia Beach	VA		05/13/2025				(15)			(15)		373	373			
3884728BV	Dent	MN		07/17/2025				(41)			(41)		2,584	2,584			
3999180BV	El Paso	TX		10/30/2025				(23)			(23)		760	760			
3860918BV	Front Royal	VA		06/23/2025				(25)			(25)		1,204	1,204			
4297200BV	West New York	NJ		06/05/2026				(6)			(6)		296	296			
3848434BV	LAS VEGAS	NV		06/09/2025				(1,901)			(1,901)		85,742	85,742			
4295635BV	Swanzey	NH		06/02/2026				(14)			(14)		480	480			
3872817BV	Baltimore	MD		06/26/2025				(21)			(21)		953	953			
3884317BV	Booneville	MS		07/16/2025				(17)			(17)		398	398			
4065877BV	Beltsville	MD		01/07/2026				3			3		1,067	1,067			
3908261BV	Midway	UT		08/06/2025				(26)			(26)		1,389	1,389			
4160425BV	North Plains	OR		03/18/2026				(22)			(22)		814	814			
4409039BV	Ocean City	MD		06/24/2026				(104)			(104)		3,665	3,665			
3999188BV	Cleveland	OH		10/30/2025				(10)			(10)		235	235			
4237866BV	Galveston	TX		04/30/2026				(30)			(30)		662	662			
3962980BV	Morgan	VT		09/02/2025				(16)			(16)		766	766			
4296182BV	Palmer	MA		06/03/2026				(5)			(5)		249	249			
4472129BV	Portland	OR		07/09/2026				(11)			(11)		387	387			
3846142BV	South Bend	IN		06/03/2025				(22)			(22)		690	690			
44090208V	Wylie	TX		06/24/2026				(101)			(101)		2,685	2,685			
3886020BV	El Paso	TX		07/22/2025				(19)			(19)		453	453			
4269912BV	Mc Caysville	GA		05/08/2026				(33)			(33)		1,059	1,059			
30873713BV	Reno	NV		07/17/2026				(18)			(18)		2,875	2,875			
3968527BV	Allentown	PA		09/17/2025				(15)			(15)		883	883			
3874065BV	Daytona Beach	FL		07/01/2025				(14)			(14)		421	421			
4238310BV	Englewood	FL		05/01/2026				(86)			(86)		1,647	1,647			
3987888BV	Hyannis	MA		10/14/2025				(26)			(26)		877	877			
3882327BV	Amherst	OH		07/10/2025				(7)			(7)		644	644			
3849724BV	Edgewater	FL		06/11/2025				(10)			(10)		513	513			
40659018V	Baldwin City	KS		01/07/2026				(6)			(6)		217	217			
3989424BV	Bradenton	FL		10/16/2025				(1,341)			(1,341)		28,118	28,118			
30873897BV	Blacklick	OH		07/17/2026				114			114		4,368	4,368			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration		Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3921444BV	Bryan	TX		08/19/2025				(18)			(18)		658	658			
4255215BV	Tinley Park	IL		05/06/2026				(9)			(9)		366	366			
30874292BV	Dumfries	VA		07/17/2026				30			30		1,279	1,279			
3849679BV	Tempe	AZ		06/11/2025				(17)			(17)		824	824			
3884721BV	Punta Gorda	FL		07/17/2025				(46)			(46)		1,568	1,568			
3921456BV	Jamaica Beach	TX		08/19/2025				(10)			(10)		417	417			
3893159BV	Cleveland	OH		08/01/2025				(8)			(8)		276	276			
3982388BV	Zephyrhills	FL		09/30/2025				5			5		622	622			
3860886BV	Ranson	WV		06/23/2025				(28)			(28)		648	648			
30873891BV	DEER PARK	TX		07/17/2026				46			46		802	802			
4189122BV	Florissant	CO		04/07/2026				(49)			(49)		1,418	1,418			
3989420BV	Nashville	TN		10/16/2025				(10)			(10)		515	515			
4289643BV	Ceredo	WV		05/26/2026				(8)			(8)		335	335			
4069168BV	Corpus Christi	TX		01/14/2026				(18)			(18)		1,381	1,381			
4062972BV	Portland	OR		12/30/2025				(13)			(13)		1,034	1,034			
4185100BV	Pine Grove	CA		03/31/2026				(33)			(33)		850	850			
4467641BV	Cedar Park	TX		07/01/2026				(5)			(5)		132	132			
3885043BV	Decatur	GA		07/18/2025				(8)			(8)		584	584			
4049405BV	Louisville	KY		12/15/2025				(17)			(17)		522	522			
4040527BV	Homosassa	FL		12/02/2025				(18)			(18)		324	324			
3884704BV	Union City	GA		07/17/2025				(476)			(476)		24,125	24,125			
4177461BV	Nampa	ID		03/25/2026				(75)			(75)		2,535	2,535			
4237867BV	Chandler	OK		04/30/2026									138	138			
4040517BV	Leesburg	FL		12/02/2025				(32)			(32)		866	866			
4446675BV	Mariposa	CA		06/26/2026				(7)			(7)		378	378			
3886002BV	Alpine	AZ		07/22/2025				(23)			(23)		1,085	1,085			
4476111BV	Lake Wales	FL		07/16/2026				(12)			(12)		253	253			
4050118BV	Fairview	PA		12/16/2025				(1)			(1)		473	473			
3873164BV	Trenton	MO		06/27/2025				(12)			(12)		278	278			
4273356BV	Hesperia	CA		05/15/2026				(15)			(15)		469	469			
4205952BV	Saint Petersburg	FL		04/24/2026				(19)			(19)		1,092	1,092			
3965153BV	Thomasville	NC		09/09/2025				(10)			(10)		438	438			
4406327BV	Chattanooga	TN		06/17/2026				(7)			(7)		163	163			
4472082BV	Saint Louis	MO		07/09/2026				(4)			(4)		200	200			
4138573BV	Madison	AL		03/09/2026				(26)			(26)		463	463			
4269543BV	Breinigsville	PA		05/07/2026				(33)			(33)		2,047	2,047			
3845494BV	Louisville	KY		06/02/2025				(32)			(32)		990	990			
4024999BV	Detroit	MI		11/13/2025				(17)			(17)		527	527			
4293058BV	Saint Jo	TX		05/29/2026				2			2		454	454			
3822146BV	Chula Vista	CA		05/16/2025				(26)			(26)		1,604	1,604			
4404273BV	Lehi	UT		06/15/2026				6			6		652	652			
4289665BV	Port Saint Lucie	FL		05/26/2026				(15)			(15)		311	311			
4404185BV	Fayetteville	GA		06/15/2026				(10)			(10)		594	594			
4238321BV	Jacksonville	FL		05/01/2026				(24)			(24)		497	497			
4237882BV	Rocky Mount	NC		04/30/2026				(31)			(31)		702	702			
3849141BV	Baltimore	MD		06/10/2025				(11)			(11)		634	634			
3966021BV	Dunmore	PA		09/11/2025				(35)			(35)		836	836			
3849132BV	Cape Canaveral	FL		06/10/2025				(31)			(31)		724	724			
3981845BV	Miami	FL		09/29/2025				(58)			(58)		1,749	1,749			
4238322BV	Live Oak	TX		05/01/2026				(16)			(16)		278	278			
4090736BV	SAN ANTONIO	TX		01/27/2026				(19)			(19)		529	529			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3891749BV	Turlock	CA		07/29/2025				(14)			(14)		585	585			
4201003BV	Bullhead City	AZ		04/16/2026				(19)			(19)		777	777			
3849695BV	Mesa	AZ		06/11/2025				(2)			(2)		1,000	1,000			
4137763BV	Willis	TX		03/06/2026				(6)			(6)		317	317			
4468103BV	Hendersonville	NC		07/02/2026				(27)			(27)		993	993			
4500113BV	Mc Leansville	NC		07/27/2026				(5)			(5)		200	200			
4026083BV	Ocean Isle Beach	NC		11/17/2025				(20)			(20)		536	536			
3965154BV	Ocala	FL		09/09/2025				(64)			(64)		2,599	2,599			
4240253BV	Modesto	CA		05/04/2026				(38)			(38)		689	689			
4518821BV	Cambridge Springs	PA		08/05/2026				(8)			(8)		178	178			
4200990BV	Fort Pierce	FL		04/16/2026				(16)			(16)		423	423			
4090724BV	Rahway	NJ		01/27/2026				(29)			(29)		1,613	1,613			
4091779BV	Hiram	GA		01/29/2026				(8)			(8)		622	622			
4403246BV	Kamiah	ID		06/12/2026				(18)			(18)		387	387			
4111352BV	Ocean Isle Beach	NC		02/06/2026				2,022			2,022		56,422	56,422			
4160476BV	San Jose	CA		03/18/2026				(76)			(76)		2,540	2,540			
30873842BV	Manley	NE		07/17/2026				43			43		503	503			
4408302BV	Gainesville	FL		06/23/2026				(8)			(8)		225	225			
3790089BV	Caldwell	TX		04/29/2025				(13)			(13)		376	376			
3796138BV	Lacey	WA		05/13/2025				(4)			(4)		1,057	1,057			
4274017BV	Justice	IL		05/18/2026				(23)			(23)		708	708			
4273345BV	Pensacola	FL		05/15/2026				(10)			(10)		486	486			
3961392BV	Glen Allen	VA		08/25/2025				(18)			(18)		621	621			
3982389BV	Elkhorn	NE		09/30/2025				(9)			(9)		708	708			
30874104BV	West Point	CA		07/17/2026				81			81		425	425			
4467577BV	Sarasota	FL		07/01/2026				(31,265)			(31,265)		687,834	687,834			
4291002BV	Sicklerville	NJ		05/27/2026				(7)			(7)		408	408			
3882254BV	Broomfield	CO		07/10/2025				32			32		1,377	1,377			
3966025BV	Brick	NJ		09/11/2025				(12)			(12)		484	484			
30873762BV	Palm Coast	FL		07/17/2026				(2)			(2)		1,026	1,026			
4200992BV	Saint Joseph	MI		04/16/2026				(9)			(9)		732	732			
3990590BV	Yukon	OK		10/20/2025				(37)			(37)		1,137	1,137			
4185050BV	Lubbock	TX		03/31/2026				(7)			(7)		316	316			
3886032BV	Bowie	MD		07/22/2025				(12)			(12)		875	875			
30874115BV	NEW ALBANY	OH		07/17/2026				(18)			(18)		602	602			
4404168BV	Colorado Springs	CO		06/15/2026				(6)			(6)		374	374			
3990030BV	COLUMBUS	OH		10/17/2025				(15)			(15)		418	418			
3822186BV	Spokane	WA		05/16/2025				(18)			(18)		580	580			
3874102BV	Bridgeport	CT		07/01/2025				(30)			(30)		1,377	1,377			
3884333BV	Fort Myers	FL		07/16/2025				(17)			(17)		528	528			
3999179BV	Lithonia	GA		10/30/2025				(12)			(12)		306	306			
30873795BV	Guerneville	CA		07/17/2026				135			135		1,466	1,466			
4470837BV	Ocean City	MD		07/08/2026				(8)			(8)		268	268			
3892437BV	Tempe	AZ		07/30/2025				(96)			(96)		2,230	2,230			
30874007BV	El Paso	TX		07/17/2026				288			288		2,563	2,563			
30873744BV	Jersey City	NJ		07/17/2026				72			72		827	827			
3885992BV	Baton Rouge	LA		07/22/2025				(13)			(13)		461	461			
4184176BV	Culver	OR		03/30/2026				(45)			(45)		1,181	1,181			
3845531BV	Ave Maria	FL		06/02/2025				(25)			(25)		993	993			
4444426BV	Lubbock	TX		06/25/2026				(2)			(2)		140	140			
4187386BV	Petal	MS		04/06/2026				(26)			(26)		534	534			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4205976BV	Tulare	CA		04/24/2026				(15)			(15)		678	678			
4130664BV	New Port Richey	FL		02/23/2026				(40)			(40)		753	753			
3966318BV	Ocean Pines	MD		09/12/2025				(12)			(12)		578	578			
4111336BV	Winterport	ME		02/06/2026				(38)			(38)		822	822			
4045318BV	Pinetop	AZ		12/09/2025				(13)			(13)		707	707			
3921471BV	Denton	MD		08/19/2025				(11)			(11)		529	529			
3845036BV	Avondale	AZ		05/30/2025				(23)			(23)		786	786			
30873878BV	Port Lavaca	TX		07/17/2026				178			178		1,208	1,208			
4204251BV	Plant City	FL		04/23/2026				(19)			(19)		688	688			
30873979BV	Hartsdale	NY		07/17/2026				74			74		819	819			
4406343BV	Chandler	AZ		06/17/2026				(50)			(50)		1,311	1,311			
30874197BV	Hamden	CT		07/17/2026				168			168		894	894			
3792262BV	Hobbs	NM		05/02/2025				(13)			(13)		409	409			
4275841BV	Aldan	PA		05/19/2026				(12)			(12)		332	332			
4129943BV	Bakersfield	CA		02/20/2026				(27)			(27)		693	693			
4185080BV	Las Cruces	NM		03/31/2026				(23)			(23)		594	594			
4298509BV	Perrysburg	OH		06/09/2026				(5)			(5)		254	254			
30874252BV	Plano	TX		07/17/2026				391			391		3,143	3,143			
4408319BV	Gastonia	NC		06/23/2026				(11)			(11)		462	462			
4466060BV	VERO BEACH	FL		06/30/2026				(8)			(8)		181	181			
3873152BV	Clarkesville	GA		06/27/2025				(15)			(15)		1,300	1,300			
4129951BV	Gulfport	MS		02/20/2026				(50)			(50)		1,331	1,331			
4067262BV	Herriman	UT		01/09/2026				(27)			(27)		892	892			
30874175BV	Sugar Hill	GA		07/17/2026				(8)			(8)		680	680			
3908260BV	Riverside	CA		08/06/2025				(16)			(16)		484	484			
3999176BV	Jacksonville	IL		10/30/2025				(9)			(9)		241	241			
30874055BV	San Jose	CA		07/17/2026				527			527		3,166	3,166			
4299221BV	Mastic	NY		06/10/2026				(34)			(34)		917	917			
4407101BV	CENTERTON	AR		06/18/2026				(31)			(31)		593	593			
4185090BV	Olive Branch	MS		03/31/2026				(24)			(24)		915	915			
3846708BV	Sun City	AZ		06/04/2025				(11)			(11)		389	389			
3872802BV	Wood River	IL		06/26/2025				(4)			(4)		232	232			
4115562BV	North Port	FL		02/13/2026				(280)			(280)		6,104	6,104			
4296631BV	Hillsboro	OR		06/04/2026				(4)			(4)		336	336			
4064184BV	Ashland	MO		01/02/2026				(9)			(9)		422	422			
3822159BV	Los Angeles	CA		05/16/2025				(51)			(51)		2,027	2,027			
3872806BV	Chicago	IL		06/26/2025				(392)			(392)		16,729	16,729			
4042667BV	Prescott	AZ		12/05/2025				(332)			(332)		8,851	8,851			
4405348BV	North Beach	MD		06/16/2026				(6)			(6)		340	340			
4136667BV	Vallejo	CA		03/04/2026				(31)			(31)		1,072	1,072			
3859201BV	San Antonio	TX		06/20/2025				(8)			(8)		437	437			
3884303BV	Prescott	AZ		07/16/2025				(1,688)			(1,688)		51,002	51,002			
4467637BV	Orange Park	FL		07/01/2026				(13)			(13)		455	455			
4289004BV	Baring	WA		05/22/2026				(19)			(19)		1,283	1,283			
4482251BV	Portland	OR		07/23/2026				(3)			(3)		180	180			
4039393BV	Marceline	MO		11/28/2025				(9)			(9)		347	347			
4296148BV	Deerfield Beach	FL		06/03/2026				(255)			(255)		7,514	7,514			
3836270BV	Williams	AZ		05/21/2025				(16)			(16)		741	741			
30873726BV	Fresno	CA		07/17/2026				127			127		1,124	1,124			
3885990BV	Dade City	FL		07/22/2025				(35)			(35)		1,054	1,054			
4468179BV	Philadelphia	PA		07/02/2026				(17)			(17)		499	499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3848441BV	North Charleston	SC		06/09/2025				(12)			(12)		317	317			
4141248BV	Gold Bar	WA		03/11/2026				(87)			(87)		2,700	2,700			
3785139BV	The Villages	FL		04/23/2025				(13)			(13)		846	846			
4444428BV	Naugatuck	CT		06/25/2026				(10)			(10)		279	279			
4060538BV	Gorham	ME		12/24/2025				(25)			(25)		692	692			
4038304BV	Lakeland	FL		11/25/2025				(12)			(12)		541	541			
30873797BV	Muncie	IN		07/17/2026				(3)			(3)		568	568			
4518814BV	Niagara	WI		08/05/2026				(30)			(30)		1,208	1,208			
3822179BV	Chandler	AZ		05/16/2025				(6)			(6)		874	874			
4143135BV	Astoria	NY		03/13/2026				(127)			(127)		2,729	2,729			
3907831BV	Houston	TX		08/05/2025				(9)			(9)		450	450			
3784577BV	Twentynine Palms	CA		04/22/2025				(7)			(7)		516	516			
3875135BV	Morrisville	PA		07/07/2025				(44)			(44)		1,547	1,547			
4143978BV	Guffey	CO		03/16/2026				(37)			(37)		778	778			
4405345BV	Panacea	FL		06/16/2026				(15)			(15)		719	719			
3874424BV	Deer Park	TX		07/02/2025				(31)			(31)		956	956			
4472738BV	San Antonio	TX		07/10/2026				(24)			(24)		480	480			
4185114BV	Greenville	NC		03/31/2026				(15)			(15)		410	410			
30873966BV	Tonawanda	NY		07/17/2026				42			42		498	498			
3907833BV	The Villages	FL		08/05/2025				(7)			(7)		719	719			
30870812BV	West Point	VA		04/29/2026				(108)			(108)		1,787	1,787			
30874195BV	WOODBRIDGE TOWNSHIP	NJ		07/17/2026				322			322		2,726	2,726			
4037608BV	Montrose	CO		11/24/2025				(20)			(20)		619	619			
4289644BV	Clearwater	FL		05/26/2026				(23)			(23)		714	714			
4446737BV	Columbia	TN		06/26/2026				(12)			(12)		287	287			
30873923BV	MIAMI	FL		07/17/2026				184			184		1,028	1,028			
3860889BV	Gunnison	CO		06/23/2025				(11)			(11)		754	754			
4049402BV	Randallstown	MD		12/15/2025				(15)			(15)		584	584			
3792681BV	Scranton	PA		05/05/2025				(13)			(13)		509	509			
4275806BV	Huachuca City	AZ		05/19/2026				(3)			(3)		239	239			
3885431BV	Crescent City	CA		07/21/2025				(16)			(16)		476	476			
30874278BV	Elk Grove	CA		07/17/2026				49			49		3,632	3,632			
4273422BV	Columbia	SC		05/15/2026				(67)			(67)		1,736	1,736			
3884695BV	Lexington	KY		07/17/2025				(12)			(12)		770	770			
4067755BV	Cumming	GA		01/12/2026				(30)			(30)		1,165	1,165			
4472147BV	West Chester	OH		07/09/2026				(5)			(5)		105	105			
3873183BV	Houston	TX		06/27/2025				(16)			(16)		500	500			
3964272BV	Mableton	GA		09/05/2025				(29)			(29)		802	802			
3875141BV	Kansas City	MO		07/07/2025				(11)			(11)		269	269			
4299216BV	Cincinnati	OH		06/10/2026				(14)			(14)		411	411			
4027254BV	East Wareham	MA		11/18/2025				(40)			(40)		1,204	1,204			
3793192BV	Newport News	VA		05/06/2025				(12)			(12)		361	361			
4189780BV	Pflugerville	TX		04/08/2026				(6)			(6)		565	565			
4036515BV	Fish Creek	WI		11/21/2025				(38)			(38)		1,716	1,716			
4115287BV	Tucson	AZ		02/12/2026				(13)			(13)		329	329			
4289033BV	Conroe	TX		05/22/2026				(22)			(22)		460	460			
3920962BV	Englewood	FL		08/18/2025				(59)			(59)		1,788	1,788			
4202140BV	Poinciana	FL		04/20/2026				(17)			(17)		642	642			
3873155BV	Stone Mountain	GA		06/27/2025				(31)			(31)		977	977			
3846095BV	Charlotte	NC		06/03/2025				(18)			(18)		516	516			
30873749BV	Howell	NJ		07/17/2026				59			59		906	906			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
30873877BV	Antioch	CA		07/17/2026									2,486	2,486			
3872259BV	Hope Mills	NC		06/25/2025				(13)			(13)		413	413			
4074708BV	Spring Valley	NY		01/23/2026				(21)			(21)		821	821			
4240222BV	Mc Arthur	OH		05/04/2026				(22)			(22)		1,706	1,706			
4138537BV	Kissimmee	FL		03/09/2026				5			5		658	658			
30874113BV	Denham Springs	LA		07/17/2026				448			448		3,070	3,070			
4049394BV	Mc Calla	AL		12/15/2025				(12)			(12)		642	642			
4000300BV	Arlington	TX		11/03/2025				(7)			(7)		551	551			
4063024BV	Brea	CA		12/30/2025				(45)			(45)		2,619	2,619			
3823837BV	Savannah	GA		05/19/2025				(44)			(44)		1,253	1,253			
4049359BV	Harrisonville	MO		12/15/2025				(9)			(9)		353	353			
4466074BV	Warrensburg	MO		06/30/2026				(16)			(16)		549	549			
4047880BV	Sound Beach	NY		12/11/2025				(22)			(22)		865	865			
3790550BV	San Antonio	TX		04/30/2025				(51)			(51)		5,952	5,952			
4065883BV	Saratoga Springs	UT		01/07/2026				(21)			(21)		771	771			
3875162BV	Aurora	CO		07/07/2025				(25)			(25)		714	714			
3837702BV	Fresno	CA		05/27/2025				(11)			(11)		453	453			
30873924BV	LINCOLN	CA		07/17/2026				425			425		3,568	3,568			
4404158BV	Baytown	TX		06/15/2026				(9)			(9)		233	233			
3885466BV	Affton	MO		07/21/2025				(90)			(90)		2,743	2,743			
4468181BV	Appleton	WI		07/02/2026				(5)			(5)		142	142			
4500741BV	Baltimore	MD		07/28/2026				(16)			(16)		368	368			
30874169BV	Philadelphia	PA		07/17/2026				270			270		1,664	1,664			
4073358BV	Midland	GA		01/21/2026				(26)			(26)		2,196	2,196			
4296179BV	Arlington	TX		06/03/2026				(14)			(14)		480	480			
4299239BV	Sarasota	FL		06/10/2026				(16)			(16)		387	387			
4297188BV	Waxahachie	TX		06/05/2026				(7)			(7)		340	340			
30873817BV	Carpentersville	IL		07/17/2026				125			125		2,569	2,569			
3822207BV	Killingly	CT		05/16/2025				(15)			(15)		370	370			
4469047BV	Upland	CA		07/06/2026				(78)			(78)		2,347	2,347			
4179512BV	Richlands	NC		03/26/2026				(6)			(6)		423	423			
3893563BV	Charlotte	NC		08/04/2025				(13)			(13)		570	570			
4137783BV	Marlboro	NY		03/06/2026				(31)			(31)		625	625			
3849692BV	Omaha	NE		06/11/2025				(6)			(6)		307	307			
4062938BV	San Jose	CA		12/30/2025				(48)			(48)		2,253	2,253			
4066486BV	Anderson	IN		01/08/2026				(1)			(1)		324	324			
3999143BV	Indianapolis	IN		10/30/2025				(5)			(5)		689	689			
4468098BV	Chicago	IL		07/02/2026				(12)			(12)		247	247			
30870769BV	Wilmington	NC		04/29/2026				(63)			(63)		1,361	1,361			
3965504BV	Mebane	NC		09/10/2025				(13)			(13)		630	630			
3989421BV	Austin	TX		10/16/2025				(66)			(66)		2,372	2,372			
4063111BV	Lakeland	FL		12/30/2025				(9)			(9)		335	335			
4469861BV	New Orleans	LA		07/07/2026				(8)			(8)		173	173			
4064210BV	Winter Haven	FL		01/02/2026				(11)			(11)		535	535			
3969033BV	Egg Harbor Township	NJ		09/18/2025				(11)			(11)		366	366			
3805030BV	Baton Rouge	LA		05/15/2025				(24)			(24)		989	989			
30874021BV	Terre Haute	IN		07/17/2026				13			13		133	133			
3930139BV	Saint George	UT		08/21/2025				(21)			(21)		917	917			
30873733BV	Fredonia	NY		07/17/2026				112			112		1,481	1,481			
3850181BV	Ellensburg	WA		06/12/2025				(14)			(14)		1,018	1,018			
4053399BV	Dayton	OH		12/23/2025				(23)			(23)		799	799			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3087380 3BV	WARREN	MI		07/17/2026		28					28		229	229			
4476788BV	Ann Arbor	MI		07/17/2026		(2)					(2)		73	73			
3963623BV	Hampton	GA		09/03/2025		(13)					(13)		506	506			
3988845BV	Boyd	TX		10/15/2025		(17)					(17)		464	464			
4041055BV	Menlo Park	CA		12/03/2025		(44)					(44)		2,676	2,676			
3087416 7BV	Memphis	TN		07/17/2026		23					23		216	216			
4205987BV	Pembroke Pines	FL		04/24/2026		(31)					(31)		655	655			
4444436BV	Wildwood	NJ		06/25/2026		(9)					(9)		379	379			
4520808BV	Saint Helena Island	SC		08/07/2026		(4)					(4)		244	244			
4474399BV	Reeds Spring	MO		07/14/2026		(168)					(168)		8,475	8,475			
4473506BV	Waco	TX		07/13/2026		(12)					(12)		214	214			
3966020BV	Bridgeport	CT		09/11/2025		(54)					(54)		2,564	2,564			
3796140BV	Kingsland	GA		05/13/2025		(22)					(22)		527	527			
4064244BV	Reading	PA		01/02/2026		(19)					(19)		499	499			
3875136BV	Las Vegas	NV		07/07/2025		(27)					(27)		710	710			
4038843BV	South Richmond Hill	NY		11/26/2025		(87)					(87)		1,668	1,668			
4065357BV	Indian Trail	NC		01/06/2026		(39)					(39)		1,100	1,100			
3887626BV	Columbia	SC		07/24/2025		(16)					(16)		574	574			
4136159BV	Seaside Heights	NJ		03/03/2026		(24)					(24)		674	674			
4195244BV	Albany	NY		04/13/2026		(33)					(33)		1,098	1,098			
3087401 9BV	Colton	OR		07/17/2026		203					203		1,138	1,138			
3822204BV	Boise	ID		05/16/2025		(22)					(22)		835	835			
4036519BV	Destin	FL		11/21/2025		(40)					(40)		1,239	1,239			
4136129BV	San Juan Bautista	CA		03/03/2026		(76)					(76)		1,730	1,730			
4407106BV	Round Rock	TX		06/18/2026		(5)					(5)		230	230			
3087422 4BV	Tucson	AZ		07/17/2026		(9)					(9)		226	226			
3846747BV	Glastonbury	CT		06/04/2025		(12)					(12)		377	377			
3891771BV	Cheektowaga	NY		07/29/2025		(8)					(8)		361	361			
3844628BV	Pollock Pines	CA		05/29/2025		(14)					(14)		1,412	1,412			
3885061BV	Mora	MN		07/18/2025		(17)					(17)		795	795			
3846140BV	Liberty	TX		06/03/2025		(150)					(150)		4,276	4,276			
3087415 2BV	Wimauma	FL		07/17/2026		(3)					(3)		685	685			
3857803BV	Dekalb	IL		06/17/2025		(15)					(15)		432	432			
4299871BV	Sioux Falls	SD		06/11/2026		(301)					(301)		9,349	9,349			
4063049BV	Fairfax	VA		12/30/2025		(32)					(32)		1,429	1,429			
3823876BV	Austin	TX		05/19/2025		(184)					(184)		5,927	5,927			
3963965BV	Berkley	MI		09/04/2025		(10)					(10)		631	631			
4469041BV	Denison	TX		07/06/2026		(3)					(3)		155	155			
4466025BV	Piqua	OH		06/30/2026		(5)					(5)		133	133			
4022289BV	Las Vegas	NV		11/07/2025		(11)					(11)		536	536			
3892429BV	Palm Coast	FL		07/30/2025		(22)					(22)		660	660			
3962985BV	Green Valley	AZ		09/02/2025		(24)					(24)		927	927			
3875156BV	Radford	VA		07/07/2025		(12)					(12)		1,106	1,106			
3087415 9BV	Mayfield	KY		07/17/2026		(31)					(31)		1,306	1,306			
4183654BV	Wilkes Barre	PA		03/27/2026		(17)					(17)		345	345			
4202059BV	New Britain	CT		04/20/2026		(22)					(22)		867	867			
3087412 5BV	Miami Springs	FL		07/17/2026		591					591		3,498	3,498			
3087420 3BV	Fox Lake	WI		07/17/2026		136					136		846	846			
4202084BV	Starkville	MS		04/20/2026		(40)					(40)		1,761	1,761			
3087373 1BV	Lake Grove	NY		07/17/2026		209					209		1,549	1,549			
4185069BV	Essex	MT		03/31/2026		(17)					(17)		783	783			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3805068BV	Columbia	SC		05/15/2025				(1)			(1)		329	329			
3843885BV	Frisco	TX		05/28/2025				97			97		2,262	2,262			
4185102BV	Attleboro	MA		03/31/2026				(34)			(34)		1,412	1,412			
3837061BV	Pottstown	PA		05/23/2025				(280)			(280)		8,843	8,843			
4064711BV	Whitewater	WI		01/05/2026				(12)			(12)		456	456			
30873791BV	WADSWORTH	IL		07/17/2026				282			282		1,982	1,982			
4020364BV	Santa Fe	NM		11/05/2025				(18)			(18)		820	820			
3909455BV	Charlotte	NC		08/11/2025				(19)			(19)		656	656			
3918779BV	Mishawaka	IN		08/13/2025				(6)			(6)		322	322			
4289616BV	Fort Lauderdale	FL		05/26/2026				(12)			(12)		599	599			
30873957BV	Orlando	FL		07/17/2026				13			13		179	179			
3982843BV	Wilmington	VT		10/01/2025				(18)			(18)		923	923			
4051891BV	Denver	CO		12/19/2025				(24)			(24)		635	635			
4467563BV	Stanton	KY		07/01/2026				(3)			(3)		136	136			
4111375BV	Sanibel	FL		02/06/2026				(45)			(45)		1,534	1,534			
30873824BV	New Caney	TX		07/17/2026				25			25		923	923			
3876187BV	Knoxville	TN		07/09/2025				(20)			(20)		660	660			
3845521BV	Sun City West	AZ		06/02/2025				(26)			(26)		774	774			
3886453BV	Wylie	TX		07/23/2025				(78)			(78)		2,529	2,529			
4184205BV	Hialeah	FL		03/30/2026				(54)			(54)		1,211	1,211			
3915618BV	Spring Grove	IL		08/12/2025				(36)			(36)		1,099	1,099			
4467592BV	Abilene	TX		07/01/2026				(4)			(4)		172	172			
30873860BV	Madisonville	LA		07/17/2026				143			143		1,501	1,501			
4036172BV	Austin	TX		11/20/2025				(29)			(29)		791	791			
3983651BV	Coalinga	CA		10/03/2025				(21)			(21)		479	479			
4444444BV	Cadillac	MI		06/25/2026				(15)			(15)		672	672			
4093917BV	Paterson	NJ		02/04/2026				(12)			(12)		663	663			
3888106BV	Aurora	IL		07/25/2025				(2)			(2)		533	533			
4071115BV	Milford	DE		01/20/2026				(7)			(7)		560	560			
4272891BV	Weston	FL		05/14/2026				(16)			(16)		594	594			
4049378BV	Compton	CA		12/15/2025				(53)			(53)		1,301	1,301			
30873854BV	Woodburn	OR		07/17/2026				213			213		1,413	1,413			
4404293BV	Hubert	NC		06/15/2026				(3)			(3)		181	181			
3874791BV	Bradenton	FL		07/03/2025				(5)			(5)		367	367			
4500742BV	Fall River	KS		07/28/2026				(8)			(8)		179	179			
4159683BV	Maysville —	GA		03/17/2026				(34)			(34)		1,039	1,039			
3885440BV	Portsmouth	VA		07/21/2025				(78)			(78)		2,353	2,353			
4467595BV	Gadsden	AL		07/01/2026				(2)			(2)		162	162			
4038267BV	Waco	TX		11/25/2025				(14)			(14)		298	298			
3796142BV	Monticello	NY		05/13/2025				(29)			(29)		1,052	1,052			
3892814BV	Hagerstown	MD		07/31/2025				(7)			(7)		439	439			
3962977BV	Ocean Shores	WA		09/02/2025				(8)			(8)		639	639			
3888118BV	Davenport	FL		07/25/2025				(29)			(29)		1,046	1,046			
4027256BV	Coatesville	PA		11/18/2025				(16)			(16)		391	391			
4408287BV	Fayetteville	NC		06/23/2026				(34)			(34)		1,623	1,623			
3874404BV	Show Low	AZ		07/02/2025				(21)			(21)		504	504			
3979483BV	Port Saint Lucie	FL		09/23/2025				(34)			(34)		877	877			
4466069BV	Brunswick	GA		06/30/2026				(18)			(18)		656	656			
4446727BV	Dallas	TX		06/26/2026				(4)			(4)		195	195			
4270760BV	Wildwood	NJ		05/11/2026				(68)			(68)		2,241	2,241			
3988840BV	Cheektowaga	NY		10/15/2025				(34)			(34)		861	861			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30874012BV	McDonald	PA		07/17/2026				351			351		1,849	1,849			
3990048BV	Chillicothe	IL		10/17/2025				(20)			(20)		605	605			
4063099BV	Augusta	WV		12/30/2025				(27)			(27)		612	612			
4038285BV	Marietta	GA		11/25/2025				(22)			(22)		656	656			
3991917BV	Geneva	NY		10/22/2025				(27)			(27)		573	573			
3875154BV	High Springs	FL		07/07/2025				(44)			(44)		1,322	1,322			
4189800BV	Charles Town	WV		04/08/2026				(20)			(20)		424	424			
4273380BV	Dallas	TX		05/15/2026				(17)			(17)		578	578			
4062998BV	Fort Worth	TX		12/30/2025				(30)			(30)		1,670	1,670			
3918781BV	Lindale	TX		08/13/2025				(14)			(14)		422	422			
4050122BV	Schiller Park	IL		12/16/2025				(63)			(63)		1,993	1,993			
30874093BV	Bargersville	IN		07/17/2026				10			10		797	797			
3837699BV	Muncie	IN		05/27/2025				(10)			(10)		268	268			
3087415BV	Akron	OH		07/17/2026				23			23		237	237			
30873947BV	San Diego	CA		07/17/2026				324			324		3,718	3,718			
4407465BV	Cantonment	FL		06/22/2026				(8)			(8)		202	202			
4289647BV	Susanville	CA		05/26/2026				(22)			(22)		1,039	1,039			
4111386BV	Sulphur	OK		02/06/2026				(8)			(8)		278	278			
3792693BV	Chesapeake	VA		05/05/2025				(16)			(16)		719	719			
3847950BV	Augusta	GA		06/06/2025				(17)			(17)		437	437			
3909008BV	Zephyrhills	FL		08/08/2025				(8)			(8)		417	417			
3875140BV	Naples	FL		07/07/2025				(15)			(15)		1,930	1,930			
3992825BV	Chandler	AZ		10/24/2025				(35)			(35)		1,271	1,271			
4064242BV	Detroit	MI		01/02/2026				(6)			(6)		171	171			
3793187BV	Porterville	CA		05/06/2025				(6)			(6)		425	425			
4275840BV	Tobyhanna	PA		05/19/2026				(9)			(9)		521	521			
3822184BV	Hickory	NC		05/16/2025				(13)			(13)		603	603			
3888093BV	Cumming	GA		07/25/2025				(20)			(20)		746	746			
4050734BV	Big Bear Lake	CA		12/17/2025				(24)			(24)		1,405	1,405			
4472137BV	Wakefield	MI		07/09/2026				(5)			(5)		126	126			
4299226BV	Wilmington	NC		06/10/2026				(19)			(19)		1,233	1,233			
4040514BV	Santa Clarita	CA		12/02/2025				(5)			(5)		236	236			
3885455BV	San Antonio	TX		07/21/2025				(12)			(12)		600	600			
3846099BV	Schaumburg	IL		06/03/2025				(9)			(9)		480	480			
4403234BV	Kennesaw	GA		06/12/2026				(6)			(6)		245	245			
4271543BV	Alva	FL		05/12/2026				(19)			(19)		744	744			
30874190BV	Chesterfield	VA		07/17/2026				190			190		952	952			
4128479BV	Longview	TX		02/17/2026				(30)			(30)		787	787			
3874805BV	Bonita Springs	FL		07/03/2025				(6)			(6)		471	471			
4137797BV	Port Saint Joe	FL		03/06/2026				(64)			(64)		1,602	1,602			
4038833BV	San Elizario	TX		11/26/2025				(10)			(10)		444	444			
3805046BV	Nashua	NH		05/15/2025				(14)			(14)		544	544			
3793201BV	McKinney	TX		05/06/2025				(4)			(4)		557	557			
3992823BV	Carrollton	GA		10/24/2025				(25)			(25)		636	636			
4406368BV	Artesia	NM		06/17/2026				(1)			(1)		235	235			
4129939BV	CUMBERLAND	RI		02/20/2026				(49)			(49)		1,216	1,216			
3087371 4BV	Lynn	MA		07/17/2026				(40)			(40)		1,517	1,517			
3793724BV	Bowling Green	KY		05/07/2025				(18)			(18)		499	499			
30874258BV	Bloomingdale	IL		07/17/2026				17			17		395	395			
4403214BV	Ellensburg	WA		06/12/2026				(12)			(12)		406	406			
3891744BV	Richmond	TX		07/29/2025				(13)			(13)		533	533			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3793669BV	Wasilla	AK		05/07/2025				(66)			(66)		2,060	2,060			
4066485BV	Mount Juliet	TN		01/08/2026				(2)			(2)		1,077	1,077			
30874251BV	Port Chester	NY		07/17/2026				173			173		877	877			
3987891BV	Harrisburg	PA		10/14/2025				(23)			(23)		715	715			
30874295BV	Waconia	MN		07/17/2026				(34)			(34)		691	691			
4206316BV	Hamtramck	MI		04/27/2026				(11)			(11)		482	482			
4475251BV	Panama City Beach	FL		07/15/2026				(18)			(18)		410	410			
3919136BV	Baltimore	MD		08/14/2025				(11)			(11)		487	487			
3888091BV	Cumming	GA		07/25/2025				(21)			(21)		765	765			
3793699BV	Waco	TX		05/07/2025				(13)			(13)		761	761			
4137768BV	Lake Toxaway	NC		03/06/2026				(26)			(26)		1,040	1,040			
3846096BV	Tampa	FL		06/03/2025				(32)			(32)		1,368	1,368			
4036182BV	Pahoa	HI		11/20/2025				(35)			(35)		983	983			
4063086BV	Sadieville	KY		12/30/2025				(32)			(32)		919	919			
3915630BV	LYNCHBURG	VA		08/12/2025				(4)			(4)		352	352			
4272866BV	Green Bay	WI		05/14/2026				(16)			(16)		490	490			
3962983BV	Rosemount	MN		09/02/2025				(12)			(12)		666	666			
3990005BV	Helper	UT		10/17/2025				(24)			(24)		515	515			
4466065BV	Orange Beach	AL		06/30/2026				(11)			(11)		279	279			
3888478BV	Mayfield Heights	OH		07/28/2025				(9)			(9)		374	374			
4472109BV	Seattle	WA		07/09/2026				(877)			(877)		62,799	62,799			
4407052BV	Moneta	VA		06/18/2026				(6)			(6)		460	460			
4271544BV	Fayetteville	AR		05/12/2026				(13)			(13)		466	466			
3991375BV	Hiawassee	GA		10/21/2025				(77)			(77)		1,553	1,553			
4039412BV	Wofford Heights	CA		11/28/2025				(14)			(14)		441	441			
30873793BV	Ypsilanti	MI		07/17/2026				12			12		793	793			
3790548BV	Kissimmee	FL		04/30/2025				(40)			(40)		1,109	1,109			
4036210BV	Cincinnati	OH		11/20/2025				(17)			(17)		435	435			
30874025BV	Bay Shore	NY		07/17/2026				185			185		1,293	1,293			
4478693BV	Fresno	CA		07/21/2026				(8)			(8)		261	261			
3884324BV	Pea Ridge	AR		07/16/2025				(18)			(18)		513	513			
4299211BV	Olympia	WA		06/10/2026				(37)			(37)		934	934			
3997630BV	Tuttle	OK		10/29/2025				(16)			(16)		604	604			
30873928BV	Rio Grande City	TX		07/17/2026				52			52		1,051	1,051			
4051941BV	Houston	TX		12/19/2025				(11)			(11)		343	343			
3792730BV	Delray Beach	FL		05/05/2025				(54)			(54)		3,817	3,817			
4160481BV	Lutherville Timonium	MD		03/18/2026				(18)			(18)		746	746			
3846107BV	Defuniak Springs	FL		06/03/2025				(9)			(9)		362	362			
4047225BV	Copiague	NY		12/10/2025				(59)			(59)		1,433	1,433			
4269906BV	New Rochelle	NY		05/08/2026				(89)			(89)		2,496	2,496			
4200976BV	Montello	WI		04/16/2026				(19)			(19)		863	863			
4254464BV	Sugar Creek	MO		05/05/2026				(12)			(12)		504	504			
30874133BV	Hickory Hills	IL		07/17/2026				12			12		539	539			
3843884BV	Charlotte	NC		05/28/2025				(24)			(24)		1,077	1,077			
3961995BV	Brinnon	WA		08/27/2025				(45)			(45)		1,035	1,035			
30873894BV	Terrell	TX		07/17/2026				74			74		466	466			
3969010BV	Clarence	PA		09/18/2025				(13)			(13)		452	452			
4206311BV	Lutz	FL		04/27/2026				(31)			(31)		897	897			
3837053BV	Duluth	GA		05/23/2025				(25)			(25)		659	659			
30874083BV	Doral	FL		07/17/2026				90			90		6,802	6,802			
4045337BV	Lehi	UT		12/09/2025				(32)			(32)		1,095	1,095			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
30874214BV	Wesley Chapel	FL		07/17/2026				285			285		2,156	2,156			
4160479BV	Bakersfield	CA		03/18/2026				(27)			(27)		520	520			
3823875BV	Montello	WI		05/19/2025				(49)			(49)		1,488	1,488			
3846738BV	Ocean City	MD		06/04/2025				(33)			(33)		1,205	1,205			
30874212BV	Jersey City	NJ		07/17/2026				343			343		9,343	9,343			
4189777BV	Virginia Beach	VA		04/08/2026				(42)			(42)		872	872			
4204263BV	Lithonia	GA		04/23/2026				(16)			(16)		447	447			
30873993BV	Islip	NY		07/17/2026				25			25		1,068	1,068			
4298528BV	Waco	TX		06/09/2026				(10)			(10)		319	319			
4500155BV	Astoria	OR		07/27/2026				(9)			(9)		583	583			
4160445BV	Venice	FL		03/18/2026				(40)			(40)		779	779			
4129006BV	Richmond	TX		02/18/2026				25			25		1,146	1,146			
3876182BV	Idaho Falls	ID		07/09/2025				(24)			(24)		763	763			
4051934BV	Amarillo	TX		12/19/2025				(6)			(6)		612	612			
4205965BV	Biddeford	ME		04/24/2026				(46)			(46)		1,097	1,097			
3875165BV	Miami	FL		07/07/2025				(49)			(49)		1,317	1,317			
4064231BV	Chestertown	NY		01/02/2026				(31)			(31)		1,183	1,183			
4407459BV	Ocean Isle Beach	NC		06/22/2026				(2)			(2)		406	406			
3892453BV	Cincinnati	OH		07/30/2025				(17)			(17)		592	592			
4204269BV	Van Buren Township	MI		04/23/2026				(16)			(16)		695	695			
3850165BV	Stillwater	OK		06/12/2025				(14)			(14)		445	445			
3835732BV	Valparaiso	IN		05/20/2025				(10)			(10)		391	391			
4238317BV	San Leandro	CA		05/01/2026				(80)			(80)		2,668	2,668			
30874222BV	Kerrville	TX		07/17/2026				268			268		1,522	1,522			
3849727BV	Morris Plains	NJ		06/11/2025				(21)			(21)		1,145	1,145			
30874240BV	Greenville	NC		07/17/2026				14			14		494	494			
3823860BV	Jacksonville	AR		05/19/2025				(14)			(14)		420	420			
4299210BV	Chicago	IL		06/10/2026				(12)			(12)		427	427			
3921459BV	Saint Louis	MO		08/19/2025				(6)			(6)		351	351			
3849118BV	Manteca	CA		06/10/2025				(44)			(44)		1,786	1,786			
4141308BV	North Palm Beach	FL		03/11/2026				(57)			(57)		1,943	1,943			
3860932BV	Bargersville	IN		06/23/2025				(15)			(15)		1,006	1,006			
3874427BV	Salt Lake City	UT		07/02/2025				(66)			(66)		2,709	2,709			
3883919BV	Monroe	LA		07/15/2025				(17)			(17)		518	518			
4062934BV	Port Bolivar	TX		12/30/2025				(334)			(334)		11,247	11,247			
4039420BV	Grand Prairie	TX		11/28/2025				(29)			(29)		637	637			
4288556BV	Revere	MA		05/21/2026				(47)			(47)		1,628	1,628			
4051425BV	Eureka	MO		12/18/2025				(19)			(19)		586	586			
3872790BV	Westminster	SC		06/26/2025				(12)			(12)		281	281			
3966026BV	Aberdeen	NC		09/11/2025				(22)			(22)		618	618			
3886029BV	Mantua Township	NJ		07/22/2025				(20)			(20)		747	747			
30873904BV	Pataskala	OH		07/17/2026				26			26		803	803			
4189093BV	Tallahassee	FL		04/07/2026				(17)			(17)		448	448			
4406300BV	Rincon	GA		06/17/2026				(5)			(5)		167	167			
4137766BV	Conway	SC		03/06/2026				(24)			(24)		504	504			
4160423BV	Denison	TX		03/18/2026				(13)			(13)		385	385			
4206876BV	New Smyrna Beach	FL		04/28/2026				(40)			(40)		759	759			
30873776BV	Chicago	IL		07/17/2026				13			13		1,140	1,140			
30873756BV	Rockville	MD		07/17/2026				56			56		727	727			
4050148BV	Houston	TX		12/16/2025				(25)			(25)		669	669			
42002728V	Amarillo	TX		04/15/2026				(16)			(16)		333	333			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30873955BV	San Jose	CA		07/17/2026				299			299		1,712	1,712			
30874085BV	North Caldwell	NJ		07/17/2026				(188)			(188)		4,641	4,641			
4205949BV	Frankford	DE		04/24/2026				(9)			(9)		475	475			
4296668BV	Westminster	MD		06/04/2026				(10)			(10)		288	288			
3988875BV	Greenville	SC		10/15/2025				(55)			(55)		2,191	2,191			
4110956BV	McKinney	TX		02/05/2026				(21)			(21)		441	441			
3966966BV	Houston	TX		09/15/2025				(8)			(8)		460	460			
4202132BV	Artesia	NM		04/20/2026				(18)			(18)		468	468			
4136131BV	College Station	TX		03/03/2026				(30)			(30)		613	613			
4189886BV	Lake Ozark	MO		04/08/2026				(8)			(8)		347	347			
4038215BV	Durant	OK		11/25/2025				(9)			(9)		230	230			
4144017BV	Manchester	CT		03/16/2026				(36)			(36)		724	724			
4271546BV	Boca Raton	FL		05/12/2026				(7)			(7)		606	606			
4272584BV	Addison	IL		05/13/2026				(12)			(12)		343	343			
4472730BV	Steubenville	OH		07/10/2026				(2)			(2)		99	99			
4475262BV	Winder	GA		07/15/2026				(5)			(5)		207	207			
3908684BV	Flowery Branch	GA		08/07/2025				(14)			(14)		529	529			
4237858BV	Sevierville	TN		04/30/2026				(48)			(48)		1,118	1,118			
3848459BV	Waynesville	NC		06/09/2025				(14)			(14)		792	792			
4195255BV	Naples	FL		04/13/2026				(23)			(23)		563	563			
3907835BV	Menomonie	WI		08/05/2025				(31)			(31)		780	780			
3876200BV	Pearland	TX		07/09/2025				(12)			(12)		345	345			
4404283BV	Poplarville	MS		06/15/2026									370	370			
30873833BV	Bayfield	WI		07/17/2026				131			131		972	972			
3987921BV	Temple	TX		10/14/2025				(16)			(16)		494	494			
3962986BV	Prince George	VA		09/02/2025				(10)			(10)		681	681			
30873718BV	Spartanburg	SC		07/17/2026				(13)			(13)		947	947			
3848432BV	Albrightsville	PA		06/09/2025				(10)			(10)		412	412			
3874072BV	Unpqua	OR		07/01/2025				(58)			(58)		2,048	2,048			
3908288BV	PALM COAST	FL		08/06/2025				(17)			(17)		502	502			
4409010BV	Maricopa	AZ		06/24/2026				(16)			(16)		323	323			
4472121BV	Sparks	NV		07/09/2026				(11)			(11)		220	220			
30874060BV	Sunland	CA		07/17/2026				51			51		1,687	1,687			
3966339BV	Wauconda	IL		09/12/2025				(11)			(11)		507	507			
4040474BV	GALVESTON	TX		12/02/2025				(6)			(6)		1,406	1,406			
4198182BV	Davenport	FL		04/14/2026				(104)			(104)		1,972	1,972			
4206815BV	Mullins	SC		04/28/2026				(31)			(31)		820	820			
3848423BV	Tulsa	OK		06/09/2025				(44)			(44)		1,329	1,329			
3891732BV	Sahuarita	AZ		07/29/2025				(16)			(16)		496	496			
4137820BV	Washington	DC		03/06/2026				(36)			(36)		772	772			
4040465BV	Daphne	AL		12/02/2025				(35)			(35)		802	802			
3875720BV	Whitehall	OH		07/08/2025				(7)			(7)		307	307			
30873949BV	COLONIE	NY		07/17/2026				30			30		345	345			
4065325BV	Huntersville	NC		01/06/2026				(16)			(16)		791	791			
3992365BV	Steelton	PA		10/23/2025				(20)			(20)		391	391			
4092225BV	Bronx	NY		01/30/2026				(84)			(84)		2,080	2,080			
3893572BV	Lake Alfred	FL		08/04/2025				(13)			(13)		457	457			
3843883BV	Davenport	FL		05/28/2025				(38)			(38)		1,426	1,426			
4276715BV	Gladewater	TX		05/20/2026				(76)			(76)		3,116	3,116			
30873915BV	Galesburg	IL		07/17/2026				260			260		1,377	1,377			
3963952BV	Lubbock	TX		09/04/2025				(11)			(11)		510	510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3921450BV	Myrtle Beach	SC		08/19/2025				(18)			(18)		569	569			
4091336BV	Oak Island	NC		01/28/2026				(40)			(40)		1,614	1,614			
4299863BV	Conroe	TX		06/11/2026				(11)			(11)		307	307			
3087407 5BV	Gulfport	MS		07/17/2026				197			197		1,048	1,048			
3837711BV	Harrisburg	PA		05/27/2025				(11)			(11)		498	498			
3845502BV	Bryan	TX		06/02/2025				(9)			(9)		537	537			
3861406BV	Oregon	WI		06/24/2025				(14)			(14)		763	763			
3823885BV	Virginia Beach	VA		05/19/2025				(66)			(66)		3,498	3,498			
3921870BV	Broken Arrow	OK		08/20/2025				(8)			(8)		407	407			
3861408BV	Emerald Isle	NC		06/24/2025				(12)			(12)		700	700			
4275821BV	South Padre Island	TX		05/19/2026				(9)			(9)		290	290			
4195228BV	North Charleston	SC		04/13/2026				(17)			(17)		673	673			
3087377 2BV	Boone	NC		07/17/2026				179			179		1,128	1,128			
3961996BV	Garland	TX		08/27/2025				(17)			(17)		534	534			
4481336BV	Nottingham	MD		07/22/2026				(1)			(1)		235	235			
3888115BV	Fairhope	AL		07/25/2025				(16)			(16)		477	477			
4201331BV	Pawleys Island	SC		04/17/2026				(15)			(15)		506	506			
4200264BV	Fogelsville	PA		04/15/2026				(21)			(21)		905	905			
4299886BV	Draper	UT		06/11/2026				(14)			(14)		1,984	1,984			
4130989BV	Hilton Head Island	SC		02/24/2026				(18)			(18)		692	692			
4477686BV	West Jordan	UT		07/20/2026				(325)			(325)		14,224	14,224			
4469067BV	Tarpon Springs	FL		07/06/2026				(8)			(8)		260	260			
4051938BV	Atlanta	GA		12/19/2025				(22)			(22)		2,445	2,445			
3873182BV	Council Bluffs	IA		06/27/2025				(13)			(13)		464	464			
4299900BV	Orlando	FL		06/11/2026				2			2		17,063	17,063			
4053405BV	Lauderhill	FL		12/23/2025				(51)			(51)		1,143	1,143			
4405331BV	West Babylon	NY		06/16/2026				(1)			(1)		486	486			
4405316BV	Lehigh Acres	FL		06/16/2026				(6)			(6)		187	187			
3087425 5BV	Evanston	IL		07/17/2026				237			237		2,033	2,033			
4482780BV	Jacksonville	FL		07/24/2026				(11)			(11)		203	203			
3860924BV	Myrtle Creek	OR		06/23/2025				(20)			(20)		483	483			
3981024BV	Hot Springs	AR		09/26/2025				(11)			(11)		519	519			
4270756BV	Columbia Falls	MT		05/11/2026				(10)			(10)		826	826			
4063132BV	Tucson	AZ		12/30/2025				(15)			(15)		416	416			
4255253BV	Irvington	NJ		05/06/2026				(23)			(23)		865	865			
3848458BV	Fort Worth	TX		06/09/2025				(18)			(18)		3,503	3,503			
3850545BV	Port Charlotte	FL		06/13/2025				(353)			(353)		31,596	31,596			
4092716BV	Utica	NY		02/02/2026				(326)			(326)		6,734	6,734			
3805040BV	Danbury	WI		05/15/2025				(16)			(16)		704	704			
4137297BV	South Padre Island	TX		03/05/2026				(35)			(35)		957	957			
3908666BV	Malden	MA		08/07/2025				(12)			(12)		748	748			
3961783BV	Richmond Hill	GA		08/26/2025				(24)			(24)		870	870			
3087378 4BV	Chicago	IL		07/17/2026				454			454		3,732	3,732			
4290999BV	Gulfport	MS		05/27/2026				(25)			(25)		1,033	1,033			
3991941BV	Virginia Beach	VA		10/22/2025				(19)			(19)		464	464			
3893151BV	Billings	MT		08/01/2025				(10)			(10)		635	635			
3909465BV	San Antonio	TX		08/11/2025				(9)			(9)		285	285			
3844674BV	Venice	FL		05/29/2025				(71)			(71)		3,189	3,189			
4026110BV	Frederick	MD		11/17/2025				(24)			(24)		746	746			
4469061BV	Mount Dora	FL		07/06/2026				(14)			(14)		280	280			
3087424 6BV	San Diego	CA		07/17/2026				67			67		1,084	1,084			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3885996BV	Tampa	FL		07/22/2025				(11)			(11)		347	347			
3997580BV	Evart	MI		10/29/2025				(21)			(21)		400	400			
3087396 1BV	Canoga Park	CA		07/17/2026				642			642		3,730	3,730			
3793719BV	La Crosse	WI		05/07/2025				(12)			(12)		454	454			
4073996BV	Spokane	WA		01/22/2026				(27)			(27)		891	891			
3907827BV	West Chester	PA		08/05/2025				(33)			(33)		1,930	1,930			
3857169BV	Medina	OH		06/16/2025				(10)			(10)		417	417			
3848421BV	North Charleston	SC		06/09/2025				(13)			(13)		755	755			
3961427BV	Newport News	VA		08/25/2025				(6)			(6)		480	480			
3087398 1BV	Chicago	IL		07/17/2026				259			259		2,256	2,256			
4404164BV	Haltom City	TX		06/15/2026				(3)			(3)		169	169			
4048429BV	Houston	TX		12/12/2025				(38)			(38)		1,098	1,098			
3087404 1BV	Hidalgo	TX		07/17/2026				122			122		606	606			
3874113BV	East Elmhurst	NY		07/01/2025				(81)			(81)		1,915	1,915			
4062964BV	Upland	CA		12/30/2025				(16)			(16)		1,117	1,117			
4474341BV	Rotonda West	FL		07/14/2026				(12)			(12)		231	231			
4203000BV	Colonial Beach	VA		04/21/2026				(43)			(43)		1,004	1,004			
4066479BV	Ogden	UT		01/08/2026				(41)			(41)		2,856	2,856			
3836638BV	Cliffside Park	NJ		05/22/2025				5			5		2,182	2,182			
4185655BV	Port Huron	MI		04/01/2026				(3)			(3)		253	253			
3874392BV	Los Angeles	CA		07/02/2025				(36)			(36)		1,526	1,526			
4142616BV	Summit Hill	PA		03/12/2026				(73)			(73)		1,397	1,397			
3963929BV	Tucson	AZ		09/04/2025				(19)			(19)		723	723			
4067305BV	Estes Park	CO		01/09/2026				(39)			(39)		1,948	1,948			
4189818BV	Lawrence Township	NJ		04/08/2026				(38)			(38)		762	762			
4064702BV	Wofford Heights	CA		01/05/2026				(14)			(14)		394	394			
3087425 3BV	Edgewood	MD		07/17/2026				121			121		1,718	1,718			
3873576BV	Meeker	OK		06/30/2025				(21)			(21)		894	894			
3873153BV	Wilmington	NC		06/27/2025				(12)			(12)		552	552			
3837065BV	Chicago	IL		05/23/2025				(9)			(9)		414	414			
4184185BV	Baltimore	MD		03/30/2026				(15)			(15)		571	571			
4185626BV	Round Lake Beach	IL		04/01/2026				(9)			(9)		464	464			
4041064BV	Brunswick	GA		12/03/2025				(21)			(21)		594	594			
4288977BV	Strawberry	AZ		05/22/2026				(14)			(14)		506	506			
4464400BV	Lecanto	FL		06/29/2026				(8)			(8)		235	235			
4112594BV	Cedar Key	FL		02/10/2026				(31)			(31)		785	785			
4203606BV	Allentown	PA		04/22/2026				(21)			(21)		433	433			
4021853BV	Tarpon Springs	FL		11/06/2025				(30)			(30)		1,038	1,038			
3873586BV	Philadelphia	PA		06/30/2025				(6)			(6)		405	405			
3087076 6BV	Sunapee	NH		04/29/2026				(32)			(32)		489	489			
3997165BV	Sedalia	MO		10/28/2025				(7)			(7)		307	307			
3859242BV	Factoryville	PA		06/20/2025				(22)			(22)		1,287	1,287			
4063072BV	Morgan Hill	CA		12/30/2025				(39)			(39)		1,857	1,857			
3087399 7BV	New Milford	CT		07/17/2026				68			68		758	758			
4024190BV	Newark	DE		11/12/2025				(19)			(19)		560	560			
4021830BV	Deltona	FL		11/06/2025				(29)			(29)		630	630			
3823829BV	Hurricane	UT		05/19/2025				(8)			(8)		1,221	1,221			
3087374 7BV	Mayer	AZ		07/17/2026				110			110		807	807			
3882620BV	Red Oak	IA		07/11/2025				(11)			(11)		473	473			
3872785BV	Pharr	TX		06/26/2025				(13)			(13)		414	414			
3087418 4BV	WESLEY CHAPEL	FL		07/17/2026				249			249		1,682	1,682			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3790553BV	Vass	NC		04/30/2025				(8)			(8)		365	365			
30873925BV	INGLEWOOD	CA		07/17/2026				402			402		2,391	2,391			
4090735BV	Port Charlotte	FL		01/27/2026				(21)			(21)		717	717			
3909491BV	Avon	OH		08/11/2025				(11)			(11)		601	601			
3837069BV	Columbus	OH		05/23/2025				(7)			(7)		310	310			
3858259BV	Minneapolis	MN		06/18/2025				(30)			(30)		799	799			
30874032BV	Tulare	CA		07/17/2026				485			485		4,733	4,733			
4274000BV	Wendell	NC		05/18/2026				(6)			(6)		653	653			
30870813BV	N Topsail Beach	NC		04/29/2026				(139)			(139)		2,450	2,450			
4065331BV	Pittsburgh	PA		01/06/2026				6			6		830	830			
3858250BV	Tobyhanna	PA		06/18/2025				(15)			(15)		469	469			
3915612BV	Pleasantville	NJ		08/12/2025				(18)			(18)		425	425			
4128451BV	Lavonia	GA		02/17/2026				(22)			(22)		745	745			
4240199BV	Elberton	GA		05/04/2026				(26)			(26)		661	661			
4206830BV	Irvine	CA		04/28/2026				(46)			(46)		2,005	2,005			
30874256BV	Saint Albans	NY		07/17/2026				543			543		2,860	2,860			
30873819BV	Austin	TX		07/17/2026				257			257		1,832	1,832			
3861400BV	Tucson	AZ		06/24/2025				(15)			(15)		639	639			
4052531BV	Jacksonville	FL		12/22/2025				(20)			(20)		808	808			
4273386BV	LAKE HAVASU CITY	AZ		05/15/2026				(16)			(16)		655	655			
3872797BV	Romulus	MI		06/26/2025				(8)			(8)		371	371			
30873998BV	Dallas	TX		07/17/2026				113			113		986	986			
4466029BV	Skiatook	OK		06/30/2026				(2)			(2)		146	146			
4202943BV	College Station	TX		04/21/2026				(50)			(50)		3,696	3,696			
3892806BV	Katy	TX		07/31/2025				(51)			(51)		1,377	1,377			
4115282BV	Mentor	OH		02/12/2026				(14)			(14)		251	251			
4466079BV	Othello	WA		06/30/2026				(6)			(6)		248	248			
3847120BV	Sarasota	FL		06/05/2025				(22)			(22)		830	830			
4026104BV	Dayton	OH		11/17/2025				(14)			(14)		253	253			
4464416BV	Webster	NY		06/29/2026				(5)			(5)		195	195			
4408294BV	Columbia	SC		06/23/2026				(7)			(7)		322	322			
3875146BV	Raleigh	NC		07/07/2025				(8)			(8)		728	728			
4208299BV	Decatur	GA		04/29/2026				(20)			(20)		840	840			
3846628BV	Norwich	CT		06/04/2025				5			5		874	874			
4040468BV	Lowell	MA		12/02/2025				(19)			(19)		698	698			
4137825BV	Westlake	LA		03/06/2026				(26)			(26)		534	534			
4135495BV	Houston	TX		03/02/2026				(24)			(24)		3,705	3,705			
3795014BV	Daytona Beach	FL		05/12/2025				(7)			(7)		317	317			
4295624BV	Gunter	TX		06/02/2026				(34)			(34)		962	962			
4198209BV	Lancaster	CA		04/14/2026				(9)			(9)		358	358			
3915631BV	Waynesville	NC		08/12/2025				(24)			(24)		717	717			
3844659BV	Philadelphia	PA		05/29/2025				(22)			(22)		1,085	1,085			
4036195BV	Lubbock	TX		11/20/2025				(10)			(10)		427	427			
3874818BV	Ferriday	LA		07/03/2025				(41)			(41)		1,252	1,252			
4206304BV	Mission	TX		04/27/2026				(20)			(20)		1,084	1,084			
3872769BV	Modesto	CA		06/26/2025				(18)			(18)		766	766			
3891739BV	Running Springs	CA		07/29/2025				(21)			(21)		646	646			
30874034BV	Katy	TX		07/17/2026				60			60		531	531			
3843874BV	Alpine	AZ		05/28/2025				(23)			(23)		698	698			
4446674BV	San Antonio	TX		06/26/2026				(5)			(5)		119	119			
4141275BV	Toms River	NJ		03/11/2026				(32)			(32)		561	561			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4185095BV	Bartlesville	OK		03/31/2026				(24)			(24)		677	677			
4063868BV	Metairie	LA		12/31/2025				(17)			(17)		539	539			
4469033BV	Guntersville	AL		07/06/2026				(7)			(7)		466	466			
3997614BV	Creve Coeur	MO		10/29/2025				(25)			(25)		766	766			
4481331BV	Stephens City	VA		07/22/2026				(8)			(8)		249	249			
3963598BV	Newfoundland	PA		09/03/2025				(12)			(12)		421	421			
30874024BV	Delphi	IN		07/17/2026				55			55		562	562			
3873185BV	College Station	TX		06/27/2025				(4)			(4)		506	506			
4050732BV	Houston	TX		12/17/2025				(25)			(25)		671	671			
3874064BV	Casa Grande	AZ		07/01/2025				(20)			(20)		553	553			
3846733BV	Inwood	WV		06/04/2025				(21)			(21)		496	496			
4185590BV	Ellenwood	GA		04/01/2026				(13)			(13)		581	581			
4198191BV	FOUNTAIN	FL		04/14/2026				(20)			(20)		961	961			
3859249BV	Spring Hill	FL		06/20/2025				(7)			(7)		486	486			
3849706BV	Oklahoma City	OK		06/11/2025				(9)			(9)		432	432			
3845512BV	Loris	SC		06/02/2025				(15)			(15)		710	710			
3849144BV	Philadelphia	PA		06/10/2025				(28)			(28)		678	678			
3872279BV	Mound	MN		06/25/2025				(17)			(17)		566	566			
30873863BV	Pawleys Island	SC		07/17/2026				377			377		1,822	1,822			
3846681BV	Laconia	NH		06/04/2025				(79)			(79)		2,603	2,603			
3907838BV	Castle Rock	CO		08/05/2025				(26)			(26)		3,025	3,025			
4240205BV	Arivaca	AZ		05/04/2026				(14)			(14)		446	446			
4467568BV	Denton	TX		07/01/2026				(13)			(13)		401	401			
4036514BV	Portland	OR		11/21/2025				(76)			(76)		1,911	1,911			
4469084BV	Long Pond	PA		07/06/2026				(11)			(11)		386	386			
4050126BV	Allen	TX		12/16/2025				(26)			(26)		801	801			
30874039BV	Bakersfield	CA		07/17/2026				108			108		1,123	1,123			
3885454BV	Cape Coral	FL		07/21/2025				(14)			(14)		726	726			
3836288BV	Chicago	IL		05/21/2025				(19)			(19)		681	681			
3886483BV	Atlanta	GA		07/23/2025				(12)			(12)		594	594			
3823880BV	Flat Rock	IN		05/19/2025				(12)			(12)		283	283			
30873757BV	Miami	FL		07/17/2026				304			304		1,472	1,472			
4063123BV	Pensacola	FL		12/30/2025				(145)			(145)		3,593	3,593			
4295563BV	ANTLERS	OK		06/02/2026				(5)			(5)		271	271			
3823859BV	Palestine	TX		05/19/2025				(13)			(13)		338	338			
30873782BV	Ladson	SC		07/17/2026				29			29		1,137	1,137			
3892834BV	Baltimore	MD		07/31/2025				(1)			(1)		658	658			
4203602BV	Charlotte	NC		04/22/2026				(4)			(4)		709	709			
4446678BV	Bridgeport	CT		06/26/2026				(12)			(12)		400	400			
4296170BV	Ashburn	VA		06/03/2026				(11)			(11)		2,039	2,039			
4162345BV	San Antonio	TX		03/23/2026				(21)			(21)		455	455			
4063142BV	Hanson	MA		12/30/2025				(394)			(394)		12,672	12,672			
4036177BV	Bakersfield	CA		11/20/2025				(24)			(24)		1,372	1,372			
30874162BV	Pacific Junction	IA		07/17/2026				(23)			(23)		610	610			
3909480BV	Lutsen	MN		08/11/2025				(19)			(19)		1,359	1,359			
3993670BV	Oroville	CA		10/27/2025				(18)			(18)		349	349			
3849117BV	Wagoner	OK		06/10/2025				(8)			(8)		492	492			
4063001BV	Huntley	IL		12/30/2025				(77)			(77)		4,936	4,936			
37950308V	New Brunswick	NJ		05/12/2025				(22)			(22)		1,385	1,385			
3908994BV	Savannah	GA		08/08/2025				(19)			(19)		796	796			
3857815BV	Oil City	PA		06/17/2025				(11)			(11)		276	276			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4467567BV	Rio Rancho	NM		07/01/2026				(8)			(8)		252	252			
30873967BV	Smithfield	RI		07/17/2026				74			74		1,215	1,215			
3909019BV	Gaithersburg	MD		08/08/2025				(15)			(15)		702	702			
3846756BV	Summerfield	FL		06/04/2025				(176)			(176)		4,783	4,783			
4038298BV	Paris	TN		11/25/2025				(10)			(10)		539	539			
30874094BV	Philadelphia	PA		07/17/2026				179			179		1,910	1,910			
4273397BV	Philadelphia	PA		05/15/2026				(4)			(4)		262	262			
4409005BV	Citrus Springs	FL		06/24/2026				(8)			(8)		159	159			
4296681BV	Zephyrhills	FL		06/04/2026				(24)			(24)		658	658			
3848455BV	Fort Worth	TX		06/09/2025				(22)			(22)		592	592			
3882321BV	Shillington	PA		07/10/2025				(43)			(43)		879	879			
3962979BV	Yardley	PA		09/02/2025				(2)			(2)		176	176			
3849137BV	Lubbock	TX		06/10/2025				(14)			(14)		435	435			
3837733BV	Houston	TX		05/27/2025				(12)			(12)		432	432			
4444387BV	Ocoee	FL		06/25/2026				(94)			(94)		2,357	2,357			
4198172BV	Pensacola	FL		04/14/2026				(12)			(12)		417	417			
4027242BV	Oxnard	CA		11/18/2025				(76)			(76)		3,673	3,673			
4041072BV	Lutsen	MN		12/03/2025				(27)			(27)		923	923			
4063083BV	San Jose	CA		12/30/2025				(88)			(88)		4,004	4,004			
30870735BV	Nashville	TN		04/29/2026				(477)			(477)		8,608	8,608			
3847091BV	Temple	TX		06/05/2025				(12)			(12)		354	354			
4183628BV	Everett	MA		03/27/2026				(44)			(44)		2,647	2,647			
30874130BV	Markesan	WI		07/17/2026				383			383		1,802	1,802			
3872781BV	Ocala	FL		06/26/2025				(3)			(3)		611	611			
4206817BV	Bryan	TX		04/28/2026				(20)			(20)		1,302	1,302			
4408274BV	Sevierville	TN		06/23/2026				(16)			(16)		613	613			
3885445BV	Bakersfield	CA		07/21/2025				(19)			(19)		472	472			
4183658BV	COALDALE	CO		03/27/2026				(142)			(142)		2,369	2,369			
3876178BV	Tucson	AZ		07/09/2025				(23)			(23)		566	566			
3846690BV	Farmington	NH		06/04/2025				(23)			(23)		718	718			
4025525BV	Garden City	ID		11/14/2025				(21)			(21)		1,217	1,217			
3891730BV	Burney	CA		07/29/2025				(15)			(15)		361	361			
4195280BV	Indianapolis	IN		04/13/2026				(17)			(17)		337	337			
4136701BV	Franklin	TN		03/04/2026				(46)			(46)		1,404	1,404			
30874146BV	San Diego	CA		07/17/2026				(229)			(229)		5,343	5,343			
4470805BV	Cooper City	FL		07/08/2026				(4)			(4)		268	268			
3845044BV	Wenona	MD		05/30/2025				(9)			(9)		302	302			
4045327BV	Chandler	AZ		12/09/2025				(25)			(25)		791	791			
4201302BV	Rialto	CA		04/17/2026				(50)			(50)		2,226	2,226			
3849689BV	Riverdale	GA		06/11/2025				(22)			(22)		511	511			
4038239BV	KENNESAW	GA		11/25/2025				(21)			(21)		933	933			
3849687BV	Goodyear	AZ		06/11/2025				68			68		870	870			
3882268BV	Fort Worth	TX		07/10/2025				(64)			(64)		1,929	1,929			
3908280BV	Santa Rosa Beach	FL		08/06/2025				(76)			(76)		4,245	4,245			
4115277BV	Hondo	TX		02/12/2026				(22)			(22)		500	500			
30873788BV	Indianapolis	IN		07/17/2026				127			127		888	888			
30873984BV	Sylmar	CA		07/17/2026				492			492		2,831	2,831			
4297733BV	Payson	AZ		06/08/2026				(32)			(32)		645	645			
4159681BV	Auburn	CA		03/17/2026				(69)			(69)		2,018	2,018			
4255252BV	Toledo	OH		05/06/2026				(7)			(7)		307	307			
3909013BV	Anna	TX		08/08/2025				22			22		3,548	3,548			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3844657BV	Bridgeport	CT		05/29/2025				(1)			(1)		658	658			
3850182BV	Cobbtown	GA		06/12/2025				(18)			(18)		432	432			
3846682BV	Carson	CA		06/04/2025				(31)			(31)		979	979			
4206343BV	Lake Charles	LA		04/27/2026				(14)			(14)		510	510			
30873727BV	New Rochelle	NY		07/17/2026				295			295		2,270	2,270			
30874228BV	McAllen	TX		07/17/2026				69			69		557	557			
4161150BV	New Smyrna Beach	FL		03/19/2026				(128)			(128)		4,802	4,802			
3892456BV	Santa Rosa Beach	FL		07/30/2025				(35)			(35)		1,039	1,039			
4189096BV	Bella Vista	AR		04/07/2026				(26)			(26)		808	808			
4187362BV	North Salem	IN		04/06/2026				(13)			(13)		366	366			
4474309BV	Johns Creek	GA		07/14/2026				(7)			(7)		372	372			
3884714BV	Cheyenne	WY		07/17/2025				(121)			(121)		4,114	4,114			
3858316BV	Flower Mound	TX		06/18/2025				(25)			(25)		761	761			
4408278BV	Caldwell	ID		06/23/2026				(4)			(4)		126	126			
4051430BV	New Haven	CT		12/18/2025				(38)			(38)		798	798			
3991950BV	Guthrie	OK		10/22/2025				(10)			(10)		274	274			
30873992BV	Baltimore	MD		07/17/2026				(2)			(2)		3,547	3,547			
3849119BV	Fayetteville	NC		06/10/2025				(16)			(16)		604	604			
3992375BV	Truckee	CA		10/23/2025				(38)			(38)		1,072	1,072			
3872258BV	Spring	TX		06/25/2025				(12)			(12)		568	568			
30873916BV	Boardman	OR		07/17/2026				214			214		1,337	1,337			
3918768BV	Fremont	CA		08/13/2025				(16)			(16)		814	814			
4467578BV	Chula Vista	CA		07/01/2026				(20)			(20)		657	657			
3908303BV	University Heights	OH		08/26/2025				(13)			(13)		483	483			
3961751BV	Magazine	AR		08/26/2025				(8)			(8)		349	349			
3872832BV	Trufant	MI		06/26/2025				(7)			(7)		650	650			
3907836BV	Middleton	ID		08/05/2025				(7)			(7)		932	932			
4272886BV	Ann Arbor	MI		05/14/2026				(17)			(17)		695	695			
4063009BV	West Haven	CT		12/30/2025				(27)			(27)		1,456	1,456			
4027185BV	Greentown	PA		11/18/2025				(26)			(26)		658	658			
3792713BV	Amarillo	TX		05/05/2025				(15)			(15)		683	683			
4407480BV	Azle	TX		06/22/2026				(5)			(5)		94	94			
4269529BV	Garden City	KS		05/07/2026				(14)			(14)		379	379			
3961403BV	Freeport	NY		08/25/2025				(103)			(103)		4,390	4,390			
4159694BV	Coldwater	MI		03/17/2026				(17)			(17)		297	297			
30873885BV	Compton	CA		07/17/2026				86			86		1,194	1,194			
4060525BV	Kodak	TN		12/24/2025				11			11		635	635			
30874181BV	Temple City	CA		07/17/2026				35			35		3,055	3,055			
4037600BV	Ave Maria	FL		11/24/2025				(8)			(8)		452	452			
3857788BV	Houston	TX		06/17/2025				(31)			(31)		1,254	1,254			
30874065BV	Zanesville	OH		07/17/2026				29			29		776	776			
4068699BV	Pensacola	FL		01/13/2026				(25)			(25)		584	584			
30874249BV	Boro of Atlantic Highla	NJ		07/17/2026				95			95		504	504			
30874264BV	Union	NJ		07/17/2026				12			12		918	918			
4159685BV	Spring	TX		03/17/2026				(19)			(19)		929	929			
4466034BV	Morganton	NC		06/30/2026				(14)			(14)		425	425			
4472735BV	Fairmont	MN		07/10/2026				(9)			(9)		233	233			
3850149BV	Scottsdale	AZ		06/12/2025				(44)			(44)		1,602	1,602			
3980658BV	Philadelphia	PA		09/25/2025				(20)			(20)		564	564			
3873162BV	Solon Springs	WI		06/27/2025				(12)			(12)		699	699			
4291441BV	Saint Helen	MI		05/28/2026				(9)			(9)		209	209			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30873962BV	Independence	MO		07/17/2026				(14)			(14)		230	230			
4185070BV	Abilene	TX		03/31/2026				(33)			(33)		697	697			
4472733BV	Suwanee	GA		07/10/2026				(4)			(4)		288	288			
3836291BV	BOZEMAN	MT		05/21/2025				(10)			(10)		579	579			
3909445BV	Myrtle Beach	SC		08/11/2025				(9)			(9)		660	660			
3793677BV	Reedville	VA		05/07/2025				(16)			(16)		483	483			
4297210BV	Lilburn	GA		06/05/2026				(9)			(9)		371	371			
4289014BV	Tavares	FL		05/22/2026				(15)			(15)		397	397			
4298501BV	Sarasota	FL		06/09/2026				(49)			(49)		1,118	1,118			
3791870BV	Twain Harte	CA		05/01/2025				(2)			(2)		534	534			
3845505BV	Gatlinburg	TN		06/02/2025				(23)			(23)		832	832			
4466005BV	Hazel Park	MI		06/30/2026				(6)			(6)		160	160			
3874076BV	Blue Ridge	GA		07/01/2025				(24)			(24)		1,071	1,071			
3794212BV	Victorville	CA		05/08/2025				(22)			(22)		673	673			
4040555BV	Gresham	OR		12/02/2025				(56)			(56)		1,810	1,810			
30870818BV	Woodbridge	VA		04/29/2026				(73)			(73)		1,303	1,303			
3999177BV	Opelika	AL		10/30/2025				(23)			(23)		534	534			
4062944BV	Richmond	CA		12/30/2025				(92)			(92)		4,177	4,177			
30873738BV	Hollis	NY		07/17/2026				160			160		2,072	2,072			
3850575BV	Galloway	NJ		06/13/2025				(14)			(14)		371	371			
4063032BV	Talent	OR		12/30/2025				(29)			(29)		1,378	1,378			
4043240BV	Poinciana	FL		12/08/2025				(9)			(9)		518	518			
4036192BV	Bokeelia	FL		11/20/2025				(5)			(5)		255	255			
4022885BV	Garland	TX		11/10/2025				(15)			(15)		525	525			
4160506BV	Scottsboro	AL		03/18/2026				(24)			(24)		484	484			
3883392BV	West Palm Beach	FL		07/14/2025				(25)			(25)		738	738			
30873883BV	Daly City	CA		07/17/2026				169			169		2,849	2,849			
4273327BV	Bradenton	FL		05/15/2026				(7)			(7)		235	235			
3964279BV	Woburn	MA		09/05/2025				(13)			(13)		462	462			
4050757BV	Columbia	SC		12/17/2025				(36)			(36)		789	789			
3846743BV	Houston	TX		06/04/2025				(15)			(15)		369	369			
4298532BV	Seattle	WA		06/09/2026				(21)			(21)		834	834			
3837060BV	Brandon	FL		05/23/2025				(6)			(6)		1,425	1,425			
4065355BV	Richardsville	VA		01/06/2026				(10)			(10)		269	269			
30874213BV	Atlanta	GA		07/17/2026				200			200		1,024	1,024			
4047881BV	Bonney Lake	WA		12/11/2025				5			5		990	990			
4404184BV	Moorestown	NJ		06/15/2026				(17)			(17)		502	502			
4273341BV	Bloomingdale	IL		05/15/2026				(5)			(5)		363	363			
4040469BV	Newport News	VA		12/02/2025				(14)			(14)		507	507			
4444407BV	Apache Junction	AZ		06/25/2026				(12)			(12)		232	232			
4189944BV	Clearwater	FL		04/08/2026				(36)			(36)		1,128	1,128			
30873919BV	Yonkers	NY		07/17/2026				241			241		1,755	1,755			
4068713BV	Indianapolis	IN		01/13/2026				(13)			(13)		344	344			
4137818BV	Louisville	KY		03/06/2026				(18)			(18)		399	399			
30873794BV	Breese	IL		07/17/2026				332			332		1,496	1,496			
30873826BV	Moscow	ID		07/17/2026				(22)			(22)		950	950			
4467598BV	Canton	GA		07/01/2026				(9)			(9)		287	287			
3930161BV	Lenox	MA		08/21/2025				(13)			(13)		717	717			
3872771BV	Charlotte	NC		06/26/2025				(13)			(13)		461	461			
4295633BV	Rotonda West	FL		06/02/2026				(4,328)			(4,328)		155,777	155,777			
4406357BV	Bartlett	TN		06/17/2026				(7)			(7)		131	131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4063121BV	Rathdrum	ID		12/30/2025				(63)			(63)		2,157	2,157			
3992800BV	Los Angeles	CA		10/24/2025				(63)			(63)		1,221	1,221			
3892797BV	Frankfort	KY		07/31/2025				(9)			(9)		439	439			
3087420BBV	Camden	TN		07/17/2026				101			101		530	530			
30874037BV	Algonquin	IL		07/17/2026				70			70		624	624			
3990043BV	Pine	AZ		10/17/2025				(42)			(42)		1,374	1,374			
3861418BV	Ocean City	MD		06/24/2025				(35)			(35)		1,836	1,836			
3909481BV	Audubon	MN		08/11/2025				(13)			(13)		1,187	1,187			
3873579BV	New Orleans	LA		06/30/2025				(13)			(13)		327	327			
3876220BV	Memphis	TN		07/09/2025				(23)			(23)		558	558			
4206841BV	Denmark	ME		04/28/2026				(12)			(12)		573	573			
4176845BV	North Charleston	SC		03/24/2026				(36)			(36)		1,262	1,262			
3882648BV	LA FAYETTE	GA		07/11/2025				(7)			(7)		440	440			
4408280BV	Thomasville	GA		06/23/2026				(2)			(2)		138	138			
3874063BV	College Station	TX		07/01/2025				(91)			(91)		2,786	2,786			
30873994BV	Indianapolis	IN		07/17/2026				12			12		209	209			
4063036BV	Roswell	GA		12/30/2025				(19)			(19)		1,236	1,236			
4070358BV	Springvale	ME		01/16/2026				(17)			(17)		793	793			
3961400BV	Cooper City	FL		08/25/2025				(95)			(95)		2,827	2,827			
3992799BV	San Antonio	TX		10/24/2025				(28)			(28)		833	833			
3887611BV	Las Vegas	NV		07/24/2025				(7)			(7)		776	776			
4061131BV	San Francisco	CA		12/26/2025				(58)			(58)		3,826	3,826			
4404309BV	Kingsland	TX		06/15/2026				(4)			(4)		157	157			
30873890BV	Richmond	CA		07/17/2026				408			408		3,064	3,064			
3892794BV	Middleburg	FL		07/31/2025				(25)			(25)		783	783			
30874187BV	Stockton	CA		07/17/2026				77			77		427	427			
3983259BV	Lake Placid	FL		10/02/2025				(18)			(18)		673	673			
3876179BV	Plainwell	MI		07/09/2025				(14)			(14)		339	339			
4237870BV	Killeen	TX		04/30/2026				(14)			(14)		303	303			
3849131BV	Cape Canaveral	FL		06/10/2025				(33)			(33)		757	757			
4071113BV	Lower Twp	NJ		01/20/2026				(10)			(10)		966	966			
4299214BV	Clarkrange	TN		06/10/2026				(8)			(8)		740	740			
3859233BV	Centreville	VA		06/20/2025				(20)			(20)		1,167	1,167			
3884701BV	Reno	NV		07/17/2025				(24)			(24)		776	776			
4469840BV	Gravois Mills	MO		07/07/2026				(10)			(10)		291	291			
3848427BV	Georgetown	TX		06/09/2025				(48)			(48)		1,865	1,865			
4238349BV	Lincolnton	NC		05/01/2026				(4)			(4)		439	439			
4408270BV	Northwood	OH		06/23/2026				(5)			(5)		200	200			
4063102BV	Chicago	IL		12/30/2025				(41)			(41)		1,692	1,692			
30873908BV	Hope Hull	AL		07/17/2026				790			790		5,591	5,591			
30873748BV	Pleasantville	NY		07/17/2026				331			331		2,016	2,016			
4062951BV	SAN JUAN CAPISTRANO	CA		12/30/2025				(108)			(108)		2,849	2,849			
4204241BV	Iowa Colony	TX		04/23/2026				14			14		340	340			
3849712BV	FORT MYERS BEACH	FL		06/11/2025				(29)			(29)		720	720			
3891741BV	Marana	AZ		07/29/2025				(16)			(16)		476	476			
3874071BV	Pocono Lake	PA		07/01/2025				(15)			(15)		517	517			
3860921BV	Kissimmee	FL		06/23/2025				(421)			(421)		10,000	10,000			
4466062BV	Dewey Beach	DE		06/30/2026				(9)			(9)		524	524			
3874385BV	Sugar Valley	GA		07/02/2025				(35)			(35)		814	814			
4064718BV	Canton	GA		01/05/2026				(61)			(61)		2,002	2,002			
3883915BV	Newark	NJ		07/15/2025				(41)			(41)		1,615	1,615			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4473534BV	Whitney	TX		07/13/2026				(6)			(6)		254	254			
4500717BV	Robbinsville	NJ		07/28/2026				(10)			(10)		868	868			
4198196BV	Goodyear	AZ		04/14/2026				(15)			(15)		744	744			
4299891BV	Benton	AR		06/11/2026				(7)			(7)		263	263			
4406326BV	Pensacola Beach	FL		06/17/2026				(55)			(55)		1,105	1,105			
3835753BV	Ellsworth	ME		05/20/2025				(12)			(12)		498	498			
3885425BV	Melbourne	FL		07/21/2025				(15)			(15)		463	463			
4237878BV	Las Vegas	NV		04/30/2026				(51)			(51)		2,101	2,101			
3087408BV	New York	NY		07/17/2026				764			764		5,697	5,697			
3846751BV	Richland	WA		06/04/2025				(133)			(133)		4,540	4,540			
3836641BV	Morehead City	NC		05/22/2025				(26)			(26)		696	696			
30873991BV	New Baltimore	MI		07/17/2026				257			257		1,279	1,279			
3882234BV	Trevor	WI		07/10/2025				(8)			(8)		370	370			
4131003BV	Coatesville	PA		02/24/2026				(20)			(20)		398	398			
4128469BV	Mc Gaheysville	VA		02/17/2026				(12)			(12)		946	946			
3964300BV	BEND	OR		09/05/2025				(43)			(43)		1,553	1,553			
30873959BV	Taylor	MI		07/17/2026				130			130		1,048	1,048			
3882653BV	Colonial Beach	VA		07/11/2025				(13)			(13)		421	421			
4136147BV	Punta Gorda	FL		03/03/2026				(9)			(9)		722	722			
4270764BV	Garden Valley	ID		05/11/2026				(13)			(13)		915	915			
3872290BV	Joliet	IL		06/25/2025				(4)			(4)		282	282			
4467646BV	Pittsburgh	PA		07/01/2026				(3)			(3)		84	84			
4205981BV	Philadelphia	PA		04/24/2026				(9)			(9)		153	153			
4467581BV	Phoenix	AZ		07/01/2026				(14)			(14)		370	370			
3887618BV	Stone Mountain	GA		07/24/2025				(14)			(14)		456	456			
4048423BV	Passaic	NJ		12/12/2025				(41)			(41)		1,180	1,180			
30873787BV	Evesham	NJ		07/17/2026				350			350		2,217	2,217			
3874442BV	Keswick	VA		07/02/2025				(14)			(14)		3,064	3,064			
3857784BV	Wilkes Barre	PA		06/17/2025				(9)			(9)		404	404			
4048398BV	Woodbridge	VA		12/12/2025				(4)			(4)		616	616			
4404171BV	Melrose Park	IL		06/15/2026				(1)			(1)		174	174			
3993592BV	Fresno	CA		10/27/2025				(20)			(20)		657	657			
3915613BV	Bulverde	TX		08/12/2025				(22)			(22)		2,240	2,240			
3990023BV	New Haven	CT		10/17/2025				(31)			(31)		905	905			
4063101BV	Bedford	NH		12/30/2025				(45)			(45)		2,023	2,023			
4464403BV	Conway	SC		06/29/2026				(6)			(6)		120	120			
30873942BV	Chevy Chase	MD		07/17/2026				391			391		3,732	3,732			
4299248BV	Saint Louis	MO		06/10/2026				(6)			(6)		196	196			
4468101BV	Salisbury	NC		07/02/2026				(24)			(24)		1,010	1,010			
4274021BV	Fairfield	CT		05/18/2026				(30)			(30)		922	922			
3795007BV	Mustang	OK		05/12/2025				(17)			(17)		557	557			
3875155BV	Effingham	IL		07/07/2025				(14)			(14)		445	445			
4407474BV	Houston	TX		06/22/2026				(29)			(29)		603	603			
3997163BV	Sacramento	CA		10/28/2025				(35)			(35)		921	921			
30874107BV	Bloomington	CA		07/17/2026				274			274		1,655	1,655			
4502402BV	Port Orford	OR		07/30/2026				(7)			(7)		182	182			
3846742BV	Fairbanks	AK		06/04/2025				(16)			(16)		503	503			
4295608BV	Indian Land	SC		06/02/2026				(38)			(38)		1,420	1,420			
4038839BV	Tampa	FL		11/26/2025				(16)			(16)		395	395			
4022322BV	CHICAGO	IL		11/07/2025				(36)			(36)		847	847			
3988823BV	Winder	GA		10/15/2025				(9)			(9)		772	772			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4206299BV	Socorro	NM		04/27/2026				(19)			(19)		520	520			
3872276BV	Duluth	MN		06/25/2025				(12)			(12)		550	550			
4288971BV	Independence	MO		05/22/2026				(9)			(9)		263	263			
4092209BV	Lake Havasu City	AZ		01/30/2026				(31)			(31)		806	806			
4048440BV	Cleveland	OH		12/12/2025				(14)			(14)		339	339			
3876240BV	Richmond	VA		07/09/2025				(8)			(8)		428	428			
4469058BV	Dayton	OH		07/06/2026				(3)			(3)		142	142			
4185589BV	Auburn	WA		04/01/2026				(20)			(20)		877	877			
30873765BV	Andersonville	TN		07/17/2026				(46)			(46)		767	767			
3921862BV	Cincinnati	OH		08/20/2025				(10)			(10)		606	606			
4299852BV	Croydon	PA		06/11/2026				(9)			(9)		418	418			
4466044BV	Mechanicsville	MD		06/30/2026				(5)			(5)		237	237			
3892807BV	San Marcos	TX		07/31/2025				17			17		1,897	1,897			
30873988BV	Santa Rosa Beach	FL		07/17/2026				177			177		976	976			
4141270BV	Pompano Beach	FL		03/11/2026				(19)			(19)		683	683			
4141255BV	Gloucester City	NJ		03/11/2026				(23)			(23)		543	543			
3883900BV	Scranton	PA		07/15/2025				(36)			(36)		1,116	1,116			
3892469BV	Hickory	NC		07/30/2025				(7)			(7)		922	922			
4050129BV	Norfolk	VA		12/16/2025				(23)			(23)		474	474			
30873876BV	Yorba Linda	CA		07/17/2026				352			352		2,137	2,137			
3964681BV	Sun Prairie	WI		09/08/2025				(6)			(6)		305	305			
4053415BV	Alexandria	LA		12/23/2025				(8)			(8)		325	325			
4467648BV	Lubbock	TX		07/01/2026				(10)			(10)		408	408			
3882292BV	Sugar Mountain	NC		07/10/2025				(58)			(58)		1,190	1,190			
3892796BV	Frankfort	KY		07/31/2025				(13)			(13)		701	701			
4446718BV	Atlanta	GA		06/26/2026				4			4		1,054	1,054			
4198176BV	Blairsville	GA		04/14/2026				(35)			(35)		810	810			
4050735BV	Lake Mary	FL		12/17/2025				(30)			(30)		913	913			
4176824BV	Henderson	NV		03/24/2026				(11)			(11)		961	961			
30873946BV	Houston	TX		07/17/2026				461			461		2,249	2,249			
4160473BV	Knoxville	TN		03/18/2026				(25)			(25)		448	448			
4472731BV	Spicewood	TX		07/10/2026				(30)			(30)		591	591			
4066469BV	Wexford	PA		01/08/2026				(7)			(7)		1,129	1,129			
4296630BV	Hillsboro	OR		06/04/2026				(4)			(4)		283	283			
3892447BV	Samoa	CA		07/30/2025				(14)			(14)		1,165	1,165			
3990584BV	Tomball	TX		10/20/2025				(75)			(75)		1,388	1,388			
3978772BV	Runnemede	NJ		09/22/2025				(8)			(8)		649	649			
30874266BV	Weeki Wachee	FL		07/17/2026				68			68		606	606			
4176837BV	Hobbs	NM		03/24/2026				(24)			(24)		624	624			
4051423BV	Turtletown	TN		12/18/2025				(19)			(19)		564	564			
4027205BV	Sylacauga	AL		11/18/2025				(13)			(13)		350	350			
4405321BV	Kent	WA		06/16/2026				(106)			(106)		3,172	3,172			
3795002BV	Punta Gorda	FL		05/12/2025				(9)			(9)		1,063	1,063			
4138542BV	Plano	TX		03/09/2026				12			12		3,198	3,198			
4063043BV	Crown Point	IN		12/30/2025				(10)			(10)		386	386			
3846106BV	Oklahoma City	OK		06/03/2025				(20)			(20)		788	788			
3882281BV	Baltimore	MD		07/10/2025				(7)			(7)		370	370			
3893144BV	Okanogan	WA		08/01/2025				(22)			(22)		564	564			
3978767BV	Grand Coulee	WA		09/22/2025				(19)			(19)		526	526			
3884335BV	Hays	KS		07/16/2025				(6)			(6)		288	288			
3792707BV	Bentonville	AR		05/05/2025				(7)			(7)		551	551			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30874033BV	Goshen	IN		07/17/2026				18			18		196	196			
4050728BV	STEPHENS CITY	VA		12/17/2025				(14)			(14)		499	499			
3964314BV	Deltona	FL		09/05/2025				(8)			(8)		280	280			
4130986BV	Ormond Beach	FL		02/24/2026				(61)			(61)		1,710	1,710			
3908290BV	Saint Louis	MO		08/06/2025				(81)			(81)		3,559	3,559			
3872780BV	Eastpointe	MI		06/26/2025				(8)			(8)		280	280			
4143125BV	Henderson	NV		03/13/2026				(29)			(29)		1,156	1,156			
3966974BV	Three Lakes	WI		09/15/2025				(20)			(20)		946	946			
3882255BV	Passaic	NJ		07/10/2025				(36)			(36)		906	906			
3796148BV	Scranton	PA		05/13/2025				(3)			(3)		318	318			
3872291BV	Sarasota	FL		06/25/2025				(21)			(21)		602	602			
4038274BV	Norcross	GA		11/25/2025				(21)			(21)		520	520			
4408293BV	Culver City	CA		06/23/2026				(7)			(7)		431	431			
30873853BV	Naperville	IL		07/17/2026				857			857		6,639	6,639			
30873905BV	Mesa	AZ		07/17/2026				221			221		1,192	1,192			
3983244BV	Franklintown	PA		10/02/2025				(12)			(12)		421	421			
3883405BV	Hawley	PA		07/14/2025				(11)			(11)		539	539			
3872251BV	Fort Worth	TX		06/25/2025				(86)			(86)		7,165	7,165			
4067757BV	Perry	GA		01/12/2026				(75)			(75)		3,499	3,499			
3794207BV	Hockley	TX		05/08/2025				(9)			(9)		478	478			
4405355BV	Gainesville	FL		06/16/2026				(8)			(8)		233	233			
4063090BV	Los Angeles	CA		12/30/2025				(35)			(35)		1,520	1,520			
3997588BV	Modesto	CA		10/29/2025				(38)			(38)		1,238	1,238			
4200987BV	Little Elm	TX		04/16/2026				6			6		723	723			
4466011BV	Dearborn	MI		06/30/2026				(5)			(5)		205	205			
30873770BV	Winston-Salem	NC		07/17/2026				136			136		982	982			
3876215BV	Chattanooga	TN		07/09/2025				(6)			(6)		304	304			
3875726BV	Round Rock	TX		08/01/2025				(15)			(15)		599	599			
3876177BV	Sewell	NJ		07/09/2025				(22)			(22)		906	906			
3872807BV	Jamaica	NY		06/26/2025				(57)			(57)		1,304	1,304			
4464399BV	North Port	FL		06/29/2026				(9)			(9)		191	191			
4472108BV	Port Charlotte	FL		07/09/2026				(3)			(3)		178	178			
3999190BV	Cape Coral	FL		10/30/2025				(45)			(45)		1,070	1,070			
4027279BV	Chapel Hill	NC		11/18/2025				(25)			(25)		814	814			
4024987BV	Pflugerville	TX		11/13/2025				(10)			(10)		686	686			
4049401BV	Lubbock	TX		12/15/2025				(21)			(21)		674	674			
4238306BV	Ogden	UT		05/01/2026				(25)			(25)		836	836			
30874232BV	Bessemer	AL		07/17/2026				23			23		449	449			
3860883BV	Scranton	PA		06/23/2025				(13)			(13)		316	316			
4092229BV	Anchorage	AK		01/30/2026				(25)			(25)		741	741			
3888092BV	Cumming	GA		07/25/2025				(21)			(21)		765	765			
4038240BV	GAINESVILLE	GA		11/25/2025				(8,233)			(8,233)		446,718	446,718			
3860890BV	Athens	GA		06/23/2025				(16)			(16)		568	568			
4053389BV	Charlotte	NC		12/23/2025				(17)			(17)		467	467			
4141257BV	Decatur	GA		03/11/2026				(14)			(14)		334	334			
4043231BV	Skyforest	CA		12/08/2025				(19)			(19)		753	753			
4038214BV	WOODBRIDGE	VA		11/25/2025				(29)			(29)		757	757			
3963945BV	The Villages	FL		09/04/2025				(12)			(12)		532	532			
4297179BV	Houston	TX		06/05/2026				(18)			(18)		629	629			
4024186BV	Chicago	IL		11/12/2025				(23)			(23)		644	644			
30874079BV	Elkhart Lake	WI		07/17/2026				1,052			1,052		6,103	6,103			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3989473BV	Santa Cruz	CA		10/16/2025				(79)			(79)		2,647	2,647			
3892826BV	Euclid	OH		07/31/2025				(10)			(10)		394	394			
3793688BV	East Rochester	NY		05/07/2025				(10)			(10)		248	248			
3861381BV	Wilmington	DE		06/24/2025				(15)			(15)		469	469			
4160490BV	Fargo	ND		03/18/2026				(12)			(12)		262	262			
4478696BV	Wisconsin Rapids	WI		07/21/2026				(9)			(9)		415	415			
3861380BV	Onaha	NE		06/24/2025				(7)			(7)		362	362			
4027286BV	Pittsburgh	PA		11/18/2025				(9)			(9)		184	184			
4037612BV	Brandywine	MD		11/24/2025				(14)			(14)		848	848			
3087391 3BV	Berkeley	CA		07/17/2026				296			296		1,759	1,759			
3087428 7BV	Lawrence	MA		07/17/2026				277			277		1,608	1,608			
3874820BV	McGregor	MN		07/03/2025				(74)			(74)		3,074	3,074			
4407073BV	Cleveland	OH		06/18/2026									81	81			
3087394 0BV	Detroit	MI		07/17/2026				9			9		1,077	1,077			
4407075BV	Chicago	IL		06/18/2026				(16)			(16)		544	544			
3857137BV	Clermont	FL		06/16/2025				107			107		1,719	1,719			
4472734BV	Harvey	LA		07/10/2026				(11)			(11)		247	247			
4469062BV	Belleview	FL		07/06/2026									152	152			
3891770BV	Houston	TX		07/29/2025				(19)			(19)		825	825			
3087420 6BV	Lake Orion	MI		07/17/2026				367			367		2,711	2,711			
4472105BV	Longmont	CO		07/09/2026				(9)			(9)		339	339			
4063065BV	Show Low	AZ		12/30/2025				(31)			(31)		1,119	1,119			
3846158BV	Carolina Beach	NC		06/03/2025				(14)			(14)		1,032	1,032			
4111360BV	Fall River Mills	CA		02/06/2026				(6)			(6)		528	528			
4466042BV	East Point	GA		06/30/2026				(6)			(6)		294	294			
4134789BV	Hardeeville	SC		02/27/2026				(27)			(27)		671	671			
4469837BV	North Myrtle Beach	SC		07/07/2026				(44)			(44)		1,118	1,118			
4444410BV	Riverview	FL		06/25/2026				(7)			(7)		191	191			
3875725BV	Laurel	MD		07/08/2025				(59)			(59)		1,883	1,883			
3087400 8BV	Glen Oaks	NY		07/17/2026				398			398		3,177	3,177			
4043285BV	Dallas	TX		12/08/2025				(37)			(37)		769	769			
3087426 2BV	El Paso	TX		07/17/2026				62			62		535	535			
4446711BV	Rockingham	VA		06/26/2026				(10)			(10)		234	234			
4063134BV	Metairie	LA		12/30/2025				(25)			(25)		859	859			
4405342BV	Charlotte	NC		06/16/2026				(7)			(7)		480	480			
4129938BV	Lafayette	LA		02/20/2026				(15)			(15)		325	325			
3875701BV	Sapulpa	OK		07/08/2025				(10)			(10)		304	304			
4446713BV	Pitman	NJ		06/26/2026				(5)			(5)		130	130			
4472745BV	Melbourne	FL		07/10/2026				(3)			(3)		146	146			
3882263BV	Louisville	KY		07/10/2025				(10)			(10)		492	492			
4206317BV	Mesa	AZ		04/27/2026				(20)			(20)		828	828			
4045311BV	Little River	SC		12/09/2025				(19)			(19)		368	368			
4143128BV	Killeen	TX		03/13/2026				(23)			(23)		837	837			
4064193BV	Long Pond	PA		01/02/2026				(29)			(29)		1,082	1,082			
3964297BV	Hampstead	MD		09/05/2025				(9)			(9)		391	391			
4472740BV	Odessa	TX		07/10/2026				(7)			(7)		119	119			
3884321BV	Lubbock	TX		07/16/2025				(7)			(7)		462	462			
4040463BV	Haines City	FL		12/02/2025				45			45		3,000	3,000			
3793701BV	Sacramento	CA		05/07/2025				(45)			(45)		1,349	1,349			
3999651BV	Ashtabula	OH		10/31/2025				(17)			(17)		342	342			
4187384BV	Harrisburg	NC		04/06/2026				(9)			(9)		1,063	1,063			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4299240BV	Deltona	FL		06/10/2026				(22)			(22)		801	801			
4295632BV	Ocean Pines	MD		06/02/2026				(4)			(4)		986	986			
30874045BV	West Haven	CT		07/17/2026				79			79		564	564			
4036179BV	Swanton	MD		11/20/2025				(34)			(34)		1,005	1,005			
4406349BV	Laredo	TX		06/17/2026				(7)			(7)		238	238			
4065332BV	Jackson Township	NJ		01/06/2026				(16)			(16)		1,033	1,033			
4295559BV	Kansas City	MO		06/02/2026				(5)			(5)		278	278			
4063129BV	Cranston	RI		12/30/2025				(33)			(33)		933	933			
3888475BV	Anderson Island	WA		07/28/2025				(28)			(28)		858	858			
4024212BV	Sun City Center	FL		11/12/2025				(21)			(21)		508	508			
4238312BV	Jacksonville	FL		05/01/2026				(13)			(13)		402	402			
3990582BV	Rose Hill	KS		10/20/2025				(19)			(19)		503	503			
3885066BV	Saint George	UT		07/18/2025				(68)			(68)		2,012	2,012			
4042664BV	Albuquerque	NM		12/05/2025				(11)			(11)		685	685			
4038282BV	Cedar City	UT		11/25/2025				(34)			(34)		1,076	1,076			
3921844BV	Bronx	NY		08/20/2025				(70)			(70)		2,100	2,100			
30870782BV	Seminole	FL		04/29/2026				(39)			(39)		670	670			
3907832BV	Hayward	CA		08/05/2025				(64)			(64)		1,656	1,656			
4198205BV	Satsuma	AL		04/14/2026				(18)			(18)		437	437			
3796098BV	Osakis	MN		05/13/2025				(21)			(21)		653	653			
3891768BV	Fate	TX		07/29/2025				(14)			(14)		447	447			
4407055BV	Salt Lake City	UT		06/18/2026				(9)			(9)		963	963			
4296165BV	Knoxville	TN		06/03/2026				(23)			(23)		1,026	1,026			
4273059BV	Providence Village	TX		05/14/2026				(22)			(22)		868	868			
3892803BV	San Antonio	TX		07/31/2025				(13)			(13)		654	654			
30873840BV	Pleasant Grove	AL		07/17/2026				458			458		2,646	2,646			
3888468BV	Las Cruces	NM		07/28/2025				(6)			(6)		271	271			
4027292BV	Augusta	MI		11/18/2025				(12)			(12)		311	311			
3836218BV	Fairbanks	AK		05/21/2025				(16)			(16)		1,058	1,058			
30873837BV	Ely	IA		07/17/2026				65			65		673	673			
3919419BV	Tucson	AZ		08/15/2025				(10)			(10)		485	485			
3883917BV	Glassboro	NJ		07/15/2025				(29)			(29)		928	928			
4481298BV	Elizabethtown	KY		07/22/2026				(8)			(8)		250	250			
4195264BV	Middleburg Heights	OH		04/13/2026				(16)			(16)		452	452			
4466052BV	Lubbock	TX		06/30/2026				(8)			(8)		262	262			
4062928BV	Conway	SC		12/30/2025				(6)			(6)		780	780			
30874028BV	Mount Vernon	NY		07/17/2026				142			142		894	894			
3850146BV	Forney	TX		06/12/2025				(21)			(21)		708	708			
30873711BV	Warren	VT		07/17/2026				143			143		748	748			
4177441BV	Covington	LA		03/25/2026				(23)			(23)		481	481			
30873851BV	Seattle	WA		07/17/2026				51			51		1,711	1,711			
4068709BV	Spokane	WA		01/13/2026				(49)			(49)		1,295	1,295			
3796126BV	Port Aransas	TX		05/13/2025				(29)			(29)		1,088	1,088			
3850152BV	Missouri City	TX		06/12/2025				(11)			(11)		419	419			
4407070BV	Ocala	FL		06/18/2026				(10)			(10)		253	253			
4128496BV	Ocala	FL		02/17/2026				(30)			(30)		754	754			
30873867BV	Sacramento	CA		07/17/2026				245			245		1,200	1,200			
4129949BV	Glendale	CA		02/20/2026				(74)			(74)		3,084	3,084			
4021857BV	Curran	MI		11/06/2025				(91)			(91)		2,246	2,246			
4041073BV	North Branch	MN		12/03/2025									748	748			
4467635BV	Yuma	AZ		07/01/2026				(4)			(4)		197	197			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30870800BV	Mc Gaheysville	VA		04/29/2026				(74)			(74)		1,416	1,416			
4038269BV	Whitestone	VA		11/25/2025				(20)			(20)		988	988			
4187323BV	Springfield	MO		04/06/2026				(17)			(17)		388	388			
3887599BV	Kenai	AK		07/24/2025				(17)			(17)		552	552			
4027221BV	Chino Valley	AZ		11/18/2025				(7,002)			(7,002)		203,380	203,380			
4070394BV	Pensacola	FL		01/16/2026				(12)			(12)		277	277			
4503764BV	Milanville	PA		08/03/2026				(13)			(13)		326	326			
3785607BV	FATE	TX		04/25/2025				(24)			(24)		1,084	1,084			
4189785BV	Phoenix	AZ		04/08/2026				(16)			(16)		502	502			
30873951BV	Gatlinburg	TN		07/17/2026				66			66		2,408	2,408			
4186234BV	Keller	TX		04/02/2026				(34)			(34)		658	658			
3874394BV	Lincoln City	OR		07/02/2025				(196)			(196)		5,141	5,141			
3919435BV	Lumberton	TX		08/15/2025				(12)			(12)		379	379			
3792743BV	HAMLET	IN		05/05/2025				(8)			(8)		664	664			
4063867BV	Roach	MO		12/31/2025				(20)			(20)		678	678			
3993617BV	Warner Robins	GA		10/27/2025				(22)			(22)		568	568			
30873989BV	Barrington	IL		07/17/2026				(192)			(192)		5,172	5,172			
3792674BV	Little Elm	TX		05/05/2025				(35)			(35)		2,138	2,138			
4476135BV	Marshville	NC		07/16/2026				(8)			(8)		160	160			
4464409BV	Cypress	TX		06/29/2026				(20)			(20)		488	488			
30874126BV	Dania Beach	FL		07/17/2026				45			45		1,616	1,616			
30874000BV	Gravette	AR		07/17/2026				(12)			(12)		534	534			
4466020BV	Port Charlotte	FL		06/30/2026				(2)			(2)		163	163			
3882262BV	Cunningham	TN		07/10/2025				(15)			(15)		501	501			
3919138BV	Hot Springs National Park	AR		08/14/2025				(12)			(12)		382	382			
4189795BV	Daytona Beach	FL		04/08/2026				(19)			(19)		345	345			
4444412BV	Memphis	TN		06/25/2026				(6)			(6)		118	118			
4189838BV	Ooltewah	TN		04/08/2026				(9)			(9)		550	550			
3965512BV	Fernley	NV		09/10/2025				(111)			(111)		5,090	5,090			
4063031BV	Belton	TX		12/30/2025				(34)			(34)		1,491	1,491			
4409016BV	Porterville	CA		06/24/2026				(8)			(8)		213	213			
4143974BV	Arlington	TX		03/16/2026				(713)			(713)		21,350	21,350			
3846150BV	Baton Rouge	LA		06/03/2025				(30)			(30)		2,533	2,533			
3882646BV	Keller	TX		07/11/2025				(39)			(39)		1,669	1,669			
3885462BV	Sarasota	FL		07/21/2025				(2)			(2)		1,017	1,017			
3920975BV	South Bend	IN		08/18/2025				(8)			(8)		334	334			
3961753BV	Hurst	TX		08/26/2025				(67)			(67)		1,939	1,939			
3966004BV	Chicago	IL		09/11/2025				(24)			(24)		874	874			
3874436BV	Richmond	VA		07/02/2025				(13)			(13)		401	401			
3846144BV	Harrisburg	PA		06/03/2025				(17)			(17)		418	418			
4186696BV	San Diego	CA		04/03/2026				(28)			(28)		672	672			
3887598BV	Punta Gorda	FL		07/24/2025				(44)			(44)		1,104	1,104			
4299245BV	Roscommon	MI		06/10/2026				(11)			(11)		237	237			
30873930BV	Larue	TX		07/17/2026				52			52		478	478			
4446716BV	Green Valley	AZ		06/26/2026				(8)			(8)		263	263			
30873903BV	Yuba City	CA		07/17/2026				306			306		4,667	4,667			
3796644BV	Santa Fe	NM		05/14/2025				(12)			(12)		821	821			
3795003BV	Chicago	IL		05/12/2025				(9)			(9)		408	408			
3915621BV	Louisville	KY		08/12/2025				(109)			(109)		2,834	2,834			
3861430BV	Richmondville	NY		06/24/2025				(10)			(10)		484	484			
3883899BV	Anaheim	CA		07/15/2025				(33)			(33)		1,133	1,133			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration		Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4289659BV	North Fort Myers	FL		05/26/2026				(11)			(11)		305	305			
4051431BV	Oklahoma City	OK		12/18/2025				(24)			(24)		792	792			
4070360BV	Spokane	WA		01/16/2026				(5)			(5)		551	551			
4201326BV	Conway	SC		04/17/2026				(24)			(24)		853	853			
3872776BV	Gurley	AL		06/26/2025				(16)			(16)		472	472			
3087384BV	Destin	FL		07/17/2026				(52)			(52)		1,727	1,727			
3836630BV	Lavallette	NJ		05/22/2025				(23)			(23)		864	864			
4276738BV	Bethany Beach	DE		05/20/2026				(4,961)			(4,961)		201,909	201,909			
4206803BV	Saint Petersburg	FL		04/28/2026				(35)			(35)		906	906			
4472098BV	Nashville	TN		07/09/2026				(8)			(8)		164	164			
4091333BV	Huntsville	TX		01/28/2026				(11)			(11)		291	291			
3884304BV	Davenport	FL		07/16/2025				(28)			(28)		865	865			
4299868BV	Scottsdale	AZ		06/11/2026				(5)			(5)		518	518			
3836287BV	Chicago	IL		05/21/2025				(20)			(20)		715	715			
3087072BV	Ave Maria	FL		04/29/2026				(57)			(57)		1,180	1,180			
4466033BV	Katy	TX		06/30/2026				(6)			(6)		129	129			
3891735BV	Richmond	VA		07/29/2025				(16)			(16)		543	543			
3845536BV	Las Vegas	NV		06/02/2025				(13)			(13)		420	420			
4409037BV	Gladwin	MI		06/24/2026				(5)			(5)		178	178			
3963942BV	Sarasota	FL		09/04/2025				(39)			(39)		1,150	1,150			
3961428BV	Tilghman	MD		08/25/2025				(16)			(16)		477	477			
3882271BV	Farmington	UT		07/10/2025				(41)			(41)		1,326	1,326			
3087373SBV	Saint Augustine	FL		07/17/2026				203			203		2,464	2,464			
4053397BV	Warrensburg	NY		12/23/2025				(47)			(47)		1,618	1,618			
4063069BV	Savage	MN		12/30/2025				(40)			(40)		1,779	1,779			
3992399BV	Liberty	MO		10/23/2025				(34)			(34)		1,158	1,158			
3792679BV	Warsaw	IN		05/05/2025				(18)			(18)		642	642			
3962966BV	Tucson	AZ		09/02/2025				(16)			(16)		425	425			
3847936BV	Arizona City	AZ		06/06/2025				(6)			(6)		477	477			
4200254BV	Las Vegas	NV		04/15/2026				(8)			(8)		293	293			
4069177BV	Baltimore	MD		01/14/2026				(22)			(22)		681	681			
3874074BV	Highland Heights	KY		07/01/2025				(10)			(10)		545	545			
4050124BV	San Antonio	TX		12/16/2025				(10)			(10)		550	550			
4185115BV	NASHVILLE	TN		03/31/2026				(39)			(39)		899	899			
3875143BV	Huntsville	AL		07/07/2025				(14)			(14)		439	439			
4053376BV	Blue Springs	MO		12/23/2025				(18)			(18)		486	486			
3908277BV	Kissimmee	FL		08/06/2025				(10)			(10)		539	539			
3858242BV	Jensen Beach	FL		06/18/2025				5			5		819	819			
4143139BV	Lagrange	IN		03/13/2026				(13)			(13)		240	240			
3847952BV	Athens	GA		06/06/2025				(14)			(14)		528	528			
4482235BV	Newbury Park	CA		07/23/2026				17			17		1,944	1,944			
3892459BV	Baltimore	MD		07/30/2025				9			9		467	467			
4000704BV	Bullhead City	AZ		11/04/2025				(30)			(30)		627	627			
3087396 4BV	Rockford	IL		07/17/2026				(25)			(25)		483	483			
4299838BV	Blairsville	GA		06/11/2026				(11)			(11)		212	212			
3845040BV	Palm Desert	CA		05/30/2025				(19)			(19)		859	859			
3872789BV	Wesley Chapel	FL		06/26/2025				(2)			(2)		553	553			
3087388 9BV	San Antonio	TX		07/17/2026				192			192		1,344	1,344			
3860939BV	Little Egg Harbor Twp	NJ		06/23/2025				(20)			(20)		536	536			
4276730BV	Hilton Head Island	SC		05/20/2026				(17)			(17)		762	762			
3087370 6BV	Center Ossipee	NH		07/17/2026				(3)			(3)		998	998			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4176858BV	Cape Coral	FL		03/24/2026				(117)			(117)		2,480	2,480			
4140607BV	Southbridge	MA		03/10/2026				(104)			(104)		2,836	2,836			
4020381BV	Saint Amant	LA		11/05/2025				(13)			(13)		429	429			
4407076BV	Charlotte	NC		06/18/2026				(5)			(5)		154	154			
3873151BV	Graford	TX		06/27/2025				(20)			(20)		1,585	1,585			
30873838BV	Ackley	IA		07/17/2026				21			21		87	87			
3847949BV	North Wales	PA		06/06/2025				(16)			(16)		509	509			
4052540BV	Wadsworth	IL		12/22/2025				(12)			(12)		481	481			
3991909BV	Portland	OR		10/22/2025				(19)			(19)		460	460			
4190482BV	Plant City	FL		04/09/2026				(27)			(27)		782	782			
4160513BV	Memphis	TN		03/18/2026				(27)			(27)		512	512			
4185041BV	Lehigh Acres	FL		03/31/2026									616	616			
4407068BV	Charles Town	WV		06/18/2026				(4)			(4)		205	205			
3884318BV	Fate	TX		07/16/2025				(53)			(53)		1,557	1,557			
3872810BV	Chicago	IL		06/26/2025				(65)			(65)		1,963	1,963			
3796117BV	Pensacola	FL		05/13/2025				(41)			(41)		3,910	3,910			
30874064BV	Newark	NJ		07/17/2026				39			39		1,360	1,360			
3845027BV	Wilmington	DE		05/30/2025				(9)			(9)		302	302			
4036483BV	College Station	TX		11/21/2025				(23)			(23)		1,058	1,058			
30874011BV	MARGATE	FL		07/17/2026				89			89		591	591			
4036176BV	Sevierville	TN		11/20/2025				(75)			(75)		2,140	2,140			
4467636BV	Milford	CT		07/01/2026				(3)			(3)		484	484			
3857782BV	Phoenix	AZ		06/17/2025				8			8		625	625			
3882252BV	Ann Arbor	MI		07/10/2025				(9)			(9)		452	452			
4041675BV	Albuquerque	NM		12/04/2025				(15)			(15)		750	750			
4404197BV	Macon	GA		06/15/2026				(3)			(3)		136	136			
4240250BV	Hillsborough	NH		05/04/2026				(11)			(11)		832	832			
3792280BV	Bowling Grn	KY		05/02/2025				(18)			(18)		499	499			
3909025BV	Brick	NJ		08/08/2025				(16)			(16)		722	722			
4443389BV	Cincinnati	OH		06/25/2026				(4)			(4)		191	191			
4240204BV	Dover	DE		05/04/2026				(13)			(13)		348	348			
3966340BV	Escondido	CA		09/12/2025				(11)			(11)		470	470			
3882318BV	Mount Holly	NJ		07/10/2025				(11)			(11)		780	780			
4466043BV	Gibsonville	NC		06/30/2026				(2)			(2)		102	102			
4047252BV	Ladson	SC		12/10/2025				(20)			(20)		820	820			
4063026BV	Baltimore	MD		12/30/2025				(19)			(19)		856	856			
4472119BV	Olympia	WA		07/09/2026				(2,733)			(2,733)		185,413	185,413			
4043248BV	Daytona Beach	FL		12/08/2025				(35)			(35)		1,112	1,112			
30873723BV	East Haddam	CT		07/17/2026				264			264		2,081	2,081			
4444409BV	South Holland	IL		06/25/2026				(4)			(4)		155	155			
4205977BV	Miami	FL		04/24/2026				(79)			(79)		1,640	1,640			
4160440BV	Titusville	FL		03/18/2026				(15)			(15)		719	719			
30873813BV	PORTER	TX		07/17/2026				201			201		1,047	1,047			
3845055BV	Memphis	TN		05/30/2025				(13)			(13)		383	383			
30874150BV	Carrollton	GA		07/17/2026				160			160		855	855			
4269896BV	Tacoma	WA		05/08/2026				(24)			(24)		2,258	2,258			
4027945BV	Mustang	OK		11/19/2025				2			2		516	516			
30874225BV	Denver	CO		07/17/2026				352			352		2,818	2,818			
3999646BV	Fort Collins	CO		10/31/2025				(33)			(33)		896	896			
4000717BV	Chesapeake	VA		11/04/2025				(30)			(30)		805	805			
30874082BV	Chicago	IL		07/17/2026				168			168		1,010	1,010			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4469074BV	Largo	FL		07/06/2026				(20)			(20)		611	611			
4475305BV	ALLENTOWN	PA		07/15/2026				(9)			(9)		181	181			
3988849BV	Sun City Center	FL		10/15/2025				(15)			(15)		412	412			
4472127BV	Paterson	NJ		07/09/2026				(18)			(18)		397	397			
30873944BV	Grovetown	GA		07/17/2026				9			9		454	454			
4470810BV	De Pere	WI		07/08/2026				(14)			(14)		355	355			
3857765BV	Escondido	CA		06/17/2025				(22)			(22)		1,902	1,902			
4040554BV	Davenport	FL		12/02/2025				(13)			(13)		416	416			
30873719BV	Cypress	TX		07/17/2026				121			121		2,234	2,234			
4027293BV	Fort Myers	FL		11/18/2025				(677)			(677)		14,986	14,986			
3844662BV	Philadelphia	PA		05/29/2025				(27)			(27)		1,163	1,163			
4131910BV	Easton	WA		02/26/2026				(46)			(46)		1,131	1,131			
3850559BV	Queen Creek	AZ		06/13/2025				(13)			(13)		1,433	1,433			
4202985BV	Monroe	MI		04/21/2026				(9)			(9)		198	198			
4198165BV	Rotonda West	FL		04/14/2026				(12)			(12)		794	794			
3884716BV	Tilghman	MD		07/17/2025				10			10		1,970	1,970			
3965514BV	Edmond	OK		09/10/2025				(89)			(89)		3,748	3,748			
4298505BV	Stony Point	NY		06/09/2026				(22)			(22)		825	825			
30873198BV	Houma	LA		07/17/2026				211			211		1,758	1,758			
30874234BV	Levittown	PA		07/17/2026				72			72		453	453			
4184187BV	Iron Station	NC		03/30/2026				(45)			(45)		854	854			
3792686BV	Fairfield	OH		05/05/2025				(6)			(6)		550	550			
3872254BV	Magna	UT		06/25/2025				(30)			(30)		1,152	1,152			
3990574BV	West Hartford	CT		10/20/2025				(37)			(37)		1,116	1,116			
4466010BV	East Greenwich	RI		06/30/2026				(9)			(9)		510	510			
30873815BV	Brandon	MS		07/17/2026				60			60		967	967			
4043235BV	Winhall	VT		12/08/2025				(40)			(40)		1,827	1,827			
4408263BV	Seguin	TX		06/23/2026				(12)			(12)		248	248			
3888133BV	Baltimore	MD		07/25/2025				(14)			(14)		333	333			
4201025BV	New Bern	NC		04/16/2026				(17)			(17)		402	402			
4050134BV	Warsaw	MN		12/16/2025				(14)			(14)		483	483			
3885995BV	Smithfield	NC		07/22/2025				4			4		578	578			
3892819BV	Easton	MD		07/31/2025				(33)			(33)		1,439	1,439			
30874112BV	BLUEFIELD	WV		07/17/2026				(22)			(22)		400	400			
4000705BV	Little Elm	TX		11/04/2025				(30)			(30)		824	824			
3873174BV	Tallahassee	FL		06/27/2025				(65)			(65)		2,035	2,035			
4408272BV	Old Hickory	TN		06/23/2026				(4)			(4)		223	223			
3915639BV	Baltimore	MD		08/12/2025				(2)			(2)		499	499			
4027282BV	New Matamoras	OH		11/18/2025				(19)			(19)		386	386			
4201298BV	Ozark	MO		04/17/2026				(37)			(37)		1,288	1,288			
4275808BV	Ocean City	NJ		05/19/2026				(19)			(19)		616	616			
3792692BV	San Antonio	TX		05/05/2025				(15)			(15)		417	417			
4069206BV	East Windsor	NJ		01/14/2026				(13)			(13)		1,011	1,011			
3794559BV	Long Beach	CA		05/09/2025				(43)			(43)		2,139	2,139			
3857816BV	Grovetown	GA		06/17/2025				(1)			(1)		338	338			
3785351BV	Hurricane	UT		04/24/2025				(13)			(13)		825	825			
3836178BV	Cincinnati	OH		05/21/2025				(30)			(30)		639	639			
3873165BV	Mansfield	TX		06/27/2025				(22)			(22)		703	703			
44467206V	Kearns	UT		06/26/2026				(10)			(10)		228	228			
3792249BV	Pensacola	FL		05/02/2025				(12)			(12)		474	474			
4475243BV	Yuma	AZ		07/15/2026				(10)			(10)		196	196			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4444401BV	Albuquerque	NM		06/25/2026				(6)			(6)		256	256			
4472097BV	Bluffton	SC		07/09/2026				(21)			(21)		462	462			
3892440BV	Dixon	MO		07/30/2025				(16)			(16)		1,188	1,188			
3885988BV	McDonough	GA		07/22/2025				(12)			(12)		758	758			
30873730BV	Highland Mills	NY		07/17/2026				50			50		456	456			
4403249BV	Arlington	VA		06/12/2026				(9)			(9)		239	239			
4273375BV	Tallahassee	FL		05/15/2026				(128)			(128)		4,647	4,647			
3883401BV	Park Ridge	IL		07/14/2025				(12)			(12)		679	679			
3857787BV	Brandon	FL		06/17/2025				(15)			(15)		413	413			
4500763BV	Gardendale	AL		07/28/2026				(4)			(4)		88	88			
3874795BV	Portland	OR		07/03/2025				(13)			(13)		1,041	1,041			
3920987BV	Coolidge	AZ		08/18/2025				(5)			(5)		843	843			
4064715BV	Denver	CO		01/05/2026				(14)			(14)		804	804			
4091339BV	Whitehall	MI		01/28/2026				(14)			(14)		591	591			
30874276BV	Lehigh Acres	FL		07/17/2026				(72)			(72)		2,136	2,136			
4195240BV	Sacramento	CA		04/13/2026				(53)			(53)		1,078	1,078			
4406316BV	Broken Arrow	OK		06/17/2026				(1)			(1)		91	91			
4405354BV	Dawson Springs	KY		06/16/2026				(12)			(12)		237	237			
4469863BV	Summerville	SC		07/07/2026				(3)			(3)		271	271			
4467609BV	Merced	CA		07/01/2026				144			144		5,390	5,390			
4293014BV	Rock Hall	MD		05/29/2026				(23)			(23)		753	753			
4255238BV	Salisbury	MD		05/06/2026				(27)			(27)		907	907			
30874117BV	Pleasant Grove	UT		07/17/2026				432			432		2,295	2,295			
4062967BV	Austin	TX		12/30/2025				(111)			(111)		5,041	5,041			
30874245BV	Peoria	IL		07/17/2026				13			13		170	170			
4466019BV	Wilmington	DE		06/30/2026				(9)			(9)		243	243			
4190488BV	San Antonio	TX		04/09/2026				(57)			(57)		1,628	1,628			
4027288BV	NEW HYDE PARK	NY		11/18/2025				(89)			(89)		3,009	3,009			
3891743BV	Humble	TX		07/29/2025				(17)			(17)		567	567			
4296146BV	Rockford	IL		06/03/2026				(62)			(62)		1,174	1,174			
30873906BV	Tamarac	FL		07/17/2026				(2)			(2)		242	242			
4027211BV	Thornton	CO		11/18/2025				(10)			(10)		330	330			
30873974BV	West Sacramento	CA		07/17/2026				50			50		985	985			
4000733BV	Allentown	PA		11/04/2025				(21)			(21)		579	579			
3990580BV	Austin	TX		10/20/2025				(33)			(33)		1,541	1,541			
3844631BV	Houston	TX		05/29/2025				(18)			(18)		445	445			
3919430BV	Santa Rosa Beach	FL		08/15/2025				(5)			(5)		471	471			
4405353BV	Broken Bow	OK		06/16/2026				(6)			(6)		213	213			
4202938BV	Irving	TX		04/21/2026				(28)			(28)		800	800			
4038275BV	Big Bear City	CA		11/25/2025				(20)			(20)		791	791			
4296651BV	Pocono Lake	PA		06/04/2026				(14)			(14)		546	546			
3874428BV	Acton	ME		07/02/2025				(32)			(32)		1,414	1,414			
4405346BV	Woodstock	GA		06/16/2026				(6)			(6)		209	209			
4476726BV	Merrillville	IN		07/17/2026				(2)			(2)		74	74			
4048409BV	Janesville	WI		12/12/2025									532	532			
4112598BV	Binghamton	NY		02/10/2026				(18)			(18)		404	404			
30874016BV	Scottsdale	AZ		07/17/2026				53			53		2,433	2,433			
4405341BV	Jersey City	NJ		06/16/2026				(18)			(18)		588	588			
3893135BV	Baltimore	MD		08/01/2025				(14)			(14)		431	431			
4038303BV	Indianapolis	IN		11/25/2025				(25)			(25)		615	615			
30874013BV	Forney	TX		07/17/2026				149			149		1,239	1,239			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4050149BV	Houston	TX		12/16/2025				(25)			(25)		671	671			
4270761BV	Pagosa Springs	CO		05/11/2026				(16)			(16)		696	696			
4074032BV	GATLINBURG	TN		01/22/2026				(47)			(47)		1,115	1,115			
4036525BV	Dallas	TX		11/21/2025				(30)			(30)		1,090	1,090			
3885448BV	Lehighton	PA		07/21/2025				(16)			(16)		585	585			
3873156BV	Kissimmee	FL		06/27/2025				(14)			(14)		411	411			
3882267BV	Pensacola	FL		07/10/2025				(14)			(14)		417	417			
4293027BV	Hampshire	IL		05/29/2026				(18)			(18)		1,167	1,167			
3908284BV	Greece	NY		08/06/2025				(11)			(11)		324	324			
4238346BV	Oak Island	NC		05/01/2026				(49)			(49)		2,114	2,114			
3859208BV	Omaha	NE		06/20/2025				(13)			(13)		298	298			
30873987BV	Grayson	GA		07/17/2026				85			85		764	764			
4036184BV	Ladonia	TX		11/20/2025				(14)			(14)		357	357			
30873845BV	Olympia	WA		07/17/2026				3			3		869	869			
30874087BV	Minneapolis	MN		07/17/2026				(90)			(90)		2,088	2,088			
3848457BV	West Haven	CT		06/09/2025				(38)			(38)		1,032	1,032			
4036196BV	Hudsonville	MI		11/20/2025				(19)			(19)		558	558			
30870806BV	Memphis	TN		04/29/2026				(63)			(63)		1,062	1,062			
3882238BV	Miami	FL		07/10/2025				(37)			(37)		1,117	1,117			
3796079BV	Nashville	TN		05/13/2025				(12)			(12)		740	740			
4027272BV	Dallas	TX		11/18/2025				(54)			(54)		1,152	1,152			
4036494BV	Maryville	TN		11/21/2025				49			49		1,996	1,996			
4273435BV	N Fort Myers	FL		05/15/2026				(12)			(12)		227	227			
4293040BV	Port Richey	FL		05/29/2026				(11)			(11)		247	247			
3848428BV	Oneida	TN		06/09/2025				(686)			(686)		22,271	22,271			
3921445BV	Portola	CA		08/19/2025				(21)			(21)		515	515			
30873707BV	Northfield	OH		07/17/2026				72			72		611	611			
3986326BV	Columbia	SC		10/10/2025				(37)			(37)		784	784			
4470821BV	Madison	AL		07/08/2026				(6)			(6)		174	174			
4477681BV	Boerne	TX		07/20/2026				(5)			(5)		169	169			
30873874BV	Superior	AZ		07/17/2026				137			137		1,033	1,033			
3891740BV	Jacksonville	FL		07/29/2025				(21)			(21)		712	712			
4051427BV	Jackson	MS		12/18/2025				(15)			(15)		382	382			
3981010BV	Palm Springs	CA		09/26/2025				(7)			(7)		568	568			
30874163BV	Pleasantville	NJ		07/17/2026				53			53		411	411			
3999665BV	Pearland	TX		10/31/2025				(17)			(17)		377	377			
4204271BV	Pampa	TX		04/23/2026				(35)			(35)		843	843			
3794206BV	Iowa Park	TX		05/08/2025				(49)			(49)		1,190	1,190			
4470812BV	Purcell	OK		07/08/2026				(10)			(10)		236	236			
30874270BV	Linn	TX		07/17/2026				33			33		367	367			
4444392BV	Woodbridge	VA		06/25/2026				(8)			(8)		254	254			
30874170BV	Yonkers	NY		07/17/2026				310			310		1,873	1,873			
4291412BV	Oakland	MD		05/28/2026				(10)			(10)		455	455			
3857140BV	Tuscaloosa	AL		06/16/2025				(18)			(18)		431	431			
3990011BV	Bagley	WI		10/17/2025				(24)			(24)		840	840			
3848439BV	Carlsbad	NM		06/09/2025				(26)			(26)		1,118	1,118			
3992835BV	Oakley	IL		10/24/2025				(14)			(14)		354	354			
4053413BV	South Hills	PA		12/23/2025				(23)			(23)		553	553			
4446700BV	Solomon	KS		06/26/2026				(12)			(12)		335	335			
30873799BV	Dallas	TX		07/17/2026				45			45		754	754			
4176859BV	Bartlett	TN		03/24/2026				(20)			(20)		520	520			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3845534BV	Amarillo	TX		06/02/2025				(5)			(5)		275	275			
3858311BV	Baltimore	MD		06/18/2025				(8)			(8)		344	344			
30874086BV	Jersey City	NJ		07/17/2026				(58)			(58)		964	964			
3887601BV	Port Angeles	WA		07/24/2025				(14)			(14)		609	609			
3991366BV	Ridgecrest	CA		10/21/2025				(21)			(21)		1,161	1,161			
3857166BV	Pea Ridge	AR		06/16/2025				(18)			(18)		500	500			
4500798BV	Naples	FL		07/28/2026				(6)			(6)		274	274			
3846722BV	Venice	FL		06/04/2025				(15)			(15)		341	341			
30873820BV	Ann Arbor	MI		07/17/2026				166			166		1,216	1,216			
3849685BV	San Antonio	TX		06/11/2025				(2)			(2)		944	944			
3860896BV	Tobyhanna	PA		06/23/2025				(8)			(8)		340	340			
3886015BV	Bryson City	NC		07/22/2025				(44)			(44)		1,330	1,330			
3847105BV	Detroit	MI		06/05/2025				(12)			(12)		277	277			
4200986BV	Grosse Ile	MI		04/16/2026				(15)			(15)		747	747			
4043266BV	Port Allen	LA		12/08/2025				(11)			(11)		384	384			
4466032BV	Gardiner	OR		06/30/2026				(8)			(8)		312	312			
4042674BV	Duryea	PA		12/05/2025				(13)			(13)		344	344			
30873922BV	LAKEWOOD	CO		07/17/2026				276			276		1,370	1,370			
30874272BV	Porterville	CA		07/17/2026				44			44		397	397			
30874068BV	North Las Vegas	NV		07/17/2026				52			52		630	630			
3884749BV	Chesterfield	VA		07/17/2025				(7)			(7)		237	237			
30874168BV	Hibbing	MN		07/17/2026				60			60		369	369			
3837075BV	Florence	AZ		05/23/2025				(24)			(24)		775	775			
3859245BV	Phoenix	AZ		06/20/2025				(6)			(6)		407	407			
3874778BV	Beverly	MA		07/03/2025				(11)			(11)		608	608			
4062974BV	Tolar	TX		12/30/2025				(16)			(16)		628	628			
30874095BV	Bristol	TN		07/17/2026				41			41		322	322			
30874282BV	North Miami Beach	FL		07/17/2026				51			51		913	913			
4208325BV	Baton Rouge	LA		04/29/2026				(24)			(24)		465	465			
4069818BV	Madison	AL		01/15/2026				(10)			(10)		438	438			
4186694BV	Greenbrier	AR		04/03/2026				(22)			(22)		1,205	1,205			
3888094BV	Cumming	GA		07/25/2025				(20)			(20)		746	746			
3848410BV	Houston	TX		06/09/2025				(109)			(109)		5,531	5,531			
3843897BV	Woodbridge	VA		05/28/2025				(4)			(4)		743	743			
39082796V	Galloway	NJ		08/06/2025				(11)			(11)		460	460			
4288552BV	West Roxbury	MA		05/21/2026				(38)			(38)		2,136	2,136			
4208284BV	Pendleton	OR		04/29/2026				(29)			(29)		598	598			
3964294BV	Minneapolis	MN		09/05/2025				(48)			(48)		2,248	2,248			
4063100BV	Chalmette	LA		12/30/2025				(35)			(35)		962	962			
4075580BV	Portales	NM		01/26/2026				(14)			(14)		451	451			
3921458BV	Plainfield	CT		08/19/2025				(25)			(25)		1,227	1,227			
4299898BV	Attleboro	MA		06/11/2026				(12)			(12)		605	605			
4503734BV	Chicago	IL		08/03/2026				(4)			(4)		171	171			
3908688BV	Stratford	CT		08/07/2025				(2)			(2)		439	439			
4468169BV	Surprise	AZ		07/02/2026				(13)			(13)		577	577			
3793250BV	Palm Coast	FL		05/06/2025				(25)			(25)		998	998			
30873705BV	COMMERCE CITY	CO		07/17/2026				184			184		1,511	1,511			
4184208BV	Pomona	NY		03/30/2026				(69)			(69)		1,978	1,978			
40733508V	Indian Hills	CO		01/21/2026				(30)			(30)		1,233	1,233			
4298502BV	Stone Mountain	GA		06/09/2026				(4)			(4)		404	404			
4298489BV	Safford	AZ		06/09/2026				(14)			(14)		543	543			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4404269BV	Louisville	KY		06/15/2026				(8)			(8)		152	152			
4204275BV	Cape Coral	FL		04/23/2026				(18)			(18)		895	895			
3885467BV	Posey	CA		07/21/2025				(18)			(18)		456	456			
3884754BV	Hersey	MI		07/17/2025				(14)			(14)		440	440			
3888100BV	Cayce	SC		07/25/2025				(18)			(18)		503	503			
3908298BV	Brooklyn	NY		08/06/2025				(77)			(77)		3,748	3,748			
3963955BV	Hampstead	NC		09/04/2025				(20)			(20)		706	706			
4038845BV	Houston	TX		11/26/2025				(41)			(41)		810	810			
3792712BV	Riverdale	GA		05/05/2025				(7)			(7)		539	539			
4064197BV	Dallas	TX		01/02/2026				(24)			(24)		1,152	1,152			
3908286BV	Willits	CA		08/06/2025				(16)			(16)		367	367			
4160469BV	Jacksonville	FL		03/18/2026				(39)			(39)		759	759			
4195236BV	Denver	CO		04/13/2026				(37)			(37)		850	850			
3087379BBV	Norridge	IL		07/17/2026				706			706		5,435	5,435			
4190498BV	Weston	FL		04/09/2026				(64)			(64)		1,299	1,299			
3892441BV	Cross Fork	PA		07/30/2025				(59)			(59)		3,688	3,688			
4273415BV	Surprise	AZ		05/15/2026				(40)			(40)		809	809			
4467620BV	Harman	WV		07/01/2026				(15)			(15)		2,960	2,960			
3966344BV	El Paso	TX		09/12/2025				(62)			(62)		1,923	1,923			
3805024BV	Greenwood	AR		05/15/2025				(7)			(7)		262	262			
3790542BV	Myrtle Beach	SC		04/30/2025				(25)			(25)		928	928			
3822193BV	Plainview	TX		05/16/2025				(56)			(56)		2,045	2,045			
4068704BV	Austin	TX		01/13/2026				(19)			(19)		1,250	1,250			
3845499BV	Pomona	CA		06/02/2025				(31)			(31)		1,864	1,864			
4189789BV	Oak Hills	CA		04/08/2026				(144)			(144)		3,222	3,222			
3087397 6BV	Apopka	FL		07/17/2026				102			102		667	667			
3846744BV	Spring	TX		06/04/2025				(19)			(19)		462	462			
4409030BV	Lafayette	LA		06/24/2026				(7)			(7)		154	154			
3785334BV	Bailey	CO		04/24/2025				(27)			(27)		1,282	1,282			
3909028BV	Lillington	NC		08/08/2025				(14)			(14)		371	371			
3087420 9BV	Atlantic City	NJ		07/17/2026				32			32		524	524			
4205986BV	Cantonment	FL		04/24/2026				(18)			(18)		445	445			
3087412 9BV	San Antonio	TX		07/17/2026				47			47		778	778			
3785615BV	Sacramento	CA		04/25/2025				(29)			(29)		896	896			
4061118BV	West Yarmouth	MA		12/26/2025				(34)			(34)		1,396	1,396			
4446697BV	McAllen	TX		06/26/2026				(7)			(7)		123	123			
4255259BV	Garland	TX		05/06/2026				(8)			(8)		321	321			
3930167BV	Chicago	IL		08/21/2025				1			1		559	559			
4141285BV	Bronx	NY		03/11/2026				(85)			(85)		1,815	1,815			
3792687BV	Youngstown	NY		05/05/2025				(53)			(53)		1,634	1,634			
4466076BV	Ypsilanti	MI		06/30/2026				(11)			(11)		251	251			
3891762BV	Odenton	MD		07/29/2025				(16)			(16)		678	678			
3087397 5BV	Brooklyn	NY		07/17/2026				219			219		1,213	1,213			
4194589BV	Rochester	MN		04/10/2026				(12)			(12)		692	692			
3087373 2BV	Wimauma	FL		07/17/2026				205			205		1,005	1,005			
4297209BV	Somerset	KY		06/05/2026				(15)			(15)		320	320			
4066471BV	Westampton	NJ		01/08/2026				(12)			(12)		767	767			
3965465BV	Grapeview	WA		09/10/2025				(8)			(8)		377	377			
4128497BV	Upper Darby	PA		02/17/2026				(22)			(22)		552	552			
3873574BV	Simpsonville	SC		06/30/2025				(11)			(11)		553	553			
3883404BV	Philadelphia	PA		07/14/2025				(19)			(19)		674	674			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3886457BV	Porterville	CA		07/23/2025				(9)			(9)		494	494			
4115248BV	Fogelsville	PA		02/12/2026				(16)			(16)		915	915			
3887617BV	Kansas City	MO		07/24/2025				(12)			(12)		375	375			
30873934BV	Rockford	IL		07/17/2026				75			75		579	579			
4045349BV	Mishawaka	IN		12/09/2025				(23)			(23)		507	507			
3836233BV	Marietta	GA		05/21/2025				(18)			(18)		1,397	1,397			
4444431BV	Sevierville	TN		06/25/2026				(22)			(22)		479	479			
4200967BV	Denver	CO		04/16/2026				(39)			(39)		958	958			
4409047BV	Michigan City	IN		06/24/2026				(7)			(7)		214	214			
4042685BV	Adams	WI		12/05/2025				(30)			(30)		630	630			
4240212BV	Durham	NC		05/04/2026				(17)			(17)		590	590			
4472763BV	Gramb ling	LA		07/10/2026				(6)			(6)		152	152			
4062979BV	Buena Park	CA		12/30/2025				(19)			(19)		2,035	2,035			
3993650BV	Danbury	CT		10/27/2025				(32)			(32)		1,131	1,131			
4047908BV	Vineland	NJ		12/11/2025				(122)			(122)		2,348	2,348			
3885439BV	Hialeah	FL		07/21/2025				(41)			(41)		1,215	1,215			
3846117BV	Wanchese	NC		06/03/2025				(30)			(30)		1,014	1,014			
4063109BV	Sugar Land	TX		12/30/2025				(22)			(22)		643	643			
30870831BV	Bradenton	FL		04/29/2026				(73)			(73)		1,298	1,298			
4176828BV	Murfreesboro	TN		03/24/2026				(13)			(13)		492	492			
4025538BV	Globe	AZ		11/14/2025				12			12		877	877			
4020376BV	MONROE	GA		11/05/2025				(8)			(8)		276	276			
30873835BV	Lincoln	NE		07/17/2026				10			10		600	600			
3796661BV	Staten Island	NY		05/14/2025				(69)			(69)		1,450	1,450			
4469070BV	Mohawk	MI		07/06/2026				(9)			(9)		567	567			
3875707BV	Las Vegas	NV		07/08/2025				(5)			(5)		327	327			
3849709BV	Warsaw	IN		06/11/2025				(13)			(13)		366	366			
3796630BV	Athens	GA		05/14/2025				(18)			(18)		454	454			
4476720BV	Prospect	KY		07/17/2026				(20)			(20)		1,292	1,292			
30874001BV	Fresno	CA		07/17/2026				41			41		289	289			
3965515BV	Oklahoma City	OK		09/10/2025				(8)			(8)		304	304			
3965982BV	Corpus Christi	TX		09/11/2025				(17)			(17)		531	531			
4476763BV	Paris	TX		07/17/2026				(9)			(9)		397	397			
3785135BV	Lynchburg	VA		04/23/2025				(15)			(15)		439	439			
4040496BV	Brooklyn	NY		12/02/2025				(59)			(59)		1,637	1,637			
4130657BV	Spanish Fork	UT		02/23/2026				(32)			(32)		803	803			
3983282BV	Long Branch	NJ		10/02/2025				(21)			(21)		1,443	1,443			
3964324BV	Sterling	CO		09/05/2025				(12)			(12)		445	445			
3907811BV	Houston	TX		08/05/2025				(15)			(15)		1,018	1,018			
4198162BV	Post Falls	ID		04/14/2026				(39)			(39)		1,029	1,029			
3796136BV	Houston	TX		05/13/2025				(18)			(18)		493	493			
3823853BV	Myerstown	PA		05/19/2025				(13)			(13)		321	321			
3875129BV	Springfield	IL		07/07/2025				(13)			(13)		480	480			
4041052BV	Cedar Hill	TX		12/03/2025				(68)			(68)		2,064	2,064			
4041077BV	Worcester	MA		12/03/2025				(16)			(16)		685	685			
30873754BV	Round Rock	TX		07/17/2026				438			438		5,991	5,991			
4295607BV	Lutherville Timonium	MD		06/02/2026				(34)			(34)		1,130	1,130			
3790543BV	Winter Springs	FL		04/30/2025				313			313		9,010	9,010			
4184206BV	Hempstead	NY		03/30/2026				(49)			(49)		979	979			
4073339BV	Edmond	OK		01/21/2026				(10)			(10)		307	307			
4464388BV	Naples	FL		06/29/2026				(25)			(25)		554	554			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4143973BV	Cordova	TN		03/16/2026				(15)			(15)		641	641			
4000735BV	Hallandale Beach	FL		11/04/2025				(32)			(32)		918	918			
3823891BV	Ocean Twp	NJ		05/19/2025				(28)			(28)		1,528	1,528			
3805023BV	Port Charlotte	FL		05/15/2025				(29)			(29)		887	887			
4469857BV	Jacksonville	FL		07/07/2026				(5)			(5)		450	450			
4027235BV	Americus	KS		11/18/2025				(10)			(10)		370	370			
3888101BV	Estancia	NM		07/25/2025				(18)			(18)		536	536			
3874057BV	Kansas City	MO		07/01/2025				(11)			(11)		271	271			
3087389 68V	Saint George	UT		07/17/2026				311			311		1,575	1,575			
3087396 3BV	Puyallup	WA		07/17/2026				(3)			(3)		1,148	1,148			
3845031BV	Louisville	KY		05/30/2025				(8)			(8)		443	443			
4269918BV	Lodi	NJ		05/08/2026				(18)			(18)		967	967			
3872249BV	Anna	TX		06/25/2025				(20)			(20)		784	784			
3087420 1BV	Frederick	MD		07/17/2026				332			332		3,493	3,493			
4021846BV	Myrtle Beach	SC		11/06/2025				(25)			(25)		885	885			
4270758BV	Glen Cove	NY		05/11/2026				(39)			(39)		1,058	1,058			
3792739BV	New Orleans	LA		05/05/2025				(13)			(13)		514	514			
4254473BV	Rocky Mount	MO		05/05/2026				(19)			(19)		660	660			
3087372 1BV	Cromwell	CT		07/17/2026				26			26		542	542			
3087415 5BV	Peoria	IL		07/17/2026				11			11		192	192			
3872831BV	Edgewood	MD		06/26/2025				(8)			(8)		634	634			
4500157BV	Springwater	NY		07/27/2026				(5)			(5)		107	107			
4061136BV	Sautee Nacoochee	GA		12/26/2025				(16)			(16)		467	467			
3087429 4BV	Cambria Heights	NY		07/17/2026				298			298		1,753	1,753			
4295592BV	Hilton Head Island	SC		06/02/2026				(28)			(28)		1,192	1,192			
4472083BV	Yuma	AZ		07/09/2026				(9)			(9)		204	204			
4067791BV	Rifle	CO		01/12/2026				(25)			(25)		878	878			
4061153BV	Houston	TX		12/26/2025				(25)			(25)		673	673			
3872275BV	Detroit Lakes	MN		06/25/2025				(10)			(10)		712	712			
3882658BV	Voorhees	NJ		07/11/2025				(9)			(9)		399	399			
4276717BV	New Port Richey	FL		05/20/2026				(8)			(8)		323	323			
3892836BV	Garfield	OH		07/31/2025				11			11		218	218			
4502389BV	Grant	AL		07/30/2026				(5)			(5)		134	134			
3992832BV	Rancho Cordova	CA		10/24/2025				(25)			(25)		664	664			
3997150BV	Houston	TX		10/28/2025				(125)			(125)		2,730	2,730			
3087386 6BV	Yucca Valley	CA		07/17/2026				17			17		926	926			
3891745BV	Punta Gorda	FL		07/29/2025				(19)			(19)		449	449			
3883408BV	Burlison	TN		07/14/2025				(55)			(55)		2,483	2,483			
3874090BV	Purcell	OK		07/01/2025				(13)			(13)		394	394			
4472095BV	Lynn	MA		07/09/2026				(63)			(63)		1,580	1,580			
4176822BV	Janesville	WI		03/24/2026				(9)			(9)		380	380			
4042680BV	Laporte	MN		12/05/2025				(23)			(23)		792	792			
3850573BV	Toms River	NJ		06/13/2025				(33)			(33)		944	944			
4063003BV	Sherman Oaks	CA		12/30/2025				(50)			(50)		3,071	3,071			
3858246BV	Eugene	OR		06/18/2025				(10)			(10)		612	612			
3837050BV	Iron River	MI		05/23/2025				(4)			(4)		210	210			
4063068BV	Tempe	AZ		12/30/2025				(28)			(28)		762	762			
4476731BV	Bloomington	MN		07/17/2026				(5)			(5)		260	260			
4475261BV	Pecos	TX		07/15/2026				(10)			(10)		263	263			
4130971BV	Logan	OH		02/24/2026				(37)			(37)		1,539	1,539			
4052570BV	Houston	TX		12/22/2025				(25)			(25)		671	671			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3874106BV	Crown Point	IN		07/01/2025				(10)			(10)		231	231			
30873972BV	Hughes Springs	TX		07/17/2026				171			171		1,501	1,501			
3888504BV	LOUISVILLE	KY		07/28/2025				(29)			(29)		708	708			
3992802BV	Phoenix	AZ		10/24/2025				(26)			(26)		813	813			
4407074BV	Iowa Colony	TX		06/18/2026				(6)			(6)		370	370			
30874244BV	Rahway	NJ		07/17/2026				70			70		2,565	2,565			
4091312BV	Phillipsburg	NJ		01/28/2026				(20)			(20)		864	864			
4408288BV	Hobart	IN		06/23/2026				(8)			(8)		149	149			
30874216BV	Newburgh	NY		07/17/2026				95			95		476	476			
4051920BV	Amherst Junction	WI		12/19/2025				(20)			(20)		558	558			
4275852BV	Happy Jack	AZ		05/19/2026				(23)			(23)		638	638			
30873935BV	Roanoke	TX		07/17/2026				106			106		579	579			
4027182BV	Overgaard	AZ		11/18/2025				(29)			(29)		1,075	1,075			
3884698BV	Jefferson	CO		07/17/2025				(188)			(188)		5,982	5,982			
4200997BV	Branford	CT		04/16/2026				(12)			(12)		367	367			
3857808BV	Smyrna	GA		06/17/2025				(13)			(13)		502	502			
4296162BV	Marco Island	FL		06/03/2026				(41)			(41)		2,815	2,815			
4446731BV	Hendersonville	TN		06/26/2026									784	784			
3858266BV	Rancho Mirage	CA		06/18/2025				(6)			(6)		3,357	3,357			
4043279BV	Temple	TX		12/08/2025				(19)			(19)		754	754			
3874809BV	Gainesville	FL		07/03/2025				(7)			(7)		1,934	1,934			
4040479BV	Blakeslee	PA		12/02/2025				(29)			(29)		1,510	1,510			
4186192BV	Franklin	VA		04/02/2026				(20)			(20)		635	635			
3794999BV	Fort Myers	FL		05/12/2025				(2,007)			(2,007)		55,855	55,855			
3882624BV	East Wenatchee	WA		07/11/2025				(44)			(44)		1,690	1,690			
4238300BV	Emeryville	CA		05/01/2026				(17)			(17)		716	716			
4092200BV	Key West	FL		01/30/2026				(123)			(123)		6,710	6,710			
3873184BV	Baltimore	MD		06/27/2025				(12)			(12)		384	384			
30874071BV	Sierra Vista	AZ		07/17/2026				27			27		424	424			
3981056BV	Murphy	NC		09/26/2025				(223)			(223)		5,418	5,418			
3850540BV	Media	PA		06/13/2025				(3)			(3)		263	263			
30873865BV	Corona	CA		07/17/2026				843			843		6,281	6,281			
4061114BV	Livermore	ME		12/26/2025				(20)			(20)		688	688			
3874437BV	Philadelphia	PA		07/02/2025				(27)			(27)		1,125	1,125			
3993626BV	Piedmont	MO		10/27/2025				(23)			(23)		527	527			
3873167BV	Atlanta	GA		06/27/2025				(14)			(14)		332	332			
4176839BV	Port Charlotte	FL		03/24/2026				(35)			(35)		694	694			
4501462BV	Humble	TX		07/29/2026				(5)			(5)		153	153			
4469043BV	Las Vegas	NV		07/06/2026				(19)			(19)		637	637			
30873780BV	Saint Petersburg	FL		07/17/2026				308			308		2,866	2,866			
4198200BV	Deming	WA		04/14/2026				(15)			(15)		715	715			
4444381BV	Duluth	MN		06/25/2026				(10)			(10)		231	231			
30874259BV	Avon	CT		07/17/2026				(7)			(7)		1,045	1,045			
3885058BV	Atoka	OK		07/18/2025				(50)			(50)		1,295	1,295			
4042672BV	Jackson	GA		12/05/2025				(20)			(20)		970	970			
3882240BV	Fort Lauderdale	FL		07/10/2025				(29)			(29)		870	870			
4204255BV	Waldorf	MD		04/23/2026				(12)			(12)		451	451			
4206852BV	Leander	TX		04/28/2026				(25)			(25)		1,097	1,097			
4041678BV	Philadelphia	PA		12/04/2025				(25)			(25)		824	824			
4093915BV	Hanover	PA		02/04/2026				(15)			(15)		332	332			
3990594BV	Kissimmee	FL		10/20/2025				(36)			(36)		754	754			

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4186198BV	Josephine	TX		04/02/2026				6			6		403	403			
4407085BV	Kissimmee	FL		06/18/2026				(16)			(16)		329	329			
4204257BV	North Augusta	SC		04/23/2026				(26)			(26)		873	873			
30873907BV	Poland	ME		07/17/2026				402			402		3,677	3,677			
4475321BV	Celebration	FL		07/15/2026				(7)			(7)		191	191			
3875134BV	Birmingham	AL		07/07/2025				(41)			(41)		1,236	1,236			
3790537BV	Kissimmee	FL		04/30/2025				(14)			(14)		554	554			
4198186BV	Ellijay	GA		04/14/2026				(48)			(48)		1,449	1,449			
30874148BV	Philadelphia	PA		07/17/2026				219			219		1,148	1,148			
3887614BV	Chalmette	LA		07/24/2025				(15)			(15)		452	452			
4464392BV	Denton	TX		06/29/2026				(11)			(11)		516	516			
30874018BV	Lansing	MI		07/17/2026				47			47		404	404			
4040489BV	Highland	CA		12/02/2025				(36)			(36)		1,091	1,091			
4406339BV	Indianapolis	IN		06/17/2026				(5)			(5)		194	194			
3884712BV	Forney	TX		07/17/2025				(11)			(11)		493	493			
30874017BV	Petaluma	CA		07/17/2026				32			32		2,700	2,700			
3909027BV	Winona Lake	IN		08/08/2025				(8)			(8)		466	466			
4064245BV	Grand Prairie	TX		01/02/2026				(7)			(7)		710	710			
4020372BV	Lancaster	NY		11/05/2025				(26)			(26)		653	653			
3823848BV	North Little Rock	AR		05/19/2025				(1)			(1)		370	370			
4297178BV	Evergreen	CO		06/05/2026				(20)			(20)		695	695			
30874215BV	Canaseraga	NY		07/17/2026				81			81		496	496			
4027961BV	Venice	FL		11/19/2025				(18)			(18)		492	492			
4520810BV	San Jacinto	CA		08/07/2026				31			31		852	852			
30874173BV	Indianapolis	IN		07/17/2026				(5)			(5)		540	540			
4473522BV	Wayne	WV		07/13/2026				(6)			(6)		124	124			
4190516BV	Millsboro	DE		04/09/2026				2			2		1,445	1,445			
3882607BV	Lawrence	KS		07/11/2025				(61)			(61)		3,017	3,017			
30873847BV	Deer Lodge	MT		07/17/2026				152			152		961	961			
30874267BV	Saint Louis	MO		07/17/2026				32			32		310	310			
4271556BV	Gillette	WY		05/12/2026				(7)			(7)		467	467			
30874002BV	Patterson	CA		07/17/2026				245			245		1,435	1,435			
4469854BV	Saint Petersburg	FL		07/07/2026				(16)			(16)		673	673			
4062299BV	New Haven	CT		12/29/2025				(5)			(5)		267	267			
4205992BV	Edmond	OK		04/24/2026				(15)			(15)		310	310			
4039401BV	Oakdale	CA		11/28/2025				(19)			(19)		805	805			
4037614BV	Salisbury	MD		11/24/2025				7			7		545	545			
4446730BV	Crawfordville	FL		06/26/2026				(1)			(1)		367	367			
3919438BV	Throop	PA		08/15/2025				(22)			(22)		579	579			
3849716BV	Baton Rouge	LA		06/11/2025				(1)			(1)		345	345			
3968550BV	Little River	SC		09/17/2025				(4)			(4)		186	186			
4208326BV	McAllen	TX		04/29/2026				(14)			(14)		401	401			
4026098BV	Fountain Hills	AZ		11/17/2025				(50)			(50)		1,784	1,784			
4203575BV	Sebring	FL		04/22/2026				(5)			(5)		614	614			
3918756BV	Westampton	NJ		08/13/2025				(8)			(8)		680	680			
3846700BV	Parma	OH		06/04/2025				(7)			(7)		665	665			
4064217BV	Lexington	KY		01/02/2026				(5)			(5)		178	178			
4027210BV	Palatka	FL		11/18/2025				(25)			(25)		554	554			
3876226BV	Baltimore	MD		07/09/2025				(11)			(11)		489	489			
3961991BV	Addison	IL		08/27/2025				(10)			(10)		516	516			
30873995BV	Colorado Springs	CO		07/17/2026				94			94		1,151	1,151			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4299233BV	Lawrenceville	GA		06/10/2026				(22)			(22)		506	506			
30870801BV	Sevierville	TN		04/29/2026				(123)			(123)		2,167	2,167			
4063124BV	Grafton	WI		12/30/2025				(29)			(29)		832	832			
4024207BV	Coatesville	PA		11/12/2025				(9)			(9)		320	320			
3849714BV	Canal Winchester	OH		06/11/2025				(12)			(12)		430	430			
4186199BV	Upper Marlboro	MD		04/02/2026				(13)			(13)		883	883			
4470790BV	Midwest City	OK		07/08/2026									87	87			
3918771BV	Corpus Christi	TX		08/13/2025				(10)			(10)		496	496			
4468100BV	Baldwinsville	NY		07/02/2026				(5)			(5)		175	175			
3849722BV	Baltimore	MD		06/11/2025				(5)			(5)		243	243			
4135481BV	Copperopolis	CA		03/02/2026				(35)			(35)		1,109	1,109			
4042686BV	Plover	WI		12/05/2025				(45)			(45)		1,098	1,098			
4291429BV	NORTH MYRTLE BEACH	SC		05/28/2026				(30)			(30)		1,091	1,091			
4467629BV	Ocean City	MD		07/01/2026				(15)			(15)		764	764			
3873157BV	Big Bear City	CA		06/27/2025				(15)			(15)		897	897			
4160471BV	Idaho Falls	ID		03/18/2026				(25)			(25)		591	591			
3873200BV	Golden	CO		06/27/2025				1			1		1,251	1,251			
3962975BV	Boothbay	ME		09/02/2025				26			26		1,770	1,770			
3984139BV	Brunswick	OH		10/06/2025				(8)			(8)		470	470			
3859241BV	Quakertown	PA		06/20/2025				(20)			(20)		467	467			
3789630BV	Bridgeport	CT		04/28/2025				(45)			(45)		1,161	1,161			
3962984BV	Austin	TX		09/02/2025				(35)			(35)		1,062	1,062			
3961748BV	The Villages	FL		08/26/2025				(28)			(28)		820	820			
3884727BV	Luck	WI		07/17/2025				(20)			(20)		811	811			
4190507BV	Rye	CO		04/09/2026				(25)			(25)		655	655			
4113489BV	Savannah	GA		02/11/2026				(28)			(28)		1,387	1,387			
4189118BV	Tampa	FL		04/07/2026				10			10		1,699	1,699			
4183655BV	Hephzibah	GA		03/27/2026				(19)			(19)		610	610			
4407494BV	Houston	TX		06/22/2026				(12)			(12)		308	308			
4200246BV	Stanardsville	VA		04/15/2026				(19)			(19)		1,468	1,468			
3792722BV	Cleveland	OH		05/05/2025				(12)			(12)		323	323			
3993633BV	Camden	ME		10/27/2025				(27)			(27)		799	799			
4404272BV	Marco Island	FL		06/15/2026									233	233			
3981878BV	Tulsa	OK		09/29/2025				(49)			(49)		1,514	1,514			
3989881BV	McGaheysville	VA		10/17/2025				(23)			(23)		1,411	1,411			
4049419BV	Miami Gardens	FL		12/15/2025				(23)			(23)		1,042	1,042			
3992369BV	Columbus	GA		10/23/2025				(19)			(19)		521	521			
3874396BV	Penrose	CO		07/02/2025				(14)			(14)		354	354			
4298544BV	Murrells Inlet	SC		06/09/2026				(32)			(32)		1,247	1,247			
3886023BV	Huntsville	AL		07/22/2025				(12)			(12)		544	544			
4068686BV	Pineville	NC		01/13/2026				(18)			(18)		479	479			
4021845BV	Bluffton	SC		11/06/2025				(25)			(25)		827	827			
30873717BV	Woodbury	MN		07/17/2026				259			259		1,420	1,420			
4205980BV	Deland	FL		04/24/2026				(9)			(9)		241	241			
4240227BV	Emerald Isle	NC		05/04/2026				(53)			(53)		1,528	1,528			
3792272BV	Canyon	TX		05/02/2025				(7)			(7)		307	307			
4293048BV	Dallas	TX		05/29/2026				(7)			(7)		347	347			
4160450BV	Waterford	CA		03/18/2026				(63)			(63)		4,883	4,883			
4201015BV	Gulfport	MS		04/16/2026				(11)			(11)		265	265			
4407450BV	Chicago	IL		06/22/2026				(6)			(6)		201	201			
4208288BV	Abilene	TX		04/29/2026				(18)			(18)		367	367			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30873841BV	Joplin	MO		07/17/2026				20			20		312	312			
3837693BV	Jarrell	TX		05/27/2025				(13)			(13)		626	626			
4065886BV	Wexford	PA		01/07/2026				(4)			(4)		1,353	1,353			
30873852BV	Ocean Shores	WA		07/17/2026				39			39		340	340			
3997635BV	Hialeah	FL		10/29/2025				(37)			(37)		1,243	1,243			
4408313BV	Bossier City	LA		06/23/2026				(2)			(2)		151	151			
3893154BV	Haltom City	TX		08/01/2025				(10)			(10)		825	825			
4074009BV	Luray	VA		01/22/2026				(206)			(206)		13,473	13,473			
4470791BV	Copley	OH		07/08/2026				1			1		188	188			
3861379BV	San Tan Valley	AZ		06/24/2025				55			55		980	980			
4272927BV	BROOKHAVEN	PA		05/14/2026				(56)			(56)		1,145	1,145			
3823826BV	Stamford	CT		05/19/2025				(11)			(11)		603	603			
30874081BV	Mount Olive	NC		07/17/2026				91			91		563	563			
4407455BV	Decatur	GA		06/22/2026				7			7		489	489			
4276725BV	Kodak	TN		05/20/2026				(3)			(3)		333	333			
30870855BV	Middletown	DE		04/29/2026				(33)			(33)		1,245	1,245			
4446733BV	Albany	NY		06/26/2026				(6)			(6)		133	133			
4271568BV	Oracle	AZ		05/12/2026				(11)			(11)		890	890			
4036181BV	Valdosta	GA		11/20/2025				(9)			(9)		477	477			
3893571BV	Lindenwold	NJ		08/04/2025				(9)			(9)		408	408			
30874221BV	Portland	ME		07/17/2026				81			81		681	681			
4129909BV	Houston	TX		02/20/2026				(22)			(22)		1,032	1,032			
3920984BV	Amarillo	TX		08/18/2025				(8)			(8)		402	402			
4195253BV	Garden City	UT		04/13/2026				(26)			(26)		836	836			
4141269BV	WEST VALLEY CITY	UT		03/11/2026				(72)			(72)		1,499	1,499			
3860882BV	New Castle	DE		06/23/2025				(9)			(9)		497	497			
4272909BV	Ogden	UT		05/14/2026				(46)			(46)		1,701	1,701			
4255183BV	Phoenix	AZ		05/06/2026				(12)			(12)		565	565			
39156098V	Owens Cross Roads	AL		08/12/2025				(12)			(12)		652	652			
3858273BV	Lake Ariel	PA		06/18/2025				(11)			(11)		452	452			
4040521BV	Brownwood	TX		12/02/2025				(17)			(17)		567	567			
4298496BV	Nags Head	NC		06/09/2026				(22)			(22)		848	848			
4073993BV	Lehigh Acres	FL		01/22/2026				(25)			(25)		769	769			
30874290BV	Chicago	IL		07/17/2026				203			203		1,033	1,033			
3858296BV	Baltimore	MD		06/18/2025				(8)			(8)		753	753			
30873953BV	WYANDOTTE	MI		07/17/2026				22			22		711	711			
4464370BV	Winslow	ME		06/29/2026				(3)			(3)		220	220			
4404289BV	Santa Fe	NM		06/15/2026				(59)			(59)		4,756	4,756			
4179509BV	Chicago	IL		03/26/2026				(13)			(13)		303	303			
3961992BV	Fayetteville	NC		08/27/2025				(21)			(21)		637	637			
3836266BV	Philadelphia	PA		05/21/2025				(8)			(8)		369	369			
4128492BV	Gloucester City	NJ		02/17/2026				(25)			(25)		626	626			
3888474BV	Fresno	CA		07/28/2025				(19)			(19)		563	563			
3835751BV	Eau Claire	WI		05/20/2025				(10)			(10)		308	308			
3992846BV	Morristown	AZ		10/24/2025				(1)			(1)		911	911			
3884748BV	Fort Wayne	IN		07/17/2025				(27)			(27)		656	656			
4093309BV	Naples	FL		02/03/2026				(34)			(34)		1,117	1,117			
3982386BV	Rockport	TX		09/30/2025				(33)			(33)		812	812			
3874823BV	Branson West	MO		07/03/2025				(20)			(20)		509	509			
4051436BV	Houston	TX		12/18/2025				(25)			(25)		671	671			
3978789BV	Jacksonville	NC		09/22/2025				(373)			(373)		20,655	20,655			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4128498BV	Rockwall	TX		02/17/2026				(26)			(26)		1,016	1,016			
3858224BV	Reidville	SC		06/18/2025				6			6		1,368	1,368			
4468097BV	Rush City	MN		07/02/2026				(4)			(4)		133	133			
4063147BV	Indio	CA		12/30/2025				(47)			(47)		1,276	1,276			
3845037BV	Saint Cloud	FL		05/30/2025				(11)			(11)		804	804			
3845053BV	Philadelphia	PA		05/30/2025				(12)			(12)		354	354			
3893132BV	Frankfort	KY		08/01/2025				(14)			(14)		833	833			
4408310BV	Belle Haven	VA		06/23/2026				(6)			(6)		183	183			
3883901BV	Durham	NC		07/15/2025				(8)			(8)		392	392			
3968538BV	Sicklerville	NJ		09/17/2025				(28)			(28)		901	901			
30873823BV	Karnack	TX		07/17/2026				225			225		1,142	1,142			
30873858BV	Cripple Creek	CO		07/17/2026				277			277		1,652	1,652			
4409041BV	Alexandria	LA		06/24/2026				(4)			(4)		307	307			
30874124BV	Palm Springs	CA		07/17/2026				107			107		719	719			
4200963BV	Cleveland	OH		04/16/2026				(20)			(20)		824	824			
3794203BV	Lexington	KY		05/08/2025				(78)			(78)		2,416	2,416			
3858252BV	Spokane Valley	WA		06/18/2025				1			1		908	908			
4049372BV	DAYTON	OH		12/15/2025				(12)			(12)		327	327			
30874134BV	Bossier City	LA		07/17/2026				16			16		139	139			
4185668BV	Springfield	MA		04/01/2026				(25)			(25)		613	613			
30874029BV	Hendersonville	TN		07/17/2026				175			175		1,123	1,123			
3884316BV	Grantsville	UT		07/16/2025				(32)			(32)		1,119	1,119			
4136680BV	Laguna Heights	TX		03/04/2026				(53)			(53)		1,092	1,092			
3989439BV	Austin	TX		10/16/2025				(28)			(28)		731	731			
4143103BV	Gilbert	AZ		03/13/2026				(8)			(8)		814	814			
30874114BV	Aurora	CO		07/17/2026				85			85		1,452	1,452			
30874003BV	Mint Hill	NC		07/17/2026				204			204		1,337	1,337			
30874097BV	Au Sable Forks	NY		07/17/2026				257			257		1,330	1,330			
4472135BV	West Farmington	OH		07/09/2026				(20)			(20)		525	525			
3969026BV	Newburgh	NY		09/18/2025				(17)			(17)		566	566			
30874023BV	Williams	OR		07/17/2026				103			103		731	731			
4048400BV	Fresno	CA		12/12/2025				(36)			(36)		756	756			
4025515BV	Nashville	TN		11/14/2025				(180)			(180)		8,553	8,553			
4273376BV	Sebastian	FL		05/15/2026				(15)			(15)		728	728			
30870750BV	Searsport	ME		04/29/2026				(88)			(88)		2,028	2,028			
4183634BV	Hilton Head Island	SC		03/27/2026				(31)			(31)		855	855			
4047242BV	Goldsboro	NC		12/10/2025				(5)			(5)		230	230			
3885451BV	Trinity Center	CA		07/21/2025				(45)			(45)		2,656	2,656			
30870858BV	Wausau	WI		04/29/2026				(44)			(44)		1,139	1,139			
4190472BV	OCALA	FL		04/09/2026				(80)			(80)		2,168	2,168			
3886000BV	Northlake	TX		07/22/2025				(26)			(26)		760	760			
4027192BV	Rockwall	TX		11/18/2025				(131)			(131)		3,089	3,089			
4472120BV	Indianapolis	IN		07/09/2026				(454)			(454)		9,837	9,837			
30873767BV	Gastonia	NC		07/17/2026				(2)			(2)		933	933			
3785353BV	Missoula	MT		04/24/2025				(10)			(10)		504	504			
4255245BV	Georgetown	TX		05/06/2026				(38)			(38)		922	922			
3992793BV	Houston	TX		10/24/2025				(17)			(17)		463	463			
30873758BV	Cumberland	MD		07/17/2026				28			28		645	645			
3872282BV	Myrtle Beach	SC		06/25/2025				(5)			(5)		375	375			
4129945BV	Sun City West	AZ		02/20/2026				(30)			(30)		814	814			
30874196BV	Austin	TX		07/17/2026				371			371		1,854	1,854			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4403231BV	Spring	TX		06/12/2026				(6)			(6)		299	299			
30874223BV	North Chesterfield	VA		07/17/2026				128			128		773	773			
3823858BV	Memphis	TN		05/19/2025				(12)			(12)		356	356			
3915620BV	St. Petersburg	FL		08/12/2025				(14)			(14)		688	688			
3992417BV	New Orleans	LA		10/23/2025				(58)			(58)		1,446	1,446			
3796113BV	Piscataway	NJ		05/13/2025				(6,972)			(6,972)		319,288	319,288			
4134799BV	Bethany Beach	DE		02/27/2026				(33)			(33)		1,083	1,083			
4189786BV	Concord Township	OH		04/08/2026				(67)			(67)		1,462	1,462			
30873909BV	Cleveland	OH		07/17/2026				(2)			(2)		466	466			
3836285BV	Cleveland Heights	OH		05/21/2025				(27)			(27)		1,459	1,459			
4470830BV	Fort Mc Coy	FL		07/08/2026				(21)			(21)		399	399			
3921470BV	Kingston	NY		08/19/2025				(17)			(17)		759	759			
4068693BV	Abilene	TX		01/13/2026				(23)			(23)		636	636			
3792279BV	Canon City	CO		05/02/2025				(14)			(14)		470	470			
4404176BV	Bullhead City	AZ		06/15/2026				(77)			(77)		1,862	1,862			
3861423BV	Baltimore	MD		06/24/2025				(14)			(14)		331	331			
4064232BV	Covington	GA		01/02/2026				(89)			(89)		3,415	3,415			
4296664BV	Carbondale	PA		06/04/2026				(7)			(7)		305	305			
4022295BV	Georgetown	ID		11/07/2025				(18)			(18)		385	385			
4048396BV	Wichita	KS		12/12/2025				(9)			(9)		525	525			
4477677BV	Bryson City	NC		07/20/2026				(13)			(13)		311	311			
30874022BV	Henderson	NV		07/17/2026				283			283		1,569	1,569			
30870803BV	Oakhurst	CA		04/29/2026				(83)			(83)		1,682	1,682			
4129929BV	Long Barn	CA		02/20/2026				(24)			(24)		667	667			
4409015BV	Sevierville	TN		06/24/2026				(62)			(62)		3,457	3,457			
3847931BV	Hamburg	NJ		06/06/2025				(17)			(17)		393	393			
4068702BV	Pocatello	ID		01/13/2026				(12)			(12)		687	687			
3930166BV	Detroit	MI		08/21/2025				(5)			(5)		367	367			
4022290BV	Broken Bow	OK		11/07/2025				(24)			(24)		1,242	1,242			
3909011BV	Friendship	WI		08/08/2025				(23)			(23)		1,088	1,088			
4045345BV	Miami	FL		12/09/2025				(77)			(77)		1,576	1,576			
30873888BV	Redmond	OR		07/17/2026				(11)			(11)		1,043	1,043			
4202975BV	Melrose Park	IL		04/21/2026				(49)			(49)		1,597	1,597			
3857144BV	Jacksonville	FL		06/16/2025				(18)			(18)		559	559			
4177447BV	Louisville	KY		03/25/2026				(20)			(20)		381	381			
3875160BV	Brownwood	TX		07/07/2025				(104)			(104)		3,164	3,164			
4238330BV	Ocean City	MD		05/01/2026				(21)			(21)		1,146	1,146			
30870758BV	Stoddard	NH		04/29/2026				(61)			(61)		912	912			
4273373BV	Little Egg Harbor Township	NJ		05/15/2026				(12)			(12)		450	450			
4062965BV	San Antonio	TX		12/30/2025				(21)			(21)		1,722	1,722			
3861378BV	Hartwell	GA		06/24/2025				(31)			(31)		1,246	1,246			
30873802BV	Van Buren Twp	MI		07/17/2026				78			78		718	718			
4237859BV	Akron	OH		04/30/2026				(9)			(9)		263	263			
4144019BV	Cushing	OK		03/16/2026				(9)			(9)		348	348			
3965488BV	Grand Forks	ND		09/10/2025				(6)			(6)		323	323			
30873769BV	Greensboro	NC		07/17/2026				65			65		545	545			
4468095BV	Hahira	GA		07/02/2026				(8)			(8)		207	207			
3836669BV	Edinburg	TX		05/22/2025				(5)			(5)		627	627			
4189854BV	North Myrtle Beach	SC		04/08/2026				(14)			(14)		427	427			
4203614BV	Midland	TX		04/22/2026				(41)			(41)		750	750			
30873895BV	Washington	UT		07/17/2026				114			114		1,281	1,281			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4052516BV	Coldspring	TX		12/22/2025				(22)			(22)		818	818			
4467642BV	Ceres	CA		07/01/2026				(7)			(7)		253	253			
4026077BV	Houston	TX		11/17/2025				(2)			(2)		332	332			
3794209BV	NORTH CAPE MAY	NJ		05/08/2025				(22)			(22)		1,358	1,358			
30874260BV	Atlanta	GA		07/17/2026				172			172		1,092	1,092			
3823863BV	Fort Mohave	AZ		05/19/2025				20			20		1,989	1,989			
3920969BV	Green Valley	AZ		08/18/2025				(11)			(11)		363	363			
3847138BV	Fort Wayne	IN		06/05/2025				(33)			(33)		1,091	1,091			
3961746BV	Evanston	WY		08/26/2025				(11)			(11)		315	315			
4060543BV	Addis	LA		12/24/2025				(13)			(13)		912	912			
3887608BV	Wilmington	DE		07/24/2025				(12)			(12)		393	393			
4143137BV	Dallas	TX		03/13/2026				(12)			(12)		560	560			
3861403BV	Winter Springs	FL		06/24/2025				(27)			(27)		1,277	1,277			
30874120BV	Orange	NJ		07/17/2026				(19)			(19)		1,928	1,928			
30874127BV	Clemmons	NC		07/17/2026				44			44		368	368			
3968555BV	Yuma	AZ		09/17/2025				(20)			(20)		503	503			
3858213BV	Nashville	TN		06/18/2025				(19)			(19)		715	715			
4469855BV	Hope Mills	NC		07/07/2026				(7)			(7)		155	155			
3848414BV	New Market	TN		06/09/2025				(21)			(21)		498	498			
30873892BV	Carlsbad	NM		07/17/2026				192			192		1,966	1,966			
3875729BV	Surfside Beach	SC		07/08/2025				(7)			(7)		371	371			
3790540BV	Avondale	AZ		04/30/2025				(18)			(18)		837	837			
3892452BV	Canutillo	TX		07/30/2025				(12)			(12)		412	412			
4051897BV	Levittown	NY		12/19/2025				(57)			(57)		1,264	1,264			
4128508BV	New Orleans	LA		02/17/2026				(23)			(23)		657	657			
4405311BV	Miami Gardens	FL		06/16/2026				(4)			(4)		273	273			
30874239BV	Aurora	CO		07/17/2026				6			6		1,091	1,091			
4062931BV	Tulare	CA		12/30/2025				(14)			(14)		631	631			
3965471BV	McAllen	TX		09/10/2025				(30)			(30)		1,183	1,183			
4037599BV	Myrtle Beach	SC		11/24/2025				(19)			(19)		443	443			
3844632BV	North Providence	RI		05/29/2025				(11)			(11)		345	345			
3875128BV	Boca Raton	FL		07/07/2025				(1)			(1)		505	505			
4185085BV	Palm Springs	CA		03/31/2026				(34)			(34)		1,491	1,491			
4467596BV	Florence	AZ		07/01/2026				(7)			(7)		242	242			
30870732BV	Palm Desert	CA		04/29/2026				(71)			(71)		1,568	1,568			
3790551BV	Fitchburg	MA		04/30/2025				(22)			(22)		606	606			
4176849BV	Houston	TX		03/24/2026				(24)			(24)		558	558			
4159662BV	Daytona Beach	FL		03/17/2026				(13)			(13)		834	834			
3872804BV	Godfrey	IL		06/26/2025				(12)			(12)		364	364			
4469048BV	Racine	WI		07/06/2026				(4)			(4)		107	107			
3991321BV	Greenwood	SC		10/21/2025				(13)			(13)		285	285			
4050117BV	Vail	AZ		12/16/2025				(19)			(19)		595	595			
30874061BV	Pine Mountain Club	CA		07/17/2026				566			566		3,014	3,014			
4026085BV	Gulf Breeze	FL		11/17/2025				(25)			(25)		738	738			
3805037BV	Gulf Shores	AL		05/15/2025				(11)			(11)		519	519			
4074724BV	Pattonville	TX		01/23/2026				(25)			(25)		828	828			
3835733BV	Las Vegas	NV		05/20/2025				(35)			(35)		1,068	1,068			
3848454BV	Hurricane	UT		06/09/2025				(15)			(15)		618	618			
4159669BV	Dallas	TX		03/17/2026				(44)			(44)		1,421	1,421			
30874230BV	Harvey	IL		07/17/2026				29			29		483	483			
3873180BV	Gatlinburg	TN		06/27/2025				(12)			(12)		683	683			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4407478BV	Pittsfield	NH		06/22/2026				(7)			(7)		361	361			
4186685BV	Tucson	AZ		04/03/2026				(35)			(35)		946	946			
3919157BV	ENGLEWOOD	CO		08/14/2025				(35)			(35)		1,666	1,666			
3087376 1BV	Low Moor	VA		07/17/2026				4			4		221	221			
4473488BV	Vineyard	UT		07/13/2026				(6)			(6)		177	177			
3859258BV	Pensacola	FL		06/20/2025				(8)			(8)		413	413			
4000727BV	LOMBARD	IL		11/04/2025				(12)			(12)		316	316			
3887605BV	Oviedo	FL		07/24/2025				(18)			(18)		533	533			
3858219BV	Clearwater	FL		06/18/2025				(16)			(16)		478	478			
3087476 8BV	Mount Holly	NC		07/17/2026				60			60		501	501			
4467604BV	New Braunfels	TX		07/01/2026				(12)			(12)		247	247			
4049360BV	Willcox	AZ		12/15/2025				(3)			(3)		94	94			
3893170BV	Cave Spring	GA		08/01/2025				(8)			(8)		301	301			
4060531BV	Baltimore	MD		12/24/2025				(8)			(8)		321	321			
4195295BV	Mount Holly	NJ		04/13/2026				(23)			(23)		555	555			
3792741BV	Pleasantville	NJ		05/05/2025				(14)			(14)		466	466			
3997575BV	Blanchard	ID		10/29/2025				(30)			(30)		736	736			
4472141BV	Waco	TX		07/09/2026				(10)			(10)		222	222			
3087413 2BV	Youngstown	OH		07/17/2026				41			41		805	805			
4291413BV	Ooltewah	TN		05/28/2026				(11)			(11)		560	560			
3822201BV	Denton	TX		05/16/2025				(18)			(18)		704	704			
4205960BV	Kingston Springs	TN		04/24/2026				(16)			(16)		1,085	1,085			
4024233BV	Anderson	SC		11/12/2025				(22)			(22)		572	572			
4472747BV	Greeley	CO		07/10/2026				4			4		354	354			
3861414BV	Little Rock	AR		06/24/2025				(33)			(33)		909	909			
3846136BV	Benton	AR		06/03/2025				(10)			(10)		351	351			
4464398BV	Wilmington	DE		06/29/2026				(13)			(13)		302	302			
3835769BV	Cartersville	GA		05/20/2025				(114)			(114)		3,405	3,405			
4238326BV	Marion	MI		05/01/2026				(11)			(11)		292	292			
4407087BV	Loganville	GA		06/18/2026				(23)			(23)		560	560			
4467628BV	Murphy	NC		07/01/2026				(7)			(7)		133	133			
3844648BV	Houston	TX		05/29/2025				(17)			(17)		732	732			
4503048BV	Venice	FL		07/31/2026				(20)			(20)		597	597			
4407086BV	Sevierville	TN		06/18/2026				(20)			(20)		562	562			
4185638BV	Lake Hughes	CA		04/01/2026				(30)			(30)		993	993			
4254484BV	Gulfport	FL		05/05/2026				(13)			(13)		637	637			
4288987BV	Pittsburgh	PA		05/22/2026				(7)			(7)		241	241			
4202125BV	Overgaard	AZ		04/20/2026				(22)			(22)		553	553			
4064214BV	Ponchatoula	LA		01/02/2026				(53)			(53)		1,187	1,187			
4134837BV	Azle	TX		02/27/2026				(39)			(39)		1,158	1,158			
4405365BV	Dawsonville	GA		06/16/2026				(9)			(9)		181	181			
4051444BV	CEDAR CITY	UT		12/18/2025				(19)			(19)		684	684			
4238324BV	Hillsboro	OR		05/01/2026				(9)			(9)		853	853			
3087392 1BV	Kissimmee	FL		07/17/2026				173			173		890	890			
4296138BV	Katy	TX		06/03/2026				(15)			(15)		425	425			
4194578BV	Fort Worth	TX		04/10/2026				(16)			(16)		591	591			
4446679BV	Orange Park	FL		06/26/2026				(5)			(5)		210	210			
4063038BV	Columbia	SC		12/30/2025				(6)			(6)		228	228			
3921861BV	Nokomis	FL		08/20/2025				(26)			(26)		1,333	1,333			
3860911BV	Palm Coast	FL		06/23/2025				(19)			(19)		969	969			
4444403BV	Columbia	TN		06/25/2026				(9)			(9)		295	295			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3961418BV	Saint Louis	MO		08/25/2025				(5)			(5)		409	409			
3845511BV	Desoto	TX		06/02/2025				(12)			(12)		618	618			
4198163BV	Cherry Log	GA		04/14/2026				(24)			(24)		678	678			
4134863BV	Wichita	KS		02/27/2026				(3)			(3)		578	578			
4064221BV	Hazel Park	MI		01/02/2026				(7)			(7)		241	241			
3969006BV	Blue Ridge	GA		09/18/2025				(124)			(124)		4,855	4,855			
4202018BV	Albuquerque	NM		04/20/2026				(7)			(7)		765	765			
4200983BV	Valdosta	GA		04/16/2026				(2)			(2)		447	447			
30874103BV	Woodbridge	VA		07/17/2026				63			63		1,540	1,540			
4467591BV	Canton	GA		07/01/2026				(7)			(7)		279	279			
4472140BV	Edmond	OK		07/09/2026				(4)			(4)		101	101			
4269887BV	Rosemead	CA		05/08/2026				(24)			(24)		871	871			
4269545BV	Sellersville	PA		05/07/2026				(29)			(29)		1,323	1,323			
4444422BV	Cedar Park	TX		06/25/2026				(6)			(6)		172	172			
30874084BV	Shelby Township	MI		07/17/2026				97			97		755	755			
3882239BV	Crowley	TX		07/10/2025				(20)			(20)		527	527			
4134849BV	CALABASH	NC		02/27/2026				(34)			(34)		642	642			
30873968BV	Columbia Heights	MN		07/17/2026				22			22		437	437			
3860881BV	Show Low	AZ		06/23/2025				(73)			(73)		3,783	3,783			
4206873BV	Philadelphia	PA		04/28/2026				(21)			(21)		480	480			
4472132BV	Tomball	TX		07/09/2026				(4)			(4)		162	162			
4201022BV	Jackson	OH		04/16/2026				(17)			(17)		382	382			
4472090BV	Woodbridge	VA		07/09/2026				(6)			(6)		301	301			
3875149BV	Warsaw	MO		07/07/2025				(4)			(4)		249	249			
4041650BV	Portland	OR		12/04/2025				(29)			(29)		901	901			
3989461BV	Austin	TX		10/16/2025				(39)			(39)		1,378	1,378			
30874047BV	Ward	AR		07/17/2026				45			45		494	494			
3859240BV	McDonough	GA		06/20/2025				(27)			(27)		782	782			
4205953BV	Denver	CO		04/24/2026				(31)			(31)		879	879			
3846109BV	Land O' Lakes	FL		06/03/2025				76			76		1,209	1,209			
3796085BV	Louisville	KY		05/13/2025				(7)			(7)		268	268			
3835716BV	Windsor	CO		05/20/2025				125			125		2,201	2,201			
3876193BV	Harrisburg	PA		07/09/2025				(10)			(10)		354	354			
30874189BV	Harrison Township	MI		07/17/2026				198			198		1,588	1,588			
3882608BV	Salt Lake City	UT		07/11/2025				(5)			(5)		635	635			
30874269BV	Eastvale	CA		07/17/2026				186			186		1,308	1,308			
3930144BV	Aurora	IL		08/21/2025				(16)			(16)		755	755			
4177444BV	Wayne	NJ		03/25/2026				(23)			(23)		870	870			
4269573BV	Lincoln	NE		05/07/2026				(101)			(101)		3,191	3,191			
4177448BV	Davenport	FL		03/25/2026				(12)			(12)		561	561			
3876175BV	Oshkosh	WI		07/09/2025				(20)			(20)		750	750			
3846740BV	Tucson	AZ		06/04/2025				(46)			(46)		1,247	1,247			
3845045BV	Inlet Beach	FL		05/30/2025				(22)			(22)		1,922	1,922			
4472107BV	Harrisburg	NC		07/09/2026				(35)			(35)		2,454	2,454			
4275818BV	Houston	TX		05/19/2026				(86)			(86)		3,113	3,113			
30874038BV	Breinigsville	PA		07/17/2026				229			229		1,829	1,829			
4404192BV	Matthews	NC		06/15/2026				(6)			(6)		184	184			
3891765BV	Minotola	NJ		07/29/2025				(30)			(30)		900	900			
3823827BV	Fresno	CA		05/19/2025				(13)			(13)		990	990			
30874188BV	Georgetown	CA		07/17/2026				130			130		1,028	1,028			
4446671BV	Surfside Beach	SC		06/26/2026				(12)			(12)		369	369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3966347BV	Lynchburg	VA		09/12/2025				(14)			(14)		623	623			
4041074BV	Saint Louis Park	MN		12/03/2025				(15)			(15)		851	851			
3795005BV	Davenport	FL		05/12/2025				5			5		680	680			
3858248BV	Maywood	IL		06/18/2025				(8)			(8)		377	377			
3886013BV	New Orleans	LA		07/22/2025				(15)			(15)		407	407			
3805019BV	San Antonio	TX		05/15/2025				(28)			(28)		1,113	1,113			
3893162BV	Virginia Beach	VA		08/01/2025				(14)			(14)		418	418			
3886004BV	Jacksonville	FL		07/22/2025				(12)			(12)		355	355			
4206339BV	Tucson	AZ		04/27/2026				(19)			(19)		657	657			
3836180BV	Cincinnati	OH		05/21/2025				(34)			(34)		717	717			
30873990BV	Carrollton	TX		07/17/2026				(20)			(20)		537	537			
3892823BV	Titusville	FL		07/31/2025				(15)			(15)		1,262	1,262			
30874182BV	Dayton	TX		07/17/2026				99			99		846	846			
4024206BV	Moore	MT		11/12/2025				(12)			(12)		537	537			
3965494BV	CHANHASSEN	MN		09/10/2025				(26)			(26)		789	789			
3845498BV	Jacksonville	FL		06/02/2025				(14)			(14)		602	602			
3836645BV	STILLWATER	OK		05/22/2025				(12)			(12)		455	455			
4134793BV	Mesa	AZ		02/27/2026				(22)			(22)		863	863			
4065891BV	Elkmont	AL		01/07/2026				(12)			(12)		515	515			
4131512BV	Dorchester	MA		02/25/2026				(78)			(78)		2,658	2,658			
4272890BV	Middle Township	NJ		05/14/2026				(9)			(9)		641	641			
4063148BV	Republic	MO		12/30/2025				(75)			(75)		3,465	3,465			
4190486BV	Eagle Pass	TX		04/09/2026				(10)			(10)		279	279			
30873855BV	Antioch	CA		07/17/2026				(20)			(20)		818	818			
30873872BV	Laredo	TX		07/17/2026				632			632		4,121	4,121			
4406307BV	Rochester	NY		06/17/2026				(2)			(2)		209	209			
4206301BV	Longmont	CO		04/27/2026				(26)			(26)		739	739			
4481325BV	San Angelo	TX		07/22/2026				(5)			(5)		103	103			
4064212BV	Lubbock	TX		01/02/2026				(20)			(20)		725	725			
3882623BV	Weatherford	TX		07/11/2025				(41)			(41)		1,027	1,027			
4293056BV	Ocala	FL		05/29/2026				(7)			(7)		663	663			
3893553BV	San Antonio	TX		08/04/2025				(12)			(12)		535	535			
4409027BV	Cheyenne	WY		06/24/2026				(7)			(7)		167	167			
4062980BV	Silver Spring	MD		12/30/2025				(15)			(15)		1,278	1,278			
4093311BV	Pittsburgh	PA		02/03/2026				(23)			(23)		525	525			
3874077BV	Modesto	CA		07/01/2025				(35)			(35)		909	909			
3876205BV	Lakewood	OH		07/09/2025				(8)			(8)		611	611			
3891737BV	Waukesha	WI		07/29/2025				(29)			(29)		951	951			
30870792BV	Sevierville	TN		04/29/2026				(85)			(85)		1,601	1,601			
3921465BV	El Paso	TX		08/19/2025				(8)			(8)		363	363			
30874070BV	Kennewick	WA		07/17/2026				374			374		1,909	1,909			
4051904BV	Jackson Township	NJ		12/19/2025				(18)			(18)		1,043	1,043			
4069174BV	Ballard	WV		01/14/2026				1			1		634	634			
4062988BV	Encinitas	CA		12/30/2025				(32)			(32)		2,716	2,716			
4467590BV	Sandstone	MN		07/01/2026				(4)			(4)		151	151			
3823861BV	Glen Burnie	MD		05/19/2025				(18)			(18)		589	589			
3888108BV	Meridian	ID		07/25/2025				(16)			(16)		709	709			
4189784BV	Arcadia	CA		04/08/2026				(43)			(43)		950	950			
3847939BV	Pittsburgh	PA		06/06/2025				(11)			(11)		369	369			
3885983BV	El Paso	TX		07/22/2025				(37)			(37)		886	886			
3908254BV	Pine Mountain	GA		08/06/2025				(16)			(16)		369	369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4291423BV	Citra	FL		05/28/2026				(11)			(11)		407	407			
4238320BV	Fort Myers	FL		05/01/2026				(14)			(14)		972	972			
4189807BV	Mahwah	NJ		04/08/2026				(18)			(18)		364	364			
3087079BBV	Bluffton	SC		04/29/2026				(82)			(82)		1,682	1,682			
3969327BV	Indianapolis	IN		09/19/2025				(14)			(14)		511	511			
4273334BV	Cleveland	OH		05/15/2026				(4)			(4)		207	207			
4273369BV	New Smyrna Beach	FL		05/15/2026				(791)			(791)		101,340	101,340			
3918772BV	CENTERVILLE	OH		08/13/2025				(15)			(15)		557	557			
3858222BV	Kenosha	WI		06/18/2025				(351)			(351)		8,254	8,254			
3872255BV	South Berwick	ME		06/25/2025				(41)			(41)		1,337	1,337			
30874194BV	Indianapolis	IN		07/17/2026				(2)			(2)		804	804			
4115266BV	Taos	NM		02/12/2026				(22)			(22)		644	644			
3087427 1BV	Mission	TX		07/17/2026				50			50		410	410			
4161168BV	Julesburg	CO		03/19/2026				(27)			(27)		906	906			
3997185BV	Baltimore	MD		10/28/2025				(32)			(32)		866	866			
30873950BV	Los Angeles	CA		07/17/2026									5,901	5,901			
3859257BV	Milwaukee	WI		06/20/2025				(19)			(19)		1,206	1,206			
3965175BV	Rocky Face	GA		09/09/2025				(8)			(8)		374	374			
4027270BV	Broken Bow	OK		11/18/2025				(27)			(27)		679	679			
30874057BV	Ladysmith	WI		07/17/2026				35			35		778	778			
4024188BV	Ocean City	NJ		11/12/2025				(44)			(44)		983	983			
3796129BV	Lubbock	TX		05/13/2025				(889)			(889)		26,856	26,856			
4159661BV	Martinsburg	WV		03/17/2026				(64)			(64)		3,671	3,671			
4288986BV	Katy	TX		05/22/2026				(10)			(10)		433	433			
3843886BV	Cicero	IN		05/28/2025				(12)			(12)		352	352			
4040539BV	Torrington	CT		12/02/2025				(23)			(23)		625	625			
4255184BV	Oak Island	NC		05/06/2026				(77)			(77)		1,820	1,820			
3963927BV	Albany	OR		09/04/2025				(28)			(28)		994	994			
4027217BV	Harrisburg	PA		11/18/2025				(45)			(45)		1,197	1,197			
3999160BV	Powell	TN		10/30/2025				(9)			(9)		538	538			
4160421BV	Tucson	AZ		03/18/2026				(21)			(21)		667	667			
4047889BV	Lexington	NC		12/11/2025				(61)			(61)		2,941	2,941			
4238337BV	Arnold	CA		05/01/2026				(26)			(26)		699	699			
4037591BV	Herriman	UT		11/24/2025				(36)			(36)		2,063	2,063			
3963918BV	Eolia	MO		09/04/2025				(10)			(10)		393	393			
4063131BV	Advance	NC		12/30/2025				(17)			(17)		440	440			
3823852BV	Knoxville	TN		05/19/2025				(18)			(18)		479	479			
4466048BV	Seguin	TX		06/30/2026				(647)			(647)		17,297	17,297			
4299892BV	Columbus	OH		06/11/2026				(4)			(4)		144	144			
3790578BV	New Smyrna Beach	FL		04/30/2025				(30)			(30)		1,001	1,001			
3989416BV	Citronelle	AL		10/16/2025				(10)			(10)		517	517			
3874848BV	Galloway	NJ		07/03/2025				(54)			(54)		2,235	2,235			
30874140BV	Hauppauge	NY		07/17/2026				360			360		1,541	1,541			
3087378SBV	Greene	NY		07/17/2026				129			129		766	766			
4063020BV	Omaha	NE		12/30/2025				(18)			(18)		1,084	1,084			
4026107BV	Searcy	AR		11/17/2025				(329)			(329)		9,413	9,413			
4062989BV	Rolling Hills Estates	CA		12/30/2025				(35)			(35)		2,394	2,394			
3823831BV	Springtown	TX		05/19/2025				(22)			(22)		874	874			
4038838BV	Marengo	IL		11/26/2025				(30)			(30)		757	757			
4062999BV	Roselle	IL		12/30/2025				(15)			(15)		1,074	1,074			
30874131BV	Leesburg	GA		07/17/2026				14			14		429	429			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4075584BV	Springdale	AR		01/26/2026				(12)			(12)		478	478			
4274034BV	Midland	TX		05/18/2026				(11)			(11)		456	456			
3872792BV	Maple Valley	WA		06/26/2025				(30)			(30)		1,387	1,387			
4299873BV	Lehi	UT		06/11/2026				(7)			(7)		645	645			
4521555BV	Enfield	CT		08/10/2026				(4)			(4)		243	243			
3886477BV	Breezy Point	MN		07/23/2025				(884)			(884)		42,390	42,390			
3876190BV	Ben Wheeler	TX		07/09/2025				(7)			(7)		696	696			
4040557BV	Sneads Ferry	NC		12/02/2025				(78)			(78)		3,289	3,289			
4293575BV	Shell Knob	MO		06/01/2026				(13)			(13)		743	743			
3087374BV	Bowie	MD		07/17/2026				161			161		819	819			
4020341BV	San Antonio	TX		11/05/2025				(16)			(16)		470	470			
4444448BV	Rochester	NH		06/25/2026				(16)			(16)		307	307			
4189778BV	Fairfax	VA		04/08/2026				(39)			(39)		556	556			
3792673BV	Haslet	TX		05/05/2025				2			2		687	687			
3845061BV	Austin	TX		05/30/2025				(21)			(21)		633	633			
4137821BV	Gordonville	TX		03/06/2026				(39)			(39)		1,051	1,051			
3845509BV	Cascade	CO		06/02/2025				(13)			(13)		739	739			
3822206BV	Richfield	UT		05/16/2025				(48)			(48)		1,417	1,417			
4467621BV	Davenport	FL		07/01/2026				(38)			(38)		1,728	1,728			
4063042BV	Rockwall	TX		12/30/2025				(198)			(198)		8,769	8,769			
4403233BV	Manchaca	TX		06/12/2026				(20)			(20)		2,226	2,226			
4472721BV	Fort Worth	TX		07/10/2026				(3)			(3)		163	163			
3884725BV	Northfield	MN		07/17/2025				(7)			(7)		568	568			
3823892BV	Philadelphia	PA		05/19/2025				(6)			(6)		410	410			
4041053BV	Cape Charles	VA		12/03/2025				(43)			(43)		1,075	1,075			
4407462BV	Knoxville	TN		06/22/2026				(5)			(5)		260	260			
3087413BV	Akron	OH		07/17/2026				16			16		548	548			
4066470BV	Westampton	NJ		01/08/2026				(8)			(8)		850	850			
4472131BV	Pottstown	PA		07/09/2026				(4)			(4)		255	255			
4027246BV	Odem	TX		11/18/2025				(12)			(12)		286	286			
3997162BV	Amarillo	TX		10/28/2025				(15)			(15)		329	329			
3873202BV	Nashville	TN		06/27/2025				(20)			(20)		612	612			
3837083BV	Columbus	OH		05/23/2025				(11)			(11)		258	258			
3087429BV	White Marsh	MD		07/17/2026				(36)			(36)		1,207	1,207			
4050737BV	Atlantic City	NJ		12/17/2025				(35)			(35)		2,259	2,259			
3087407BV	Princeton	NJ		07/17/2026				545			545		4,384	4,384			
3874433BV	Pendleton	SC		07/02/2025				(16)			(16)		389	389			
4475294BV	Bryan	TX		07/15/2026				(15)			(15)		505	505			
4288960BV	Denver	CO		05/22/2026				(26)			(26)		591	591			
3872787BV	The Colony	TX		06/26/2025				(10)			(10)		410	410			
4041636BV	Corpus Christi	TX		12/04/2025				(12)			(12)		509	509			
4027290BV	Boerne	TX		11/18/2025				(111)			(111)		3,774	3,774			
4051924BV	Chico	CA		12/19/2025				(20)			(20)		811	811			
4288550BV	Josephine	TX		05/21/2026				5			5		313	313			
3087391 7BV	Concord	NC		07/17/2026				488			488		3,769	3,769			
3891769BV	Dahlonega	GA		07/29/2025				(6)			(6)		610	610			
3087410 0BV	Copperhill	TN		07/17/2026				186			186		1,599	1,599			
3919147BV	Ann Arbor	MI		08/14/2025				(23)			(23)		1,318	1,318			
4183651BV	Conroe	TX		03/27/2026				(15)			(15)		464	464			
3849699BV	McAlester	OK		06/11/2025				(11)			(11)		348	348			
3087426 5BV	Elko New Market	MN		07/17/2026				(2)			(2)		984	984			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4295571BV	Reading	PA		06/02/2026				(12)			(12)		337	337			
4289008BV	Daytona Beach	FL		05/22/2026				(8)			(8)		314	314			
4476139BV	Louisville	KY		07/16/2026				(6)			(6)		143	143			
4024191BV	Fresno	CA		11/12/2025				(15)			(15)		463	463			
4045344BV	Columbia	SC		12/09/2025				(31)			(31)		812	812			
3823847BV	Blacklick	OH		05/19/2025				(7)			(7)		292	292			
3876198BV	Indianapolis	IN		07/09/2025				(9)			(9)		284	284			
3985805BV	Alta	CA		10/09/2025				(16)			(16)		648	648			
4288570BV	Saint George	UT		05/21/2026				(55)			(55)		3,949	3,949			
3886022BV	Milton	DE		07/22/2025				(11)			(11)		649	649			
4038272BV	Canandaigua	NY		11/25/2025				(22)			(22)		464	464			
30874219BV	Grant	AL		07/17/2026				101			101		1,137	1,137			
30873771BV	Denver	NC		07/17/2026				47			47		755	755			
4406314BV	West Warwick	RI		06/17/2026				(8)			(8)		172	172			
4201018BV	Port Mansfield	TX		04/16/2026				(18)			(18)		741	741			
3991323BV	Dublin	CA		10/21/2025				(27)			(27)		867	867			
3789618BV	Daytona Beach	FL		04/28/2025				(11)			(11)		345	345			
4408308BV	Ormond Beach	FL		06/23/2026				(12)			(12)		260	260			
4073357BV	Apple Valley	CA		01/21/2026				(16)			(16)		387	387			
4070344BV	Chattanooga	TN		01/16/2026				(11)			(11)		443	443			
4110975BV	Memphis	TN		02/05/2026				(1)			(1)		494	494			
3836248BV	Oak Park	IL		05/21/2025				(7)			(7)		287	287			
3991376BV	BALTIMORE	MD		10/21/2025				1			1		475	475			
3888112BV	Holiday	FL		07/25/2025				(6)			(6)		554	554			
3873193BV	Sevierville	TN		06/27/2025				(14)			(14)		661	661			
4074752BV	Paterson	NJ		01/23/2026				(13)			(13)		737	737			
4063088BV	Roslindale	MA		12/30/2025				(41)			(41)		1,638	1,638			
4205954BV	Dallas	TX		04/24/2026				(8)			(8)		1,388	1,388			
3918773BV	Saluda	VA		08/13/2025				(43)			(43)		3,317	3,317			
4467587BV	Baltimore	MD		07/01/2026				(9)			(9)		265	265			
30874088BV	Weehawken	NJ		07/17/2026				123			123		810	810			
4062294BV	Bryan	TX		12/29/2025				(6)			(6)		313	313			
30873739BV	New York	NY		07/17/2026				282			282		1,489	1,489			
3966353BV	Shallowater	TX		09/12/2025				(14)			(14)		1,107	1,107			
3992377BV	Worcester	MA		10/23/2025				(8)			(8)		801	801			
4478715BV	DeKalb	IL		07/21/2026				(5)			(5)		99	99			
4039433BV	Macon	GA		11/28/2025				(7)			(7)		350	350			
4293022BV	Sevierville	TN		05/29/2026				(11)			(11)		563	563			
3874391BV	Las Vegas	NV		07/02/2025				(28)			(28)		764	764			
3888486BV	Incline Village	NV		07/28/2025				(19)			(19)		1,396	1,396			
30874137BV	Nebo	NC		07/17/2026				13			13		281	281			
4040507BV	Tremonton	UT		12/02/2025				(27)			(27)		628	628			
3883394BV	Billings	MT		07/14/2025				(25)			(25)		745	745			
30874211BV	Miami	FL		07/17/2026				232			232		1,167	1,167			
3985814BV	Atlanta	GA		10/09/2025				(12)			(12)		460	460			
30874157BV	Canton	MI		07/17/2026				8			8		644	644			
3967825BV	Sevierville	TN		09/16/2025				(11)			(11)		689	689			
3983673BV	Palm Coast	FL		10/03/2025				(25)			(25)		786	786			
4299869BV	Indio	CA		06/11/2026				(9)			(9)		376	376			
3891747BV	Houston	TX		07/29/2025				(14)			(14)		341	341			
3872245BV	Bradenton	FL		06/25/2025				(27)			(27)		806	806			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3849116BV	Lakewood	CO		06/10/2025				25			25		2,495	2,495			
3885986BV	Fort Myers	FL		07/22/2025				(15)			(15)		356	356			
3872777BV	Pocono Lake	PA		06/26/2025				(8)			(8)		495	495			
4024199BV	Knoxville	TN		11/12/2025				(9)			(9)		627	627			
3796662BV	Staten Island	NY		05/14/2025				(68)			(68)		1,413	1,413			
3909496BV	Philadelphia	PA		08/11/2025				(31)			(31)		815	815			
3874098BV	Augusta	GA		07/01/2025				(36)			(36)		1,878	1,878			
4021833BV	Baton Rouge	LA		11/06/2025				(9)			(9)		558	558			
3918741BV	Ocala	FL		08/13/2025				9			9		595	595			
4293593BV	Tallahassee	FL		06/01/2026				(11)			(11)		549	549			
4469836BV	Myrtle Beach	SC		07/07/2026				(14)			(14)		305	305			
30873960BV	Whittier	CA		07/17/2026				593			593		2,890	2,890			
4050713BV	Grand Junction	CO		12/17/2025				5			5		1,031	1,031			
4038846BV	Yukon	OK		11/26/2025				(19)			(19)		574	574			
4273424BV	Rutherford	NJ		05/15/2026				(18)			(18)		525	525			
3846094BV	Warrensville Heights	OH		06/03/2025				(12)			(12)		275	275			
4202045BV	Easton	PA		04/20/2026				(15)			(15)		603	603			
3874411BV	Springfield	MA		07/02/2025				(20)			(20)		647	647			
3785333BV	Spring	TX		04/24/2025				2			2		761	761			
3921469BV	Woodridge	NY		08/19/2025				(26)			(26)		880	880			
3875732BV	Hixson	TN		07/08/2025				12			12		537	537			
4073997BV	Del Rio	TX		01/22/2026				(28)			(28)		814	814			
3846146BV	Sneads Ferry	NC		06/03/2025				(13)			(13)		617	617			
4027195BV	Atlanta	GA		11/18/2025				(19)			(19)		843	843			
3837716BV	Las Vegas	NV		05/27/2025				(28)			(28)		1,199	1,199			
3823838BV	Wasco	CA		05/19/2025				(7)			(7)		578	578			
3805011BV	San Antonio	TX		05/15/2025				(16)			(16)		560	560			
4137293BV	Ooltewah	TN		03/05/2026				(1,221)			(1,221)		72,848	72,848			
4274050BV	Bayview	ID		05/18/2026				(11)			(11)		578	578			
30873856BV	Apple Valley	CA		07/17/2026				143			143		625	625			
3823835BV	McDonough	GA		05/19/2025				(6)			(6)		621	621			
30874166BV	Wasco	CA		07/17/2026				170			170		973	973			
3888135BV	Felton	DE		07/25/2025				(3)			(3)		245	245			
4162353BV	Jacksonville	FL		03/23/2026				(17)			(17)		611	611			
30873839BV	St. Louis Park	MN		07/17/2026				141			141		1,866	1,866			
4407487BV	Newtown Square	PA		06/22/2026				(5)			(5)		102	102			
4060542BV	Camden	TN		12/24/2025				(8)			(8)		473	473			
4272889BV	Moneta	VA		05/14/2026				(17)			(17)		679	679			
4063119BV	Marietta	GA		12/30/2025				(37)			(37)		1,664	1,664			
3846732BV	Hardeeville	SC		06/04/2025				83			83		1,632	1,632			
4405359BV	Sharps Chapel	TN		06/16/2026				(19)			(19)		574	574			
4065913BV	Springfield	NJ		01/07/2026				(26)			(26)		1,089	1,089			
4407463BV	Aguila	AZ		06/22/2026				(39)			(39)		718	718			
4038844BV	Miami	FL		11/26/2025				(50)			(50)		1,343	1,343			
3883918BV	Fort Lauderdale	FL		07/15/2025				(26)			(26)		1,105	1,105			
4063116BV	San Rafael	CA		12/30/2025				(58)			(58)		2,502	2,502			
30873918BV	Detroit	MI		07/17/2026				49			49		326	326			
3794560BV	Oracle	AZ		05/09/2025				(30)			(30)		1,287	1,287			
4110958BV	Chicago	IL		02/05/2026				(16)			(16)		723	723			
30873936BV	Revere	MA		07/17/2026				336			336		2,030	2,030			
3882288BV	Birmingham	AL		07/10/2025				(10)			(10)		381	381			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3893554BV	Fruita	CO		08/04/2025				(12)			(12)		641	641			
4289620BV	Onancock	VA		05/26/2026				(7)			(7)		536	536			
3850557BV	Rossville	GA		06/13/2025				(10)			(10)		444	444			
3882609BV	Bradenton	FL		07/11/2025				(26)			(26)		612	612			
3860935BV	Middletown	NY		06/23/2025				(15)			(15)		576	576			
3847919BV	Las Vegas	NV		06/06/2025				(13)			(13)		472	472			
4238328BV	Enumclaw	WA		05/01/2026				(54)			(54)		1,802	1,802			
4041067BV	Blue Springs	MO		12/03/2025				(12)			(12)		344	344			
4464402BV	Tierra Verde	FL		06/29/2026				(10)			(10)		228	228			
3988829BV	Hainesport	NJ		10/15/2025				(27)			(27)		880	880			
30873729BV	Hewlett	NY		07/17/2026				493			493		2,584	2,584			
4272872BV	Midwest City	OK		05/14/2026				(9)			(9)		249	249			
30873773BV	Kinston	NC		07/17/2026				73			73		551	551			
30873768BV	Eden	NC		07/17/2026				441			441		3,327	3,327			
4131913BV	Torrance	CA		02/26/2026				(62)			(62)		2,368	2,368			
4270768BV	Bonita Springs	FL		05/11/2026				(69)			(69)		1,477	1,477			
30874233BV	Bartlesville	OK		07/17/2026				7			7		351	351			
4136662BV	Naples	FL		03/04/2026				(30)			(30)		953	953			
3835776BV	Gaithersburg	MD		05/20/2025				(4)			(4)		511	511			
3849683BV	Dundalk	MD		06/11/2025				(12)			(12)		475	475			
4134829BV	Ferguson	NC		02/27/2026				(37)			(37)		944	944			
30873708BV	Chambersburg	PA		07/17/2026				15			15		1,065	1,065			
4271557BV	Covington	GA		05/12/2026				(4)			(4)		214	214			
30874062BV	New York	NY		07/17/2026				52			52		2,240	2,240			
4190479BV	Palm Bay	FL		04/09/2026				(8)			(8)		151	151			
3915648BV	Lafayette	LA		08/12/2025				(12)			(12)		686	686			
4255258BV	Hastings	MI		05/06/2026				(13)			(13)		476	476			
4159696BV	Palm Coast	FL		03/17/2026				(23)			(23)		724	724			
4444406BV	Rochester	NY		06/25/2026				(16)			(16)		484	484			
4406322BV	Vallejo	CA		06/17/2026				(8)			(8)		205	205			
4063058BV	Oakland	CA		12/30/2025				(49)			(49)		2,839	2,839			
4295600BV	WINSTON SALEM	NC		06/02/2026				(10)			(10)		511	511			
4062985BV	Sandy	OR		12/30/2025				(26)			(26)		1,564	1,564			
4053386BV	Knoxville	TN		12/23/2025				8			8		1,514	1,514			
4297182BV	Lake in the Hills	IL		06/05/2026				(9)			(9)		257	257			
4141268BV	Dinuba	CA		03/11/2026				(28)			(28)		1,796	1,796			
30874231BV	Anna	TX		07/17/2026				10			10		1,059	1,059			
4049387BV	Winston Salem	NC		12/15/2025				(20)			(20)		517	517			
4029300BV	Eagle	NE		04/21/2026				(23)			(23)		804	804			
4470798BV	Marina	CA		07/08/2026				(5)			(5)		859	859			
3857125BV	Ellijay	GA		06/16/2025				(21)			(21)		642	642			
30873881BV	Los Angeles	CA		07/17/2026				(169)			(169)		2,814	2,814			
30874105BV	HOUSTON	TX		07/17/2026				198			198		1,575	1,575			
30874210BV	Port Jervis	NY		07/17/2026				107			107		832	832			
3861393BV	Hixson	TN		06/24/2025				(8)			(8)		522	522			
4464422BV	Martinsville	IN		06/29/2026				(5)			(5)		115	115			
3790539BV	Roseburg	OR		04/30/2025				(465)			(465)		25,547	25,547			
4469832BV	Jacksonville	FL		07/07/2026				(68)			(68)		2,040	2,040			
4037646BV	Amarillo	TX		11/24/2025				(8)			(8)		502	502			
30873722BV	Wethersfield	CT		07/17/2026				23			23		841	841			
4129700BV	Spartanburg	SC		02/19/2026				(30)			(30)		658	658			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4067257BV	Nesquehoning	PA		01/09/2026				(11)			(11)		731	731			
3847918BV	Miami	FL		06/06/2025				(36)			(36)		1,132	1,132			
3930160BV	Davie	FL		08/21/2025				(17)			(17)		1,012	1,012			
4299219BV	Lexington	KY		06/10/2026				(17)			(17)		444	444			
4403222BV	Troutman	NC		06/12/2026				(6)			(6)		283	283			
30873836BV	Urbandale	IA		07/17/2026				134			134		1,876	1,876			
4206831BV	Albuquerque	NM		04/28/2026				(20)			(20)		570	570			
4503043BV	Coldspring	TX		07/31/2026				(8)			(8)		214	214			
30874106BV	Adelanto	CA		07/17/2026				154			154		1,148	1,148			
4275809BV	Spokane	WA		05/19/2026				(21)			(21)		525	525			
30874063BV	Cumberland	VA		07/17/2026				(21)			(21)		346	346			
4136675BV	Melbourne	FL		03/04/2026				(54)			(54)		1,374	1,374			
4291428BV	Eagle Lake	TX		05/28/2026				(146)			(146)		3,472	3,472			
3875708BV	Inverness	FL		07/08/2025				(17)			(17)		400	400			
4063136BV	Liberty Twp	OH		12/30/2025				(28)			(28)		994	994			
4469082BV	Annapolis	MD		07/06/2026				(4)			(4)		180	180			
4039416BV	Oxnard	CA		11/28/2025				(29)			(29)		1,174	1,174			
4140620BV	WAXAHACHIE	TX		03/10/2026				(12)			(12)		423	423			
30873920BV	Minneapolis	MN		07/17/2026				25			25		993	993			
3857165BV	CHATTANOOGA	TN		06/16/2025				(12)			(12)		566	566			
4048389BV	Goshen	KY		12/12/2025				(25)			(25)		734	734			
3966965BV	Knoxville	TN		09/15/2025				(16)			(16)		435	435			
4062954BV	Seminole	FL		12/30/2025				(31)			(31)		791	791			
30874286BV	HOUSTON	TX		07/17/2026				201			201		1,714	1,714			
4039392BV	Canton	OH		11/28/2025				(19)			(19)		367	367			
30873954BV	Albuquerque	NM		07/17/2026				16			16		230	230			
3883909BV	Jackson	NJ		07/15/2025				(5)			(5)		382	382			
4255209BV	Bullhead City	AZ		05/06/2026				(13)			(13)		725	725			
4024996BV	Durham	NC		11/13/2025				(20)			(20)		564	564			
30874285BV	Bacliff	TX		07/17/2026				85			85		568	568			
3884694BV	Columbus	IN		07/17/2025				(10)			(10)		320	320			
4062994BV	Hendersonville	TN		12/30/2025				(21)			(21)		1,584	1,584			
3872830BV	Voorhees	NJ		06/26/2025				(13)			(13)		469	469			
3873583BV	Crowley	TX		06/30/2025				(5)			(5)		187	187			
4040502BV	Augusta	GA		12/02/2025				(34)			(34)		1,341	1,341			
4038273BV	SEASIDE	OR		11/25/2025				(24)			(24)		979	979			
3882636BV	Pocono Lake	PA		07/11/2025				(21)			(21)		504	504			
4066473BV	Tobyhanna	PA		01/08/2026				(27)			(27)		1,563	1,563			
4205974BV	South Bend	IN		04/24/2026				(14)			(14)		262	262			
3846621BV	Fayetteville	NC		06/04/2025				(11)			(11)		721	721			
3872814BV	Westhampton Beach	NY		06/26/2025				(53)			(53)		2,850	2,850			
4269528BV	Smyrna	GA		05/07/2026				(45)			(45)		1,161	1,161			
3837081BV	Saint Helena Island	SC		05/23/2025				(20)			(20)		559	559			
4238315BV	Englewood	OH		05/01/2026				(5)			(5)		561	561			
30874205BV	Baltimore	MD		07/17/2026				109			109		502	502			
3850175BV	Mesquite	NV		06/12/2025				(4)			(4)		189	189			
3885468BV	Charlotte	NC		07/21/2025				(26)			(26)		819	819			
30874177BV	Erin	TN		07/17/2026				39			39		470	470			
4206327BV	Houston	TX		04/27/2026				(21)			(21)		784	784			
4446726BV	Albuquerque	NM		06/26/2026				(7)			(7)		285	285			
4177430BV	Rio Rancho	NM		03/26/2026				(56)			(56)		1,802	1,802			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4195300BV	Jarrell	TX		04/13/2026				(23)			(23)		514	514			
4472750BV	Baton Rouge	LA		07/10/2026				(9)			(9)		229	229			
30874141BV	Kingsville	MO		07/17/2026				200			200		1,574	1,574			
4468094BV	Riverdale	GA		07/02/2026				(2)			(2)		136	136			
3892809BV	Bentonville	AR		07/31/2025				(16)			(16)		2,946	2,946			
4299840BV	Bakersfield	CA		06/11/2026				(9)			(9)		373	373			
4073995BV	Spokane	WA		01/22/2026				(22)			(22)		693	693			
4203615BV	Tampa	FL		04/22/2026				(55)			(55)		1,304	1,304			
3823846BV	Rochester	MN		05/19/2025				(10)			(10)		437	437			
3874435BV	West Pittston	PA		07/02/2025				(286)			(286)		10,920	10,920			
4408300BV	Mount Pleasant	SC		06/23/2026				(2)			(2)		819	819			
4187394BV	Port Charlotte	FL		04/06/2026				(32)			(32)		977	977			
3884719BV	Bentonville	AR		07/17/2025				(20)			(20)		1,219	1,219			
4137769BV	Crosby	TX		03/06/2026				(16)			(16)		342	342			
4240223BV	Lubbock	TX		05/04/2026				(12)			(12)		507	507			
3857156BV	Mineola	TX		06/16/2025				(22)			(22)		510	510			
30874069BV	West Valley City	UT		07/17/2026				54			54		1,191	1,191			
4050743BV	Foley	AL		12/17/2025				21			21		845	845			
4061152BV	Sandusky	OH		12/26/2025				(5)			(5)		300	300			
3886019BV	Brook Park	MN		07/22/2025				(25)			(25)		793	793			
3837721BV	San Antonio	TX		05/27/2025				(5)			(5)		558	558			
3874112BV	Austin	TX		07/01/2025				(621)			(621)		26,422	26,422			
3930154BV	Hammond	IN		08/21/2025				(8)			(8)		390	390			
4406366BV	REHOBOTH BEACH	DE		06/17/2026				(7)			(7)		181	181			
4024202BV	Pfafftown	NC		11/12/2025				(25)			(25)		751	751			
3962967BV	Loma Linda	CA		09/02/2025				(123)			(123)		4,558	4,558			
3883402BV	Cameron	TX		07/14/2025				(11)			(11)		561	561			
3857157BV	Forest City	NC		06/16/2025				(11)			(11)		273	273			
3850542BV	Westwego	LA		06/13/2025				(1)			(1)		378	378			
4444424BV	Winder	GA		06/25/2026				(10)			(10)		243	243			
4293023BV	Concord	NC		05/29/2026				(10)			(10)		398	398			
4474382BV	Brunswick	MD		07/14/2026									184	184			
4038300BV	Anaheim	CA		11/25/2025				(85)			(85)		3,488	3,488			
3790547BV	Payson	AZ		04/30/2025				(10)			(10)		714	714			
4288992BV	Scottsdale	AZ		05/22/2026				(20)			(20)		1,096	1,096			
4467616BV	Marana	AZ		07/01/2026				(5)			(5)		202	202			
4269885BV	Windsor Mill	MD		05/08/2026				(11)			(11)		561	561			
30874090BV	Statham	GA		07/17/2026				40			40		403	403			
30873869BV	Coral Springs	FL		07/17/2026				61			61		314	314			
3969285BV	Myrtle Beach	SC		09/19/2025				(14)			(14)		713	713			
3963933BV	Martinez	CA		09/04/2025				(29)			(29)		796	796			
4190494BV	Bonners Ferry	ID		04/09/2026				(16)			(16)		1,420	1,420			
3930143BV	Meridian	ID		08/21/2025				(11)			(11)		368	368			
30874257BV	Houston	TX		07/17/2026				233			233		1,217	1,217			
4288565BV	Brockton	MA		05/21/2026				(34)			(34)		1,486	1,486			
3921868BV	Owings Mills	MD		08/20/2025				(6)			(6)		880	880			
4408309BV	Tawas City	MI		06/23/2026				(10)			(10)		232	232			
4466047BV	Paris	TX		06/30/2026				(7)			(7)		128	128			
4047870BV	Weirsdale	FL		12/11/2025				(40)			(40)		959	959			
30874288BV	Laveen	AZ		07/17/2026				64			64		803	803			
4027267BV	Pensacola	FL		11/18/2025				(57)			(57)		2,697	2,697			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4469827BV	Rotonda West	FL		07/07/2026				(12)			(12)		260	260			
3962000BV	Warren	OH		08/27/2025				(9)			(9)		377	377			
3983691BV	Bronx	NY		10/03/2025				(74)			(74)		2,863	2,863			
4000707BV	Broken Arrow	OK		11/04/2025				(14)			(14)		300	300			
3884713BV	Sunrise Beach	MO		07/17/2025				(23)			(23)		836	836			
30873716BV	Bradenton	FL		07/17/2026				(3)			(3)		1,232	1,232			
4469036BV	Fort Oglethorpe	GA		07/06/2026				(12)			(12)		268	268			
3822144BV	Santa Rosa Beach	FL		05/16/2025				(35)			(35)		1,631	1,631			
3822211BV	Sevierville	TN		05/16/2025				(35)			(35)		1,118	1,118			
4027261BV	Salem	OR		11/18/2025				(20)			(20)		892	892			
4160484BV	Franklin	NC		03/18/2026				(5)			(5)		901	901			
4299235BV	Woodville	TX		06/10/2026				(13)			(13)		291	291			
30873911BV	San Francisco	CA		07/17/2026				(13)			(13)		1,768	1,768			
30870869BV	Ashburn	VA		04/29/2026				(59)			(59)		1,905	1,905			
3860927BV	McGaheysville	VA		06/23/2025				(38)			(38)		990	990			
4407486BV	Green Bay	WI		06/22/2026				(12)			(12)		226	226			
4185624BV	Coeur d Alene	ID		04/01/2026				(199)			(199)		4,354	4,354			
3888473BV	Escondido	CA		07/28/2025				(31)			(31)		1,490	1,490			
4406342BV	Symsonia	KY		06/17/2026				(15)			(15)		316	316			
4185670BV	Lilburn	GA		04/01/2026				(23)			(23)		763	763			
30870725BV	Washington	NC		04/29/2026				(16)			(16)		1,245	1,245			
3837729BV	Pickens	SC		05/27/2025				(20)			(20)		667	667			
4501456BV	Slippery Rock	PA		07/29/2026				(3)			(3)		151	151			
30873900BV	ROSEMONT	IL		07/17/2026				35			35		1,374	1,374			
4289028BV	Las Vegas	NV		05/22/2026				(17)			(17)		701	701			
4204234BV	Carlstadt	NJ		04/23/2026				(60)			(60)		1,258	1,258			
4062942BV	Rohnert Park	CA		12/30/2025				(72)			(72)		2,408	2,408			
3892450BV	Norfolk	VA		07/30/2025				(11)			(11)		617	617			
4138553BV	Largo	FL		03/09/2026				(33)			(33)		874	874			
4141260BV	Brooklyn	NY		03/11/2026				(170)			(170)		3,602	3,602			
4049397BV	Milton	MA		12/15/2025				(53)			(53)		2,080	2,080			
4047232BV	Cleveland	OH		12/10/2025				(8)			(8)		733	733			
3857163BV	Baltimore	MD		06/16/2025				(8)			(8)		256	256			
4022874BV	Lynchburg	VA		11/10/2025				(23)			(23)		479	479			
3849725BV	San Diego	CA		06/11/2025				(56)			(56)		2,407	2,407			
30873806BV	Madison Heights	MI		07/17/2026				(2)			(2)		706	706			
3790532BV	Hatboro	PA		04/30/2025				(22)			(22)		850	850			
4473485BV	Hamilton	NJ		07/13/2026				(109)			(109)		26,270	26,270			
4131497BV	Pittsburgh	PA		02/25/2026				(12)			(12)		686	686			
4070395BV	Hilton Head Island	SC		01/16/2026				(183)			(183)		4,760	4,760			
3793254BV	Port Saint Lucie	FL		05/06/2025				(14)			(14)		344	344			
3874067BV	Norfolk	VA		07/01/2025				(22)			(22)		731	731			
4289020BV	Gulf Shores	AL		05/22/2026				(17)			(17)		504	504			
4185099BV	Brentwood	CA		03/31/2026				(152)			(152)		5,936	5,936			
3873201BV	North Adams	MA		06/27/2025				(16)			(16)		617	617			
3846141BV	Fort Worth	TX		06/03/2025				(19)			(19)		438	438			
4273423BV	Converse	TX		05/15/2026				(10)			(10)		316	316			
30874183BV	HIALEAH	FL		07/17/2026				326			326		1,643	1,643			
4446732BV	Bronx	NY		06/26/2026				(27)			(27)		801	801			
4404296BV	MC BEE	SC		06/15/2026				(4)			(4)		190	190			
4185079BV	ORMOND BEACH	FL		03/31/2026				(44)			(44)		996	996			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4289619BV	Arlington	TX		05/26/2026				(168)			(168)		6,684	6,684			
4131502BV	Centerton	AR		02/25/2026				(22)			(22)		592	592			
3989981BV	Salem	OR		10/17/2025				(18)			(18)		403	403			
4469071BV	Vancouver	WA		07/06/2026				(7)			(7)		288	288			
3845064BV	Lake Havasu City	AZ		05/30/2025				(15)			(15)		749	749			
3845514BV	Middleburg	FL		06/02/2025				42			42		713	713			
30874073BV	Germantown	TN		07/17/2026				518			518		2,803	2,803			
30873938BV	Tacoma	WA		07/17/2026				26			26		733	733			
4295620BV	Austin	TX		06/02/2026				(23)			(23)		723	723			
3785136BV	Pittsburgh	PA		04/23/2025				(10)			(10)		407	407			
4477678BV	Albuquerque	NM		07/20/2026				(18)			(18)		1,282	1,282			
4137786BV	Kalispell	MT		03/06/2026				(219)			(219)		4,329	4,329			
3884326BV	Durham	NC		07/16/2025				(19)			(19)		563	563			
4254482BV	Reston	VA		05/05/2026				(18)			(18)		982	982			
30873805BV	Chesterfield	MI		07/17/2026				(54)			(54)		905	905			
30873857BV	Chico	CA		07/17/2026				54			54		1,593	1,593			
4469037BV	Saint George	UT		07/06/2026				(5)			(5)		293	293			
4467615BV	Melrose Park	IL		07/01/2026				(7)			(7)		294	294			
3847079BV	Ellington	CT		06/05/2025				(29)			(29)		1,190	1,190			
3805006BV	Laurel	DE		05/15/2025				(3)			(3)		421	421			
3882652BV	Ivins	UT		07/11/2025				(5)			(5)		259	259			
4467627BV	Chicago	IL		07/01/2026				(50)			(50)		2,149	2,149			
4408299BV	RAYTOWN	MO		06/23/2026				(5)			(5)		96	96			
3843871BV	Las Vegas	NV		05/28/2025				(17)			(17)		700	700			
3794192BV	Elmwood Park	IL		05/08/2025				(29)			(29)		851	851			
30874185BV	LAHAINA	HI		07/17/2026				418			418		2,116	2,116			
3930145BV	Geneva	IL		08/21/2025				(14)			(14)		846	846			
30874026BV	Sunrise	FL		07/17/2026				43			43		758	758			
3876204BV	Pagosa Springs	CO		07/09/2025				28			28		1,513	1,513			
30873792BV	Salinas	CA		07/17/2026				34			34		1,462	1,462			
4466072BV	Indianapolis	IN		06/30/2026				(4)			(4)		263	263			
4476762BV	Leawood	KS		07/17/2026									1	1			
3882241BV	Lords Valley	PA		07/10/2025				(13)			(13)		717	717			
4409022BV	Princeton	TX		06/24/2026				2			2		198	198			
3886027BV	Minneapolis	MN		07/22/2025				(16)			(16)		457	457			
30873746BV	Camden	NJ		07/17/2026				(2)			(2)		329	329			
4071129BV	Mandeville	LA		01/20/2026				(17)			(17)		558	558			
4049398BV	New Braunfels	TX		12/15/2025				(27)			(27)		730	730			
4047874BV	Billings	MT		12/11/2025				(17)			(17)		726	726			
3794191BV	Gilbert	AZ		05/08/2025				(24)			(24)		943	943			
4026106BV	Milton	FL		11/17/2025				(14)			(14)		377	377			
4296150BV	Orange Beach	AL		06/03/2026				(22)			(22)		517	517			
4444425BV	Myrtle Beach	SC		06/25/2026				(9)			(9)		201	201			
4404199BV	Inssbrook	MO		06/15/2026				(6)			(6)		325	325			
30873829BV	Poth	TX		07/17/2026				23			23		349	349			
4293590BV	Counce	TN		06/01/2026				(15)			(15)		750	750			
3872827BV	Kansas City	KS		06/26/2025				(85)			(85)		1,967	1,967			
3884708BV	Frisco	TX		07/17/2025				(25)			(25)		3,300	3,300			
3836224BV	Irvington	NJ		05/21/2025				(28)			(28)		1,548	1,548			
3837695BV	Rock Hill	SC		05/27/2025				(10)			(10)		572	572			
3962964BV	Baltimore	MD		09/02/2025				(16)			(16)		585	585			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3999663BV	Coldwater	MI		10/31/2025				(964)			(964)		20,300	20,300			
4472759BV	Cedar Bluff	AL		07/10/2026				(8)			(8)		322	322			
3849115BV	Tampa	FL		06/10/2025				(54)			(54)		1,411	1,411			
4293576BV	Rehoboth Beach	DE		06/01/2026				(21)			(21)		822	822			
30873956BV	Salt Lake City	UT		07/17/2026				98			98		1,630	1,630			
4027216BV	North Bergen	NJ		11/18/2025				(28)			(28)		1,524	1,524			
3874069BV	Dalworthington Gardens	TX		07/01/2025				(16)			(16)		477	477			
4027198BV	La Vernia	TX		11/18/2025				(48)			(48)		1,173	1,173			
3874118BV	Shalimar	FL		07/01/2025				(12)			(12)		742	742			
3992819BV	Saint Clair Shores	MI		10/24/2025				(16)			(16)		391	391			
3884731BV	Ponsford	MN		07/17/2025				(19)			(19)		1,241	1,241			
3873158BV	Lancaster	PA		06/27/2025				(74)			(74)		2,297	2,297			
30874296BV	Chicago	IL		07/17/2026				6			6		1,580	1,580			
3883911BV	Wrightwood	CA		07/15/2025				(20)			(20)		780	780			
3930177BV	York	PA		08/21/2025				(14)			(14)		407	407			
3847945BV	Hixson	TN		06/06/2025				(24)			(24)		748	748			
3796650BV	Brooklyn Park	MN		05/14/2025				16			16		1,842	1,842			
3909484BV	Weatherford	TX		08/11/2025				(20)			(20)		851	851			
3796137BV	Providence Village	TX		05/13/2025				(27)			(27)		946	946			
4467565BV	Mount Airy	NC		07/01/2026				(5)			(5)		141	141			
3837725BV	Lakeville	MN		05/27/2025				(56)			(56)		4,590	4,590			
4194582BV	Rock Hall	MD		04/10/2026				(12)			(12)		692	692			
3836274BV	Bell	CA		05/21/2025				(83)			(83)		2,073	2,073			
4141283BV	Emerald Isle	NC		03/11/2026				(28)			(28)		1,083	1,083			
3872821BV	Baltimore	MD		06/26/2025				(7)			(7)		306	306			
3849126BV	Lanoka Harbor	NJ		06/10/2025				(37)			(37)		1,477	1,477			
4271603BV	Lafayette	LA		05/12/2026				(12)			(12)		312	312			
4408275BV	Coxs Creek	KY		06/23/2026				(12)			(12)		547	547			
4183647BV	Mountain View	AR		03/27/2026				(34)			(34)		841	841			
30873893BV	El Paso	TX		07/17/2026				127			127		739	739			
4406365BV	Cape Coral	FL		06/17/2026				(6)			(6)		307	307			
3850549BV	Waxahachie	TX		06/13/2025				(29)			(29)		905	905			
3847924BV	Biola	CA		06/06/2025				(11)			(11)		573	573			
3961391BV	New Albany	IN		08/25/2025				(86)			(86)		2,680	2,680			
3848399BV	Knightdale	NC		06/09/2025				54			54		977	977			
4446670BV	Oklahoma City	OK		06/26/2026				(1)			(1)		177	177			
4189905BV	Sacramento	CA		04/08/2026				(41)			(41)		1,199	1,199			
3919451BV	Eastpointe	MI		08/15/2025				(3)			(3)		265	265			
30874067BV	Morton Grove	IL		07/17/2026				182			182		3,074	3,074			
3884325BV	Nashville	TN		07/16/2025				(31)			(31)		2,524	2,524			
30874014BV	FRANKLIN	NH		07/17/2026				52			52		443	443			
30873737BV	HIGHTSTOWN	NJ		07/17/2026				558			558		4,888	4,888			
4134818BV	Mosheim	TN		02/27/2026				(45)			(45)		758	758			
3836284BV	Tucson	AZ		05/21/2025				(9)			(9)		575	575			
4052503BV	Conway	NH		12/22/2025				(70)			(70)		1,716	1,716			
4062971BV	Fernley	NV		12/30/2025				(16)			(16)		931	931			
3963959BV	Trussville	AL		09/04/2025				(43)			(43)		2,122	2,122			
4129946BV	SPARTANBURG	SC		02/20/2026				(18)			(18)		340	340			
4040542BV	Bremerton	WA		12/02/2025				(31)			(31)		810	810			
30874052BV	Port Saint Lucie	FL		07/17/2026				161			161		946	946			
3861424BV	OCEAN CITY	MD		06/24/2025				(34)			(34)		1,537	1,537			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3847133BV	Birmingham	MI		06/05/2025				(10)			(10)		1,153	1,153			
3874116BV	Bayonne	NJ		07/01/2025				(93)			(93)		2,070	2,070			
3875147BV	Liberty Hill	TX		07/07/2025				(4)			(4)		290	290			
30874054BV	Harrisville	UT		07/17/2026				31			31		432	432			
4129932BV	Bangor	MI		02/20/2026				(142)			(142)		3,077	3,077			
3908701BV	Fairdale	KY		08/07/2025				(229)			(229)		8,963	8,963			
30874147BV	Grand Rapids	MI		07/17/2026				(11)			(11)		301	301			
3793198BV	Norwalk	CT		05/06/2025				(49)			(49)		1,722	1,722			
4062939BV	South Boston	MA		12/30/2025				(31)			(31)		1,142	1,142			
4025542BV	Anchorage	AK		11/14/2025				(28)			(28)		836	836			
30873789BV	Fort Wayne	IN		07/17/2026				73			73		1,656	1,656			
3987894BV	South Amboy	NJ		10/14/2025				(14)			(14)		1,121	1,121			
4063153BV	South Windham	CT		12/30/2025				(16)			(16)		747	747			
4407484BV	Lewes	DE		06/22/2026				(7)			(7)		253	253			
4047862BV	McHenry	IL		12/11/2025				(14)			(14)		437	437			
4062295BV	Macon	GA		12/29/2025				(9)			(9)		292	292			
3875711BV	Siloam Springs	AR		07/08/2025				11			11		960	960			
4040480BV	Miramar Beach	FL		12/02/2025				(14)			(14)		2,368	2,368			
4092693BV	El Mirage	AZ		02/02/2026				(23)			(23)		574	574			
4061130BV	Homewood	IL		12/26/2025				(13)			(13)		660	660			
4189108BV	Mount Airy	MD		04/07/2026				(33)			(33)		1,020	1,020			
3861384BV	Columbus	GA		06/24/2025				(9)			(9)		286	286			
3992361BV	Tucson	AZ		10/23/2025				(52)			(52)		1,272	1,272			
3860894BV	Hixson	TN		06/23/2025				(8)			(8)		522	522			
4295611BV	Springfield	MO		06/02/2026				(11)			(11)		298	298			
4297185BV	Naples	FL		06/05/2026				(11)			(11)		608	608			
3982810BV	Cheyenne	WY		10/01/2025				(12)			(12)		1,175	1,175			
3790557BV	Saint Cloud	FL		04/30/2025				(12)			(12)		753	753			
4407461BV	Chicago	IL		06/22/2026				(8)			(8)		412	412			
4063118BV	De Pere	WI		12/30/2025				(28)			(28)		933	933			
3857768BV	Sunset Beach	NC		06/17/2025				(14)			(14)		493	493			
4202139BV	Panama City Beach	FL		04/20/2026				(34)			(34)		1,067	1,067			
3999183BV	Plymouth	MN		10/30/2025				(6)			(6)		956	956			
4520160BV	Sun City	AZ		08/06/2026				(11)			(11)		221	221			
4299844BV	Salt Lake City	UT		06/11/2026				(3)			(3)		1,244	1,244			
3962981BV	Georgetown	TX		09/02/2025				(31)			(31)		708	708			
4408314BV	Ambridge	PA		06/23/2026				(3)			(3)		112	112			
3836697BV	Wendell	NC		05/22/2025				(11)			(11)		524	524			
4162352BV	Union City	NJ		03/23/2026				(42)			(42)		951	951			
4404304BV	New Haven	CT		06/15/2026				(12)			(12)		426	426			
4039418BV	Worth	IL		11/28/2025				(83)			(83)		7,653	7,653			
4288982BV	Boise	ID		05/22/2026				(17)			(17)		592	592			
30873712BV	Canterbury	NH		07/17/2026				266			266		2,099	2,099			
3872244BV	Columbus	GA		06/25/2025				(61)			(61)		1,745	1,745			
3992415BV	Philadelphia	PA		10/23/2025				(45)			(45)		1,048	1,048			
4115570BV	Dover	NJ		02/13/2026				(21)			(21)		754	754			
3837078BV	Minersville	UT		05/23/2025				(11)			(11)		394	394			
4176834BV	Converse	TX		03/24/2026				(30)			(30)		513	513			
4063025BV	Anderson	SC		12/30/2025				(29)			(29)		1,441	1,441			
3860919BV	Minneapolis	MN		06/23/2025				(16)			(16)		1,027	1,027			
4052537BV	Coeur D Alene	ID		12/22/2025				(13)			(13)		637	637			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4202977BV	Green Valley	AZ		04/21/2026				(27)			(27)		913	913			
4050128BV	Rio Rancho	NM		12/16/2025				(4)			(4)		797	797			
4067794BV	Sims	NC		01/12/2026				(21)			(21)		942	942			
3883382BV	Bridgeport	CT		07/14/2025				(24)			(24)		980	980			
30874111BV	CHICAGO	IL		07/17/2026				102			102		2,357	2,357			
30873741BV	Jamaica	NY		07/17/2026				273			273		3,335	3,335			
30873786BV	Flora	IN		07/17/2026				(1)			(1)		254	254			
3857118BV	Lake Ariel	PA		06/16/2025				(13)			(13)		396	396			
3885479BV	McCook	NE		07/21/2025				(41)			(41)		1,791	1,791			
4137823BV	Fort McDowell	AZ		03/06/2026				(56)			(56)		1,816	1,816			
4521514BV	Lockport	IL		08/10/2026				(34)			(34)		799	799			
4273354BV	Allentown	PA		05/15/2026				(18)			(18)		477	477			
3874078BV	Pecos	TX		07/01/2025				(489)			(489)		13,109	13,109			
3886458BV	Edgewood	KY		07/23/2025				(43)			(43)		1,924	1,924			
4185091BV	Almond	NC		03/31/2026				(33)			(33)		625	625			
4482260BV	Norfolk	VA		07/23/2026				(8)			(8)		223	223			
4503769BV	Debary	FL		08/03/2026									358	358			
30873846BV	Cheraw	SC		07/17/2026				579			579		4,645	4,645			
3872281BV	Tampa	FL		06/25/2025				(23)			(23)		773	773			
4472133BV	New Orleans	LA		07/09/2026				(2)			(2)		194	194			
4069175BV	Millsboro	DE		01/14/2026				(35)			(35)		999	999			
4240192BV	Princeton	TX		05/04/2026				14			14		511	511			
3882269BV	Martinsburg	WV		07/10/2025				(18)			(18)		897	897			
4475276BV	Tulare	CA		07/15/2026				(7)			(7)		222	222			
4501467BV	Margate City	NJ		07/29/2026				(8)			(8)		319	319			
3964677BV	Charleston	SC		09/08/2025									4,383	4,383			
4038292BV	McAllen	TX		11/25/2025				(15)			(15)		400	400			
4296710BV	Atlanta	GA		06/04/2026				(11)			(11)		803	803			
3876208BV	Rockport	TX		07/09/2025				(14)			(14)		460	460			
30874178BV	Philadelphia	PA		07/17/2026				59			59		415	415			
4406352BV	Lancaster	PA		06/17/2026				(3)			(3)		124	124			
3887622BV	Louisville	KY		07/24/2025				(27)			(27)		656	656			
30873801BV	Orlando	FL		07/17/2026				6			6		864	864			
3847096BV	Conyers	GA		06/05/2025				(16)			(16)		470	470			
4469844BV	Liberty	NY		07/07/2026				(9)			(9)		186	186			
4200991BV	Snellville	GA		04/16/2026				(19)			(19)		825	825			
4472124BV	Southaven	MS		07/09/2026				(3)			(3)		247	247			
3893564BV	Overland Park	KS		08/04/2025				(9)			(9)		400	400			
4468186BV	Wenonah	NJ		07/02/2026				(11)			(11)		224	224			
4468105BV	Mountain Home	ID		07/02/2026				(7)			(7)		242	242			
4269888BV	Oklahoma City	OK		05/08/2026				(8)			(8)		458	458			
4206305BV	Mission	TX		04/27/2026				(23)			(23)		1,084	1,084			
4409029BV	Durham	NC		06/24/2026				(9)			(9)		246	246			
3087404BV	Woodbridge	VA		07/17/2026				65			65		715	715			
4185083BV	Manteno	IL		03/31/2026				(17)			(17)		893	893			
4143986BV	Saint Louis	MO		03/16/2026				(20)			(20)		777	777			
3888477BV	Mayer	AZ		07/28/2025				(18)			(18)		521	521			
4464410BV	Twin Peaks	CA		06/29/2026				(10)			(10)		204	204			
3882236BV	Ocean City	MD		07/10/2025				(19)			(19)		460	460			
4297734BV	Glendale	NY		06/08/2026				(75)			(75)		1,490	1,490			
3883912BV	Willis	TX		07/15/2025				(25)			(25)		595	595			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4206824BV	Penobscot	ME		04/28/2026				(24)			(24)		902	902			
4403213BV	Greenwood	MO		06/12/2026				(5)			(5)		172	172			
3919144BV	Effort	PA		08/14/2025				(9)			(9)		278	278			
3887621BV	Louisville	KY		07/24/2025				(14)			(14)		528	528			
4472752BV	Philadelphia	PA		07/10/2026				(9)			(9)		223	223			
3845071BV	Katy	TX		05/30/2025				(16)			(16)		492	492			
3795037BV	Keyport	NJ		05/12/2025				(49)			(49)		1,503	1,503			
3999657BV	Pocola	OK		10/31/2025				(20)			(20)		480	480			
30873875BV	Alpine	CA		07/17/2026				72			72		3,097	3,097			
3875144BV	Round Rock	TX		07/07/2025				(98)			(98)		3,694	3,694			
3892446BV	Charlotte	NC		07/30/2025				4			4		724	724			
3990033BV	Saint Cloud	MN		10/17/2025				(23)			(23)		663	663			
4074719BV	Frankford	DE		01/23/2026				18			18		1,559	1,559			
3843877BV	Lake Havasu City	AZ		05/28/2025				13			13		570	570			
3918764BV	Joshua Tree	CA		08/13/2025				(34)			(34)		1,538	1,538			
4176835BV	Meridian	ID		03/24/2026				(40)			(40)		2,318	2,318			
4204245BV	Babcock Ranch	FL		04/23/2026				(11)			(11)		513	513			
4473507BV	Yuma	AZ		07/13/2026				(7)			(7)		141	141			
30873999BV	Christiansburg	VA		07/17/2026				(17)			(17)		464	464			
4406330BV	Berlin	MD		06/17/2026				(5)			(5)		183	183			
4407088BV	Austin	TX		06/18/2026				(52)			(52)		1,807	1,807			
3793679BV	Galveston	TX		05/07/2025				(14)			(14)		349	349			
4092696BV	Wilmington	DE		02/02/2026				(9)			(9)		340	340			
3843899BV	Bridgeton	NJ		05/28/2025				(11)			(11)		464	464			
3921455BV	Neosho	WI		08/19/2025				(6)			(6)		311	311			
4048434BV	Houston	TX		12/12/2025				(25)			(25)		671	671			
3849710BV	McAllen	TX		06/11/2025				(21)			(21)		807	807			
3847917BV	Hixson	TN		06/06/2025				(17)			(17)		590	590			
3849128BV	Galloway	NJ		06/10/2025				(48)			(48)		1,487	1,487			
30873914BV	Foxburg	PA		07/17/2026				236			236		1,728	1,728			
4297176BV	Alpine	CA		06/05/2026				(8)			(8)		2,027	2,027			
30873948BV	Chester	VA		07/17/2026				3			3		660	660			
3921852BV	Myrtle Beach	SC		08/20/2025				(19)			(19)		435	435			
30874036BV	Concord	NC		07/17/2026				86			86		661	661			
4473514BV	Sevierville	TN		07/13/2026				(4)			(4)		99	99			
4141298BV	Clermont	FL		03/11/2026				(44)			(44)		969	969			
4446703BV	Brunswick	GA		06/26/2026				(7)			(7)		306	306			
3891767BV	Abilene	TX		07/29/2025				(14)			(14)		429	429			
4027274BV	Springfield	TN		11/18/2025				(35)			(35)		1,233	1,233			
4408284BV	Silverdale	WA		06/23/2026				(16)			(16)		368	368			
3930136BV	Osage Beach	MO		08/21/2025				(9)			(9)		347	347			
398886 1BV	Harmond	IN		10/15/2025				(13)			(13)		293	293			
3790556BV	Odessa	TX		04/30/2025				(13)			(13)		477	477			
30873781BV	Hoosick Falls	NY		07/17/2026				39			39		306	306			
4069824BV	Anacortes	WA		01/15/2026				(37)			(37)		1,013	1,013			
4446708BV	Katy	TX		06/26/2026				(8)			(8)		179	179			
3874794BV	Avenal	CA		07/03/2025				(26)			(26)		927	927			
3872260BV	Aztec	NM		06/25/2025				(61)			(61)		1,422	1,422			
4038291BV	Eastlake	OH		11/25/2025				(18)			(18)		459	459			
30874176BV	Newport News	VA		07/17/2026				(13)			(13)		574	574			
3846121BV	Essex	MD		06/03/2025				(10)			(10)		368	368			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3993611BV	Westlake	FL		10/27/2025				(29)			(29)		1,005	1,005			
3886031BV	Arvada	CO		07/22/2025				(26)			(26)		790	790			
4273371BV	South Daytona	FL		05/15/2026				(270)			(270)		5,772	5,772			
3918766BV	Pensacola Bch	FL		08/13/2025				(1,091)			(1,091)		68,155	68,155			
30873879BV	Downey	CA		07/17/2026				123			123		1,564	1,564			
3858253BV	Merced	CA		06/18/2025				(4)			(4)		1,107	1,107			
3837087BV	Raleigh	NC		05/23/2025				(17)			(17)		640	640			
4475309BV	Hackensack	MN		07/15/2026				(3)			(3)		198	198			
4038216BV	Avondale	AZ		11/25/2025				(38)			(38)		2,606	2,606			
3836644BV	Mechanicsburg	PA		05/22/2025				(8)			(8)		513	513			
30873810BV	Harlan	KY		07/17/2026				262			262		1,279	1,279			
4027189BV	Franklin Park	NJ		11/18/2025				(50)			(50)		4,721	4,721			
4143118BV	SARASOTA	FL		03/13/2026				(46)			(46)		982	982			
4160498BV	Charlotte	NC		03/18/2026				(26)			(26)		704	704			
30873864BV	Las Vegas	NV		07/17/2026				(10)			(10)		316	316			
4062982BV	Phoenix	AZ		12/30/2025				(14)			(14)		618	618			
3884734BV	Oklahoma City	OK		07/17/2025				(14)			(14)		332	332			
3892458BV	Colorado Springs	CO		07/30/2025				(13)			(13)		437	437			
4128452BV	Sahuarita	AZ		02/17/2026				(3)			(3)		623	623			
4298552BV	Ocoee	FL		06/09/2026				(122)			(122)		2,428	2,428			
4000239BV	Hoffman Estates	IL		11/03/2025				(27)			(27)		1,499	1,499			
30870775BV	Columbia Falls	MT		04/29/2026				(93)			(93)		1,887	1,887			
30873912BV	Somerset	IN		07/17/2026				88			88		597	597			
4299222BV	Knoxville	TN		06/10/2026				(1,498)			(1,498)		52,026	52,026			
3964285BV	Stumpy Point	NC		09/05/2025				(39)			(39)		1,024	1,024			
4162342BV	Utica	NY		03/23/2026				(13)			(13)		271	271			
3849147BV	Humble	TX		06/10/2025				(12)			(12)		671	671			
30873760BV	Leesburg	VA		07/17/2026				540			540		3,113	3,113			
4464389BV	Rex	GA		06/29/2026				(6)			(6)		136	136			
4183646BV	Plant City	FL		03/27/2026				(10)			(10)		737	737			
4470820BV	Manitou Beach	MI		07/08/2026				(21)			(21)		1,057	1,057			
4064246BV	Anderson	IN		01/02/2026				(11)			(11)		381	381			
30873710BV	STUART	IA		07/17/2026				28			28		305	305			
4038305BV	Theodore	AL		11/25/2025				(20)			(20)		553	553			
4130999BV	Palm Bay	FL		02/24/2026				(41)			(41)		987	987			
3893152BV	Henderson	NV		08/01/2025				(17)			(17)		1,018	1,018			
30873939BV	Humble	TX		07/17/2026				15			15		487	487			
4189813BV	Gastonia	NC		04/08/2026				(12)			(12)		397	397			
4091330BV	Phoenix	AZ		01/28/2026				(29)			(29)		774	774			
3882297BV	Prospect Heights	IL		07/10/2025				(13)			(13)		383	383			
4040482BV	Little River	SC		12/02/2025				(20)			(20)		589	589			
4205959BV	Conway	SC		04/24/2026				(44)			(44)		4,076	4,076			
3845541BV	Orleans	MI		06/02/2025				(13)			(13)		767	767			
30873724BV	Cape coral	FL		07/17/2026				129			129		658	658			
4296139BV	Lutz	FL		06/03/2026				(22)			(22)		668	668			
3920970BV	Philadelphia	PA		08/18/2025				(16)			(16)		488	488			
3893567BV	Yuma	AZ		08/04/2025				(7)			(7)		301	301			
4202049BV	Tampa	FL		04/20/2026				(36)			(36)		985	985			
3857767BV	Goodyear	AZ		06/17/2025				61			61		1,221	1,221			
4000703BV	Burleson	TX		11/04/2025				(16)			(16)		512	512			
4038280BV	Clearwater	FL		11/25/2025				(39)			(39)		903	903			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4063082BV	Walnut Creek	CA		12/30/2025				(76)			(76)		3,198	3,198			
4467589BV	Trenton	NJ		07/01/2026				(3)			(3)		81	81			
4160424BV	North Myrtle Beach	SC		03/18/2026				(36)			(36)		825	825			
4405326BV	Blowing Rock	NC		06/16/2026				(10)			(10)		293	293			
4045339BV	Bechtelsville	PA		12/09/2025				(5)			(5)		423	423			
4470794BV	Camas	WA		07/08/2026				(6)			(6)		319	319			
3860917BV	Virginia Beach	VA		06/23/2025				(15)			(15)		469	469			
4200980BV	Kissimmee	FL		04/16/2026				(25)			(25)		1,244	1,244			
30873937BV	Heath Springs	SC		07/17/2026				45			45		637	637			
4039405BV	Henderson	TX		11/28/2025				(20)			(20)		485	485			
3845030BV	Lake Havasu City	AZ		05/30/2025				(23)			(23)		860	860			
3888134BV	Montgomery	TX		07/25/2025				(25)			(25)		857	857			
3874080BV	Van Alstyne	TX		07/01/2025				(21)			(21)		475	475			
4293046BV	Salt Lake City	UT		05/29/2026				(43)			(43)		1,260	1,260			
3796093BV	Dallas	TX		05/13/2025				(31)			(31)		1,135	1,135			
4446686BV	Hodgenville	KY		06/26/2026				(5)			(5)		111	111			
4404288BV	Kansas City	MO		06/15/2026				(6)			(6)		264	264			
3874432BV	Fairburn	GA		07/02/2025				(16)			(16)		366	366			
3790533BV	Palm Coast	FL		04/30/2025				(54)			(54)		1,695	1,695			
3836215BV	Tabernacle	NJ		05/21/2025				(8)			(8)		465	465			
4041631BV	Sunrise	FL		12/04/2025				(63)			(63)		1,465	1,465			
4403229BV	Knoxville	TN		06/12/2026				(1,579)			(1,579)		50,942	50,942			
4201008BV	Middle River	MD		04/16/2026				(7)			(7)		486	486			
4208337BV	Howell	MI		04/29/2026				(34)			(34)		838	838			
3850166BV	Bryan	TX		06/12/2025				(18)			(18)		788	788			
3969035BV	Oklahoma City	OK		09/18/2025				(14)			(14)		316	316			
3891736BV	Hitchcock	TX		07/29/2025				(64)			(64)		1,933	1,933			
4407063BV	Clermont	FL		06/18/2026				(11)			(11)		885	885			
4185595BV	Panama City Beach	FL		04/01/2026				(14)			(14)		498	498			
30874226BV	CHICAGO	IL		07/17/2026				392			392		2,081	2,081			
4024211BV	Big Bear Lake	CA		11/12/2025				(14)			(14)		1,229	1,229			
3847119BV	Yardley	PA		06/05/2025				(79)			(79)		2,761	2,761			
4189848BV	Flemington	NJ		04/08/2026				(70)			(70)		1,763	1,763			
4024989BV	Sharpsburg	GA		11/13/2025				(15)			(15)		286	286			
3796097BV	Louisville	KY		05/13/2025				(11)			(11)		614	614			
4177454BV	San Jose	CA		03/25/2026				(18)			(18)		2,424	2,424			
4024997BV	Reading	PA		11/13/2025				(11)			(11)		583	583			
4041658BV	Englewood	FL		12/04/2025				(29)			(29)		985	985			
3837696BV	Kingman	AZ		05/27/2025				(18)			(18)		626	626			
30873902BV	Bethlehem	PA		07/17/2026				287			287		5,658	5,658			
4189086BV	Lyman	SC		04/07/2026				(8)			(8)		407	407			
30874006BV	Sacramento	CA		07/17/2026				364			364		1,732	1,732			
3884729BV	Sun City	AZ		07/17/2025				(21)			(21)		773	773			
3872241BV	Tavares	FL		06/25/2025				(10)			(10)		493	493			
4296140BV	Martinez	CA		06/03/2026				(24)			(24)		665	665			
4050130BV	Sugar Grove	NC		12/16/2025				(12)			(12)		347	347			
4407065BV	Albuquerque	NM		06/18/2026				(7)			(7)		285	285			
4288562BV	Scranton	PA		05/21/2026				(6)			(6)		254	254			
30874042BV	Palmdale	CA		07/17/2026				186			186		951	951			
4240231BV	Dickinson	TX		05/04/2026				(20)			(20)		524	524			
4115558BV	Bronx	NY		02/13/2026				(54)			(54)		1,408	1,408			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
30873929BV	Springboro	PA		07/17/2026				45			45		298	298			
3909439BV	Las Vegas	NV		08/11/2025				(209)			(209)		9,000	9,000			
3883389BV	Katy	TX		07/14/2025				(16)			(16)		526	526			
4189827BV	Hemet	CA		04/08/2026				(15)			(15)		587	587			
3847088BV	Northlake	TX		06/05/2025				(35)			(35)		1,547	1,547			
4298515BV	Orlando	FL		06/09/2026				(2)			(2)		168	168			
30874204BV	Cornersville	TN		07/17/2026				223			223		1,187	1,187			
4469823BV	Greenwood	AR		07/07/2026				(11)			(11)		296	296			
4202936BV	Webb City	MO		04/21/2026				(7)			(7)		326	326			
4074008BV	Ellicott City	MD		01/22/2026				(26)			(26)		1,480	1,480			
4466027BV	Crystal Beach	TX		06/30/2026				(8)			(8)		349	349			
4408276BV	Berkeley Springs	WV		06/23/2026				(9)			(9)		293	293			
4273325BV	Lake Lotawana	MO		05/15/2026				(29)			(29)		1,138	1,138			
30870785BV	Dayton	MN		04/29/2026				(24)			(24)		867	867			
4159705BV	Rialto	CA		03/17/2026				(119)			(119)		2,499	2,499			
4135479BV	Petersburg	VA		03/02/2026				(19)			(19)		406	406			
30873821BV	Albuquerque	NM		07/17/2026				70			70		763	763			
3836278BV	Torrington	CT		05/21/2025				(28)			(28)		820	820			
3836635BV	Bradenton	FL		05/22/2025				3			3		314	314			
30873796BV	Chicago	IL		07/17/2026				(3)			(3)		748	748			
3872820BV	Cincinnati	OH		06/26/2025				(9)			(9)		466	466			
4289003BV	Scottsdale	AZ		05/22/2026				(44)			(44)		1,116	1,116			
4041649BV	Emerald Isle	NC		12/04/2025				(29)			(29)		1,429	1,429			
4273399BV	Port Reading	NJ		05/15/2026				(26)			(26)		864	864			
3884739BV	Lancaster	TN		07/17/2025				(29)			(29)		933	933			
3920963BV	Sacramento	CA		08/18/2025				(24)			(24)		1,253	1,253			
4291018BV	San Tan Valley	AZ		05/27/2026				(17)			(17)		664	664			
3892465BV	Staten Island	NY		07/30/2025				(53)			(53)		1,084	1,084			
4299851BV	Sherman	TX		06/11/2026				(6)			(6)		137	137			
4024990BV	Clements	MD		11/13/2025				(26)			(26)		1,101	1,101			
3861439BV	Boise	ID		06/24/2025				(20)			(20)		716	716			
4051906BV	Leland	NC		12/19/2025				1			1		525	525			
4137281BV	Pocono Lake	PA		03/05/2026				(13)			(13)		1,552	1,552			
4521542BV	Ocala	FL		08/10/2026				(12)			(12)		269	269			
3845025BV	Bryan	TX		05/30/2025				(35)			(35)		1,290	1,290			
3849136BV	Cross Plains	TN		06/10/2025				21			21		3,105	3,105			
3918751BV	Cartersville	GA		08/13/2025				(12)			(12)		502	502			
4062936BV	Woodinville	WA		12/30/2025				(249)			(249)		11,175	11,175			
30873812BV	Cordova	TN		07/17/2026				246			246		1,476	1,476			
3991921BV	Atlanta	GA		10/22/2025				(12)			(12)		313	313			
30874004BV	San Leandro	CA		07/17/2026				59			59		2,568	2,568			
4062318BV	Willis	TX		12/30/2025				(10)			(10)		219	219			
4021835BV	Gurley	AL		11/06/2025				(14)			(14)		350	350			
4520179BV	Lakeside Marblehead	OH		08/06/2026				(4)			(4)		227	227			
4022875BV	Whiting	IN		11/10/2025				(37)			(37)		810	810			
3845057BV	Lubbock	TX		05/30/2025				(10)			(10)		447	447			
30873943BV	Park Ridge	IL		07/17/2026				(15)			(15)		1,117	1,117			
4206851BV	Hemet	CA		04/28/2026				(25)			(25)		953	953			
4468177BV	Raleigh	NC		07/02/2026				(7)			(7)		302	302			
3966946BV	Saint Louis	MO		09/15/2025				(14)			(14)		455	455			
4200994BV	Goldendale	WA		04/16/2026				(12)			(12)		888	888			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4131516BV	Pensacola	FL		02/25/2026				(19)			(19)		377	377			
3909476BV	Austin	TX		08/11/2025				(17)			(17)		1,033	1,033			
3823870BV	Rosharon	TX		05/19/2025				(18)			(18)		610	610			
4187360BV	Ocean City	MD		04/06/2026				(12)			(12)		865	865			
4274030BV	Trenton	NJ		05/18/2026				(5)			(5)		368	368			
30873830BV	Hamburg	MN		07/17/2026				10			10		615	615			
3850546BV	Wichita	KS		06/13/2025				(11)			(11)		344	344			
30870723BV	Glendale	AZ		04/29/2026				(34)			(34)		1,461	1,461			
3883910BV	Sherwood	AR		07/15/2025				(7)			(7)		312	312			
4469851BV	Fort Wayne	IN		07/07/2026				(3)			(3)		155	155			
3835736BV	Lubbock	TX		05/20/2025				(14)			(14)		467	467			
30873958BV	Desoto	TX		07/17/2026				50			50		1,413	1,413			
3874783BV	Satellite Beach	FL		07/03/2025				(45)			(45)		2,841	2,841			
3885471BV	East Liberty	PA		07/21/2025				(14)			(14)		789	789			
4204272BV	Jacksonville	FL		04/23/2026				(14)			(14)		364	364			
3876181BV	Plano	TX		07/09/2025				(24)			(24)		662	662			
4051421BV	Jackson Township	NJ		12/18/2025				(13)			(13)		833	833			
30874156BV	Joliet	IL		07/17/2026				63			63		920	920			
4136672BV	Myrtle Beach	SC		03/04/2026				(17)			(17)		700	700			
4201304BV	Roaming Shores	OH		04/17/2026				(31)			(31)		1,027	1,027			
4129920BV	Stockton Springs	ME		02/20/2026				(162)			(162)		3,061	3,061			
4408321BV	Ocean City	MD		06/23/2026				(21)			(21)		546	546			
4469839BV	Miami Beach	FL		07/07/2026				(3)			(3)		162	162			
4297214BV	Manawa	WI		06/05/2026				(22)			(22)		537	537			
4141261BV	Stockbridge	GA		03/11/2026				(26)			(26)		484	484			
4469870BV	South Bend	IN		07/07/2026				(4)			(4)		100	100			
3919453BV	Cleveland	OH		08/15/2025				(1)			(1)		92	92			
3988874BV	Saint Augustine	FL		10/15/2025				(34)			(34)		1,003	1,003			
4403236BV	Lakeside	AZ		06/12/2026				(2)			(2)		128	128			
3796654BV	KATY	TX		05/14/2025				(18)			(18)		486	486			
4472136BV	Nampa	ID		07/09/2026				(21)			(21)		556	556			
4204281BV	Lehigh Acres	FL		04/23/2026				(108)			(108)		2,224	2,224			
3875133BV	Oroville	CA		07/07/2025				(24)			(24)		657	657			
4446710BV	College Station	TX		06/26/2026				(4)			(4)		186	186			
30874247BV	Alexandria	VA		07/17/2026				116			116		1,128	1,128			
4270770BV	Cleveland	OH		05/11/2026				(6)			(6)		226	226			
4200278BV	Sahuarita	AZ		04/15/2026				(25)			(25)		468	468			
4270746BV	Sun City	AZ		05/11/2026				(10)			(10)		432	432			
3872268BV	Smith River	CA		06/25/2025				(20)			(20)		1,204	1,204			
4022294BV	Honolulu	HI		11/07/2025				(33)			(33)		799	799			
3981022BV	Sevierville	TN		09/26/2025				(31)			(31)		835	835			
30873901BV	Miami	FL		07/17/2026				411			411		2,104	2,104			
4298500BV	Priest Lake	ID		06/09/2026				(46)			(46)		2,195	2,195			
30873945BV	Hammond	LA		07/17/2026				161			161		1,620	1,620			
3886478BV	New Port Richey	FL		07/23/2025				(20)			(20)		463	463			
3892433BV	Violet	LA		07/30/2025				(12)			(12)		288	288			
3882647BV	Abilene	TX		07/11/2025				(10)			(10)		447	447			
3888496BV	Mount Ida	AR		07/28/2025				(4)			(4)		564	564			
3858210BV	Falls of Rough	KY		06/18/2025				(12)			(12)		581	581			
3966355BV	Charlotte	NC		09/12/2025				(6)			(6)		450	450			
4131006BV	The Villages	FL		02/24/2026				(68)			(68)		1,297	1,297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
4063067BV	Garland	TX		12/30/2025				(31)			(31)		780	780			
4467631BV	Bronx	NY		07/01/2026				(22)			(22)		512	512			
4064243BV	Mount Juliet	TN		01/02/2026				(2)			(2)		1,022	1,022			
4198175BV	Denver	CO		04/14/2026				(50)			(50)		1,297	1,297			
3875138BV	Fort Worth	TX		07/07/2025				(113)			(113)		7,165	7,165			
3885447BV	Cincinnati	OH		07/21/2025				(17)			(17)		665	665			
4470817BV	Sicklerville	NJ		07/08/2026				(4)			(4)		181	181			
30873844BV	Independence	MO		07/17/2026				302			302		2,082	2,082			
4039409BV	South Bloomingville	OH		11/28/2025				(48)			(48)		1,326	1,326			
3885436BV	South Lake Tahoe	CA		07/21/2025				(18)			(18)		534	534			
3908278BV	Dallas	TX		08/06/2025				(16)			(16)		379	379			
3857769BV	Surprise	AZ		06/17/2025				156			156		1,524	1,524			
30873807BV	Elgin	IL		07/17/2026				32			32		3,077	3,077			
4406355BV	Hurricane	UT		06/17/2026				(11)			(11)		771	771			
30874009BV	Stroudsburg	PA		07/17/2026				341			341		1,622	1,622			
3893562BV	Kerrville	TX		08/04/2025				(14)			(14)		689	689			
4291420BV	Eatonton	GA		05/28/2026				(33)			(33)		1,724	1,724			
4407453BV	Lakeview	MI		06/22/2026				(8)			(8)		246	246			
4446706BV	San Angelo	TX		06/26/2026				(96)			(96)		1,846	1,846			
4039429BV	North Myrtle Beach	SC		11/28/2025				(17)			(17)		502	502			
4275832BV	New Britain	CT		05/19/2026				(26)			(26)		521	521			
4444418BV	Bradenton	FL		06/25/2026				(7)			(7)		516	516			
30874235BV	Mishawaka	IN		07/17/2026				129			129		891	891			
4143997BV	Nashville	TN		03/16/2026				(37)			(37)		810	810			
4137793BV	Meridian	ID		03/06/2026				5			5		940	940			
3990032BV	Kamuela	HI		10/17/2025				(23)			(23)		817	817			
4203584BV	New Orleans	LA		04/22/2026				(38)			(38)		630	630			
4027960BV	Greentown	PA		11/19/2025				(12)			(12)		1,004	1,004			
3846686BV	Johns Island	SC		06/04/2025				(20)			(20)		667	667			
4203135BV	Sun Valley	NV		04/17/2026				(13)			(13)		1,251	1,251			
3992816BV	Orlando	FL		10/24/2025				(34)			(34)		1,270	1,270			
3796615BV	Davenport	FL		05/14/2025				(33)			(33)		1,556	1,556			
30874145BV	Raytown	MO		07/17/2026				70			70		487	487			
3861425BV	Baltimore	MD		06/24/2025				(10)			(10)		458	458			
3844666BV	Jersey City	NJ		05/29/2025				(31)			(31)		1,057	1,057			
30874227BV	O'Fallon	MO		07/17/2026				149			149		784	784			
4404195BV	Tulare	CA		06/15/2026				(13)			(13)		251	251			
4184189BV	La Porte	IN		03/30/2026				(11)			(11)		546	546			
4404307BV	Gregory	MI		06/15/2026				1			1		415	415			
4446723BV	Staten Island	NY		06/26/2026				(17)			(17)		441	441			
4177459BV	LORIS	SC		03/25/2026				(26)			(26)		712	712			
4038266BV	Pearland	TX		11/25/2025				(48)			(48)		1,582	1,582			
30873899BV	Norridge	IL		07/17/2026				15			15		782	782			
4041640BV	Marco Island	FL		12/04/2025				(25)			(25)		1,082	1,082			
3885469BV	Houston	TX		07/21/2025				(25)			(25)		1,027	1,027			
3875153BV	Katy	TX		07/07/2025				(17)			(17)		597	597			
4129697BV	Amanda	OH		02/19/2026				(35)			(35)		858	858			
4201014BV	Everett	WA		04/16/2026				(22)			(22)		617	617			
3962982BV	JENKS	OK		09/02/2025				(9)			(9)		309	309			
4134792BV	San Diego	CA		02/27/2026				(40)			(40)		1,078	1,078			
4177451BV	Panama City	FL		03/25/2026				(13)			(13)		385	385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4296172BV	Bethel	OH		06/03/2026				(11)			(11)		288	288			
3859248BV	Rogers	MN		06/20/2025				(19)			(19)		1,285	1,285			
3919156BV	Colmesneil	TX		08/14/2025				(39)			(39)		1,380	1,380			
4467647BV	Wolcottville	IN		07/01/2026				(6)			(6)		147	147			
3983670BV	Lexington Park	MD		10/03/2025				(70)			(70)		1,599	1,599			
4136693BV	San Antonio	TX		03/04/2026				(51)			(51)		1,321	1,321			
4476755BV	East Chicago	IN		07/17/2026				(7)			(7)		151	151			
30874220BV	Selden	NY		07/17/2026				343			343		2,355	2,355			
3846680BV	Chattanooga	TN		06/04/2025				(14)			(14)		380	380			
3858214BV	Overgaard	AZ		06/18/2025				(560)			(560)		19,007	19,007			
4269533BV	Boise	ID		05/07/2026				(68)			(68)		1,886	1,886			
3846679BV	Fort Worth	TX		06/04/2025				(8)			(8)		755	755			
4293034BV	Knoxville	TN		05/29/2026				(8)			(8)		259	259			
30874142BV	Lehigh Acres	FL		07/17/2026				122			122		621	621			
4091801BV	Bradenton	FL		01/29/2026				(32)			(32)		807	807			
3909490BV	Bargersville	IN		08/11/2025				(17)			(17)		927	927			
3873149BV	Las Vegas	NV		06/27/2025				(75)			(75)		2,231	2,231			
4407095BV	Milwaukee	WI		06/18/2026				(5)			(5)		144	144			
4299249BV	Medford	NY		06/10/2026				(70)			(70)		2,137	2,137			
30874046BV	Vidor	TX		07/17/2026				215			215		1,229	1,229			
3849715BV	Geneva	NY		06/11/2025				(28)			(28)		837	837			
3795008BV	Blue Ridge	GA		05/12/2025				(2)			(2)		1,070	1,070			
3835784BV	Palm Bay	FL		05/20/2025									245	245			
3961406BV	Birmingham	AL		08/25/2025				(19)			(19)		973	973			
30873849BV	Wallace	NC		07/17/2026				261			261		1,756	1,756			
4403228BV	Knoxville	TN		06/12/2026				(1,625)			(1,625)		52,384	52,384			
4187348BV	Estero	FL		04/06/2026				(70)			(70)		1,294	1,294			
3892454BV	Kansas City	MO		07/30/2025				(5)			(5)		304	304			
4070362BV	Myrtle Beach	SC		01/16/2026				(10)			(10)		306	306			
4160502BV	Dothan	AL		03/18/2026				(21)			(21)		384	384			
4195267BV	Dallas	GA		04/13/2026				(293)			(293)		12,311	12,311			
3823884BV	Houston	TX		05/19/2025				(28)			(28)		1,261	1,261			
3965469BV	West Sacramento	CA		09/10/2025				(17)			(17)		1,130	1,130			
3885460BV	Corolla	NC		07/21/2025				(18)			(18)		694	694			
30874110BV	Pitman	NJ		07/17/2026				43			43		1,130	1,130			
4184175BV	Danbury	CT		03/30/2026				(8)			(8)		590	590			
3873194BV	Whitwell	TN		06/27/2025				(5)			(5)		282	282			
3888497BV	El Paso	TX		07/28/2025				(15)			(15)		736	736			
4408292BV	Nashville	TN		06/23/2026				(6)			(6)		239	239			
3845539BV	Shelby Township	MI		06/02/2025				(40)			(40)		1,224	1,224			
3792668BV	Harvey	LA		05/05/2025				(64)			(64)		2,031	2,031			
3999184BV	Tucson	AZ		10/30/2025				(46)			(46)		1,657	1,657			
4074716BV	Maggie Valley	NC		01/23/2026				(15)			(15)		800	800			
4038223BV	Tucson	AZ		11/25/2025				(20)			(20)		487	487			
4045322BV	Memphis	TN		12/09/2025				(10)			(10)		259	259			
753454	Pikesville	MD		03/14/2003									166,101	166,101			
754212	Marietta	GA		01/31/2005				(4)			(4)		142,228	142,228			
754571	Rockaway	NJ		09/13/2005									52,990	52,990			
754773	Brighton	MI		02/03/2006				(3)			(3)		50,812	50,812			
754892	Franklin	TN		11/20/2006									83,862	83,862			
754976	Carrollton	TX		10/27/2006				(65)			(65)		184,981	184,981			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
755619	Los Angeles	CA		09/25/2007									487,908	487,908			
755717	Scott Township	PA		04/23/2007									135,119	135,119			
755740	Hudson	WI		04/04/2007				(2)			(2)		189,989	189,989			
755746	Evans	GA		04/20/2007				(1)			(1)		51,139	51,139			
755756	Alexandria	VA		04/19/2007									168,702	168,702			
755790	Greenville	SC		07/27/2007				(4)			(4)		41,580	41,580			
755791	Fort Mill	SC		06/22/2007				(3)			(3)		35,347	35,347			
755939	Gambrills	MD		06/07/2007									99,346	99,346			
756063	Ware	MA		08/24/2007									71,846	71,846			
756202	Houston	TX		12/03/2007									273,594	273,594			
756326	Annapolis	MD		11/27/2007									69,284	69,284			
756341	Pittsburgh	PA		01/18/2008									35,219	35,219			
756627	Santa Monica	CA		03/24/2010				(12)			(12)		199,704	199,704			
756637	Santa Clara	CA		07/01/2010				(7)			(7)		331,652	331,652			
756918	Edison	NJ		03/31/2011									342,271	342,271			
756923	Santa Ana	CA		08/01/2011				(19)			(19)		191,798	191,798			
756953	Washington	DC		06/23/2011									149,130	149,130			
756961	Beverly Hills	CA		07/08/2011									39,824	39,824			
756976	Lexington	MA		07/27/2011									12,617	12,617			
757001	Nashville	TN		10/05/2011				(10)			(10)		136,076	136,076			
757032	Toms River	NJ		02/01/2012				(73)			(73)		298,443	298,443			
757069	Hialeah	FL		01/27/2012				(22)			(22)		349,906	349,906			
757070	Miami	FL		01/27/2012				(29)			(29)		439,432	439,432			
757078	Seattle	WA		03/27/2012				(30)			(30)		1,930,349	1,930,349			
757079	Nashville	TN		08/01/2012				(14)			(14)		156,693	156,693			
757081	Issaquah	WA		04/10/2012				(4)			(4)		231,498	231,498			
757110	Fairfield	NJ		11/05/2012				(160)			(160)		262,760	262,760			
757119	Old Bridge Township	NJ		06/27/2012				(162)			(162)		1,255,763	1,255,763			
757139	North Brunswick	NJ		08/30/2012				(52)			(52)		102,948	102,948			
757153	Seattle	WA		10/05/2012				(49)			(49)		318,360	318,360			
757155	Littleton	CO		10/01/2012				(4)			(4)		122,833	122,833			
757156	Redmond	WA		10/01/2012				(4)			(4)		184,249	184,249			
757170	Woodbridge	NJ		10/04/2012									403,747	403,747			
757208	Iselin	NJ		12/27/2012				(71)			(71)		1,100,345	1,100,345			
757218	New York	NY		01/03/2013				(14)			(14)		27,736	27,736			
757226	Northvale	NJ		01/16/2013				(5)			(5)		101,252	101,252			
757250	Boulder	CO		04/11/2013				(33)			(33)		28,227	28,227			
757253	Denver	CO		04/11/2013				(33)			(33)		17,642	17,642			
757264	Bridgewater	NJ		04/11/2013				(12)			(12)		302,534	302,534			
757265	Raritan	NJ		04/11/2013				(8)			(8)		204,968	204,968			
757269	Seattle	WA		07/01/2013				(9)			(9)		90,447	90,447			
757273	Palo Alto	CA		04/24/2013				(237)			(237)		229,609	229,609			
757277	Secaucus	NJ		05/23/2013				(112)			(112)		877,578	877,578			
757278	Baltimore	MD		10/10/2013				(22)			(22)		80,995	80,995			
757289	New York	NY		06/28/2013				(11)			(11)		36,036	36,036			
757298	Franconia	VA		05/23/2013				(2)			(2)		77,692	77,692			
757299	New York	NY		06/03/2013				(81)			(81)		21,552	21,552			
757306	New Bedford	MA		06/20/2013				(51)			(51)		132,383	132,383			
757307	Arlington	VA		06/07/2013				(12)			(12)		300,341	300,341			
757313	Bellingham	MA		05/31/2013				(45)			(45)		127,445	127,445			
757315	Cambridge	MA		05/30/2013				(23)			(23)		244,700	244,700			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration		Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757319	Cambridge	MA		06/12/2013				(27)			(27)		65,099	65,099			
757324	Virginia Beach	VA		07/30/2013				(993)			(993)		191,836	191,836			
757325	Virginia Beach	VA		07/30/2013				(409)			(409)		84,293	84,293			
757326	Virgina Beach	VA		07/30/2013				(1,063)			(1,063)		69,698	69,698			
757328	Chesapeake	VA		07/22/2013				(395)			(395)		48,815	48,815			
757351	Panorama City	CA		10/01/2013				(19)			(19)		88,055	88,055			
757360	Branchburg	NJ		10/31/2013				(1,360)			(1,360)		176,204	176,204			
757381	Lexington	MA		12/23/2013				(201)			(201)		47,250	47,250			
757396	New York	NY		02/04/2014				(195)			(195)		78,057	78,057			
757398	Downey	CA		04/01/2014				(485)			(485)		122,960	122,960			
757403	Studio City	CA		01/24/2014				(16)			(16)		57,494	57,494			
757407	San Francisco	CA		01/17/2014				(757)			(757)		119,076	119,076			
757410	Washington	DC		02/03/2014				(129)			(129)		58,819	58,819			
757415	Rockville	MD		04/17/2014				(107)			(107)		269,674	269,674			
757423	Greenwood Village	CO		05/09/2014				(37)			(37)		165,374	165,374			
757424	Boulder	CO		03/26/2014				(616)			(616)		46,873	46,873			
757426	Tempe	AZ		06/05/2014				(620)			(620)		110,590	110,590			
757428	Palo Alto	CA		05/30/2014				(71)			(71)		371,806	371,806			
757435	Addison	TX		03/19/2014				(110)			(110)		270,981	270,981			
757436	Houston	TX		04/16/2014				(142)			(142)		699,806	699,806			
757438	Palo Alto	CA		07/23/2014				(53)			(53)		161,692	161,692			
757451	Richmond	VA		06/11/2014				(17)			(17)		54,806	54,806			
757470	East Brunswick	NJ		06/24/2014									83,858	83,858			
757488	Westlake Village	CA		07/31/2014				(166)			(166)		54,583	54,583			
757489	New York	NY		07/25/2014				(35)			(35)		124,614	124,614			
757491	New York	NY		08/07/2014				(29)			(29)		121,456	121,456			
757501	Matthews	NC		09/04/2014				(19)			(19)		76,579	76,579			
757509	Mountain View	CA		09/30/2014				(14)			(14)		168,947	168,947			
757517	Washington	DC		02/20/2015									92,997	92,997			
757520	Parsippany-Troy Hills	NJ		11/19/2014									145,787	145,787			
757521	Seattle	WA		11/06/2014									179,924	179,924			
757524	North Haven	CT		11/17/2014				(46)			(46)		182,952	182,952			
757526	Washington	DC		12/04/2014									110,031	110,031			
757527	Chicago	IL		10/30/2014				(158)			(158)		130,134	130,134			
757529	Double Oak	TX		11/13/2014				(13)			(13)		70,756	70,756			
757544	Los Alto	CA		12/11/2014				(20)			(20)		207,856	207,856			
757572	Virginia Beach	VA		02/06/2015				(15)			(15)		66,098	66,098			
757577	Decatur	GA		03/09/2015									254,116	254,116			
757587	Burlington	NJ		02/27/2015				(9)			(9)		637,358	637,358			
757590	Los Altos	CA		07/08/2015				(45)			(45)		150,206	150,206			
757595	Washington	DC		02/06/2015									140,840	140,840			
757596	Allston	MA		03/23/2015				(11)			(11)		96,108	96,108			
757600	Seattle	WA		03/16/2015				(12)			(12)		122,279	122,279			
757603	Emeryville	CA		04/09/2015				(962)			(962)		370,603	370,603			
757606	Seattle	WA		05/01/2015				(20)			(20)		60,243	60,243			
757607	Riverdale	NY		06/01/2015				(156)			(156)		16,493	16,493			
757608	Los Altos	CA		10/09/2015				(147)			(147)		35,652	35,652			
757613	New York	NY		04/20/2015				(15)			(15)		66,493	66,493			
757625	New York	NY		06/01/2015				(11)			(11)		29,676	29,676			
757628	New York	NY		05/29/2015				(34)			(34)		121,859	121,859			
757629	Manhattan Beach	CA		10/05/2015				(14)			(14)		63,989	63,989			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration		Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757634	Burbank	CA		04/29/2015									239,670	239,670			
757661	Davidson	NC		07/23/2015				(36)			(36)		195,929	195,929			
757683	Littleton	CO		08/28/2015				(26)			(26)		52,596	52,596			
757690	Sacramento	CA		10/08/2015				(23)			(23)		76,893	76,893			
757693	Palm Beach Gardens	FL		10/28/2015				(24)			(24)		130,426	130,426			
757707	Los Angeles	CA		10/13/2015				(19)			(19)		67,224	67,224			
757708	New York	NY		10/30/2015				(52)			(52)		37,300	37,300			
757711	Portland	OR		10/19/2015				(319)			(319)		181,820	181,820			
757725	New York	NY		02/02/2016				(21)			(21)		59,260	59,260			
757744	Claymont	DE		01/04/2016				(24)			(24)		136,292	136,292			
757750	Forest Hill	MD		02/02/2016				(13)			(13)		73,150	73,150			
757751	Eldersburg	MD		02/10/2016				(50)			(50)		196,571	196,571			
757755	Palo Alto	CA		04/05/2016				(32)			(32)		282,525	282,525			
757761	San Francisco	CA		02/22/2016									83,919	83,919			
757762	Durham	NC		02/19/2016				(92)			(92)		141,711	141,711			
757766	Berkeley	CA		03/03/2016				(498)			(498)		205,928	205,928			
757775	Burbank	CA		04/08/2016				(93)			(93)		227,888	227,888			
757781	Roswell	GA		03/31/2016				(19)			(19)		54,258	54,258			
757786	Cambridge	MA		04/27/2016				(284)			(284)		262,907	262,907			
757788	Chula Vista	CA		04/05/2016				(1,318)			(1,318)		358,102	358,102			
757794	Durham	NC		09/01/2016				(66)			(66)		149,120	149,120			
757797	New York	NY		06/02/2016				(9)			(9)		46,600	46,600			
757808	Orlando	FL		06/10/2016				(66)			(66)		133,771	133,771			
757812	Irvine	CA		06/09/2016									71,998	71,998			
757815	King of Prussia	PA		06/24/2016				(98)			(98)		125,722	125,722			
757821	Edison	NJ		07/05/2016									251,857	251,857			
757822	Nashville	TN		08/04/2016				(196)			(196)		435,069	435,069			
757830	New York	NY		06/24/2016				(182)			(182)		43,971	43,971			
757832	New York	NY		07/14/2016				(2,796)			(2,796)		422,350	422,350			
757834	Philadelphia	PA		11/10/2016				(699)			(699)		263,573	263,573			
757836	Columbus	OH		07/05/2016									28,270	28,270			
757837	Dublin	OH		07/05/2016									39,116	39,116			
757842	Alexandria	VA		09/01/2016				(55)			(55)		305,202	305,202			
757847	New York	NY		10/03/2016				(306)			(306)		91,058	91,058			
757853	Katy	TX		08/04/2016				(22)			(22)		70,278	70,278			
757864	Piscataway	NJ		09/06/2016				(138)			(138)		60,718	60,718			
757873	Torrance	CA		09/08/2016									34,107	34,107			
757887	E Brunswick	NJ		10/05/2016				(30)			(30)		32,575	32,575			
757893	Falls Church	VA		10/14/2016				(60)			(60)		237,873	237,873			
757897	Toms River	NJ		11/22/2016				(39)			(39)		143,115	143,115			
757904	New York	NY		10/28/2016				(154)			(154)		44,633	44,633			
757917	Cincinnati	OH		11/15/2016				(942)			(942)		195,986	195,986			
757928	Severna Park	MD		06/21/2017				(44)			(44)		153,152	153,152			
757941	New York	NY		01/24/2017									61,568	61,568			
757950	Columbia	MD		01/19/2017				(503)			(503)		138,105	138,105			
757967	Long Island City	NY		03/31/2017				(30)			(30)		119,936	119,936			
757977	Cranford	NJ		03/10/2017				(26)			(26)		64,823	64,823			
757978	Boston	MA		03/30/2017				(38)			(38)		104,824	104,824			
757981	Staten Island	NY		05/05/2017				(574)			(574)		225,570	225,570			
757982	Alexandria	VA		04/03/2017				(21)			(21)		123,950	123,950			
757983	New York	NY		03/10/2017				(3,050)			(3,050)		425,838	425,838			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
757985	Memphis	TN		06/30/2017				(40)			(40)		114,525	114,525			
757997	Totowa	NJ		05/03/2017				(39)			(39)		183,631	183,631			
757999	New York	NY		05/08/2017									155,449	155,449			
758000	New York	NY		05/11/2017				(7,412)			(7,412)		293,953	293,953			
758001	Menlo Park	CA		08/09/2018									116,407	116,407			
758004	Los Gatos	CA		05/26/2017				(134)			(134)		1,612,158	1,612,158			
758017	Cary	NC		10/10/2017				(35)			(35)		62,271	62,271			
758018	Raleigh	NC		10/10/2017				(31)			(31)		46,921	46,921			
758019	Chino Hills	CA		06/12/2017				(51)			(51)		103,395	103,395			
758023	Portland	OR		06/23/2017				(52)			(52)		88,780	88,780			
758024	Virginia Beach	VA		10/24/2017				(42)			(42)		96,818	96,818			
758025	VARIOUS	KY		06/26/2017				(160)			(160)		169,551	169,551			
758027	VARIOUS	CA		06/29/2017				(171)			(171)		229,217	229,217			
758035	San Antonio	TX		06/28/2017				(134)			(134)		147,120	147,120			
758036	Buffalo Grove	IL		09/01/2017				(893)			(893)		229,370	229,370			
758041	Lake Grove	NY		09/07/2017									229,656	229,656			
758051	N Brunswick	NJ		09/01/2017				(286)			(286)		67,732	67,732			
758053	Melbourne	FL		08/01/2017				(53)			(53)		126,519	126,519			
758060	Westerville	OH		09/15/2017				(26)			(26)		69,049	69,049			
758063	San Diego	CA		08/22/2017				(34)			(34)		46,094	46,094			
758070	Redwood City	CA		08/30/2017				(927)			(927)		1,049,472	1,049,472			
758071	Cary	NC		08/25/2017				(48)			(48)		155,858	155,858			
758073	Mount Laurel	NJ		09/15/2017				(45)			(45)		117,688	117,688			
758075	Brooklyn	NY		09/07/2017				(13)			(13)		44,996	44,996			
758078	Draper	UT		10/06/2017				(962)			(962)		145,769	145,769			
758081	Murfreesboro	TN		10/16/2017				(44)			(44)		108,382	108,382			
758088	South Brunswick	NJ		11/27/2017									98,158	98,158			
758089	Edison	NJ		11/27/2017									147,237	147,237			
758090	Madison	NJ		09/24/2018				(62)			(62)		202,936	202,936			
758092	Gresham	OR		11/15/2017				(18)			(18)		41,467	41,467			
758093	Portland	OR		11/15/2017				(18)			(18)		41,467	41,467			
758099	Rancho Cucamonga	CA		12/01/2017				(956)			(956)		88,346	88,346			
758102	Santa Monica	CA		11/17/2017				(144)			(144)		306,848	306,848			
758103	Santa Monica	CA		11/17/2017									33,458	33,458			
758111	Los Angeles	CA		01/31/2018				(372)			(372)		154,521	154,521			
758113	Davie	FL		12/20/2017				(10)			(10)		36,553	36,553			
758117	Concord	NC		02/02/2018				(79)			(79)		190,987	190,987			
758123	Hamden	CT		02/15/2018				(109)			(109)		191,731	191,731			
758127	Edison	NJ		02/20/2018									91,342	91,342			
758128	Ontario	CA		02/15/2018				(188)			(188)		68,221	68,221			
758136	Coral Springs	FL		03/09/2018				(431)			(431)		177,815	177,815			
758142	North Brunswick	NJ		03/27/2018				(746)			(746)		381,234	381,234			
758146	New York	NY		03/30/2018				(44)			(44)		77,417	77,417			
758147	Los Alto	CA		04/06/2018				(14)			(14)		69,834	69,834			
758150	Seattle	WA		05/11/2018				(38)			(38)		76,805	76,805			
758151	Evanston	IL		04/26/2018				(31)			(31)		41,600	41,600			
758159	Arcadia	CA		05/01/2018				(117)			(117)		263,892	263,892			
758161	New York	NY		05/31/2018				(16)			(16)		17,134	17,134			
758163	Herndon	VA		04/30/2018				(58)			(58)		186,057	186,057			
758168	Burlington	NJ		05/18/2018									127,546	127,546			
758176	Jackson Heights	NY		08/31/2018				(130)			(130)		75,269	75,269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758177	Minneapolis	MN		05/31/2018				(54)			(54)		185,718	185,718			
758184	Cinnaminson	NJ		10/01/2018				(477)			(477)		219,776	219,776			
758193	VARIOUS	CA		07/11/2018				(38)			(38)		72,215	72,215			
758197	Santa Monica	CA		07/26/2018				(19)			(19)		67,785	67,785			
758202	Dallas	TX		08/02/2018				(54)			(54)		161,762	161,762			
758213	Los Angeles	CA		08/30/2018				(98)			(98)		216,509	216,509			
758219	Collierville	TN		08/29/2018				(374)			(374)		151,203	151,203			
758221	Cincinnati	OH		09/28/2018				(62)			(62)		152,372	152,372			
758223	Charlotte	NC	S	09/28/2018									68,816	68,816			
758228	South Brunswick	NJ		10/15/2018				(280)			(280)		111,003	111,003			
758231	Franklin	TN		10/23/2018				(37)			(37)		163,253	163,253			
758256	Columbus	OH		12/13/2018				(35)			(35)		69,548	69,548			
758261	Orlando	FL		12/18/2018				(11)			(11)		39,104	39,104			
758262	West Chester	PA		12/28/2018				(43)			(43)		102,569	102,569			
758263	New York	NY		12/17/2018				(32)			(32)		87,845	87,845			
758268	Santa Monica	CA		12/17/2018				(50)			(50)		75,743	75,743			
758270	Brooklyn	NY		12/28/2018				(53)			(53)		165,635	165,635			
758271	Campbell	CA		01/08/2019				(20)			(20)		71,334	71,334			
758284	New York	NY		01/25/2019				(10)			(10)		25,437	25,437			
758289	Las Vegas	NV		02/28/2019				(112)			(112)		147,624	147,624			
758291	Carrollton	TX		05/03/2019				(191)			(191)		612,706	612,706			
758293	Mansfield	NJ		03/08/2019				(362)			(362)		78,260	78,260			
758294	Tacoma	WA		05/31/2019				(131)			(131)		62,345	62,345			
758296	Florham Park	NJ		03/26/2019				(297)			(297)		784,773	784,773			
758298	Tukwila	WA		04/08/2019				(47)			(47)		60,166	60,166			
758302	New York	NY		04/30/2019				(146)			(146)		260,016	260,016			
758303	Scottsdale	AZ		04/15/2019				(212)			(212)		105,340	105,340			
758304	Basking Ridge	NJ		04/15/2019				(159)			(159)		69,406	69,406			
758312	Plano	TX		04/18/2019				(307)			(307)		343,504	343,504			
758315	Long Island City	NY		04/11/2019				(6,973)			(6,973)		216,821	216,821			
758317	Redwood City	CA		05/01/2019				(243)			(243)		394,670	394,670			
758321	Compton	CA		05/17/2019				(50)			(50)		144,984	144,984			
758322	Chicago	IL		05/07/2019				(143)			(143)		48,789	48,789			
758324	Miami	FL		11/20/2019				(188)			(188)		69,670	69,670			
758327	Franklin	NJ		07/01/2019				(336)			(336)		117,836	117,836			
758328	San Diego	CA		07/24/2019				(1,007)			(1,007)		326,706	326,706			
758330	Fairfield	NJ		06/10/2019				(17,533)			(17,533)		16,800,000	16,800,000			
758333	San Antonio	TX		06/03/2019				(192)			(192)		147,672	147,672			
758350	Denver	CO		08/16/2019				(114)			(114)		281,128	281,128			
758355	New York	NY		07/31/2019									17,277	17,277			
758360	Edison	NJ		08/09/2019				(66)			(66)		214,200	214,200			
758363	Baltimore	MD		08/23/2019				(340)			(340)		110,493	110,493			
758365	Friendswood	TX		08/23/2019				(260)			(260)		90,947	90,947			
758366	The Woodlands	TX		07/31/2019				(375)			(375)		1,092,346	1,092,346			
758377	Los Angeles	CA		09/06/2019				(74)			(74)		201,708	201,708			
758382	Leesburg	VA		09/30/2019				(18)			(18)		46,391	46,391			
758383	Eagan	MN		11/15/2019				(49)			(49)		146,951	146,951			
758386	Carlsbad	CA		10/01/2019				(111)			(111)		391,220	391,220			
758387	Los Altos	CA		10/25/2019				(174)			(174)		187,730	187,730			
758394	Miami	FL		09/30/2019				(606)			(606)		165,753	165,753			
758395	Bainbridge Island	WA		10/31/2019				(35)			(35)		240,315	240,315			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
758408	Everett	WA		11/26/2019				(516)			(516)		359,149	359,149			
758420	Wheaton	MD		12/10/2019				(11)			(11)		28,065	28,065			
758428	Mamaroneck	NY		01/24/2020				(613)			(613)		194,736	194,736			
758430	San Jose	CA		02/03/2020									179,789	179,789			
758436	Oxnard	CA		12/13/2019				(84)			(84)		67,348	67,348			
758444	Friendswood	TX		02/21/2020				(213)			(213)		29,127	29,127			
758455	New York	NY		02/07/2020				(15)			(15)		50,354	50,354			
758461	Secaucus	NJ		02/28/2020				(83)			(83)		327,903	327,903			
758462	Laurel	MD		03/31/2020				(60)			(60)		185,989	185,989			
758472	Arcadia	CA		04/14/2020				(37)			(37)		80,136	80,136			
758473	Jackson Heights	NY		05/11/2020				(304)			(304)		464,934	464,934			
758497	New York	NY		07/30/2020				(19)			(19)		82,729	82,729			
758498	Palo Alto	CA		07/23/2020				(19)			(19)		76,250	76,250			
758500	Shoreline	WA		09/30/2020				(295)			(295)		195,184	195,184			
758502	Perth Amboy	NJ		09/02/2020				(890)			(890)		139,070	139,070			
758506	Randolph	NJ		09/04/2020				(100)			(100)		293,832	293,832			
758507	Cupertino	CA		09/25/2020									174,779	174,779			
758508	Plymouth	MN		09/14/2020				(36)			(36)		158,229	158,229			
758511	VARIOUS	CA		10/01/2020				(81)			(81)		48,281	48,281			
758513	Seattle	WA		09/30/2020				(101)			(101)		63,928	63,928			
758514	Lynnwood	WA		09/30/2020				(169)			(169)		115,870	115,870			
758515	Seattle	WA		09/30/2020				(251)			(251)		167,811	167,811			
758516	West Windsor Township	NJ		10/14/2020				(207)			(207)		395,244	395,244			
758517	Everett	WA		09/30/2020				(146)			(146)		95,892	95,892			
758519	Alexandria	VA		09/02/2020				(65)			(65)		230,920	230,920			
758522	Mountain View	CA		11/06/2020				(42)			(42)		72,935	72,935			
758523	New York	NY		03/12/2021				(75)			(75)		191,625	191,625			
758525	Montgomeryville	PA		11/19/2020				(83)			(83)		569,962	569,962			
761552	Menlo Park	CA	S	11/12/2020									490,583	490,583			
761582	Falls Church	VA		10/21/2020				(51)			(51)		186,400	186,400			
761586	Savage	MD		10/30/2020				(13)			(13)		49,974	49,974			
761587	Savage	MD		11/30/2020				(13)			(13)		37,552	37,552			
761604	Savage	MD		11/13/2020				(12)			(12)		13,707	13,707			
761609	San Bernardino	CA		12/03/2020				(221)			(221)		85,445	85,445			
761732	New York	NY		12/01/2020				(98)			(98)		171,275	171,275			
761800	Jackson	NJ		02/17/2021				(2,388)			(2,388)		362,839	362,839			
761878	New York	NY		12/30/2020				(64)			(64)		182,325	182,325			
762074	VARIOUS	US		01/14/2021				(3,077)			(3,077)		30,718,103	30,718,103			
762133	New York	NY		01/29/2021				(69)			(69)		42,263	42,263			
762144	Sayreville	NJ		01/22/2021				(44)			(44)		128,862	128,862			
762201	Manassas	VA		02/10/2021				(111)			(111)		101,704	101,704			
762229	Franklin	MA		12/29/2020				(38)			(38)		65,938	65,938			
762265	Huntington Beach	CA		04/01/2021				(57)			(57)		134,780	134,780			
762363	VARIOUS	US		03/05/2021				(62)			(62)		163,954	163,954			
762394	East Patchogue	NY		05/20/2021				(41)			(41)		124,105	124,105			
762419	Wilmington	MA		05/05/2021				(1,052)			(1,052)		210,770	210,770			
762454	Fontana	CA		04/14/2021				(255)			(255)		64,881	64,881			
762456	Chino	CA		04/19/2021				(257)			(257)		48,535	48,535			
762485	Manchester	CT		04/19/2021				(375)			(375)		80,682	80,682			
762501	Old Bridge	NJ		05/20/2021				(72)			(72)		21,295	21,295			
762528	O'Fallon	MO		01/27/2022				(315)			(315)		133,602	133,602			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
762565	Dripping Springs	TX		04/26/2021				(8)			(8)		31,911	31,911			
762585	Kenmore	WA		06/09/2021				(41)			(41)		49,279	49,279			
762754	Simsbury	CT		06/30/2021				(119)			(119)		333,156	333,156			
762758	Fairfax	VA		12/01/2021				(159)			(159)		330,715	330,715			
762771	Palo Alto	CA		06/30/2021				(50)			(50)		136,701	136,701			
762838	Dayton	NJ		11/03/2021				(103)			(103)		324,211	324,211			
762852	Conyers	GA		07/14/2021				(74)			(74)		215,468	215,468			
762857	New York	NY		06/30/2021				(91)			(91)		14,977	14,977			
762867	Woodland Park	NJ		07/26/2021				(1,889)			(1,889)		533,561	533,561			
762892	Covina	CA		07/02/2021				(45)			(45)		75,992	75,992			
762895	Lake Forest	CA		07/02/2021				(63)			(63)		78,942	78,942			
762962	Pembroke Pines	FL		07/02/2021				(535)			(535)		86,489	86,489			
762975	Rancho Cucamonga	CA		02/02/2022				(800)			(800)		70,519	70,519			
763040	Baltimore	MD		12/17/2021									190,163	190,163			
763055	Perth Amboy	NJ		01/04/2022				(1,241)			(1,241)		169,825	169,825			
763057	Bay Shore	NY		11/15/2021				(15)			(15)		100,429	100,429			
763095	Denver	CO		09/13/2021				(323)			(323)		120,606	120,606			
763104	Fontana	CA		09/10/2021				(57)			(57)		94,643	94,643			
763127	Long Island	NY		11/24/2021				(4)			(4)		64,983	64,983			
763137	Placentia	CA		09/10/2021				(151)			(151)		81,129	81,129			
763202	New Braunfels	TX		10/14/2021				(338)			(338)		158,826	158,826			
763214	Palm Beach Gardens	FL		10/19/2021				(198)			(198)		53,620	53,620			
763285	Salt Lake City	UT		10/29/2021				(31)			(31)		82,059	82,059			
763363	Evanston	IL		11/30/2021				(178)			(178)		60,644	60,644			
763365	Chicago	IL		11/30/2021				(171)			(171)		25,033	25,033			
763366	Chicago	IL		11/30/2021				(171)			(171)		34,422	34,422			
763418	Bay Shore	NY		03/28/2022				(35)			(35)		153,194	153,194			
763423	Cherry Hill	NJ		12/29/2021				(164)			(164)		243,163	243,163			
763428	Pittsburgh	PA		01/05/2022				(800)			(800)		195,982	195,982			
763436	North Brunswick	NJ		12/02/2021				(768)			(768)		217,246	217,246			
763447	Tampa	FL		12/22/2021				(1,054)			(1,054)		310,230	310,230			
763466	Los Angeles	CA		12/28/2021				(39)			(39)		136,497	136,497			
763468	Pittsburgh	PA		01/19/2022				(885)			(885)		212,165	212,165			
763476	Bloomington	MN		12/30/2021				(646)			(646)		237,992	237,992			
763651	North Brunswick	NJ		02/11/2022				(45)			(45)		62,182	62,182			
763664	Ewing	NJ		04/05/2022				(461)			(461)		87,997	87,997			
763726	Las Vegas	NV		04/22/2022				489			489		131,250	131,250			
763789	Metuchen	NJ		03/14/2022				235			235		72,604	72,604			
763813	Marysville	WA		05/03/2022				673			673		137,012	137,012			
763970	Toms River	NJ		05/27/2022				820			820		328,212	328,212			
764078	Chicago	IL		05/26/2022				932			932		146,418	146,418			
764111	Fontana	CA		07/11/2022				668			668		177,953	177,953			
764198	Missouri City	TX		05/17/2022				878			878		125,940	125,940			
764299	Menlo Park	CA	S	06/08/2022									334,385	334,385			
764729	Corona	CA		09/19/2022				254			254		69,520	69,520			
764742	New York	NY		08/30/2022				45			45		208,543	208,543			
764780	Secaucus	NJ		09/15/2022				258			258		119,742	119,742			
764999	Riverdale	NY		02/01/2023				577			577		134,366	134,366			
765015	Shakopee	MN		07/21/2023									294,102	294,102			
765401	Piscataway	NJ		07/06/2023				104			104		28,268	28,268			
765560	New York	NY		07/17/2023				85			85		23,554	23,554			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
765693	New York	NY		09/18/2023				42			42		17,911	17,911			
765694	Lakewood	NJ		10/11/2023				1,785			1,785		200,091	200,091			
765753	New York	NY		11/20/2023				80			80		4,578	4,578			
765778	Carson	CA		01/16/2024				2,194			2,194		331,503	331,503			
765871	Edison	NJ		12/27/2023				(41)			(41)		112,921	112,921			
766226	Sacremento	CA		01/31/2024				820			820		39,147	39,147			
766299	Carteret	NJ		03/01/2024				686			686		155,230	155,230			
766320	Chicago	IL		03/26/2024				164			164		93,954	93,954			
766330	Downingtown	PA		06/05/2024				600			600		228,718	228,718			
766459	Riverdale	NY		07/30/2024				75			75		31,790	31,790			
766569	West Windsor Township	NJ		02/25/2025				735			735		85,156	85,156			
766573	Grand Prairie	TX		07/17/2024				480			480		60,421	60,421			
766607	Netcong	NJ		08/07/2024				248			248		123,800	123,800			
766711	Arlington	VA		08/29/2024				280			280		27,174	27,174			
766807	Springville	UT		11/05/2024				745			745		91,725	91,725			
766906	Austin	TX		11/27/2024									3,252,234	3,252,234			
766910	Avenel	NJ		12/17/2024				(48)			(48)		143,955	143,955			
766968	O'Fallon	MO		05/09/2025				236			236		89,153	89,153			
767095	Tukwila	WA		01/22/2025				439			439		37,258	37,258			
767431	Edison	NJ		04/03/2025				(11)			(11)		176,237	176,237			
767466	Palo Alto	CA		06/06/2025				1,199			1,199		213,963	213,963			
767614	San Antonio	TX		04/25/2025				331			331		45,292	45,292			
768433	Sterling	VA		09/09/2025				592			592		36,719	36,719			
768476	Kensington	MD		09/12/2025				1,172			1,172		64,266	64,266			
768484	Folsom	PA		11/21/2025				174			174		36,026	36,026			
768661	Chicago	IL		11/14/2025				(57)			(57)		24,436	24,436			
768979	Columbus	OH		03/05/2026				215			215		45,559	45,559			
769008	Orlando	FL		02/05/2026				246			246		14,951	14,951			
769073	Riverdale	NY		04/17/2026				60			60		24,786	24,786			
769102	Mansfield	NJ		03/10/2026				(11)			(11)		108,286	108,286			
769157	Portland	OR		01/30/2026				157			157		73,185	73,185			
769709	New York	NY		05/01/2026				287			287		31,788	31,788			
770118	New York	NY		07/24/2026				(48)			(48)		1,679	1,679			
772261	Edison	NJ		07/16/2026				(611)			(611)		158,073	158,073			
0299999. Mortgages with partial repayments								(189,153)			(189,153)		124,772,386	124,772,386			
4074718BV	Allentown	PA		01/23/2026	05/29/2026			7			7		131,780	132,149		369	369
0399999. Mortgages disposed								7			7		131,780	132,149		369	369
0599999 - Totals						592,791,850		(1,446,998)			(1,446,998)		723,717,859	723,718,228		369	369

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
001878-A@-6	AP FALCON HOLDINGS, LLC	Tulsa	OK			09/04/2026		2,439,750				0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated								2,439,750				XXX
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013			1,722,175		976,798	1.250
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Pinebridge Secondary Partners GP, L.P.		06/13/2014	3		159,275		2,702,508	6.980
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3		16,646		4,137,702	1.040
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Board of Managers		05/06/2015	3		39,076		1,009,055	12.100
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.		08/20/2015	3		18,641		13,126,362	0.380
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3		170,162		2,263,965	15.700
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	CEOF II GP, L.P.		11/27/2015	3		40,968			2.200
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3		49,819		1,241,938	0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Board of Managers		11/02/2016	3		50,111		1,665,519	4.280
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd		05/17/2017			199,898		10,043,899	10.090
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	KKR Associates Americas XII L.P.		10/31/2017	3		286,486		2,014,436	0.200
NI1121-32-3	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Macquarie Infrastructure Partners IV GP LLC		05/17/2018			984,755		273,567	0.550
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.		02/08/2019	3		139,398		10,449,142	0.800
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	LLC Board of Managers		06/30/2020	3		2,302		13,697	0.330
998546-66-7	CRANE 1 ACQUISITION	Newport Beach	CA	Crane 1 GP, LLC		08/13/2021	3		93,257			0.540
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	MetLife Investment Private Equity Partners GP, LP		03/31/2022	3		355,736		2,891,497	1.780
999227-96-0	EMERALD HOLDINGS PARTNERSHIP	Wilmington	DE	Emerald Holdings GP, LLC		02/27/2023	3		30,242			0.300
NI1217-37-3	MACQUARIE INFRASTRUCT PTNRS VI	New York	NY	Macquarie Infrastructure Partners VI GP LLC		10/27/2023			1,575,211		6,055,832	0.790
BHM2NY-LF-8	ARLINGTON CAPITAL PARTNERS VI	Chevy Chase	MD	Arlington Capital Partners		12/21/2023	3		196,719		1,931,942	0.540
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Dextra Strategic Partners B-5 GP, LP		12/28/2023	3		5,356,869		113,702,142	89.330
NI1220-96-3	METACOMET FUND L.P.	Albany	NY	GPE GP LLC		02/14/2024	3		21,908,656		253,855,030	60.400
BHM2PB-4R-9	AMULET CAPITAL PARTNERS III LP	Greenwich	CT	Amulet Capital Fund III GP, L.P.		02/16/2024	3		148,237		8,179,496	0.580
NI1223-56-3	DEXTRA CO-INVESTMENT VII	Hesperange	LUX	Dextra Co-investment VII (Lux) GP S.a r.l.		03/01/2024	3		6,202,075		11,127,130	9.230
BHM1NB-HY-4	PARTHENON INVESTORS V LP	Wilmington	DE	PCP Partners V, LP		03/28/2024	3		14,386		2,744,277	1.190
BHM1NO-07-5	ARLINGTON CAPITAL PARTNERS IV	Wilmington	DE	Arlington Capital Group IV, LLC		03/28/2024	3		39,904		574,275	2.580
NI1224-45-3	DOVER STREET XI FEEDER FUND LP	Boston	MA	HarbourVest Partners, LLC		04/05/2024	3		3,000,000		35,500,000	1.350
NI1224-44-3	SECONDARY OVERFLOW FUND V LP	Boston	MA	HarbourVest Partners, LLC		05/10/2024	3		6,406		13,940,302	1.980
NI1224-37-3	SOUTHFIELD CAPITAL IV LP	Greenwich	CT	Southfield Capital IV GP L.P.		06/27/2024	3		1,233,345		6,966,249	2.550
NI1228-05-3	KNOX LANE LP	Wilmington	DE	KLC Fund II GP, LP		09/05/2024	3		873,435		2,714,694	1.430
BHM2QY-3K-4	VANCE STREET CAPITAL IV LP	Wilmington	DE	VS Capital Partners IV GP, L.P.		10/10/2024	3		417,713		2,460,470	1.110
NI1228-79-3	CONSTELLATION WEALTH CAP FUND	Chicago	IL	Constellation Wealth Capital Fund GP, LLC		10/25/2024			1,748,237		3,217,205	8.490
NI1229-09-3	MILL POINT CAPITAL PARTNERS II	New York	NY	Mill Point Capital Partners GP III, LP		12/23/2024	3		619,916		5,475,176	0.530
NI1224-14-3	HPC GPFS - PREFERRED	New York	NY	Hunter Point Capital		03/11/2025	3		7,987,868		49,598,861	12.270
BHM2PJ-LW-2	LEEDS EQUITY PARTNERS VIII LP	New York	NY	Leeds Equity Associates VIII, L.P.		05/21/2025	3		1,876,619		13,123,381	1.850
NI1239-72-3	LORIENT HEALTHCARE FUND III LP	Miami	FL	Lorient Healthcare GP II, LLC		07/24/2025	3		849,333		4,881,374	0.980
BHM2X8-2L-2	ARLINGTON CAPITAL PARTNERS VII	Bethesda	MD	Arlington Capital Group VII, LLC		01/22/2026	3		93,092		8,300,007	2.140
NI1233-56-3	FRONTENAC XIII PRIVATE CAPITAL	Chicago	IL	Frontenac XIII GP, L.P.		03/18/2026	3		411,322		4,089,582	0.570
NI1249-55-4	CARLYLE PARTNERS POTOMAC SPV	Washington	DC	TC Group Phoenix SPV, L.P., a Delaware limited partnership and Carlyle affiliate		08/14/2026	3	13,596,164			36,500,000	1.170
NI1249-50-4	CONSTELLATION WEALTH CAP II	Chicago	IL	Constellation Wealth Capital Fund II GP LLC		08/17/2026		22,173,040			28,026,135	5.580
995927-85-2	CP Parent Holdings LLC	West Palm Beach	FL	Board of Managers		08/28/2026	3	2,000,000				0.600
995927-84-5	International Filtration Holdi	Minneapolis	MN	Board of Managers		08/28/2026	3	1,500,000				2.800
996128-58-3	GoodVets Group LLC	Chicago	IL	Board of Managers		09/22/2026	3	999,997				0.300
NI1250-55-4	CARLYLE PHOENIX SPV LP	Washington	DC	TC Group Phoenix SPV, L.P., a Delaware limited partnership and Carlyle affiliate		09/30/2026	3	97,893	17,630,015		2,499,294	2.080
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								40,367,094	76,548,306		668,272,938	XXX
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA			09/04/1969			622,692,710		139,046,337	100.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									622,692,710		139,046,337	XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Des Moines	IA			09/30/2005			171,910,922			100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									171,910,922			XXX
NI1242-44-4	TPG REAL ESTATE CREDIT	Forth Worth	TX	TPG Real Estate Credit Opportunities GenPar, L.P.		12/24/2025			3,770,775		87,696,205	5.580

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
N11245-69-4	GOLDEN ROAD IT RTL LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		03/26/2026			15,665,358		50,749	5.000
N11247-60-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		04/24/2026			15,422,609			25.000
N11247-66-4	GOLDEN ROAD IT H 1 LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		06/23/2026			2,457		34,526,515	7.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									34,861,199		122,273,469	XXX
N11141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC	Des Moines	IA			12/17/2018			487,500		2,343,750	2.500
N11158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP	Des Moines	IA	Principal Real Estate Debt Fund III GP, LLC		05/28/2020			40,075		2,202,821	2.570
N11214-14-3	PRIN RE OPEN END DEBT FUND	Des Moines	IA	Principal Real Estate Open-End Debt Fund GP, LLC		03/01/2024			31,223			15.240
N11228-82-3	PRINCIPAL CREDIT RE INV TRUST	Des Moines	IA	PRINCIPAL CREDIT RE INV TRUST		12/09/2024			3,125,000			50.000
N11246-78-4	PCL FUND II	Des Moines	IA	PCL Fund II		08/26/2026		1,075,000	250,000		148,675,000	50.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								1,075,000	3,933,799		153,221,571	XXX
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	City Real Estate Advisors Inc		07/01/2015			77,660		174,742	8.531
	CREA CORPORATE TAX CREDIT FUND 74, LLC	Indianapolis	IN	CREA, LLC.		01/06/2020			49,102		310,469	8.652
	RAYMOND JAMES TAX CREDIT FUND 48 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/23/2021			880,147		1,946,156	12.887
	ENTERPRISE HOUSING PARTNERS XXXVII, LP	Columbia	MD	Enterprise Housing Partners XXXVII LP		11/17/2021			3,493,239		3,231,570	18.729
	MIDWEST HOUSING EQUITY GROUP 56	Omaha	NE	Midwest Housing Equity Group, Inc.		11/09/2022			290,618		3,751,209	13.879
	CITI - ESG LIHTC PARTNERS I, LLC	New York	NY	Citi - ESG LIHTC Partners I, LLC		02/10/2023			4,542,355		25,161,290	4.620
	RED STONE EQUITY FUND 103 LP	New York	NY	Red Stone Equity Manager LLC		12/13/2023			1,794,513		11,809,982	19.700
4899999. Qualifying federal tax credit investments - unaffiliated									11,127,634		46,385,418	XXX
72203D-20-4	PIMCO PIF FEEDER II LLC	Newport Beach	CA	PIF CE Ltd		08/01/2022			7,993			16.550
046518-10-2	AIF RATED FUND ISSUER LLC	Wilmington	DE	Atalaya Capital Assets Parallel 345 LP		02/21/2023			2,121,782		4,667,920	76.920
830148-10-8	SSLP NOTE ISSUER LLC	Wilmington	DE	Sixth Street Lending Partners Advisers LLC		06/26/2023			3,539,610		20,961,188	56.960
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II	New York	NY	TPG AG Asset Based Credit GP II, LLC		02/24/2025			162,500		662,500	4.240
N11244-40-4	INVICTUS OPPORTUNITY FEEDER IV	Washington	DC	Invictus Capital Partners		12/26/2025			326,848		18,545,598	40.000
N11247-05-4	GOLUB CAPITAL DIRECT LENDING R	Huntersville	NC	Golub Onshore GP 4, LLC		06/11/2026			5,244,750		44,705,250	90.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									11,403,483		89,542,457	XXX
N11242-32-4	CSS MH 2025-1 TOPCO AGG LLC	Wilmington	DE	CSS MH 2023-1 Topco Manager LLC		09/29/2025			198,532		1,087,539	52.570
N11243-57-4	GROVE STREET HOLDINGS LLC	Minneapolis	MN	Castlelake, LP		12/17/2025			17,167		267,823	23.500
N11247-20-4	BVCAR 2026-A	Wilmington	DE	BVCAR Parent Ltd.		05/04/2026			83,049			60.000
41137X-10-7	LENDR 2026-P5 R	San Francisco	CA	Happen Bank (f/k/a LendingClub Bank)		08/17/2026		286,674				58.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								286,674	298,748		1,355,363	XXX
7899999. Total - unaffiliated								43,093,518	134,239,371		927,829,643	XXX
7999999. Total - affiliated								1,075,000	798,537,431		292,267,908	XXX
8099999 - Totals								44,168,518	932,776,801		1,220,097,552	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Return of Capital	11/19/2013	09/30/2026	2,025,773							2,025,773	2,025,773				
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Return of Capital	06/13/2014	08/31/2026	465,172							465,172	465,172				
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Return of Capital	05/06/2015	08/31/2026	513,644							513,644	513,644				
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Return of Capital	08/20/2015	09/30/2026	191,480							191,480	191,480				
NI1078-60-3	MOLPUS WOODLANDS FUND IV LP	Jackson	MS	Return of Capital	09/04/2015	09/30/2026	44,641							44,641	44,641				
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	Return of Capital	10/16/2015	09/30/2026	3,098,042							3,098,042	3,098,042				
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	Sale	11/27/2015	09/30/2026	25,733,831	(8,144,784)				(8,144,784)		17,630,015	17,630,015				54,557
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Return of Capital	10/17/2016	09/30/2026	1,498,721							1,498,721	1,498,721				
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Return of Capital	11/02/2016	08/31/2026	201,101							201,101	201,101				
NI1121-32-3	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Return of Capital	05/17/2018	08/31/2026	2,857,500							2,857,500	2,857,500				
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Return of Capital	02/08/2019	09/30/2026	2,728,427							2,728,427	2,728,427				
NI1154-22-3	MILLENNIUM USA LP GG	New York	NY	Return of Capital	01/01/2019	07/31/2026								3,652,812	3,652,812				
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	Return of Capital	06/30/2020	09/30/2026	22,239							22,239	22,239				
NI1174-55-3	JPM US CORPORATE FINANCE III	New York	NY	Return of Capital	06/30/2020	08/31/2026	15,908							15,908	15,908				
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Return of Capital	03/05/2021	08/31/2026	196,536							196,536	196,536				
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Return of Capital	08/12/2021	09/30/2026	16,875							16,875	16,875				
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	Return of Capital	03/31/2022	09/30/2026	816,944							816,944	816,944				
NI1217-37-3	MACQUARIE INFRASTRUCT PTNRS VI	New York	NY	Return of Capital	10/27/2023	08/31/2026	13,650							13,650	13,650				
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Return of Capital	12/28/2023	09/30/2026	829,994							829,994	829,994				
BHM1NB-HY-4	PARTHENON INVESTORS V LP	Wilmington	DE	Return of Capital	03/28/2024	09/30/2026	3,493,985							3,493,985	3,493,985				
BHM1NO-07-5	ARLINGTON CAPITAL PARTNERS IV	Wilmington	DE	Return of Capital	03/28/2024	09/30/2026	1,412,344							1,412,344	1,412,344				
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LL	Wilmington	DE	Return of Capital	03/28/2024	07/31/2026	5,154,246							5,154,246	5,154,246				
NI1224-45-3	DOVER STREET XI FEEDER FUND LP	Boston	MA	Return of Capital	04/05/2024	09/30/2026	586,440							586,440	586,440				
NI1224-44-3	SECONDARY OVERFLOW FUND V LP	Boston	MA	Return of Capital	05/10/2024	09/30/2026	188,515							188,515	188,515				
NI1224-13-3	STEPSTONE SECONDARY OPPORTUNITIES FUND V OFFSHORE LP	Wilmington	DE	Return of Capital	05/31/2024	09/30/2026	2,248,741							2,248,741	2,248,741				
NI1229-09-3	MILL POINT CAPITAL PARTNERS II	New York	NY	Return of Capital	12/23/2024	08/31/2026	20,812							20,812	20,812				
991470-99-8	CVS Parent Holdings LLC	Shaker Heights	OH	Sale	02/06/2025	08/31/2026	74,057	18,289				18,289		92,347	649,242		556,895	556,895	
BHM2PJ-LW-2	LEEDS EQUITY PARTNERS VIII LP	New York	NY	Return of Capital	05/21/2025	09/30/2026	1,769,155							1,769,155	1,769,155				
NI1249-55-4	CARLYLE PARTNERS POTOMAC SPV	Washington	DC	Return of Capital	08/14/2026	09/30/2026	857,143							857,143	857,143				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							57,075,918	(8,126,495)				(8,126,495)		52,643,203	53,200,098		556,895	556,895	54,557
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001	09/30/2026	218,915							218,915	218,915				
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA	Return of Capital	09/04/1969	09/30/2026	217,710,922							217,710,922	217,710,922				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							217,929,837							217,929,837	217,929,837				
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Des Moines	IA	Return of Capital	09/30/2005	09/30/2026	132,585,910							132,585,910	132,585,910				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							132,585,910							132,585,910	132,585,910				
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC	Greenwhich	CT	Return of Capital	11/26/2008	09/30/2026	339,851							339,851	339,851				
NI1213-37-3	GOLDEN ROAD IT 1 LLC	Wilmington	DE	Return of Capital	08/16/2023	09/30/2026	23,440,913							23,440,913	23,440,913				
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	09/30/2026	299							299	299				
NI1242-44-4	TPG REAL ESTATE CREDIT	Forth Worth	TX	Return of Capital	12/24/2025	07/31/2026	3,542,755							3,542,755	3,542,755				
NI1243-17-4	BDT & MSD REAL ESTATE CREDIT	Wilmington	DE	Return of Capital	12/10/2025	08/31/2026	134,237							134,237	134,237				
NI1243-82-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Return of Capital	11/25/2025	09/30/2026	4,172,318							4,172,318	4,172,318				
NI1245-12-4	GOLDEN ROAD IT L 2 FINANCE LLC	Dallas	TX	Return of Capital	01/06/2026	09/30/2026	483,749							483,749	483,749				
NI1245-69-4	GOLDEN ROAD IT RTL LLC	Dallas	TX	Return of Capital	03/26/2026	09/30/2026	762,868							762,868	762,868				
NI1247-60-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Return of Capital	04/24/2026	09/30/2026	3,770,533							3,770,533	3,770,533				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							36,647,523							36,647,523	36,647,523				
NI1158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP	Des Moines	IA	Return of Capital	05/28/2020	09/30/2026	243,122							243,122	243,122				
NI1214-14-3	PRIN RE OPEN END DEBT FUND	Des Moines	IA	Return of Capital	03/01/2024	07/31/2026	467,229							467,229	467,229				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							710,351							710,351	710,351				
	OKLAHOMA EQUITY FUND II, L.P.	Omaha	NE	Sale Adjustment	10/01/2011	07/01/2026	(290,288)		290,288			290,288							

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
	EQUITY FUND OF NEBRASKA XII, L.P.	Omaha	NE	Sale Adjustment	10/01/2011	07/01/2026	(113,674)		113,674			113,674							
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Return of Capital	02/28/2012	07/23/2026	19,530							19,530	19,530				
4899999. Qualifying federal tax credit investments - unaffiliated							(384,431)		403,962			403,962		19,530	19,530				
722030-20-4	PIMCO PIF FEEDER II LLC	Newport Beach	CA	Return of Capital	08/01/2022	08/31/2026	1,668,405							1,668,405	1,668,405				
046518-10-2	AIF RATED FUND ISSUER LLC	Wilmington	DE	Return of Capital	02/21/2023	09/30/2026	2,546,138							2,546,138	2,546,138				
830148-10-8	SSLP NOTE ISSUER LLC	Wilmington	DE	Return of Capital	06/26/2023	09/30/2026	3,674,439							3,674,439	3,674,439				
N11230-61-3	GOLUB CAPITAL STRATEGIC PARTNE	Wilmington	DE	Return of Capital	12/20/2024	08/31/2026	245,128							245,128	245,128				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							8,134,111							8,134,111	8,134,111				
N11221-96-3	PRINCIPAL ALTERNATIVE CREDIT R	Des Moines	IA	Return of Capital	03/01/2024	07/31/2026	249,514							249,514	249,514				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							249,514							249,514	249,514				
N11203-83-3	PIMCO COMMERCIAL REAL ESTATE D	Newport Beach	CA	Return of Capital	08/25/2022	09/30/2026	256,409							256,409	256,409				
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							256,409							256,409	256,409				
91868#-10-6	ABOC II-R LP RESIDUAL INTEREST	Wilmington	DE	Return of Capital	01/05/2024	08/31/2026	244,651							244,651	244,651				
N11243-57-4	GROVE STREET HOLDINGS LLC	Minneapolis	MN	Return of Capital	12/17/2025	09/30/2026	63,238							63,238	63,238				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							307,889							307,889	307,889				
7899999. Total - unaffiliated							102,037,418	(8,126,495)	403,962			(7,722,533)		98,008,665	98,565,560		556,895	556,895	54,557
7999999. Total - affiliated							351,475,612							351,475,612	351,475,612				
8099999 - Totals							453,513,030	(8,126,495)	403,962			(7,722,533)		449,484,277	450,041,172		556,895	556,895	54,557

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UX-4	UNITED STATES TREASURY NOTE/BO SENIOR 5.1250 08/15/2046 5.125% 08/15/46	09/23/2026	CITIGROUP GLOBAL MARKETS, INC		33,688,867	35,000,000	194,973	1.A
91282C-RF-0	UNITED STATES TREASURY NOTE/BO SENIOR 4.6250 08/15/2036 4.625% 08/15/36	09/23/2026	Various		77,657,813	80,000,000	358,186	1.A
91282C-RK-9	UNITED STATES TREASURY NOTE/BO SENIOR 4.3750 08/31/2031 4.375% 08/31/31	09/16/2026	BANK OF AMERICA NA		196,492,188	200,000,000	410,912	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					307,838,868	315,000,000	964,071	XXX
167591-DL-7	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.7500 01/01/2061 5.750% 01/01/61	09/03/2026	JP MORGAN SECURITIES LLC		14,516,180	14,000,000		1.E FE
759874-EF-3	RENO-TAHOE AIRPORT AUTHORITY SENIOR 5.5000 07/01/2051 5.500% 07/01/51	09/10/2026	SAMUEL A RAMIREZ & CO INC		4,528,978	4,435,000	6,098	1.F FE
759874-EG-1	RENO-TAHOE AIRPORT AUTHORITY SENIOR 5.5000 07/01/2056 5.500% 07/01/56	08/18/2026	SAMUEL A RAMIREZ & CO INC		15,850,871	15,265,000		1.F FE
79766D-B2-4	SAN FRANCISCO CITY & COUNTY AI SENIOR 3.3450 05/01/2051 3.345% 05/01/51	07/02/2026	Tax Free Exchange		3,098,434	3,380,000	19,158	1.A
79766D-B3-2	SAN FRANCISCO CITY & COUNTY AI SENIOR 3.3450 05/01/2051 3.345% 05/01/51	07/02/2026	Tax Free Exchange		7,898,998	8,620,000	48,857	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					45,893,461	45,700,000	74,113	XXX
123921-AA-6	BWC MISSISSIPPI LLC SECURED 5.9000 12/30/2030 6.470% 12/30/30	07/16/2026	DAIWA CAPITAL MARKETS AMERICA		6,428,571	6,428,571		2.C Z
218819-AA-2	COREWEAVE COMPUTE COREWEAVE COMPUTE 03/31/32	09/10/2026	No Broker		14,278,380	14,278,380		1.G Z
409322-AH-7	HAMPTON ROADS PPV LLC SENIOR 6.4470 12/15/2055 6.447% 12/15/55	09/25/2026	MERRILL LYNCH PIERCE FENNER &		35,000,000	35,000,000		1.D FE
418168-AA-4	HASI MILITARY HOUSING III TRUS SECURED 6.7800 02/10/2054 6.780% 02/10/54	07/01/2026	VARIOUS		247,516	247,516		1.G
779538-AA-1	ROWAN FREDERICK III LLC ROWAN FREDERICK DDTL 07/31/30	07/01/2026	Interest Capitalization		19	19		2.C Z
779538-AA-1	ROWAN FREDERICK III LLC ROWAN FREDERICK DDTL 07/31/30	09/30/2026	No Broker		2,623,305	2,623,305		2.C Z
785078-AD-4	SPOWER MIS 2 FINANCE LLC ACED SECURED 6.8300 05/31/2051 6.830% 05/31/51	07/14/2026	BNP PARIBAS		28,060,363	28,060,363		2.C PL
995194-24-8	DB DATA CENTER RED OAK 11 LLC SECURED 6.6600 03/06/2029 6.901% 03/06/29	09/21/2026	MITSUBISHI SECURITIES		16,710,314	16,754,314		2.C Z
995826-32-8	POWERTRANSITIONS LEGACYOPS III SECURED 10.7500 08/21/2031 9.575% 08/21/31	08/13/2026	VARIOUS		35,640,000	36,000,000		3.C Z
NI 1248-84-4	GA CONCORD INVESTCO LLC SECURED 5.9800 07/15/2033 6.315% 07/15/33	09/29/2026	MITSUBISHI SECURITIES		4,094,594	4,094,594		2.C Z
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					143,083,062	143,487,062		XXX
104674-A#-3	BRADY CORPORATION SENIOR 5.9000 08/03/2036 5.900% 08/03/36	07/17/2026	BMO CAPITAL MARKETS-ALGORITHMS		5,000,000	5,000,000		2.B PL
104674-A@-5	BRADY CORPORATION SENIOR 5.6500 08/03/2033 5.650% 08/03/33	07/17/2026	BMO CAPITAL MARKETS-ALGORITHMS		5,000,000	5,000,000		2.B PL
168298-AN-3	CHICK-FIL-A INC SENIOR 5.1800 07/21/2033 5.180% 07/21/33	07/01/2026	MERRILL LYNCH PIERCE FENNER &		4,000,000	4,000,000		2.A PL
26614N-AD-4	DUPONT DE NEMOURS INC SENIOR 4.7250 11/15/2028 4.725% 11/15/28	09/16/2026	Tax Free Exchange		791,242	788,000	12,514	2.A FE
29097#-AD-1	EMERALD STORAGE HOLDINGS LLC SECURED 6.2000 08/05/2036 6.200% 08/05/36	07/22/2026	THE TORONTO-DOMINION BANK		25,000,000	25,000,000		2.B PL
29097#-AE-9	EMERALD STORAGE HOLDINGS LLC SECURED 6.3000 08/05/2038 6.300% 08/05/38	07/22/2026	THE TORONTO-DOMINION BANK		8,000,000	8,000,000		2.B PL
48268#-BC-7	KPMG LLP SENIOR 5.5900 08/26/2036 5.590% 08/26/36	07/01/2026	VARIOUS		18,000,000	18,000,000		1.E Z
50227*-AD-4	LSP GRID HOLDINGS, LLC SENIOR 5.0700 03/24/2031 5.070% 03/24/31	07/01/2026	SMBC NIKKO SECURITIES		4,800,000	4,800,000		2.B Z
62927#-AZ-9	NFL VENTURES LP SENIOR 5.7600 04/15/2051 5.760% 04/15/51	07/01/2026	MERRILL LYNCH PIERCE FENNER &		25,000,000	25,000,000		1.E FE
69932A-AR-6	PARAMOUNT SKYDANCE CORP 1ST LIEN 6.3000 10/05/2028 6.300% 10/05/28	09/30/2026	BANK OF AMERICA NA		15,428,266	15,440,000		3.A FE
747292-AA-8	QVC GROUP INC 1ST LIEN 10.0000 08/15/2032 10.000% 08/15/32	08/10/2026	Taxable Exchange		5,648,638	6,418,907		4.B Z
822905-AU-9	SHELL FINANCE US INC SENIOR 6.3750 12/15/2038 6.375% 12/15/38	07/14/2026	Tax Free Exchange		2,367,567	1,955,000	10,040	1.D FE
822905-AW-5	SHELL FINANCE US INC SENIOR 5.5000 03/25/2040 5.500% 03/25/40	07/14/2026	Tax Free Exchange		4,818,278	4,095,000	68,193	1.D FE
822905-AY-1	SHELL FINANCE US INC SENIOR 5.1250 10/15/2041 5.125% 10/15/41	07/14/2026	Tax Free Exchange		672,008	600,000	7,602	1.D FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC 1ST LIEN 7.5340 11/30/2048 7.534% 11/30/48	07/27/2026	JP MORGAN SECURITIES LLC		70,000,000	70,000,000		1.D FE
980745-H#-3	WOODWARD INC SENIOR 5.6400 09/30/2033 5.640% 09/30/33	08/12/2026	JP MORGAN SECURITIES LLC		17,000,000	17,000,000		2.B Z
G4804#-AG-4	INFLEXION STRATEGIC PARTNERS L SENIOR 4.9800 05/20/2036 4.980% 05/20/36	07/01/2026	GOLDMAN SACHS & CO., INC.		11,684,000	11,684,000		1.F PL
L0808#-AR-8	BEACON FINCO S.A R.L. SECURED 6.4000 08/26/2038 6.400% 08/26/38	07/01/2026	SANTANDER INVESTMENT SEC INC		41,617,500	41,617,500		2.B Z
N2262#-AC-4	KONINKLIJKE COSUN UA SENIOR 4.4100 09/02/2036 4.410% 09/02/36	07/01/2026	MITSUBISHI SECURITIES		10,514,700	10,514,700		2.B Z
404280-BK-4	HSBC HOLDINGS PLC SENIOR 4.0410 03/13/2028 4.041% 03/13/28	08/06/2026	S/A Prin Pen Risk Transfer AFS		119,626	120,000	1,926	1.G FE
995465-05-1	CALISEN LIMITED SECURED 6.8900 07/13/2033 6.890% 07/13/33	07/02/2026	SANTANDER INVESTMENT SEC INC		26,398,740	26,760,000		3.A Z
DF8957-26-1	GSG BIDCO LTD SECURED 4.7000 06/15/2031 4.700% 06/15/31	08/06/2026	JP MORGAN SECURITIES LLC		10,898,059	10,843,840	83,528	2.A Z
D03774-44-4	THAMES WATER SUPER SENIOR ISSU SECURED 9.7500 10/10/2027 9.750% 10/10/27	09/15/2026	VARIOUS		386,497	402,601		4.B Z
G17378-AV-1	BUUK INFRASTRUCTURE ISSUER PLC SECURED 6.4500 09/24/2038 6.450% 09/24/38	07/01/2026	NABSecurities, LLC		33,575,000	33,575,000		2.B FE
T6228*-AD-4	ITALO - NUOVO TRASPORTO VIAGGI SECURED 5.1200 06/23/2041 5.120% 06/23/41	07/01/2026	INTESA SANPAOLO SPA		(7,107)	(7,107)		2.A PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					346,713,014	346,607,441	183,803	XXX
L00098-AA-4	AP EMERALD (LUXEMBOURG) SARL SECURED 5.2500 11/28/2061 5.250% 11/28/61	08/03/2026	VARIOUS		69,720,000	69,720,000		2.B PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					69,720,000	69,720,000		XXX
82963*-AB-9	SIP V LEVERED HOLDINGS LP SECURED 7.7400 07/08/2034 8.075% 07/08/34	07/01/2026	VARIOUS		50,000,000	50,000,000		2.A PL
87344#-AA-6	TSC BDC FINANCING 1 LLC TSC BDC FINANCING 12/15/29	07/07/2026	VARIOUS		1,666,667	1,666,667		1.F PL
993761-01-4	17CAPITAL CREDIT FUND 2 17Capital DDTL 12/15/35	09/16/2026	No Broker		15,746,874	15,746,874		1.F PL
995418-39-9	SIP V LEVERED HOLDINGS LP SECURED 6.0400 07/08/2034 6.375% 07/08/34	07/01/2026	VARIOUS		120,000,000	120,000,000		1.F PL
995875-95-2	ECO III EVOLUTION CREDIT OPP SECURED 6.8800 08/27/2034 7.213% 08/27/34	08/27/2026	VARIOUS		34,100,000	34,100,000		1.F Z
L7586#-AA-8	PEMBERTON MMDH IV LEVERED PEMBERTON 01/05/30	09/30/2026	Various		6,494,875	6,494,875		1.G PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					228,008,416	228,008,416		XXX
02320#-AJ-4	Ambient Enterprises Holdco LLC 07/26 DDTL 2 06/30/30	08/03/2026	No Broker		1,410,587	1,442,095		2.A PL
02320#-AK-1	Ambient Enterprises Holdco LLC 07/26 Term Loan 06/30/30	08/03/2026	VARIOUS		15,506,212	15,742,347		2.A PL
037542-A*-8	Apella Capital LLC 07/26 Delayed Draw Term Loan 03/01/29	09/10/2026	No Broker		2,476,629	2,500,970		3.A PL
04884@-AC-5	Atlantic Pipe Services LLC 12/25 Revolver 12/01/31	09/23/2026	No Broker		2,319,297	2,348,655		3.A PL
06852@-AB-0	Barricade Holdings LLC 09/25 Revolver 09/30/30	08/10/2026	No Broker		437,295	437,295		3.C PL
14079@-AA-3	Captiva Containers Intermediat 07/26 Term Loan 07/28/32	07/28/2026	VARIOUS		8,355,685	8,461,453		3.C PL
14079@-AC-9	Captiva Containers Intermediat 07/26 Delayed Draw Term Loan 07/28/32	08/21/2026	No Broker		1,599,174	1,619,417		3.C PL
18507@-AB-4	Cleartelligence LLC 07/24 Revolver 07/10/29	07/09/2026	No Broker		142,684	145,225		3.C PL
31802#-AE-1	Finn Partners Inc 04/26 Revolver 04/29/31	08/12/2026	No Broker		901,099	914,821		2.A PL
35126@-AB-9	Fowler Route Co. Inc 02/25 Delayed Draw Term Loan 02/28/30	07/31/2026	No Broker		3,995,258	4,076,794		3.C PL
43140#-AC-1	Hill Country Dairies Inc. 08/24 Revolver 08/01/30	09/21/2026	No Broker		627,523	639,184		3.A PL
43140#-AD-9	Hill Country Dairies Inc. 09/26 2nd Amendment Term Loan 08/01/30	09/21/2026	VARIOUS		3,091,377	3,138,454		3.C Z
45950@-AA-1	International Filtration Servi 08/26 Initial Term Loan 08/28/32	08/28/2026	VARIOUS		15,668,190	15,906,792		3.B PL
48278#-AG-5	KNPC Holdco LLC 07/26 Refi Term Loan 07/10/33	07/10/2026	VARIOUS		39,466,073	39,664,395		3.B PL
54951E-AM-7	Lucky Bucks LLC 05/26 Second Out Term Loan B 10/02/29	08/18/2026	Interest Capitalization		15,583	15,583		6. *
74380#-AB-7	Prosource Holdings MP LLC 12/24 Delayed Draw Term Loan 12/30/30	08/31/2026	No Broker		801,381	811,525		3.C PL
76946@-AC-9	Riverview Landscape Holdings L 01/25 Revolver 01/29/30	09/29/2026	No Broker		1,854,519	1,854,519		3.C PL
76946@-AE-5	Riverview Landscape Holdings L 08/26 Third Amendment Delayed 01/29/30	08/31/2026	No Broker		3,329,524	3,397,474		3.C Z
76946@-AF-2	Riverview Landscape Holdings L 08/26 Second Incremental Term 01/29/30	08/11/2026	VARIOUS		1,630,699	1,663,979		3.C Z
78511#-AC-8	SSA Acquisition Holdco LLC 10/24 Revolver 07/25/29	09/30/2026	No Broker		729,019	735,492		3.C PL
78527@-AA-6	SSA Acquisition Holdco LLC 11/25 Incremental DDTL 07/25/29	09/25/2026	No Broker		4,995,224	5,097,168		3.C PL
90387@-AC-6	UKi Buyer LLC 01/26 Revolver 01/13/32	08/28/2026	No Broker		893,146	906,747		3.B PL
91866*-AA-0	VPD Management Inc 11/21 Revolver 11/02/27	09/30/2026	No Broker		300,000	300,000		3.A PL
91866*-AD-4	VPD Management Inc 05/24 Delayed Draw Term Loan 11/02/27	07/24/2026	No Broker		881,017	881,017		3.A PL
92542#-AC-2	Vert Markets LLC 12/24 Revolver 12/18/29	07/31/2026	No Broker		356,578	363,855		3.C PL
94689*-AA-9	We Are Rosie LLC 01/22 Term Loan 03/31/27	09/30/2026	VARIOUS			227,269		3.B PL
94689*-AA-9	We Are Rosie LLC 01/22 Term Loan 03/31/27	08/31/2026	Interest Capitalization		462,715	462,715		3.B PL
94690#-AB-0	WB Group Acquisition Company 02/26 Initial Revolver 02/03/32	09/28/2026	No Broker		1,748,804	1,770,941		3.C PL
99593@-21-4	CP Buyer LLC 08/26 Term Loan 08/31/33	08/31/2026	VARIOUS		11,568,324	11,685,176		3.B Z
99614S-82-7	SCP CELLTREAT SCIENTIFIC BUYER 09/26 Initial Term Loan 09/24/32	09/24/2026	VARIOUS		12,828,683	12,991,071		3.A FE
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					138,392,299	140,202,428		XXX
00153@-AB-9	AEP Passion Intermediate Holdi 10/21 Revolver 10/05/27	08/31/2026	Interest Capitalization		2,251	2,251		4.B Z
00153@-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	08/31/2026	Interest Capitalization		4,750	4,750		3.B PL
00153@-AD-5	AEP Passion Intermediate Holdi 10/21 Delayed Draw Term Loan 10/05/27	07/01/2026	Interest Capitalization		(8,077)	(8,077)		3.B PL
00153@-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	08/31/2026	Interest Capitalization		1,573	1,573		3.B PL
00153@-AF-0	AEP Passion Intermediate Holdi 02/23 Incremental Delayed Draw 10/05/27	09/01/2026	Interest Capitalization		136	136		3.B PL
00271@-AB-6	AKS Engineering & Forestry LLC 01/25 Revolver 01/07/31	09/30/2026	No Broker		343,833	349,069		3.B PL
00375E-AF-3	Abracon Borrower LLC 06/26 Priority Revolver 06/08/30	07/01/2026	VARIOUS		43,269	43,269		5.A Z
00457*-AE-8	Accupac LLC 12/24 Term Loan 12/31/29	08/01/2026	Interest Capitalization		540,309	540,309		5.A Z
00862*-AA-5	Advantage Surveillance LLC 11/25 Revolver 11/04/30	07/24/2026	No Broker		99,720	100,727		4.A PL
02869@-AC-8	American Nuts Operations LLC 03/25 Reinstated TL A 03/26/28	07/01/2026	Interest Capitalization		250,003	250,003		4.C Z
02869@-AD-6	American Nuts Operations LLC 03/25 Reinstated TL B 03/26/28	07/01/2026	Interest Capitalization		250,003	250,003		5.A Z
02869@-AE-4	American Nuts Operations LLC 03/26 Priority TL C 03/26/28	07/01/2026	Interest Capitalization		9,252	9,252		6. *
17109@-AA-0	Christy Sports LLC 01/20 Term Loan 11/30/27	09/30/2026	VARIOUS		188,441	140,506		4.A PL
17109@-AE-2	Christy Sports LLC 03/26 Incremental DDTL 11/30/27	09/18/2026	Interest Capitalization		6,990	6,990		4.A PL
18505*-AJ-7	Clearone Advantage LLC 5/26 Funded ABL 05/04/31	09/28/2026	No Broker		271,964	271,964		6. *
20469@-AK-6	Comprehensive Eyecare Partners 08/25 Mezzanine Term Loan 02/28/31	09/30/2026	Interest Capitalization		26,709	26,709		4.B PL
21927@-AA-2	Cornhusker Buyer Inc. 10/22 Term A Loan 10/31/28	09/30/2026	Interest Capitalization		95,168	95,168		4.A Z
21927@-AB-0	Cornhusker Buyer Inc. 10/22 Delayed Draw Term Loan 10/31/28	09/30/2026	Interest Capitalization		4,342	4,342		4.A Z
21927@-AD-6	Cornhusker Buyer Inc. 04/26 First Out Term Loan 10/31/28	09/30/2026	Interest Capitalization		1,900	1,900		4.A Z
23804@-AE-8	Datalink LLC 2/26 Revolver 02/05/33	09/30/2026	VARIOUS			217		4.A PL
23804@-AF-5	Datalink LLC 2/26 Term Loan 02/05/33	09/30/2026	VARIOUS			36,107		4.A PL
23804@-AF-5	Datalink LLC 2/26 Term Loan 02/05/33	07/01/2026	Interest Capitalization		34,834	34,834		4.A PL
24345*-AC-8	DecisionPoint Technologies Inc 08/26 Incremental Term Loan 08/31/29	08/10/2026	VARIOUS		5,855,601	5,914,748		3.A PL
25971@-AE-0	Douglas Holdings Inc. 08/24 Synthetic PIK DDTL 08/27/30	09/30/2026	No Broker		336,682	336,682		3.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26916#-AA-2	ES Ventures LLC 12/22 Term Loan 12/13/28	08/12/2026	VARIOUS		807,871	816,031		3.A PL
26916#-AC-8	ES Ventures LLC 09/23 Incremental Term Loan 12/13/28	08/12/2026	VARIOUS		6,013,784	6,074,529		3.A PL
26916#-AH-7	ES Ventures LLC 07/26 Incremental Term Loan 12/13/28	07/27/2026	VARIOUS		3,691,807	3,748,027		3.C Z
27004#-AA-3	EagleRider Holding Inc. 06/23 Term Loan 12/31/27	08/31/2026	Interest Capitalization		20,782	20,782		3.B PL
29287V-AC-8	Engineered Products Co. LLC 08/25 Revolver 08/12/31	09/11/2026	No Broker		676,903	683,741		3.B PL
34519U-AC-0	Force Electrical Buyerco LLC 10/25 Revolver 10/21/32	09/02/2026	No Broker		301,391	304,436		3.A PL
36215*-AD-7	GC Champion Acquisition LLC 08/24 Delayed Draw Term Loan 08/21/28	09/30/2026	No Broker		921,049	935,075		3.B Z
36250*-AB-7	OptConnect Management LLC 02/26 Revolver 11/22/28	09/29/2026	No Broker		138,886	140,289		3.B PL
38064*-AB-9	Gold Medal Holdings Inc 03/22 Revolver 09/17/28	09/11/2026	No Broker		1,000,000	1,000,000		3.B PL
43612@-AA-6	Hollywood Beauty LLC 12/21 Term Loan 12/21/26	07/01/2026	Interest Capitalization		93,433	93,433		4.A PL
43612@-AB-4	Hollywood Beauty LLC 12/21 Revolver 12/21/26	07/01/2026	Interest Capitalization		7,391	7,391		4.A PL
45000@-AC-7	IPC Pain Acquisition LLC 05/22 Revolver 05/19/27	09/04/2026	No Broker		1,637,500	1,666,667		3.A PL
45175*-AB-0	Ilending LLC 06/21 Revolver 12/21/28	08/14/2026	No Broker		95,727	95,727		4.B PL
45175*-AC-8	Ilending LLC 05/25 Term Loan B 12/21/28	07/01/2026	VARIOUS			83,890		4.B PL
48464@-AB-2	Kano Intermediate Inc. 12/24 Delayed Draw Term Loan A 12/17/30	07/01/2026	No Broker		2,189,967	2,203,740		3.B PL
51809*-AA-4	Lash Opco LLC 08/21 Term Loan 09/17/27	07/31/2026	Interest Capitalization		46,960	46,960		3.C PL
51809*-AB-2	Lash Opco LLC 08/21 Revolver 09/17/27	09/30/2026	Interest Capitalization		64	64		3.C PL
55250#-AC-1	M&D Midco Inc 09/22 Revolver 08/31/28	08/28/2026	No Broker		1,048,591	1,058,994		5.A PL
55435#-AA-3	MPC Summit LLC 09/26 Term Loan 09/18/32	09/18/2026	VARIOUS		37,791,844	38,270,222		3.C Z
56113@-AG-9	Maldives Acquisition LLC 08/23 RLOC 07/15/31	09/30/2026	No Broker		996,296	996,399		3.B PL
57878@-AB-3	Mazcon A Kurtz Bros. Company L 09/26 Incremental Term Loan 11/25/30	09/02/2026	VARIOUS		1,681,660	1,698,646		3.C Z
65108*-AB-0	Newcleus LLC 08/21 Delayed Draw Term Loan 05/04/27	07/01/2026	Interest Capitalization		(17,235)	(17,235)		3.B PL
65251@-AA-5	NewTeam LLC 12/21 Term Loan 10/30/27	09/30/2026	Interest Capitalization		114,247	114,247		3.C Z
65251@-AB-3	NewTeam LLC 12/21 Revolver 10/30/27	09/30/2026	Interest Capitalization		9,255	9,255		3.C Z
67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	09/21/2026	Interest Capitalization		28,070	28,070		3.B PL
68292#-AA-8	Onecare Media LLC 09/21 Term Loan 12/31/27	08/31/2026	VARIOUS			76,856		5.B PL
74063*-AH-2	Premier Imaging LLC 01/22 Term Loan 10/31/27	09/30/2026	Interest Capitalization		(14,445)	(14,445)		5.B PL
74063*-AJ-8	Premier Imaging LLC 01/22 Delayed Draw Term Loan 10/31/27	09/30/2026	Interest Capitalization		(4,009)	(4,009)		5.B PL
74623@-AC-4	PureTech Scientific LLC 07/23 Initial Revolver 07/31/28	08/26/2026	No Broker		664,557	664,557		3.B PL
75622@-AA-6	Recharged Opco LLC 01/22 Term Loan 02/07/28	09/30/2026	Interest Capitalization		590,747	590,747		5.C PL
75622@-AB-4	Recharged Opco LLC 01/22 Delayed Draw Term Loan 02/07/28	09/30/2026	Interest Capitalization		254,372	254,372		5.C PL
75622@-AC-2	Recharged Opco LLC 01/22 Revolver 02/07/28	09/30/2026	Interest Capitalization		86,636	86,636		5.C PL
75622@-AD-0	Recharged Opco LLC 7/24 Priority RC 02/07/28	09/30/2026	Interest Capitalization		20,222	20,222		5.A PL
75622@-AE-8	Recharged Opco LLC 9/24 Priority RC 2 02/07/28	09/30/2026	Interest Capitalization		20,008	20,008		5.A PL
75622@-AF-5	Recharged Opco LLC 11/24 Priority RC 3 02/07/28	09/30/2026	Interest Capitalization		44,067	44,067		5.A PL
75622@-AG-3	Recharged Opco LLC 01/25 Priority RC 4 02/07/28	09/30/2026	Interest Capitalization		9,644	9,644		5.A PL
75622@-AH-1	Recharged Opco LLC 02/25 Priority RC 5 02/07/28	09/30/2026	Interest Capitalization		29,501	29,501		5.A PL
75622@-AJ-7	Recharged Opco LLC 10/25 Priority RC 6 02/07/28	09/30/2026	Interest Capitalization		104,100	104,100		5.A PL
75622@-AK-4	Recharged Opco LLC 12/25 Priority RC 7 02/07/28	09/30/2026	Interest Capitalization		28,808	28,808		5.A PL
75622@-AK-4	Recharged Opco LLC 12/25 Priority RC 7 02/07/28	09/18/2026	No Broker		239,892	247,312		5.A PL
78166C-AB-5	Ruppert Landscape LLC 12/22 Revolver 12/01/29	07/30/2026	No Broker		475,081	478,261		3.B PL
78434C-AL-9	SDG MGMT Company LLC 07/26 6th Amendment Delayed Dr 07/03/28	07/24/2026	No Broker		596,232	599,229		3.C Z
81750#-AB-4	SENS Intermediate Holdings LLC 2/25 DDTL 03/10/31	07/06/2026	No Broker		4,767,763	4,803,791		3.C Z
86181#-AC-0	Stonegrove Roofing LLC 04/26 Revolver 04/17/30	09/30/2026	No Broker		7,657,384	7,675,161		3.C Z
86181#-AE-6	Stonegrove Roofing LLC 01/26 Delayed Draw Term Loan I 04/17/30	08/26/2026	No Broker		5,657,017	5,724,508		2.C PL
86323@-AJ-6	Streamland Media Midco LLC 3/25 First Out Term Loan 03/31/29	09/30/2026	Interest Capitalization		134,354	134,354		3.C Z
86323@-AK-3	Streamland Media Midco LLC 3/25 Last Out Term Loan 03/31/29	09/30/2026	Interest Capitalization		147,003	147,003		4.C Z
86323@-AL-1	Streamland Media Midco LLC 03/25 Revolver 03/31/29	09/30/2026	Interest Capitalization		18,961	18,961		3.C Z
87338#-AF-3	TCI Buyer LLC 11/24 Initial RLOC 11/25/30	08/14/2026	No Broker		624,736	634,249		3.B PL
88325#-AC-3	DecisionPoint Technologies Inc 09/23 Revolver 08/31/29	08/13/2026	No Broker		764,984	788,644		3.A PL
91870@-AD-6	VTC Buyer Corp. 07/25 Revolver 07/15/31	07/17/2026	No Broker		312,545	312,545		4.B PL
91922#-AA-8	VALENTRA LLC SECURED 7.6500 10/31/2030 7.870% 10/31/30	07/01/2026	VARIOUS		35,000,000	35,000,000	3,519	3.B Z
92215*-AF-5	Vardiman Black Holdings LLC 03/24 Priming Delayed Draw Ter 03/18/27	08/03/2026	Interest Capitalization		40,967	40,967		4.B PL
92215*-AG-3	Vardiman Black Holdings LLC 03/24 Term Loan A 03/18/27	08/03/2026	VARIOUS			355,088		4.B PL
92262#-AA-4	Venbrook Buyer LLC 04/21 Term Loan 12/31/26	07/01/2026	Interest Capitalization		(10,827)	(10,827)		4.C PL
92262#-AB-2	Venbrook Buyer LLC 04/21 Delayed Draw Term Loan 12/31/26	07/31/2026	VARIOUS			61,800		4.C PL
95218#-AD-6	West Coast Fitness LLC 08/23 Term Loan A 09/30/27	07/31/2026	VARIOUS			53,074		4.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
95218#-AE-4	West Coast Fitness LLC 08/23 Term Loan B 09/30/27	09/30/2026	VARIOUS		164,801			4.C PL
97808#-AD-8	Wolverine Seller Holdings LLC 10/25 2nd Amendment DDTL 01/17/30	09/08/2026	No Broker		292,759	295,716		3.B PL
993916-73-3	Venbrook Buyer LLC 12/25 Term Loan 12/31/26	07/31/2026	VARIOUS		453			5.A Z
994046-81-1	Venbrook Buyer LLC 12/25 Term Loan II 12/31/26	09/30/2026	Interest Capitalization		20,890	20,890		5.A Z
994323-67-3	Venbrook Buyer LLC 02/26 Term Loan III 12/31/26	09/30/2026	Interest Capitalization		5,502	5,502		5.A Z
994472-20-7	Venbrook Buyer LLC 02/26 Term Loan IV 12/31/26	09/30/2026	Interest Capitalization		14,199	14,199		5.A Z
994874-03-0	Venbrook Buyer LLC 04/26 Term Loan V 12/31/26	09/30/2026	Interest Capitalization		14,542	14,542		5.A Z
994958-10-6	Venbrook Buyer LLC 04/26 Term Loan VI 12/31/26	09/28/2026	VARIOUS		10,214	95,975		5.A Z
994958-10-6	Venbrook Buyer LLC 04/26 Term Loan VI 12/31/26	07/01/2026	Interest Capitalization		2,926	2,926		5.A Z
994972-55-2	Seahawk Buyer LLC 05/26 Revolver 04/30/32	08/27/2026	No Broker		442,309	444,532		3.C Z
995875-64-8	BLUECO 22 LIMITED SECURED 6.9813 07/28/2031 6.980% 07/28/31	08/19/2026	MERRILL LYNCH PIERCE FENNER &		64,173,023	64,495,500		3.A Z
995927-68-8	ROWAN GREEN DATA LLC SECURED 7.8800 09/10/2032 7.650% 09/10/32	09/03/2026	VARIOUS		29,523,565	29,923,565		3.A Z
995927-78-7	NewTeam LLC 08/26 8th Amendment Term Loan 10/30/27	08/26/2026	VARIOUS		2,068,998	2,079,395		3.C Z
995927-78-7	NewTeam LLC 08/26 8th Amendment Term Loan 10/30/27	09/30/2026	Interest Capitalization		6,065	6,065		3.C Z
995927-79-5	NewTeam LLC 08/26 8th Amendment Term Loan 10/30/27	08/26/2026	VARIOUS		5,336,000	5,800,000		4.A Z
995927-79-5	NewTeam LLC 08/26 8th Amendment Term Loan 10/30/27	09/30/2026	Interest Capitalization		76,355	76,355		4.A Z
995927-80-3	NewTeam LLC 08/26 8th Amendment DDTL B 10/30/27	09/30/2026	No Broker		15,290	15,367		3.C Z
995938-16-4	Crane 1 Services Inc 08/26 Incremental Term Loan 08/16/29	08/31/2026	VARIOUS		364,737	368,421		3.C Z
996128-59-1	GoodVets Veterinary Services L 09/26 Initial Term Loan 09/22/32	09/22/2026	VARIOUS		13,747,324	13,956,674		4.A Z
996169-10-8	Whitsons Holding Group LLC 09/26 Term Loan 09/24/32	09/30/2026	VARIOUS		16,724,170	16,808,211		3.C Z
996169-15-7	Whitsons Holding Group LLC 09/26 Revolver 09/24/32	09/30/2026	No Broker		679,700	683,115		3.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					259,434,764	262,740,200	3,519	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,539,083,884	1,551,465,547	1,225,506	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					1,539,083,884	1,551,465,547	1,225,506	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,539,083,884	1,551,465,547	1,225,506	XXX
38378Y-JZ-3	GNR 2013-169 ZK SECURED 2.5000 11/20/2043 2.500% 11/20/43	08/01/2026	Interest Capitalization		22,624	22,624		1.A
38378Y-KD-0	GNR 2013-169 ZG SECURED 2.5000 11/16/2043 2.500% 11/16/43	09/01/2026	Interest Capitalization		54,640	54,640		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					77,264	77,264		XXX
31378S-7H-0	FHR 4257 DZ SECURED 2.5000 10/15/2043 2.500% 10/15/43	08/01/2026	Interest Capitalization		688	688		1.A
3140MT-4J-9	FANNIE MAE POOL POOL #BW2624 5.5000 04/01/2056 5.500% 04/01/56	08/13/2026	JP MORGAN SECURITIES LLC		10,075,005	9,969,083	28,938	1.A
3140Y8-WW-2	FANNIE MAE POOL POOL #CC2460 5.5000 04/01/2056 5.500% 04/01/56	08/26/2026	JP MORGAN SECURITIES LLC		11,833,176	11,743,266	46,647	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)					21,908,869	21,713,037	75,585	XXX
10570P-AA-1	BRAVO 2024-CES2 A1A SECURED 5.5490 09/25/2054 5.549% 09/25/54	09/22/2026	ROBERT W. BAIRD & CO.		3,059,606	3,069,197	10,408	1.A
10638R-AB-5	BABS 2023-SRM1 M1 SECURED SUBORD 4.0000 09/25/20 4.000% 09/25/63	09/25/2026	Interest Capitalization		16,791	16,791		1.C FE
10638R-AC-3	BABS 2023-SRM1 M2 SECURED SUBORD 4.0000 09/25/20 4.000% 09/25/63	09/25/2026	Interest Capitalization		22,389	22,389		1.F FE
74938P-AA-4	ROCT 2024-CES2 A1A SECURED 6.1410 04/25/2044 6.141% 04/25/44	09/25/2026	STONEX FINANCIAL		2,153,075	2,152,402	9,913	1.A
749427-AA-8	ROCT 2025-CES1 A1A SECURED 5.6530 01/25/2045 5.653% 01/25/45	09/17/2026	ROBERT W. BAIRD & CO.		12,835,791	12,861,917	34,335	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					18,087,652	18,122,696	54,656	XXX
00151B-AC-6	AHPT 2026-ATRM B SECURED SUBORD 5.7168 09/15/20 5.717% 09/15/43	08/10/2026	Wells Fargo Foothill Inc		910,000	910,000		1.D FE
00151B-AE-2	AHPT 2026-ATRM C SECURED SUBORD 6.0168 09/15/20 6.017% 09/15/43	08/10/2026	Wells Fargo Foothill Inc		760,000	760,000		1.G FE
00151B-AG-7	AHPT 2026-ATRM D SECURED SUBORD 7.0168 09/15/20 7.017% 09/15/43	08/10/2026	Wells Fargo Foothill Inc		830,000	830,000		2.C FE
00193L-AC-4	ARES1 2026-RTL B SECURED SUBORD 5.2168 08/15/20 5.217% 08/15/43	08/12/2026	CITIGROUP GLOBAL MARKETS, INC		12,000,000	12,000,000		1.D FE
05595P-AD-6	BMO 2026-5C16 XA SECURED 1.3688 08/15/2059 1.132% 08/15/59	08/12/2026	BMO CAPITAL MARKETS-ALGORITHMS		3,741,067		72,394	1.A FE
05595R-AA-8	BX 2026-585K A SECURED 5.3500 10/15/2051 5.267% 10/15/51	09/30/2026	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000		1.A Z
05595R-AC-4	BX 2026-585K B SECURED SUBORD 5.6500 10/15/20 5.567% 10/15/51	09/30/2026	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000		1.D Z
05613X-AE-5	BMO 2025-C11 XA SECURED 1.3221 02/15/2058 1.098% 02/15/58	09/25/2026	BREAN MURRAY CAPITAL LLC		1,705,058		23,510	1.A FE
05620X-AE-6	BMO 2026-C15 XA SECURED 0.9671 08/15/2059 0.752% 08/15/59	08/14/2026	BMO CAPITAL MARKETS-ALGORITHMS		5,250,541		73,097	1.A FE
05620X-AF-3	BMO 2026-C15 XB SECURED 0.5728 08/15/2059 0.358% 08/15/59	08/14/2026	BMO CAPITAL MARKETS-ALGORITHMS		4,810,703		68,995	1.G FE
05620X-AH-9	BMO 2026-C15 B SECURED SUBORD 6.1710 08/15/20 6.171% 08/15/59	08/17/2026	BMO CAPITAL MARKETS-ALGORITHMS		6,179,178	6,000,000	30,855	1.D FE
05942D-AA-9	BAMLL 2026-777HR A SECURED 5.6500 09/15/2041 5.817% 09/15/41	08/21/2026	MERRILL LYNCH PIERCE FENNER &		45,000,000	45,000,000		1.A FE
06650E-AM-1	BANK5 2026-5YR24 XA SECURED 1.2059 08/15/2059 0.984% 08/15/59	08/19/2026	MORGAN STANLEY & CO LLC		3,038,067		69,589	1.A FE
06650E-AN-9	BANK5 2026-5YR24 XB SECURED 0.7125 08/15/2059 0.491% 08/15/59	08/19/2026	MORGAN STANLEY & CO LLC		4,093,955		97,212	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08160J-AG-2	BMARK 2019-B9 XA SECURED 1.1624 03/15/2052 0.996% 03/15/52	08/05/2026	BREAN MURRAY CAPITAL LLC		1,322,975		8,556	1.B FE
081943-AD-4	BMARK 2026-V23 XA SECURED 1.2003 03/15/2031 0.973% 08/15/59	08/14/2026	DEUTSCHE BANK SECURITIES INC		6,166,503		130,106	1.A FE
096942-AX-5	BMO 2026-C14 XA SECURED 1.3368 02/15/2059 1.126% 02/15/59	09/25/2026	DEUTSCHE BANK SECURITIES INC		1,615,009		21,456	1.A FE
12549S-AA-9	CHI 2026-FRKLN A SECURED 5.9168 09/15/2043 5.917% 09/15/43	08/26/2026	JP MORGAN SECURITIES LLC		15,000,000	15,000,000		1.A FE
12637S-AA-2	CONE 2026-ACDB A SECURED 6.0631 07/15/2043 6.063% 07/15/43	07/01/2026	CITIGROUP GLOBAL MARKETS, INC		25,000,000	25,000,000	58,947	1.A FE
36174B-AA-7	GSP 2026-NM A SECURED 6.3153 10/05/2043 0.000% 10/05/43	09/30/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000	18,420	1.A Z
36174B-AC-3	GSP 2026-NM B SECURED SUBORD 6.5642 10/05/20 0.000% 10/05/43	09/30/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000	19,146	1.D Z
55318W-AE-0	BBCMS 2026-NBP B SECURED SUBORD 6.2135 10/15/20 6.214% 10/15/43	09/25/2026	BARCLAYS CAPITAL INC		4,999,240	5,000,000	25,027	1.D Z
61781K-BE-1	MSBAM 2026-C36 XA SECURED 1.0515 08/15/2059 0.834% 08/15/59	08/13/2026	MERRILL LYNCH PIERCE FENNER &		8,951,214		100,359	1.A FE
74449K-AA-7	PSA 2026-STOR A SECURED 5.5538 08/15/2043 5.554% 08/15/43	07/30/2026	GOLDMAN SACHS & CO., INC.		3,750,000	3,750,000	10,992	1.A FE
74449K-AC-3	PSA 2026-STOR B SECURED SUBORD 5.8555 08/15/20 5.856% 08/15/43	07/30/2026	GOLDMAN SACHS & CO., INC.		10,000,000	10,000,000	30,904	1.D FE
76134D-AA-8	MES 2024-RSRT A SECURED 6.9719 03/15/2029 6.972% 03/15/29	08/31/2026	MESIROW FINANCIAL		8,563,750	8,500,000	26,338	1.A Z
76134D-AB-6	MES 2024-RSRT B SECURED SUBORD 7.6026 03/15/20 7.603% 03/15/29	08/31/2026	MESIROW FINANCIAL		6,548,750	6,500,000	21,963	1.D Z
78457A-AA-9	SMRT 2026-MINI A SECURED 5.2500 10/15/2043 5.167% 10/15/43	09/23/2026	CITIGROUP GLOBAL MARKETS, INC		7,500,000	7,500,000		1.A FE
78457A-AC-5	SMRT 2026-MINI B SECURED SUBORD 5.4500 10/15/20 5.367% 10/15/43	09/23/2026	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		1.C FE
847946-AA-8	SPGN 2026-TFLM A SECURED 5.1168 02/15/2041 5.117% 02/15/41	08/10/2026	MORGAN STANLEY & CO LLC		5,000,781	5,000,000	18,661	1.A FE
91336Y-AA-7	UNIV 2026-STDY A SECURED 5.2800 10/15/2028 5.197% 10/15/28	09/30/2026	MORGAN STANLEY & CO LLC		10,000,000	10,000,000		1.A FE
91336Y-AC-3	UNIV 2026-STDY B SECURED SUBORD 5.5000 10/15/20 5.417% 10/15/28	09/30/2026	MORGAN STANLEY & CO LLC		5,000,000	5,000,000		1.C FE
91336Y-AE-9	UNIV 2026-STDY C SECURED SUBORD 5.7500 10/15/20 5.667% 10/15/28	09/30/2026	MORGAN STANLEY & CO LLC		4,500,000	4,500,000		1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					234,736,791	193,750,000	926,527	XXX
00112W-AG-9	ABPCI 2025-21A B1 SECURED SUBORD CDO-LNA 5.6292 5.629% 07/20/37	09/24/2026	SCOTIA CAPITAL (USA) INC		2,499,375	2,500,000	26,191	1.C FE
05613T-AC-8	BXSL 2024-1A B SECURED SUBORD CDO-LNA 5.5092 5.509% 10/20/36	09/28/2026	SCOTIA CAPITAL (USA) INC		2,982,750	3,000,000	32,596	1.C FE
09264G-AA-4	BLKMM 2026-3A A SECURED CDO-LNA 5.3331 07/23/2 5.238% 07/23/34	07/28/2026	SCOTIA CAPITAL (USA) INC		35,500,000	35,500,000		1.A FE
33882C-AL-1	FLAT 2023-2A A1R SECURED CDO-LNA 4.9429 01/15/2 4.943% 01/15/39	07/16/2026	MORGAN STANLEY & CO LLC		6,001,500	6,000,000	1,648	1.A FE
38190L-AL-7	GOCAP 2026-90A D SECURED SUBORD CDO-LNA 7.5334 7.568% 07/18/39	09/09/2026	SMBC NIKKO SECURITIES		6,297,500	6,250,000	150,406	2.C FE
48279B-AA-6	KLP 2026-1A A1 SECURED CDO-LNA 5.1909 07/22/2 5.127% 07/22/34	08/12/2026	BNP PARIBAS		39,920,000	40,000,000		1.A FE
48279B-AG-3	KLP 2026-1A C SECURED SUBORD CDO-LNA 5.9209 5.857% 07/22/34	08/12/2026	BNP PARIBAS		20,000,000	20,000,000		1.F FE
55955Y-AA-2	MAGNE 2024-42A E SECURED SUBORD CDO-LNA 8.8102 8.810% 01/25/38	09/09/2026	MORGAN STANLEY & CO LLC		1,003,500	1,000,000	11,992	3.A FE
55993A-AA-2	MAGNE 2026-56A E SECURED SUBORD CDO-LNA 0.0000 8.530% 10/15/39	09/24/2026	GOLDMAN SACHS & CO., INC.		2,500,000	2,500,000		3.B Z
61036B-AA-3	MCPC 2026-1A A SECURED CDO-LNA 0.0000 10/20/2 5.610% 10/20/37	09/25/2026	DEUTSCHE BANK SECURITIES INC		45,000,000	45,000,000		1.A FE
74984M-AY-2	RIN 2024-2AR BR SECURED SUBORD CDO-LNA 0.0000 5.279% 10/20/37	09/18/2026	BNP PARIBAS		25,000,000	25,000,000		1.D FE
74984M-BA-3	RIN 2024-2AR C1R SECURED SUBORD CDO-LNA 0.0000 5.529% 10/20/37	09/18/2026	BNP PARIBAS		10,000,000	10,000,000		1.G FE
74984M-BC-9	RIN 2024-2AR C2R SECURED SUBORD CDO-LNA 0.0000 5.779% 10/20/37	09/18/2026	BNP PARIBAS		6,600,000	6,600,000		1.G Z
00112Q-AJ-6	ABPCI 2023-12A DR SECURED SUBORD CDO-LNA 8.4328 8.433% 07/29/37	08/05/2026	CITICORP SECURITIES INC.		2,521,500	2,500,000	4,685	2.C FE
00889G-AJ-9	AIMCO 2026-30A D1 SECURED SUBORD CDO-LNA 0.0000 6.130% 10/20/39	09/25/2026	BNP PARIBAS		4,750,000	4,750,000		2.B Z
00889H-AA-6	AIMCO 2026-30A E SECURED SUBORD CDO-LNA 0.0000 8.430% 10/20/39	09/25/2026	BNP PARIBAS		4,000,000	4,000,000		3.B Z
00889J-BF-0	AIMCO 2022-17A D1R2 SECURED SUBORD CDO-LNA 6.1139 6.167% 07/20/39	08/14/2026	Nomura Corporate Funding Ameri		1,100,000	1,100,000		2.C FE
00902E-AA-6	AIMCO 2025-28A E SECURED SUBORD CDO-LNA 8.3929 8.393% 01/16/39	09/14/2026	PERFORMANCE TRUST CAPITAL LLC		1,510,290	1,500,000	21,682	3.C FE
03665A-AW-7	ANTR 2017-2A BRR SECURED SUBORD CDO-LNA 5.6292 5.629% 04/20/37	09/24/2026	Wells Fargo Foothill Inc		5,007,500	5,000,000	52,383	1.C FE
03665G-AT-1	ANTR 2023-1A CR SECURED SUBORD CDO-LNA 6.1602 6.160% 07/25/37	09/18/2026	MIZUHO SECURITIES USA INC		502,000	500,000	4,791	1.F FE
03768U-AG-4	APID 2021-35A A1R SECURED CDO-LNA 4.8302 07/20/2 4.918% 07/20/39	07/24/2026	MORGAN STANLEY & CO LLC		3,000,600	3,000,000	13,283	1.A FE
03768X-AL-7	APID 2020-34A ER2 SECURED SUBORD CDO-LNA 8.5292 8.529% 01/20/39	09/10/2026	PERFORMANCE TRUST CAPITAL LLC		2,268,225	2,250,000	28,253	3.A FE
03769H-AS-6	APID 2021-37A C1R SECURED SUBORD CDO-LNA 5.4757 5.545% 10/22/39	09/22/2026	CITICORP SECURITIES INC.		2,509,500	2,500,000	3,042	1.F FE
03769Y-AG-5	APID 2023-46A ER SECURED SUBORD CDO-LNA 8.6251 8.625% 10/24/38	09/02/2026	JP MORGAN SECURITIES LLC		2,011,800	2,000,000	19,646	3.A FE
03770W-AQ-4	APID 2024-48A A1R SECURED CDO-LNA 4.9585 07/25/2 4.981% 07/25/39	07/23/2026	SOCIETE GENERALE, GRAND CAYMAN		5,000,000	5,000,000		1.A FE
03770W-AY-7	APID 2024-48A D1R SECURED SUBORD CDO-LNA 6.2885 6.311% 07/25/39	07/23/2026	SOCIETE GENERALE, GRAND CAYMAN		4,500,000	4,500,000		2.C FE
03770X-AG-4	APID 2024-48A ER SECURED SUBORD CDO-LNA 8.1210 8.761% 07/25/39	07/23/2026	SOCIETE GENERALE, GRAND CAYMAN		3,000,000	3,000,000		3.C FE
03772E-AA-7	APID 2026-58A E SECURED SUBORD CDO-LNA 8.7967 8.737% 10/20/39	07/30/2026	BANK OF AMERICA NA		2,500,000	2,500,000		3.C FE
04022H-AG-3	ARESDL 2026-1A C SECURED SUBORD CDO-LNA 5.8102 5.857% 10/20/34	08/05/2026	BNP PARIBAS		35,000,000	35,000,000		1.F FE
05494X-AA-7	BBAM 2026-7A E SECURED SUBORD CDO-LNA 9.4281 9.402% 07/27/39	09/09/2026	PERFORMANCE TRUST CAPITAL LLC		2,027,500	2,000,000	36,141	3.C FE
05686M-AA-9	BCC 2026-1A E SECURED SUBORD CDO-LNA 8.4291 8.437% 04/26/39	09/14/2026	CITICORP SECURITIES INC.		3,931,000	4,000,000	149,383	3.C FE
06765G-AA-4	BABSN 2025-7A E SECURED SUBORD CDO-LNA 8.7029 8.703% 01/15/38	08/18/2026	SMBC NIKKO SECURITIES		2,002,000	2,000,000	17,889	3.B FE
06765N-AJ-0	BABSN 2026-1A D1 SECURED SUBORD CDO-LNA 6.7648 6.767% 04/15/39	09/17/2026	MORGAN STANLEY & CO LLC		2,537,500	2,500,000	69,057	2.C FE
08183K-AA-5	BSP 2025-45A E SECURED SUBORD CDO-LNA 8.4292 8.429% 01/20/39	09/17/2026	MORGAN STANLEY & CO LLC		2,517,000	2,500,000	35,122	3.C FE
08187J-AJ-5	BSP 2026-51A D1 SECURED SUBORD CDO-LNA 6.3904 6.347% 10/20/39	08/19/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		2.C FE
08187K-AA-1	BSP 2026-51A E SECURED SUBORD CDO-LNA 8.9404 8.897% 10/20/39	08/19/2026	JP MORGAN SECURITIES LLC		2,500,000	2,500,000		3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09090P-AE-6	BGCLO 2025-14A ER SECURED SUBORD CDO-LNA 9.0832 9.083% 07/22/39	09/15/2026	MORGAN STANLEY & CO LLC		1,262,475	1,250,000	17,662	3.C FE
12575W-AQ-2	CIFC 2024-3A A1R SECURED CDO-LNA 5.0400 07/21/2 5.053% 07/21/39	07/21/2026	Nomura Corporate Funding Ameri		7,500,000	7,500,000		1.A FE
12578H-AA-9	CIFC 2025-9A E SECURED SUBORD CDO-LNA 8.4837 8.484% 01/21/39	09/02/2026	PERFORMANCE TRUST CAPITAL LLC		1,762,250	1,750,000	18,146	3.C FE
12577A-AA-3	CIFC 2026-4A E SECURED SUBORD CDO-LNA 0.0000 8.630% 11/04/39	09/23/2026	Wells Fargo Foothill Inc		1,000,000	1,000,000		3.B Z
12579L-AA-7	CIFC 2026-3A E SECURED SUBORD CDO-LNA 9.1177 9.075% 10/20/39	09/16/2026	MORGAN STANLEY & CO LLC		1,514,250	1,500,000		3.C FE
14319H-AY-5	CGMS 2024-3A D1AR SECURED SUBORD CDO-LNA 6.3167 6.349% 07/25/38	07/30/2026	GOLDMAN SACHS & CO., INC.		2,000,000	2,000,000		2.A FE
14319J-AG-0	CGMS 2024-3A ER SECURED SUBORD CDO-LNA 9.7167 9.749% 07/25/38	07/30/2026	GOLDMAN SACHS & CO., INC.		2,000,000	2,000,000		3.C FE
14320F-AA-8	CGMS 2025-3A E SECURED SUBORD CDO-LNA 9.0602 9.060% 07/25/38	09/09/2026	MORGAN STANLEY & CO LLC		2,011,000	2,000,000	24,664	3.C FE
14321C-AL-0	CGMS 2026-5A D1 SECURED SUBORD CDO-LNA 0.0000 6.331% 10/25/39	08/20/2026	GOLDMAN SACHS & CO., INC.		2,750,000	2,750,000		2.B Z
14321D-AA-2	CGMS 2026-5A E SECURED SUBORD CDO-LNA 0.0000 8.981% 10/25/39	08/20/2026	GOLDMAN SACHS & CO., INC.		2,000,000	2,000,000		3.B Z
14688M-AA-9	CARVL 2026-1A E SECURED SUBORD CDO-LNA 9.8953 10.023% 10/20/39	09/28/2026	Various		3,500,000	3,500,000	1,443	3.C FE
17182L-AA-5	CIFC 2025-5A E SECURED SUBORD CDO-LNA 8.6529 8.653% 10/15/38	08/10/2026	BARCLAYS BANK PLC		1,697,025	1,700,000	11,032	3.C FE
17194G-AA-8	CIFC 2026-2A E SECURED SUBORD CDO-LNA 8.6929 8.680% 07/19/39	08/20/2026	Various		3,014,800	3,000,000	14,488	3.C FE
22823K-BC-7	CCITY 2020-2A ABR2 SECURED SUBORD CDO-LNA 5.0806 5.127% 04/20/35	08/12/2026	MORGAN STANLEY & CO LLC		7,000,000	7,000,000		1.A FE
25256N-AG-2	DCLO 2024-8AR DR SECURED SUBORD CDO-LNA 0.0000 8.818% 10/20/39	09/18/2026	SMBC NIKKO SECURITIES		2,500,000	2,500,000		3.C FE
25256Y-AA-1	DCLO 2026-14A E SECURED SUBORD CDO-LNA 8.6559 8.648% 07/20/39	08/25/2026	BANK OF AMERICA NA		1,640,758	1,630,000		3.C FE
29003M-AY-3	ELM18 2022-5A AR3 SECURED CDO-LNA 4.8500 07/17/2 4.960% 07/17/37	07/14/2026	BARCLAYS BANK PLC		11,000,000	11,000,000		1.A FE
29004T-AA-9	ELM43 2025-6A E SECURED SUBORD CDO-LNA 8.7292 8.729% 07/20/38	07/27/2026	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	4,850	3.B FE
29004X-AA-0	ELM44 2025-7A E SECURED SUBORD CDO-LNA 8.4292 8.429% 10/20/38	07/28/2026	Nomura Corporate Funding Ameri		3,987,500	4,000,000	8,429	3.C FE
29244P-AS-8	EMPWR 2024-2A CR SECURED SUBORD CDO-LNA 5.5279 5.601% 07/15/37	08/18/2026	MIZUHO SECURITIES USA INC		4,500,000	4,500,000		1.F FE
38180J-AJ-9	GOCAP 2016-31A DRR SECURED SUBORD CDO-LNA 7.6087 7.609% 11/05/37	08/05/2026	CITICORP SECURITIES INC.		5,007,500	5,000,000	1,057	2.C FE
38182Y-AL-9	GOCAP 2020-47A A2R2 SECURED SUBORD CDO-LNA 5.6713 5.783% 11/05/39	09/08/2026	CANADIAN IMPERIAL BANK OF COMM		19,200,000	19,200,000		1.A FE
39056M-AQ-5	GRTLK 2024-7AR A1R SECURED CDO-LNA 0.0000 10/20/2 5.580% 10/20/39	09/25/2026	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000		1.A FE
39056M-AS-1	GRTLK 2024-7AR A2R SECURED SUBORD CDO-LNA 0.0000 5.780% 10/20/39	09/25/2026	CITIGROUP GLOBAL MARKETS, INC		6,000,000	6,000,000		1.A FE
46605F-AE-8	IVYH 2026-25A B SECURED SUBORD CDO-LNA 5.6323 5.567% 10/20/39	09/17/2026	SMBC NIKKO SECURITIES		5,002,500	5,000,000	17,210	1.C FE
46605F-AJ-7	IVYH 2026-25A D1 SECURED SUBORD CDO-LNA 7.3323 7.267% 10/20/39	07/29/2026	SCOTIA CAPITAL (USA) INC		4,000,000	4,000,000		2.B FE
540364-AU-0	LCDI 2024-1A B1R SECURED SUBORD CDO-LNA 5.2685 5.317% 07/21/37	08/21/2026	MORGAN STANLEY & CO LLC		15,000,000	15,000,000		1.C FE
55956B-AA-1	MAGNE 2024-41A E SECURED SUBORD CDO-LNA 8.7102 8.710% 01/25/38	08/04/2026	JP MORGAN SECURITIES LLC		1,245,625	1,250,000	2,722	3.A FE
559916-AJ-0	MAGNE 2024-47A D1 SECURED SUBORD CDO-LNA 6.6602 6.660% 01/25/38	09/10/2026	SMBC NIKKO SECURITIES		6,027,000	6,000,000	51,061	2.B FE
640981-AG-1	NEUB 2026-63A D1 SECURED SUBORD CDO-LNA 6.1929 6.116% 04/16/39	09/17/2026	MORGAN STANLEY & CO LLC		2,020,000	2,000,000	60,896	2.C FE
64136H-AA-3	NEUB 2025-62A E SECURED SUBORD CDO-LNA 8.5995 8.600% 10/17/39	09/02/2026	PERFORMANCE TRUST CAPITAL LLC		1,260,125	1,250,000	14,333	3.A FE
64136N-AL-6	NEUB 2026-65A D1 SECURED SUBORD CDO-LNA 0.0000 6.330% 10/15/40	08/20/2026	SANTANDER US CAPITAL MARKETS L		5,000,000	5,000,000		2.B Z
67515D-BL-1	OCTR 2022-12A BR2 SECURED SUBORD CDO-LNA 5.6031 5.545% 10/20/38	08/28/2026	JP MORGAN SECURITIES LLC		4,400,000	4,400,000		1.C FE
67579M-AJ-0	OCP 2026-50A D1 SECURED SUBORD CDO-LNA 6.2254 6.264% 07/15/39	09/22/2026	MORGAN STANLEY & CO LLC		3,186,855	3,150,000	54,472	2.C FE
676933-AA-2	OAKC 2026-26A E SECURED SUBORD CDO-LNA 8.7780 8.740% 07/20/39	08/04/2026	GOLDMAN SACHS & CO., INC.		4,013,000	4,000,000	37,063	3.C FE
69688B-AJ-8	PLMRS 2026-3A D1 SECURED SUBORD CDO-LNA 6.4890 6.435% 10/20/39	08/12/2026	BANK OF AMERICA NA		7,000,000	7,000,000		2.C FE
69688E-AA-1	PLMRS 2026-3A E SECURED SUBORD CDO-LNA 9.1390 9.085% 10/20/39	08/12/2026	BANK OF AMERICA NA		3,000,000	3,000,000		3.C FE
69703L-AW-8	PLMRS 2024-2A CR SECURED SUBORD CDO-LNA 5.5484 5.552% 07/20/38	07/17/2026	MORGAN STANLEY & CO LLC		5,000,000	5,000,000		1.F FE
69704L-AA-5	PLMRS 2026-1A E SECURED SUBORD CDO-LNA 8.1292 8.129% 04/20/39	07/29/2026	SMBC NIKKO SECURITIES		1,477,650	1,500,000	3,387	3.C FE
69704Q-AA-4	PLMRS 2026-2A E SECURED SUBORD CDO-LNA 8.7479 8.725% 07/20/39	08/14/2026	BARCLAYS BANK PLC		1,006,250	1,000,000	11,421	3.C FE
72132K-BE-4	PIPK 2022-11A D1R2 SECURED SUBORD CDO-LNA 6.8982 6.984% 07/25/37	09/03/2026	RBC CAPITAL MARKETS		5,000,000	5,000,000		2.B FE
74980N-AJ-7	RRAM 2021-14A DR SECURED SUBORD CDO-LNA 9.0455 9.045% 10/15/41	09/08/2026	Wells Fargo Foothill Inc		2,500,000	2,500,000		3.C FE
78109X-AA-1	RRAM 2026-44A D SECURED SUBORD CDO-LNA 8.2529 8.253% 04/15/41	07/16/2026	SMBC NIKKO SECURITIES		1,471,875	1,500,000	688	3.C FE
81789M-AW-8	MIMIL 2024-2A CR SECURED SUBORD CDO-LNA 5.4792 5.479% 07/20/39	07/09/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000		1.F FE
83014J-AJ-7	SIXST 2026-33A D1 SECURED SUBORD CDO-LNA 6.4230 6.374% 10/21/39	08/21/2026	CITICORP SECURITIES INC.		3,250,000	3,250,000		2.A FE
BC03XZ-P3-7	BAYFRT 9A A SECURED CDO-LNA 0.0000 01/11/2 5.140% 01/11/41	09/22/2026	SOCIETE GENERALE SEC N.Y.		25,000,000	25,000,000		1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					521,709,478	521,530,000	1,033,214	XXX
024958-AA-8	ACAR 2026-3 A SECURED ABS 4.6000 06/10/2030 4.600% 06/10/30	07/08/2026	BANK OF MONTREAL		12,999,910	13,000,000		1.A FE
02528F-AA-3	ACAR 2026-2 A SECURED ABS 4.3200 05/08/2030 4.320% 05/08/30	09/15/2026	WELLS FARGO SECURITIES LLC		6,492,502	6,508,773	6,248	1.A FE
02531F-AA-8	ACAR 2026-1 A SECURED ABS 4.1600 07/12/2029 4.160% 07/12/29	09/10/2026	BANK OF AMERICA NA		1,631,235	1,631,235	5,466	1.A FE
03066C-AD-0	AMCAR 2026-1 A3 SECURED ABS 4.1500 11/18/2032 4.150% 11/18/32	09/28/2026	BANK OF AMERICA NA		13,835,391	14,000,000	17,753	1.A FE
03067F-AD-2	AMCAR 2025-1 A3 SECURED ABS 4.1200 05/20/2030 4.120% 05/20/30	09/28/2026	BANK OF AMERICA NA		5,044,249	5,095,000	6,414	1.A FE
12677M-AA-6	CPS 2026-C A SECURED ABS 4.5200 04/15/2030 4.520% 04/15/30	07/14/2026	CITIGROUP GLOBAL MARKETS, INC		15,119,619	15,120,000		1.A FE
12810@-AA-1	CSSMH 2025-1 A SECURED 5.5600 09/30/2053 5.560% 09/30/58	09/30/2026	VARIOUS		7,439,489	7,439,489		1.C PL
12810@-AB-9	CSSMH 2025-1 B SECURED 6.1500 09/30/2053 6.150% 09/30/58	09/30/2026	VARIOUS		1,602,899	1,602,899		1.G PL
12810@-AC-7	CSSMH 2025-1 C SECURED 6.8000 09/30/2053 6.800% 09/30/58	09/30/2026	VARIOUS		620,805	620,805		2.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12810@-AD-5	CSSMH 2025-1 D SECURED 9.5000 09/30/2053 9.500% 09/30/58	09/30/2026	VARIOUS		717,488	717,488		3.C PL
22534R-AA-7	CAALT 2026-2A A SECURED ABS 5.0100 08/15/2036 5.010% 08/15/36	08/11/2026	BANK OF MONTREAL		2,599,797	2,600,000		1.A FE
26210J-AE-4	DRIVE 2025-2 B SECURED SUBORD ABS 4.1400 09/1 4.140% 09/15/32	09/14/2026	BANK OF AMERICA NA		1,985,938	2,000,000		1.B FE
26210J-AF-1	DRIVE 2025-2 C SECURED SUBORD ABS 4.3900 09/1 4.390% 09/15/32	09/29/2026	WELLS FARGO SECURITIES LLC		5,883,047	6,000,000	10,975	1.E FE
30165B-AG-8	EART 2024-5A D SECURED SUBORD ABS 5.0600 02/1 5.060% 02/18/31	09/18/2026	WELLS FARGO SECURITIES LLC		1,992,500	2,000,000	1,687	2.B FE
30166V-AE-8	EART 2025-5A A3 SECURED ABS 4.2400 11/15/2029 4.240% 11/15/29	09/23/2026	MUFG SECURITIES AMERICAS INC		8,873,805	8,895,000	9,429	1.A FE
30166X-AE-4	EART 2025-3A C SECURED SUBORD ABS 5.0900 10/1 5.090% 10/15/31	09/29/2026	WELLS FARGO SECURITIES LLC		997,578	1,000,000	2,121	1.D FE
30167M-AD-9	EART 2025-1A B SECURED SUBORD ABS 4.9100 08/1 4.910% 08/15/29	09/17/2026	US BANCORP INVEST INC		2,124,531	2,122,293	868	1.A FE
30168E-AB-0	EART 2026-4A A2 SECURED ABS 4.3700 12/15/2028 4.370% 12/15/28	09/23/2026	Various		11,654,279	11,678,000	12,758	1.A FE
30168H-AD-9	EART 2026-1A B SECURED SUBORD ABS 4.2200 10/1 4.220% 10/15/30	07/21/2026	BANK OF AMERICA NA		7,943,438	8,000,000	6,564	1.C FE
34528Q-JU-9	FORDF 2025-2 A1 SECURED ABS 4.0600 09/15/2030 4.060% 09/15/30	09/23/2026	CANADIAN IMPERIAL BANK OF COMM		5,637,765	5,765,000	5,851	1.A FE
36186C-W-2	GFORT 2023-2 A SECURED ABS 5.3400 06/15/2030 5.340% 06/15/30	09/29/2026	BANK OF AMERICA NA		24,760,243	24,679,000	40,066	1.A FE
36298Y-AB-1	GCAR 2026-3A A2 SECURED ABS 4.4700 03/15/2029 4.470% 03/15/29	08/11/2026	CITIGROUP GLOBAL MARKETS, INC		11,999,339	12,000,000		1.A FE
36298Y-AC-9	GCAR 2026-3A A3 SECURED ABS 4.6000 03/15/2030 4.600% 03/15/30	08/11/2026	CITIGROUP GLOBAL MARKETS, INC		14,999,093	15,000,000		1.A FE
38185#-AA-1	GOLUB CAPITAL DIRECT LENDING R SENIOR ABS 7.9189 04/01/2043 8.325% 04/01/43	09/02/2026	VARIOUS		13,111,875	13,111,875		2.B PL
38185#-AB-9	GOLUB CAPITAL DIRECT LENDING R SENIOR ABS 9.4189 04/01/2043 9.825% 04/01/43	09/02/2026	VARIOUS		7,867,125	7,867,125		3.C PL
39572B-AA-9	GSKY 2026-A A1 SECURED ABS 4.6700 12/15/2070 4.670% 12/15/70	08/12/2026	WELLS FARGO SECURITIES LLC		14,999,246	15,000,000		1.A FE
41137X-AA-5	LENDR 2026-P5 A SECURED ABS 9.5100 05/15/2038 9.510% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		55,344,837	51,734,000		1.A FE
41137X-AB-3	LENDR 2026-P5 B SECURED SUBORD ABS 5.6400 05/1 5.640% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		10,230,760	10,203,000		1.C FE
41137X-AC-1	LENDR 2026-P5 C SECURED SUBORD ABS 2.2900 05/1 2.290% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		9,287,022	9,817,000		1.F FE
41137X-AD-9	LENDR 2026-P5 D SECURED SUBORD ABS 1.5000 05/1 1.500% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		6,616,994	7,132,000		2.B FE
41137X-AE-7	LENDR 2026-P5 E SECURED SUBORD ABS 0.8400 05/1 0.840% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		5,733,824	6,478,000		3.B FE
41137X-AF-4	LENDR 2026-P5 F SECURED SUBORD ABS 0.2800 05/1 0.280% 05/15/38	08/17/2026	JP MORGAN SECURITIES LLC		1,217,722	1,466,000		4.B FE
46593P-AA-8	JPMMT 2025-HE1 A1 SECURED 4.7978 07/20/2055 4.798% 07/20/55	09/16/2026	ROBERT W. BAIRD & CO.		5,647,832	5,637,043	20,996	1.A
46660C-AA-5	JPMMT 2025-HE3 A1 SECURED 4.9978 03/20/2056 4.998% 03/20/56	09/18/2026	APOLLO GLOBAL SECURITIES, LLC		4,864,493	4,847,640	673	1.A
62880A-AA-0	MB SPECIALTY FINANCE INSURANCE SECURED ABS 6.0000 12/15/2029 6.000% 01/01/30	07/10/2026	VARIOUS		16,200,000	16,200,000		1.G PL
62880A-AB-8	MB SPECIALTY FINANCE INSURANCE SECURED SUBORD ABS 7.0000 12/1 7.000% 01/01/30	07/10/2026	VARIOUS		8,100,000	8,100,000		2.C PL
68269B-AA-6	OMFIT 2019-2A A SECURED ABS 3.1400 10/14/2036 3.140% 10/14/36	07/23/2026	WELLS FARGO SECURITIES LLC		11,608,633	11,750,000	10,249	1.A FE
68269H-AA-3	OMFIT 2023-2A A1 SECURED ABS 5.8400 09/15/2036 5.840% 09/15/36	07/21/2026	MIZUHO SECURITIES USA INC		9,084,727	9,000,000	11,680	1.A FE
68270H-AA-0	OMFIT 2026-2A A SECURED ABS 4.9800 01/14/2038 4.980% 01/14/38	08/06/2026	CITIGROUP GLOBAL MARKETS, INC		4,499,442	4,500,000		1.A FE
73934N-AA-5	PWRP 2026-1A A SECURED ABS 5.9900 11/18/2047 5.990% 11/18/47	09/25/2026	KEY CAPITAL MARKETS/MCDONALD		32,408,464	32,500,000		1.A FE
74990P-AA-9	RKTL 2026-3A A SECURED ABS 4.5100 08/27/2035 4.510% 08/27/35	08/07/2026	GOLDMAN SACHS & CO., INC.		9,210,495	9,211,000		1.A FE
80288D-AD-8	SDART 2025-1 B SECURED SUBORD ABS 4.8800 03/1 4.880% 03/17/31	09/29/2026	RBC CAPITAL MARKETS		15,688,078	15,675,000	20,486	1.C FE
80288D-AF-3	SDART 2025-1 D SECURED SUBORD ABS 5.4300 03/1 5.430% 03/17/31	09/17/2026	BNP PARIBAS		5,635,718	5,630,000	2,548	2.B FE
80288F-AC-5	SDART 2026-1 A3 SECURED ABS 3.9300 07/15/2030 3.930% 07/15/30	09/22/2026	Various		22,807,390	22,998,000	20,085	1.A FE
80288J-AC-7	SDART 2025-3 A3 SECURED ABS 4.3800 01/15/2030 4.380% 01/15/30	09/23/2026	MIZUHO SECURITIES USA INC		22,466,602	22,500,000	24,638	1.A FE
80288J-AD-5	SDART 2025-3 B SECURED SUBORD ABS 4.4900 09/1 4.490% 09/15/31	09/17/2026	US BANCORP INVEST INC		11,948,438	12,000,000	4,490	1.C FE
80288J-AE-3	SDART 2025-3 C SECURED SUBORD ABS 4.6800 09/1 4.680% 09/15/31	09/23/2026	BNP PARIBAS		7,817,880	7,890,000	9,231	1.F FE
83014@-AB-4	SIXTH STREET LENDING PARTNERS SENIOR ABS 8.0500 12/31/2053 6.895% 12/31/53	08/28/2026	VARIOUS		20,057,790	20,057,790		2.A PL
83022@-AA-6	SIXTH STREET PRIVATE ASSET BAS SENIOR SECURED ABS 7.6027 01/1 6.067% 01/15/64	09/29/2026	VARIOUS		10,370,357	10,370,357		2.A PL
83022@-AC-2	SIXTH STREET PRIVATE ASSET BAS SECURED SUBORD ABS 7.8527 01/1 7.317% 01/15/64	09/29/2026	VARIOUS		3,456,791	3,456,791		2.C PL
83022@-AE-8	SIXTH STREET PRIVATE ASSET BAS SECURED SUBORD ABS 9.8100 01/1 8.317% 01/15/64	09/29/2026	VARIOUS		2,160,470	2,160,470		3.B PL
83407V-AA-4	SCLP 2026-4 A SECURED ABS 4.6900 08/25/2035 4.690% 08/25/35	09/16/2026	JP MORGAN SECURITIES LLC		8,393,260	8,400,000		1.A FE
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II SENIOR ABS 6.5000 03/30/2035 6.500% 03/30/35	08/20/2026	VARIOUS		1,137,500	1,137,500		2.B PL
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II SENIOR ABS 8.0000 03/30/2035 8.000% 03/30/35	08/20/2026	VARIOUS		325,000	325,000		3.B PL
92348K-EF-6	VZMT 2025-5 A1A SECURED ABS 4.4000 06/20/2031 4.400% 06/20/31	09/29/2026	BANK OF AMERICA NA		1,975,547	2,000,000	2,444	1.A FE
96041A-AN-6	WLAKE 2023-4A D SECURED SUBORD ABS 7.1900 07/1 7.190% 07/16/29	07/07/2026	ROBERT W. BAIRD & CO.		4,623,047	4,500,000	20,671	2.B FE
96041C-AN-2	WLAKE 2023-3A D SECURED SUBORD ABS 6.4700 03/1 6.470% 03/15/29	07/07/2026	WELLS FARGO SECURITIES LLC		2,694,305	2,650,000	10,954	1.E FE
96041G-AD-5	WLAKE 2026-2A A3 SECURED ABS 4.3500 04/15/2030 4.350% 04/15/30	09/24/2026	JP MORGAN SECURITIES LLC		16,472,411	16,608,000	20,068	1.A FE
96041G-AE-3	WLAKE 2026-2A B SECURED SUBORD ABS 4.5300 03/1 4.530% 03/15/32	07/22/2026	MUFG SECURITIES AMERICAS INC		9,959,375	10,000,000	10,067	1.C FE
96041K-AG-9	WLAKE 2025-2A D SECURED SUBORD ABS 5.0800 05/1 5.080% 05/15/31	09/14/2026	WELLS FARGO SECURITIES LLC		1,915,374	1,930,000		2.B FE
96043B-AD-4	WLAKE 2026-1A A3 SECURED ABS 4.0100 07/16/2029 4.010% 07/16/29	09/24/2026	Various		41,786,944	42,070,000	43,982	1.A FE
96043Q-AB-5	WLAKE 2025-3A A2 SECURED ABS 4.3100 04/17/2028 4.310% 04/17/28	07/30/2026	BANK OF AMERICA NA		30,834,398	30,831,989	59,060	1.A FE
96043Q-AD-1	WLAKE 2025-3A A3 SECURED ABS 4.2200 06/15/2029 4.220% 06/15/29	09/23/2026	RBC CAPITAL MARKETS		7,574,172	7,600,000	8,018	1.A FE
96043V-AH-1	WLAKE 2025-1A D SECURED SUBORD ABS 5.5400 11/1 5.540% 11/15/30	07/30/2026	BANK OF AMERICA NA		6,058,125	6,000,000	14,773	2.B FE
96043Y-AC-6	WLAKE 2026-3A A2A SECURED ABS 4.5100 07/16/2029 4.510% 07/16/29	08/11/2026	WELLS FARGO SECURITIES LLC		3,566,933	3,567,000		1.A FE
96043Y-AG-7	WLAKE 2026-3A A3 SECURED ABS 4.6400 03/15/2030 4.640% 03/15/30	09/25/2026	Various		17,885,932	18,000,000	25,133	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96043Y-AJ-1	WLAKE 2026-3A B SECURED SUBORD ABS 4.9600 05/1 4.960% 05/17/32	08/11/2026	WELLS FARGO SECURITIES LLC		1,499,798	1,500,000		1.C FE
98190B-AB-5	WOSAT 2026-A A2A SECURED ABS 4.5200 07/15/2030 4.520% 07/15/30	07/16/2026	MIZUHO SECURITIES USA INC		8,001,187	8,002,000		1.A FE
993691-32-8	GROVE STREET WH LLC GROVE STREET B 11/12/37	09/29/2026	VARIOUS		2,436,776	2,436,776		2.C PL
993691-33-6	GROVE STREET WH LLC GROVE STREET A 11/12/37	09/25/2026	VARIOUS		933,573	933,573		1.G PL
993691-34-4	GROVE STREET WH LLC GROVE STREET C 11/12/37	09/29/2026	VARIOUS		228,566	228,566		3.C PL
993691-58-3	GROVE STREET WH LLC GROVE STREET D 11/12/37	09/29/2026	VARIOUS		158,238	158,238		4.C PL
G4935*-AA-3	INVICTUS OPPORTUNITY FEEDER IV SENIOR ABS 6.0000 07/01/2032 6.000% 07/01/32	07/01/2026	Interest Capitalization		260,163	260,163		2.C PL
G4935*-AB-1	INVICTUS OPPORTUNITY FEEDER IV SECURED ABS 7.0000 07/01/2032 7.000% 07/01/32	07/01/2026	Interest Capitalization		46,810	46,810		3.B PL
046510-AA-0	ASSET INCOME FUND PARALLEL 345 SENIOR ABS 6.0000 01/18/2038 6.000% 01/18/38	09/15/2026	VARIOUS		4,923,886	4,923,886		1.G PL
046510-AB-8	ASSET INCOME FUND PARALLEL 345 SUBORDINATED ABS 7.5000 01/18/ 7.500% 01/18/38	09/15/2026	VARIOUS		2,954,332	2,954,332		2.C PL
92874D-AA-9	VFIN 2026-1A A SECURED ABS 5.5050 12/15/2037 5.505% 12/15/37	07/30/2026	BNP PARIBAS		19,999,802	20,000,000		1.A FE
92874D-AB-7	VFIN 2026-1A B SECURED SUBORD ABS 5.7180 12/1 5.718% 12/15/37	07/30/2026	BNP PARIBAS		2,999,969	3,000,000		1.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					715,041,393	714,831,906	466,446	XXX
001878-A*-8	AP FALCON HOLDINGS, LLC SECURED 6.2500 08/28/2056 6.250% 08/28/56	09/04/2026	VARIOUS		82,787,960	82,787,960		2.B PL
69867V-AJ-7	PANTHEON GLOBAL PANTHEON GLOBAL Class A 04/20/36	09/30/2026	VARIOUS		8,350,000	8,350,000		1.G PL
69867V-AK-4	PANTHEON GLOBAL PANTHEON GLOBAL Class B 04/20/36	09/30/2026	VARIOUS		750,000	750,000		2.C PL
702940-AA-5	PATRIA CLARENDON 1 LP Class A 12/18/29	09/25/2026	VARIOUS		91,125	91,125		1.G PL
702940-AA-5	PATRIA CLARENDON 1 LP Class A 12/18/29	09/25/2026	No Broker		91,125	91,125		1.G PL
702940-AB-3	PATRIA CLARENDON 1 LP Class B 07/18/30	09/25/2026	VARIOUS		40,500	40,500		2.C PL
702940-AB-3	PATRIA CLARENDON 1 LP Class B 07/18/30	09/25/2026	No Broker		40,500	40,500		2.C PL
859133-AG-5	STEPSTONE BOULDER II LP SECURED 6.3874 06/30/2041 6.523% 06/30/41	07/02/2026	VARIOUS		16,524,000	16,524,000		1.G PL
859133-AJ-9	STEPSTONE BOULDER II LP SECURED 8.5374 06/30/2041 8.673% 06/30/41	07/02/2026	VARIOUS		2,400,000	2,400,000		2.C PL
995559-96-0	VOYA ALLIANZ PRIVATE CREDIT SE SECURED 6.7400 07/22/2038 6.753% 07/22/38	09/24/2026	VARIOUS		30,292,920	30,292,920		1.G PL
995559-97-8	VOYA ALLIANZ PRIVATE CREDIT SE SECURED 8.7400 07/22/2038 8.753% 07/22/38	09/24/2026	VARIOUS		15,943,642	15,943,642		2.C PL
995698-37-0	DAWSON LOGAN 2026-L7 LLC SECURED 7.1500 08/04/2041 7.150% 08/04/41	08/24/2026	VARIOUS		2,398,744	2,398,744		1.G PL
995698-38-8	DAWSON LOGAN 2026-L7 LLC SECURED 9.6000 08/04/2041 9.600% 08/04/41	08/24/2026	VARIOUS		1,199,372	1,199,372		2.C PL
995798-37-8	FRANKLIN TEMPLETON STRUCTURED SECURED 7.3140 08/19/2041 7.314% 08/19/41	08/19/2026	VARIOUS		30,000,000	30,000,000		1.G Z
995798-38-6	FRANKLIN TEMPLETON STRUCTURED SECURED 9.4860 08/19/2041 9.486% 08/19/41	08/19/2026	VARIOUS		6,000,000	6,000,000		2.C Z
995927-88-6	COLLER PRIVATE EQUITY BACKED N SECURED 6.5200 09/15/2038 6.593% 09/15/38	09/22/2026	VARIOUS		22,000,000	22,000,000		1.G FE
995927-89-4	COLLER PRIVATE EQUITY BACKED N SECURED 8.6200 09/15/2038 8.693% 09/15/38	09/22/2026	VARIOUS		8,000,000	8,000,000		2.C FE
995947-39-7	17CAPITAL FUND V BORROWER LTD SECURED 5.9000 06/30/2031 5.785% 06/30/31	09/02/2026	VARIOUS		57,967,650	57,967,650		1.G Z
G2605*-AA-6	CVC STRUCTURED SOLUTIONS 3 LP SECURED 6.5800 08/31/2041 6.614% 08/31/41	09/15/2026	VARIOUS		32,735,510	32,735,510		1.G PL
G2605*-AB-4	CVC STRUCTURED SOLUTIONS 3 LP SECURED 8.8300 08/31/2041 8.864% 08/31/41	09/15/2026	VARIOUS		4,676,501	4,676,501		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					322,289,549	322,289,549		XXX
995181-65-8	MERIDIAN 2026-1 LTD SECURED 6.8100 07/01/2041 6.810% 07/01/41	09/29/2026	Various		4,714,668	4,714,668		1.G PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					4,714,668	4,714,668		XXX
08953#-AB-2	BIG SKY FUNDING LLC SECURED 5.7500 06/08/2035 5.750% 06/08/35	09/29/2026	VARIOUS		21,284,435	21,284,435		1.E Z
089535-AA-6	BIG SKY FUNDING LLC SECURED 5.7500 07/20/2031 5.750% 07/20/31	07/14/2026	VARIOUS		9,121,905	9,121,905		1.G PL
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					30,406,340	30,406,340		XXX
78433L-AN-6	SCE RECOVERY FUNDING LLC SECURED 6.0360 12/15/2052 6.036% 12/15/52	07/21/2026	ROYAL BANK OF CANADA		24,997,698	25,000,000		1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					24,997,698	25,000,000		XXX
01983K-AQ-7	ALLO 2025-1A B SECURED SUBORD ABS 6.1630 04/2 6.163% 04/20/55	07/30/2026	MORGAN STANLEY & CO LLC		480,604	480,079	904	2.B FE
30234N-AA-2	EZEE 2026-1A A2 SECURED ABS 5.9860 08/20/2056 5.986% 08/20/56	07/30/2026	MORGAN STANLEY & CO LLC		2,766,543	2,750,000		1.G FE
33769G-AA-4	FLF 2026-1A A2 SECURED ABS 5.8730 06/20/2056 5.873% 06/20/56	09/11/2026	Various		10,157,650	10,275,000	37,648	1.G FE
53229Y-AA-7	LPATH 2026-1A A2 SECURED ABS 5.5970 03/25/2056 5.597% 03/25/56	07/30/2026	MORGAN STANLEY & CO LLC		4,177,932	4,210,000	3,927	1.G FE
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER SECURED 6.0190 07/25/2051 6.019% 07/25/51	07/01/2026	VARIOUS		40,000,000	40,000,000		1.F PL
62927@-AP-3	NHL US FUNDING LP SECURED 5.9700 09/29/2033 5.970% 09/29/33	09/18/2026	CITIGROUP GLOBAL MARKETS, INC		9,000,000	9,000,000		1.G Z
62927@-AQ-1	NHL US FUNDING LP SECURED 6.1300 09/29/2036 6.130% 09/29/36	09/18/2026	CITIGROUP GLOBAL MARKETS, INC		9,000,000	9,000,000		1.G Z
73052A-AC-5	POINTB 2025-1A A2 SECURED ABS 5.3360 07/20/2055 5.336% 07/20/55	07/30/2026	MORGAN STANLEY & CO LLC		3,943,281	4,000,000	6,522	1.G FE
98919W-AA-1	ZAYO 2025-1A A2 SECURED ABS 5.6480 03/20/2055 5.648% 03/20/55	07/30/2026	MORGAN STANLEY & CO LLC		7,225,847	7,225,000	12,469	1.G FE
98919W-AC-7	ZAYO 2025-1A B SECURED SUBORD ABS 6.0880 03/2 6.088% 03/20/55	07/30/2026	MORGAN STANLEY & CO LLC		2,243,232	2,250,000	4,186	2.C FE
98919W-AJ-2	ZAYO 2025-2A B SECURED SUBORD ABS 6.5860 06/2 6.586% 06/20/55	07/30/2026	MORGAN STANLEY & CO LLC		1,754,722	1,735,000	3,491	2.C FE
98919W-AU-7	ZAYO 2026-1A A2 SECURED ABS 5.5460 04/20/2056 5.546% 04/20/56	07/30/2026	MORGAN STANLEY & CO LLC		4,178,119	4,215,000	7,143	1.G FE
98919W-AW-3	ZAYO 2026-1A B SECURED SUBORD ABS 6.0350 04/2 6.035% 04/20/56	07/30/2026	MORGAN STANLEY & CO LLC		3,960,781	4,000,000	7,376	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					98,888,711	99,140,079	83,666	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,992,858,413	1,951,575,539	2,640,094	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					1,992,858,413	1,951,575,539	2,640,094	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,992,858,413	1,951,575,539	2,640,094	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,531,942,297	3,503,041,086	3,865,600	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
747292-10-0	QVC GROUP INC	08/10/2026	Various	242,223.000	4,720,926			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					4,720,926	XXX		XXX
74255R-10-7	PRINCIPAL PRIVATE CREDIT FUND	09/29/2026	VARIOUS	20.548	209			
74255R-20-6	PRINCIPAL PRIVATE CREDIT FUND	09/29/2026	VARIOUS	88,438.042	906,490			
74255R-30-5	PRINCIPAL PRIVATE CREDIT FUND	09/29/2026	VARIOUS	21.412	218			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					906,917	XXX		XXX
742618-10-7	PRINCIPAL REINS CO VERMONT N/A	09/04/2026	Capital Contribution	0.000	10,000,000			
998952-75-8	PRINCIPAL REINS DE II BUS MKT	09/04/2026	Capital Contribution	0.000	5,000,000			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					15,000,000	XXX		XXX
5989999997. Total - common stocks - Part 3					20,627,843	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					20,627,843	XXX		XXX
5999999999. Total - preferred and common stocks					20,627,843	XXX		XXX
6009999999 - Totals					3,552,570,140	XXX	3,865,600	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
168829-B*-9	CHILE ELECTRICITY LUX MPC SARL SECURED 6.3800 01/20/2033 6.380% 01/20/33	07/20/2026	Redemption 100.0000		562,703	562,703	562,703	562,703						562,703				35,900	01/20/2033	1.F FE
30216J-AA-3	EXPORT-IMPORT BANK OF INDIA SENIOR 3.3750 08/05/2026 3.375% 08/05/26	08/05/2026	Maturity		2,320,000	2,320,000	2,318,446	2,319,892		108		108		2,320,000				78,300	08/05/2026	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					2,882,703	2,882,703	2,881,149	2,882,595		108		108		2,882,703				114,200	XXX	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AU SENIOR 4.2630 09/15/2032 4.263% 09/15/32	09/15/2026	Various		4,100,456	4,100,456	4,221,053	4,160,128		(59,672)		(59,672)		4,100,456				174,803	09/15/2032	1.G FE
246343-LH-8	DELAWARE RIVER JOINT TOLL BRID SENIOR 5.0000 07/01/2037 5.000% 07/01/37	07/01/2026	Redemption 102.5060		410,024	400,000	448,312	408,158		1,866		1,866		410,024				20,000	07/01/2037	1.E FE
246343-LJ-4	DELAWARE RIVER JOINT TOLL BRID SENIOR 5.0000 07/01/2042 5.000% 07/01/42	07/01/2026	Redemption 102.4310		819,448	800,000	892,960	815,730		3,718		3,718		819,448				40,000	07/01/2042	1.E FE
29270C-YU-3	ENERGY NORTHWEST SENIOR 3.5030 07/01/2026 3.503% 07/01/26	07/01/2026	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				70,060	07/01/2026	1.C FE
544435-C3-2	CITY OF LOS ANGELES DEPARTMENT SENIOR 6.5820 05/15/2039 6.582% 05/15/39	08/27/2026	Redemption 104.8080		220,097	210,000	280,554	255,467		(35,370)		(35,370)		220,097				10,827	05/15/2039	1.D FE
544445-BT-5	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2029 5.000% 05/15/29	09/03/2026	Redemption 100.0000		500,000	500,000	572,890	503,314		(3,314)		(3,314)		500,000				20,000	05/15/2029	1.D FE
544445-BU-2	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2030 5.000% 05/15/30	09/03/2026	Redemption 100.0000		500,000	500,000	569,430	503,167		(3,167)		(3,167)		500,000				20,000	05/15/2030	1.D FE
544445-BV-0	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2031 5.000% 05/15/31	09/03/2026	Redemption 100.0000		500,000	500,000	566,420	503,038		(3,038)		(3,038)		500,000				20,000	05/15/2031	1.D FE
544445-BW-8	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2032 5.000% 05/15/32	09/03/2026	Redemption 100.0000		500,000	500,000	563,855	502,928		(2,928)		(2,928)		500,000				20,000	05/15/2032	1.D FE
544445-BX-6	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2033 5.000% 05/15/33	09/03/2026	Redemption 100.0000		1,000,000	1,000,000	1,122,610	1,005,636		(5,636)		(5,636)		1,000,000				40,000	05/15/2033	1.D FE
544445-BY-4	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2034 5.000% 05/15/34	09/03/2026	Redemption 100.0000		490,000	490,000	547,595	492,654		(2,654)		(2,654)		490,000				19,600	05/15/2034	1.D FE
544445-BZ-1	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2035 5.000% 05/15/35	09/03/2026	Redemption 100.0000		500,000	500,000	556,665	502,616		(2,616)		(2,616)		500,000				20,000	05/15/2035	1.D FE
544445-CA-5	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2036 5.000% 05/15/36	09/03/2026	Redemption 100.0000		500,000	500,000	555,410	502,561		(2,561)		(2,561)		500,000				20,000	05/15/2036	1.D FE
544445-CB-3	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2041 5.000% 05/15/41	09/03/2026	Redemption 100.0000		1,000,000	1,000,000	1,101,650	1,004,720		(4,720)		(4,720)		1,000,000				40,000	05/15/2041	1.D FE
544445-CC-1	CITY OF LOS ANGELES DEPARTMENT SENIOR 5.0000 05/15/2046 5.000% 05/15/46	09/03/2026	Redemption 100.0000		2,000,000	2,000,000	2,193,380	2,009,000		(9,000)		(9,000)		2,000,000				80,000	05/15/2046	1.D FE
575896-RR-8	MASSACHUSETTS PORT AUTHORITY SENIOR 5.0000 07/01/2043 5.000% 07/01/43	08/06/2026	Various		12,000,000	12,000,000	14,568,480	12,145,129		(145,129)		(145,129)		12,000,000				658,333	07/01/2043	1.C FE
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUS SENIOR 5.1920 08/01/2040 5.192% 08/01/40	08/03/2026	Redemption 100.0000		540,000	540,000	638,928	609,695		(69,695)		(69,695)		540,000				28,037	08/01/2040	1.A FE
592041-WG-8	METROPOLITAN GOVERNMENT NASHV SENIOR 5.0000 07/01/2040 5.000% 07/01/40	07/01/2026	Various		2,735,000	2,735,000	3,063,528	2,754,061		(19,061)		(19,061)		2,735,000				136,750	07/01/2040	1.F FE
592041-WH-6	METROPOLITAN GOVERNMENT NASHV SENIOR 5.0000 07/01/2046 5.000% 07/01/46	07/01/2026	Various		2,965,000	2,965,000	3,319,034	2,985,544		(20,544)		(20,544)		2,965,000				148,250	07/01/2046	1.F FE
592125-AM-0	METROPOLITAN GOVERNMENT OF NAS SENIOR 6.7310 07/01/2043 6.731% 07/01/43	07/01/2026	Various		1,000,000	1,000,000	1,317,816	1,251,604		(251,604)		(251,604)		1,000,000				67,310	07/01/2043	1.D FE
592481-NE-1	METROPOLITAN ST LOUIS SEWER DI SENIOR 5.0000 05/01/2035 5.000% 05/01/35	09/08/2026	JEFFERIES & CO., INC.		18,100,486	16,295,000	18,274,958	18,165,726		(117,879)		(117,879)		18,047,846		52,640	52,640	697,064	05/01/2035	1.B FE
592481-NF-8	METROPOLITAN ST LOUIS SEWER DI SENIOR 5.0000 05/01/2036 5.000% 05/01/36	09/08/2026	JEFFERIES & CO., INC.		18,340,396	16,630,000	18,533,460	18,428,858		(112,948)		(112,948)		18,315,910		24,485	24,485	711,394	05/01/2036	1.B FE
59333P-R7-5	COUNTY OF MIAMI-DADE FL AVIATI SENIOR 5.0000 10/01/2038 5.000% 10/01/38	08/10/2026	Redemption 100.0000		5,500,000	5,500,000	5,871,910	5,500,000						5,500,000				236,042	10/01/2038	1.E FE
64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN SENIOR 6.8280 07/15/2040 6.828% 07/15/40	07/15/2026	Call 100.0000		595,000	595,000	595,000	595,000						595,000				40,627	07/15/2040	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
	SAN DIEGO COUNTY REGIONAL AIRP SENIOR 5.5940																			
..79742G-AF-8	07/01/2043 5.594% 07/01/43	07/01/2026	Various		485,000	485,000	504,749	485,000						485,000				26,572	07/01/2043	1.G FE
	SAN FRANCISCO CITY & COUNTY AI SENIOR 3.3450																			
..79766D-TW-9	05/01/2051 3.345% 05/01/51	07/02/2026	Various		10,997,432	12,000,000	10,931,920	10,987,494		9,938		9,938		10,997,432				268,715	05/01/2051	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					88,298,339	85,745,456	93,812,567	89,077,228		(856,014)		(856,014)		88,221,213		77,125	77,125	3,634,384	XXX	XXX
	ATTICUS ENERGY LLC SECURED 6.6900 04/23/2045																			
..04988*-AA-6	6.690% 04/23/45	07/31/2026	Redemption 100.0000		142,036	142,036	142,036	142,036						142,036				7,127	04/23/2045	3.B
	CPMRK 2007-VAND A SECURED 5.9310 11/10/2052																			
..14070C-AA-7	5.931% 11/10/52	09/10/2026	Paydown		53,869	53,869	66,981	64,912		(11,043)		(11,043)		53,869				2,131	11/10/2052	1.F
	COREWEAVE COMPUTE COREWEAVE COMPUTE																			
..21881P-AA-2	03/31/32	09/22/2026	Redemption 100.0000		521,373	521,373	515,379			5,994		5,994		521,373				7,325	03/31/2032	1.G Z
	CSOLAR IV SOUTH LLC SECURED 5.3710 09/30/2038																			
..22959#-AA-9	5.371% 09/30/38	09/30/2026	Various		156,676	156,676	156,676	156,676						156,676				6,311	09/30/2038	2.A FE
	DERIVA ENERGY PP PORTFOLIO 1 B SECURED 6.1100																			
..24981@-AA-9	01/31/2047 6.110% 01/31/47	07/31/2026	Redemption 100.0000		198,084	198,084	198,084	198,084						198,084				9,077	01/31/2047	2.C PL
	FLNG LIQUEFACTION 3 LLC SECURED 5.7100																			
..33971@-AB-0	03/31/2040 5.710% 03/31/40	09/30/2026	Redemption 100.0000		218,750	218,750	218,750	218,750						218,750				9,819	03/31/2040	2.B FE
	FLORIDA PIPELINE HOLDINGS LLC SECURED 2.9200																			
..34107@-AA-7	08/15/2038 2.920% 08/15/38	08/15/2026	Redemption 100.0000		1,491,320	1,491,320	1,491,320	1,491,320						1,491,320				43,547	08/15/2038	2.B PL
	GMACN 2007-CAMP A SECURED 5.6670 12/10/2048																			
..36187Y-AA-2	5.667% 12/10/48	09/10/2026	Paydown		151,844	151,844	179,690	174,508		(22,664)		(22,664)		151,844				5,739	12/10/2048	1.E
	GENCONN ENERGY LLC SECURED 4.7300 07/25/2041																			
..36877*-AA-2	4.730% 07/25/41	07/15/2026	Various		389,099	389,099	389,099	389,099						389,099				18,404	07/25/2041	1.G PL
	GEORGETOWN ENERGY PARTNERS, L SECURED 3.5800																			
..37270*-AA-3	06/30/2051 3.580% 06/30/51	09/30/2026	Various		63,906	63,906	63,906	63,906						63,906				2,282	06/30/2051	1.G PL
	GEORGETOWN ENERGY PARTNERS, L SECURED 6.0800																			
..37270*-AB-1	03/31/2054 6.080% 03/31/54	09/30/2026	Redemption 100.0000		77,713	77,713	77,713	77,713						77,713				3,544	03/31/2054	1.G PL
	GMACN 2007-DRUM A SECURED 6.0990 05/10/2050																			
..38013A-AA-0	6.099% 05/10/50	09/10/2026	Paydown		93,451	93,451	117,130	112,909		(19,458)		(19,458)		93,451				3,801	05/10/2050	2.C FE
	HA MUNI RECEIVABLES I TRUST SENIOR 5.8520																			
..40480#-AG-6	02/11/2038 5.852% 02/11/38	09/11/2026	Redemption 100.0000		84,907	84,907	84,907	84,907						84,907				3,314	02/11/2038	1.F
	HA MUNI RECEIVABLES I TRUST SENIOR 5.5800																			
..40480#-AH-4	06/11/2048 5.580% 06/11/48	09/11/2026	Redemption 100.0000		43,855	43,855	43,855	43,855						43,855				1,632	06/11/2048	1.F
	HA MUNI RECEIVABLES I TRUST SENIOR 5.9100																			
..40480#-AJ-0	09/11/2048 5.910% 09/11/48	09/11/2026	Redemption 100.0000		72,948	72,948	72,948	72,948						72,948				2,875	09/11/2048	1.F
	HA MUNI RECEIVABLES I TRUST SENIOR 6.4200																			
..40480#-AK-7	11/11/2048 6.420% 11/11/48	09/11/2026	Redemption 100.0000		83,103	83,103	83,103	83,103						83,103				3,558	11/11/2048	1.F
	HA MILITARY HOUSING 1 TRUST SECURED 4.3210																			
..40486@-AA-5	07/07/2049 4.321% 07/07/49	09/07/2026	Redemption 100.0000		81,085	81,085	81,085	81,085						81,085				2,338	07/07/2049	2.A
	HA MILITARY HOUSING II TRUST SENIOR 5.6800																			
..40490*-AA-1	01/07/2044 5.680% 01/07/44	09/07/2026	Redemption 100.0000		27,972	27,972	27,972	27,972						27,972				1,056	01/07/2044	2.C
	HA MILITARY HOUSING II TRUST SENIOR 6.0900																			
..40490*-AB-9	04/07/2044 6.090% 04/07/44	09/07/2026	Redemption 100.0000		6,300	6,300	6,300	6,300						6,300				256	04/07/2044	2.B
	I 595 EXPRESS LLC SECURED 3.3100 12/31/2031																			
..44919*-AC-2	3.310% 12/31/31	09/30/2026	Various		317,476	317,476	317,476	317,476						317,476				7,881	12/31/2031	1.F PL
	IRG ACQUISITION HOLDINGS LLC SECURED 6.3000																			
..45006*-AA-7	08/15/2028 5.775% 08/15/28	07/31/2026	Redemption 100.0000		102,585	102,585	102,585	102,585						102,585				3,352	08/15/2028	3.A
	IRG ACQUISITION HOLDINGS LLC SECURED 6.4000																			
..45006*-AB-5	08/15/2028 5.775% 08/15/28	07/31/2026	Redemption 100.0000		865,915	865,915	865,915	865,915						865,915				28,294	08/15/2028	3.A
	LRE FINANCING I LLC SECURED 6.4000 03/31/2050																			
..50230*-AA-5	6.400% 03/31/50	09/30/2026	Redemption 100.0000		291,832	291,832	291,832	291,832						291,832				13,982	03/31/2050	2.C PL
	LERADO INVESTMENTS LLC SECURED 6.2900																			
..52678@-AB-6	03/31/2036 6.290% 03/31/36	09/30/2026	Redemption 100.0000		891,558	891,558	891,558	891,558						891,558				42,059	03/31/2036	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
	MMH MASTER LLC SECURED 6.3750 02/01/2034																			
55318R-AA-9	6.375% 02/01/34	08/03/2026	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				25,500	02/01/2034	1.F FE
	OHIO STATE ENERGY PARTNERS LLC SENIOR 6.2000																			
67755#-AK-8	03/26/2034 6.200% 03/26/34	09/30/2026	Redemption 100.0000		735,000	735,000	735,000	735,000						735,000				34,178	03/26/2034	1.G PL
	PALOUSE WIND HOLDINGS LLC SECURED 4.4200																			
69763*-AA-0	01/31/2043 4.420% 01/31/43	07/31/2026	Various		271,329	271,329	250,952	253,882		17,447		17,447		271,329				11,993	01/31/2043	2.B PL
	PORT WASHINGTON GENERATING STA SENIOR 6.0000																			
73557*-AB-0	06/15/2033 6.000% 06/15/33	09/15/2026	Various		89,439	89,439	89,439	89,439						89,439				3,579	06/15/2033	1.F
	RUBRIC PORTFOLIO HOLDINGS LLCC SECURED 5.7400																			
78115@-AA-4	09/30/2049 5.740% 09/30/49	09/30/2026	Redemption 100.0000		666,121	666,121	666,121	666,121						666,121				38,235	09/30/2049	2.C PL
	SABINE PASS LIQUEFACTION LLC SECURED 5.0000																			
78559@-A*-7	09/15/2037 5.000% 09/15/37	09/15/2026	Redemption 100.0000		538,265	538,265	538,265	538,265						538,265				26,913	09/15/2037	2.A FE
	SABINE PASS LIQUEFACTION LLC SECURED 2.9500																			
78559@-B#-2	09/15/2037 2.950% 09/15/37	09/15/2026	Various		261,443	261,443	260,060	260,519		924		924		261,443				7,713	09/15/2037	2.A FE
	ST EDWARDS HOUSING DEVELOPMENT SENIOR 5.9800																			
85239@-AC-6	07/15/2055 5.980% 07/15/55	09/15/2026	Various		71,664	71,664	71,664	71,664						71,664				2,865	07/15/2055	1.E PL
	TRANSMISSION SERVICES HOLDINGS SECURED 3.8200																			
85827!-A*-0	06/30/2047 3.820% 06/30/47	09/30/2026	Various		109,693	109,693	109,693	109,693						109,693				3,143	06/30/2047	2.B PL
	TENASKA GEORGIA PARTNERS LP SECURED 9.5000																			
88031J-AB-2	02/01/2030 9.500% 02/01/30	08/01/2026	Various		67,505	67,505	72,534	68,524		(1,018)		(1,018)		67,505				6,413	02/01/2030	2.A FE
	TRANS BAY CABLE LLC 1ST LIEN 2.9300																			
89307#-AA-7	06/30/2047 2.930% 06/30/47	09/30/2026	Various		158,400	158,400	158,400	158,400						158,400				3,481	06/30/2047	1.E PL
	UNITED COMMUNITIES LLC SENIOR 5.6110																			
90983V-AA-1	09/15/2051 5.611% 09/15/51	09/15/2026	Various		122,813	122,813	152,107	147,198		(24,386)		(24,386)		122,813				6,891	09/15/2051	2.C FE
	UNIVERSITY OF IOWA ENERGY COLL SECURED 3.6200																			
91403#-AA-6	06/30/2050 3.620% 06/30/50	09/30/2026	Various		175,124	175,124	175,124	175,124						175,124				4,755	06/30/2050	1.G PL
	VIRGINIA INTERNATIONAL GATEWAY SECURED 3.9300																			
92783#-AA-4	06/30/2030 3.930% 06/30/30	09/30/2026	Various		116,356	116,356	116,356	116,356						116,356				3,430	06/30/2030	1.F PL
	VISTA RIDGE LLC SECURED 2.5700 10/14/2049																			
92838@-AA-1	2.570% 10/14/49	09/30/2026	Various		138,175	138,175	138,175	138,175						138,175				2,663	10/14/2049	1.F PL
	DB HOLDING 14 SARL SECURED 9.4438 06/13/2033																			
99504@-12-1	8.297% 06/13/33	08/19/2026	Redemption 100.0000		143,422	143,422	139,107			2,827		2,827		143,422	1,488		1,488	605	06/13/2033	4.A Z
	DESARROLLO ELECTRICO SURIA SAS SECURED 5.9400																			
P3585W-AA-7	11/30/2042 5.940% 11/30/42	08/31/2026	Various		61,465	61,465	61,465	61,465						61,465				2,738	11/30/2042	2.C PL
	FLOATING INFRASTRUCTURE HOLDIN SECURED 9.0000																			
Y2574*-AB-1	08/15/2027 9.000% 08/15/27	09/30/2026	Call 100.0000		465,517	465,517	456,486	461,919		1,511		1,511		463,429		2,088	2,088	32,162	08/15/2027	4.C PL
	FLOATING INFRASTRUCTURE HOLDIN SECURED 9.0000																			
Y2574*-AB-1	08/15/2027 9.000% 08/15/27	09/30/2026	Redemption 100.0000		93,750	93,750	91,931	93,025		725		725		93,750				6,477	08/15/2027	4.C PL
	TEC HEDLAND PTY LTD SECURED 4.0700 06/30/2042																			
08806@-AA-7	4.070% 06/30/42	09/30/2026	Various		122,895	122,895	126,393	117,799					8,594	122,895	(3,498)		(3,498)	3,727	06/30/2042	2.B PL
	CHILE ELECTRICITY PEC SPA SECURED 0.0000																			
16883I-AB-1	01/25/2028 0.000% 01/25/28	07/25/2026	Various		5,207,816	5,207,816	4,271,968	4,881,004		326,812		326,812		5,207,816					01/25/2028	2.A FE
	FERROCARRIL CENTRAL URUGUAY IS SECURED 5.9230																			
31541@-A#-1	09/15/2038 5.923% 09/15/38	09/15/2026	Redemption 100.0000		36,400	36,400	36,400	36,400						36,400				1,640	09/15/2038	2.C
	FERROCARRIL CENTRAL URUGUAY IS SECURED 5.7490																			
31541@-A@-3	09/15/2038 5.749% 09/15/38	09/15/2026	Redemption 100.0000		168,000	168,000	168,000	168,000						168,000				7,351	09/15/2038	2.C
	LIMA METRO LINE 2 FINANCE LTD 1ST LIEN 5.8750																			
53252Z-AA-7	07/05/2034 5.875% 07/05/34	07/05/2026	Various		98,041	98,041	98,041	98,041						98,041				4,320	07/05/2034	2.C FE
	LIMA METRO LINE 2 FINANCE LTD 1ST LIEN 4.3500																			
53252Z-AB-5	04/05/2036 4.350% 04/05/36	07/05/2026	Various		59,129	59,129	59,129	59,129						59,129				1,929	04/05/2036	2.C FE
	LINE ONE PERU METRO EXPANSION 1ST LIEN 4.7370																			
53566T-AA-9	01/10/2033 4.737% 01/10/33	07/10/2026	Various		301,051	301,051	301,636	301,371		(320)		(320)		301,051				10,696	01/10/2033	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
..53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED 4.7370 04/10/2033 4.737% 04/10/33	07/10/2026	Various		229,342	229,342	229,934	229,672		(329)		(329)		229,342				8,148	04/10/2033	2.C FE
..53566T-AC-5	LINE ONE PERU METRO EXPANSION SECURED 3.4830 10/10/2033 3.483% 10/10/33	07/10/2026	Various		172,584	172,584	172,584	172,584						172,584				4,508	10/10/2033	2.C FE
..G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC SECURED 3.7900 03/30/2028 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
..G8729*-AA-4	METER SERVE (HOLDCO2) LTD SECURED 5.6200 03/31/2038 5.620% 03/31/38	09/30/2026	Redemption 100.0000		898,666	898,666	844,924	909,895					(64,972)	898,666	53,743		53,743	37,786	03/31/2038	2.B PL
..N2820#-AA-3	EFA IMPACT FUND 1 BV SENIOR 5.8300 09/21/2034 5.830% 09/21/34	09/21/2026	Redemption 100.0000		597,402	597,402	597,402	597,402						597,402				34,829	09/21/2034	1.D
..04436#-AA-2	HALLETT HILL NO. 2 PTY LTD SECURED 3.7800 06/27/2027 3.780% 06/27/27	09/27/2026	Various		107,359	107,359	107,359	107,359						107,359				3,044	06/27/2027	2.B FE
..W3569*-AA-0	NORDIQUS INFRASTRUCTURE AB SECURED 4.4500 10/03/2034 4.450% 10/03/34	07/03/2026	Redemption 100.0000		73,160	73,160	65,005	76,494					(11,488)	73,160	8,154		8,154	2,499	10/03/2034	2.A PL
..W3569*-AB-8	NORDIQUS INFRASTRUCTURE AB SECURED 4.6600 10/03/2039 4.660% 10/03/39	07/03/2026	Redemption 100.0000		69,573	69,573	61,819	72,744					(10,925)	69,573	7,755		7,755	2,489	10/03/2039	2.A PL
..W3569*-AC-6	NORDIQUS INFRASTRUCTURE AB SECURED 5.5200 10/03/2034 5.520% 10/03/34	07/03/2026	Redemption 100.0000		34,364	34,364	30,319	33,472					(3,154)	34,364	4,045		4,045	1,417	10/03/2034	2.A PL
..W3569*-AD-4	NORDIQUS INFRASTRUCTURE AB SECURED 5.6300 10/03/2039 5.630% 10/03/39	07/03/2026	Redemption 100.0000		28,938	28,938	25,534	28,187					(2,653)	28,938	3,404		3,404	1,217	10/03/2039	2.A PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					22,514,229	22,514,229	21,561,997	21,590,142		277,022		277,022	(84,598)	22,512,141	75,091	2,088	77,179	700,180	XXX	XXX
..019736-AE-7	ALLISON TRANSMISSION INC SENIOR 4.7500 10/01/2027 4.750% 10/01/27	09/30/2026	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				59,210	10/01/2027	3.A FE
..03939C-AB-9	ARCH CAPITAL FINANCE LLC SENIOR 5.0310 12/15/2046 5.031% 12/15/46	07/01/2026	VARIOUS													(60,585)	(60,585)	86,998	12/15/2046	1.G FE
..05605H-AB-6	BWX TECHNOLOGIES INC SENIOR 4.1250 06/30/2028 4.125% 06/30/28	09/22/2026	MORGAN STANLEY & CO LLC		8,270,925	8,483,000	8,897,419	8,483,000						8,483,000		(212,075)	(212,075)	255,639	06/30/2028	3.C FE
..05605H-AC-4	BWX TECHNOLOGIES INC SENIOR 4.1250 04/15/2029 4.125% 04/15/29	09/22/2026	Various		1,920,000	2,000,000	2,000,000	2,000,000						2,000,000		(80,000)	(80,000)	72,281	04/15/2029	3.C FE
..141781-AE-4	CARGILL INC SENIOR 7.5000 09/01/2026 7.500% 09/01/26	09/01/2026	Various		5,000,000	5,000,000	5,893,950	5,049,735		(49,735)		(49,735)		5,000,000				375,000	09/01/2026	1.F FE
..15135B-AR-2	CENTENE CORP SENIOR 4.2500 12/15/2027 4.250% 12/15/27	08/13/2026	Various		2,308,000	2,308,000	2,289,477	2,302,679		1,628		1,628		2,304,307		3,693	3,693	64,848	12/15/2027	3.A FE
..20030N-CA-7	COMCAST CORP SENIOR 3.1500 02/15/2028 3.150% 02/15/28	07/01/2026	Various													(10,784)	(10,784)	21,037	02/15/2028	1.G FE
..201723-AP-8	COMMERCIAL METALS CO SENIOR 3.8750 02/15/2031 3.875% 02/15/31	09/22/2026	Various		2,304,225	2,508,000	2,508,000	2,508,000						2,508,000		(203,775)	(203,775)	107,443	02/15/2031	3.A FE
..26614N-AC-6	DUPONT DE NEMOURS INC SENIOR 4.7250 11/15/2028 4.725% 11/15/28	09/16/2026	Tax Free Exchange		791,242	788,000	792,700	792,355		(1,113)		(1,113)		791,242				31,131	11/15/2028	2.A FE
..28932M-AA-3	ELM ROAD GENERATING STATION SU SECURED 5.2090 02/11/2030 5.209% 02/11/30	08/11/2026	Various		589,049	589,049	589,049	589,049						589,049				30,684	02/11/2030	1.F FE
..28932M-AG-0	ELM ROAD GENERATING STATION SU SECURED 4.6730 01/19/2031 4.673% 01/19/31	07/19/2026	Various		447,378	447,378	447,378	447,378						447,378				19,427	01/19/2031	1.F FE
..29360A-AB-6	ENSTAR FINANCE LLC SUBORDINATED 5.5000 01/15/2042 5.500% 01/15/42	07/08/2026	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				539,306	01/15/2042	2.C FE
..30231G-BD-3	EXXON MOBIL CORP SENIOR 2.2750 08/16/2026 2.275% 08/16/26	08/16/2026	Maturity		16,000	16,000	16,133	16,010		(10)		(10)		16,000				364	08/16/2026	1.D FE
..31428X-DK-9	FEDEX CORP SENIOR 3.9000 02/01/2035 3.900% 02/01/35	07/14/2026	VARIOUS		1,628,603	1,750,000	1,743,936	1,744,115		311		311		1,744,427		(115,824)	(115,824)	65,027	02/01/2035	2.B FE
..31428X-DP-8	FEDEX CORP SENIOR 5.1000 01/15/2044 5.100% 01/15/44	07/14/2026	VARIOUS		2,298,711	2,454,000	2,530,839	2,530,390		(1,424)		(1,424)		2,528,966		(230,255)	(230,255)	124,806	01/15/2044	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 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
31428X-DQ-6	FEDEX CORP SENIOR 4.1000 02/01/2045 4.100% 02/01/45	07/14/2026	VARIOUS		8,536,517	10,401,000	9,599,056	9,605,323		14,109		14,109		9,619,431		(1,082,915)	(1,082,915)	406,304	02/01/2045	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 1ST LIEN 4.1250 03/31/2038 4.125% 03/31/38	09/30/2026	Various		422,799	422,799	422,799	422,799						422,799				17,440	03/31/2038	2.B FE
364760-AQ-1	GAP INC/THE SENIOR 3.8750 10/01/2031 3.875% 10/01/31	07/14/2026	MORGAN STANLEY & CO LLC		1,735,575	1,902,000	1,930,530	1,916,377		(1,933)		(1,933)		1,914,445		(178,870)	(178,870)	58,143	10/01/2031	3.C FE
373628-AD-4	GEORGIA TRANSMISSION CORP 1ST MORTGAGE 5.6400 09/30/2053 5.640% 09/30/53	09/30/2026	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				3,173	09/30/2053	1.E
39121J-A@-9	GREAT RIVER ENERGY 1ST MORTGAGE 6.0600 07/01/2026 6.060% 07/01/26	07/01/2026	Various		740,741	740,741	740,741	740,741						740,741				44,889	07/01/2026	1.G
39121J-AE-0	GREAT RIVER ENERGY 1ST LIEN 6.2540 07/01/2038 6.254% 07/01/38	07/01/2026	Various		193,496	193,496	229,922	220,231		(26,735)		(26,735)		193,496				12,101	07/01/2038	1.G FE
39121J-AG-5	GREAT RIVER ENERGY 1ST LIEN 7.2330 07/01/2038 7.233% 07/01/38	07/01/2026	Various		508,070	508,070	508,070	508,070						508,070				36,749	07/01/2038	1.G FE
39121J-AH-3	GREAT RIVER ENERGY 1ST LIEN 4.4780 07/01/2030 4.478% 07/01/30	07/01/2026	VARIOUS		503,995	503,995	512,799	507,548		(362)		(362)		507,186		(3,191)	(3,191)	22,569	07/01/2030	1.G FE
39121J-AH-3	GREAT RIVER ENERGY 1ST LIEN 4.4780 07/01/2030 4.478% 07/01/30	07/01/2026	Various		958,005	958,005	958,005	958,005						958,005				42,899	07/01/2030	1.G FE
42234Q-AE-2	UMB FINANCIAL CORP SUBORDINATED 2.7500 09/15/2031 2.750% 09/15/31	09/15/2026	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				275,000	09/15/2031	2.A FE
550268-AA-0	LUMINANCE TF GEMINI, LLC SECURED 5.9900 03/31/2040 5.990% 03/31/40	09/30/2026	Redemption 100.0000		579,013	579,013	579,013	579,013						579,013				26,012	03/31/2040	2.C PL
57169*-AX-5	MARS INC SENIOR 3.4200 09/27/2026 3.420% 09/27/26	09/27/2026	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				102,600	09/27/2026	1.F
58506Y-AT-9	MEDSTAR HEALTH INC SECURED 2.9050 08/15/2031 2.905% 08/15/31	08/15/2026	Various		123,234	123,234	123,234	123,234						123,234				3,580	08/15/2031	1.F FE
667339-AA-3	NORTHWEST BANCSHARES INC SUBORDINATED 7.5575 09/15/2030 7.870% 09/15/30	09/15/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				577,471	09/15/2030	2.B FE
705322-A@-4	PEDERNALES ELECTRIC COOPERATIV 1ST MORTGAGE 2.3400 09/15/2051 2.340% 09/15/51	09/15/2026	Various		633,333	633,333	633,333	633,333						633,333				14,820	09/15/2051	1.D
747262-AZ-6	QVC INC 1ST LIEN 4.3750 09/01/2028 4.375% 09/01/28	08/10/2026	Various		13,049,983	24,475,000	11,258,500	24,621,487		1,781,224	14,787,868	(13,006,644)		11,614,843		1,435,140	1,435,140	535,391	09/01/2028	6. FE
759351-AM-1	REINSURANCE GROUP OF AMERICA I SENIOR 3.9500 09/15/2026 3.950% 09/15/26	09/15/2026	Maturity		4,820,000	4,820,000	4,819,807	4,819,966		34		34		4,820,000				190,390	09/15/2026	2.A FE
761152-A*-8	RESMED INC SENIOR 3.2400 07/10/2026 3.240% 07/10/26	07/10/2026	Various		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				356,400	07/10/2026	1.G
78513*-AC-0	SF HOLDINGS B LLC SECURED 6.2100 04/30/2033 6.634% 04/30/33	08/28/2026	Redemption 100.0000		1,802,343	1,802,343	1,802,343	1,802,343						1,802,343				83,923	04/30/2033	2.C PL
81728U-AB-0	SENSATA TECHNOLOGIES INC SENIOR 3.7500 02/15/2031 3.750% 02/15/31	09/22/2026	MERRILL LYNCH PIERCE FENNER &		1,830,000	2,000,000	2,000,000	2,000,000						2,000,000		(170,000)	(170,000)	82,917	02/15/2031	3.B FE
822905-AT-2	SHELL FINANCE US INC SENIOR 6.3750 12/15/2038 6.375% 12/15/38	07/14/2026	Tax Free Exchange		2,367,567	1,955,000	2,382,615	2,380,983		(13,417)		(13,417)		2,367,567				72,355	12/15/2038	1.D FE
822905-AV-7	SHELL FINANCE US INC SENIOR 5.5000 03/25/2040 5.500% 03/25/40	07/14/2026	Tax Free Exchange		4,818,278	4,095,000	4,841,906	4,839,325		(21,047)		(21,047)		4,818,278				180,806	03/25/2040	1.D FE
822905-AX-3	SHELL FINANCE US INC SENIOR 5.1250 10/15/2041 5.125% 10/15/41	07/14/2026	Tax Free Exchange		672,008	600,000	674,003	673,787		(1,779)		(1,779)		672,008				22,977	10/15/2041	1.D FE
830867-AB-3	DELTA AIR LINES INC / SKYMILES 1ST LIEN 4.7500 10/20/2028 4.750% 10/20/28	07/20/2026	Various		442,937	442,937	489,446	454,358		(11,421)		(11,421)		442,937				13,800	10/20/2028	2.A FE
86765B-AT-6	ENERGY TRANSFER LP SENIOR 3.9000 07/15/2026 3.900% 07/15/26	07/15/2026	Maturity		1,390,000	1,390,000	1,339,379	1,386,577		3,423		3,423		1,390,000				54,210	07/15/2026	2.B FE
902494-BK-8	TYSON FOODS INC SENIOR 4.3500 03/01/2029 4.350% 03/01/29	08/26/2026	Various		346,990	349,000	345,543	346,570		451		451		347,021		(31)	(31)	14,971	03/01/2029	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 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
92985#-AA-0	WTG DOWNSTREAM HOLDINGS LLC SECURED 2.3600 09/15/2026 2.360% 09/15/26	09/15/2026	Various		11,401,857	11,401,857	11,401,857	11,401,857						11,401,857				269,084	09/15/2026	2.C PL
93333B-A*-9	DR HORTON INC (SENIOR SECURED SECURED 6.4700 12/08/2028 6.474% 12/08/28	09/25/2026	Redemption 100.0000		499,740	499,740	499,740	499,740						499,740				32,478	12/08/2028	1.G
0778FP-AA-7	BELL TELEPHONE CO OF CANADA OR SENIOR 4.4640 04/01/2048 4.464% 04/01/48	07/01/2026	Various													(618,244)	(618,244)	732,591	04/01/2048	2.B FE
00913R-AD-8	AIR LIQUIDE FINANCE SA SENIOR 2.5000 09/27/2026 2.500% 09/27/26	09/27/2026	Various		1,000	1,000	1,002	1,000						1,000				25	09/27/2026	1.F FE
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED 7.2500 01/31/2041 7.250% 01/31/41	07/31/2026	Redemption 100.0000		113,915	113,915	114,396	114,361		(447)		(447)		113,915				8,259	01/31/2041	2.C FE
067316-AD-1	BACARDI LTD SENIOR 2.7500 07/15/2026 2.750% 07/15/26	07/15/2026	Maturity		1,200,000	1,200,000	1,095,156	1,190,988		9,012		9,012		1,200,000				33,000	07/15/2026	2.C FE
07274N-AL-7	BAYER US FINANCE II LLC SENIOR 4.3750 12/15/2028 4.375% 12/15/28	08/04/2026	CITIGROUP GLOBAL MARKETS, INC		1,122,697	1,135,000	1,127,205	1,132,417		492		492		1,132,909		(10,213)	(10,213)	31,725	12/15/2028	2.B FE
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR 4.8750 06/25/2048 4.875% 06/25/48	08/04/2026	Various		2,449,599	3,012,000	3,001,639	3,003,029		133		133		3,003,162		(553,563)	(553,563)	89,733	06/25/2048	2.B FE
07274N-AZ-6	BAYER US FINANCE II LLC SENIOR 4.2000 07/15/2034 4.200% 07/15/34	08/04/2026	Various		2,443,034	2,681,000	2,542,395	2,590,969		5,059		5,059		2,596,028		(152,994)	(152,994)	118,858	07/15/2034	2.B FE
07274N-BA-0	BAYER US FINANCE II LLC SENIOR 5.5000 07/30/2035 5.500% 07/30/35	08/04/2026	Various		6,660,521	6,810,000	6,689,975	6,730,816		3,630		3,630		6,734,446		(73,926)	(73,926)	379,752	07/30/2035	2.B FE
07274N-BG-7	BAYER US FINANCE II LLC SENIOR 3.9500 04/15/2045 3.950% 04/15/45	08/04/2026	Various		5,021,582	6,901,000	6,881,786	6,885,579		320		320		6,885,899		(1,864,317)	(1,864,317)	219,586	04/15/2045	2.B FE
168831-AA-3	CHILE ELECTRICITY PEC SPA SECURED 0.0000 01/25/2028 0.000% 01/25/28	07/25/2026	Redemption 88.9151		978,321	1,100,286	886,588	1,032,046		(53,725)		(53,725)		978,321					01/25/2028	2.C FE
21684A-AF-3	COOPERATIEVE RABOBANK UA SUBORDINATED 3.7500 07/21/2026 3.750% 07/21/26	07/21/2026	Various		1,421,000	1,421,000	1,414,335	1,420,547		453		453		1,421,000				53,288	07/21/2026	2.A FE
225401-AC-2	UBS GROUP AG SENIOR 4.2820 01/09/2028 4.282% 01/09/28	09/14/2026	VARIOUS		849,992	850,000	852,250	850,342		(235)		(235)		850,108		(116)	(116)	42,969	01/09/2028	1.F FE
225401-AF-5	UBS GROUP AG SENIOR 3.8690 01/12/2029 3.869% 01/12/29	09/14/2026	Various		3,958,640	4,000,000	3,989,728	3,996,365		807		807		3,997,172		(38,532)	(38,532)	181,413	01/12/2029	1.F FE
28249N-AA-9	EIG PEARL HOLDINGS SARL SECURED 0.0000 12/31/2037 3.545% 08/31/36	08/31/2026	Redemption 100.0000		179,808	179,808	179,808	179,808						179,808				6,374	08/31/2036	1.E FE
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L SECURED 2.1600 03/31/2034 2.160% 03/31/34	09/30/2026	Various		638,981	638,981	638,981	638,981						638,981				13,802	03/31/2034	1.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED 2.9400 09/30/2040 2.940% 09/30/40	09/30/2026	Various		173,580	173,580	173,580	173,580						173,580				5,103	09/30/2040	1.C FE
404280-BK-4	HSBC HOLDINGS PLC SENIOR 4.0410 03/13/2028 4.041% 03/13/28	08/17/2026	Various		449,690	450,000	449,626	330,000		8		8		449,634		56	56	14,447	03/13/2028	1.G FE
482638-AA-7	RHEINKALK GMBH SENIOR 3.5600 03/31/2032 3.560% 03/31/32	07/31/2026	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				593,333	03/31/2032	2.B
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO JSC SENIOR 5.3750 04/24/2030 5.375% 04/24/30	09/01/2026	Various		3,388,176	3,348,000	3,348,000	3,348,000						3,348,000				195,137	04/24/2030	2.B FE
582839-AG-1	MEAD JOHNSON NUTRITION CO SENIOR 4.6000 06/01/2044 4.600% 06/01/44	08/18/2026	VARIOUS		116,740	130,000	156,318	151,379		(554)		(554)		150,825		(34,085)	(34,085)	4,269	06/01/2044	1.G FE
58547D-AC-3	MELCO RESORTS FINANCE LTD SENIOR 5.6250 07/17/2027 5.625% 07/17/27	09/23/2026	Various		933,000	933,000	933,000	933,000						933,000				62,103	07/17/2027	3.C FE
607120-FQ-0	MOBILE AIRPORT AUTHORITY SECURED 5.1300 11/09/2042 5.130% 11/09/42	08/09/2026	Redemption 100.0000		323,500	323,500	323,500	323,500						323,500				12,447	11/09/2042	1.F
607120-FR-8	MOBILE AIRPORT AUTHORITY SECURED 5.2500 11/09/2042 5.250% 11/09/42	08/09/2026	Redemption 100.0000		177,924	177,924	177,924	177,924						177,924				7,006	11/09/2042	1.F
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD/NE SENIOR 2.5000 07/12/2026 2.500% 07/12/26	07/12/2026	Maturity		500,000	500,000	447,390	495,848		4,152		4,152		500,000				12,500	07/12/2026	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
..63859W-AE-9	NATIONWIDE BUILDING SOCIETY SUBORDINATED 4.0000 09/14/2026 4.000% 09/14/26	09/14/2026	Various		8,000,000	8,000,000	7,998,208	7,999,847		153		153		8,000,000				320,000	09/14/2026	2.A FE
..65535H-AW-9	NOMURA HOLDINGS INC SENIOR 1.6530 07/14/2026 1.653% 07/14/26	07/14/2026	Maturity		9,500,000	9,500,000	8,435,145	9,322,881		177,119		177,119		9,500,000				157,035	07/14/2026	2.A FE
..75405U-AA-4	QATARENERGY LNG S3 1ST LIEN 5.8380 09/30/2027 5.838% 09/30/27	09/30/2026	Redemption 100.0000		94	94	90	94						94				6	09/30/2027	1.D FE
..75405U-AD-8	QATARENERGY LNG S3 1ST LIEN 6.3320 09/30/2027 6.332% 09/30/27	09/30/2026	Various		327,716	327,716	328,426	327,737		(22)		(22)		327,716				20,751	09/30/2027	1.D FE
..86156*-AB-7	STOLTHAVEN HOUSTON INC SECURED 5.8800 07/17/2031 5.880% 07/17/31	07/17/2026	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				23,520	07/17/2031	2.B PL
..86157#-AA-4	STOLHAVEN NEW ORLEANS LLC SECURED 5.1500 07/17/2029 5.150% 07/17/29	07/17/2026	Various		600,000	600,000	600,000	600,000						600,000				30,900	07/17/2029	2.B PL
..88034Q-AA-5	TENGIZCHEVROIL FINANCE CO INTE SECURED 4.0000 08/15/2026 4.000% 08/15/26	08/15/2026	Various		6,320,500	6,320,500	6,285,283	6,318,668		1,832		1,832		6,320,500				252,820	08/15/2026	2.C FE
..980236-AN-3	WOODSIDE FINANCE LTD SENIOR 3.7000 09/15/2026 3.700% 09/15/26	09/15/2026	Maturity		750,000	750,000	749,505	749,959		41		41		750,000				27,750	09/15/2026	2.A FE
..D70028-AA-5	RHEINKALK GMBH SENIOR 1.9700 03/31/2029 1.970% 03/31/29	07/31/2026	VARIOUS		11,346,485	11,381,485	11,040,000	11,744,533					(704,533)	11,381,485	341,485	(35,000)	306,485	188,231	03/31/2029	2.B
..G9369*-AA-7	VIRIDOR ENERGY GROUP LTD SECURED 2.9000 03/31/2043 2.900% 03/31/43	09/30/2026	Redemption 100.0000		277,313	277,313	280,143	280,778					(635)	277,313	(2,830)		(2,830)	8,013	03/31/2043	2.B PL
..Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SENIOR 3.7400 09/10/2026 3.740% 09/10/26	09/10/2026	Various		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				336,600	09/10/2026	1.G
..Q3629#-AL-7	ETSA UTILITIES FINANCE PTY LTD SENIOR 3.0600 08/10/2026 3.060% 08/10/26	08/10/2026	Various		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				336,600	08/10/2026	1.G
..Q3920#-AG-4	FONTERRA CO-OPERATIVE GROUP LT SENIOR 3.4000 09/25/2026 3.400% 09/25/26	09/25/2026	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				272,000	09/25/2026	1.G FE
..065188-AA-0	NSW ELECTRICITY NETWORKS FINAN SECURED 3.0800 09/16/2026 3.080% 09/16/26	09/16/2026	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				246,400	09/16/2026	2.B
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					255,899,422	272,102,092	258,667,904	272,674,354		1,820,432	14,787,868	(12,967,436)	(705,168)	259,460,036	338,655	(4,290,406)	(3,951,751)	10,444,999	XXX	XXX
..009098-A*-5	AMZN AIR CARGO LOGISTICS FT WO SECURED 4.4940 11/10/2039 4.494% 11/10/39	09/10/2026	Various		72,296	72,296	72,296	72,296						72,296				2,167	11/10/2039	1.D
..00910G-A*-4	AMZN AIR CARGO LOGISTICS SAN B SECURED 4.5330 03/10/2041 4.533% 03/10/41	09/10/2026	Various		103,762	103,762	103,762	103,762						103,762				3,137	03/10/2041	1.D
..02378M-AA-9	AMERICAN AIRLINES 2019-1 CLASS 2ND LIEN 3.5000 02/15/2032 3.500% 02/15/32	08/15/2026	Various		122,146	122,146	122,665	122,444		(298)		(298)		122,146				4,275	02/15/2032	2.B FE
..05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LL SECURED 3.5400 11/15/2032 3.540% 11/15/32	09/15/2026	Various		248,129	248,129	248,129	248,129						248,129				5,857	11/15/2032	1.F
..07332#-AA-8	BCD SHELTER HOUSING DEVELOPMEN 1ST MORTGAGE 5.3700 08/31/2054 5.370% 08/31/54	08/15/2026	Redemption 100.0000		193,583	193,583	193,583	193,583						193,583				10,395	08/31/2054	1.E PL
..12665D-BY-5	CVS PASS-THROUGH TRUST 1ST LIEN 5.9260 01/10/2034 5.926% 01/10/34	09/10/2026	Various		116,478	116,478	116,478	116,478						116,478				4,604	01/10/2034	2.C FE
..12665U-AA-2	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.7040 01/10/2036 4.704% 01/10/36	09/10/2026	Various		175,351	175,351	175,351	175,351						175,351				5,501	01/10/2036	2.C FE
..12665V-AA-0	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.1630 08/11/2036 4.163% 08/11/36	09/10/2026	Various		245,031	245,031	243,918	244,409		622		622		245,031				6,802	08/11/2036	2.B FE
..12767@-AA-4	CGA MORTGAGE CAPITAL LLC 1ST MORTGAGE 6.0100 03/15/2055 6.010% 03/15/55	09/15/2026	Various		1,138	1,138	1,138	1,138						1,138				46	03/15/2055	2.B
..16372#-AA-0	CHEMICAL BANK TOWER LEASE-BACK SECURED 4.5890 06/10/2044 4.589% 06/10/44	09/10/2026	Various		122,749	122,749	122,749	122,749						122,749				3,757	06/10/2044	2.A
..21986*-AA-2	CORP 500 LEASE-BACKED PASS-THR 1ST LIEN 3.8210 10/31/2056 3.821% 10/31/56	09/15/2026	Redemption 100.0000		11,665	11,665	11,899	11,874		(208)		(208)		11,665				297	10/31/2056	1.D PL
..24736X-AA-6	DELTA AIR LINES 2015-1 CLASS A 1ST LIEN 3.6250 07/30/2027 3.625% 07/30/27	07/30/2026	Various		306,818	306,818	306,562	306,758		59		59		306,818				11,122	07/30/2027	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
..46186#-AC-9	INWOOD SHELTER LEASE-BACKED TR 1ST MORTGAGE 5.6000 10/15/2054 5.600% 10/15/54	09/15/2026	Various		28,055	28,055	28,055	28,055						28,055				1,047	10/15/2054	1.C
..46672#-AA-4	HP GATEWAY UNIT TWO OWNER LLC 1ST MORTGAGE 3.9740 02/15/2037 3.974% 02/15/37	09/15/2026	Redemption 100.0000		130,210	130,210	131,512	131,196		(986)		(986)		130,210				3,451	02/15/2037	2.B PL
..46674@-AA-4	JLL SECURITIES CREDIT LEASE BA 1ST MORTGAGE 3.5100 12/15/2043 3.510% 12/15/43	09/15/2026	Various		416,778	416,778	425,113	423,727		(6,949)		(6,949)		416,778				9,755	12/15/2043	1.D
..54143M-AA-4	LOGISTICS 1 MI TN VA SENIOR NO SECURED 2.6540 10/10/2042 2.654% 10/10/42	09/10/2026	Redemption 100.0000		65,032	65,032	65,032	65,032						65,032				1,152	10/10/2042	1.D FE
..73019#-AA-0	PNC EQUIPMENT FINANCE LLC SECURED 3.0000 09/13/2027 3.000% 09/13/27	09/13/2026	Various		161,891	161,891	161,891	161,891						161,891				4,857	09/13/2027	1.D
..73019#-AB-8	PNC EQUIPMENT FINANCE LLC SECURED 3.0000 09/13/2027 3.000% 09/13/27	09/13/2026	Various		166,304	166,304	166,304	166,304						166,304				4,989	09/13/2027	1.D
..73019#-AC-6	PNC EQUIPMENT FINANCE LLC SECURED 3.0000 09/13/2027 3.000% 09/13/27	09/13/2026	Various		153,449	153,449	153,449	153,449						153,449				4,603	09/13/2027	1.D
..74352*-AA-7	AMZN PROJECT BONDURANT IA CTL SECURED 3.3270 01/10/2041 3.327% 01/10/41	09/10/2026	Various		334,450	334,450	334,450	334,450						334,450				7,420	01/10/2041	1.D
..74352@-AA-5	AMZN PROJECT DIXIE MARKHAM IL SECURED 2.9800 08/10/2041 2.980% 08/10/41	09/10/2026	Various		110,687	110,687	110,687	110,687						110,687				2,199	08/10/2041	1.D
..74353#-AA-2	AMZN PROJECT 1600 OSGOOD NORTH SECURED 3.3560 10/10/2042 3.366% 10/10/42	09/10/2026	Redemption 100.0000		57,145	57,145	57,145	57,145						57,145				1,283	10/10/2042	1.D
..74353*-AA-6	AMZN PROJECT EL PASO TX CTL SECURED 2.7100 10/10/2041 2.695% 10/10/41	09/10/2026	Various		144,472	144,472	144,472	144,472						144,472				2,596	10/10/2041	1.D
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SECURED 4.9200 07/01/2048 4.920% 07/01/48	09/01/2026	Various		74,059	74,059	74,059	74,059						74,059				2,455	07/01/2048	1.F PL
..90783X-AA-9	UNION PACIFIC RAILROAD CO 2007 1ST LIEN 6.1760 01/02/2031 6.176% 01/02/31	07/02/2026	Various		176,260	176,260	176,260	176,260						176,260				7,988	01/02/2031	1.C FE
..909318-AA-5	UNITED AIRLINES 2018-1 CLASS A 1ST LIEN 3.5000 03/01/2030 3.500% 03/01/30	09/01/2026	Various		456,629	456,629	456,629	456,629						456,629				15,982	03/01/2030	1.E FE
..90931V-AA-4	UNITED AIRLINES 2018-1 CLASS A 2ND LIEN 3.7000 03/01/2030 3.700% 03/01/30	09/01/2026	Various		329,985	329,985	331,339	330,636		(651)		(651)		329,985				12,209	03/01/2030	1.G FE
..90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A 1ST LIEN 3.7500 09/03/2026 3.750% 09/03/26	09/03/2026	Various		2,282,170	2,282,170	2,282,170	2,282,170						2,282,170				85,581	09/03/2026	1.F FE
..90932W-AA-1	UNITED AIRLINES 2024-1 CLASS A 1ST LIEN 5.4500 02/15/2037 5.450% 02/15/37	08/15/2026	Redemption 100.0000		225,540	225,540	225,540	225,540						225,540				12,292	02/15/2037	1.C FE
..92778*-AA-5	PROJECT 10TH STREET OWNER SECURED 3.0080 09/15/2049 3.008% 09/15/49	09/15/2026	Various		10,088	10,088	10,088	10,088						10,088				202	09/15/2049	1.A
..94978#-AU-1	DHC WFBT 07 02 SUCCESSOR BORRO SENIOR 7.3800 05/15/2032 7.380% 05/15/32	09/15/2026	Various		202,758	202,758	207,580	205,789		(3,031)		(3,031)		202,758				9,981	05/15/2032	1.B
..00908P-AA-5	AIR CANADA 2017-1 CLASS AA PAS 1ST LIEN 3.3000 01/15/2030 3.300% 01/15/30	07/15/2026	Redemption 100.0000		389,888	389,888	389,644	389,774		114		114		389,888				12,866	01/15/2030	1.C FE
..00908P-AB-3	AIR CANADA 2017-1 CLASS A PASS 2ND LIEN 3.5500 01/15/2030 3.550% 01/15/30	07/15/2026	Various		207,360	207,360	208,046	207,695		(335)		(335)		207,360				7,361	01/15/2030	1.F FE
..009090-AA-9	AIR CANADA 2015-1 CLASS A PASS 1ST LIEN 3.6000 03/15/2027 3.600% 03/15/27	09/15/2026	Various		84,605	84,605	82,664	84,293		312		312		84,605				3,046	03/15/2027	1.F FE
..00238#-AA-8	AP HERMES HOLDINGS I LLC 1ST MORTGAGE 6.2500 07/21/2048 6.250% 07/21/48	08/10/2026	Call 100.0000		34,353,407	34,353,407	31,227,814	34,929,151					(3,701,337)	34,353,407	3,125,593		3,125,593	2,240,600	07/21/2048	2.B PL
..002528-AA-1	AZ BATTERY PROPERTY LLC 1ST MORTGAGE 6.7300 02/22/2046 6.730% 02/22/46	09/20/2026	Redemption 100.0000		113,073	113,073	113,073	113,073						113,073				5,076	02/22/2046	2.B PL
..11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS A 1ST LIEN 3.8000 09/20/2031 3.800% 09/20/31	09/20/2026	Various		232,588	232,588	232,588	232,588						232,588				6,629	09/20/2031	1.C FE
..11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A 2ND LIEN 4.1250 09/20/2031 4.125% 09/20/31	09/20/2026	Various		233,022	233,022	233,022	233,022						233,022				7,209	09/20/2031	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
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SECURED 3.8000 09/30/2045 3.800% 09/30/45	09/30/2026	Various		326,218	326,218	322,526	323,172		3,046		3,046		326,218				13,750	09/30/2045	1.D PL
..G6748#-AA-1	OMEGA LEASING (NO. 14) LIMIT SECURED 3.9900 07/12/2028 3.990% 07/12/28	07/12/2026	Various		401,785	401,785	401,785	401,785						401,785				12,023	07/12/2028	2.A
..G6764#-AA-0	OMEGA LEASING (NO. 9) LIMITE SECURED 2.4000 10/12/2026 2.400% 10/12/26	07/12/2026	Various		578,947	578,947	578,947	578,947						578,947				10,421	10/12/2026	2.A
..G6764#-AA-2	OMEGA LEASING (NO. 12) LIMIT SECURED 2.9600 04/12/2027 2.960% 04/12/27	07/12/2026	Various		570,389	570,389	570,389	570,389						570,389				12,663	04/12/2027	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					44,736,390	44,736,390	41,620,803	45,320,439		(8,305)		(8,305)	(3,701,337)	44,736,390	3,125,593		3,125,593	2,579,646	XXX	XXX
..23932*-AA-3	DAWSON 6 SPA LP SENIOR SECURED ABS 4.3327 03/2 7.125% 03/26/30	09/08/2026	Redemption 100.0000		937,451	937,451	936,377	937,112		339		339		937,451				49,914	03/26/2030	1.F PL
..404890-AA-2	HPS MEZZANINE PARTNERS 2019 LP SECURED 6.6200 01/21/2028 6.933% 01/21/28	07/24/2026	Redemption 100.0000		3,532,609	3,532,609	3,532,609							3,532,609				35,791	01/21/2028	1.F PL
..518050-AC-2	LASALLE PROPERTY FUND REIT INC SENIOR 1.9500 08/04/2026 1.950% 08/04/26	08/04/2026	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				390,000	08/04/2026	2.B
..535678-AA-0	LINEAGE LOGISTICS LLC SENIOR 2.2200 08/20/2026 2.220% 08/20/26	08/20/2026	Maturity		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				532,800	08/20/2026	2.A FE
..925800-AA-1	VICOF III TRUST SECURED ABS 4.0000 11/20/2029 4.000% 11/20/29	08/20/2026	Paydown		6,056,917	6,056,917	5,747,530	6,012,497		44,419		44,419		6,056,917				158,538	11/20/2029	1.F PL
..925808-AC-7	VICOF III TRUST SECURED ABS 8.1000 11/20/2029 8.100% 11/20/29	08/20/2026	Paydown		3,201,389	3,201,389	3,169,852	3,195,285		6,103		6,103		3,201,389				169,685	11/20/2029	1.F PL
..N52698-AC-2	LINEAGE TREASURY EUROPE B.V. SENIOR 1.9800 08/20/2026 1.980% 08/20/26	08/20/2026	Maturity		35,444,557	35,444,557	36,023,000	34,971,149					1,051,851	35,444,557	(578,443)		(578,443)	698,406	08/20/2026	2.A FE
..087738-AJ-7	STOCKLAND TRUST MANAGEMENT LTD SENIOR 3.0900 08/24/2026 3.090% 08/24/26	08/24/2026	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				463,500	08/24/2026	1.G Z
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					108,172,923	108,172,923	108,409,368	104,116,043		50,861		50,861	1,051,851	108,172,923	(578,443)		(578,443)	2,498,634	XXX	XXX
..02320#-AJ-4	Ambient Enterprises Holdco LLC 07/26 DDTL 2 06/30/30	09/30/2026	Redemption 100.0000		3,605	3,605	3,526			79		79		3,605				54	06/30/2030	2.A PL
..04884@-AA-9	Atlantic Pipe Services LLC 12/25 Term Loan 12/01/31	09/30/2026	Redemption 100.0000		72,326	72,326	71,422	71,429		898		898		72,326				4,238	12/01/2031	3.A PL
..04884@-AB-7	Atlantic Pipe Services LLC 12/25 Delayed Draw Term Loan 12/01/31	09/09/2026	VARIOUS		122,013	122,727	121,705			39		39		121,744		269	269	3,150	12/01/2031	3.A PL
..04884@-AB-7	Atlantic Pipe Services LLC 12/25 Delayed Draw Term Loan 12/01/31	09/30/2026	Redemption 100.0000		775	775	768			6		6		775				24	12/01/2031	3.A PL
..06852@-AA-2	Barricade Holdings LLC 09/25 Term Loan 09/30/30	09/30/2026	Redemption 100.0000		43,044	43,044	42,399	42,425		619		619		43,044				2,750	09/30/2030	3.C PL
..06852@-AC-8	Barricade Holdings LLC 02/26 Delayed Draw Term Loan 09/30/30	09/30/2026	Redemption 100.0000		10,856	10,856	10,693			163		163		10,856				238	09/30/2030	3.C PL
..06852@-AD-6	Barricade Holdings LLC 02/26 Incremental Term Loan 09/30/30	09/30/2026	Redemption 100.0000		11,803	11,803	11,626			177		177		11,803				447	09/30/2030	3.C PL
..06852@-AE-4	Barricade Holdings LLC 06/26 Incremental Term Loan 09/30/30	09/30/2026	Redemption 100.0000		9,906	9,906	9,758			149		149		9,906				217	09/30/2030	3.C PL
..12821#-AA-6	Cy's Holdings LLC 03/26 Term Loan 03/04/31	09/30/2026	Redemption 100.0000		37,316	37,316	36,570			746		746		37,316				2,106	03/04/2031	3.B PL
..12821#-AA-6	Cy's Holdings LLC 03/26 Term Loan 03/04/31	07/01/2026	Redemption 100.0000		37,316	37,316	36,570			746		746		37,316				1,180	03/04/2031	3.C Z
..14902@-AA-6	Catapult Print and Packaging L 05/22 Term Loan 05/23/28	07/01/2026	Various															745	05/23/2028	3.B PL
..14902@-AA-6	Catapult Print and Packaging L 05/22 Term Loan 05/23/28	09/30/2026	Various		16,402	16,402	16,074	16,239		163		163		16,402				1,158	05/23/2028	4.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
..149028-AC-2	Catapult Print and Packaging L 06/24 Incremental Term Loan 05/23/28	09/30/2026	Redemption 100.0000		2,787	2,787	2,732	2,750		38		38		2,787				198	05/23/2028	4.A Z
..15991*-AA-7	Charles IT LLC 11/25 Term Loan 11/14/30	09/30/2026	Redemption 100.0000		25,121	25,121	24,745	24,751		370		370		25,121				1,341	11/14/2030	3.C PL
..15991*-AB-5	Charles IT LLC 11/25 Delayed Draw Term Loan 11/14/30	09/10/2026	VARIOUS		923,741	937,000	922,945	923,212		1,528		1,528		924,740		(999)	(999)	59,853	11/14/2030	3.C PL
..18507@-AA-6	Cleartelligence LLC 07/24 Term Loan 07/10/29	09/30/2026	Redemption 100.0000		32,396	32,396	31,829	31,955		441		441		32,396				2,376	07/10/2029	3.C PL
..18507@-AB-4	Cleartelligence LLC 07/24 Revolver 07/10/29	07/01/2026	Redemption 100.0000		145,225	145,225	142,684			2,541		2,541		145,225				195	07/10/2029	3.C PL
..20470#-AA-3	CompletePet Florida LLC 07/25 First Amendment Incremen 02/06/30	08/31/2026	Redemption 100.0000		247,500	247,500	243,788	244,068		3,432		3,432		247,500				13,550	02/06/2030	3.C PL
..23208#-AA-6	CompletePet Florida LLC 02/25 Term Loan 02/06/30	08/31/2026	Redemption 100.0000		24,541,318	24,541,318	24,173,199	24,227,540		313,778		313,778		24,541,318				1,346,947	02/06/2030	3.C PL
..25288@-AA-6	Diaspora Tea & Herb Company LL 02/26 Term Loan 02/18/32	09/30/2026	Redemption 100.0000		111,882	111,882	110,763			1,119		1,119		111,882				4,407	02/18/2032	3.A PL
..25288@-AB-4	Diaspora Tea & Herb Company LL 02/26 DDTL 02/18/32	09/30/2026	Redemption 100.0000		6,624	6,624	6,558			66		66		6,624				270	02/18/2032	3.A PL
..25288@-AC-2	Diaspora Tea & Herb Company LL 02/26 Revolver 02/18/32	09/30/2026	Redemption 100.0000		779,286	779,286	771,493			7,793		7,793		779,286				36,660	02/18/2032	3.A PL
..31802#-AD-3	Finn Partners Inc 04/26 Term Loan 04/29/31	07/31/2026	VARIOUS		3,614,064	3,669,100	3,614,064			1,735		1,735		3,615,799		(1,735)	(1,735)	101,067	04/29/2031	3.A Z
..31802#-AD-3	Finn Partners Inc 04/26 Term Loan 04/29/31	09/30/2026	Redemption 100.0000		35,214	35,214	34,686			528		528		35,214				1,396	04/29/2031	2.A PL
..31802#-AD-3	Finn Partners Inc 04/26 Term Loan 04/29/31	07/01/2026	Redemption 100.0000		44,410	44,410	43,744			666		666		44,410				720	04/29/2031	3.A Z
..33939*-AA-5	Flexpak Investment Corp 07/21 Term Loan 07/30/27	09/30/2026	Various		26,605	26,605	26,127	26,437		168		168		26,605				1,720	07/30/2027	3.A PL
..33939@-AA-3	Flexpak Investment Corp 07/22 First Incremental Term L 07/30/27	09/30/2026	Various		24,349	24,349	23,862	24,161		188		188		24,349				1,431	07/30/2027	3.A PL
..33939@-AB-1	Flexpak Investment Corp 01/23 2nd Incremental Term Loa 07/30/27	09/30/2026	Redemption 100.0000		11,248	11,248	10,910	11,109		139		139		11,248				1,303	07/30/2027	3.A PL
..35126@-AA-1	Fowler Route Co. Inc 02/25 Term Loan 02/28/30	09/30/2026	Redemption 100.0000		34,287	34,287	33,601	33,694		593		593		34,287				2,385	02/28/2030	3.C PL
..35126@-AB-9	Fowler Route Co. Inc 02/25 Delayed Draw Term Loan 02/28/30	09/30/2026	Redemption 100.0000		12,227	12,227	11,982			245		245		12,227				659	02/28/2030	3.C PL
..37944*-AA-9	Global Precision Research LLC 10/25 Term Loan 10/28/31	09/30/2026	Redemption 100.0000		40,556	40,556	39,948	39,962		595		595		40,556				2,049	10/28/2031	2.C PL
..42329@-AA-2	Array Architects LLC 04/26 Term Loan 04/28/32	09/09/2026	VARIOUS		2,679,086	2,711,746	2,677,850			1,206		1,206		2,679,056		30	30	62,855	04/28/2032	3.C Z
..42329@-AA-2	Array Architects LLC 04/26 Term Loan 04/28/32	07/01/2026	Redemption 100.0000		37,017	37,017	36,554			463		463		37,017				810	04/28/2032	3.C Z
..43140#-AA-5	Hill Country Dairies Inc. 8/24 Term Loan 08/01/30	09/30/2026	Redemption 100.0000		19,518	19,518	19,159	19,222		296		296		19,518				2,414	08/01/2030	3.A PL
..43140#-AB-3	Hill Country Dairies Inc. 08/24 Delayed Draw Term Loan 08/01/30	09/09/2026	VARIOUS		236,906	236,906	232,552	233,189		509		509		233,698		3,208	3,208	15,520	08/01/2030	3.A PL
..54951E-AL-9	Lucky Bucks LLC 05/26 First Out Term Loan B 10/02/28	07/01/2026	Redemption 100.0000		1,386	1,386	1,327			59		59		1,386				40	10/02/2028	5.A Z
..54951E-AM-7	Lucky Bucks LLC 05/26 Second Out Term Loan B 10/02/29	07/01/2026	Redemption 100.0000		2,774	2,774	2,734			39		39		2,774				44	10/02/2029	5.B Z
..55416@-AB-6	MDME Holding Corp 08/22 Term Loan 08/03/27	09/30/2026	Various		62,260	62,260	60,934	61,726		533		533		62,260				4,769	08/03/2027	4.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
..554168-AC-4	MDME Holding Corp 07/25 Fourth Incremental TL 08/03/27	09/30/2026	Redemption 100.0000		2,081	2,081	2,050	2,057		24		24		2,081				159	08/03/2027	4.A PL
..74380#-AA-9	Prosource Holdings MP LLC 12/24 Term Loan 12/30/30	09/30/2026	Redemption 100.0000		20,639	20,639	20,381	20,416		223		223		20,639				1,284	12/30/2030	3.C PL
..74380#-AB-7	Prosource Holdings MP LLC 12/24 Delayed Draw Term Loan 12/30/30	07/01/2026	Redemption 100.0000		9,492	9,492	9,373	9,376		116		116		9,492				466	12/30/2030	3.C PL
..75023*-AA-3	Radial Automotive Buyer LLC 04/24 Term Loan 04/08/30	09/30/2026	Redemption 100.0000		23,544	23,544	22,956	23,082		462		462		23,544				1,750	04/08/2030	3.B PL
..75023*-AA-3	Radial Automotive Buyer LLC 04/24 Term Loan 04/08/30	07/01/2026	Redemption 0.0000															1,225	04/08/2030	4.A Z
..75023*-AB-1	Radial Automotive Buyer LLC 04/24 Revolver 04/08/30	07/31/2026	Redemption 100.0000		118,500	118,500	116,192	75,476		2,235		2,235		118,500				7,530	04/08/2030	4.A Z
..75029#-AA-3	Radial Automotive Buyer LLC 12/24 Incremental Term Loan 04/08/30	09/30/2026	Redemption 100.0000		12,905	12,905	12,647	12,687		219		219		12,905				954	04/08/2030	3.B PL
..75029#-AA-3	Radial Automotive Buyer LLC 12/24 Incremental Term Loan 04/08/30	07/01/2026	Redemption 0.0000															666	04/08/2030	4.A Z
..769468-AA-3	Riverview Landscape Holdings L 01/25 Term Loan 01/29/30	09/30/2026	Redemption 100.0000		24,529	24,529	24,038	24,109		419		419		24,529				1,889	01/29/2030	3.C PL
..769468-AB-1	Riverview Landscape Holdings L 01/25 Delayed Draw Term Loan 01/29/30	09/30/2026	Redemption 100.0000		71,799	71,799	70,363	70,477		1,322		1,322		71,799				4,589	01/29/2030	3.C PL
..769468-AC-9	Riverview Landscape Holdings L 01/25 Revolver 01/29/30	08/11/2026	Redemption 100.0000		3,180,501	3,180,501	3,173,083	920,063		7,197		7,197		3,180,501				120,635	01/29/2030	3.B PL
..785028-AA-5	SSP Midco LLC 07/23 Initial Term Loan 07/07/28	07/01/2026	Redemption 0.0000															2,674	07/07/2028	3.A PL
..785028-AA-5	SSP Midco LLC 07/23 Initial Term Loan 07/07/28	09/30/2026	Redemption 100.0000		47,399	47,399	46,214	46,695		704		704		47,399				3,683	07/07/2028	3.C Z
..785028-AB-3	SSP Midco LLC 07/23 Revolver 07/07/28	08/31/2026	Redemption 100.0000		1,250,000	1,250,000	1,225,584	1,230,799		19,201		19,201		1,250,000				83,740	07/07/2028	3.A PL
..78511#-AA-2	SSA Acquisition Holdco LLC 10/24 Term Loan 07/25/29	09/30/2026	Redemption 100.0000		26,663	26,663	26,129	26,238		425		425		26,663				2,012	07/25/2029	3.C PL
..78511#-AB-0	SSA Acquisition Holdco LLC 10/24 Delayed Draw Term Loan 07/25/29	09/30/2026	Redemption 100.0000		32,747	32,747	32,092	32,143		604		604		32,747				2,050	07/25/2029	3.C PL
..78511#-AC-8	SSA Acquisition Holdco LLC 10/24 Revolver 07/25/29	08/24/2026	Redemption 100.0000		551,619	551,619	540,586			11,032		11,032		551,619				8,576	07/25/2029	3.C PL
..78521@-AA-2	SS8 Purchaser LLC 06/25 Initial Term Loan 06/24/31	09/30/2026	Redemption 100.0000		28,128	28,128	27,636	27,677		451		451		28,128				1,909	06/24/2031	3.B PL
..78527@-AA-6	SSA Acquisition Holdco LLC 11/25 Incremental DDTL 07/25/29	09/30/2026	Redemption 100.0000		58,876	58,876	57,698	16,285		1,174		1,174		58,876				2,634	07/25/2029	3.C PL
..87331@-AA-3	TPS Intermediate LLC 06/22 Term Loan 06/08/29	09/30/2026	Various		64,007	64,007	62,726	63,253		754		754		64,007				4,272	06/08/2029	3.A PL
..87350#-AA-7	TPS Intermediate LLC 09/24 Incremental Term Loan 06/08/29	09/30/2026	Redemption 100.0000		8,726	8,726	8,552	8,591		135		135		8,726				585	06/08/2029	3.A PL
..87350#-AB-5	TPS Intermediate LLC 09/24 Incremental Delayed Draw 06/08/29	09/30/2026	Redemption 100.0000		28,534	28,534	27,963	27,979		554		554		28,534				1,905	06/08/2029	3.A PL
..90387@-AA-0	UKi Buyer LLC 01/26 Term Loan 01/13/32	09/30/2026	Redemption 100.0000		28,407	28,407	27,981			426		426		28,407				1,733	01/13/2032	3.B PL
..91866*-AA-0	VPD Management Inc 11/21 Revolver 11/02/27	07/24/2026	Redemption 100.0000		1,774,670	1,774,670	1,774,670	1,474,670						1,774,670				99,180	11/02/2027	3.A PL
..91866*-AB-8	VPD Management Inc 11/21 Term Loan 11/02/27	09/30/2026	Redemption 100.0000		6,424	6,424	6,295	6,375		48		48		6,424				463	11/02/2027	3.A PL
..91866*-AC-6	VPD Management Inc 11/21 Delayed Draw Term Loan 11/02/27	09/30/2026	Redemption 100.0000		33,197	33,197	32,533	32,864		333		333		33,197				2,379	11/02/2027	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
..91866*-AD-4	VPD Management Inc 05/24 Delayed Draw Term Loan 11/02/27	07/01/2026	Redemption 100.0000		27,656	27,656	27,131	17,819		442		442		27,656				1,119	11/02/2027	3.A PL
..92542#-AA-6	Vert Markets LLC 12/24 Term Loan 12/18/29	09/30/2026	Redemption 100.0000		19,583	19,583	19,192	19,258		325		325		19,583				1,325	12/18/2029	3.C PL
..92542#-AC-2	Vert Markets LLC 12/24 Revolver 12/18/29	08/07/2026	Redemption 100.0000		363,855	363,855	356,578			7,277		7,277		363,855				635	12/18/2029	3.B FE
..94690#-AA-2	WB Group Acquisition Company 02/26 Initial Term Loan 02/03/32	09/30/2026	Redemption 100.0000		65,873	65,873	65,050			823		823		65,873				2,969	02/03/2032	3.C PL
..98519*-AA-6	YAU Intermediate LLC 06/26 Term Loan 06/10/32	09/10/2026	VARIOUS		3,373,083	3,407,155	3,373,083			804		804		3,373,887		(804)	(804)	75,281	06/10/2032	3.C Z
..98519*-AA-6	YAU Intermediate LLC 06/26 Term Loan 06/10/32	09/30/2026	Redemption 100.0000		21,475	21,475	21,261			215		215		21,475				643	06/10/2032	3.B PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					45,338,061	45,473,802	44,871,918	30,222,258		400,797		400,797		45,338,092		(31)	(31)	2,122,200	XXX	XXX
..001538-AB-9	AEP Passion Intermediate Holdi 10/21 Revolver 10/05/27	09/02/2026	Redemption 100.0000		495,951	495,951	495,753	493,512		105		105		495,951				15,085	10/05/2027	4.B Z
..001538-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	09/30/2026	Redemption 100.0000		29,480	29,480	29,064	29,300		168		168		29,480				794	10/05/2027	3.B PL
..001538-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	09/02/2026	Redemption 100.0000		246,352	246,352	242,881	244,848		1,406		1,406		246,352				6,369	10/05/2027	4.B Z
..001538-AD-5	AEP Passion Intermediate Holdi 10/21 Delayed Draw Term Loan 10/05/27	09/30/2026	Redemption 100.0000		5,194	5,194	5,121	5,118		34		34		5,194				228	10/05/2027	3.B PL
..001538-AD-5	AEP Passion Intermediate Holdi 10/21 Delayed Draw Term Loan 10/05/27	09/02/2026	Redemption 100.0000		43,610	43,610	42,993	42,928		286		286		43,610				2,048	10/05/2027	4.B Z
..001538-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	09/30/2026	Redemption 100.0000		9,647	9,647	9,376	9,516		128		128		9,647				260	10/05/2027	3.B PL
..001538-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	09/02/2026	Redemption 100.0000		81,594	81,594	79,294	80,483		1,079		1,079		81,594				2,108	10/05/2027	4.B Z
..001538-AF-0	AEP Passion Intermediate Holdi 02/23 Incremental Delayed Draw 10/05/27	09/30/2026	Redemption 100.0000		571	571	555	561		10		10		571				17	10/05/2027	3.B PL
..001538-AF-0	AEP Passion Intermediate Holdi 02/23 Incremental Delayed Draw 10/05/27	09/02/2026	Redemption 100.0000		5,488	5,488	5,333	5,388		91		91		5,488				175	10/05/2027	4.B Z
..00160*-AA-4	AIDC Intermediate Co 2 LLC 07/22 First Lien Term Loan 07/22/27	09/30/2026	Various		59,231	59,231	58,046	58,768		462		462		59,231				4,062	07/22/2027	3.B PL
..00271@-AA-8	AKS Engineering & Forestry LLC 01/25 Term Loan 01/07/31	09/30/2026	Redemption 100.0000		51,270	51,270	50,501	50,600		669		669		51,270				2,759	01/07/2031	3.B PL
..00271@-AC-4	AKS Engineering & Forestry LLC 10/25 Term Loan 01/07/31	09/30/2026	Redemption 100.0000		14,227	14,227	14,014	14,021		206		206		14,227				763	01/07/2031	3.B PL
..00271@-AD-2	AKS Engineering & Forestry LLC 05/26 Delayed Draw Term Loan 01/07/31	09/30/2026	Redemption 100.0000		1,979	1,979	1,959			20		20		1,979				70	01/07/2031	3.B PL
..00800#-AC-2	Advanced Medical Management LL 12/20 Initial Term Loan 06/18/28	09/30/2026	Redemption 100.0000		20,212	20,212	19,807	20,036		176		176		20,212				1,510	06/18/2028	3.A PL
..00862*-AA-5	Advantage Surveillance LLC 11/25 Revolver 11/04/30	07/01/2026	Redemption 100.0000		100,727	100,727	99,720	99,740		987		987		100,727				5,365	11/04/2030	4.A PL
..00937@-AA-4	AIRECON LLC SECURED 10.3800 10/06/2028 10.325% 10/06/28	09/30/2026	Redemption 100.0000		150,000	150,000	148,492			1,508		1,508		150,000				3,827	10/06/2028	3.C PL
..02023@-AA-5	Ally Medical Holdings L.L.C. 01/26 Initial Term Loan 01/15/30	09/30/2026	Redemption 100.0000		149,460	149,460	146,471			2,989		2,989		149,460				9,430	01/15/2030	2.B PL
..04649V-BE-9	ASURION LLC 1ST LIEN 8.1621 09/19/2030 8.073% 09/19/30	09/30/2026	Redemption 100.0000		12,736	12,736	12,702			34		34		12,736				129	09/19/2030	3.C FE
..05634*-AA-1	B'laster Holdings LLC 10/23 Term Loan 10/25/29	09/30/2026	Redemption 100.0000		33,041	33,041	32,380	32,569		472		472		33,041				1,876	10/25/2029	3.A PL
..05634*-AC-7	B'laster Holdings LLC 10/23 Revolver 10/25/29	09/29/2026	Redemption 100.0000		2,064,300	2,064,300	2,060,912	633,283		3,161		3,161		2,064,300				79,791	10/25/2029	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
05634*-AD-5	B'laster Holdings LLC 12/24 Term Loan B 10/25/29	09/30/2026	Redemption 100.0000		20,693	20,693	20,486	20,523		170		170		20,693				1,176	10/25/2029	3.A PL
09344L-A*-0	B'laster Holdings LLC 03/26 Term Loan B 10/25/29	07/01/2026	Redemption 100.0000		10,264	10,264	10,162			103		103		10,264				286	10/25/2029	3.C Z
09344L-A*-0	B'laster Holdings LLC 03/26 Term Loan B 10/25/29	09/30/2026	Redemption 100.0000		10,264	10,264	10,162			103		103		10,264				286	10/25/2029	3.C PL
1252L*-AE-3	CG Buyer LLC 07/23 Term Loan 07/19/28	09/30/2026	Redemption 100.0000		6,750	6,750	6,581	6,649		101		101		6,750				490	07/19/2028	3.C PL
1252L*-AF-0	CG Buyer LLC 07/23 Delayed Draw Term Loan 07/19/28	09/30/2026	Redemption 100.0000		283	283	276	278		5		5		283				17	07/19/2028	3.C PL
1265M*-AA-2	CPS HOLDCO INC 03/25 Term Loan 03/28/31	09/30/2026	Redemption 100.0000		24,927	24,927	24,553	24,591		337		337		24,927				1,598	03/28/2031	3.C PL
1265M*-AB-0	CPS HOLDCO INC 03/25 Delayed Draw Term Loan A 03/28/31	09/30/2026	Redemption 100.0000		29,571	29,571	29,128	29,162		410		410		29,571				1,889	03/28/2031	3.C PL
1265M*-AC-8	CPS HOLDCO INC 03/25 Delayed Draw Term Loan B 03/28/31	09/30/2026	Redemption 100.0000		5,333	5,333	5,253	5,256		77		77		5,333				346	03/28/2031	3.C PL
12753*-AA-2	CEV Multimedia LLC 12/21 Term Loan 12/27/27	07/01/2026	Redemption 100.0000		19,456	19,456	19,067	19,302		154		154		19,456				906	12/27/2027	3.A Z
12753*-AC-8	CEV Multimedia LLC 10/22 First Incremental Term L 12/27/27	07/01/2026	Redemption 100.0000		1,420	1,420	1,392	1,407		13		13		1,420				70	12/27/2027	3.A Z
12753*-AC-8	CEV Multimedia LLC 10/22 First Incremental Term L 12/27/27	09/30/2026	Redemption 100.0000		1,420	1,420	1,392	1,407		13		13		1,420				105	12/27/2027	3.A PL
12753*-AE-4	CEV Multimedia LLC 04/24 Incremental Term Loan 12/27/27	07/01/2026	Redemption 100.0000		1,938	1,938	1,909	1,920		18		18		1,938				88	12/27/2027	3.A Z
12753*-AE-4	CEV Multimedia LLC 04/24 Incremental Term Loan 12/27/27	09/30/2026	Redemption 100.0000		1,938	1,938	1,909	1,920		18		18		1,938				133	12/27/2027	3.A PL
12756*-AE-1	ConvenientMD 5/24 Extended Term Loan 06/09/29	07/01/2026	Redemption 0.0000															1,663	06/09/2029	3.B PL
12756*-AE-1	ConvenientMD 5/24 Extended Term Loan 06/09/29	09/30/2026	Redemption 100.0000		27,107	27,107	26,890	26,929		179		179		27,107				1,902	06/09/2029	3.C Z
12772@-AA-7	CC Amulet Management LLC 08/21 Term Loan 08/31/27	09/30/2026	Redemption 100.0000		16,052	16,052	15,812	15,971		82		82		16,052				1,946	08/31/2027	3.A PL
18505#-AJ-7	Clearone Advantage LLC 5/26 Funded ABL 05/04/31	09/17/2026	Redemption 100.0000		27,820	27,820	27,820							27,820				6,253	05/04/2031	6. Z
20985@-AA-3	LB Property Management Inc. 01/26 Term Loan 01/26/31	07/01/2026	Redemption 100.0000		25,361	25,361	25,108			254		254		25,361				909	01/26/2031	4.A PL
20985@-AD-7	LB Property Management Inc. 04/26 1st Amendment Term Loan 01/26/31	09/10/2026	VARIOUS		3,134,244	3,170,662	3,134,992			1,723		1,723		3,136,714		(2,471)	(2,471)	77,882	01/26/2031	3.C Z
20985@-AD-7	LB Property Management Inc. 04/26 1st Amendment Term Loan 01/26/31	07/01/2026	Redemption 100.0000		30,833	30,833	30,486			347		347		30,833				510	01/26/2031	3.C Z
21927@-AA-2	Cornhusker Buyer Inc. 10/22 Term A Loan 10/31/28	07/01/2026	Various		23,656	23,656	23,021	23,290		367		367		23,656				486	10/31/2028	3.C PL
21927@-AA-2	Cornhusker Buyer Inc. 10/22 Term A Loan 10/31/28	09/30/2026	Various		23,777	23,777	23,145	23,172		365		365		23,777				1,339	10/31/2028	4.A Z
21927@-AB-0	Cornhusker Buyer Inc. 10/22 Delayed Draw Term Loan 10/31/28	07/01/2026	Redemption 100.0000		2,094	2,094	2,038	2,045		38		38		2,094				52	10/31/2028	3.C PL
21927@-AB-0	Cornhusker Buyer Inc. 10/22 Delayed Draw Term Loan 10/31/28	09/30/2026	Redemption 100.0000		2,104	2,104	2,049	2,045		38		38		2,104				107	10/31/2028	4.A Z
21927@-AD-6	Cornhusker Buyer Inc. 04/26 First Out Term Loan 10/31/28	09/30/2026	Redemption 100.0000		1,859	1,859	1,822			37		37		1,859				70	10/31/2028	4.A Z
22439*-AA-3	Crane 1 Services Inc 08/21 Term Loan 08/16/29	07/01/2026	Redemption 100.0000		16,051	16,051	15,810	15,966		85		85		16,051				756	08/16/2029	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
..22439*-AB-1	Crane 1 Services Inc 08/21 Delayed Draw Term Loan 08/16/29	07/01/2026	Redemption 100.0000		5,985	5,985	5,895	5,951		34		34		5,985				282	08/16/2029	3.A PL
..22439*-AC-9	Crane 1 Services Inc 08/21 Revolver 08/16/29	08/31/2026	Redemption 100.0000		368,421	368,421	368,232			189		189		368,421				12,005	08/16/2029	3.A PL
..22439*-AD-7	Crane 1 Services Inc 06/24 Incremental TL 08/16/29	07/01/2026	Redemption 100.0000		1,503	1,503	1,473	1,486		17		17		1,503				71	08/16/2029	3.A PL
..22439*-AE-5	Crane 1 Services Inc 08/24 Incremental Term Loan 08/16/29	07/01/2026	Redemption 100.0000		8,192	8,192	8,028	8,096		96		96		8,192				386	08/16/2029	3.A PL
..22439*-AF-2	Crane 1 Services Inc 10/24 Incremental Term Loan 08/16/29	07/01/2026	Redemption 100.0000		6,176	6,176	6,053	6,101		75		75		6,176				291	08/16/2029	3.A PL
..24345*-AA-2	DecisionPoint Technologies Inc 09/25 Delayed Draw Term Loan 08/31/29	09/30/2026	Redemption 100.0000		17,625	17,625	17,405	17,417		208		208		17,625				1,034	08/31/2029	3.A PL
..24345*-AB-0	DecisionPoint Technologies Inc 09/25 Incremental Term Loan 08/31/29	09/30/2026	Redemption 100.0000		7,790	7,790	7,693	7,698		92		92		7,790				550	08/31/2029	3.A PL
..26916#-AA-2	ES Ventures LLC 12/22 Term Loan 12/13/28	07/01/2026	Redemption 100.0000		38,322	38,322	37,460	37,832		490		490		38,322				1,915	12/13/2028	3.A PL
..26916#-AC-8	ES Ventures LLC 09/23 Incremental Term Loan 12/13/28	07/01/2026	Redemption 100.0000		12,324	12,324	12,047	12,149		175		175		12,324				616	12/13/2028	3.A PL
..26916#-AD-6	ES Ventures LLC 11/23 Incremental Term Loan 12/13/28	07/01/2026	Redemption 100.0000		182	182	178	179		2		2		182				9	12/13/2028	3.A PL
..26916#-AE-4	ES Ventures LLC 05/25 Incremental Term Loan 12/13/28	07/01/2026	Redemption 100.0000		5,773	5,773	5,701	5,713		61		61		5,773				288	12/13/2028	3.A PL
..26916#-AF-1	ES Ventures LLC 08/25 Incremental Term Loan B 12/13/28	07/01/2026	Redemption 100.0000		11,135	11,135	10,996	11,011		124		124		11,135				555	12/13/2028	3.A PL
..26916#-AG-9	ES Ventures LLC 08/25 Incremental TL C 12/13/28	07/01/2026	Redemption 100.0000		12,456	12,456	12,301	12,317		140		140		12,456				630	12/13/2028	3.A PL
..27004#-AA-3	EagleRider Holding Inc. 06/23 Term Loan 12/31/27	07/01/2026	Redemption 100.0000		7,500	7,500	7,500	7,500						7,500				130	12/31/2027	3.B PL
..29097#-AA-7	EMERALD STORAGE HOLDINGS LLC SECURED 6.1100 05/27/2027 6.650% 05/27/27	08/05/2026	Redemption 100.0000		43,312,500	43,312,500	43,312,500							43,312,500				276,011	05/27/2027	2.B
..29287V-AB-0	Engineered Products Co. LLC 08/25 Initial Term Loan 08/12/31	09/30/2026	Redemption 100.0000		76,047	76,047	75,287	75,320		727		727		76,047				4,690	08/12/2031	3.B PL
..29287V-AC-8	Engineered Products Co. LLC 08/25 Revolver 08/12/31	08/27/2026	Redemption 100.0000		1,253,524	1,253,524	1,240,989	564,157		12,464		12,464		1,253,524				51,386	08/12/2031	3.B PL
..30208*-AB-3	Exo Group LLC 08/21 Term Loan 01/01/30	09/30/2026	Redemption 100.0000		5,417	5,417	5,322	5,401		16		16		5,417				788	01/01/2030	3.C PL
..30208*-AD-9	Exo Group LLC 02/23 Incremental Term Loan 01/01/30	09/30/2026	Redemption 100.0000		9,567	9,567	9,401	9,530		38		38		9,567				656	01/01/2030	3.C PL
..30687@-AA-3	Costanzo's Bakery LLC 12/22 Term Loan 06/18/27	09/30/2026	Redemption 100.0000		18,567	18,567	18,195	18,421		146		146		18,567				1,293	06/18/2027	3.A PL
..30687@-AC-9	Costanzo's Bakery LLC 02/24 Delayed Draw Term Loan 06/18/27	09/30/2026	Redemption 100.0000		5,746	5,746	5,661	5,687		59		59		5,746				383	06/18/2027	3.A PL
..30687@-AC-9	Costanzo's Bakery LLC 02/24 Delayed Draw Term Loan 06/18/27	08/26/2026	Redemption 100.0000		183,863	183,863	181,148	181,985		1,878		1,878		183,863				12,254	06/18/2027	3.B Z
..34519U-AB-2	Force Electrical Buyerco LLC 10/25 Delayed Draw Term Loan 10/21/32	09/30/2026	Redemption 100.0000		1,649	1,649	1,633	402		16		16		1,649				88	10/21/2032	3.A PL
..34519U-AC-0	Force Electrical Buyerco LLC 10/25 Revolver 10/21/32	08/20/2026	Redemption 100.0000		684,981	684,981	678,131	188,357		6,862		6,862		684,981				23,997	10/21/2032	3.A PL
..34519U-AD-8	Force Electrical Buyerco LLC 10/25 Term Loan 10/21/32	09/30/2026	Redemption 100.0000		16,571	16,571	16,406	16,408		163		163		16,571				1,023	10/21/2032	3.A PL
..36215*-AA-3	GC Champion Acquisition LLC 08/22 Term Loan 08/21/28	09/30/2026	Various		32,215	32,215	31,648	31,870		345		345		32,215				2,734	08/21/2028	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
..36215*-AA-3	GC Champion Acquisition LLC 08/22 Term Loan 08/21/28	07/01/2026	Various															1,635	08/21/2028	3.C PL
..36215*-AB-1	GC Champion Acquisition LLC 08/22 Delayed Draw Term Loan 08/21/28	07/01/2026	Redemption 100.0000		7,824	7,824	7,667	7,734		90		90		7,824				525	08/21/2028	3.C PL
..36215*-AC-9	GC Champion Acquisition LLC 08/23 Incremental Term Loan 08/21/28	09/30/2026	Redemption 100.0000		13,525	13,525	13,120	13,284		242		242		13,525				1,150	08/21/2028	3.B Z
..36215*-AC-9	GC Champion Acquisition LLC 08/23 Incremental Term Loan 08/21/28	07/01/2026	Redemption 0.0000															689	08/21/2028	3.C PL
..36215*-AD-7	GC Champion Acquisition LLC 08/24 Delayed Draw Term Loan 08/21/28	09/30/2026	Redemption 100.0000		9,740	9,740	9,594			146		146		9,740					08/21/2028	3.B Z
..36250*-AA-9	OptConnect Management LLC 02/26 Term Loan A 11/22/28	09/30/2026	Redemption 100.0000		63,515	63,515	62,880			635		635		63,515				2,820	11/22/2028	3.B PL
..3625M#-AA-1	G-2 Lather Acquisition Corp. 01/25 Term Loan 01/31/31	09/30/2026	Redemption 100.0000		25,548	25,548	25,164	25,210		337		337		25,548				1,680	01/31/2031	3.B PL
..36261*-AB-4	Guided Practice Solutions 11/21 Term Loan 11/24/26	09/30/2026	Redemption 100.0000		4,615	4,615	4,523	4,595		20		20		4,615				351	11/24/2026	3.B PL
..36261*-AC-2	Guided Practice Solutions 11/21 Delayed Draw Term Loan 11/24/26	09/30/2026	Redemption 100.0000		5,770	5,770	5,655	5,742		28		28		5,770				365	11/24/2026	3.B PL
..38064*-AA-1	Gold Medal Holdings Inc 03/22 Term Loan 09/17/28	09/09/2026	VARIOUS		1,396,907	1,408,854	1,394,765			1,726		1,726		1,396,491		416	416	61,549	09/17/2028	3.B PL
..38064*-AA-1	Gold Medal Holdings Inc 03/22 Term Loan 09/17/28	09/30/2026	Redemption 100.0000		64,864	64,864	64,063	55,877		346		346		64,864				4,341	09/17/2028	3.B PL
..38064*-AC-7	Gold Medal Holdings Inc 06/24 Delayed Draw Term Loan 09/17/28	09/30/2026	Redemption 100.0000		11,706	11,706	11,589	5,966		102		102		11,706				587	09/17/2028	3.B PL
..40178#-AA-6	Guided Practice Solutions 09/22 Third Amendment Delayed 11/24/26	09/30/2026	Redemption 100.0000		1,081	1,081	1,059	1,075		6		6		1,081				82	11/24/2026	3.B PL
..40178#-AB-4	Guided Practice Solutions 03/23 Incremental Delayed Draw 11/24/26	09/30/2026	Redemption 100.0000		3,750	3,750	3,638	3,714		36		36		3,750				285	11/24/2026	3.A Z
..40494*-AA-7	HEF Safety Ultimate Holdings L 11/23 Term Loan 11/19/29	08/10/2026	Redemption 100.0000		4,753,706	4,753,706	4,634,863	4,668,460		85,246		85,246		4,753,706				260,532	11/19/2029	3.A PL
..40494*-AB-5	HEF Safety Ultimate Holdings L 11/23 Delayed Draw Term Loan 11/19/29	08/10/2026	Redemption 100.0000		2,169,665	2,169,665	2,115,423	2,118,881		50,784		50,784		2,169,665				118,911	11/19/2029	3.A PL
..42801@-AB-7	Herspiegel Consulting LLC 12/21 Term Loan 12/14/27	09/30/2026	Redemption 100.0000		7,500	7,500	7,350	7,465		35		35		7,500				471	12/14/2027	3.A PL
..42801@-AC-5	Herspiegel Consulting LLC 12/21 Delayed Draw Term Loan 12/14/27	09/30/2026	Redemption 100.0000		7,500	7,500	7,350	7,455		45		45		7,500				471	12/14/2027	3.A PL
..43612@-AA-6	Hollywood Beauty LLC 12/21 Term Loan 12/21/26	08/27/2026	Redemption 100.0000		181,909	181,909	178,456	180,442		882		882		181,909				3,608	12/21/2026	4.A PL
..45175*-AA-2	Ilending LLC 05/25 Term Loan A 12/21/28	09/01/2026	VARIOUS			176	123	176			52	(52)		123		(123)	(123)		12/21/2028	3.C PL
..45175*-AB-0	Ilending LLC 06/21 Revolver 12/21/28	09/10/2026	Redemption 100.0000		239,317	239,317	239,317							239,317				8,053	12/21/2028	3.C PL
..48278#-AC-4	KNPC Holdco LLC 05/22 Initial Term Loan 10/22/29	07/10/2026	Various		12,074,875	12,074,875	11,893,752	11,959,943		114,933		114,933		12,074,875				828,042	10/22/2029	3.C Z
..48278#-AD-2	KNPC Holdco LLC 12/22 Incremental Term Loan 10/22/29	07/10/2026	Redemption 100.0000		2,117,009	2,117,009	2,053,499	2,074,891		42,118		42,118		2,117,009				164,489	10/22/2029	3.C Z
..48278#-AF-7	KNPC Holdco LLC 12/24 Incremental Term Loan 10/22/29	07/10/2026	Redemption 100.0000		21,165,561	21,165,561	20,953,905	20,989,129		176,431		176,431		21,165,561				1,503,515	10/22/2029	3.C Z
..48281@-AA-5	KL Moon Acquisition LLC 02/23 Revolver 02/01/29	09/15/2026	Redemption 100.0000		260,870	260,870	259,343	196,500		1,076		1,076		260,870				18,382	02/01/2029	4.A Z
..48281@-AB-3	KL Moon Acquisition LLC 02/23 Term Loan 02/01/29	07/01/2026	Redemption 100.0000		13,806	13,806	13,405	13,559		247		247		13,806				1,122	02/01/2029	4.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
..482818-AC-1	KL Moon Acquisition LLC 02/23 Delayed Draw Term Loan 02/01/29	07/01/2026	Redemption 100.0000		3,186	3,186	3,093	3,122		64		64		3,186				259	02/01/2029	4.A Z
..482818-AD-9	KL Moon Acquisition LLC 02/24 Incremental Term Loan 02/01/29	07/01/2026	Redemption 100.0000		8,320	8,320	8,079	8,149		171		171		8,320				676	02/01/2029	4.A Z
..484646-AB-2	Kano Intermediate Inc. 12/24 Delayed Draw Term Loan A 12/17/30	07/01/2026	Redemption 100.0000		1,279	1,279	1,263			16		16		1,279				51	12/17/2030	3.B PL
..51809*-AA-4	Lash Opco LLC 08/21 Term Loan 09/17/27	07/01/2026	Redemption 100.0000		21,051	21,051	20,628	21,009		42		42		21,051					09/17/2027	3.C PL
..543178-AA-1	LONGROAD HIGH STREET HOLDINGS SECURED 8.0300 11/22/2030 7.650% 07/07/30	07/02/2026	Redemption 100.0000		25,000	25,000	25,000							25,000					07/07/2030	3.C Z
..55250#-AA-5	M&D Midco Inc 09/22 Term Loan 08/31/28	07/01/2026	Various															870	08/31/2028	4.B PL
..55250#-AA-5	M&D Midco Inc 09/22 Term Loan 08/31/28	09/30/2026	Various		12,979	12,979	12,719	12,839		140		140		12,979				983	08/31/2028	5.A PL
..55250#-AB-3	M&D Midco Inc 09/22 Delayed Draw Term Loan 08/31/28	07/01/2026	Redemption 0.0000															508	08/31/2028	4.B PL
..55250#-AB-3	M&D Midco Inc 09/22 Delayed Draw Term Loan 08/31/28	09/30/2026	Redemption 100.0000		7,610	7,610	7,458	7,510		100		100		7,610				575	08/31/2028	5.A PL
..55250#-AC-1	M&D Midco Inc 09/22 Revolver 08/31/28	08/24/2026	Redemption 100.0000		985,960	985,960	977,862	736,026		7,286		7,286		985,960				69,187	08/31/2028	4.B PL
..55255*-AA-4	M&D Midco Inc 03/24 Incremental DDTL 08/31/28	07/01/2026	Redemption 100.0000		10,608	10,608	10,396	10,449		159		159		10,608				801	08/31/2028	3.A PL
..55255*-AA-4	M&D Midco Inc 03/24 Incremental DDTL 08/31/28	09/30/2026	Redemption 100.0000		10,608	10,608	10,396	10,449		159		159		10,608				801	08/31/2028	3.B PL
..55255*-AB-2	M&D Midco Inc 12/24 Incremental TL 08/31/28	07/01/2026	Redemption 0.0000															1,044	08/31/2028	3.A PL
..55255*-AB-2	M&D Midco Inc 12/24 Incremental TL 08/31/28	09/30/2026	Redemption 100.0000		15,618	15,618	15,462	15,498		120		120		15,618				1,180	08/31/2028	3.B PL
..55435#-AA-3	MPC Summit LLC 09/26 Term Loan 09/18/32	09/30/2026	VARIOUS		2,666,250	2,700,000	2,666,250			114		114		2,666,364		(114)	(114)	7,998	09/18/2032	3.C Z
..561138-AC-8	Maldives Acquisition LLC 08/23 Term Loan 07/15/31	09/30/2026	Redemption 100.0000		15,974	15,974	15,494	15,684		290		290		15,974				1,185	07/15/2031	3.B PL
..561138-AD-6	Maldives Acquisition LLC 08/23 DDTL A 07/15/31	09/30/2026	Redemption 100.0000		5,316	5,316	5,156	5,205		111		111		5,316				326	07/15/2031	3.B PL
..561138-AE-4	Maldives Acquisition LLC 08/23 DDTL B 07/15/31	09/30/2026	Redemption 100.0000		5,316	5,316	5,156	5,205		111		111		5,316				326	07/15/2031	3.B PL
..561138-AF-1	Maldives Acquisition LLC 08/23 DDTL C 07/15/31	09/30/2026	Redemption 100.0000		4,734	4,734	4,592	4,617		117		117		4,734				290	07/15/2031	3.B PL
..561138-AG-9	Maldives Acquisition LLC 08/23 RLOC 07/15/31	07/01/2026	Redemption 100.0000		775,940	775,940	760,667	497,914		11,177		11,177		775,940				39,466	07/15/2031	3.B PL
..561138-AH-7	Maldives Acquisition LLC 06/24 Incremental Term Loan 07/15/31	09/30/2026	Redemption 100.0000		10,366	10,366	10,159	10,221		145		145		10,366				635	07/15/2031	3.B PL
..561138-AJ-3	Maldives Acquisition LLC 06/26 Fourth Amendment Term Lo 07/15/31	09/30/2026	Redemption 100.0000		9,344	9,344	9,251			93		93		9,344				220	07/15/2031	3.C Z
..578788-AA-5	Mazcon A Kurtz Bros. Company L 02/26 Initial Term Loan 11/25/30	07/01/2026	Redemption 100.0000		37,850	37,850	37,377			473		473		37,850				1,598	11/25/2030	3.A FE
..578788-AA-5	Mazcon A Kurtz Bros. Company L 02/26 Initial Term Loan 11/25/30	09/30/2026	Redemption 100.0000		37,850	37,850	37,377			473		473		37,850				1,868	11/25/2030	3.A PL
..578788-AB-3	Mazcon A Kurtz Bros. Company L 09/26 Incremental Term Loan 11/25/30	09/30/2026	Redemption 100.0000		4,247	4,247	4,204			42		42		4,247				28	11/25/2030	3.C Z
..59000*-AA-4	Merit Financial Group LLC 08/25 Initial Term Loan 08/27/32	09/30/2026	Redemption 100.0000		35,240	35,240	34,888	34,899		341		341		35,240				2,270	08/27/2032	3.B PL

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..59000*-AB-2	Merit Financial Group LLC 08/25 Initial Delayed Draw Ter 08/27/32	. 07/01/2026 .	Redemption 100.0000		22,512	22,512	22,287			225		225		22,512				726	. 08/27/2032 .	3.B PL
..61559#-AA-1	Moonraker AcquisitionCo LLC 08/22 Term Loan 08/04/28	. 09/18/2026 .	Various		94,504	94,504	92,614	93,521		983		983		94,504				8,024	. 08/04/2028 .	3.A PL
..63607@-AD-5	National Fire & Safety Inc 12/24 Term Loan 08/02/28	. 07/01/2026 .	Redemption 100.0000		25,753	25,753	25,543	25,595		159		159		25,753				1,395	. 08/02/2028 .	3.C PL
..65108*-AB-0	Newcleus LLC 08/21 Delayed Draw Term Loan 05/04/27	. 09/30/2026 .	Redemption 100.0000		33,004	33,004	32,621	32,913		92		92		33,004				1,230	. 05/04/2027 .	3.B PL
..65960*-AA-9	North Haven USHC Acquisition I 10/20 Initial Term Loan 10/29/27	. 09/30/2026 .	Redemption 100.0000		3,324	3,324	3,291	3,304		20		20		3,324				115	. 10/29/2027 .	3.B PL
..65960*-AC-5	North Haven USHC Acquisition I 10/20 Initial Delayed Draw Ter 10/29/27	. 09/30/2026 .	Redemption 100.0000		543	543	537	539		3		3		543				37	. 10/29/2027 .	3.B PL
..65960*-AD-3	North Haven USHC Acquisition I 09/21 Third Amendment Delayed 10/29/27	. 09/30/2026 .	Redemption 100.0000		1,085	1,085	1,075	1,079		7		7		1,085				73	. 10/29/2027 .	3.B PL
..65960*-AE-1	North Haven USHC Acquisition I 09/22 Term Loan 10/29/27	. 09/30/2026 .	Various		19,413	19,413	19,145	19,289		124		124		19,413				1,201	. 10/29/2027 .	3.B PL
..65960*-AF-8	North Haven USHC Acquisition I 09/22 Delayed Draw Term Loan 10/29/27	. 09/30/2026 .	Redemption 100.0000		4,273	4,273	4,212	4,240		32		32		4,273				315	. 10/29/2027 .	3.B PL
..65960*-AH-4	North Haven USHC Acquisition I 08/24 7th Amendment Delayed Dr 10/29/27	. 09/30/2026 .	Redemption 100.0000		1,854	1,854	1,836	1,843		12		12		1,854				106	. 10/29/2027 .	3.B PL
..67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	. 07/01/2026 .	Redemption 0.0000															3,156	. 06/21/2029 .	3.A PL
..67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	. 09/30/2026 .	Redemption 100.0000		56,294	56,294	54,609	54,931		1,292		1,292		56,294				4,825	. 06/21/2029 .	3.B PL
..68248M-AG-5	One Stop Mailing LLC 05/21 Term Loan 05/07/27	. 09/30/2026 .	Various		52,606	52,606	51,554	52,278		328		328		52,606				4,004	. 05/07/2027 .	3.A PL
..68248M-AG-5	One Stop Mailing LLC 05/21 Term Loan 05/07/27	. 07/01/2026 .	Various		293,090	293,090	287,229	291,264		1,827		1,827		293,090				14,780	. 05/07/2027 .	3.B Z
..68381*-AA-4	OptConnect Management LLC 02/26 Delayed Draw Term Loan A 11/22/28	. 09/30/2026 .	Redemption 100.0000		5,010	5,010	4,985			25		25		5,010				108	. 11/22/2028 .	3.B PL
..68640@-AA-9	Orion Midco LLC 11/24 Term Loan 05/21/31	. 09/30/2026 .	Redemption 100.0000		39,096	39,096	38,607	38,669		427		427		39,096				2,709	. 05/21/2031 .	3.B PL
..68640@-AA-9	Orion Midco LLC 11/24 Term Loan 05/21/31	. 07/01/2026 .	Redemption 100.0000		39,096	39,096	38,607	38,669		427		427		39,096				2,709	. 05/21/2031 .	3.C Z
..69430#-AD-3	PJ Whelihan's 3/25 Term Loan 11/16/29	. 09/30/2026 .	Redemption 100.0000		26,359	26,359	26,148	26,177		182		182		26,359				1,834	. 11/16/2029 .	3.A PL
..70533@-AH-0	Pediatric Home Respiratory Ser 12/24 Term Loan 12/23/30	. 09/30/2026 .	Redemption 100.0000		123,532	123,532	122,914	122,994		538		538		123,532				8,539	. 12/23/2030 .	3.A PL
..70533@-AJ-6	Pediatric Home Respiratory Ser 12/24 Revolver 12/23/30	. 09/08/2026 .	Redemption 100.0000		763,074	763,074	759,258			3,815		3,815		763,074				32,925	. 12/23/2030 .	3.A PL
..70533@-AL-1	Pediatric Home Respiratory Ser 11/25 Incremental TL 12/23/30	. 09/30/2026 .	Redemption 100.0000		32,755	32,755	32,591	32,591		164		164		32,755				2,265	. 12/23/2030 .	3.A PL
..70977@-AC-4	Peoplease Holdings LLC 07/22 Term Loan 07/15/27	. 09/30/2026 .	Various		267,627	267,627	264,950	266,518		1,108		1,108		267,627				19,200	. 07/15/2027 .	3.B PL
..72584D-AF-1	KFC HOLDING CO YUM 03/28 TL 03/15/28	. 07/01/2026 .	Various															633	. 03/15/2028 .	2.C FE
..72584D-AF-1	KFC HOLDING CO 1ST LIEN 5.7514 03/15/2028 5.751% 03/15/28	. 09/30/2026 .	Redemption 100.0000		24,209	24,209	24,201			8		8		24,209				341	. 03/15/2028 .	2.C FE
..74063*-AH-2	Premier Imaging LLC 01/22 Term Loan 10/31/27	. 09/30/2026 .	Redemption 100.0000		34,376	34,376	33,937	33,977		37		37		34,376				1,312	. 10/31/2027 .	5.B PL
..74063*-AJ-8	Premier Imaging LLC 01/22 Delayed Draw Term Loan 10/31/27	. 09/30/2026 .	Redemption 100.0000		9,549	9,549	9,427	9,438		11		11		9,549				365	. 10/31/2027 .	5.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
..746238-AA-8	PureTech Scientific LLC 07/23 Initial Term Loan 07/31/28	07/01/2026	Redemption 100.0000		19,721	19,721	19,228	19,423		298		298		19,721				1,013	07/31/2028	3.B PL
..746238-AB-6	PureTech Scientific LLC 07/23 Initial Delayed Draw TL 07/31/28	07/01/2026	Redemption 100.0000		4,219	4,219	4,113	4,132		86		86		4,219				217	07/31/2028	3.B PL
..74972G-A#-0	RPX Corporation 08/24 Term Loan 08/02/30	09/30/2026	Redemption 100.0000		8,571	8,571	8,443	8,465		106		106		8,571				1,003	08/02/2030	4.A
..75977*-AA-9	REMURIATE ARKANSAS LLC SECURED 10.5000 10/04/2030 10.500% 10/04/30	09/30/2026	Redemption 100.0000		31,500	31,500	31,073			428		428		31,500				845	10/04/2030	3.C PL
..77542H-AK-1	Rohrer Corporation 03/21 Term Loan 03/15/27	07/01/2026	Various		18,074	18,074	17,758	17,986		88		88		18,074				1,250	03/15/2027	3.A PL
..77542H-AL-9	Rohrer Corporation 12/21 Second Amendment Term Lo 03/15/27	07/01/2026	Redemption 100.0000		1,695	1,695	1,661	1,685		9		9		1,695				117	03/15/2027	3.A PL
..77542H-AM-7	Rohrer Corporation 10/21 First Incremental Term L 03/15/27	07/01/2026	Redemption 100.0000		6,637	6,637	6,505	6,599		39		39		6,637				459	03/15/2027	3.A PL
..778798-AE-4	Rotolo Consultants Inc. 6th Amendment 01/25 Delayed Dr 01/31/31	09/30/2026	Redemption 100.0000		14,557	14,557	14,366	14,384		173		173		14,557				1,044	01/31/2031	3.B PL
..778798-AF-1	Rotolo Consultants Inc. 01/25 Term Loan 01/31/31	09/30/2026	Redemption 100.0000		37,795	37,795	37,397	37,444		351		351		37,795				2,710	01/31/2031	3.B PL
..78166C-AB-5	Ruppert Landscape LLC 12/22 Revolver 12/01/29	09/24/2026	Redemption 100.0000		304,348	304,348	302,743			1,604		1,604		304,348				6,660	12/01/2029	3.C Z
..78166C-AC-3	Ruppert Landscape LLC 12/22 Delayed Draw Term Loan 12/01/29	09/30/2026	Redemption 100.0000		5,048	5,048	4,871	4,919		129		129		5,048				374	12/01/2029	3.B PL
..78166C-AC-3	Ruppert Landscape LLC 12/22 Delayed Draw Term Loan 12/01/29	07/01/2026	Redemption 100.0000		5,048	5,048	4,871	4,919		129		129		5,048				337	12/01/2029	3.C Z
..78166C-AD-1	Ruppert Landscape LLC 12/22 Term Loan 12/01/29	09/30/2026	Redemption 100.0000		19,355	19,355	18,771	18,972		383		383		19,355				1,580	12/01/2029	3.B PL
..78166C-AD-1	Ruppert Landscape LLC 12/22 Term Loan 12/01/29	07/01/2026	Redemption 0.0000															1,001	12/01/2029	3.C Z
. 78170*-AA-8	Ruppert Landscape LLC 04/24 Delayed Draw Term Loan 12/01/29	09/09/2026	VARIOUS		444,791	444,791	439,476	440,160		727		727		440,886		3,905	3,905	29,158	12/01/2029	3.C Z
. 78170*-AA-8	Ruppert Landscape LLC 04/24 Delayed Draw Term Loan 12/01/29	07/01/2026	Redemption 100.0000		10,721	10,721	10,641	10,645		77		77		10,721				469	12/01/2029	3.C Z
. 78170*-AB-6	Ruppert Landscape LLC 04/25 Term Loan 12/01/29	09/30/2026	Redemption 100.0000		14,444	14,444	14,300	14,316		128		128		14,444				1,186	12/01/2029	3.B PL
. 78170*-AB-6	Ruppert Landscape LLC 04/25 Term Loan 12/01/29	07/01/2026	Redemption 0.0000															747	12/01/2029	3.C Z
..78434C-AB-1	SDG MGMT Company LLC 07/22 Term Loan 07/03/28	09/30/2026	Various		20,206	20,206	19,806	20,000		205		205		20,206				1,953	07/03/2028	3.C Z
..78434C-AC-9	SDG MGMT Company LLC 07/22 Revolver 07/03/28	08/07/2026	Redemption 100.0000		656,582	656,582	643,601	645,141		11,441		11,441		656,582				52,637	07/03/2028	4.A PL
..78434C-AD-7	SDG MGMT Company LLC 07/22 Delayed Draw Term Loan 07/03/28	07/01/2026	Redemption 100.0000		14,123	14,123	13,840	13,958		165		165		14,123				677	07/03/2028	4.A PL
..78434C-AE-5	SDG MGMT Company LLC 12/23 1st Amendment Term Loan 07/03/28	09/30/2026	Redemption 100.0000		4,710	4,710	4,616	4,651		59		59		4,710				350	07/03/2028	3.C Z
..78434C-AF-2	SDG MGMT Company LLC 12/23 1st Amendment Delayed Dr 07/03/28	07/01/2026	Redemption 100.0000		2,394	2,394	2,346	2,355		39		39		2,394				136	07/03/2028	4.A PL
..78434C-AG-0	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	07/01/2026	Redemption 100.0000		11,647	11,647	11,472	11,501		146		146		11,647				650	07/03/2028	4.A PL
..78434C-AH-8	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	09/30/2026	Redemption 100.0000		30,363	30,363	29,907	30,006		357		357		30,363				2,471	07/03/2028	3.C Z
..78434C-AK-1	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	09/30/2026	Redemption 100.0000		10,121	10,121	9,969	9,977		144		144		10,121				903	07/03/2028	3.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
78434C-AK-1	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	07/01/2026	Redemption 100.0000		10,121	10,121	9,969	9,977		144		144		10,121				654	07/03/2028	4.A PL
79558#-AA-4	Salt Dental Collective LLC 07/23 Term Loan 02/15/28	09/30/2026	Redemption 100.0000		8,697	8,697	8,523	8,602		95		95		8,697				694	02/15/2028	3.B PL
79558#-AB-2	Salt Dental Collective LLC 08/23 2nd Incremental Term Loa 02/15/28	09/30/2026	Redemption 100.0000		15,000	15,000	14,700	14,835		165		165		15,000				1,197	02/15/2028	3.B PL
81750#-AA-6	SENS Intermediate Holdings LLC 2/25 Term Loan 03/10/31	09/30/2026	Redemption 100.0000															3,089	03/10/2031	3.A PL
81750#-AB-4	SENS Intermediate Holdings LLC 2/25 DDTL 03/10/31	09/10/2026	VARIOUS		928,961	928,961	921,994			141		141		922,135		6,826	6,826	12,516	03/10/2031	3.C Z
86181#-AC-0	Stonegrove Roofing LLC 04/26 Revolver 04/17/30	08/26/2026	Redemption 100.0000		5,643,501	5,643,501	5,621,658			21,843		21,843		5,643,501				26,066	04/17/2030	3.C Z
86181#-AD-8	Stonegrove Roofing LLC 09/25 Delayed Draw Term Loan I 04/17/30	07/31/2026	VARIOUS		2,702,022	2,743,170	2,688,307	211,926		5,020		5,020		2,693,343		8,679	8,679	114,382	04/17/2030	2.C PL
86181#-AD-8	Stonegrove Roofing LLC 09/25 Delayed Draw Term Loan I 04/17/30	09/30/2026	Redemption 100.0000		54,403	54,403	53,314	29,623		1,086		1,086		54,403				2,681	04/17/2030	2.C PL
86368*-AA-3	PTS HoldCo Inc. 03/26 Initial Term Loan 03/04/31	07/01/2026	Redemption 100.0000		51,210	51,210	50,312			898		898		51,210				1,559	03/04/2031	4.A Z
86368*-AA-3	PTS HoldCo Inc. 03/26 Initial Term Loan 03/04/31	09/30/2026	Redemption 100.0000		51,210	51,210	50,312			898		898		51,210				2,800	03/04/2031	4.B PL
86530#-AA-2	Sullivan Holding Company 11/22 Term Loan 11/22/27	08/06/2026	VARIOUS		1,821	2,237,102		326,764			326,764	(326,764)				1,821	1,821	23,500	11/22/2027	5.B Z
87338#-AD-8	TCI Buyer LLC 11/24 Initial Term Loan 11/25/30	09/30/2026	Redemption 100.0000		57,254	57,254	56,395	56,520		734		734		57,254				3,277	11/25/2030	3.B PL
87338#-AE-6	TCI Buyer LLC 11/24 Delayed Draw Term Loan 11/25/30	09/30/2026	Redemption 100.0000		3,155	3,155	3,108	3,108		47		47		3,155				177	11/25/2030	3.B PL
87339*-AA-7	TVG Quad ECE Buyer LLC 06/23 Initial Term Loan 07/02/29	09/30/2026	Redemption 100.0000		23,090	23,090	22,513	22,704		386		386		23,090				1,508	07/02/2029	3.A PL
87606*-AA-3	Emerald USA Holdings Inc. 03/25 US Term Loan 02/28/29	07/01/2026	Redemption 0.0000															3	02/28/2029	3.B PL
87606*-AA-3	Emerald USA Holdings Inc. 03/25 US Term Loan 02/28/29	09/30/2026	Redemption 100.0000		4,358	4,358	4,293	4,303		55		55		4,358				333	02/28/2029	3.C Z
88325#-AA-7	DecisionPoint Technologies Inc 09/23 Term Loan 08/31/29	09/30/2026	Redemption 100.0000		20,447	20,447	19,833	20,022		425		425		20,447				2,511	08/31/2029	3.A PL
88325#-AB-5	DecisionPoint Technologies Inc 09/23 Delayed Draw Term Loan 08/31/29	09/30/2026	Redemption 100.0000		6,398	6,398	6,206	6,250		148		148		6,398				447	08/31/2029	3.A PL
88325#-AD-1	DecisionPoint Technologies Inc 07/24 Incremental Term Loan 08/31/29	09/30/2026	Redemption 100.0000		20,252	20,252	19,796	19,897		354		354		20,252				2,428	08/31/2029	3.A PL
90251#-AA-3	Tyto Athene 04/21 Initial Term Loan 04/01/28	09/30/2026	Various		22,485	22,485	22,260	22,384		102		102		22,485				1,477	04/01/2028	3.A PL
91840#-AA-7	VSM Management LLC 11/19 Term Loan 08/31/26	07/01/2026	Various		2,009,757	2,009,757	1,966,331	2,007,014		2,742		2,742		2,009,757				128,455	08/31/2026	3.C PL
91840#-AB-5	VSM Management LLC 11/19 Delayed Draw Term Loan 08/31/26	07/01/2026	Various		382,280	382,280	381,866	382,238		42		42		382,280				20,067	08/31/2026	3.C PL
91870#-AA-2	VTC Buyer Corp. 07/25 Term Loan 07/15/31	09/30/2026	Redemption 100.0000		12,477	12,477	12,477	12,477						12,477				1,514	07/15/2031	4.B PL
91870#-AB-0	VTC Buyer Corp. 07/25 DDTL A 07/15/31	09/30/2026	Redemption 100.0000		72,381	72,381	72,381	72,381						72,381				4,950	07/15/2031	4.B PL
91870#-AC-8	VTC Buyer Corp. 07/25 DDTL B 07/15/31	09/30/2026	Redemption 100.0000		25,949	25,949	25,949	25,949						25,949				1,831	07/15/2031	4.B PL
91922#-AA-8	VALENTRA LLC SECURED 7.6500 10/31/2030 7.870% 10/31/30	09/30/2026	Redemption 100.0000		175,000	175,000	175,000							175,000				3,408	10/31/2030	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
..92215*-AF-5	Vardiman Black Holdings LLC 03/24 Priming Delayed Draw Ter 03/18/27	09/02/2026	Redemption 100.0000		18,965	18,965	18,495	18,433		249		249		18,965				284	03/18/2027	4.B PL
..92262#-AA-4	Venbrook Buyer LLC 04/21 Term Loan 12/31/26	09/28/2026	VARIOUS		10,214	95,975	10,214							10,214				1,185	12/31/2026	4.A PL
..96607#-AA-9	Whitestone Home Furnishings 08/21 Term Loan 09/30/27	09/30/2026	Redemption 100.0000		304,329	304,329	298,242	303,390		939		939		304,329				18,624	09/30/2027	2.A PL
..97808#-AA-4	Wolverine Seller Holdings LLC 01/24 Term Loan 01/17/30	09/30/2026	Redemption 100.0000		13,476	13,476	13,206	13,277		199		199		13,476				906	01/17/2030	3.B PL
..97808#-AB-2	Wolverine Seller Holdings LLC 01/24 Delayed Draw Term Loan 01/17/30	09/30/2026	Redemption 100.0000		18,583	18,583	18,212	18,242		341		341		18,583				1,031	01/17/2030	3.B PL
..97808#-AD-8	Wolverine Seller Holdings LLC 10/25 2nd Amendment DDTL 01/17/30	09/30/2026	Redemption 100.0000		(3,077)	(3,077)	(3,046)	(1,281)		(30)		(30)		(3,077)				824	01/17/2030	3.B PL
..97808#-AE-6	Wolverine Seller Holdings LLC 05/26 3rd Amendment Term Loan 01/17/30	09/30/2026	Redemption 100.0000		10,216	10,216	10,063			153		153		10,216				397	01/17/2030	3.B PL
..98148U-AB-6	World Insurance Associates 02/25 Initial Term Loan 04/03/30	09/30/2026	Redemption 100.0000		83,343	83,343	82,687	82,775		568		568		83,343				5,499	04/03/2030	3.C PL
..993043-88-4	VALENTRA, LLC VALENTRA fka HELIX BUYER DDTL 10/31/30	07/01/2026	Security Withdraw		35,000,000	35,000,000	35,000,000							35,000,000				1,562,898	10/31/2030	3.B Z
..994700-20-1	KL Charlie Acquisition Company 03/26 4th Amendment DDTL 12/30/29	09/30/2026	Redemption 100.0000		3,241	3,241	3,227			14		14		3,241				150	12/30/2029	3.B PL
..994700-21-9	KL Charlie Acquisition Company 03/26 7th Amendment DDTL 12/30/29	07/01/2026	Redemption 100.0000		921	921	916			6		6		921				22	12/30/2029	3.B Z
..994700-21-9	KL Charlie Acquisition Company 03/26 7th Amendment DDTL 12/30/29	09/30/2026	Redemption 100.0000		921	921	916			6		6		921				43	12/30/2029	3.B PL
..994700-22-7	KL Charlie Acquisition Company 03/26 6th Amendment DDTL 12/30/29	09/30/2026	Redemption 100.0000		6,345	6,345	6,300			45		45		6,345				295	12/30/2029	3.B PL
..994700-23-5	KL Charlie Acquisition Company 03/26 2nd Amendment DDTL 1 12/30/29	07/01/2026	Redemption 100.0000		15,234	15,234	15,178			56		56		15,234				359	12/30/2029	3.B Z
..994700-23-5	KL Charlie Acquisition Company 03/26 2nd Amendment DDTL 1 12/30/29	09/30/2026	Redemption 100.0000		15,234	15,234	15,178			56		56		15,234				708	12/30/2029	3.B PL
..994700-24-3	KL Charlie Acquisition Company 03/26 2nd Amendment DDTL 2 12/30/29	09/30/2026	Redemption 100.0000		4,129	4,129	4,108			21		21		4,129				192	12/30/2029	3.B PL
..994700-26-8	KL Charlie Acquisition Company 03/26 2nd Amendment Term Loan 12/30/29	07/01/2026	Redemption 100.0000		17,249	17,249	17,186			63		63		17,249				407	12/30/2029	3.B Z
..994700-26-8	KL Charlie Acquisition Company 03/26 2nd Amendment Term Loan 12/30/29	09/30/2026	Redemption 100.0000		17,249	17,249	17,186			63		63		17,249				798	12/30/2029	3.B PL
..994700-28-4	KL Charlie Acquisition Company 03/26 Closing Date Term Loan 12/30/29	07/01/2026	Redemption 100.0000		12,864	12,864	12,736			129		129		12,864				304	12/30/2029	3.B Z
..994700-28-4	KL Charlie Acquisition Company 03/26 Closing Date Term Loan 12/30/29	09/30/2026	Redemption 100.0000		12,864	12,864	12,736			129		129		12,864				598	12/30/2029	3.B PL
..994972-47-9	Seahawk Buyer LLC 05/26 Term Loan 04/30/32	09/10/2026	VARIOUS		4,152,207	4,171,780	4,150,921			753		753		4,151,674		533	533	106,489	04/30/2032	3.C Z
..994972-47-9	Seahawk Buyer LLC 05/26 Term Loan 04/30/32	09/30/2026	Redemption 100.0000		32,429	32,429	32,267			162		162		32,429				1,012	04/30/2032	3.C Z
..994972-55-2	Seahawk Buyer LLC 05/26 Revolver 04/30/32	09/09/2026	Redemption 100.0000		250,049	250,049	248,799			1,250		1,250		250,049				7,732	04/30/2032	3.C Z
..G3031#-AA-4	Emerald Buyer Limited 02/23 Term Loan 02/28/29	09/30/2026	Redemption 100.0000		58,876	58,876	57,109	57,783		1,093		1,093		58,876				4,494	02/28/2029	3.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					158,483,223	160,947,277	157,611,635	53,253,446		611,447	326,816	284,631		158,463,750		19,472	19,472	6,048,445	XXX	XXX
..08589#-AA-6	Berto LLCSenior Secured 7.940 09/15/2027	09/02/2026	Payments		110,649	110,649	110,649	790,639						110,649				10,310	09/15/2027	2.B
..18228#-AA-4	Clarkstown Holdings LLCSenior Secured 5.900 02/15/2033	09/08/2026	Payments		267,717	267,717	267,717	10,148,816						267,717				139,956	02/15/2033	2.A
..26739#-AA-9	DV II LLCSenior Secured 4.860 11/15/2031	09/23/2026	Payments		138,035	138,035	138,138	3,618,818		(359)		(359)		138,035				40,288	11/15/2031	1.C

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
..35085#-AA-8	Sloane Broadway LLCSenior Secured 7.253 02/01/2029	09/01/2026	Payments		731,720	731,720	734,737	9,907,664		(29)		(29)		731,720				144,953	02/01/2029	3.A
..47214#-AA-7	JCM Minnesota LLCSenior Secured 7.650 05/15/2027	09/03/2026	Payments		46,524	46,524	46,524	374,728						46,524				4,327	05/15/2027	4.A
..67094*-AA-4	OFX White Stag LLCSenior Secured 4.080 11/10/2045	09/25/2026	Payments		284,555	284,555	285,468	33,978,584		(1,914)		(1,914)		284,555				339,011	11/10/2045	1.D
..69329@-AA-5	PDNED Bedford LLCSenior Secured 5.280 12/15/2030	09/04/2026	Payments		214,749	214,749	215,364	4,760,144		(59)		(59)		214,749				55,756	12/15/2030	2.A
..80283#-AA-4	Santee Bell Cotton Development LLCSenior Secured 6.900 10/15/2027	09/29/2026	Payments		60,189	60,189	80,025	428,895						80,025				5,191	10/15/2027	4.A
..81519@-AA-0	SED-Eisenhower LLCSenior Secured 8.490 01/15/2028	09/15/2026	Payments		61,755	61,755	61,755	533,724						61,755				8,298	01/15/2028	4.A
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					1,915,894	1,915,894	1,940,377	64,542,012		(2,360)		(2,360)		1,935,730				748,089	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					728,241,184	744,490,766	731,377,718	683,678,517		2,293,988	15,114,684	(12,820,696)	(3,439,252)	731,722,978	2,960,896	(4,191,752)	(1,230,856)	28,890,777	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					728,241,184	744,490,766	731,377,718	683,678,517		2,293,988	15,114,684	(12,820,696)	(3,439,252)	731,722,978	2,960,896	(4,191,752)	(1,230,856)	28,890,777	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					728,241,184	744,490,766	731,377,718	683,678,517		2,293,988	15,114,684	(12,820,696)	(3,439,252)	731,722,978	2,960,896	(4,191,752)	(1,230,856)	28,890,777	XXX	XXX
..36179Y-AT-1	GINNIE MAE II POOL POOL #MA9018 6.0000 07/20/2053 6.000% 07/20/53	09/01/2026	Paydown		1,075,320	1,075,320	1,079,340	1,078,391		(3,071)		(3,071)		1,075,320				41,832	07/20/2053	1.A
..36179Y-DK-7	GINNIE MAE II POOL POOL #MA9106 5.5000 08/20/2053 5.500% 08/20/53	09/01/2026	Paydown		241,673	241,673	238,548	239,133		2,539		2,539		241,673				8,753	08/20/2053	1.A
..36200M-Q3-0	GINNIE MAE I POOL POOL #604474 5.0000 07/15/2033 5.000% 07/15/33	09/01/2026	Paydown		7,948	7,948	7,884	7,904		45		45		7,948				265	07/15/2033	1.A
..36200Q-PC-2	GINNIE MAE I POOL POOL #569319 6.5000 04/15/2032 6.500% 04/15/32	09/01/2026	Paydown		3,608	3,608	3,706	3,679		(71)		(71)		3,608				148	04/15/2032	1.A
..36201B-NH-5	GINNIE MAE I POOL POOL #578292 6.5000 06/15/2032 6.500% 06/15/32	09/01/2026	Paydown		6,992	6,992	7,171	7,244		(252)		(252)		6,992				326	06/15/2032	1.A
..36201E-JN-1	GINNIE MAE I POOL POOL #580869 6.0000 12/15/2031 6.000% 12/15/31	09/01/2026	Paydown		792	792	784	784		8		8		792				32	12/15/2031	1.A
..36201F-WD-5	GINNIE MAE I POOL POOL #582144 6.5000 06/15/2032 6.500% 06/15/32	09/01/2026	Paydown		684	684	702	716		(32)		(32)		684				30	06/15/2032	1.A
..36201J-GB-9	GINNIE MAE I POOL POOL #584394 6.5000 05/15/2032 6.500% 05/15/32	09/01/2026	Paydown		2,816	2,816	2,887	2,938		(122)		(122)		2,816				122	05/15/2032	1.A
..36201J-GG-8	GINNIE MAE I POOL POOL #584399 6.5000 05/15/2032 6.500% 05/15/32	09/01/2026	Paydown		1,460	1,460	1,497	1,528		(67)		(67)		1,460				63	05/15/2032	1.A
..36201J-JT-7	GINNIE MAE I POOL POOL #584474 6.5000 06/15/2032 6.500% 06/15/32	09/01/2026	Paydown		2,935	2,935	3,010	3,059		(123)		(123)		2,935				127	06/15/2032	1.A
..36202C-2W-2	GINNIE MAE II POOL POOL #2589 6.0000 05/20/2028 6.000% 05/20/28	09/01/2026	Paydown		222	222	214	219		3		3		222				9	05/20/2028	1.A
..36202C-3X-9	GINNIE MAE II POOL POOL #2614 6.0000 07/20/2028 6.000% 07/20/28	09/01/2026	Paydown		268	268	258	264		3		3		268				10	07/20/2028	1.A
..36202D-2S-9	GINNIE MAE II POOL POOL #3485 4.0000 11/20/2033 4.000% 11/20/33	09/01/2026	Paydown		7,597	7,597	6,905	7,234		363		363		7,597				203	11/20/2033	1.A
..36202D-2U-4	GINNIE MAE II POOL POOL #3487 5.0000 12/20/2033 5.000% 12/20/33	09/01/2026	Paydown		2,333	2,333	2,309	2,315		18		18		2,333				78	12/20/2033	1.A
..36202D-2V-2	GINNIE MAE II POOL POOL #3488 5.5000 12/20/2033 5.500% 12/20/33	09/01/2026	Paydown		5,672	5,672	5,798	5,759		(87)		(87)		5,672				209	12/20/2033	1.A
..36202D-3F-6	GINNIE MAE II POOL POOL #3498 4.5000 01/20/2034 4.500% 01/20/34	09/01/2026	Paydown		2,516	2,516	2,383	2,426		91		91		2,516				76	01/20/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GINNIE MAE II POOL POOL #3568 5.0000																			
36202D-6D-8	06/20/2034 5.000% 06/20/34	09/01/2026	Paydown		1,411	1,411	1,398	1,401		10		10		1,411				47	06/20/2034	1.A
	GINNIE MAE II POOL POOL #2728 6.0000																			
36202D-A5-0	03/20/2029 6.000% 03/20/29	09/01/2026	Paydown		911	911	881	897		13		13		911				36	03/20/2029	1.A
	GINNIE MAE II POOL POOL #3358 4.5000																			
36202D-WT-4	03/20/2033 4.500% 03/20/33	09/01/2026	Paydown		1,352	1,352	1,281	1,311		41		41		1,352				41	03/20/2033	1.A
	GINNIE MAE II POOL POOL #3427 4.5000																			
36202D-YY-1	08/20/2033 4.500% 08/20/33	09/01/2026	Paydown		3,792	3,792	3,686	3,725		68		68		3,792				114	08/20/2033	1.A
	GINNIE MAE II POOL POOL #3443 5.5000																			
36202D-ZG-9	09/20/2033 5.500% 09/20/33	09/01/2026	Paydown		2,745	2,745	2,790	2,775		(31)		(31)		2,745				101	09/20/2033	1.A
	GINNIE MAE I POOL POOL #610314 5.0000																			
36202V-AP-6	09/15/2033 5.000% 09/15/33	09/01/2026	Paydown		6,547	6,547	6,574	6,560		(13)		(13)		6,547				218	09/15/2033	1.A
	GINNIE MAE I POOL POOL #434165 6.5000																			
36207K-JJ-0	01/15/2029 6.500% 01/15/29	09/01/2026	Paydown		774	774	730	751		23		23		774				34	01/15/2029	1.A
	GINNIE MAE II POOL POOL #737744 5.5000																			
3620AR-S9-3	12/20/2040 5.500% 12/20/40	09/01/2026	Paydown		552	552	585	623		(71)		(71)		552				20	12/20/2040	1.A
	GINNIE MAE II POOL POOL #737748 5.5000																			
3620AR-TD-3	06/20/2038 5.500% 06/20/38	09/01/2026	Paydown		343	343	363	378		(35)		(35)		343				13	06/20/2038	1.A
	GINNIE MAE II POOL POOL #737751 5.5000																			
3620AR-TG-6	01/20/2036 5.500% 01/20/36	09/01/2026	Paydown		3,722	3,722	3,945	4,000		(279)		(279)		3,722				123	01/20/2036	1.A
	GINNIE MAE I POOL POOL #486876 6.0000																			
36210A-2H-9	01/15/2029 6.000% 01/15/29	09/01/2026	Paydown		313	313	290	303		10		10		313				12	01/15/2029	1.A
	GINNIE MAE I POOL POOL #552607 6.5000																			
36213E-3Q-7	06/15/2032 6.500% 06/15/32	09/01/2026	Paydown		6,347	6,347	6,519	6,463		(116)		(116)		6,347				275	06/15/2032	1.A
	GINNIE MAE I POOL POOL #552609 6.5000																			
36213E-3S-3	06/15/2032 6.500% 06/15/32	09/01/2026	Paydown		397	397	407	410		(13)		(13)		397				17	06/15/2032	1.A
	GINNIE MAE I POOL POOL #552561 6.5000																			
36213E-Z2-5	05/15/2032 6.500% 05/15/32	09/01/2026	Paydown		31,948	31,948	32,816	32,591		(643)		(643)		31,948				1,383	05/15/2032	1.A
	GINNIE MAE I POOL POOL #616019 5.5000																			
36290S-K8-3	10/15/2033 5.500% 10/15/33	09/01/2026	Paydown		5,872	5,872	5,944	5,931		(59)		(59)		5,872				216	10/15/2033	1.A
	GNR 2013-169 ZK SECURED 2.5000 11/20/2043																			
38378Y-JZ-3	2.500% 11/20/43	09/01/2026	Paydown		6,981	6,981	6,784	6,836		116		116		6,981				44	11/20/2043	1.A
	GNR 2015-36 GJ SECURED 3.5000 03/16/2045																			
38379J-B7-5	3.500% 03/16/45	09/01/2026	Paydown		305,404	305,404	312,156	308,031		(2,628)		(2,628)		305,404				7,309	03/16/2045	1.A
	GNR 2015-118 EL SECURED 3.5000 08/20/2045																			
38379M-PV-0	3.500% 08/20/45	09/01/2026	Paydown		172,805	172,805	178,502	175,944		(3,139)		(3,139)		172,805				4,128	08/20/2045	1.A
	GNR 2018-97 DM SECURED 4.0000 07/20/2048																			
38380X-H6-7	4.000% 07/20/48	09/01/2026	Paydown		29,802	29,802	30,282	30,088		(286)		(286)		29,802				795	07/20/2048	1.A
	GNR 2018-124 CY SECURED 4.0000 09/20/2048																			
38380Y-3J-2	4.000% 09/20/48	09/01/2026	Paydown		13,400	13,400	13,076	12,937		463		463		13,400				354	09/20/2048	1.A
	GNR 2018-112 LD SECURED 4.0000 07/20/2048																			
38380Y-GM-1	4.000% 07/20/48	09/01/2026	Paydown		263,100	263,100	268,609	266,449		(3,349)		(3,349)		263,100				7,010	07/20/2048	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,221,354	2,221,354	2,241,014	2,231,997		(10,673)		(10,673)		2,221,354				74,573	XXX	XXX
	FARM 2024-2 A SECURED ABS 5.1490 08/01/2054																			
307910-AC-3	5.149% 08/01/54	09/01/2026	Paydown		762,891	762,891	740,673	734,152		28,739		28,739		762,891				26,178	08/01/2054	1.A
	FREDDIE MAC GOLD POOL POOL #N30518 6.0000																			
31281A-SF-0	12/01/2028 6.000% 12/01/28	09/01/2026	Paydown		194	194	191	192		2		2		194				8	12/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #N30717 6.5000																			
31281A-YN-6	10/01/2030 6.500% 10/01/30	07/01/2026	Paydown		9,633	9,633	9,499	9,524		108		108		9,633				365	10/01/2030	1.A
	FREDDIE MAC GOLD POOL POOL #G00810 7.0000																			
31283G-3T-2	11/01/2027 7.000% 11/01/27	09/01/2026	Paydown		119	119	120	119						119				5	11/01/2027	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
	FREDDIE MAC GOLD POOL POOL #G00702 7.5000																			
..31283G-X7-7	05/01/2027 7.500% 05/01/27	09/01/2026	Paydown		35	35	36	36						35				2	05/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #G01041 6.0000																			
..31283H-EN-1	06/01/2029 6.000% 06/01/29	09/01/2026	Paydown		1,116	1,116	989	1,050		66		66		1,116				43	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C61408 5.5000																			
..31287L-R5-3	12/01/2031 5.500% 12/01/31	09/01/2026	Paydown		545	545	541	542		3		3		545				20	12/01/2031	1.A
	FREDDIE MAC NON GOLD POOL POOL #1B2324 6.3920																			
..3128JM-PJ-0	09/01/2035 6.392% 09/01/35	08/01/2026	Paydown		33	33	34	33						33				1	09/01/2035	1.A
	FREDDIE MAC NON GOLD POOL POOL #1B4015 5.9300																			
..3128JP-K5-8	04/01/2038 5.930% 04/01/38	09/01/2026	Paydown		597	597	614	599		(2)		(2)		597				24	04/01/2038	1.A
	FREDDIE MAC GOLD POOL POOL #A47999 5.0000																			
..3128K8-3G-9	08/01/2035 5.000% 08/01/35	09/01/2026	Paydown		602	602	614	613		(10)		(10)		602				20	08/01/2035	1.A
	FREDDIE MAC GOLD POOL POOL #A52723 6.0000																			
..3128KF-AY-6	10/01/2036 6.000% 10/01/36	09/01/2026	Paydown		1,678	1,678	1,684	1,682		(4)		(4)		1,678				67	10/01/2036	1.A
	FREDDIE MAC GOLD POOL POOL #A63864 5.5000																			
..3128KU-JH-1	07/01/2037 5.500% 07/01/37	09/01/2026	Paydown		3,291	3,291	3,277	3,278		13		13		3,291				121	07/01/2037	1.A
	FREDDIE MAC GOLD POOL POOL #A68619 5.5000																			
..3128L0-SG-8	11/01/2037 5.500% 11/01/37	09/01/2026	Paydown		26,271	26,271	25,885	25,969		302		302		26,271				1,027	11/01/2037	1.A
	FREDDIE MAC GOLD POOL POOL #A75189 6.0000																			
..3128L8-XS-9	04/01/2038 6.000% 04/01/38	09/01/2026	Paydown		5,203	5,203	5,231	5,224		(22)		(22)		5,203				207	04/01/2038	1.A
	FREDDIE MAC GOLD POOL POOL #G03164 5.5000																			
..3128M4-Z5-5	07/01/2037 5.500% 07/01/37	09/01/2026	Paydown		11,047	11,047	10,976	10,985		62		62		11,047				397	07/01/2037	1.A
	FREDDIE MAC GOLD POOL POOL #G03383 5.5000																			
..3128M5-CU-2	08/01/2037 5.500% 08/01/37	09/01/2026	Paydown		1,687	1,687	1,680	1,681		6		6		1,687				62	08/01/2037	1.A
	FREDDIE MAC GOLD POOL POOL #G03689 5.0000																			
..3128M5-NE-6	06/01/2036 5.000% 06/01/36	09/01/2026	Paydown		4,353	4,353	4,228	4,221		131		131		4,353				145	06/01/2036	1.A
	FREDDIE MAC GOLD POOL POOL #G05638 5.0000																			
..3128M7-S3-1	09/01/2039 5.000% 09/01/39	09/01/2026	Paydown		19,833	19,833	21,446	21,407		(1,574)		(1,574)		19,833				662	09/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #G07895 3.0000																			
..3128MA-C8-0	04/01/2043 3.000% 04/01/43	09/01/2026	Paydown		4,390	4,390	4,496	4,493		(103)		(103)		4,390				88	04/01/2043	1.A
	FREDDIE MAC GOLD POOL POOL #G14517 2.5000																			
..3128MD-G2-3	07/01/2027 2.500% 07/01/27	09/01/2026	Paydown		6,683	6,683	6,975	6,722		(39)		(39)		6,683				111	07/01/2027	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1154 6.2450																			
..3128NH-H7-1	06/01/2038 6.245% 06/01/38	09/01/2026	Paydown		1,584	1,584	1,634	1,469		115		115		1,584				64	06/01/2038	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1399 6.5000																			
..3128NH-RU-9	12/01/2036 6.500% 12/01/36	09/01/2026	Paydown		457	457	466	481		(24)		(24)		457				20	12/01/2036	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1546 6.1330																			
..3128NH-WF-6	01/01/2037 6.133% 01/01/37	09/01/2026	Paydown		1,559	1,559	1,600	1,629		(69)		(69)		1,559				63	01/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1630 6.3050																			
..3128NH-Y3-1	04/01/2037 6.305% 04/01/37	09/01/2026	Paydown		214	214	221	219		(5)		(5)		214				9	04/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1648 5.7420																			
..3128NH-ZM-8	04/01/2037 5.742% 04/01/37	09/01/2026	Paydown		8,504	8,504	8,898	8,603		(99)		(99)		8,504				323	04/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1827 6.3900																			
..3128NJ-A4-1	07/01/2038 6.390% 07/01/38	09/01/2026	Paydown		989	989	1,029	979		11		11		989				41	07/01/2038	1.A
	FREDDIE MAC NON GOLD POOL POOL #1N1610 5.7200																			
..3128QH-YF-1	07/01/2037 5.720% 07/01/37	09/01/2026	Paydown		1,080	1,080	1,107	1,080						1,080				45	07/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #1G2623 6.4900																			
..3128QS-4G-8	03/01/2037 6.490% 03/01/37	09/01/2026	Paydown		63	63	64	65		(2)		(2)		63				3	03/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #1G1946 5.7380																			
..3128QS-ET-9	05/01/2037 5.738% 05/01/37	09/01/2026	Paydown		2,644	2,644	2,744	2,687		(43)		(43)		2,644				86	05/01/2037	1.A
	FREDDIE MAC NON GOLD POOL POOL #100805 6.3510																			
..3128S4-3N-5	07/01/2039 6.351% 07/01/39	09/01/2026	Paydown		1,783	1,783	1,839	1,790		(8)		(8)		1,783				74	07/01/2039	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
	FREDDIE MAC NON GOLD POOL POOL #1Q0758 5.9060																			
3128S4-ZX-8	05/01/2035 5.906% 05/01/35	09/01/2026	Paydown		1,632	1,632	1,702	1,761		(129)		(129)		1,632				61	05/01/2035	1.A
	FREDDIE MAC NON GOLD POOL POOL #100925 6.3500																			
3128S5-A2-0	01/01/2040 6.350% 01/01/40	09/01/2026	Paydown		1,158	1,158	1,158	1,158						1,158				46	01/01/2040	1.A
	FREDDIE MAC GOLD POOL POOL #C00784 6.0000																			
31292G-2R-6	06/01/2029 6.000% 06/01/29	09/01/2026	Paydown		1,174	1,174	1,042	1,107		67		67		1,174				43	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00785 6.5000																			
31292G-2S-4	06/01/2029 6.500% 06/01/29	09/01/2026	Paydown		1,131	1,131	1,067	1,094		37		37		1,131				48	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00834 6.0000																			
31292G-4T-0	07/01/2029 6.000% 07/01/29	09/01/2026	Paydown		802	802	711	755		46		46		802				32	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00835 6.5000																			
31292G-4U-7	07/01/2029 6.500% 07/01/29	09/01/2026	Paydown		461	461	440	447		14		14		461				20	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00843 6.5000																			
31292G-5C-6	08/01/2029 6.500% 08/01/29	09/01/2026	Paydown		1,536	1,536	1,423	1,470		66		66		1,536				64	08/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00844 7.0000																			
31292G-5D-4	08/01/2029 7.000% 08/01/29	09/01/2026	Paydown		224	224	222	223		1		1		224				11	08/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00859 6.5000																			
31292G-5U-6	09/01/2029 6.500% 09/01/29	09/01/2026	Paydown		130	130	120	124		6		6		130				6	09/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00873 6.5000																			
31292G-6J-0	10/01/2029 6.500% 10/01/29	09/01/2026	Paydown		2,026	2,026	1,876	1,936		90		90		2,026				88	10/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00882 7.5000																			
31292G-6T-8	11/01/2029 7.500% 11/01/29	09/01/2026	Paydown		8	8	9	9		(1)		(1)		8					11/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00570 7.0000																			
31292G-T3-0	12/01/2027 7.000% 12/01/27	09/01/2026	Paydown		141	141	142	141						141				7	12/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00545 6.5000																			
31292G-TA-4	07/01/2027 6.500% 07/01/27	09/01/2026	Paydown		4,576	4,576	4,511	4,553		23		23		4,576				198	07/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00561 6.5000																			
31292G-TS-5	10/01/2027 6.500% 10/01/27	09/01/2026	Paydown		312	312	306	316		(4)		(4)		312				13	10/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00566 7.5000																			
31292G-TX-4	12/01/2027 7.500% 12/01/27	09/01/2026	Paydown		112	112	115	113		(1)		(1)		112				6	12/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00610 6.5000																			
31292G-VB-9	05/01/2028 6.500% 05/01/28	09/01/2026	Paydown		515	515	510	513		3		3		515				22	05/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #C00730 6.0000																			
31292G-Y3-4	03/01/2029 6.000% 03/01/29	09/01/2026	Paydown		1,281	1,281	1,145	1,214		67		67		1,281				50	03/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00764 6.0000																			
31292G-Z5-8	05/01/2029 6.000% 05/01/29	09/01/2026	Paydown		970	970	867	916		53		53		970				39	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00760 6.5000																			
31292G-ZZ-2	05/01/2029 6.500% 05/01/29	09/01/2026	Paydown		4,364	4,364	4,175	4,245		119		119		4,364				189	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C01080 8.0000																			
31292H-FV-1	10/01/2030 8.000% 10/01/30	09/01/2026	Paydown		2	2	3	3						2					10/01/2030	1.A
	FREDDIE MAC GOLD POOL POOL #C01567 5.0000																			
31292H-W4-2	05/01/2033 5.000% 05/01/33	09/01/2026	Paydown		3,439	3,439	3,533	3,532		(93)		(93)		3,439				115	05/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #C01847 5.5000																			
31292J-BQ-2	06/01/2034 5.500% 06/01/34	09/01/2026	Paydown		831	831	822	824		7		7		831				30	06/01/2034	1.A
	FREDDIE MAC GOLD POOL POOL #C03858 3.5000																			
31292L-JB-2	04/01/2042 3.500% 04/01/42	09/01/2026	Paydown		41,924	41,924	44,046	44,047		(2,123)		(2,123)		41,924				977	04/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #C14182 6.5000																			
31292Y-UF-2	08/01/2028 6.500% 08/01/28	09/01/2026	Paydown		113	113	113	113						113				5	08/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #A84491 5.0000																			
312930-7C-8	02/01/2039 5.000% 02/01/39	09/01/2026	Paydown		1,917	1,917	1,964	1,958		(40)		(40)		1,917				64	02/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A86624 5.0000																			
312933-LD-4	06/01/2039 5.000% 06/01/39	09/01/2026	Paydown		3,003	3,003	3,029	3,024		(21)		(21)		3,003				100	06/01/2039	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
	FREDDIE MAC GOLD POOL POOL #A87234 5.0000																			
312934-BB-7	07/01/2039 5.000% 07/01/39	09/01/2026	Paydown		5,003	5,003	5,178	5,168		(165)		(165)		5,003				167	07/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A87909 5.0000																			
312934-YE-6	08/01/2039 5.000% 08/01/39	09/01/2026	Paydown		11,525	11,525	11,938	11,898		(373)		(373)		11,525				385	08/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A88885 5.0000																			
312935-2S-7	09/01/2039 5.000% 09/01/39	09/01/2026	Paydown		5,325	5,325	5,502	5,493		(168)		(168)		5,325				179	09/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A88516 5.0000																			
312935-N9-6	09/01/2039 5.000% 09/01/39	09/01/2026	Paydown		12,852	12,852	13,280	13,234		(381)		(381)		12,852				428	09/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A89284 4.5000																			
312936-J5-7	10/01/2039 4.500% 10/01/39	09/01/2026	Paydown		13,069	13,069	13,525	13,464		(395)		(395)		13,069				393	10/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #C25359 6.5000																			
31293N-5U-0	04/01/2029 6.500% 04/01/29	09/01/2026	Paydown		955	955	884	924		30		30		955				42	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C24585 6.5000																			
31293N-CW-8	04/01/2029 6.500% 04/01/29	09/01/2026	Paydown		677	677	627	649		28		28		677				29	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C24945 6.5000																			
31293N-P6-1	04/01/2029 6.500% 04/01/29	09/01/2026	Paydown		2,786	2,786	2,581	2,710		77		77		2,786				121	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25095 6.0000																			
31293N-UU-2	04/01/2029 6.000% 04/01/29	08/01/2026	Paydown		16,783	16,783	15,000	15,964		818		818		16,783				669	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26262 6.5000																			
31293P-5X-9	05/01/2029 6.500% 05/01/29	09/01/2026	Paydown		354	354	328	338		15		15		354				15	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25560 6.0000																			
31293P-E9-2	04/01/2029 6.000% 04/01/29	09/01/2026	Paydown		294	294	263	278		16		16		294				12	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25546 6.0000																			
31293P-ET-8	04/01/2029 6.000% 04/01/29	09/01/2026	Paydown		338	338	300	316		22		22		338				14	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25547 6.5000																			
31293P-EU-5	04/01/2029 6.500% 04/01/29	09/01/2026	Paydown		176	176	168	172		5		5		176				8	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25637 6.0000																			
31293P-HN-8	04/01/2029 6.000% 04/01/29	09/01/2026	Paydown		432	432	383	409		24		24		432				18	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25930 6.0000																			
31293P-ST-3	05/01/2029 6.000% 05/01/29	09/01/2026	Paydown		348	348	311	328		20		20		348				14	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26622 6.5000																			
31293Q-LB-7	05/01/2029 6.500% 05/01/29	09/01/2026	Paydown		728	728	695	708		20		20		728				32	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26876 6.5000																			
31293Q-T9-4	05/01/2029 6.500% 05/01/29	09/01/2026	Paydown		223	223	207	215		8		8		223				10	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26878 6.0000																			
31293Q-UB-7	05/01/2029 6.000% 05/01/29	09/01/2026	Paydown		2,998	2,998	2,680	2,848		150		150		2,998				120	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C27220 6.5000																			
31293R-AV-3	06/01/2029 6.500% 06/01/29	09/01/2026	Paydown		391	391	362	374		17		17		391				17	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C27715 6.5000																			
31293R-SC-6	06/01/2029 6.500% 06/01/29	09/01/2026	Paydown		254	254	235	245		9		9		254				11	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C28384 6.5000																			
31293S-J5-9	06/01/2029 6.500% 06/01/29	09/01/2026	Paydown		1,445	1,445	1,338	1,408		37		37		1,445				63	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29067 6.0000																			
31293T-CC-9	07/01/2029 6.000% 07/01/29	09/01/2026	Paydown		1,082	1,082	967	1,033		50		50		1,082				43	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29110 6.0000																			
31293T-DP-9	07/01/2029 6.000% 07/01/29	09/01/2026	Paydown		306	306	271	287		19		19		306				12	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29168 6.5000																			
31293T-FH-5	07/01/2029 6.500% 07/01/29	09/01/2026	Paydown		284	284	268	275		9		9		284				12	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29215 6.0000																			
31293T-GY-7	07/01/2029 6.000% 07/01/29	09/01/2026	Paydown		6,644	6,644	5,938	6,287		356		356		6,644				289	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C30264 6.5000																			
31293V-JH-6	08/01/2029 6.500% 08/01/29	09/01/2026	Paydown		154	154	151	152		2		2		154				7	08/01/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..312940-4W-6	FREDDIE MAC GOLD POOL POOL #A92637 4.5000 06/01/2040 4.500% 06/01/40	09/01/2026	Paydown		58,203	58,203	60,449	60,179		(1,976)		(1,976)		58,203				1,709	06/01/2040	1.A
..312940-4X-4	FREDDIE MAC GOLD POOL POOL #A92638 4.5000 06/01/2040 4.500% 06/01/40	09/01/2026	Paydown		112,647	112,647	116,484	116,135		(3,487)		(3,487)		112,647				3,311	06/01/2040	1.A
..312940-KJ-7	FREDDIE MAC GOLD POOL POOL #A92097 4.5000 05/01/2040 4.500% 05/01/40	09/01/2026	Paydown		5,390	5,390	5,603	5,637		(247)		(247)		5,390				162	05/01/2040	1.A
..312940-NH-8	FREDDIE MAC GOLD POOL POOL #A92192 4.5000 05/01/2040 4.500% 05/01/40	09/01/2026	Paydown		76,458	76,458	79,409	79,129		(2,671)		(2,671)		76,458				2,194	05/01/2040	1.A
..312942-TE-5	FREDDIE MAC GOLD POOL POOL #A94149 4.0000 10/01/2040 4.000% 10/01/40	09/01/2026	Paydown		7,240	7,240	7,530	7,454		(213)		(213)		7,240				196	10/01/2040	1.A
..312944-2S-9	FREDDIE MAC GOLD POOL POOL #A96185 4.0000 01/01/2041 4.000% 01/01/41	09/01/2026	Paydown		1,717	1,717	1,676	1,675		42		42		1,717				46	01/01/2041	1.A
..312945-TV-0	FREDDIE MAC GOLD POOL POOL #A96864 4.5000 02/01/2041 4.500% 02/01/41	09/01/2026	Paydown		50,544	50,544	51,334	51,188		(644)		(644)		50,544				1,524	02/01/2041	1.A
..31294D-AF-8	FREDDIE MAC GOLD POOL POOL #C36306 7.0000 02/01/2030 7.000% 02/01/30	09/01/2026	Paydown		115	115	110	111		4		4		115				5	02/01/2030	1.A
..31294E-EF-2	FREDDIE MAC GOLD POOL POOL #C37334 6.5000 03/01/2030 6.500% 03/01/30	09/01/2026	Paydown		1,680	1,680	1,557	1,619		61		61		1,680				73	03/01/2030	1.A
..31294F-PP-5	FREDDIE MAC GOLD POOL POOL #C38530 7.0000 05/01/2030 7.000% 05/01/30	09/01/2026	Paydown		531	531	510	509		22		22		531				25	05/01/2030	1.A
..31294M-P3-9	FREDDIE MAC GOLD POOL POOL #E03142 3.0000 05/01/2027 3.000% 05/01/27	09/01/2026	Paydown		12,293	12,293	12,842	12,383		(90)		(90)		12,293				236	05/01/2027	1.A
..31296P-T8-5	FREDDIE MAC GOLD POOL POOL #A15075 4.5000 10/01/2033 4.500% 10/01/33	09/01/2026	Paydown		8,497	8,497	8,293	8,371		126		126		8,497				255	10/01/2033	1.A
..31296X-DW-2	FREDDIE MAC GOLD POOL POOL #A21017 5.0000 04/01/2034 5.000% 04/01/34	09/01/2026	Paydown		5,573	5,573	5,436	5,483		90		90		5,573				186	04/01/2034	1.A
..312979-LT-2	FREDDIE MAC GOLD POOL POOL #B32138 5.0000 02/01/2039 5.000% 02/01/39	09/01/2026	Paydown		876	876	892	892		(17)		(17)		876				29	02/01/2039	1.A
..31297C-NJ-5	FREDDIE MAC GOLD POOL POOL #A24893 6.0000 07/01/2034 6.000% 07/01/34	09/01/2026	Paydown		33,316	33,316	34,001	33,978		(662)		(662)		33,316				1,469	07/01/2034	1.A
..31297K-EV-0	FREDDIE MAC GOLD POOL POOL #A30148 5.5000 12/01/2034 5.500% 12/01/34	09/01/2026	Paydown		4,758	4,758	4,836	4,801		(43)		(43)		4,758				175	12/01/2034	1.A
..31297K-H2-1	FREDDIE MAC GOLD POOL POOL #A30249 5.5000 12/01/2034 5.500% 12/01/34	09/01/2026	Paydown		4,790	4,790	4,868	4,835		(45)		(45)		4,790				176	12/01/2034	1.A
..31297M-KW-7	FREDDIE MAC GOLD POOL POOL #A32109 5.5000 04/01/2035 5.500% 04/01/35	09/01/2026	Paydown		2,476	2,476	2,507	2,493		(17)		(17)		2,476				91	04/01/2035	1.A
..31297S-LL-7	FREDDIE MAC GOLD POOL POOL #A36631 5.0000 08/01/2035 5.000% 08/01/35	09/01/2026	Paydown		394	394	402	404		(10)		(10)		394				13	08/01/2035	1.A
..31297S-ZD-0	FREDDIE MAC GOLD POOL POOL #A37040 5.0000 09/01/2035 5.000% 09/01/35	09/01/2026	Paydown		2,464	2,464	2,440	2,444		19		19		2,464				82	09/01/2035	1.A
..31326F-V7-0	FREDDIE MAC NON GOLD POOL POOL #2B1538 6.1340 07/01/2043 6.134% 07/01/43	09/01/2026	Paydown		46,357	46,357	45,836	47,840		(1,482)		(1,482)		46,357				1,954	07/01/2043	1.A
..31326F-WN-4	FREDDIE MAC NON GOLD POOL POOL #2B1553 6.0710 07/01/2043 6.071% 07/01/43	09/01/2026	Paydown		101,469	101,469	99,372	104,267		(2,798)		(2,798)		101,469				4,219	07/01/2043	1.A
..31326G-FH-4	FREDDIE MAC NON GOLD POOL POOL #2B1968 5.9950 11/01/2043 5.995% 11/01/43	09/01/2026	Paydown		1,064	1,064	1,061	1,102		(38)		(38)		1,064				40	11/01/2043	1.A
..31326G-GB-6	FREDDIE MAC NON GOLD POOL POOL #2B1994 6.0150 12/01/2043 6.015% 12/01/43	09/01/2026	Paydown		368	368	380	388		(21)		(21)		368				15	12/01/2043	1.A
..31326G-GS-9	FREDDIE MAC NON GOLD POOL POOL #2B2009 5.9860 12/01/2043 5.986% 12/01/43	09/01/2026	Paydown		4,927	4,927	4,885	5,099		(172)		(172)		4,927				180	12/01/2043	1.A
..31329Q-VH-1	FREDDIE MAC POOL POOL #ZA6916 3.5000 04/01/2049 3.500% 04/01/49	09/01/2026	Paydown		2,889	2,889	2,975	3,310		(422)		(422)		2,889				67	04/01/2049	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FREDDIE MAC POOL POOL #SD0074 3.0000																			
3132DM-CK-9	09/01/2049 3.000% 09/01/49	09/01/2026	Paydown		52,120	52,120	53,283	54,002		(1,882)		(1,882)		52,120				1,045	09/01/2049	1.A
	FREDDIE MAC POOL POOL #SD0118 3.5000																			
3132DM-DX-0	10/01/2049 3.500% 10/01/49	09/01/2026	Paydown		1,900	1,900	1,968	2,016		(116)		(116)		1,900				44	10/01/2049	1.A
	FREDDIE MAC POOL POOL #SD1643 4.5000																			
3132DN-ZG-1	09/01/2052 4.500% 09/01/52	09/01/2026	Paydown		1,125,106	1,125,106	1,087,134	1,089,596		35,511		35,511		1,125,106				34,737	09/01/2052	1.A
	FREDDIE MAC POOL POOL #SD1827 4.5000																			
3132DP-A4-0	11/01/2052 4.500% 11/01/52	09/01/2026	Paydown		663,121	663,121	646,750	647,980		15,141		15,141		663,121				19,517	11/01/2052	1.A
	FREDDIE MAC POOL POOL #SD1926 5.5000																			
3132DP-D7-0	11/01/2052 5.500% 11/01/52	09/01/2026	Paydown		1,060,991	1,060,991	1,081,050	1,077,444		(16,454)		(16,454)		1,060,991				39,729	11/01/2052	1.A
	FREDDIE MAC POOL POOL #SD2381 5.5000																			
3132DP-UE-6	03/01/2053 5.500% 03/01/53	09/01/2026	Paydown		241,180	241,180	242,085	241,817		(637)		(637)		241,180				8,567	03/01/2053	1.A
	FREDDIE MAC POOL POOL #SD3531 4.5000																			
3132DQ-4Q-6	07/01/2053 4.500% 07/01/53	09/01/2026	Paydown		682,678	682,678	627,423	626,332		56,346		56,346		682,678				21,103	07/01/2053	1.A
	FREDDIE MAC POOL POOL #SD4633 6.0000																			
3132DS-EE-8	02/01/2054 6.000% 02/01/54	09/01/2026	Paydown		1,167,687	1,167,687	1,188,852	1,182,836		(15,149)		(15,149)		1,167,687				46,970	02/01/2054	1.A
	FREDDIE MAC POOL POOL #SD5762 5.5000																			
3132DT-MK-3	05/01/2054 5.500% 05/01/54	09/01/2026	Paydown		756,687	756,687	766,323	765,018		(8,331)		(8,331)		756,687				29,064	05/01/2054	1.A
	FREDDIE MAC POOL POOL #SD6327 6.0000																			
3132DU-A4-9	09/01/2054 6.000% 09/01/54	09/01/2026	Paydown		438,747	438,747	447,590	445,635		(6,889)		(6,889)		438,747				17,309	09/01/2054	1.A
	FREDDIE MAC POOL POOL #SD8029 2.5000																			
3132DV-4N-2	12/01/2049 2.500% 12/01/49	09/01/2026	Paydown		294,334	294,334	297,599	300,243		(5,910)		(5,910)		294,334				4,904	12/01/2049	1.A
	FREDDIE MAC POOL POOL #SD7410 5.5000																			
3132DV-GT-6	01/01/2055 5.500% 01/01/55	09/01/2026	Paydown		314,614	314,614	312,217	312,346		2,268		2,268		314,614				11,543	01/01/2055	1.A
	FREDDIE MAC POOL POOL #SD4395 5.0000																			
3132E0-3C-4	11/01/2053 5.000% 11/01/53	09/01/2026	Paydown		448,042	448,042	442,722	442,948		5,094		5,094		448,042				13,409	11/01/2053	1.A
	FREDDIE MAC POOL POOL #SD3753 5.0000																			
3132E0-E2-4	07/01/2053 5.000% 07/01/53	09/01/2026	Paydown		668,837	668,837	644,278	647,891		20,945		20,945		668,837				22,305	07/01/2053	1.A
	FREDDIE MAC GOLD POOL POOL #U69007 3.0000																			
3132FY-AH-0	12/01/2042 3.000% 12/01/42	09/01/2026	Paydown		7,534	7,534	7,895	7,817		(283)		(283)		7,534				138	12/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #U70130 2.5000																			
3132G0-EB-2	11/01/2027 2.500% 11/01/27	09/01/2026	Paydown		3,261	3,261	3,414	3,284		(22)		(22)		3,261				54	11/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #Q02754 4.0000																			
3132GG-BX-2	08/01/2041 4.000% 08/01/41	09/01/2026	Paydown		26,018	26,018	27,148	27,245		(1,227)		(1,227)		26,018				695	08/01/2041	1.A
	FREDDIE MAC GOLD POOL POOL #Q04017 4.0000																			
3132GK-DW-3	10/01/2041 4.000% 10/01/41	09/01/2026	Paydown		19,677	19,677	20,390	20,547		(870)		(870)		19,677				524	10/01/2041	1.A
	FREDDIE MAC GOLD POOL POOL #Q07040 3.5000																			
3132GS-EM-7	03/01/2042 3.500% 03/01/42	09/01/2026	Paydown		23,925	23,925	25,009	24,940		(1,015)		(1,015)		23,925				546	03/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q08046 3.5000																			
3132GT-HX-8	05/01/2042 3.500% 05/01/42	09/01/2026	Paydown		3,285	3,285	3,471	3,440		(154)		(154)		3,285				77	05/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q08860 3.5000																			
3132GU-E9-1	06/01/2042 3.500% 06/01/42	09/01/2026	Paydown		13,480	13,480	13,488	13,485		(5)		(5)		13,480				315	06/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q12965 3.0000																			
3132HP-JJ-4	11/01/2042 3.000% 11/01/42	09/01/2026	Paydown		106,406	106,406	111,788	110,809		(4,404)		(4,404)		106,406				2,238	11/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q13062 3.5000																			
3132HP-MK-7	11/01/2042 3.500% 11/01/42	09/01/2026	Paydown		9,442	9,442	10,152	10,077		(635)		(635)		9,442				219	11/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #K90384 3.0000																			
3132J2-M9-1	04/01/2033 3.000% 04/01/33	09/01/2026	Paydown		43,383	43,383	44,556	43,963		(580)		(580)		43,383				899	04/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #G30756 3.0000																			
3132J4-B2-4	06/01/2035 3.000% 06/01/35	09/01/2026	Paydown		54,619	54,619	55,575	55,234		(615)		(615)		54,619				1,093	06/01/2035	1.A
	FREDDIE MAC GOLD POOL POOL #Q15419 2.5000																			
3132J6-PD-0	02/01/2043 2.500% 02/01/43	09/01/2026	Paydown		41,063	41,063	40,431	40,512		551		551		41,063				683	02/01/2043	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FREDDIE MAC GOLD POOL POOL #G18240 3.0000																			
3132J9-S6-6	05/01/2043 3.000% 05/01/43	09/01/2026	Paydown		25,794	25,794	25,890	25,855		(61)		(61)		25,794				516	05/01/2043	1.A
	FREDDIE MAC GOLD POOL POOL #G20792 3.5000																			
3132JM-2Z-1	08/01/2043 3.500% 08/01/43	09/01/2026	Paydown		18,623	18,623	18,899	18,896		(274)		(274)		18,623				435	08/01/2043	1.A
	FREDDIE MAC GOLD POOL POOL #K91209 3.5000																			
3132JM-GS-9	09/01/2033 3.500% 09/01/33	09/01/2026	Paydown		40,752	40,752	41,752	41,285		(532)		(532)		40,752				952	09/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #G27850 3.5000																			
3132M8-L7-9	08/01/2044 3.500% 08/01/44	09/01/2026	Paydown		12,927	12,927	13,676	13,860		(933)		(933)		12,927				302	08/01/2044	1.A
	FREDDIE MAC GOLD POOL POOL #G31401 3.0000																			
3132M-RX-1	02/01/2045 3.000% 02/01/45	09/01/2026	Paydown		29,431	29,431	29,964	29,925		(494)		(494)		29,431				587	02/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #G32759 3.0000																			
3132QP-B5-2	04/01/2045 3.000% 04/01/45	09/01/2026	Paydown		22,355	22,355	22,760	22,741		(385)		(385)		22,355				447	04/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #G35151 3.0000																			
3132QR-WM-8	05/01/2045 3.000% 05/01/45	09/01/2026	Paydown		50,381	50,381	52,310	52,209		(1,828)		(1,828)		50,381				1,015	05/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #G38462 3.0000																			
3132QV-ML-2	01/01/2046 3.000% 01/01/46	09/01/2026	Paydown		131,267	131,267	134,851	134,924		(3,657)		(3,657)		131,267				2,760	01/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G40082 3.0000																			
3132WD-CU-6	04/01/2046 3.000% 04/01/46	09/01/2026	Paydown		65,447	65,447	67,369	67,478		(2,031)		(2,031)		65,447				1,291	04/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G42589 3.0000																			
3132WF-2X-6	08/01/2046 3.000% 08/01/46	09/01/2026	Paydown		23,787	23,787	24,727	24,854		(1,067)		(1,067)		23,787				475	08/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G43248 2.5000																			
3132WG-TE-7	09/01/2046 2.500% 09/01/46	09/01/2026	Paydown		393,669	393,669	397,068	396,824		(3,155)		(3,155)		393,669				6,630	09/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G44454 3.0000																			
3132WH-5Q-4	11/01/2046 3.000% 11/01/46	09/01/2026	Paydown		87,456	87,456	86,240	86,259		1,198		1,198		87,456				1,675	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G44272 3.0000																			
3132WH-XA-8	11/01/2046 3.000% 11/01/46	09/01/2026	Paydown		160,528	160,528	158,345	158,280		2,248		2,248		160,528				3,227	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G45092 3.0000																			
3132WJ-US-8	12/01/2046 3.000% 12/01/46	09/01/2026	Paydown		212,319	212,319	209,300	209,196		3,123		3,123		212,319				4,054	12/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G45163 3.5000																			
3132WJ-WZ-0	12/01/2046 3.500% 12/01/46	09/01/2026	Paydown		18,940	18,940	19,402	19,496		(557)		(557)		18,940				442	12/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G45662 3.0000																			
3132WK-JG-4	01/01/2047 3.000% 01/01/47	09/01/2026	Paydown		45,002	45,002	44,812	44,819		183		183		45,002				901	01/01/2047	1.A
	FREDDIE MAC GOLD POOL POOL #G55258 4.0000																			
3132XX-ZY-8	04/01/2048 4.000% 04/01/48	09/01/2026	Paydown		10,815	10,815	11,061	11,305		(490)		(490)		10,815				288	04/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #G56279 4.0000																			
3132XY-6R-3	05/01/2048 4.000% 05/01/48	09/01/2026	Paydown		23,773	23,773	24,274	24,468		(695)		(695)		23,773				636	05/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #G55932 4.0000																			
3132XY-SW-8	05/01/2048 4.000% 05/01/48	09/01/2026	Paydown		620,420	620,420	631,083	640,765		(20,345)		(20,345)		620,420				17,453	05/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #G57244 4.0000																			
3132Y1-BN-7	07/01/2048 4.000% 07/01/48	09/01/2026	Paydown		117,786	117,786	120,363	121,955		(4,168)		(4,168)		117,786				2,974	07/01/2048	1.A
	FREDDIE MAC POOL POOL #QA1503 3.5000																			
31334X-U4-9	08/01/2049 3.500% 08/01/49	09/01/2026	Paydown		122,897	122,897	127,333	131,221		(8,324)		(8,324)		122,897				2,867	08/01/2049	1.A
	FREDDIE MAC POOL POOL #QA1820 3.5000																			
31334Y-AV-9	08/01/2049 3.500% 08/01/49	09/01/2026	Paydown		214,495	214,495	221,667	228,330		(13,835)		(13,835)		214,495				4,510	08/01/2049	1.A
	FREDDIE MAC POOL POOL #QA2255 3.0000																			
31334Y-QG-5	09/01/2049 3.000% 09/01/49	09/01/2026	Paydown		257,529	257,529	262,519	268,962		(11,433)		(11,433)		257,529				5,149	09/01/2049	1.A
	FREDDIE MAC GOLD POOL POOL #G60810 3.0000																			
31335A-3T-3	11/01/2046 3.000% 11/01/46	09/01/2026	Paydown		139,629	139,629	137,556	137,451		2,177		2,177		139,629				2,944	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60860 3.5000																			
31335A-5V-6	11/01/2046 3.500% 11/01/46	09/01/2026	Paydown		166,937	166,937	170,406	171,710		(4,773)		(4,773)		166,937				3,481	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60509 3.0000																			
31335A-R6-7	07/01/2043 3.000% 07/01/43	09/01/2026	Paydown		211,397	211,397	216,938	216,820		(5,423)		(5,423)		211,397				4,225	07/01/2043	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
	FREDDIE MAC GOLD POOL POOL #G60510 3.0000																			
31335A-R7-5	03/01/2046 3.000% 03/01/46	09/01/2026	Paydown		10,192	10,192	10,483	10,492		(300)		(300)		10,192				213	03/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60723 3.0000																			
31335A-YU-6	10/01/2046 3.000% 10/01/46	09/01/2026	Paydown		167,197	167,197	164,872	164,739		2,458		2,458		167,197				3,263	10/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60741 3.0000																			
31335A-ZE-1	10/01/2046 3.000% 10/01/46	09/01/2026	Paydown		144,575	144,575	142,745	142,475		2,100		2,100		144,575				2,751	10/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G61581 4.0000																			
31335B-XJ-0	08/01/2048 4.000% 08/01/48	09/01/2026	Paydown		105,266	105,266	107,750	109,925		(4,659)		(4,659)		105,266				2,772	08/01/2048	1.A
	FREDDIE MAC POOL POOL #QA3804 3.0000																			
3133GU-GM-6	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		191,403	191,403	193,795	195,482		(4,079)		(4,079)		191,403				3,827	10/01/2049	1.A
	FREDDIE MAC POOL POOL #QA5488 3.0000																			
3133A0-CZ-5	12/01/2049 3.000% 12/01/49	09/01/2026	Paydown		498,817	498,817	507,313	510,289		(11,472)		(11,472)		498,817				11,013	12/01/2049	1.A
	FREDDIE MAC POOL POOL #QC7439 2.0000																			
3133AS-HQ-9	09/01/2051 2.000% 09/01/51	09/01/2026	Paydown		470,133	470,133	472,190	471,851		(1,719)		(1,719)		470,133				6,378	09/01/2051	1.A
	FREDDIE MAC POOL POOL #QC8176 2.0000																			
3133AT-CM-1	10/01/2051 2.000% 10/01/51	09/01/2026	Paydown		689,888	689,888	693,068	692,796		(2,908)		(2,908)		689,888				9,209	10/01/2051	1.A
	FREDDIE MAC POOL POOL #QC9308 2.5000																			
3133AU-KV-9	10/01/2051 2.500% 10/01/51	09/01/2026	Paydown		321,368	321,368	331,059	330,674		(9,306)		(9,306)		321,368				5,733	10/01/2051	1.A
	FREDDIE MAC POOL POOL #RA1541 3.0000																			
3133KG-WA-2	11/01/2049 3.000% 11/01/49	09/01/2026	Paydown		76,701	76,701	77,815	78,317		(1,617)		(1,617)		76,701				1,485	11/01/2049	1.A
	FREDDIE MAC POOL POOL #RA8075 5.0000																			
3133KP-6L-7	11/01/2052 5.000% 11/01/52	09/01/2026	Paydown		608,766	608,766	609,337	609,079		(314)		(314)		608,766				20,289	11/01/2052	1.A
	FREDDIE MAC POOL POOL #RA8076 5.0000																			
3133KP-6M-5	11/01/2052 5.000% 11/01/52	09/01/2026	Paydown		1,144,354	1,144,354	1,144,354	1,144,354						1,144,354				38,943	11/01/2052	1.A
	FREDDIE MAC POOL POOL #RA8085 5.0000																			
3133KP-6W-3	10/01/2052 5.000% 10/01/52	09/01/2026	Paydown		428,692	428,692	417,875	419,180		9,512		9,512		428,692				14,603	10/01/2052	1.A
	FREDDIE MAC POOL POOL #RA7306 4.0000																			
3133KP-DK-1	05/01/2052 4.000% 05/01/52	09/01/2026	Paydown		684,817	684,817	690,488	689,693		(4,876)		(4,876)		684,817				18,415	05/01/2052	1.A
	FREDDIE MAC POOL POOL #RA8770 5.0000																			
3133KQ-W7-7	03/01/2053 5.000% 03/01/53	09/01/2026	Paydown		889,599	889,599	877,506	878,815		10,784		10,784		889,599				29,612	03/01/2053	1.A
	FREDDIE MAC POOL POOL #RA9840 5.5000																			
3133KR-4Z-4	09/01/2053 5.500% 09/01/53	09/01/2026	Paydown		1,343,515	1,343,515	1,313,128	1,317,868		25,647		25,647		1,343,515				48,392	09/01/2053	1.A
	FREDDIE MAC POOL POOL #RA9841 5.5000																			
3133KR-5A-8	09/01/2053 5.500% 09/01/53	09/01/2026	Paydown		825,020	825,020	784,607	792,133		32,887		32,887		825,020				29,151	09/01/2053	1.A
	FREDDIE MAC POOL POOL #RA9990 5.5000																			
3133KS-C3-4	10/01/2053 5.500% 10/01/53	09/01/2026	Paydown		886,468	886,468	894,086	892,114		(5,646)		(5,646)		886,468				31,626	10/01/2053	1.A
	FREDDIE MAC POOL POOL #QA4543 3.0000																			
31346Y-BL-6	11/01/2049 3.000% 11/01/49	09/01/2026	Paydown		294,334	294,334	299,462	299,608		(5,274)		(5,274)		294,334				6,476	11/01/2049	1.A
	FNR 2011-74 AY SECURED 3.5000 08/25/2031																			
3136A0-KH-9	3.500% 08/25/31	09/01/2026	Paydown		134,452	134,452	135,019	134,302		150		150		134,452				3,109	08/25/2031	1.A
	FNR 2012-49 TB SECURED 3.5000 05/25/2042																			
3136A5-S7-2	3.500% 05/25/42	09/01/2026	Paydown		2,677	2,677	2,716	2,688		(11)		(11)		2,677				66	05/25/2042	1.A
	FNR 2013-66 MB SECURED 3.0000 07/25/2043																			
3136AF-VT-8	3.000% 07/25/43	09/01/2026	Paydown		53,430	53,430	53,129	53,232		198		198		53,430				1,068	07/25/2043	1.A
	FNR 2014-55 ZD SECURED 3.0000 12/25/2043																			
3136AK-V9-1	3.000% 12/25/43	09/01/2026	Paydown		86,737	86,737	85,439	85,974		764		764		86,737				1,664	12/25/2043	1.A
	FNR 2014-55 BZ SECURED 3.0000 12/25/2043																			
3136AK-W2-5	3.000% 12/25/43	09/01/2026	Paydown		86,737	86,737	85,439	85,974		764		764		86,737				1,664	12/25/2043	1.A
	FNR 2014-55 ZB SECURED 3.0000 12/25/2043																			
3136AK-W3-3	3.000% 12/25/43	09/01/2026	Paydown		86,737	86,737	85,439	85,974		764		764		86,737				1,664	12/25/2043	1.A
	FNR 2014-55 AZ SECURED 3.0000 12/25/2043																			
3136AK-W4-1	3.000% 12/25/43	09/01/2026	Paydown		86,737	86,737	85,439	85,974		764		764		86,737				1,664	12/25/2043	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3136AL-3A-7	FNR 2014-84 WB SECURED 3.0000 12/25/2044 3.000% 12/25/44	09/01/2026	Paydown		172,882	172,882	160,188	165,361		7,521		7,521		172,882				3,452	12/25/2044	1.A
..3136AL-PS-4	FNR 2014-77 ML SECURED 3.0000 11/25/2044 3.000% 11/25/44	09/01/2026	Paydown		73,659	73,659	68,580	71,393		2,266		2,266		73,659				1,510	11/25/2044	1.A
..3136AM-EC-9	FNR 2014-92 BL SECURED 3.5000 01/25/2045 3.500% 01/25/45	09/01/2026	Paydown		453,684	453,684	454,464	453,467		217		217		453,684				9,968	01/25/2045	1.A
..3136AP-BC-5	FNR 2015-38 GB SECURED 3.0000 06/25/2045 3.000% 06/25/45	09/01/2026	Paydown		223,938	223,938	208,673	216,340		7,598		7,598		223,938				4,719	06/25/2045	1.A
..3136AP-F9-8	FNR 2015-55 CL SECURED 3.0000 08/25/2045 3.000% 08/25/45	09/01/2026	Paydown		331,910	331,910	317,285	324,669		7,241		7,241		331,910				6,603	08/25/2045	1.A
..3136AP-FQ-0	FNR 2015-44 LC SECURED 3.0000 07/25/2045 3.000% 07/25/45	09/01/2026	Paydown		168,574	168,574	159,803	164,075		4,499		4,499		168,574				3,349	07/25/2045	1.A
..3136AQ-BS-8	FNR 2015-75 LW SECURED 3.5000 05/25/2045 3.500% 05/25/45	09/01/2026	Paydown		240,460	240,460	242,752	241,341		(881)		(881)		240,460				5,548	05/25/2045	1.A
..3136AT-H2-3	FNR 2016-74 PB SECURED 3.0000 10/25/2046 3.000% 10/25/46	09/01/2026	Paydown		150,093	150,093	144,417	147,127		2,966		2,966		150,093				3,038	10/25/2046	1.A
..3136AU-S5-1	FNR 2016-104 LY SECURED 3.5000 01/25/2047 3.500% 01/25/47	09/01/2026	Paydown		15,066	15,066	14,777	14,903		163		163		15,066				363	01/25/2047	1.A
..3136AX-WU-5	FNR 2017-64 JT SECURED 3.5000 08/25/2047 3.500% 08/25/47	09/01/2026	Paydown		40,087	40,087	40,299	40,210		(122)		(122)		40,087				936	08/25/2047	1.A
..3136B0-DD-5	FNR 2017-97 LQ SECURED 3.5000 12/25/2047 3.500% 12/25/47	09/01/2026	Paydown		21,393	21,393	20,170	20,694		699		699		21,393				504	12/25/2047	1.A
..3136B2-QP-0	FNR 2018-47 JE SECURED 3.5000 07/25/2048 3.500% 07/25/48	09/01/2026	Paydown		44,904	44,904	43,753	43,991		912		912		44,904				1,158	07/25/2048	1.A
..3136BJ-UW-3	FNR 2021-80 KB SECURED 2.0000 11/25/2051 2.000% 11/25/51	09/01/2026	Paydown		340,614	340,614	274,194	284,218		56,396		56,396		340,614				4,565	11/25/2051	1.A
..31371G-EF-3	FANNIE MAE POOL POOL #251334 6.5000 11/01/2027 6.500% 11/01/27	09/01/2026	Paydown		6	6	5	6						6					11/01/2027	1.A
..31371L-5V-7	FANNIE MAE POOL POOL #255660 6.0000 01/01/2035 6.000% 01/01/35	09/01/2026	Paydown		16	16	16	16						16				1	01/01/2035	1.A
..31371L-DH-9	FANNIE MAE POOL POOL #254904 5.5000 10/01/2033 5.500% 10/01/33	09/01/2026	Paydown		726	726	735	732		(6)		(6)		726				27	10/01/2033	1.A
..31371L-PJ-2	FANNIE MAE POOL POOL #255225 5.5000 06/01/2034 5.500% 06/01/34	09/01/2026	Paydown		631	631	623	625		7		7		631				24	06/01/2034	1.A
..31371M-DT-1	FANNIE MAE POOL POOL #255814 5.5000 08/01/2035 5.500% 08/01/35	09/01/2026	Paydown		491	491	493	492		(2)		(2)		491				18	08/01/2035	1.A
..31371N-UC-7	FANNIE MAE POOL POOL #257179 4.5000 04/01/2028 4.500% 04/01/28	09/01/2026	Paydown		2,074	2,074	2,080	2,074		(1)		(1)		2,074				62	04/01/2028	1.A
..31374G-GL-5	FANNIE MAE POOL POOL #313503 6.5000 04/01/2027 6.500% 04/01/27	09/01/2026	Paydown		5	5	5	5						5					04/01/2027	1.A
..31377G-RH-9	FANNIE MAE POOL POOL #376788 6.5000 10/01/2027 6.500% 10/01/27	08/01/2026	Paydown		94	94	91	93		1		1		94				3	10/01/2027	1.A
..31378D-X2-1	FANNIE MAE POOL POOL #395897 6.5000 12/01/2027 6.500% 12/01/27	09/01/2026	Paydown		83	83	81	82		1		1		83				3	12/01/2027	1.A
..31378E-N7-9	FANNIE MAE POOL POOL #396514 6.5000 09/01/2027 6.500% 09/01/27	09/01/2026	Paydown		1,273	1,273	1,239	1,262		11		11		1,273				55	09/01/2027	1.A
..31378F-CZ-6	FANNIE MAE POOL POOL #397088 6.5000 09/01/2027 6.500% 09/01/27	07/01/2026	Paydown		11	11	11	11						11					09/01/2027	1.A
..31378J-S2-4	FANNIE MAE POOL POOL #400237 6.5000 09/01/2027 6.500% 09/01/27	09/01/2026	Paydown		23	23	23	23						23				1	09/01/2027	1.A
..31378M-NS-5	FANNIE MAE POOL POOL #402801 6.5000 11/01/2027 6.500% 11/01/27	09/01/2026	Paydown		107	107	104	106		1		1		107				5	11/01/2027	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31378P-CM-3	FANNIE MAE POOL POOL #404276 6.5000 11/01/2027 6.500% 11/01/27	09/01/2026	Paydown		38	38	37	37						38				2	11/01/2027	1.A
31379L-2H-3	FANNIE MAE POOL POOL #422976 6.5000 04/01/2028 6.500% 04/01/28	09/01/2026	Paydown		33	33	33	33						33				1	04/01/2028	1.A
3137AT-CU-4	FHR 4091 BQ SECURED 2.0000 08/15/2042 2.000% 08/15/42	09/01/2026	Paydown		136,966	136,966	104,201	125,904		11,062		11,062		136,966				1,827	08/15/2042	1.A
3137AW-LM-5	FHR 4136 QD SECURED 1.7500 09/15/2042 1.750% 09/15/42	09/01/2026	Paydown		64,755	64,755	61,082	62,281		2,474		2,474		64,755				749	09/15/2042	1.A
3137B5-7H-0	FHR 4257 DZ SECURED 2.5000 10/15/2043 2.500% 10/15/43	09/01/2026	Paydown		35	35	32	34		1		1		35					10/15/2043	1.A
3137B5-US-0	FHR 4274 KC SECURED 2.5000 02/15/2036 2.500% 02/15/36	09/01/2026	Paydown		27,637	27,637	28,282	27,742		(104)		(104)		27,637				460	02/15/2036	1.A
3137B9-PM-1	FHR 4330 QA SECURED 3.0000 05/15/2040 3.000% 05/15/40	09/01/2026	Paydown		67,677	67,677	69,845	68,485		(808)		(808)		67,677				1,313	05/15/2040	1.A
3137BB-WG-1	FHR 4348 A SECURED 3.0000 06/15/2039 3.000% 06/15/39	09/01/2026	Paydown		60,004	60,004	61,916	61,227		(1,223)		(1,223)		60,004				1,182	06/15/2039	1.A
3137BD-TV-8	FHR 4385 L SECURED 3.0000 09/15/2044 3.000% 09/15/44	09/01/2026	Paydown		123,507	123,507	117,429	120,640		2,868		2,868		123,507				2,466	09/15/2044	1.A
3137BE-ML-5	FHR 4402 PY SECURED 3.0000 10/15/2044 3.000% 10/15/44	09/01/2026	Paydown		45,067	45,067	42,278	43,723		1,344		1,344		45,067				886	10/15/2044	1.A
3137BE-MT-8	FHR 4402 YB SECURED 3.0000 10/15/2044 3.000% 10/15/44	09/01/2026	Paydown		103,609	103,609	97,421	100,742		2,867		2,867		103,609				2,059	10/15/2044	1.A
3137BG-PC-7	FHR 4445 CQ SECURED 3.0000 03/15/2045 3.000% 03/15/45	09/01/2026	Paydown		14,959	14,959	14,889	14,890		69		69		14,959				299	03/15/2045	1.A
3137BP-5W-5	FHR 4569 ZP SECURED 3.0000 04/15/2046 3.000% 04/15/46	09/01/2026	Paydown		340,707	340,707	332,972	336,392		4,315		4,315		340,707				6,787	04/15/2046	1.A
3137F5-3L-1	FHR 4788 KB SECURED 4.0000 04/15/2048 4.000% 04/15/48	09/01/2026	Paydown		52,482	52,482	53,019	52,862		(380)		(380)		52,482				1,386	04/15/2048	1.A
3137F5-GQ-6	FHR 4784 PY SECURED 3.5000 03/15/2048 3.500% 03/15/48	09/01/2026	Paydown		208,755	208,755	205,485	206,937		1,818		1,818		208,755				4,871	03/15/2048	1.A
3137FE-3D-0	FHR 4753 WT SECURED 3.5000 02/15/2048 3.500% 02/15/48	09/01/2026	Paydown		13,785	13,785	12,832	13,129		656		656		13,785				339	02/15/2048	1.A
3137FE-QP-8	FHR 4767 AY SECURED 4.0000 02/01/2048 4.000% 08/15/47	09/01/2026	Paydown		92,499	92,499	95,122	93,961		(1,463)		(1,463)		92,499				2,402	08/15/2047	1.A
31382J-NT-4	FANNIE MAE POOL POOL #483802 5.5000 02/01/2029 5.500% 02/01/29	09/01/2026	Paydown		12,318	12,318	11,088	11,949		369		369		12,318				435	02/01/2029	1.A
31384V-WL-2	FANNIE MAE POOL POOL #535351 8.0000 06/01/2030 8.000% 06/01/30	09/01/2026	Paydown		10	10	10	11		(1)		(1)		10					06/01/2030	1.A
31385J-KD-9	FANNIE MAE POOL POOL #545792 6.5000 07/01/2032 6.500% 07/01/32	09/01/2026	Paydown		37,717	37,717	38,595	38,326		(610)		(610)		37,717				1,575	07/01/2032	1.A
3138A7-QC-5	FANNIE MAE POOL POOL #AH5850 4.5000 02/01/2041 4.500% 02/01/41	09/01/2026	Paydown		82,678	82,678	84,396	84,071		(1,393)		(1,393)		82,678				2,456	02/01/2041	1.A
3138A8-LB-0	FANNIE MAE POOL POOL #AH6621 4.0000 03/01/2041 4.000% 03/01/41	09/01/2026	Paydown		56,966	56,966	55,784	55,974		992		992		56,966				1,517	03/01/2041	1.A
3138A8-RD-0	FANNIE MAE POOL POOL #AH6783 4.0000 03/01/2041 4.000% 03/01/41	09/01/2026	Paydown		3,884	3,884	4,108	4,163		(279)		(279)		3,884				99	03/01/2041	1.A
3138A9-ZR-8	FANNIE MAE POOL POOL #AH7951 4.0000 10/01/2041 4.000% 10/01/41	09/01/2026	Paydown		6,715	6,715	6,993	7,044		(329)		(329)		6,715				179	10/01/2041	1.A
3138AA-6A-4	FANNIE MAE POOL POOL #AH8964 4.0000 04/01/2031 4.000% 04/01/31	09/01/2026	Paydown		32,475	32,475	33,176	32,797		(322)		(322)		32,475				913	04/01/2031	1.A
3138AB-ML-0	FANNIE MAE POOL POOL #AH9362 4.0000 04/01/2031 4.000% 04/01/31	09/01/2026	Paydown		21,907	21,907	22,369	22,167		(260)		(260)		21,907				584	04/01/2031	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
	FANNIE MAE POOL POOL #AJ5303 4.0000																			
3138AW-3M-3	11/01/2041 4.000% 11/01/41	09/01/2026	Paydown		19,441	19,441	20,352	20,749		(1,308)		(1,308)		19,441				520	11/01/2041	1.A
	FANNIE MAE POOL POOL #AJ5427 4.0000																			
3138AX-A5-0	10/01/2041 4.000% 10/01/41	09/01/2026	Paydown		19,238	19,238	20,295	20,157		(919)		(919)		19,238				510	10/01/2041	1.A
	FANNIE MAE POOL POOL #AJ6640 3.0000																			
3138AY-LW-7	12/01/2026 3.000% 12/01/26	09/01/2026	Paydown		3,122	3,122	3,222	3,126		(4)		(4)		3,122				62	12/01/2026	1.A
	FANNIE MAE POOL POOL #AJ6642 3.0000																			
3138AY-LY-3	12/01/2026 3.000% 12/01/26	09/01/2026	Paydown		8,353	8,353	8,614	8,364		(11)		(11)		8,353				165	12/01/2026	1.A
	FANNIE MAE POOL POOL #AJ7862 3.5000																			
3138E0-WY-1	12/01/2041 3.500% 12/01/41	09/01/2026	Paydown		18,059	18,059	18,611	18,546		(486)		(486)		18,059				420	12/01/2041	1.A
	FANNIE MAE POOL POOL #AK1764 3.0000																			
3138E5-6A-1	01/01/2027 3.000% 01/01/27	09/01/2026	Paydown		2,943	2,943	3,052	2,950		(7)		(7)		2,943				59	01/01/2027	1.A
	FANNIE MAE POOL POOL #AK2767 3.0000																			
3138E7-CD-4	03/01/2027 3.000% 03/01/27	09/01/2026	Paydown		34,451	34,451	35,883	34,591		(140)		(140)		34,451				668	03/01/2027	1.A
	FANNIE MAE POOL POOL #AK4953 3.5000																			
3138E9-QF-0	03/01/2042 3.500% 03/01/42	09/01/2026	Paydown		45,489	45,489	47,177	46,949		(1,459)		(1,459)		45,489				1,064	03/01/2042	1.A
	FANNIE MAE POOL POOL #AL4349 5.8600																			
3138EL-ZP-1	11/01/2043 5.860% 11/01/43	09/01/2026	Paydown		251,773	251,773	248,548	256,492		(4,719)		(4,719)		251,773				10,291	11/01/2043	1.A
	FANNIE MAE POOL POOL #AL4520 6.0780																			
3138EM-AW-1	11/01/2043 6.078% 11/01/43	09/01/2026	Paydown		30,510	30,510	30,860	31,634		(1,123)		(1,123)		30,510				1,102	11/01/2043	1.A
	FANNIE MAE POOL POOL #AL4647 6.0110																			
3138EM-EV-9	12/01/2043 6.011% 12/01/43	09/01/2026	Paydown		19,323	19,323	19,103	19,880		(557)		(557)		19,323				773	12/01/2043	1.A
	FANNIE MAE POOL POOL #AL6957 3.0000																			
3138EP-WT-7	06/01/2045 3.000% 06/01/45	09/01/2026	Paydown		96,567	96,567	97,261	97,189		(622)		(622)		96,567				1,933	06/01/2045	1.A
	FANNIE MAE POOL POOL #AL9619 3.5000																			
3138ER-VM-9	12/01/2046 3.500% 12/01/46	09/01/2026	Paydown		33,551	33,551	34,558	34,755		(1,204)		(1,204)		33,551				782	12/01/2046	1.A
	FANNIE MAE POOL POOL #AL8303 3.0000																			
3138ET-GM-2	01/01/2045 3.000% 01/01/45	09/01/2026	Paydown		19,321	19,321	19,886	19,966		(645)		(645)		19,321				383	01/01/2045	1.A
	FANNIE MAE POOL POOL #AO7976 3.0000																			
3138LY-2J-5	06/01/2027 3.000% 06/01/27	09/01/2026	Paydown		4,251	4,251	4,512	4,283		(33)		(33)		4,251				84	06/01/2027	1.A
	FANNIE MAE POOL POOL #AP5418 3.0000																			
3138M9-AU-5	09/01/2042 3.000% 09/01/42	09/01/2026	Paydown		10,722	10,722	10,849	10,837		(115)		(115)		10,722				214	09/01/2042	1.A
	FANNIE MAE POOL POOL #AO0809 3.5000																			
3138MF-3T-2	12/01/2042 3.500% 12/01/42	09/01/2026	Paydown		35,813	35,813	36,394	36,359		(546)		(546)		35,813				796	12/01/2042	1.A
	FANNIE MAE POOL POOL #AO5368 3.0000																			
3138ML-6E-9	12/01/2042 3.000% 12/01/42	09/01/2026	Paydown		10,382	10,382	10,966	10,854		(472)		(472)		10,382				208	12/01/2042	1.A
	FANNIE MAE POOL POOL #AO4879 3.5000																			
3138ML-M5-0	12/01/2042 3.500% 12/01/42	09/01/2026	Paydown		56,745	56,745	61,137	60,945		(4,200)		(4,200)		56,745				1,455	12/01/2042	1.A
	FANNIE MAE POOL POOL #AO7153 3.0000																			
3138MN-5P-1	01/01/2043 3.000% 01/01/43	09/01/2026	Paydown		19,956	19,956	20,484	20,565		(609)		(609)		19,956				361	01/01/2043	1.A
	FANNIE MAE POOL POOL #AO9016 3.0000																			
3138MR-AS-0	01/01/2033 3.000% 01/01/33	09/01/2026	Paydown		42,593	42,593	44,410	43,352		(759)		(759)		42,593				852	01/01/2033	1.A
	FANNIE MAE POOL POOL #AO9316 2.5000																			
3138MR-K6-7	01/01/2043 2.500% 01/01/43	09/01/2026	Paydown		17,950	17,950	16,994	17,097		853		853		17,950				297	01/01/2043	1.A
	FANNIE MAE POOL POOL #AR4193 2.5000																			
3138W1-UT-2	03/01/2028 2.500% 03/01/28	09/01/2026	Paydown		44,404	44,404	45,312	44,526		(122)		(122)		44,404				746	03/01/2028	1.A
	FANNIE MAE POOL POOL #AR5272 3.0000																			
3138W2-2E-4	03/01/2043 3.000% 03/01/43	09/01/2026	Paydown		111,240	111,240	109,363	109,407		1,833		1,833		111,240				2,151	03/01/2043	1.A
	FANNIE MAE POOL POOL #AR5452 3.0000																			
3138W3-BW-2	02/01/2033 3.000% 02/01/33	09/01/2026	Paydown		84,226	84,226	87,648	85,780		(1,554)		(1,554)		84,226				1,685	02/01/2033	1.A
	FANNIE MAE POOL POOL #AR6322 2.5000																			
3138W4-AY-7	02/01/2043 2.500% 02/01/43	09/01/2026	Paydown		57,881	57,881	57,755	57,759		123		123		57,881				941	02/01/2043	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
	FANNIE MAE POOL POOL #AR6378 3.0000																			
3138WI4-CQ-2	02/01/2043 3.000% 02/01/43	09/01/2026	Paydown		9,474	9,474	9,798	9,774		(300)		(300)		9,474				190	02/01/2043	1.A
	FANNIE MAE POOL POOL #AS0726 3.5000																			
3138WI9-YY-0	10/01/2033 3.500% 10/01/33	09/01/2026	Paydown		51,337	51,337	52,853	52,150		(813)		(813)		51,337				1,208	10/01/2033	1.A
	FANNIE MAE POOL POOL #AS1276 3.5000																			
3138WIA-M2-0	12/01/2033 3.500% 12/01/33	09/01/2026	Paydown		54,713	54,713	56,517	55,814		(1,101)		(1,101)		54,713				1,219	12/01/2033	1.A
	FANNIE MAE POOL POOL #AS1278 3.5000																			
3138WIA-M4-6	12/01/2033 3.500% 12/01/33	09/01/2026	Paydown		117,714	117,714	121,291	119,771		(2,057)		(2,057)		117,714				2,744	12/01/2033	1.A
	FANNIE MAE POOL POOL #AS1501 3.0000																			
3138WIA-U3-9	01/01/2034 3.000% 01/01/34	09/01/2026	Paydown		264,754	264,754	264,257	264,243		511		511		264,754				5,826	01/01/2034	1.A
	FANNIE MAE POOL POOL #AS2927 3.0000																			
3138WIC-HD-8	07/01/2034 3.000% 07/01/34	09/01/2026	Paydown		15,090	15,090	15,360	15,286		(196)		(196)		15,090				302	07/01/2034	1.A
	FANNIE MAE POOL POOL #AS3227 3.0000																			
3138WIC-SR-5	09/01/2034 3.000% 09/01/34	09/01/2026	Paydown		10,932	10,932	11,156	11,104		(172)		(172)		10,932				227	09/01/2034	1.A
	FANNIE MAE POOL POOL #AS4784 3.0000																			
3138WIE-J6-7	04/01/2045 3.000% 04/01/45	09/01/2026	Paydown		36,605	36,605	36,869	36,853		(247)		(247)		36,605				732	04/01/2045	1.A
	FANNIE MAE POOL POOL #AS4807 3.5000																			
3138WIE-KV-0	04/01/2045 3.500% 04/01/45	09/01/2026	Paydown		83,540	83,540	86,711	86,864		(3,325)		(3,325)		83,540				1,960	04/01/2045	1.A
	FANNIE MAE POOL POOL #AS5443 3.0000																			
3138WIF-BM-7	07/01/2045 3.000% 07/01/45	09/01/2026	Paydown		75,482	75,482	75,847	75,848		(366)		(366)		75,482				1,545	07/01/2045	1.A
	FANNIE MAE POOL POOL #AS5632 3.0000																			
3138WIF-HJ-8	08/01/2045 3.000% 08/01/45	09/01/2026	Paydown		114,399	114,399	114,971	114,953		(554)		(554)		114,399				2,288	08/01/2045	1.A
	FANNIE MAE POOL POOL #AS7611 2.5000																			
3138WIH-N5-7	07/01/2046 2.500% 07/01/46	09/01/2026	Paydown		128,222	128,222	129,845	130,093		(1,871)		(1,871)		128,222				2,137	07/01/2046	1.A
	FANNIE MAE POOL POOL #AT2710 5.9350																			
3138WIQ-AL-6	06/01/2043 5.935% 06/01/43	09/01/2026	Paydown		8,681	8,681	8,540	8,953		(272)		(272)		8,681				357	06/01/2043	1.A
	FANNIE MAE POOL POOL #AT2721 3.0000																			
3138WIQ-AX-0	05/01/2043 3.000% 05/01/43	09/01/2026	Paydown		52,088	52,088	51,225	51,248		840		840		52,088				1,029	05/01/2043	1.A
	FANNIE MAE POOL POOL #AT2976 3.5000																			
3138WIQ-JW-3	05/01/2043 3.500% 05/01/43	09/01/2026	Paydown		28,392	28,392	30,153	30,197		(1,805)		(1,805)		28,392				662	05/01/2043	1.A
	FANNIE MAE POOL POOL #AT4253 3.0000																			
3138WIR-WP-1	06/01/2043 3.000% 06/01/43	09/01/2026	Paydown		67,195	67,195	65,830	65,891		1,304		1,304		67,195				1,378	06/01/2043	1.A
	FANNIE MAE POOL POOL #AT6305 3.5000																			
3138WIU-AF-0	06/01/2043 3.500% 06/01/43	09/01/2026	Paydown		50,265	50,265	50,465	50,417		(151)		(151)		50,265				1,174	06/01/2043	1.A
	FANNIE MAE POOL POOL #AU4222 6.2590																			
3138X3-VQ-2	09/01/2043 6.259% 09/01/43	09/01/2026	Paydown		12,000	12,000	12,008	12,452		(452)		(452)		12,000				505	09/01/2043	1.A
	FANNIE MAE POOL POOL #AU8066 3.0000																			
3138X7-6C-2	09/01/2043 3.000% 09/01/43	09/01/2026	Paydown		77,683	77,683	76,275	76,345		1,338		1,338		77,683				1,554	09/01/2043	1.A
	FANNIE MAE POOL POOL #AZ0857 3.0000																			
3138YR-5T-1	07/01/2045 3.000% 07/01/45	09/01/2026	Paydown		25,918	25,918	26,182	26,190		(272)		(272)		25,918				498	07/01/2045	1.A
	FANNIE MAE POOL POOL #AZ4412 3.5000																			
3138YV-3W-7	07/01/2045 3.500% 07/01/45	09/01/2026	Paydown		56,988	56,988	59,130	59,308		(2,319)		(2,319)		56,988				1,328	07/01/2045	1.A
	FANNIE MAE POOL POOL #AZ5700 3.5000																			
3138YX-KN-4	08/01/2045 3.500% 08/01/45	09/01/2026	Paydown		101,555	101,555	105,633	106,456		(4,901)		(4,901)		101,555				2,172	08/01/2045	1.A
	FANNIE MAE POOL POOL #646273 6.5000																			
31390G-6J-1	07/01/2032 6.500% 07/01/32	09/01/2026	Paydown		3,479	3,479	3,560	3,540		(61)		(61)		3,479				151	07/01/2032	1.A
	FANNIE MAE POOL POOL #645994 6.5000																			
31390G-UT-2	06/01/2032 6.500% 06/01/32	09/01/2026	Paydown		2,528	2,528	2,587	2,583		(55)		(55)		2,528				110	06/01/2032	1.A
	FANNIE MAE POOL POOL #646071 6.5000																			
31390G-W8-6	06/01/2032 6.500% 06/01/32	09/01/2026	Paydown		18,818	18,818	19,256	19,131		(313)		(313)		18,818				750	06/01/2032	1.A
	FANNIE MAE POOL POOL #646103 6.5000																			
31390G-X8-5	07/01/2032 6.500% 07/01/32	09/01/2026	Paydown		2,911	2,911	2,979	2,963		(52)		(52)		2,911				126	07/01/2032	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31390G-XP-7	FANNIE MAE POOL POOL #646086 6.5000 06/01/2032 6.500% 06/01/32	09/01/2026	Paydown		9,324	9,324	9,541	9,488		(164)		(164)		9,324				406	06/01/2032	1.A
31393A-V6-1	FNGT 2003-T4 2A5 SECURED ABS 4.3840 09/26/2033 4.384% 09/26/33	09/01/2026	Paydown		8,812	8,812	8,807	8,683		129		129		8,812				270	09/26/2033	1.B FE
31393C-7C-1	FNW 2003-W13 AF5 SECURED 4.8425 10/25/2033 4.842% 10/25/33	09/01/2026	Paydown		29,298	29,298	28,417	29,175		123		123		29,298				963	10/25/2033	1.A
31396K-YA-4	FNR 2006-79 DF SECURED 4.1548 08/25/2036 4.155% 08/25/36	09/25/2026	Paydown		11,006	11,006	11,006	11,006						11,006				346	08/25/2036	1.A
31397S-QV-9	FNR 2011-24 ZH SECURED 4.0000 04/25/2041 4.000% 04/25/41	09/01/2026	Paydown		233,487	233,487	232,317	232,533		954		954		233,487				6,192	04/25/2041	1.A
31397U-K6-5	FNR 2011-65 C SECURED 4.0000 07/25/2041 4.000% 07/25/41	09/01/2026	Paydown		17,110	17,110	16,273	16,439		670		670		17,110				457	07/25/2041	1.A
31397Y-ZH-7	FHR 3510 LG SECURED 7.5596 03/15/2038 7.560% 03/15/38	09/01/2026	Paydown		1,243	1,243	1,243	1,243						1,243				62	03/15/2038	1.A
31398C-AT-5	FHR 3515 LA SECURED 1.4078 03/15/2039 1.408% 03/15/39	09/01/2026	Paydown		19,475	19,475	20,010	17,908		1,566		1,566		19,475				182	03/15/2039	1.A
31398P-JE-0	FNR 2010-35 W SECURED 4.1869 01/25/2040 4.187% 01/25/40	09/01/2026	Paydown		8,178	8,178	8,213	8,208		(30)		(30)		8,178				229	01/25/2040	1.A
31400B-4D-5	FANNIE MAE POOL POOL #683120 6.0000 02/01/2033 6.000% 02/01/33	09/01/2026	Paydown		1,696	1,696	1,711	1,705		(9)		(9)		1,696				68	02/01/2033	1.A
31400C-EQ-3	FANNIE MAE POOL POOL #683343 6.0000 02/01/2033 6.000% 02/01/33	09/01/2026	Paydown		181	181	183	183		(2)		(2)		181				7	02/01/2033	1.A
31400C-XG-4	FANNIE MAE POOL POOL #683879 5.5000 01/01/2033 5.500% 01/01/33	09/01/2026	Paydown		33,709	33,709	34,455	34,080		(371)		(371)		33,709				1,243	01/01/2033	1.A
31400J-SC-4	FANNIE MAE POOL POOL #689115 5.5000 02/01/2033 5.500% 02/01/33	09/01/2026	Paydown		3,221	3,221	3,204	3,206		15		15		3,221				118	02/01/2033	1.A
31400Q-TG-8	FANNIE MAE POOL POOL #694551 5.5000 04/01/2033 5.500% 04/01/33	09/01/2026	Paydown		15,189	15,189	15,426	15,348		(160)		(160)		15,189				557	04/01/2033	1.A
31400Q-Y4-9	FANNIE MAE POOL POOL #694731 5.5000 04/01/2033 5.500% 04/01/33	09/01/2026	Paydown		14,465	14,465	14,689	14,636		(171)		(171)		14,465				530	04/01/2033	1.A
31401B-NM-3	FANNIE MAE POOL POOL #703396 5.0000 04/01/2033 5.000% 04/01/33	09/01/2026	Paydown		2,056	2,056	2,136	2,120		(64)		(64)		2,056				68	04/01/2033	1.A
31401L-QF-8	FANNIE MAE POOL POOL #711170 5.0000 08/01/2033 5.000% 08/01/33	09/01/2026	Paydown		871	871	894	893		(23)		(23)		871				29	08/01/2033	1.A
31402B-KY-9	FANNIE MAE POOL POOL #724011 5.5000 07/01/2033 5.500% 07/01/33	09/01/2026	Paydown		20,919	20,919	21,096	21,000		(81)		(81)		20,919				762	07/01/2033	1.A
31402C-4G-4	FANNIE MAE POOL POOL #725423 5.5000 05/01/2034 5.500% 05/01/34	09/01/2026	Paydown		7,398	7,398	7,493	7,468		(70)		(70)		7,398				270	05/01/2034	1.A
31402C-U6-7	FANNIE MAE POOL POOL #725205 5.0000 03/01/2034 5.000% 03/01/34	09/01/2026	Paydown		19,811	19,811	19,849	19,818		(6)		(6)		19,811				661	03/01/2034	1.A
31402D-C4-0	FANNIE MAE POOL POOL #725591 5.0000 07/01/2034 5.000% 07/01/34	09/01/2026	Paydown		6,842	6,842	6,766	6,782		60		60		6,842				229	07/01/2034	1.A
31402D-F7-0	FANNIE MAE POOL POOL #725690 6.0000 08/01/2034 6.000% 08/01/34	09/01/2026	Paydown		24,386	24,386	24,651	24,594		(208)		(208)		24,386				980	08/01/2034	1.A
31402E-YS-1	FANNIE MAE POOL POOL #727121 5.5000 10/01/2033 5.500% 10/01/33	09/01/2026	Paydown		8,407	8,407	8,362	8,366		41		41		8,407				307	10/01/2033	1.A
31402E-ZA-9	FANNIE MAE POOL POOL #727137 5.5000 09/01/2033 5.500% 09/01/33	09/01/2026	Paydown		29,827	29,827	30,214	30,031		(204)		(204)		29,827				1,153	09/01/2033	1.A
31402Q-XW-6	FANNIE MAE POOL POOL #735193 5.4250 01/01/2035 5.425% 01/01/35	08/01/2026	Paydown		11,598	11,598	12,056	11,647		(49)		(49)		11,598				444	01/01/2035	1.A
31402W-NR-5	FANNIE MAE POOL POOL #740300 5.0000 10/01/2033 5.000% 10/01/33	09/01/2026	Paydown		166	166	165	165		1		1		166				6	10/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FANNIE MAE POOL POOL #745297 5.6750																			
31403C-7J-4	12/01/2035 5.675% 12/01/35	09/01/2026	Paydown		179	179	189	182		(3)		(3)		179				7	12/01/2035	1.A
	FANNIE MAE POOL POOL #745168 6.2000																			
31403C-Z9-5	09/01/2035 6.200% 09/01/35	09/01/2026	Paydown		421	421	441	438		(17)		(17)		421				18	09/01/2035	1.A
	FANNIE MAE POOL POOL #775729 5.0000																			
31404Q-Y2-9	05/01/2034 5.000% 05/01/34	09/01/2026	Paydown		810	810	791	795		15		15		810				27	05/01/2034	1.A
	FANNIE MAE POOL POOL #776708 5.0000																			
31404R-3R-6	05/01/2034 5.000% 05/01/34	09/01/2026	Paydown		770	770	790	786		(17)		(17)		770				26	05/01/2034	1.A
	FANNIE MAE POOL POOL #780886 5.0000																			
31404W-RF-5	05/01/2034 5.000% 05/01/34	09/01/2026	Paydown		113	113	111	111		1		1		113				4	05/01/2034	1.A
	FANNIE MAE POOL POOL #781436 6.1010																			
31404X-EH-3	08/01/2034 6.101% 08/01/34	09/01/2026	Paydown		34	34	34	34		(1)		(1)		34				1	08/01/2034	1.A
	FANNIE MAE POOL POOL #788303 5.5000																			
31405F-X8-0	06/01/2034 5.500% 06/01/34	09/01/2026	Paydown		659	659	650	652		7		7		659				24	06/01/2034	1.A
	FANNIE MAE POOL POOL #790463 6.1730																			
31405J-FC-3	09/01/2034 6.173% 09/01/34	09/01/2026	Paydown		1,445	1,445	1,474	1,445						1,445				58	09/01/2034	1.A
	FANNIE MAE POOL POOL #805377 5.5000																			
31406B-XE-5	01/01/2035 5.500% 01/01/35	09/01/2026	Paydown		2,010	2,010	2,041	2,033		(24)		(24)		2,010				74	01/01/2035	1.A
	FANNIE MAE POOL POOL #806760 5.0000																			
31406D-JD-9	10/01/2034 5.000% 10/01/34	09/01/2026	Paydown		5,648	5,648	5,817	5,777		(129)		(129)		5,648				208	10/01/2034	1.A
	FANNIE MAE POOL POOL #815415 5.0000																			
31406N-3Y-8	02/01/2035 5.000% 02/01/35	09/01/2026	Paydown		1,652	1,652	1,627	1,632		20		20		1,652				54	02/01/2035	1.A
	FANNIE MAE POOL POOL #821932 5.8050																			
31406W-ED-2	06/01/2035 5.805% 06/01/35	09/01/2026	Paydown		547	547	573	538		9		9		547				22	06/01/2035	1.A
	FANNIE MAE POOL POOL #822411 5.6410																			
31406W-VC-5	04/01/2035 5.641% 04/01/35	09/01/2026	Paydown		152	152	151	156		(4)		(4)		152				6	04/01/2035	1.A
	FANNIE MAE POOL POOL #822787 5.0000																			
31406X-CY-6	04/01/2035 5.000% 04/01/35	09/01/2026	Paydown		2,421	2,421	2,473	2,472		(52)		(52)		2,421				81	04/01/2035	1.A
	FANNIE MAE POOL POOL #831400 6.0000																			
31407H-UZ-7	04/01/2036 6.000% 04/01/36	09/01/2026	Paydown		35	35	35	35						35				1	04/01/2036	1.A
	FANNIE MAE POOL POOL #832101 6.1100																			
31407J-NS-7	07/01/2035 6.110% 07/01/35	09/01/2026	Paydown		3,777	3,777	3,938	3,783		(6)		(6)		3,777				141	07/01/2035	1.A
	FANNIE MAE POOL POOL #832348 5.0000																			
31407J-WH-1	08/01/2035 5.000% 08/01/35	09/01/2026	Paydown		316	316	311	312		4		4		316				10	08/01/2035	1.A
	FANNIE MAE POOL POOL #842332 5.0000																			
31407V-Y5-8	10/01/2035 5.000% 10/01/35	09/01/2026	Paydown		3,497	3,497	3,365	3,324		173		173		3,497				117	10/01/2035	1.A
	FANNIE MAE POOL POOL #865227 6.0000																			
31409A-HC-6	12/01/2035 6.000% 12/01/35	09/01/2026	Paydown		27,642	27,642	27,871	27,823		(182)		(182)		27,642				1,216	12/01/2035	1.A
	FANNIE MAE POOL POOL #866098 5.9260																			
31409B-GF-8	03/01/2036 5.926% 03/01/36	09/01/2026	Paydown		1,627	1,627	1,679	1,526		101		101		1,627				65	03/01/2036	1.A
	FANNIE MAE POOL POOL #868282 6.5000																			
31409D-UF-8	04/01/2036 6.500% 04/01/36	09/01/2026	Paydown		6,579	6,579	6,708	6,679		(101)		(101)		6,579				286	04/01/2036	1.A
	FANNIE MAE POOL POOL #AZ9240 3.5000																			
3140E2-HS-3	10/01/2045 3.500% 10/01/45	09/01/2026	Paydown		85,557	85,557	89,514	90,264		(4,707)		(4,707)		85,557				1,829	10/01/2045	1.A
	FANNIE MAE POOL POOL #BA2105 2.5000																			
3140E6-KT-8	08/01/2045 2.500% 08/01/45	09/01/2026	Paydown		14,295	14,295	14,361	14,382		(87)		(87)		14,295				238	08/01/2045	1.A
	FANNIE MAE POOL POOL #BC0781 3.0000																			
3140EJ-2P-3	04/01/2046 3.000% 04/01/46	09/01/2026	Paydown		24,771	24,771	25,460	25,670		(899)		(899)		24,771				493	04/01/2046	1.A
	FANNIE MAE POOL POOL #BC0846 3.0000																			
3140EJ-5G-0	04/01/2046 3.000% 04/01/46	09/01/2026	Paydown		133,735	133,735	137,914	137,994		(4,259)		(4,259)		133,735				2,673	04/01/2046	1.A
	FANNIE MAE POOL POOL #BC1150 2.5000																			
3140EV-H4-2	06/01/2046 2.500% 06/01/46	09/01/2026	Paydown		46,726	46,726	46,909	46,926		(200)		(200)		46,726				782	06/01/2046	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
	FANNIE MAE POOL POOL #BC5899 3.0000																			
3140F1-RV-6	07/01/2046 3.000% 07/01/46	09/01/2026	Paydown		18,083	18,083	18,044	18,043		40		40		18,083				360	07/01/2046	1.A
	FANNIE MAE POOL POOL #BD0494 3.5000																			
3140F7-RQ-4	07/01/2046 3.500% 07/01/46	09/01/2026	Paydown		60,070	60,070	61,698	62,482		(2,412)		(2,412)		60,070				1,439	07/01/2046	1.A
	FANNIE MAE POOL POOL #BD3705 3.5000																			
3140FB-DK-3	08/01/2046 3.500% 08/01/46	09/01/2026	Paydown		137,386	137,386	140,069	141,508		(4,122)		(4,122)		137,386				2,895	08/01/2046	1.A
	FANNIE MAE POOL POOL #BD3718 3.5000																			
3140FB-DY-3	08/01/2046 3.500% 08/01/46	09/01/2026	Paydown		13,344	13,344	13,706	13,886		(542)		(542)		13,344				313	08/01/2046	1.A
	FANNIE MAE POOL POOL #BD3938 3.0000																			
3140FB-LU-2	09/01/2046 3.000% 09/01/46	09/01/2026	Paydown		183,465	183,465	191,205	191,693		(8,228)		(8,228)		183,465				3,579	09/01/2046	1.A
	FANNIE MAE POOL POOL #BD8932 3.0000																			
3140FG-4S-5	10/01/2046 3.000% 10/01/46	09/01/2026	Paydown		15,318	15,318	15,191	15,168		150		150		15,318				307	10/01/2046	1.A
	FANNIE MAE POOL POOL #BD8993 3.0000																			
3140FG-7F-0	11/01/2046 3.000% 11/01/46	09/01/2026	Paydown		91,051	91,051	93,583	93,780		(2,729)		(2,729)		91,051				1,936	11/01/2046	1.A
	FANNIE MAE POOL POOL #BJ6751 4.0000																			
3140HB-QD-0	05/01/2048 4.000% 05/01/48	09/01/2026	Paydown		137,911	137,911	142,059	143,878		(5,967)		(5,967)		137,911				4,007	05/01/2048	1.A
	FANNIE MAE POOL POOL #BM1940 3.5000																			
3140J6-EN-3	11/01/2046 3.500% 11/01/46	09/01/2026	Paydown		32,970	32,970	33,094	33,119		(149)		(149)		32,970				770	11/01/2046	1.A
	FANNIE MAE POOL POOL #BM4128 4.0000																			
3140J8-SS-3	05/01/2048 4.000% 05/01/48	09/01/2026	Paydown		196,544	196,544	202,778	206,026		(9,482)		(9,482)		196,544				5,307	05/01/2048	1.A
	FANNIE MAE POOL POOL #BM4554 4.0000																			
3140J9-BY-6	09/01/2048 4.000% 09/01/48	09/01/2026	Paydown		17,889	17,889	17,967	18,017		(129)		(129)		17,889				477	09/01/2048	1.A
	FANNIE MAE POOL POOL #BO2352 3.0000																			
3140JW-TJ-9	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		27,920	27,920	28,597	28,898		(978)		(978)		27,920				505	10/01/2049	1.A
	FANNIE MAE POOL POOL #BO3870 3.5000																			
3140JY-JQ-0	08/01/2049 3.500% 08/01/49	09/01/2026	Paydown		10,281	10,281	10,663	11,199		(918)		(918)		10,281				240	08/01/2049	1.A
	FANNIE MAE POOL POOL #BO6850 3.0000																			
3140K2-TG-9	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		12,340	12,340	12,579	12,709		(369)		(369)		12,340				247	10/01/2049	1.A
	FANNIE MAE POOL POOL #BO8291 3.0000																			
3140K4-F9-6	11/01/2049 3.000% 11/01/49	09/01/2026	Paydown		16,170	16,170	16,452	16,578		(408)		(408)		16,170				322	11/01/2049	1.A
	FANNIE MAE POOL POOL #BP1916 3.0000																			
3140K9-DW-6	02/01/2050 3.000% 02/01/50	09/01/2026	Paydown		6,116	6,116	6,296	6,446		(330)		(330)		6,116				123	02/01/2050	1.A
	FANNIE MAE POOL POOL #BN2624 5.5000																			
3140MT-4J-9	04/01/2056 5.500% 04/01/56	09/01/2026	Paydown		24,461	24,461	24,721			(260)		(260)		24,461				112	04/01/2056	1.A
	FANNIE MAE POOL POOL #CA2367 4.0000																			
3140Q9-TZ-6	09/01/2048 4.000% 09/01/48	09/01/2026	Paydown		85,517	85,517	86,505	87,348		(1,831)		(1,831)		85,517				2,284	09/01/2048	1.A
	FANNIE MAE POOL POOL #CA2457 4.0000																			
3140Q9-WT-6	10/01/2048 4.000% 10/01/48	09/01/2026	Paydown		65,271	65,271	67,025	68,504		(3,234)		(3,234)		65,271				1,741	10/01/2048	1.A
	FANNIE MAE POOL POOL #CA2774 4.0000																			
3140QA-CL-2	12/01/2048 4.000% 12/01/48	09/01/2026	Paydown		82,979	82,979	84,502	85,824		(2,845)		(2,845)		82,979				2,313	12/01/2048	1.A
	FANNIE MAE POOL POOL #CA4422 3.0000																			
3140QB-4G-0	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		196,326	196,326	201,387	203,786		(7,460)		(7,460)		196,326				3,873	10/01/2049	1.A
	FANNIE MAE POOL POOL #CA4021 3.5000																			
3140QB-PF-9	08/01/2049 3.500% 08/01/49	09/01/2026	Paydown		225,234	225,234	233,046	240,781		(15,548)		(15,548)		225,234				5,110	08/01/2049	1.A
	FANNIE MAE POOL POOL #CA4249 3.0000																			
3140QB-WK-0	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		223,266	223,266	227,871	230,640		(7,374)		(7,374)		223,266				4,043	10/01/2049	1.A
	FANNIE MAE POOL POOL #CB1831 2.0000																			
3140QM-A9-5	10/01/2051 2.000% 10/01/51	09/01/2026	Paydown		238,367	238,367	240,602	240,337		(1,970)		(1,970)		238,367				3,152	10/01/2051	1.A
	FANNIE MAE POOL POOL #CB4167 5.0000																			
3140QP-TZ-0	07/01/2052 5.000% 07/01/52	09/01/2026	Paydown		727,661	727,661	718,338	718,921		8,741		8,741		727,661				24,366	07/01/2052	1.A
	FANNIE MAE POOL POOL #CB4297 4.5000																			
3140QP-X3-6	08/01/2052 4.500% 08/01/52	09/01/2026	Paydown		767,108	767,108	759,916	760,272		6,836		6,836		767,108				23,036	08/01/2052	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
	FANNIE MAE POOL POOL #CB4552 4.5000																			
31400Q-BW-4	09/01/2052 4.500% 09/01/52	09/01/2026	Paydown		401,210	401,210	359,631	361,536		39,674		39,674		401,210				12,281	09/01/2052	1.A
	FANNIE MAE POOL POOL #CB4694 5.5000																			
31400Q-GC-3	09/01/2052 5.500% 09/01/52	09/01/2026	Paydown		1,919,272	1,919,272	1,933,411	1,930,373		(11,102)		(11,102)		1,919,272				69,248	09/01/2052	1.A
	FANNIE MAE POOL POOL #CB4915 5.5000																			
31400Q-N9-2	10/01/2052 5.500% 10/01/52	09/01/2026	Paydown		1,105,045	1,105,045	1,101,419	1,101,316		3,730		3,730		1,105,045				37,830	10/01/2052	1.A
	FANNIE MAE POOL POOL #CB4944 4.5000																			
31400Q-P6-6	10/01/2052 4.500% 10/01/52	09/01/2026	Paydown		299,353	299,353	284,806	286,332		13,021		13,021		299,353				9,003	10/01/2052	1.A
	FANNIE MAE POOL POOL #CB5229 5.0000																			
31400Q-Y3-3	12/01/2052 5.000% 12/01/52	09/01/2026	Paydown		884,083	884,083	884,428	884,065		18		18		884,083				30,332	12/01/2052	1.A
	FANNIE MAE POOL POOL #CB6222 5.5000																			
31400R-4G-5	05/01/2053 5.500% 05/01/53	09/01/2026	Paydown		817,211	817,211	822,893	822,186		(4,975)		(4,975)		817,211				29,861	05/01/2053	1.A
	FANNIE MAE POOL POOL #CB5637 5.0000																			
31400R-HP-1	02/01/2053 5.000% 02/01/53	09/01/2026	Paydown		120,113	120,113	120,131	120,099		13		13		120,113				4,145	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5673 4.5000																			
31400R-JT-1	02/01/2053 4.500% 02/01/53	09/01/2026	Paydown		766,435	766,435	743,562	745,091		21,344		21,344		766,435				22,462	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5691 5.5000																			
31400R-KD-4	02/01/2053 5.500% 02/01/53	09/01/2026	Paydown		950,534	950,534	957,069	955,661		(5,126)		(5,126)		950,534				34,131	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5692 5.5000																			
31400R-KE-2	02/01/2053 5.500% 02/01/53	09/01/2026	Paydown		1,060,809	1,060,809	1,073,685	1,070,966		(10,157)		(10,157)		1,060,809				37,350	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5839 5.0000																			
31400R-PZ-0	03/01/2053 5.000% 03/01/53	09/01/2026	Paydown		655,297	655,297	644,444	645,338		9,959		9,959		655,297				21,594	03/01/2053	1.A
	FANNIE MAE POOL POOL #CB7125 6.0000																			
31400S-4K-4	09/01/2053 6.000% 09/01/53	09/01/2026	Paydown		899,411	899,411	922,318	914,580		(15,169)		(15,169)		899,411				37,008	09/01/2053	1.A
	FANNIE MAE POOL POOL #CB6727 5.0000																			
31400S-PM-7	07/01/2053 5.000% 07/01/53	09/01/2026	Paydown		879,923	879,923	867,274	868,159		11,763		11,763		879,923				29,025	07/01/2053	1.A
	FANNIE MAE POOL POOL #CB6915 5.5000																			
31400S-VH-1	08/01/2053 5.500% 08/01/53	09/01/2026	Paydown		1,026,489	1,026,489	1,036,513	1,034,749		(8,260)		(8,260)		1,026,489				36,750	08/01/2053	1.A
	FANNIE MAE POOL POOL #CB7046 5.0000																			
31400S-ZL-8	09/01/2053 5.000% 09/01/53	09/01/2026	Paydown		190,587	190,587	176,055	177,566		13,021		13,021		190,587				5,958	09/01/2053	1.A
	FANNIE MAE POOL POOL #CB7422 5.5000																			
31400T-G8-6	11/01/2053 5.500% 11/01/53	08/26/2026	JP MORGAN SECURITIES LLC		11,788,554	11,740,857	11,828,913	11,803,424		9,075		9,075		11,812,499		(23,945)	(23,945)	477,135	11/01/2053	1.A
	FANNIE MAE POOL POOL #CB7422 5.5000																			
31400T-G8-6	11/01/2053 5.500% 11/01/53	08/01/2026	Paydown		253,206	253,206	255,105	254,555		(1,349)		(1,349)		253,206				8,981	11/01/2053	1.A
	FANNIE MAE POOL POOL #CB7500 6.0000																			
31400T-KN-8	11/01/2053 6.000% 11/01/53	09/01/2026	Paydown		1,190,635	1,190,635	1,187,845	1,187,248		3,387		3,387		1,190,635				47,679	11/01/2053	1.A
	FANNIE MAE POOL POOL #CB7774 5.0000																			
31400T-T8-2	01/01/2054 5.000% 01/01/54	09/01/2026	Paydown		203,171	203,171	199,425	199,742		3,429		3,429		203,171				7,244	01/01/2054	1.A
	FANNIE MAE POOL POOL #FA0505 6.0000																			
31401W-R3-1	11/01/2054 6.000% 11/01/54	09/01/2026	Paydown		1,486,081	1,486,081	1,506,979	1,503,346		(17,265)		(17,265)		1,486,081				58,272	11/01/2054	1.A
	FANNIE MAE POOL POOL #FA3179 5.5000																			
31401W-Q9-3	10/01/2055 5.500% 10/01/55	09/01/2026	Paydown		636,114	636,114	649,432	649,083		(12,970)		(12,970)		636,114				24,891	10/01/2055	1.A
	FANNIE MAE POOL POOL #FM1675 3.0000																			
3140X4-2H-8	10/01/2049 3.000% 10/01/49	09/01/2026	Paydown		206,631	206,631	209,020	211,267		(4,636)		(4,636)		206,631				4,231	10/01/2049	1.A
	FANNIE MAE POOL POOL #FM1449 3.5000																			
3140X4-TF-3	09/01/2049 3.500% 09/01/49	09/01/2026	Paydown		157,384	157,384	162,155	169,105		(11,721)		(11,721)		157,384				3,748	09/01/2049	1.A
	FANNIE MAE POOL POOL #FM1483 3.0000																			
3140X4-UH-7	09/01/2049 3.000% 09/01/49	09/01/2026	Paydown		90,174	90,174	91,710	92,329		(2,155)		(2,155)		90,174				1,793	09/01/2049	1.A
	FANNIE MAE POOL POOL #FM2625 3.0000																			
3140X5-4K-6	03/01/2050 3.000% 03/01/50	09/01/2026	Paydown		76,184	76,184	78,720	79,819		(3,635)		(3,635)		76,184				1,534	03/01/2050	1.A
	FANNIE MAE POOL POOL #FM1867 3.0000																			
3140X5-CD-3	11/01/2049 3.000% 11/01/49	09/01/2026	Paydown		35,273	35,273	35,913	36,427		(1,153)		(1,153)		35,273				715	11/01/2049	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
	FANNIE MAE POOL POOL #FM2199 3.5000																			
3140X5-NR-0	01/01/2050 3.500% 01/01/50	09/01/2026	Paydown		18,569	18,569	19,266	19,770		(1,201)		(1,201)		18,569				433	01/01/2050	1.A
	FANNIE MAE POOL POOL #FM2482 3.0000																			
3140X5-XL-2	02/01/2050 3.000% 02/01/50	09/01/2026	Paydown		128,769	128,769	133,236	135,392		(6,623)		(6,623)		128,769				2,621	02/01/2050	1.A
	FANNIE MAE POOL POOL #FS1674 4.0000																			
3140XG-2G-3	05/01/2052 4.000% 05/01/52	09/01/2026	Paydown		694,395	694,395	698,627	698,169		(3,774)		(3,774)		694,395				18,524	05/01/2052	1.A
	FANNIE MAE POOL POOL #FS1151 3.0000																			
3140XG-H5-1	03/01/2052 3.000% 03/01/52	09/01/2026	Paydown		437,529	437,529	418,523	420,352		17,176		17,176		437,529				8,478	03/01/2052	1.A
	FANNIE MAE POOL POOL #FS1833 4.0000																			
3140XH-BB-2	05/01/2052 4.000% 05/01/52	09/01/2026	Paydown		99,434	99,434	99,473	99,451		(17)		(17)		99,434				2,713	05/01/2052	1.A
	FANNIE MAE POOL POOL #FS3582 5.5000																			
3140XJ-6U-2	08/01/2053 5.500% 08/01/53	09/01/2026	Paydown		209,690	209,690	207,118	207,437		2,253		2,253		209,690				7,716	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS3583 5.5000																			
3140XJ-6V-0	08/01/2053 5.500% 08/01/53	09/01/2026	Paydown		602,296	602,296	590,062	592,294		10,002		10,002		602,296				22,732	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS2894 4.5000																			
3140XJ-GC-1	09/01/2052 4.500% 09/01/52	09/01/2026	Paydown		946,439	946,439	923,147	924,237		22,202		22,202		946,439				28,553	09/01/2052	1.A
	FANNIE MAE POOL POOL #FS2965 5.0000																			
3140XJ-JK-0	10/01/2052 5.000% 10/01/52	09/01/2026	Paydown		1,025,459	1,025,459	1,014,403	1,015,252		10,206		10,206		1,025,459				33,423	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3046 5.0000																			
3140XJ-L4-3	10/01/2052 5.000% 10/01/52	09/01/2026	Paydown		563,548	563,548	551,132	552,801		10,746		10,746		563,548				18,570	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3036 4.5000																			
3140XJ-LS-0	10/01/2052 4.500% 10/01/52	09/01/2026	Paydown		769,124	769,124	733,311	737,170		31,954		31,954		769,124				22,861	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3351 4.5000																			
3140XJ-MM-1	11/01/2052 4.500% 11/01/52	09/01/2026	Paydown		433,979	433,979	428,486	428,769		5,210		5,210		433,979				12,585	11/01/2052	1.A
	FANNIE MAE POOL POOL #FS3833 4.5000																			
3140XK-HK-9	08/01/2052 4.500% 08/01/52	09/01/2026	Paydown		724,581	724,581	697,182	698,325		26,255		26,255		724,581				22,172	08/01/2052	1.A
	FANNIE MAE POOL POOL #FS4101 5.5000																			
3140XK-RX-0	03/01/2053 5.500% 03/01/53	09/01/2026	Paydown		568,551	568,551	577,967	576,100		(7,550)		(7,550)		568,551				18,797	03/01/2053	1.A
	FANNIE MAE POOL POOL #FS4305 5.0000																			
3140XK-YB-0	04/01/2053 5.000% 04/01/53	09/01/2026	Paydown		692,343	692,343	695,048	694,676		(2,333)		(2,333)		692,343				22,842	04/01/2053	1.A
	FANNIE MAE POOL POOL #FS5396 5.0000																			
3140XL-7J-1	07/01/2053 5.000% 07/01/53	09/01/2026	Paydown		826,533	826,533	815,943	816,622		9,911		9,911		826,533				26,999	07/01/2053	1.A
	FANNIE MAE POOL POOL #FS5438 5.5000																			
3140XM-BG-0	08/01/2053 5.500% 08/01/53	09/01/2026	Paydown		1,191,626	1,191,626	1,201,122	1,199,622		(7,996)		(7,996)		1,191,626				43,269	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS6310 6.0000																			
3140XN-AL-8	11/01/2053 6.000% 11/01/53	09/01/2026	Paydown		810,882	810,882	822,792	819,300		(8,418)		(8,418)		810,882				32,158	11/01/2053	1.A
	FANNIE MAE POOL POOL #FS6379 5.5000																			
3140XN-CR-3	11/01/2053 5.500% 11/01/53	08/13/2026	JP MORGAN SECURITIES LLC		10,063,944	9,975,876	10,069,400	10,045,004		11,251		11,251		10,056,255		7,689	7,689	394,740	11/01/2053	1.A
	FANNIE MAE POOL POOL #FS6379 5.5000																			
3140XN-CR-3	11/01/2053 5.500% 11/01/53	08/01/2026	Paydown		266,621	266,621	269,120	268,468		(1,848)		(1,848)		266,621				9,502	11/01/2053	1.A
	FANNIE MAE POOL POOL #FS6810 5.0000																			
3140XN-R8-9	12/01/2053 5.000% 12/01/53	09/01/2026	Paydown		357,398	357,398	351,757	352,242		5,155		5,155		357,398				11,901	12/01/2053	1.A
	FANNIE MAE POOL POOL #FS7957 5.5000																			
3140XP-ZX-0	05/01/2054 5.500% 05/01/54	09/01/2026	Paydown		489,219	489,219	489,601	489,340		(121)		(121)		489,219				19,030	05/01/2054	1.A
	FANNIE MAE POOL POOL #FS7959 5.5000																			
3140XP-ZZ-5	05/01/2054 5.500% 05/01/54	09/01/2026	Paydown		574,590	574,590	573,153	573,082		1,508		1,508		574,590				19,447	05/01/2054	1.A
	FANNIE MAE POOL POOL #FS8308 5.0000																			
3140XQ-GS-0	06/01/2054 5.000% 06/01/54	09/01/2026	Paydown		955,804	955,804	960,135	960,041		(4,237)		(4,237)		955,804				30,197	06/01/2054	1.A
	FANNIE MAE POOL POOL #FS8622 6.0000																			
3140XQ-SL-2	07/01/2054 6.000% 07/01/54	09/01/2026	Paydown		857,556	857,556	873,367	870,227		(12,671)		(12,671)		857,556				34,879	07/01/2054	1.A
	FANNIE MAE POOL POOL #FS9527 5.0000																			
3140XR-SR-7	10/01/2054 5.000% 10/01/54	09/01/2026	Paydown		392,480	392,480	383,005	383,913		8,566		8,566		392,480				13,098	10/01/2054	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3140Y8-WW-2	FANNIE MAE POOL POOL #CC2460 5.5000 04/01/2056 5.500% 04/01/56	09/01/2026	Paydown		32,939	32,939	33,191			(252)		(252)		32,939				151	04/01/2056	1.A
..31410K-K6-0	FANNIE MAE POOL POOL #889617 6.5000 06/01/2038 6.500% 06/01/38	09/01/2026	Paydown		7,773	7,773	8,083	8,185		(411)		(411)		7,773				337	06/01/2038	1.A
..31410V-6C-9	FANNIE MAE POOL POOL #899167 5.5000 02/01/2037 5.500% 02/01/37	09/01/2026	Paydown		99	99	103	103		(4)		(4)		99				4	02/01/2037	1.A
..31411B-GX-5	FANNIE MAE POOL POOL #903014 5.5000 12/01/2036 5.500% 12/01/36	09/01/2026	Paydown		8,190	8,190	8,145	8,148		42		42		8,190				300	12/01/2036	1.A
..31411B-H8-9	FANNIE MAE POOL POOL #903055 5.5000 12/01/2036 5.500% 12/01/36	09/01/2026	Paydown		4,431	4,431	4,407	4,408		22		22		4,431				163	12/01/2036	1.A
..31411E-EK-9	FANNIE MAE POOL POOL #905638 5.5000 12/01/2036 5.500% 12/01/36	09/01/2026	Paydown		43,205	43,205	42,968	42,988		216		216		43,205				1,586	12/01/2036	1.A
..31411E-F4-4	FANNIE MAE POOL POOL #905687 5.5000 12/01/2036 5.500% 12/01/36	09/01/2026	Paydown		2,632	2,632	2,611	2,612		20		20		2,632				97	12/01/2036	1.A
..31411E-TQ-0	FANNIE MAE POOL POOL #906059 5.5000 01/01/2037 5.500% 01/01/37	09/01/2026	Paydown		5,865	5,865	5,821	5,823		41		41		5,865				215	01/01/2037	1.A
..31411V-Q5-1	FANNIE MAE POOL POOL #915876 6.0000 04/01/2037 6.000% 04/01/37	09/01/2026	Paydown		5,519	5,519	5,582	5,585		(66)		(66)		5,519				221	04/01/2037	1.A
..31411Y-LS-0	FANNIE MAE POOL POOL #918437 6.0000 05/01/2037 6.000% 05/01/37	09/01/2026	Paydown		1,237	1,237	1,220	1,222		14		14		1,237				49	05/01/2037	1.A
..31412M-FY-9	FANNIE MAE POOL POOL #929083 5.0000 02/01/2038 5.000% 02/01/38	09/01/2026	Paydown		1,488	1,488	1,532	1,541		(52)		(52)		1,488				50	02/01/2038	1.A
..31412P-5S-6	FANNIE MAE POOL POOL #931557 5.0000 07/01/2039 5.000% 07/01/39	09/01/2026	Paydown		18,800	18,800	19,176	19,133		(333)		(333)		18,800				625	07/01/2039	1.A
..31412P-GJ-4	FANNIE MAE POOL POOL #930901 5.0000 04/01/2039 5.000% 04/01/39	09/01/2026	Paydown		7,554	7,554	7,812	7,867		(313)		(313)		7,554				244	04/01/2039	1.A
..31412P-P8-8	FANNIE MAE POOL POOL #931147 5.0000 05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		20,991	20,991	21,435	21,452		(461)		(461)		20,991				731	05/01/2039	1.A
..31412P-QT-1	FANNIE MAE POOL POOL #931166 5.0000 05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		2,925	2,925	2,988	2,995		(70)		(70)		2,925				97	05/01/2039	1.A
..31412R-AC-1	FANNIE MAE POOL POOL #932503 5.0000 02/01/2040 5.000% 02/01/40	09/01/2026	Paydown		10,221	10,221	10,799	10,732		(512)		(512)		10,221				340	02/01/2040	1.A
..31412R-NT-0	FANNIE MAE POOL POOL #932902 4.0000 01/01/2041 4.000% 01/01/41	09/01/2026	Paydown		23,916	23,916	23,744	23,744		172		172		23,916				638	01/01/2041	1.A
..31412S-2L-8	FANNIE MAE POOL POOL #933779 6.5000 05/01/2038 6.500% 05/01/38	09/01/2026	Paydown		797	797	824	839		(42)		(42)		797				35	05/01/2038	1.A
..31412S-ZJ-7	FANNIE MAE POOL POOL #933745 6.0000 04/01/2038 6.000% 04/01/38	09/01/2026	Paydown		2,394	2,394	2,418	2,417		(23)		(23)		2,394				96	04/01/2038	1.A
..31412U-XX-3	FANNIE MAE POOL POOL #935494 5.0000 07/01/2039 5.000% 07/01/39	09/01/2026	Paydown		1,114	1,114	1,141	1,142		(28)		(28)		1,114				36	07/01/2039	1.A
..31412W-NN-2	FANNIE MAE POOL POOL #936997 6.0000 06/01/2037 6.000% 06/01/37	09/01/2026	Paydown		5,914	5,914	5,978	5,977		(63)		(63)		5,914				238	06/01/2037	1.A
..31412X-NK-6	FANNIE MAE POOL POOL #937894 5.5000 07/01/2037 5.500% 07/01/37	09/01/2026	Paydown		10,213	10,213	10,098	10,098		115		115		10,213				377	07/01/2037	1.A
..31412X-PJ-7	FANNIE MAE POOL POOL #937925 5.8540 07/01/2037 5.854% 07/01/37	09/01/2026	Paydown		1,254	1,254	1,281	1,188		66		66		1,254				51	07/01/2037	1.A
..31413J-A8-7	FANNIE MAE POOL POOL #946531 6.0000 09/01/2037 6.000% 09/01/37	09/01/2026	Paydown		2,706	2,706	2,715	2,713		(7)		(7)		2,706				108	09/01/2037	1.A
..31413K-AB-7	FANNIE MAE POOL POOL #947402 6.0000 10/01/2037 6.000% 10/01/37	09/01/2026	Paydown		3,236	3,236	3,246	3,244		(9)		(9)		3,236				131	10/01/2037	1.A
..31413S-AZ-7	FANNIE MAE POOL POOL #953724 5.5000 11/01/2037 5.500% 11/01/37	09/01/2026	Paydown		8,132	8,132	8,018	8,026		106		106		8,132				298	11/01/2037	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
	FANNIE MAE POOL POOL #960388 5.5000																			
31414A-ND-0	12/01/2037 5.500% 12/01/37	09/01/2026	Paydown		32,082	32,082	32,111	32,098		(16)		(16)		32,082				1,175	12/01/2037	1.A
	FANNIE MAE POOL POOL #960408 5.5000																			
31414A-NZ-1	12/01/2037 5.500% 12/01/37	09/01/2026	Paydown		6,427	6,427	6,432	6,429		(2)		(2)		6,427				236	12/01/2037	1.A
	FANNIE MAE POOL POOL #960476 5.5000																			
31414A-Q5-4	01/01/2038 5.500% 01/01/38	09/01/2026	Paydown		12,852	12,852	12,799	12,800		52		52		12,852				463	01/01/2038	1.A
	FANNIE MAE POOL POOL #960461 5.5000																			
31414A-QN-5	12/01/2037 5.500% 12/01/37	09/01/2026	Paydown		2,189	2,189	2,181	2,181		8		8		2,189				80	12/01/2037	1.A
	FANNIE MAE POOL POOL #960536 5.5000																			
31414A-SZ-6	01/01/2038 5.500% 01/01/38	09/01/2026	Paydown		4,952	4,952	4,932	4,932		20		20		4,952				182	01/01/2038	1.A
	FANNIE MAE POOL POOL #961564 6.5000																			
31414B-WZ-9	02/01/2038 6.500% 02/01/38	09/01/2026	Paydown		1,742	1,742	1,801	1,843		(101)		(101)		1,742				75	02/01/2038	1.A
	FANNIE MAE POOL POOL #963219 5.5000																			
31414D-SG-2	05/01/2038 5.500% 05/01/38	09/01/2026	Paydown		3,857	3,857	3,990	4,020		(163)		(163)		3,857				141	05/01/2038	1.A
	FANNIE MAE POOL POOL #964221 6.3000																			
31414E-VN-1	07/01/2038 6.300% 07/01/38	09/01/2026	Paydown		262	262	272	258		4		4		262				11	07/01/2038	1.A
	FANNIE MAE POOL POOL #973203 6.5000																			
31414Q-U4-7	02/01/2038 6.500% 02/01/38	09/01/2026	Paydown		2,490	2,490	2,595	2,593		(103)		(103)		2,490				108	02/01/2038	1.A
	FANNIE MAE POOL POOL #973825 5.9100																			
31414R-LE-3	04/01/2038 5.910% 04/01/38	09/01/2026	Paydown		1,127	1,127	1,168	1,122		5		5		1,127				47	04/01/2038	1.A
	FANNIE MAE POOL POOL #974507 5.8150																			
31414S-DL-4	03/01/2038 5.815% 03/01/38	09/01/2026	Paydown		879	879	912	885		(7)		(7)		879				36	03/01/2038	1.A
	FANNIE MAE POOL POOL #974579 5.9400																			
31414S-FU-2	04/01/2038 5.940% 04/01/38	09/01/2026	Paydown		659	659	694	703		(44)		(44)		659				27	04/01/2038	1.A
	FANNIE MAE POOL POOL #974878 6.0160																			
31414S-Q7-1	04/01/2038 6.016% 04/01/38	09/01/2026	Paydown		789	789	825	828		(39)		(39)		789				34	04/01/2038	1.A
	FANNIE MAE POOL POOL #979963 6.1250																			
31414Y-FC-9	06/01/2038 6.125% 06/01/38	09/01/2026	Paydown		271	271	279	259		12		12		271				11	06/01/2038	1.A
	FANNIE MAE POOL POOL #982646 6.0000																			
31415C-ET-0	06/01/2038 6.000% 06/01/38	09/01/2026	Paydown		252	252	254	253		(1)		(1)		252				10	06/01/2038	1.A
	FANNIE MAE POOL POOL #984275 5.5000																			
31415M-MY-8	05/01/2038 5.500% 05/01/38	09/01/2026	Paydown		6,112	6,112	6,314	6,307		(196)		(196)		6,112				240	05/01/2038	1.A
	FANNIE MAE POOL POOL #984327 6.0000																			
31415M-PL-3	05/01/2038 6.000% 05/01/38	09/01/2026	Paydown		3,737	3,737	3,756	3,755		(18)		(18)		3,737				149	05/01/2038	1.A
	FANNIE MAE POOL POOL #984355 6.0000																			
31415M-QG-3	05/01/2038 6.000% 05/01/38	09/01/2026	Paydown		257	257	258	259		(2)		(2)		257				10	05/01/2038	1.A
	FANNIE MAE POOL POOL #984357 6.0000																			
31415M-QJ-7	05/01/2038 6.000% 05/01/38	09/01/2026	Paydown		1,424	1,424	1,431	1,435		(11)		(11)		1,424				57	05/01/2038	1.A
	FANNIE MAE POOL POOL #993434 6.1350																			
31415Y-SX-8	06/01/2039 6.135% 06/01/39	09/01/2026	Paydown		7,761	7,761	7,957	7,911		(150)		(150)		7,761				330	06/01/2039	1.A
	FANNIE MAE POOL POOL #993477 6.5700																			
31415Y-UA-5	09/01/2039 6.570% 09/01/39	07/01/2026	Paydown		36	36	36	34		2		2		36				1	09/01/2039	1.A
	FANNIE MAE POOL POOL #995107 6.3240																			
31416B-NY-0	11/01/2038 6.324% 11/01/38	09/01/2026	Paydown		11	11	11	10						11					11/01/2038	1.A
	FANNIE MAE POOL POOL #995829 5.9440																			
31416C-HE-9	06/01/2039 5.944% 06/01/39	09/01/2026	Paydown		3,051	3,051	3,147	2,991		60		60		3,051				128	06/01/2039	1.A
	FANNIE MAE POOL POOL #995831 6.1240																			
31416C-HG-4	06/01/2035 6.124% 06/01/35	09/01/2026	Paydown		1,181	1,181	1,230	1,188		(7)		(7)		1,181				48	06/01/2035	1.A
	FANNIE MAE POOL POOL #AA0320 5.0000																			
31416H-LA-1	02/01/2039 5.000% 02/01/39	09/01/2026	Paydown		49	49	51	51		(1)		(1)		49				2	02/01/2039	1.A
	FANNIE MAE POOL POOL #AA0321 5.0000																			
31416H-LB-9	03/01/2039 5.000% 03/01/39	09/01/2026	Paydown		195	195	201	202		(6)		(6)		195				7	03/01/2039	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
	FANNIE MAE POOL POOL #AA4410 5.0000																			
31416M-3U-6	03/01/2039 5.000% 03/01/39	09/01/2026	Paydown		12,309	12,309	13,174	13,032		(723)		(723)		12,309				409	03/01/2039	1.A
	FANNIE MAE POOL POOL #AA5819 5.0000																			
31416P-PD-3	05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		2,582	2,582	2,673	2,717		(135)		(135)		2,582				86	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA5880 5.0000																			
31416P-RA-7	07/01/2039 5.000% 07/01/39	09/01/2026	Paydown		2,561	2,561	2,662	2,653		(92)		(92)		2,561				85	07/01/2039	1.A
	FANNIE MAE POOL POOL #AA6026 5.0000																			
31416P-VU-8	05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		1,004	1,004	1,024	1,025		(21)		(21)		1,004				34	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA6060 5.0000																			
31416P-WW-3	05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		2,262	2,262	2,343	2,370		(108)		(108)		2,262				76	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7184 5.0000																			
31416Q-6W-0	05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		74,656	74,656	79,041	78,889		(4,233)		(4,233)		74,656				2,223	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7185 5.0000																			
31416Q-6X-8	05/01/2039 5.000% 05/01/39	09/01/2026	Paydown		4,513	4,513	4,630	4,625		(113)		(113)		4,513				150	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7001 5.0000																			
31416Q-X7-5	06/01/2039 5.000% 06/01/39	09/01/2026	Paydown		11,275	11,275	11,541	11,519		(244)		(244)		11,275				376	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA7413 5.0000																			
31416R-GX-5	06/01/2039 5.000% 06/01/39	09/01/2026	Paydown		6,105	6,105	6,252	6,249		(144)		(144)		6,105				204	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8173 5.0000																			
31416S-CK-5	06/01/2039 5.000% 06/01/39	09/01/2026	Paydown		4,023	4,023	4,156	4,156		(133)		(133)		4,023				134	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8586 5.0000																			
31416S-RG-8	07/01/2039 5.000% 07/01/39	09/01/2026	Paydown		52,828	52,828	54,412	54,074		(1,246)		(1,246)		52,828				1,658	07/01/2039	1.A
	FANNIE MAE POOL POOL #AA8700 5.0000																			
31416S-U2-5	06/01/2039 5.000% 06/01/39	09/01/2026	Paydown		1,605	1,605	1,637	1,643		(38)		(38)		1,605				53	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8740 4.5000																			
31416S-WA-5	06/01/2029 4.500% 06/01/29	09/01/2026	Paydown		18,369	18,369	18,742	18,454		(84)		(84)		18,369				552	06/01/2029	1.A
	FANNIE MAE POOL POOL #AB1015 4.5000																			
31416W-DV-1	05/01/2040 4.500% 05/01/40	09/01/2026	Paydown		3,026	3,026	3,162	3,156		(130)		(130)		3,026				91	05/01/2040	1.A
	FANNIE MAE POOL POOL #AB1611 3.5000																			
31416W-YH-9	10/01/2040 3.500% 10/01/40	09/01/2026	Paydown		57,826	57,826	58,815	58,706		(880)		(880)		57,826				1,380	10/01/2040	1.A
	FANNIE MAE POOL POOL #AB1619 4.0000																			
31416W-YR-7	10/01/2040 4.000% 10/01/40	09/01/2026	Paydown		50,415	50,415	52,345	52,193		(1,778)		(1,778)		50,415				1,211	10/01/2040	1.A
	FANNIE MAE POOL POOL #AB1952 4.0000																			
31416X-E2-2	12/01/2040 4.000% 12/01/40	09/01/2026	Paydown		190,499	190,499	190,106	190,083		416		416		190,499				4,925	12/01/2040	1.A
	FANNIE MAE POOL POOL #AB1953 4.0000																			
31416X-E3-0	12/01/2040 4.000% 12/01/40	09/01/2026	Paydown		223,979	223,979	221,654	221,903		2,076		2,076		223,979				5,990	12/01/2040	1.A
	FANNIE MAE POOL POOL #AB2274 4.5000																			
31416X-04-5	02/01/2041 4.500% 02/01/41	09/01/2026	Paydown		126,576	126,576	128,623	128,608		(2,032)		(2,032)		126,576				3,932	02/01/2041	1.A
	FANNIE MAE POOL POOL #AB3509 4.0000																			
31416Y-3T-3	09/01/2041 4.000% 09/01/41	09/01/2026	Paydown		21,256	21,256	22,205	22,220		(965)		(965)		21,256				567	09/01/2041	1.A
	FANNIE MAE POOL POOL #AB3400 4.0000																			
31416Y-X6-0	08/01/2031 4.000% 08/01/31	09/01/2026	Paydown		3,550	3,550	3,750	3,664		(114)		(114)		3,550				94	08/01/2031	1.A
	FANNIE MAE POOL POOL #AB3822 4.0000																			
31417A-G8-6	11/01/2041 4.000% 11/01/41	09/01/2026	Paydown		12,137	12,137	12,795	12,859		(722)		(722)		12,137				310	11/01/2041	1.A
	FANNIE MAE POOL POOL #AB4225 3.5000																			
31417A-VT-3	01/01/2042 3.500% 01/01/42	09/01/2026	Paydown		16,242	16,242	16,734	16,671		(429)		(429)		16,242				379	01/01/2042	1.A
	FANNIE MAE POOL POOL #AB4265 4.0000																			
31417A-W3-9	01/01/2032 4.000% 01/01/32	09/01/2026	Paydown		41,527	41,527	43,986	43,007		(1,480)		(1,480)		41,527				1,108	01/01/2032	1.A
	FANNIE MAE POOL POOL #AB5371 3.5000																			
31417B-6H-5	06/01/2042 3.500% 06/01/42	09/01/2026	Paydown		10,185	10,185	10,761	10,721		(536)		(536)		10,185				237	06/01/2042	1.A
	FANNIE MAE POOL POOL #AB5462 3.0000																			
31417C-B8-7	06/01/2042 3.000% 06/01/42	09/01/2026	Paydown		12,845	12,845	13,200	13,170		(325)		(325)		12,845				258	06/01/2042	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
	FANNIE MAE POOL POOL #AB5466 3.0000																			
31417C-CC-7	06/01/2042 3.000% 06/01/42	09/01/2026	Paydown		4,797	4,797	4,929	4,927		(131)		(131)		4,797				100	06/01/2042	1.A
	FANNIE MAE POOL POOL #AB6670 3.0000																			
31417D-MU-4	10/01/2042 3.000% 10/01/42	09/01/2026	Paydown		10,736	10,736	11,278	11,171		(434)		(434)		10,736				208	10/01/2042	1.A
	FANNIE MAE POOL POOL #AB6862 3.0000																			
31417D-TU-7	11/01/2032 3.000% 11/01/32	09/01/2026	Paydown		98,974	98,974	102,490	100,704		(1,729)		(1,729)		98,974				1,979	11/01/2032	1.A
	FANNIE MAE POOL POOL #AB7931 3.0000																			
31417E-Y5-4	02/01/2043 3.000% 02/01/43	09/01/2026	Paydown		2,835	2,835	2,903	2,899		(64)		(64)		2,835				58	02/01/2043	1.A
	FANNIE MAE POOL POOL #AB8898 3.0000																			
31417F-3G-1	04/01/2043 3.000% 04/01/43	09/01/2026	Paydown		54,542	54,542	53,624	53,645		896		896		54,542				1,132	04/01/2043	1.A
	FANNIE MAE POOL POOL #AB8538 3.0000																			
31417F-PY-8	03/01/2033 3.000% 03/01/33	09/01/2026	Paydown		90,781	90,781	94,238	92,414		(1,634)		(1,634)		90,781				1,810	03/01/2033	1.A
	FANNIE MAE POOL POOL #AB8683 2.5000																			
31417F-UH-9	03/01/2028 2.500% 03/01/28	09/01/2026	Paydown		109,095	109,095	111,311	109,452		(356)		(356)		109,095				1,800	03/01/2028	1.A
	FANNIE MAE POOL POOL #AB8713 3.0000																			
31417F-VF-2	03/01/2043 3.000% 03/01/43	09/01/2026	Paydown		27,209	27,209	27,488	27,466		(257)		(257)		27,209				546	03/01/2043	1.A
	FANNIE MAE POOL POOL #AB9339 3.0000																			
31417G-LV-6	05/01/2043 3.000% 05/01/43	09/01/2026	Paydown		1,761	1,761	1,805	1,802		(41)		(41)		1,761				36	05/01/2043	1.A
	FANNIE MAE POOL POOL #AB9341 3.0000																			
31417G-LX-2	05/01/2043 3.000% 05/01/43	09/01/2026	Paydown		48,276	48,276	47,401	47,474		802		802		48,276				1,018	05/01/2043	1.A
	FANNIE MAE POOL POOL #AB9765 3.0000																			
31417G-Z7-4	06/01/2043 3.000% 06/01/43	09/01/2026	Paydown		30,793	30,793	30,240	30,255		538		538		30,793				641	06/01/2043	1.A
	FANNIE MAE POOL POOL #AC0770 5.0000																			
31417J-2C-3	09/01/2039 5.000% 09/01/39	09/01/2026	Paydown		4,088	4,088	4,223	4,210		(121)		(121)		4,088				136	09/01/2039	1.A
	FANNIE MAE POOL POOL #AC0939 6.3400																			
31417K-BH-9	07/01/2039 6.340% 07/01/39	09/01/2026	Paydown		2,779	2,779	2,772	2,755		24		24		2,779				122	07/01/2039	1.A
	FANNIE MAE POOL POOL #AC1238 5.0000																			
31417K-LU-9	08/01/2039 5.000% 08/01/39	09/01/2026	Paydown		21,290	21,290	22,053	21,923		(633)		(633)		21,290				715	08/01/2039	1.A
	FANNIE MAE POOL POOL #AC3129 5.0000																			
31417M-PP-2	09/01/2039 5.000% 09/01/39	09/01/2026	Paydown		5,834	5,834	6,026	6,016		(182)		(182)		5,834				195	09/01/2039	1.A
	FANNIE MAE POOL POOL #AC3264 4.5000																			
31417M-TW-3	10/01/2029 4.500% 10/01/29	09/01/2026	Paydown		13,897	13,897	14,180	13,960		(62)		(62)		13,897				415	10/01/2029	1.A
	FANNIE MAE POOL POOL #AC3305 5.0000																			
31417M-U7-6	10/01/2039 5.000% 10/01/39	09/01/2026	Paydown		49,328	49,328	51,109	51,004		(1,676)		(1,676)		49,328				1,645	10/01/2039	1.A
	FANNIE MAE POOL POOL #AC3323 4.5000																			
31417M-VR-1	10/01/2029 4.500% 10/01/29	09/01/2026	Paydown		10,948	10,948	11,180	11,006		(58)		(58)		10,948				329	10/01/2029	1.A
	FANNIE MAE POOL POOL #AC3324 4.5000																			
31417M-VS-9	10/01/2029 4.500% 10/01/29	09/01/2026	Paydown		24,654	24,654	25,155	24,776		(122)		(122)		24,654				738	10/01/2029	1.A
	FANNIE MAE POOL POOL #MA0885 3.5000																			
31417Y-6X-0	10/01/2031 3.500% 10/01/31	09/01/2026	Paydown		37,321	37,321	38,471	38,101		(780)		(780)		37,321				860	10/01/2031	1.A
	FANNIE MAE POOL POOL #MA0667 4.0000																			
31417Y-W5-2	03/01/2031 4.000% 03/01/31	09/01/2026	Paydown		111,830	111,830	113,390	112,541		(711)		(711)		111,830				2,988	03/01/2031	1.A
	FANNIE MAE POOL POOL #MA0641 4.0000																			
31417Y-WB-9	02/01/2031 4.000% 02/01/31	09/01/2026	Paydown		32,147	32,147	33,809	33,078		(931)		(931)		32,147				856	02/01/2031	1.A
	FANNIE MAE POOL POOL #MA0695 4.0000																			
31417Y-XZ-5	04/01/2031 4.000% 04/01/31	09/01/2026	Paydown		37,005	37,005	37,488	37,212		(207)		(207)		37,005				986	04/01/2031	1.A
	FANNIE MAE POOL POOL #MA1688 3.5000																			
31418A-2W-7	12/01/2033 3.500% 12/01/33	09/01/2026	Paydown		67,157	67,157	69,392	68,599		(1,442)		(1,442)		67,157				1,584	12/01/2033	1.A
	FANNIE MAE POOL POOL #MA1287 3.0000																			
31418A-ND-6	12/01/2042 3.000% 12/01/42	09/01/2026	Paydown		8,017	8,017	8,479	8,415		(398)		(398)		8,017				160	12/01/2042	1.A
	FANNIE MAE POOL POOL #MA1401 3.0000																			
31418A-RX-8	04/01/2033 3.000% 04/01/33	09/01/2026	Paydown		89,083	89,083	89,369	89,163		(80)		(80)		89,083				1,775	04/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FANNIE MAE POOL POOL #AD1124 4.5000																			
31418N-HA-1	01/01/2040 4.500% 01/01/40	09/01/2026	Paydown		3,257	3,257	3,333	3,321		(63)		(63)		3,257				98	01/01/2040	1.A
	FANNIE MAE POOL POOL #AD5768 4.5000																			
31418T-MS-3	05/01/2040 4.500% 05/01/40	09/01/2026	Paydown		2,154	2,154	2,213	2,203		(49)		(49)		2,154				65	05/01/2040	1.A
	FANNIE MAE POOL POOL #AD9874 4.0000																			
31418X-6L-7	10/01/2040 4.000% 10/01/40	09/01/2026	Paydown		98,210	98,210	103,429	102,947		(4,737)		(4,737)		98,210				2,601	10/01/2040	1.A
	FANNIE MAE POOL POOL #AD9372 4.0000																			
31418X-MW-5	09/01/2040 4.000% 09/01/40	09/01/2026	Paydown		9,197	9,197	9,503	9,438		(242)		(242)		9,197				245	09/01/2040	1.A
	FANNIE MAE POOL POOL #AE4411 4.0000																			
31419E-3V-9	11/01/2040 4.000% 11/01/40	09/01/2026	Paydown		15,264	15,264	15,105	15,119		144		144		15,264				406	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE3649 4.0000																			
31419E-BT-5	09/01/2040 4.000% 09/01/40	09/01/2026	Paydown		11,572	11,572	11,954	11,920		(348)		(348)		11,572				308	09/01/2040	1.A
	FANNIE MAE POOL POOL #AE4789 4.0000																			
31419F-KB-1	10/01/2040 4.000% 10/01/40	09/01/2026	Paydown		8,476	8,476	8,797	8,740		(264)		(264)		8,476				226	10/01/2040	1.A
	FANNIE MAE POOL POOL #AE6354 4.5000																			
31419H-BY-7	12/01/2040 4.500% 12/01/40	09/01/2026	Paydown		15,652	15,652	16,264	16,189		(537)		(537)		15,652				470	12/01/2040	1.A
	FANNIE MAE POOL POOL #AEB077 4.0000																			
31419J-6P-8	11/01/2040 4.000% 11/01/40	09/01/2026	Paydown		3,903	3,903	4,114	4,161		(258)		(258)		3,903				104	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE7958 4.0000																			
31419J-ZY-7	12/01/2040 4.000% 12/01/40	09/01/2026	Paydown		80,662	80,662	79,824	79,921		741		741		80,662				2,322	12/01/2040	1.A
	FANNIE MAE POOL POOL #AE8381 4.0000																			
31419K-J3-0	11/01/2040 4.000% 11/01/40	09/01/2026	Paydown		40,202	40,202	39,166	39,238		965		965		40,202				1,062	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE9755 3.5000																			
31419L-ZV-8	12/01/2040 3.500% 12/01/40	09/01/2026	Paydown		27,255	27,255	27,585	27,683		(428)		(428)		27,255				671	12/01/2040	1.A
	FREDDIE MAC POOL POOL #RJ0996 5.5000																			
3142GR-DA-5	03/01/2054 5.500% 03/01/54	09/01/2026	Paydown		514,164	514,164	511,433	511,600		2,564		2,564		514,164				18,477	03/01/2054	1.A
	FREDDIE MAC POOL POOL #RJ2854 5.0000																			
3142GT-E4-4	11/01/2054 5.000% 11/01/54	09/01/2026	Paydown		636,582	636,582	639,168	639,094		(2,513)		(2,513)		636,582				20,842	11/01/2054	1.A
	FREDDIE MAC POOL POOL #RJ3298 6.0000																			
3142GT-UY-0	01/01/2055 6.000% 01/01/55	09/01/2026	Paydown		1,357,368	1,357,368	1,374,335	1,371,043		(13,675)		(13,675)		1,357,368				53,983	01/01/2055	1.A
	SCRT 2019-4 MT SECURED 3.0000 02/25/2059																			
35563P-MK-2	3.000% 02/25/59	09/01/2026	Paydown		438,076	438,076	377,567	378,265		59,811		59,811		438,076				8,680	02/25/2059	1.A
	SCRT 2025-2 MTU SECURED 3.2500 06/25/2065																			
35563V-AY-2	3.250% 06/25/65	09/01/2026	Paydown		1,123,868	1,123,868	959,131	960,803		163,064		163,064		1,123,868				24,911	06/25/2065	1.A
	SLST 2020-1 A1D SECURED 2.0000 07/25/2030																			
35564C-EV-5	2.000% 07/25/30	09/01/2026	Paydown		623,253	623,253	560,830	571,471		51,782		51,782		623,253				8,314	07/25/2030	1.A
	SLST 2024-2 A1 SECURED 3.2500 10/25/2034																			
35564C-M2-0	3.250% 10/25/34	09/01/2026	Paydown		1,613,777	1,613,777	1,492,502	1,506,005		107,771		107,771		1,613,777				35,868	10/25/2034	1.A
	STACR 2023-DNA1 M1A SECURED SUBORD 5.7976																			
35564K-P3-7	03/25/20 5.790% 03/25/43	09/25/2026	Paydown		435,434	435,434	435,434	435,434						435,434				16,876	03/25/2043	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)					96,519,009	96,383,244	95,910,834	95,959,960		517,369		517,369		96,535,265		(16,256)	(16,256)	3,144,470	XXX	XXX
	FHMS K739 X1 SECURED 1.2509 09/25/2027																			
3137F6-4R-5	1.154% 09/25/27	09/01/2026	Paydown				88,718	32,550		(32,527)	23	(32,550)						16,512	09/25/2027	1.A FE
	FHMS K740 X1 SECURED 0.8018 09/25/2027																			
3137F7-2D-6	0.715% 09/25/27	09/01/2026	Paydown				10,441	3,676		(3,676)		(3,676)						1,622	09/25/2027	1.A
	FHMS K073 X1 SECURED 0.4319 01/25/2028																			
3137FE-TQ-3	0.300% 01/25/28	09/01/2026	Paydown				9,219	5,245		(5,245)		(5,245)						1,953	01/25/2028	1.A
	FHMS K741 X1 SECURED 0.6222 12/25/2027																			
3137FF-3Z-8	0.538% 12/25/27	09/01/2026	Paydown				4,400	4,219		(4,219)		(4,219)						1,606	12/25/2027	1.A FE
	FHMS K087 X1 SECURED 0.4858 12/25/2028																			
3137FK-UR-5	0.339% 12/25/28	09/01/2026	Paydown				5,826	5,698		(5,698)		(5,698)						1,433	12/25/2028	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3137FL-6G-4	FHMS K088 X1 SECURED 0.6481 01/25/2029 0.502% 01/25/29	09/01/2026	Paydown				5,641	2,958		(2,958)		(2,958)						738	01/25/2029	1.A
..3137FL-6R-0	FHMS K089 X1 SECURED 0.6831 01/25/2029 0.536% 01/25/29	09/01/2026	Paydown				42,233	16,153		(16,153)		(16,153)						4,047	01/25/2029	1.A
..3137FL-YX-6	FHMS K092 X1 SECURED 0.8468 04/25/2029 0.703% 04/25/29	09/01/2026	Paydown				122,681	44,006		(44,006)		(44,006)						9,575	04/25/2029	1.A
..3137FN-WZ-9	FHMS K736 X1 SECURED 1.1762 07/25/2026 1.176% 07/25/26	07/01/2026	Paydown				85	405		(354)	52	(406)						664	07/25/2026	1.A
..3137FQ-XL-2	FHMS K737 X1 SECURED 0.6511 10/25/2026 0.594% 10/25/26	09/01/2026	Paydown				1,058,886	432,347		(425,071)	7,276	(432,347)						503,726	10/25/2026	1.A
..3137FT-FU-6	FHMS K738 X1 SECURED 1.6230 01/25/2027 1.560% 01/25/27	09/01/2026	Paydown				3,901,200	605,525		(605,525)		(605,525)						540,063	01/25/2027	1.A
..3137FW-G9-5	FHMS K115 X1 SECURED 1.4066 06/25/2030 1.304% 06/25/30	09/01/2026	Paydown				10,953	5,171		(5,171)		(5,171)						887	06/25/2030	1.A FE
..3137FX-3T-3	FHMS K117 X1 SECURED 1.3056 08/25/2030 1.206% 08/25/30	09/01/2026	Paydown				41,133	20,238		(20,238)		(20,238)						3,469	08/25/2030	1.A FE
..3137HD-GP-7	FHMS K742 X1 SECURED 0.6911 03/25/2028 0.599% 03/25/28	09/01/2026	Paydown				18,062	3,810		(3,810)		(3,810)						1,854	03/25/2028	1.A FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)							5,319,478	1,182,001		(1,174,651)	7,351	(1,182,002)						1,088,149	XXX	XXX
..049915-AA-9	ATLX 2024-RPL1 A1 SECURED 3.8500 04/25/2064 3.850% 04/25/64	09/01/2026	Paydown		438,778	438,778	425,583	428,050		10,728		10,728		438,778				11,218	04/25/2064	1.A
..049919-AA-1	ATLX 2024-RPL2 A1 SECURED 3.8500 04/25/2063 3.850% 04/25/63	09/01/2026	Paydown		446,480	446,480	428,002	431,767		14,713		14,713		446,480				11,452	04/25/2063	1.A
..07336J-BA-5	BVINV 2021-5 A20 SECURED 2.5000 11/25/2051 2.500% 11/25/51	09/01/2026	Paydown		408,170	408,170	405,364	405,468		2,703		2,703		408,170				6,645	11/25/2051	1.A
..10638R-AA-7	BABS 2023-SRM1 A SECURED 4.0000 09/25/2063 4.000% 09/25/63	09/25/2026	Paydown		770,848	770,848	730,740	754,718		16,130		16,130		770,848				20,775	09/25/2063	1.A FE
..12530X-AA-9	CFMT 2024-HB14 A SECURED 3.0000 06/25/2034 3.000% 06/25/34	09/25/2026	Paydown		4,827,856	4,827,856	4,583,098	4,731,675		96,181		96,181		4,827,856				94,043	06/25/2034	1.A FE
..12530Y-AA-7	CFMT 2024-R1 A1 SECURED 4.0000 10/25/2054 4.000% 10/25/54	09/25/2026	Paydown		652,905	652,905	636,890	640,187		12,719		12,719		652,905				17,402	10/25/2054	1.A
..12531B-AA-6	CFMT 2025-HB16 A SECURED 3.0000 03/25/2035 3.000% 03/25/35	09/25/2026	Paydown		781,647	781,647	759,302	766,984		14,663		14,663		781,647				15,364	03/25/2035	1.A FE
..12566P-BE-4	CIM 2021-INV1 A29 SECURED 2.5000 07/01/2051 2.500% 07/01/51	09/01/2026	Paydown		99,624	99,624	101,056	100,877		(1,253)		(1,253)		99,624				1,613	07/01/2051	1.A
..12568P-AA-1	CIM 2020-J2 A1 SECURED 2.5000 01/25/2051 2.500% 01/25/51	09/01/2026	Paydown		60,421	60,421	62,743	62,717		(2,297)		(2,297)		60,421				975	01/25/2051	1.A
..12568P-AU-7	CIM 2020-J2 A19 SECURED 2.5000 01/25/2051 2.500% 01/25/51	09/01/2026	Paydown		36,252	36,252	37,465	37,452		(1,200)		(1,200)		36,252				585	01/25/2051	1.A
..12659T-BX-2	CSMC 2021-INV2 A15A SECURED 2.5000 11/25/2056 2.500% 11/25/56	09/01/2026	Paydown		208,264	208,264	207,092	207,159		1,105		1,105		208,264				3,416	11/25/2056	1.A
..12668A-ST-3	CWALT 2005-J12 1A5 SECURED 5.9150 11/25/2035 5.915% 11/25/35	09/01/2026	Paydown		5,610	5,610	4,535	2,212		3,397		3,397		5,610				104	11/25/2035	1.A FM
..12668A-Y2-5	CWALT 2005-65CB 1A8 SECURED 5.5000 01/25/2036 5.500% 01/25/36	09/01/2026	Paydown		18,605	18,605	15,348	11,890		6,715		6,715		18,605				681	01/25/2036	1.A FM
..12668B-EH-2	CWALT 2005-85CB 2A3 SECURED 5.5000 02/25/2036 5.500% 02/25/36	09/01/2026	Paydown		48,691	47,719	40,774	38,196		10,495		10,495		48,691				1,887	02/25/2036	1.A FM
..126694-UM-8	CWHL 2005-31 2A2 SECURED 4.2080 01/25/2036 4.208% 01/25/36	09/01/2026	Paydown		50,682	50,682	37,786	41,363		9,320		9,320		50,682				1,468	01/25/2036	1.A FM
..12669E-WE-2	CWHL 2003-46 3A1 SECURED 6.8157 01/19/2034 6.816% 01/19/34	09/01/2026	Paydown		4,776	4,776	4,802	4,701		75		75		4,776				215	01/19/2034	1.A FM

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
147275-AA-9	CFMT 2024-RM5 A SECURED 4.0000 10/25/2054 4.000% 10/25/54	09/25/2026	Paydown		494,853	494,853	478,929	483,734		11,119		11,119		494,853				12,265	10/25/2054	1.A FE
15723A-AA-9	CFMT 2024-HB15 A SECURED 4.0000 08/25/2034 4.000% 08/25/34	09/25/2026	Paydown		1,151,515	1,151,515	1,129,493	1,142,822		8,693		8,693		1,151,515				30,862	08/25/2034	1.A FE
15723J-AA-0	CFMT 2025-AB3 A SECURED 4.0000 05/25/2055 4.000% 05/25/55	09/25/2026	Paydown		2,031,945	2,031,945	1,916,231	1,927,179		104,766		104,766		2,031,945				54,563	05/25/2055	1.A FE
16158R-AR-7	CHASE 2019-ATR1 A15 SECURED 4.0000 04/25/2049 4.000% 04/25/49	09/01/2026	Paydown		3,748	3,748	3,771	3,856		(108)		(108)		3,748				101	04/25/2049	1.A
16160D-AU-7	CHASE 2024-1 A9 SECURED 6.5000 01/25/2055 6.500% 01/25/55	09/01/2026	Paydown		288,046	288,046	288,497	288,423		(377)		(377)		288,046				12,299	01/25/2055	1.A
16160V-AB-9	CHASE 2025-RPL1 A1A SECURED 3.3750 05/25/2064 3.375% 04/25/65	09/01/2026	Paydown		221,961	221,961	199,174	199,672		22,289		22,289		221,961				4,998	04/25/2065	1.A
161929-AS-3	CHASE 2024-2 A9 SECURED 6.5000 02/25/2055 6.500% 02/25/55	09/01/2026	Paydown		1,004,160	1,004,160	1,002,591	1,002,536		1,625		1,625		1,004,160				42,899	02/25/2055	1.A
167570-PA-2	CITY OF CHICAGO IL SENIOR 4.5000 09/20/2027 4.500% 09/20/27	09/21/2026	Various		185,000	185,000	178,949	184,245		755		755		185,000				8,325	09/20/2027	1.B FE
17329P-BH-4	CMLTI 2021-INV1 A4A SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		122,586	122,586	123,640	123,436		(850)		(850)		122,586				2,086	05/25/2051	1.A
17329P-CL-4	CMLTI 2021-INV1 A7A SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		101,743	101,743	104,390	103,548		(1,805)		(1,805)		101,743				1,731	05/25/2051	1.A
21874B-AA-2	CAFL 2026-1 A SECURED 5.3640 06/15/2059 5.364% 06/15/59	09/01/2026	Paydown		27,906	27,906	27,906							27,906				360	06/15/2059	1.A FE
31735E-AA-4	FAMB 2025-HB1 A SECURED 4.5000 11/25/2035 4.500% 11/25/35	09/25/2026	Paydown		2,192,398	2,192,398	2,180,278	2,180,271		12,127		12,127		2,192,398				65,823	11/25/2035	1.A FE
31737B-AA-8	FAMB 2026-HB1 A SECURED 4.2500 03/25/2029 4.250% 03/25/29	09/25/2026	Paydown		669,117	669,117	661,617			7,500		7,500		669,117				11,565	03/25/2029	1.A FE
31739V-AA-2	FASST 2024-S2 A1 SECURED CDO-LNA 3.5000 04/25/2 3.500% 04/25/74	09/25/2026	Paydown		308,897	308,897	295,386	301,813		7,084		7,084		308,897				7,183	04/25/2074	1.A FE
31739W-AB-8	FASST 2024-S3 A1 SECURED 3.5000 04/25/2074 3.500% 04/25/74	09/25/2026	Paydown		950,343	950,343	896,244	919,782		30,562		30,562		950,343				21,825	04/25/2074	1.A FE
31741B-AB-0	FASST 2025-S1 A1 SECURED 3.5000 02/25/2075 3.500% 02/25/75	09/25/2026	Paydown		393,114	393,114	369,899	375,821		17,293		17,293		393,114				8,769	02/25/2075	1.A FE
32051G-KG-9	FHAMS 2005-FA3 1A6 SECURED 5.5000 05/25/2035 5.500% 05/25/35	09/01/2026	Paydown		36,754	36,754	27,391	22,975		13,779		13,779		36,754				1,224	05/25/2035	1.A FM
33849N-AL-9	FSMT 2018-5 A11 SECURED 4.0000 09/25/2048 4.000% 09/25/48	09/01/2026	Paydown		22,681	22,681	22,472	22,139		541		541		22,681				662	09/25/2048	1.A
33851G-AF-2	FSMT 2021-6INV A6 SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		276,592	276,592	284,198	282,277		(5,685)		(5,685)		276,592				4,504	08/25/2051	1.A
33851P-AS-4	FSMT 2021-5INV A16 SECURED 2.5000 07/25/2051 2.500% 07/25/51	09/01/2026	Paydown		195,994	195,994	197,617	197,462		(1,467)		(1,467)		195,994				3,253	07/25/2051	1.A
33851T-AU-1	FSMT 2021-11IN A18 SECURED 2.5000 11/25/2051 2.500% 11/25/51	09/01/2026	Paydown		547,971	547,971	546,002	546,045		1,926		1,926		547,971				9,237	11/25/2051	1.A
33852B-AB-1	FSMT 2019-2 A2 SECURED 3.5000 12/25/2049 3.500% 12/25/49	09/01/2026	Paydown		53,908	53,908	54,578	56,005		(2,096)		(2,096)		53,908				1,346	12/25/2049	1.A
33852B-AL-9	FSMT 2019-2 A11 SECURED 3.5000 12/25/2049 3.500% 12/25/49	09/01/2026	Paydown		27,174	27,174	27,375	27,688		(514)		(514)		27,174				679	12/25/2049	1.A
33852C-AE-3	FSMT 2021-3INV A5 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		218,574	218,574	224,721	222,970		(4,396)		(4,396)		218,574				3,624	06/25/2051	1.A
33852C-AS-2	FSMT 2021-3INV A16 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		210,269	210,269	212,207	211,890		(1,622)		(1,622)		210,269				3,487	06/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 SECURED 2.5000 06/01/2051 2.500% 06/01/51	09/01/2026	Paydown		32,903	32,903	33,736	33,467		(564)		(564)		32,903				548	06/01/2051	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33852F-AW-6	FSMT 2021-4 A21 SECURED 2.5000 06/01/2051 2.500% 06/01/51	09/01/2026	Paydown		143,950	143,950	145,120	144,893		(942)		(942)		143,950				2,397	06/01/2051	1.A
34074M-A6-8	FLORIDA HOUSING FINANCE CORP SENIOR 5.0000 01/01/2053 5.000% 01/01/53	07/01/2026	Redemption 100.0000		705,000	705,000	745,319	731,273		(26,273)		(26,273)		705,000				35,250	01/01/2053	1.A FE
34074M-UL-3	FLORIDA HOUSING FINANCE CORP SENIOR 3.5000 07/01/2051 3.500% 07/01/51	07/01/2026	Redemption 100.0000		85,000	85,000	93,885	88,679		(3,679)		(3,679)		85,000				2,975	07/01/2051	1.A FE
36168W-AA-9	GCAT 2022-NQM5 A1 SECURED 5.7100 08/25/2067 5.710% 08/25/67	09/01/2026	Paydown		163,498	163,498	158,328	161,708		1,790		1,790		163,498				6,106	08/25/2067	1.A
36169B-AA-4	GCAT 2023-NQM1 A1 SECURED 4.2500 10/25/2057 4.250% 10/25/57	09/01/2026	Paydown		362,657	362,657	330,588	333,185		29,472		29,472		362,657				10,415	10/25/2057	1.A FE
36169D-AA-0	GCAT 2023-NQM2 A1 SECURED 5.8370 11/25/2067 5.837% 11/25/67	09/01/2026	Paydown		564,890	564,890	564,887	563,483		1,407		1,407		564,890				21,402	11/25/2067	1.A
362341-FJ-3	GSR 2005-AR4 3A1 SECURED 4.4218 07/25/2035 4.422% 07/25/35	09/01/2026	Paydown		59	59	60	44		16		16		59				2	07/25/2035	5.C FM
36258F-AD-1	GSMBS 2020-PJ1 A4 SECURED 3.5000 05/25/2050 3.500% 05/25/50	09/01/2026	Paydown		10,178	10,178	10,342	10,630		(452)		(452)		10,178				259	05/25/2050	1.A
36258K-AS-7	GSMBS 2020-INV1 A14 SECURED 2.9019 10/25/2050 2.902% 10/25/50	09/01/2026	Paydown		99,858	99,858	102,963	105,583		(5,725)		(5,725)		99,858				1,935	10/25/2050	1.A
36258W-AD-4	GSMBS 2020-PJ3 A4 SECURED 3.0000 10/25/2050 3.000% 10/25/50	09/01/2026	Paydown		28,576	28,576	28,986	29,470		(894)		(894)		28,576				572	10/25/2050	1.A
36259V-AD-5	GSMBS 2020-PJ4 A4 SECURED 3.0000 01/25/2051 3.000% 01/25/51	09/01/2026	Paydown		118,458	118,458	121,253	124,244		(5,786)		(5,786)		118,458				2,448	01/25/2051	1.A
36260R-AD-1	GSMBS 2020-PJ6 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		110,499	110,499	114,107	114,240		(3,741)		(3,741)		110,499				1,790	05/25/2051	1.A
36261M-AD-1	GSMBS 2021-PJ1 A4 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		299,792	299,792	309,863	309,260		(9,468)		(9,468)		299,792				4,956	06/25/2051	1.A
36262A-AD-6	GSMBS 2021-PJ3 A4 SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		235,549	235,549	239,083	238,635		(3,086)		(3,086)		235,549				3,858	08/25/2051	1.A
36263K-AD-3	GSMBS 2021-INV1 A4 SECURED 2.5000 12/25/2051 2.500% 12/25/51	09/01/2026	Paydown		133,408	133,408	135,576	135,402		(1,995)		(1,995)		133,408				2,184	12/25/2051	1.A
36263T-AD-4	GSMBS 2021-GR3 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	09/01/2026	Paydown		630,305	630,305	624,592	625,005		5,299		5,299		630,305				9,978	04/25/2052	1.A
36263V-AD-9	GSMBS 2021-PJ11 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	09/01/2026	Paydown		338,825	338,825	337,237	337,374		1,451		1,451		338,825				5,379	04/25/2052	1.A
36264D-AD-8	GSMBS 2021-PJ2 A4 SECURED 2.5000 07/25/2051 2.500% 07/25/51	09/01/2026	Paydown		265,332	265,332	274,495	273,533		(8,201)		(8,201)		265,332				4,500	07/25/2051	1.A
36264J-AD-5	GSMBS 2021-MM1 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	09/01/2026	Paydown		620,840	620,840	616,669	617,149		3,691		3,691		620,840				10,538	04/25/2052	1.B
36266T-AG-4	GSMBS 2022-GR1 A4 SECURED 3.0000 06/25/2052 3.000% 06/25/52	09/01/2026	Paydown		791,503	791,503	789,895	789,934		1,568		1,568		791,503				15,236	06/25/2052	1.A
36272X-CJ-9	GSMBS 2025-PJ8 B1 SECURED SUBORD 6.5018 02/25/20 6.502% 02/25/56	09/01/2026	Paydown		11,461	11,461	11,955	11,944		(483)		(483)		11,461				503	02/25/2056	1.A
362949-BP-3	GSMBS 2024-PJ7 A24 SECURED 6.0000 11/25/2054 6.000% 11/25/54	09/01/2026	Paydown		172,943	172,943	172,133	172,131		813		813		172,943				6,803	11/25/2054	1.A
362949-CG-2	GSMBS 2024-PJ7 B1 SECURED SUBORD 6.6267 11/25/20 6.627% 11/25/54	09/01/2026	Paydown		49,621	49,621	51,134	50,862		(1,242)		(1,242)		49,621				2,198	11/25/2054	1.A
45129Y-V4-5	IDAHO HOUSING & FINANCE ASSOCI SENIOR 5.5000 01/01/2053 5.500% 01/01/53	07/01/2026	Redemption 100.0000		1,295,000	1,295,000	1,322,648	1,317,334		(22,334)		(22,334)		1,295,000				71,225	01/01/2053	1.B FE
45203M-NZ-0	ILLINOIS HOUSING DEVELOPMENT A SENIOR 5.7500 10/01/2053 5.750% 10/01/53	07/01/2026	Redemption 100.0000		255,000	255,000	263,004	261,146		(6,146)		(6,146)		255,000				10,997	10/01/2053	1.A FE
45254N-PY-7	IMM 2005-5 M1 SECURED SUBORD 4.7805 08/25/20 4.547% 08/25/35	09/25/2026	Paydown		52	52	52	24		28		28		52				2	08/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254T-NG-5	IMSA 2003-3 A1 SECURED 5.2000 08/25/2033 5.200% 08/25/33	09/01/2026	Paydown		10,602	10,602	10,518	10,494		108		108		10,602				364	08/25/2033	1.A FM
45254T-NX-8	IMSA 2004-1 A5 SECURED 5.3783 03/25/2034 5.378% 03/25/34	09/01/2026	Paydown		43,416	43,416	42,849	42,902		514		514		43,416				1,581	03/25/2034	1.A FM
45505T-D9-9	INDIANA HOUSING & COMMUNITY DE SENIOR 5.7500 07/01/2054 5.750% 07/01/54	07/01/2026	Redemption 100.0000		895,000	895,000	922,924	916,272		(21,272)		(21,272)		895,000				51,463	07/01/2054	1.B FE
462467-SX-0	IOWA FINANCE AUTHORITY SENIOR 4.0000 07/01/2047 4.000% 07/01/47	07/01/2026	Various		75,000	75,000	81,004	75,373		(373)		(373)		75,000				3,000	07/01/2047	1.A FE
46590Y-AA-2	JPMMT 2017-5 A1 SECURED 4.9175 10/26/2048 4.918% 10/26/48	09/01/2026	Paydown		88,099	88,099	89,116	91,809		(3,710)		(3,710)		88,099				3,113	10/26/2048	1.A
46592D-BG-2	JPMMT 2020-9 AX1 SECURED 0.5853 05/25/2051 0.586% 05/25/51	09/01/2026	Paydown				34,021	36,533		(36,533)		(36,533)						8,873	05/25/2051	1.A FE
46592D-BH-0	JPMMT 2020-9 B1 SECURED SUBORD 3.0853 05/25/20 3.085% 05/25/51	09/01/2026	Paydown		97,266	97,266	99,372	98,542		(1,275)		(1,275)		97,266				2,029	05/25/2051	1.B FE
46592D-BJ-6	JPMMT 2020-9 B2 SECURED SUBORD 3.0853 05/25/20 3.085% 05/25/51	09/01/2026	Paydown		46,209	46,209	46,425	46,196		13		13		46,209				964	05/25/2051	1.C FE
46592D-BK-3	JPMMT 2020-9 B3 SECURED SUBORD 3.0853 05/25/20 3.085% 05/25/51	09/01/2026	Paydown		46,209	46,209	43,609	43,919		2,290		2,290		46,209				964	05/25/2051	1.F FE
46592D-BQ-0	JPMMT 2020-9 AM SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		231,769	231,769	236,332	237,023		(5,254)		(5,254)		231,769				3,931	05/25/2051	1.A FE
46592E-BM-7	JPMMT 2021-1 A15 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		193,647	193,647	200,425	201,172		(7,525)		(7,525)		193,647				3,221	06/25/2051	1.A
46592K-BL-5	JPMMT 2021-3 A15 SECURED 2.5000 07/25/2051 2.500% 07/25/51	09/01/2026	Paydown		171,864	171,864	176,483	176,328		(4,464)		(4,464)		171,864				2,875	07/25/2051	1.A
46592L-AH-3	JPMMT 2021-5 A4 SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		2,166,242	2,166,242	2,242,618	2,223,900		(57,658)		(57,658)		2,166,242				37,290	08/25/2051	1.A FE
46592L-BH-2	JPMMT 2021-5 AM SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		286,165	286,165	293,553	293,037		(6,872)		(6,872)		286,165				4,926	08/25/2051	1.A FE
46592L-BL-3	JPMMT 2021-5 AX1 SECURED 0.3287 08/25/2051 0.329% 08/25/51	09/01/2026	Paydown				38,385	33,333		(33,333)		(33,333)						6,183	08/25/2051	1.A FE
46592L-BM-1	JPMMT 2021-5 B1 SECURED SUBORD 2.8287 08/25/20 2.829% 08/25/51	09/01/2026	Paydown		102,829	102,829	107,456	105,921		(3,092)		(3,092)		102,829				1,978	08/25/2051	1.B FE
46592L-BN-9	JPMMT 2021-5 B2 SECURED SUBORD 2.8287 08/25/20 2.829% 08/25/51	09/01/2026	Paydown		45,135	45,135	46,432	45,923		(788)		(788)		45,135				868	08/25/2051	1.D FE
46592L-BP-4	JPMMT 2021-5 B3 SECURED SUBORD 2.8287 08/25/20 2.829% 08/25/51	09/01/2026	Paydown		47,652	47,652	47,176	47,206		446		446		47,652				917	08/25/2051	2.A FE
46593A-AC-7	JPMMT 2021-INV3 A3 SECURED 2.5000 12/25/2051 2.500% 12/25/51	09/01/2026	Paydown		3,405,141	3,405,141	3,460,474	3,444,196		(39,055)		(39,055)		3,405,141				56,651	12/25/2051	1.A FE
46593A-AE-3	JPMMT 2021-INV3 A5 SECURED 2.5000 12/25/2051 2.500% 12/25/51	09/01/2026	Paydown		396,825	396,825	398,065	397,843		(1,018)		(1,018)		396,825				6,602	12/25/2051	1.A FE
46593A-AG-8	JPMMT 2021-INV3 AX1 SECURED 0.5836 12/25/2051 0.583% 12/25/51	09/01/2026	Paydown				124,018	111,834		(111,834)		(111,834)						19,357	12/25/2051	1.A FE
46593A-AH-6	JPMMT 2021-INV3 B1 SECURED SUBORD 3.0836 12/25/20 3.084% 12/25/51	09/01/2026	Paydown		73,562	73,562	75,758	75,043		(1,481)		(1,481)		73,562				1,523	12/25/2051	1.C FE
46593A-AJ-2	JPMMT 2021-INV3 B2 SECURED SUBORD 3.0836 12/25/20 3.084% 12/25/51	09/01/2026	Paydown		77,147	77,147	78,208	77,787		(640)		(640)		77,147				1,597	12/25/2051	1.E FE
46593A-AK-9	JPMMT 2021-INV3 B3 SECURED SUBORD 3.0836 12/25/20 3.084% 12/25/51	09/01/2026	Paydown		52,034	52,034	51,125	51,262		771		771		52,034				1,077	12/25/2051	2.B FE
46593A-AL-7	JPMMT 2021-INV3 B4 SECURED SUBORD 3.0836 12/25/20 3.084% 12/25/51	09/01/2026	Paydown		28,698	28,698	25,528	26,263		2,435		2,435		28,698				594	12/25/2051	3.A FE
46593A-AM-5	JPMMT 2021-INV3 B5 SECURED SUBORD 3.0836 12/25/20 3.084% 12/25/51	09/01/2026	Paydown		3,736	3,736	2,748	2,818		918		918		3,736				77	12/25/2051	4.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46593D-BQ-9	JPMMT 2024-9 B2A SECURED SUBORD 6.1985 02/25/20 6.198% 02/25/55	09/01/2026	Paydown		34,133	34,133	35,243	35,109		(976)		(976)		34,133				1,409	02/25/2055	1.C
465971-BC-2	JPMMT 2024-7 B1 SECURED SUBORD 3.4032 04/25/20 3.403% 04/25/53	09/01/2026	Paydown		14,339	14,339	11,850	12,011		2,327		2,327		14,339				326	04/25/2053	1.B
46971-BD-0	JPMMT 2024-7 B2 SECURED SUBORD 3.4032 04/25/20 3.403% 04/25/53	09/01/2026	Paydown		35,847	35,847	29,272	29,659		6,188		6,188		35,847				815	04/25/2053	1.E
465975-AG-5	JPMMT 2022-INV2 A3 SECURED 2.5000 07/25/2052 2.500% 07/25/52	09/01/2026	Paydown		1,370,123	1,370,123	1,374,404	1,372,618		(2,495)		(2,495)		1,370,123				22,838	07/25/2052	1.A FE
465975-AN-0	JPMMT 2022-INV2 A5 SECURED 2.5000 07/25/2052 2.500% 07/25/52	09/01/2026	Paydown		145,094	145,094	142,577	142,844		2,249		2,249		145,094				2,418	07/25/2052	1.A FE
465975-AR-1	JPMMT 2022-INV2 AX1 SECURED 0.8356 07/25/2052 0.844% 07/25/52	09/01/2026	Paydown				56,770	55,095		(55,095)		(55,095)						10,109	07/25/2052	1.A FE
465975-AS-9	JPMMT 2022-INV2 B1 SECURED SUBORD 3.3356 07/25/20 3.336% 07/25/52	09/01/2026	Paydown		70,077	70,077	71,444	71,055		(978)		(978)		70,077				1,559	07/25/2052	1.A FE
465975-AT-7	JPMMT 2022-INV2 B2 SECURED SUBORD 3.3356 07/25/20 3.336% 07/25/52	09/01/2026	Paydown		52,236	52,236	52,506	52,374		(138)		(138)		52,236				1,162	07/25/2052	1.C FE
465975-AU-4	JPMMT 2022-INV2 B3 SECURED SUBORD 3.3356 07/25/20 3.336% 07/25/52	09/01/2026	Paydown		34,395	34,395	34,058	34,086		309		309		34,395				765	07/25/2052	1.F FE
465976-AA-6	JPMMT 2022-LTV1 A1 SECURED 3.2500 07/25/2052 3.250% 07/25/52	09/01/2026	Paydown		58,392	58,392	57,331	57,436		956		956		58,392				1,254	07/25/2052	1.A
465976-AB-4	JPMMT 2022-LTV1 A2 SECURED 3.5092 07/25/2052 3.509% 07/25/52	09/01/2026	Paydown		308,399	308,399	301,957	302,444		5,955		5,955		308,399				7,161	07/25/2052	1.A
465976-AC-2	JPMMT 2022-LTV1 A3 SECURED 3.5092 07/25/2052 3.509% 07/25/52	09/01/2026	Paydown		176,392	176,392	171,450	171,720		4,672		4,672		176,392				4,096	07/25/2052	1.A
465977-BC-9	JPMMT 2022-5 B1 SECURED SUBORD 2.9509 09/25/20 2.951% 09/25/52	09/01/2026	Paydown		168,441	168,441	141,292	146,003		22,438		22,438		168,441				3,316	09/25/2052	1.B
465977-BD-7	JPMMT 2022-5 B2 SECURED SUBORD 2.9509 09/25/20 2.951% 09/25/52	09/01/2026	Paydown		82,687	82,687	67,574	70,238		12,449		12,449		82,687				1,628	09/25/2052	1.F
465978-AM-6	JPMMT 2023-1 A4A SECURED 5.0000 06/25/2053 5.000% 06/25/53	09/01/2026	Paydown		224,524	224,524	221,226	222,025		2,499		2,499		224,524				7,854	06/25/2053	1.A
465978-AN-4	JPMMT 2023-1 A4B SECURED 5.5000 06/25/2053 5.500% 06/25/53	09/01/2026	Paydown		830,739	830,739	832,297	830,982		(243)		(243)		830,739				31,965	06/25/2053	1.A
465986-BC-0	JPMMT 2023-10 A9 SECURED 6.0000 05/25/2054 6.000% 05/25/54	09/01/2026	Paydown		67,681	67,681	65,703	65,908		1,773		1,773		67,681				2,554	05/25/2054	1.A
465988-AK-9	JPMMT 2023-9 A6 SECURED 6.0000 03/25/2054 6.000% 04/25/54	09/01/2026	Paydown		751,226	751,226	707,091	712,140		39,085		39,085		751,226				29,079	04/25/2054	1.A
465989-AG-6	JPMMT 2023-6 A6 SECURED 6.0000 12/26/2053 6.000% 12/26/53	09/01/2026	Paydown		189,775	189,775	186,365	186,599		3,176		3,176		189,775				7,229	12/26/2053	1.A
465989-AH-4	JPMMT 2023-6 A6A SECURED 5.5000 12/26/2053 5.500% 12/26/53	09/01/2026	Paydown		126,517	126,517	122,089	122,413		4,103		4,103		126,517				4,418	12/26/2053	1.A
466247-E8-2	JPMMT 2006-A1 2A3 SECURED 4.9114 02/25/2036 4.911% 02/25/36	09/01/2026	Paydown		62,536	62,831	54,253	42,001		20,535		20,535		62,536				1,912	02/25/2036	1.A FM
466247-GE-7	JPMMT 2004-A5 4A5 SECURED 6.3086 12/25/2034 6.309% 12/25/34	09/01/2026	Paydown		15,057	15,057	15,018	15,057						15,057				625	12/25/2034	5.C FM
466247-H9-7	JPMMT 2006-A2 1A2 SECURED 4.6249 04/25/2036 4.625% 04/25/36	09/01/2026	Paydown		46,522	46,522	39,849	39,967		6,555		6,555		46,522				1,426	04/25/2036	1.A FM
466247-QP-1	JPMMT 2005-A3 7CA1 SECURED 5.4558 06/25/2035 5.456% 06/25/35	09/01/2026	Paydown		4,209	4,209	4,042	3,584		625		625		4,209				161	06/25/2035	1.A FM
46627M-AQ-0	JPALT 2005-S1 2A5 SECURED 5.5000 12/25/2035 5.500% 12/25/35	09/01/2026	Paydown		17,801	17,801	13,043	13,602		4,545	346	4,199		17,801				717	12/25/2035	4.C FM
46628A-AC-6	JPMBS 2006-R1 1A3 SECURED 4.8943 09/28/2044 4.894% 09/28/44	09/01/2026	Paydown		19,980	19,397	7,089	4,973		15,007		15,007		19,980				542	09/28/2044	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46628C-AF-5	JPALT 2006-S2 A5 SECURED 6.8800 05/25/2036 6.880% 05/25/36	09/01/2026	Paydown		28,048	35,509	34,540	34,711		(6,663)		(6,663)		28,048				1,156	05/25/2036	2.C FM
46628L-AD-0	JPMMT 2006-A4 1A4 SECURED 4.7595 06/25/2036 4.760% 06/25/36	09/01/2026	Paydown		2,951	2,951	2,925	1,960		991		991		2,951				91	06/25/2036	1.A FM
46630G-BH-7	JPMMT 2007-A1 B1 SECURED SUBORD 5.7582 07/25/20 5.758% 07/25/35	09/01/2026	Paydown			76,877	46,807	29,238		(29,238)		(29,238)						6,049	07/25/2035	1.A FM
46630P-AF-2	JPMMT 2007-A2 2A2 SECURED 5.0868 04/25/2037 5.087% 04/25/37	09/01/2026	Paydown		17,968	17,968	17,971	14,590		3,378		3,378		17,968				570	04/25/2037	1.A FM
46651Y-BG-4	JPMMT 2019-9 A15 SECURED 3.5000 05/25/2050 3.500% 05/25/50	09/01/2026	Paydown		60,770	60,770	61,323	62,355		(1,585)		(1,585)		60,770				1,363	05/25/2050	1.A
46652H-BM-7	JPMMM 2020-ATR1 A15 SECURED 3.0000 02/25/2050 3.000% 02/25/50	09/01/2026	Paydown		41,375	41,375	42,552	43,752		(2,377)		(2,377)		41,375				893	02/25/2050	1.A
46652K-BM-0	JPMMT 2020-INV2 A15 SECURED 3.0000 10/25/2050 3.000% 10/25/50	09/01/2026	Paydown		22,972	22,972	23,593	24,340		(1,368)		(1,368)		22,972				494	10/25/2050	1.A
46653Q-BP-9	JPMMT 2021-14 A15 SECURED 2.5000 05/25/2052 2.500% 05/25/52	09/01/2026	Paydown		438,235	438,235	432,551	433,026		5,209		5,209		438,235				7,118	05/25/2052	1.A
46653V-AH-7	JPMMT 2021-LTV1 A4 SECURED 2.5000 02/25/2052 2.500% 02/25/52	09/01/2026	Paydown		1,878,452	1,878,452	1,908,683	1,902,221		(23,770)		(23,770)		1,878,452				31,400	02/25/2052	1.A FE
46653V-BE-3	JPMMT 2021-LTV1 AM SECURED 2.5000 02/25/2052 2.500% 02/25/52	09/01/2026	Paydown		246,368	246,368	245,279	245,282		1,086		1,086		246,368				4,118	02/25/2052	1.A FE
46653V-BH-6	JPMMT 2021-LTV1 AX1 SECURED 0.8598 02/25/2052 0.859% 02/25/52	09/01/2026	Paydown				62,260	57,737		(57,737)		(57,737)						10,922	02/25/2052	1.A FE
46653V-BJ-2	JPMMT 2021-LTV1 B1 SECURED SUBORD 3.3598 02/25/20 3.360% 02/25/52	09/01/2026	Paydown		88,383	88,383	93,898	92,461		(4,078)		(4,078)		88,383				1,980	02/25/2052	1.B FE
46653V-BK-9	JPMMT 2021-LTV1 B2 SECURED SUBORD 3.3598 02/25/20 3.360% 02/25/52	09/01/2026	Paydown		65,179	65,179	68,424	67,461		(2,281)		(2,281)		65,179				1,460	02/25/2052	1.C FE
46653V-BL-7	JPMMT 2021-LTV1 B3 SECURED SUBORD 3.3598 02/25/20 3.360% 02/25/52	09/01/2026	Paydown		68,488	68,488	70,766	70,055		(1,567)		(1,567)		68,488				1,534	02/25/2052	1.E FE
46653V-BM-5	JPMMT 2021-LTV1 B4 SECURED SUBORD 3.3598 02/25/20 3.360% 02/25/52	09/01/2026	Paydown		48,612	48,612	45,062	45,866		2,746		2,746		48,612				1,089	02/25/2052	2.A FE
46653V-BN-3	JPMMT 2021-LTV1 B5 SECURED SUBORD 3.3598 02/25/20 3.360% 02/25/52	09/01/2026	Paydown		37,559	37,559	30,880	32,278		5,281		5,281		37,559				841	02/25/2052	3.A FE
46654K-BP-1	JPMMT 2021-11 A15 SECURED 2.5000 01/25/2052 2.500% 01/25/52	09/01/2026	Paydown		307,244	307,244	309,116	308,906		(1,662)		(1,662)		307,244				5,047	01/25/2052	1.A
46655G-BJ-3	JPMMT 2022-4 B1 SECURED SUBORD 3.2396 10/25/20 3.240% 10/25/52	09/01/2026	Paydown		97,265	97,265	85,009	87,191		10,074		10,074		97,265				2,102	10/25/2052	1.C
46655G-BK-0	JPMMT 2022-4 B2 SECURED SUBORD 3.2396 10/25/20 3.240% 10/25/52	09/01/2026	Paydown		79,164	79,164	67,661	69,771		9,393		9,393		79,164				1,711	10/25/2052	1.F
46655L-AT-1	JPMMT 2022-LTV2 B1 SECURED SUBORD 3.6642 09/25/20 3.664% 09/25/52	09/01/2026	Paydown		112,903	112,903	100,786	103,008		9,895		9,895		112,903				2,757	09/25/2052	1.B
46655L-AU-8	JPMMT 2022-LTV2 B2 SECURED SUBORD 3.6642 09/25/20 3.664% 09/25/52	09/01/2026	Paydown		89,834	89,834	78,481	80,629		9,205		9,205		89,834				2,194	09/25/2052	1.E
46656D-AN-1	JPMMT 2023-2 A4B SECURED 5.5000 07/25/2053 5.500% 07/25/53	09/01/2026	Paydown		335,559	335,559	333,462	333,636		1,923		1,923		335,559				12,490	07/25/2053	1.A
46656R-AM-2	JPMMT 2023-3 A4A SECURED 5.0000 10/25/2053 5.000% 10/25/53	09/01/2026	Paydown		689,277	689,277	674,845	678,235		11,042		11,042		689,277				22,284	10/25/2053	1.A
46656R-CU-2	JPMMT 2023-3 A15A SECURED 5.0000 10/25/2053 5.000% 10/25/53	09/01/2026	Paydown		276,381	276,381	262,216	263,298		13,083		13,083		276,381				8,935	10/25/2053	1.A
46656R-CV-0	JPMMT 2023-3 A15B SECURED 5.5000 10/25/2053 5.500% 10/25/53	09/01/2026	Paydown		126,590	126,590	122,832	123,101		3,489		3,489		126,590				4,502	10/25/2053	1.A
46657A-AC-0	JPMMT 2023-5 A3 SECURED 5.5000 11/25/2053 5.500% 11/25/53	09/01/2026	Paydown		2,559,175	2,559,175	2,528,785	2,534,358		24,818		24,818		2,559,175				89,359	11/25/2053	1.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46657A-AE-6	JPMMT 2023-5 A5 SECURED 5.5000 11/25/2053 5.500% 11/25/53	09/01/2026	Paydown		83,451	83,451	81,235	81,371		2,081		2,081		83,451				2,914	11/25/2053	1.A FE
46657A-AF-3	JPMMT 2023-5 AX1 SECURED 0.0512 11/25/2053 0.075% 11/25/53	09/01/2026	Paydown			7,945	36,584		(6,840)	29,744	(36,584)							6,109	11/25/2053	1.A FE
46657A-AH-9	JPMMT 2023-5 B1 SECURED SUBORD 5.5512 11/25/20 5.551% 11/25/53	09/01/2026	Paydown		41,767	41,767	40,618	40,652		1,114		1,114		41,767				1,562	11/25/2053	1.C FE
46657A-AJ-5	JPMMT 2023-5 B2 SECURED SUBORD 5.5512 11/25/20 5.551% 11/25/53	09/01/2026	Paydown		29,621	29,621	27,622	27,852		1,769		1,769		29,621				1,107	11/25/2053	1.F FE
46657A-AK-2	JPMMT 2023-5 B3 SECURED SUBORD 5.5512 11/25/20 5.551% 11/25/53	09/01/2026	Paydown		18,223	18,223	15,125	15,278		2,945		2,945		18,223				681	11/25/2053	2.B FE
46657P-AU-7	JPMMT 2024-1 A9 SECURED 6.0000 06/25/2054 6.000% 06/25/54	09/01/2026	Paydown		383,005	383,005	377,021	377,232		5,773		5,773		383,005				15,288	06/25/2054	1.A
46657Q-BC-4	JPMMT 2024-3 B1 SECURED SUBORD 3.3183 05/25/20 3.318% 05/25/54	09/01/2026	Paydown		65,520	65,520	53,011	54,071		11,449		11,449		65,520				1,454	05/25/2054	1.A
46657Q-BD-2	JPMMT 2024-3 B2 SECURED SUBORD 3.3183 05/25/20 3.318% 05/25/54	09/01/2026	Paydown		45,504	45,504	36,393	37,141		8,363		8,363		45,504				1,010	05/25/2054	1.A
46657T-AU-9	JPMMT 2024-2 A9 SECURED 6.5000 08/25/2054 6.500% 08/25/54	09/01/2026	Paydown		606,529	606,529	603,686	603,537		2,992		2,992		606,529				26,543	08/25/2054	1.A
46657W-AU-2	JPMMT 2024-4 A9 SECURED 6.5000 10/25/2054 6.500% 10/25/54	09/01/2026	Paydown		246,964	246,964	246,231	246,223		742		742		246,964				11,003	10/25/2054	1.A
46658G-AT-9	JPMMT 2024-8 A9 SECURED 6.0000 01/25/2055 6.000% 01/25/55	09/01/2026	Paydown		448,416	448,416	448,626	448,820		(405)		(405)		448,416				18,383	01/25/2055	1.A
46658R-AJ-7	JPMMT 2024-5 A9 SECURED 6.5000 11/25/2054 6.500% 11/25/54	09/01/2026	Paydown		532,425	532,425	534,505	534,324		(1,899)		(1,899)		532,425				23,061	11/25/2054	1.A
46659P-AX-9	JPSMT 2025-1 A9 SECURED 3.6617 01/25/2063 3.662% 01/25/63	09/01/2026	Paydown		179,227	179,227	159,146	158,924		20,303		20,303		179,227				4,331	01/25/2063	1.A
46659P-BC-4	JPSMT 2025-1 B1 SECURED SUBORD 3.6617 01/25/20 3.662% 01/25/63	09/01/2026	Paydown		35,252	35,252	30,068	30,195		5,057		5,057		35,252				863	01/25/2063	1.A
46659P-BD-2	JPSMT 2025-1 B2 SECURED SUBORD 3.6617 01/25/20 3.662% 01/25/63	09/01/2026	Paydown		32,483	32,483	27,313	27,404		5,080		5,080		32,483				795	01/25/2063	1.A
46659P-BE-0	JPSMT 2025-1 B3 SECURED SUBORD 3.6617 01/25/20 3.662% 01/25/63	09/01/2026	Paydown		30,468	30,468	24,814	24,911		5,557		5,557		30,468				746	01/25/2063	1.B
55287A-AA-3	MFRA 2024-RPL1 A1 SECURED 4.2500 02/25/2066 4.250% 02/25/66	09/01/2026	Paydown		626,101	626,101	592,531	595,567		30,534		30,534		626,101				18,327	02/25/2066	1.A FE
57419T-W7-2	MARYLAND COMMUNITY DEVELOPMENT SENIOR 5.7500 09/01/2053 5.750% 09/01/53	08/31/2026	Redemption 100.0000		485,000	485,000	503,711	501,312		(16,312)		(16,312)		485,000				27,888	09/01/2053	1.B FE
57419T-ZK-0	MARYLAND COMMUNITY DEVELOPMENT SENIOR 4.4040 03/01/2053 4.404% 03/01/53	08/31/2026	Redemption 100.0000		660,000	660,000	660,000	660,000						660,000				29,066	03/01/2053	1.B FE
58490-BR-5	MELLO 2022-INV1 A14 SECURED 3.0000 03/25/2052 3.000% 03/25/52	09/01/2026	Paydown		403,518	403,518	401,059	401,257		2,261		2,261		403,518				7,949	03/25/2052	1.A
59166C-AD-1	MST 2020-INV1 A2 SECURED 3.0000 05/25/2050 3.000% 05/25/50	09/01/2026	Paydown		346,991	346,991	360,622	370,587		(23,595)		(23,595)		346,991				6,493	05/25/2050	1.A
59166C-AN-9	MST 2020-INV1 A5 SECURED 3.0000 05/25/2050 3.000% 05/25/50	09/01/2026	Paydown		70,543	70,543	72,649	74,778		(4,235)		(4,235)		70,543				1,320	05/25/2050	1.A
59166E-AB-1	MST 2019-1A A1A SECURED 3.7500 04/25/2058 3.750% 04/25/58	09/01/2026	Paydown		76,411	76,411	77,798	76,754		(343)		(343)		76,411				1,975	04/25/2058	1.A
60416S-6S-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5000 07/01/2050 3.500% 07/01/50	09/01/2026	Various		55,000	55,000	60,429	57,240		(2,240)		(2,240)		55,000				2,100	07/01/2050	1.B FE
60416S-TC-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 01/01/2047 4.000% 01/01/47	07/01/2026	Redemption 100.0000		5,000	5,000	5,296	5,000						5,000				200	01/01/2047	1.B FE
60416S-UC-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 07/01/2047 4.000% 07/01/47	08/03/2026	Redemption 100.0000		10,000	10,000	10,875	10,104		(104)		(104)		10,000				417	07/01/2047	1.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
61772A-AJ-4	MSRM 2021-1 A3 SECURED 2.5000 03/25/2051 2.500% 03/25/51	09/01/2026	Paydown		196,844	196,844	197,890	197,819		(975)		(975)		196,844				3,315	03/25/2051	1.A
61772M-AV-1	MSRM 2021-4 A9 SECURED 2.5000 07/25/2051 2.500% 07/25/51	09/01/2026	Paydown		289,518	289,518	292,413	291,983		(2,465)		(2,465)		289,518				4,698	07/25/2051	1.A
61775Y-AQ-3	MSRM 2024-1 A9 SECURED 6.0000 12/25/2053 6.000% 12/25/53	09/01/2026	Paydown		287,234	287,234	283,509	283,870		3,363		3,363		287,234				11,132	12/25/2053	1.A
61776Q-AQ-9	MSRM 2024-3 B1 SECURED SUBORD 6.7708 07/25/20 6.771% 07/25/54	09/01/2026	Paydown		22,507	22,507	23,379	23,246		(738)		(738)		22,507				1,017	07/25/2054	1.A
61776Q-AT-3	MSRM 2024-3 B2 SECURED SUBORD 6.7708 07/25/20 6.771% 07/25/54	09/01/2026	Paydown		13,504	13,504	13,618	13,592		(87)		(87)		13,504				610	07/25/2054	1.B
61776Q-AW-6	MSRM 2024-3 B3 SECURED SUBORD 6.7708 07/25/20 6.771% 07/25/54	09/01/2026	Paydown		6,048	6,048	5,973	5,974		74		74		6,048				276	07/25/2054	1.D
61776Y-AA-7	MSRM 2024-RPL1 A1 SECURED 4.0000 06/25/2064 4.000% 06/25/64	09/01/2026	Paydown		1,346,419	1,346,419	1,290,335	1,302,355		44,064		44,064		1,346,419				36,259	06/25/2064	1.A
63968M-N3-9	NEBRASKA INVESTMENT FINANCE AU SENIOR 5.0000 03/01/2050 5.000% 03/01/50	09/01/2026	Redemption 100.0000		520,000	520,000	520,000	520,000						520,000				26,000	03/01/2050	1.A FE
64469D-B9-1	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.1630 07/01/2040 3.163% 07/01/40	07/01/2026	Various		20,000	20,000	20,000	20,000						20,000				633	07/01/2040	1.C FE
64469D-VP-3	NEW HAMPSHIRE HOUSING FINANCE SENIOR 4.2200 07/01/2029 4.220% 07/01/29	07/01/2026	Various		130,000	130,000	130,000	130,000						130,000				5,486	07/01/2029	1.B FE
647200-6Z-2	NEW MEXICO MORTGAGE FINANCE AU SENIOR 3.7500 03/01/2048 3.750% 03/01/48	09/01/2026	Various		25,000	25,000	26,810	25,253		(253)		(253)		25,000				938	03/01/2048	1.B FE
64828E-AA-3	NRZT 2019-NQM4 A1 SECURED 2.4919 09/25/2059 2.492% 09/25/59	09/01/2026	Paydown		210,258	210,258	210,258	210,153		104		104		210,258				3,504	09/25/2059	1.A
64830E-BP-5	NRZT 2019-3A B4 SECURED SUBORD 5.1286 11/25/20 5.129% 11/25/58	09/01/2026	Paydown		96,729	96,729	95,233	95,181		1,547		1,547		96,729				3,283	11/25/2058	1.C
64830K-BU-0	NRZT 2018-3A B4 SECURED SUBORD 4.7471 05/25/20 4.747% 05/25/58	09/01/2026	Paydown		467,615	467,615	456,509	456,723		10,891		10,891		467,615				15,385	05/25/2058	1.D
64830V-AA-1	NRZT 2020-NQM1 A1 SECURED 2.4641 01/26/2060 2.464% 01/26/60	09/01/2026	Paydown		2,018	2,018	2,018	2,018						2,018				33	01/26/2060	1.A
64831G-AD-7	NRZT 2021-INV2 A4 SECURED 2.5000 09/25/2051 2.500% 09/25/51	09/01/2026	Paydown		98,424	98,424	97,978	97,988		436		436		98,424				1,662	09/25/2051	1.A
658207-TZ-8	NORTH CAROLINA HOUSING FINANCE SENIOR 4.0000 07/01/2047 4.000% 07/01/47	07/01/2026	Various		265,000	265,000	287,854	267,701		(2,701)		(2,701)		265,000				10,600	07/01/2047	1.B FE
658207-YQ-2	NORTH CAROLINA HOUSING FINANCE SENIOR 4.0000 07/01/2050 4.000% 07/01/50	07/01/2026	Various		225,000	225,000	248,933	233,652		(8,652)		(8,652)		225,000				9,000	07/01/2050	1.B FE
658877-FQ-3	NORTH DAKOTA HOUSING FINANCE A SENIOR 3.5000 07/01/2046 3.500% 07/01/46	07/01/2026	Various		100,000	100,000	108,088	100,000						100,000				3,500	07/01/2046	1.B FE
658909-2E-5	NORTH DAKOTA HOUSING FINANCE A SENIOR 6.0000 07/01/2053 6.000% 07/01/53	07/01/2026	Redemption 100.0000		515,000	515,000	532,304	527,875		(12,875)		(12,875)		515,000				30,900	07/01/2053	1.B FE
658909-KZ-8	NORTH DAKOTA HOUSING FINANCE A SENIOR 4.0000 01/01/2047 4.000% 01/01/47	07/01/2026	Various		205,000	205,000	223,393	205,000						205,000				8,200	01/01/2047	1.B FE
658909-MA-1	NORTH DAKOTA HOUSING FINANCE A SENIOR 4.0000 07/01/2047 4.000% 07/01/47	07/01/2026	Various		70,000	70,000	75,627	70,349		(349)		(349)		70,000				2,800	07/01/2047	1.B FE
658909-NJ-1	NORTH DAKOTA HOUSING FINANCE A SENIOR 4.0000 01/01/2048 4.000% 01/01/48	07/01/2026	Various		105,000	105,000	115,582	105,670		(670)		(670)		105,000				4,200	01/01/2048	1.B FE
658909-XE-1	NORTH DAKOTA HOUSING FINANCE A SENIOR 3.7500 07/01/2050 3.750% 07/01/50	07/01/2026	Various		330,000	330,000	360,208	340,801		(10,801)		(10,801)		330,000				12,375	07/01/2050	1.B FE
658909-ZR-0	NORTH DAKOTA HOUSING FINANCE A SENIOR 3.0000 07/01/2051 3.000% 07/01/51	07/01/2026	Redemption 100.0000		700,000	700,000	768,110	731,385		(31,385)		(31,385)		700,000				21,000	07/01/2051	1.B FE
67113A-AP-5	OBX 2019-EXP3 1A8 SECURED 3.5000 10/25/2059 3.500% 10/25/59	09/01/2026	Paydown		19,780	19,780	19,975	20,024		(244)		(244)		19,780				464	10/25/2059	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67113K-AD-0	OBX 2019-EXP2 1A4 SECURED 4.0000 06/25/2059 4.000% 07/25/59	09/01/2026	Paydown		3,305	3,305	3,359	3,392		(87)		(87)		3,305				88	07/25/2059	1.A
67113K-AX-6	OBX 2019-EXP2 1A3 SECURED 4.0000 06/25/2059 4.000% 06/25/59	09/01/2026	Paydown		6,611	6,611	6,738	6,815		(205)		(205)		6,611				176	06/25/2059	1.A
67117D-AA-8	OBX 2022-NQM7 A1 SECURED 5.3500 08/25/2062 5.110% 08/25/62	08/01/2026	Paydown		10,335,096	10,335,096	10,335,093	10,307,092		28,004		28,004		10,335,096				367,668	08/25/2062	1.A
67117J-AV-9	OBX 2021-INV3 A19 SECURED 2.5000 10/25/2051 2.500% 10/25/51	09/01/2026	Paydown		464,724	464,724	462,037	462,255		2,469		2,469		464,724				7,845	10/25/2051	1.A
67448T-AP-0	OBX 2020-EXP1 1A8 SECURED 3.5000 02/25/2060 3.500% 02/25/60	09/01/2026	Paydown		108,779	108,779	111,276	113,912		(5,133)		(5,133)		108,779				2,391	02/25/2060	1.A
67448V-AF-7	OBX 2020-EXP2 A8 SECURED 3.0000 05/25/2060 3.000% 05/25/60	09/01/2026	Paydown		262,272	262,272	268,798	276,970		(14,698)		(14,698)		262,272				5,269	05/25/2060	1.A FE
67448V-AG-5	OBX 2020-EXP2 A9 SECURED 3.0000 05/25/2060 3.000% 05/25/60	09/01/2026	Paydown		119,215	119,215	121,622	124,684		(5,469)		(5,469)		119,215				2,395	05/25/2060	1.A FE
675952-AA-3	OLIT 2024-HB1 A SECURED 3.0000 02/25/2037 3.000% 02/25/37	09/25/2026	Paydown		300,019	300,019	284,983	291,485		8,534		8,534		300,019				5,979	02/25/2037	1.A FE
67647L-AD-3	OCMT 2021-1 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		210,261	210,261	216,602	214,726		(4,465)		(4,465)		210,261				3,494	05/25/2051	1.A
67647L-AU-5	OCMT 2021-1 A19 SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		114,194	114,194	115,639	115,452		(1,259)		(1,259)		114,194				1,898	05/25/2051	1.A
67647V-AU-3	OCMT 2021-3 A19 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		185,636	185,636	187,667	187,332		(1,696)		(1,696)		185,636				3,064	06/25/2051	1.A
677560-UY-1	OHIO HOUSING FINANCE AGENCY SENIOR 4.5000 03/01/2047 4.500% 03/01/47	09/01/2026	Various		60,000	60,000	65,783	60,467		(467)		(467)		60,000				2,700	03/01/2047	1.B FE
677560-UZ-8	OHIO HOUSING FINANCE AGENCY SENIOR 4.5000 03/01/2047 4.500% 03/01/47	09/01/2026	Redemption 100.0000		20,000	20,000	21,734	20,141		(141)		(141)		20,000				900	03/01/2047	1.B FE
68278D-AA-1	OLIT 2024-HB2 A SECURED 5.0000 08/25/2037 5.000% 08/25/37	09/25/2026	Paydown		1,266,216	1,266,216	1,261,389	1,262,510		3,706		3,706		1,266,216				42,813	08/25/2037	1.A FE
68278E-AA-9	OLIT 2025-HB1 A SECURED 3.0000 06/25/2038 3.000% 06/25/38	09/25/2026	Paydown		1,197,635	1,197,635	1,164,711	1,153,742		43,893		43,893		1,197,635				23,832	06/25/2038	1.A FE
68278F-AA-6	OLIT 2025-HB2 A SECURED 3.0000 11/25/2038 3.000% 11/25/38	09/25/2026	Paydown		3,600,523	3,600,523	3,512,547	3,513,298		87,225		87,225		3,600,523				73,968	11/25/2038	1.A FE
68278H-AA-2	OLIT 2026-HB1 A SECURED 3.0000 03/25/2039 3.000% 03/25/39	09/25/2026	Paydown		6,019,281	6,019,281	5,827,162			192,119		192,119		6,019,281				66,995	03/25/2039	1.A FE
68278K-AA-5	OLIT 2026-HB3 A SECURED 3.0000 06/25/2039 3.000% 06/25/39	09/25/2026	Paydown		24,536,407	24,536,407	24,036,944			499,463		499,463		24,536,407				87,849	06/25/2039	1.A Z
68279M-AA-0	OLIT 2026-HB2 A SECURED 3.0000 05/25/2039 3.000% 05/25/39	09/25/2026	Paydown		4,992,090	4,992,090	4,890,498			101,593		101,593		4,992,090				35,742	05/25/2039	1.A FE
686087-VW-4	STATE OF OREGON HOUSING & COMM SENIOR 3.5000 07/01/2048 3.500% 07/01/48	07/01/2026	Redemption 100.0000		200,000	200,000	215,558	201,868		(1,868)		(1,868)		200,000				7,000	07/01/2048	1.C FE
686087-WH-6	STATE OF OREGON HOUSING & COMM SENIOR 3.5000 01/01/2040 3.500% 01/01/40	07/01/2026	Redemption 100.0000		45,000	45,000	48,232	45,389		(389)		(389)		45,000				1,575	01/01/2040	1.C FE
686087-WW-3	STATE OF OREGON HOUSING & COMM SENIOR 4.0000 01/01/2040 4.000% 01/01/40	07/01/2026	Redemption 100.0000		160,000	160,000	171,936	165,195		(5,195)		(5,195)		160,000				6,400	01/01/2040	1.C FE
693650-AJ-2	PSMC 2021-1 A9 SECURED 2.5000 03/25/2051 2.500% 03/25/51	09/01/2026	Paydown		87,254	87,254	85,067	85,552		1,702		1,702		87,254				1,429	03/25/2051	1.A
693650-AL-7	PSMC 2021-1 A11 SECURED 2.5000 03/25/2051 2.500% 03/25/51	09/01/2026	Paydown		238,906	238,906	245,364	243,931		(5,025)		(5,025)		238,906				3,859	03/25/2051	1.A
69381L-AA-5	PRPM 2024-RPL3 A1 SECURED 4.0000 11/25/2054 4.000% 11/25/54	09/25/2026	Paydown		1,353,741	1,353,741	1,304,904	1,316,127		37,614		37,614		1,353,741				35,789	11/25/2054	1.A FE
69392L-AA-2	PRET 2025-RPL2 A1 SECURED 4.0000 08/25/2064 4.000% 08/25/64	09/01/2026	Paydown		905,883	905,883	863,320	869,493		36,390		36,390		905,883				23,255	08/25/2064	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69392M-AA-0	PRPM 2025-RPL2 A1 SECURED 3.7500 04/25/2055 3.750% 04/25/55	09/01/2026	Paydown		697,824	697,824	669,453	674,994		22,830		22,830		697,824				17,493	04/25/2055	1.A FE
69392N-AA-8	PRPM 2025-RPL3 A1 SECURED 3.2500 04/25/2055 3.250% 04/25/55	09/01/2026	Paydown		492,504	492,504	465,019	470,203		22,301		22,301		492,504				10,943	04/25/2055	1.A
708796-4R-5	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000 10/01/2046 4.000% 10/01/46	07/08/2026	Redemption 100.0000		20,000	20,000	21,276	20,039		(39)		(39)		20,000				616	10/01/2046	1.B FE
73016B-BC-7	PMTLT 2021-INV2 A27 SECURED 2.5000 11/25/2051 2.500% 11/25/51	09/01/2026	Paydown		218,048	218,048	215,595	215,892		2,156		2,156		218,048				3,649	11/25/2051	1.A
74387V-AN-9	PFMT 2021-INV1 A14 SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		240,103	240,103	244,455	243,616		(3,513)		(3,513)		240,103				3,992	08/25/2051	1.A
74390R-AA-1	PRPM 2025-RCF1 A1 SECURED 4.5000 02/25/2055 4.500% 02/25/55	09/25/2026	Paydown		619,554	619,554	606,351	608,667		10,886		10,886		619,554				17,911	02/25/2055	1.A
74448M-AA-4	PRPM 2024-RPL4 A1 SECURED 4.0000 12/25/2054 4.000% 12/25/54	09/25/2026	Paydown		1,268,046	1,268,046	1,218,023	1,228,647		39,399		39,399		1,268,046				33,530	12/25/2054	1.A FE
74939K-BB-1	ROKT 2021-6 A25 SECURED 2.5000 12/25/2051 2.500% 12/25/51	09/01/2026	Paydown		818,855	818,855	809,387	810,421		8,435		8,435		818,855				13,531	12/25/2051	1.A
75409Q-BG-5	RATE 2021-J2 A31 SECURED 2.5000 08/25/2051 2.500% 08/25/51	09/01/2026	Paydown		245,847	245,847	247,153	246,911		(1,064)		(1,064)		245,847				4,054	08/25/2051	1.A
75409T-BG-9	RATE 2021-J3 A31 SECURED 2.5000 10/25/2051 2.500% 10/25/51	09/01/2026	Paydown		593,719	593,719	595,296	594,865		(1,145)		(1,145)		593,719				9,896	10/25/2051	1.A
75409X-BG-0	RATE 2021-HB1 A31 SECURED 2.5000 12/25/2051 2.500% 12/25/51	09/01/2026	Paydown		278,693	278,693	275,166	275,668		3,025		3,025		278,693				4,557	12/25/2051	1.A
81743A-AU-3	SEMT 2019-5 A19 SECURED 3.5000 12/25/2049 3.500% 12/25/49	09/01/2026	Paydown		30,244	30,244	30,622	30,562		(318)		(318)		30,244				656	12/25/2049	1.A
81743C-AB-1	SEMT 2024-5 A2 SECURED 6.0000 06/25/2054 6.000% 06/25/54	09/01/2026	Paydown		800,074	800,074	795,823	795,822		4,252		4,252		800,074				32,416	06/25/2054	1.A
81743C-AU-9	SEMT 2024-5 A19 SECURED 6.4988 06/25/2054 6.499% 06/25/54	09/01/2026	Paydown		666,728	666,728	667,041	666,961		(233)		(233)		666,728				29,264	06/25/2054	1.A
81743J-AU-4	SEMT 2023-4 A19 SECURED 5.5414 11/25/2053 5.541% 11/25/53	09/01/2026	Paydown		544,765	544,765	514,463	516,576		28,189		28,189		544,765				19,877	11/25/2053	1.A
81746Y-AU-8	SEMT 2019-2 A19 SECURED 4.0000 06/25/2049 4.000% 06/25/49	09/01/2026	Paydown		12,990	12,990	13,175	13,355		(364)		(364)		12,990				329	06/25/2049	1.A
81747K-AU-7	SEMT 2021-1 A19 SECURED 2.5000 03/25/2051 2.500% 03/25/51	09/01/2026	Paydown		180,324	180,324	186,832	186,200		(5,876)		(5,876)		180,324				2,958	03/25/2051	1.A
81748C-AU-4	SEMT 2021-9 A19 SECURED 2.5000 01/25/2052 2.500% 01/25/52	09/01/2026	Paydown		226,718	226,718	225,018	225,198		1,521		1,521		226,718				3,862	01/25/2052	1.A
81748G-BN-0	SEMT 2019-CH3 A19 SECURED 4.0000 09/25/2049 4.000% 09/25/49	09/01/2026	Paydown		58,584	58,584	59,618	62,253		(3,669)		(3,669)		58,584				1,596	09/25/2049	1.A
81748J-AU-9	SEMT 2019-4 A19 SECURED 3.5000 11/25/2049 3.500% 11/25/49	09/01/2026	Paydown		18,389	18,389	18,659	19,041		(652)		(652)		18,389				427	11/25/2049	1.A
81748K-BN-1	SEMT 2020-2 A19 SECURED 3.5000 03/25/2050 3.500% 03/25/50	09/01/2026	Paydown		6,169	6,169	6,317	6,414		(245)		(245)		6,169				150	03/25/2050	1.A
81748M-AU-2	SEMT 2020-1 A19 SECURED 3.5000 02/25/2050 3.500% 02/25/50	09/01/2026	Paydown		26,061	26,061	26,605	27,262		(1,201)		(1,201)		26,061				593	02/25/2050	1.A
81748R-AV-9	SEMT 2020-4 A20 SECURED 2.5000 11/25/2050 2.500% 11/25/50	09/01/2026	Paydown		82,439	82,439	84,242	84,549		(2,111)		(2,111)		82,439				1,373	11/25/2050	1.A
81748V-AD-0	SEMT 2021-3 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		319,540	319,540	328,353	325,601		(6,060)		(6,060)		319,540				5,215	05/25/2051	1.A
81748V-AU-2	SEMT 2021-3 A19 SECURED 2.5000 05/25/2051 2.500% 05/25/51	09/01/2026	Paydown		201,240	201,240	203,190	202,870		(1,629)		(1,629)		201,240				3,284	05/25/2051	1.A
81748Y-AU-6	SEMT 2021-6 A19 SECURED 2.5000 10/25/2051 2.500% 10/25/51	09/01/2026	Paydown		322,144	322,144	324,812	324,392		(2,248)		(2,248)		322,144				5,266	10/25/2051	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81749B-AD-3	SEMT 2023-1 A4 SECURED 5.0000 01/25/2053 5.000% 01/25/53	09/01/2026	Paydown		1,069,991	1,069,991	1,062,515	1,063,440		6,551		6,551		1,069,991				37,060	01/25/2053	1.A
..81749H-AT-5	SEMT 2024-2 A19 SECURED 5.8748 03/25/2054 5.875% 03/25/54	09/01/2026	Paydown		216,364	216,364	214,234	214,252		2,113		2,113		216,364				8,830	03/25/2054	1.A
..81749J-AU-8	SEMT 2024-3 A19 SECURED 5.9420 04/25/2054 5.942% 04/25/54	09/01/2026	Paydown		129,367	129,367	127,649	127,728		1,639		1,639		129,367				5,264	04/25/2054	1.A
..81749N-CH-6	SEMT 2024-8 B2A SECURED SUBORD 6.0000 09/25/20 6.000% 09/25/54	09/01/2026	Paydown		17,720	17,720	17,129	17,188		532		532		17,720				709	09/25/2054	1.B
..81749Q-CE-6	SEMT 2024-10 B1A SECURED SUBORD 6.0000 11/25/20 6.000% 11/25/54	09/01/2026	Paydown		32,652	32,652	32,783	32,751		(99)		(99)		32,652				1,142	11/25/2054	1.A
..81749Q-CH-9	SEMT 2024-10 B2A SECURED SUBORD 6.0000 11/25/20 6.000% 11/25/54	09/01/2026	Paydown		23,539	23,539	23,160	23,187		352		352		23,539				940	11/25/2054	1.B
..83712D-YP-5	SOUTH CAROLINA STATE HOUSING F SENIOR 4.0000 07/01/2047 4.000% 07/01/47	07/01/2026	Various		120,000	120,000	131,738	121,410		(1,410)		(1,410)		120,000				4,800	07/01/2047	1.A FE
..880461-2F-4	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 07/01/2050 3.500% 07/01/50	07/01/2026	Redemption 100.0000		115,000	115,000	122,294	118,060		(3,060)		(3,060)		115,000				4,025	07/01/2050	1.B FE
..880461-HR-2	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47	07/01/2026	Various		35,000	35,000	37,409	35,258		(258)		(258)		35,000				1,225	01/01/2047	1.B FE
..880461-JT-6	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47	07/01/2026	Various		20,000	20,000	21,524	20,163		(163)		(163)		20,000				700	01/01/2047	1.B FE
..880461-KB-3	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2047 3.500% 01/01/47	07/01/2026	Various		55,000	55,000	59,005	55,442		(442)		(442)		55,000				1,925	01/01/2047	1.B FE
..880461-NL-8	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 07/01/2042 4.000% 07/01/42	07/01/2026	Various		35,000	35,000	37,704	35,166		(166)		(166)		35,000				1,400	07/01/2042	1.B FE
..880461-QY-7	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 01/01/2048 3.500% 01/01/48	07/01/2026	Various		255,000	255,000	274,941	257,385		(2,385)		(2,385)		255,000				8,925	01/01/2048	1.B FE
..880461-X3-7	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000 07/01/2050 3.500% 07/01/50	07/01/2026	Redemption 100.0000		105,000	105,000	116,134	109,610		(4,610)		(4,610)		105,000				3,675	07/01/2050	1.B FE
..88046K-BD-7	TENNESSEE HOUSING DEVELOPMENT SENIOR 5.0000 01/01/2053 5.000% 01/01/53	07/01/2026	Redemption 100.0000		240,000	240,000	256,517	250,773		(10,773)		(10,773)		240,000				12,000	01/01/2053	1.B FE
..88275F-SG-5	TEXAS DEPARTMENT OF HOUSING & SENIOR 3.5000 03/01/2051 3.500% 03/01/51	09/01/2026	Redemption 100.0000		60,000	60,000	66,537	63,763		(3,763)		(3,763)		60,000				1,998	03/01/2051	1.B FE
..88632A-AU-2	TBMLT 2018-3 A19 SECURED 4.0000 11/25/2048 4.000% 11/25/48	09/01/2026	Paydown		5,349	5,349	5,242	5,079		271		271		5,349				141	11/25/2048	1.A
..89176L-AA-2	TPMT 2018-6 A1A SECURED 3.7500 03/25/2058 3.750% 03/25/58	08/01/2026	Paydown		161,890	161,890	161,215	161,459		431		431		161,890				3,756	03/25/2058	1.A
..89176V-AK-8	TPMT 2018-5 A1A SECURED 3.2500 07/25/2058 3.250% 07/25/58	09/01/2026	Paydown		283,743	283,743	280,004	282,640		1,103		1,103		283,743				5,982	07/25/2058	1.A
..90355D-AY-9	UWM 2021-INV5 A14 SECURED 3.0000 12/31/2050 3.000% 01/25/52	09/01/2026	Paydown		230,879	230,879	233,080	232,664		(1,785)		(1,785)		230,879				4,744	01/25/2052	1.A
..92922F-6X-1	WAMU 2005-AR16 1A2 SECURED 4.3608 12/25/2035 4.361% 12/25/35	09/01/2026	Paydown		18,163	18,516	18,237	18,074		89		89		18,163				530	12/25/2035	5.C FM
..92922F-8L-5	WAMU 2005-AR18 1A2 SECURED 4.6168 01/25/2036 4.617% 01/25/36	09/01/2026	Paydown		10,561	10,561	10,448	9,499		1,062		1,062		10,561				327	01/25/2036	1.A FM
..939336-PC-1	WAMU 2003-AR1 A6 SECURED 5.3650 03/25/2033 5.365% 03/25/33	09/01/2026	Paydown		53	53	54	53		1		1		53				2	03/25/2033	1.A FM
..93935B-AE-0	WMALT 2006-5 3A4A SECURED 6.9830 07/25/2036 6.983% 07/25/36	09/01/2026	Paydown		14,298	14,298	3,094	3,077		11,221		11,221		14,298				96	07/25/2036	1.A FM
..949796-AA-4	WFMBS 2020-RR1 A1 SECURED 3.0000 05/25/2050 3.000% 05/25/50	09/01/2026	Paydown		57,739	57,739	59,489	62,756		(5,017)		(5,017)		57,739				1,073	05/25/2050	1.A
..949796-AS-5	WFMBS 2020-RR1 A17 SECURED 3.0000 05/25/2050 3.000% 05/25/50	09/01/2026	Paydown		20,038	20,038	20,520	21,434		(1,396)		(1,396)		20,038				372	05/25/2050	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..949831-AS-0	WFMBS 2019-3 A17 SECURED 3.5000 07/25/2049 3.500% 07/25/49	09/01/2026	Paydown		4,798	4,798	4,844	5,013		(215)		(215)		4,798				112	07/25/2049	1.A
..95001T-AS-4	WFMBS 2019-1 A17 SECURED 3.9143 11/25/2048 3.914% 11/25/48	09/01/2026	Paydown		1,439	1,439	1,427	1,400		40		40		1,439				38	11/25/2048	1.A
..95002F-AS-3	WFMBS 2019-4 A17 SECURED 3.4961 09/25/2049 3.496% 09/25/49	09/01/2026	Paydown		72,530	72,530	73,460	75,408		(2,878)		(2,878)		72,530				1,763	09/25/2049	1.A
..95002K-AS-2	WFMBS 2020-1 A17 SECURED 3.0000 12/25/2049 3.000% 12/25/49	09/01/2026	Paydown		25,836	25,836	26,062	26,458		(622)		(622)		25,836				494	12/25/2049	1.A
..95002Q-AS-9	WFMBS 2020-2 A17 SECURED 3.0000 12/25/2049 3.000% 12/25/49	09/01/2026	Paydown		117,353	117,353	120,231	123,218		(5,865)		(5,865)		117,353				2,224	12/25/2049	1.A
..95002T-AC-8	WFMBS 2020-3 A3 SECURED 3.0000 06/25/2050 3.000% 06/25/50	08/01/2026	Paydown		28,887	28,887	29,560	28,971		(83)		(83)		28,887				545	06/25/2050	1.A
..95002T-AS-3	WFMBS 2020-3 A17 SECURED 3.0000 06/25/2050 3.000% 06/25/50	09/01/2026	Paydown		84,901	84,901	87,156	89,132		(4,231)		(4,231)		84,901				1,661	06/25/2050	1.A
..95003A-AS-3	WFMBS 2021-1 A17 SECURED 2.5000 12/25/2050 2.500% 12/25/50	09/01/2026	Paydown		273,936	273,936	278,002	277,714		(3,778)		(3,778)		273,936				4,463	12/25/2050	1.A
..95003B-AS-1	WFMBS 2020-5 A17 SECURED 2.5000 09/25/2050 2.500% 09/25/50	09/01/2026	Paydown		72,402	72,402	73,974	74,167		(1,765)		(1,765)		72,402				1,219	09/25/2050	1.A
..97689Q-EL-6	WISCONSIN HOUSING & ECONOMIC D SENIOR 3.5000 09/01/2046 3.500% 09/01/46	09/01/2026	Various		95,000	95,000	101,074	95,768		(768)		(768)		95,000				3,325	09/01/2046	1.C FE
..07336L-AE-3	BVINV 2021-2 A5 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		103,713	103,713	106,922	106,109		(2,395)		(2,395)		103,713				1,721	06/25/2051	1.A
..07336L-BL-6	BVINV 2021-2 A20 SECURED 2.5000 06/25/2051 2.500% 06/25/51	09/01/2026	Paydown		95,463	95,463	97,194	97,038		(1,575)		(1,575)		95,463				1,585	06/25/2051	1.A
..07336N-AW-9	BVINV 2022-2 A19 SECURED 3.0000 12/25/2051 3.000% 12/25/51	09/01/2026	Paydown		403,651	403,651	403,272	403,224		427		427		403,651				7,864	12/25/2051	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					131,611,358	131,694,789	130,414,235	94,977,443		1,219,886	30,090	1,189,796		131,611,358				2,937,105	XXX	XXX
..03881V-BA-6	AIMST 2021-MF2 XA SECURED 1.2067 06/15/2054 1.091% 06/15/54	09/01/2026	Paydown				865,142	459,178		(459,178)		(459,178)						62,864	06/15/2054	1.A FE
..03882K-AN-2	AIMST 2021-MF3 XA SECURED 0.8227 10/15/2054 0.702% 10/15/54	09/01/2026	Paydown				64,036	44,294		(44,294)		(44,294)						9,803	10/15/2054	1.A FE
..05492J-BA-9	BBCMS 2019-C5 XA SECURED 0.9365 11/15/2052 0.810% 11/15/52	09/01/2026	Paydown				16,162	14,410		(14,410)		(14,410)						3,555	11/15/2052	1.A FE
..05492V-AG-0	BBCMS 2020-C7 XA SECURED 1.6983 04/15/2053 1.586% 04/15/53	09/01/2026	Paydown				21,602	8,842		(8,842)		(8,842)						2,177	04/15/2053	1.A FE
..05493E-AZ-5	BBCMS 2021-C9 XA SECURED 1.6567 02/15/2054 1.535% 02/15/54	09/01/2026	Paydown				16,293	16,046		(16,046)		(16,046)						2,611	02/15/2054	1.A FE
..05493Q-AC-9	BBCMS 2023-5C23 XA SECURED 1.1268 12/15/2056 0.962% 12/15/56	09/01/2026	Paydown				379,093	400,311		(398,117)	2,194	(400,311)						127,426	12/15/2056	1.A FE
..05493W-AA-0	BAMLL 2024-BHP A SECURED 5.9900 08/15/2039 6.167% 08/15/39	09/15/2026	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,401	08/15/2039	1.A FE
..05493W-AC-6	BAMLL 2024-BHP B SECURED SUBORD 6.5400 08/15/20 6.717% 08/15/39	09/15/2026	Paydown		7,000,000	7,000,000	7,017,500	7,017,646		(17,646)		(17,646)		7,000,000				341,899	08/15/2039	1.D FE
..05493Y-AJ-7	BBCMS 2024-C30 XA SECURED 1.0663 11/15/2057 0.855% 11/15/57	09/01/2026	Paydown				1,582	1,442		(1,442)		(1,442)						148	11/15/2057	1.A FE
..05494F-BY-3	BANK 2025-BNK49 XA SECURED 0.8299 03/15/2058 0.622% 03/15/58	09/01/2026	Paydown				1,158			(1,158)		(1,158)						89	03/15/2058	1.A FE
..05494N-AF-8	BBCMS 2025-5C37 XA SECURED 1.8798 09/15/2058 1.660% 09/15/58	09/01/2026	Paydown				331	315		(315)		(315)						54	09/15/2058	1.A FE
..05494R-BR-2	BANK5 2025-5YR19 XA SECURED 1.3372 12/15/2058 1.127% 12/15/58	09/01/2026	Paydown				236	235		(235)		(235)						38	12/15/2058	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
	BANK 2026-BNK52 XA SECURED 0.9208 05/15/2069																			
05495B-BN-5	0.714% 05/15/69	09/01/2026	Paydown				2,218			(2,218)		(2,218)						46	05/15/2069	1.A FE
	BBCMS 2022-C18 XA SECURED 0.6559 12/15/2055																			
054975-AG-2	0.479% 12/15/55	09/01/2026	Paydown				3,745	2,985		(2,985)		(2,985)						345	12/15/2055	1.A FE
	BBCMS 2026-5C41 XA SECURED 1.3747 05/15/2069																			
05529Z-AV-8	1.158% 05/15/69	09/01/2026	Paydown				593			(593)		(593)						37	05/15/2069	1.A FE
	BBCMS 2019-C3 XA SECURED 1.4643 05/15/2052																			
0550M-AV-6	1.304% 05/15/52	09/01/2026	Paydown				112,455	113,203		(113,203)		(113,203)						29,199	05/15/2052	1.A FE
	BBCMS 2020-C8 XA SECURED 1.9080 10/15/2053																			
0552A-BG-2	1.786% 10/15/53	09/01/2026	Paydown				35,915	18,758		(36,547)	254	(36,801)						6,836	10/15/2053	1.A FE
	BBCMS 2021-C12 XA SECURED 1.0273 11/15/2054																			
0552X-BJ-6	0.909% 11/15/54	09/01/2026	Paydown				76,525	79,062		(78,962)	100	(79,062)						11,026	11/15/2054	1.A FE
	BBCMS 2023-C19 XA SECURED 1.0224 04/15/2056																			
0553R-AE-0	0.857% 04/15/56	09/01/2026	Paydown				310,456	319,604		(313,764)	5,840	(319,604)						59,339	04/15/2056	1.A FE
	BBCMS 2023-C21 XA SECURED 0.3361 09/15/2056																			
0553W-AG-4	0.197% 09/15/56	09/01/2026	Paydown				273	236		(236)		(236)						40	09/15/2056	1.A FE
	BBCMS 2024-5C25 XA SECURED 1.4308 03/15/2057																			
0554V-AC-4	1.193% 03/15/57	09/01/2026	Paydown				111	76		(76)		(76)						19	03/15/2057	1.A FE
	BBCMS 2024-5C27 XA SECURED 1.0412 07/15/2057																			
0555F-AH-7	0.816% 07/15/57	09/01/2026	Paydown				975	763		(763)		(763)						179	07/15/2057	1.A FE
	BBCMS 2024-5C29 XA SECURED 1.8186 09/15/2057																			
0555P-AD-4	1.596% 09/15/57	09/01/2026	Paydown				529	551		(548)	4	(552)						116	09/15/2057	1.A FE
	BBCMS 2025-5C36 XA SECURED 1.2860 08/15/2058																			
0556C-AD-2	1.069% 08/15/58	09/01/2026	Paydown				237	220		(220)		(220)						38	08/15/2058	1.A FE
	BBCMS 2026-5C40 XA SECURED 1.4424 02/15/2059																			
0557A-AD-5	1.230% 02/15/59	09/01/2026	Paydown				1,221			(1,221)		(1,221)						150	02/15/2059	1.A FE
	BMO 2023-C7 XA SECURED 1.0428 12/15/2056																			
05593F-AF-5	0.805% 12/15/56	09/01/2026	Paydown				727	680		(680)		(680)						87	12/15/2056	1.A FE
	BMO 2024-C8 XA SECURED 1.4014 03/15/2057																			
05593H-AF-1	1.174% 03/15/57	09/01/2026	Paydown				629	539		(539)		(539)						59	03/15/2057	1.A FE
	BMO 2024-C9 XA SECURED 1.0773 07/15/2057																			
05593M-AF-0	0.860% 07/15/57	09/01/2026	Paydown				1,956	1,736		(1,736)		(1,736)						179	07/15/2057	1.A FE
	BMO 2024-5C6 XA SECURED 1.5739 09/15/2057																			
05593Q-AD-6	1.352% 09/15/57	09/01/2026	Paydown				127	98		(98)		(98)						21	09/15/2057	1.A FE
	BX 2025-JDI D SECURED SUBORD 6.2168 11/15/20																			
05594L-AG-9	6.217% 11/15/42	08/15/2026	Paydown		689,397		689,397	689,397						689,397				28,240	11/15/2042	1.A
	BMO 2026-5C16 XA SECURED 1.3688 08/15/2059																			
05595P-AD-6	1.132% 08/15/59	09/01/2026	Paydown				80			(80)		(80)						2	08/15/2059	1.A FE
	BMO 2023-5C1 XA SECURED 0.8205 08/15/2056																			
055986-AD-5	0.592% 08/15/56	09/01/2026	Paydown				16,779	9,191		(9,191)		(9,191)						3,323	08/15/2056	1.A FE
	BMO 2023-C4 XA SECURED 0.8983 02/15/2056																			
05610C-AG-9	0.717% 02/15/56	09/01/2026	Paydown				649,872	494,602		(494,602)		(494,602)						94,499	02/15/2056	1.A FE
	BMO 2023-5C2 XA SECURED 0.3087 11/15/2056																			
05610Q-AD-5	0.262% 11/15/56	09/01/2026	Paydown				58	71		(69)	2	(71)						21	11/15/2056	1.A FE
	BMO 2025-C11 XA SECURED 1.3221 02/15/2058																			
05613X-AE-5	1.098% 02/15/58	09/01/2026	Paydown				5,257	4,908		(4,908)		(4,908)						501	02/15/2058	1.A FE
	BX 2026-VLT9 A SECURED 5.5168 03/15/2045																			
05618U-AA-4	5.517% 03/15/45	07/01/2026	Basis Adjustment			10,000,000	(18,750)							(18,750)		18,750	18,750		03/15/2045	1.A FE
	BMO 2026-C15 XA SECURED 0.9671 08/15/2059																			
05620X-AE-6	0.752% 08/15/59	09/01/2026	Paydown				2,030			(2,030)		(2,030)						28	08/15/2059	1.A FE
	BANK 2017-BNK6 XA SECURED 0.8527 07/15/2060																			
060352-AG-6	0.714% 07/15/60	09/01/2026	Paydown				44,155	55,894		(54,399)	1,495	(55,894)						27,643	07/15/2060	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06035R-BH-8	BANK 2018-BN14 XA SECURED 0.6488 09/15/2060 0.498% 09/15/60	09/01/2026	Paydown				4,331	2,673		(2,673)		(2,673)						946	09/15/2060	1.A FE
06054A-BC-2	BACM 2015-UBS7 B SECURED SUBORD 4.4193 09/15/20 4.419% 09/15/48	08/01/2026	Paydown		70,518	70,518	72,254	70,518						70,518				2,024	09/15/2048	1.A
06054M-AG-8	BACM 2016-UB10 XB SECURED 1.1296 07/15/2049 0.956% 07/15/49	09/01/2026	Paydown				26,752	28,647		(27,220)	1,426	(28,646)						87,627	07/15/2049	1.D FE
06054M-AJ-2	BACM 2016-UB10 B SECURED SUBORD 3.7900 07/15/20 3.790% 07/15/49	09/01/2026	Paydown		2,194,241	2,194,241	2,259,912	2,193,389		852		852		2,194,241				61,806	07/15/2049	1.A
06211C-AM-7	BANK5 2023-5YR2 XA SECURED 0.7726 07/15/2056 0.534% 07/15/56	09/01/2026	Paydown				1,710	928		(928)		(928)						294	07/15/2056	1.A FE
06211E-AM-3	BANK5 2023-5YR3 XA SECURED 1.0381 09/15/2056 0.794% 09/15/56	09/01/2026	Paydown				124	79		(79)		(79)						23	09/15/2056	1.A FE
06211G-AM-8	BANK5 2025-5YR17 XA SECURED 1.3959 11/15/2058 1.185% 11/15/58	09/01/2026	Paydown				1,115	1,075		(1,075)		(1,075)						183	11/15/2058	1.A FE
06211K-BS-5	BANK5 2026-5YR23 XA SECURED 1.3000 07/15/2059 1.084% 07/15/59	09/01/2026	Paydown				481			(481)		(481)						16	07/15/2059	1.A FE
06211U-BR-5	BANK5 2024-5YR7 XA SECURED 1.5705 06/15/2057 1.334% 06/15/57	09/01/2026	Paydown				248	179		(179)		(179)						41	06/15/2057	1.A FE
06427D-AT-0	BACM 2017-BNK3 XA SECURED 1.1385 02/15/2050 0.963% 02/15/50	09/01/2026	Paydown				46,149	115,694		(113,710)	1,984	(115,694)						102,681	02/15/2050	1.A FE
06539W-BC-9	BANK 2020-BN25 XA SECURED 0.9783 01/15/2063 0.865% 01/15/63	09/01/2026	Paydown				137,270	80,226		(80,226)		(80,226)						16,015	01/15/2063	1.A FE
06539X-AN-4	BANK 2020-BN27 XA SECURED 1.2609 04/15/2063 1.153% 04/15/63	09/01/2026	Paydown				5,256	2,560		(2,560)		(2,560)						464	04/15/2063	1.A FE
065402-BD-0	BANK 2019-BN18 XA SECURED 1.0231 05/15/2062 0.878% 05/15/62	09/01/2026	Paydown				4,822	5,467		(5,435)	32	(5,467)						1,324	05/15/2062	1.A FE
065403-BD-8	BANK 2019-BN17 XA SECURED 1.1501 04/15/2052 0.997% 04/15/52	09/01/2026	Paydown				11,277	6,350		(6,350)		(6,350)						1,516	04/15/2052	1.A FE
065405-AJ-1	BANK 2019-BN16 XA SECURED 1.0885 02/15/2052 0.928% 02/15/52	09/01/2026	Paydown				3,771	3,671		(3,671)		(3,671)						1,043	02/15/2052	1.A FE
06540B-BE-8	BANK 2019-BN21 XA SECURED 0.9313 10/17/2052 0.812% 10/17/52	09/01/2026	Paydown				11,728	11,484		(11,484)		(11,484)						2,476	10/17/2052	1.A FE
06540C-BL-0	BANK 2021-BN35 XA SECURED 1.1076 06/15/2064 1.002% 06/15/64	09/01/2026	Paydown				22,991	13,826		(13,826)		(13,826)						2,405	06/15/2064	1.A FE
06540D-BN-4	BANK 2021-BN36 XA SECURED 0.9102 09/15/2064 0.756% 09/15/64	09/01/2026	Paydown				1,033,192	865,163		(865,163)		(865,163)						161,085	09/15/2064	1.A FE
06540E-AQ-6	BANK 2021-BN38 XA SECURED 0.9038 12/15/2064 0.797% 12/15/64	09/01/2026	Paydown				41,476	25,875		(25,875)		(25,875)						3,535	12/15/2064	1.A FE
06540J-BM-3	BANK 2020-BN26 XA SECURED 1.3044 03/15/2063 1.189% 03/15/63	09/01/2026	Paydown				5,881	4,819		(4,819)		(4,819)						988	03/15/2063	1.A FE
06540L-BL-0	BANK 2021-BN37 XA SECURED 0.6530 11/15/2064 0.548% 11/15/64	09/01/2026	Paydown				360,268	191,770		(191,770)		(191,770)						29,571	11/15/2064	1.A FE
06540R-AF-1	BANK 2017-BNK9 XA SECURED 0.8451 11/15/2054 0.704% 11/15/54	09/01/2026	Paydown				3,404	3,126		(3,126)		(3,126)						1,462	11/15/2054	1.A FE
06540V-BC-8	BANK 2019-BN24 XA SECURED 0.7492 11/15/2062 0.632% 11/15/62	09/01/2026	Paydown				3,121	3,470		(3,470)		(3,470)						669	11/15/2062	1.A FE
06540W-BH-5	BANK 2019-BN19 XA SECURED 1.0685 08/15/2061 0.934% 08/15/61	09/01/2026	Paydown				4,267	3,172		(3,172)		(3,172)						706	08/15/2061	1.A FE
06540X-BH-3	BANK 2019-BN22 XA SECURED 0.6937 11/15/2062 0.579% 11/15/62	09/01/2026	Paydown				5,934	2,601		(2,601)		(2,601)						509	11/15/2062	1.A FE
06540Y-AN-9	BANK 2020-BN28 XA SECURED 1.8750 03/15/2063 1.759% 03/15/63	09/01/2026	Paydown				5,542	2,037		(4,411)		(4,411)						687	03/15/2063	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06541A-BM-1	BANK 2021-BN31 XA SECURED 1.3845 02/15/2054 1.278% 02/15/54	09/01/2026	Paydown				15,691	14,507		(14,507)		(14,507)						2,230	02/15/2054	1.A FE
06541B-BQ-0	BANK 2023-BNK45 XA SECURED 1.2815 02/15/2056 1.105% 02/15/56	09/01/2026	Paydown				235,693	228,214		(228,214)		(228,214)						35,832	02/15/2056	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA SECURED 1.4389 05/15/2050 1.278% 05/15/50	09/01/2026	Paydown				87,783	138,148		(135,374)	2,775	(138,149)						101,237	05/15/2050	1.A FE
06541G-AN-7	BANK 2024-BNK48 XA SECURED 1.3467 10/15/2057 1.141% 10/15/57	09/01/2026	Paydown				6,034	6,117		(6,117)		(6,117)						706	10/15/2057	1.A FE
06541H-AF-2	BANK 2025-BNK51 XA SECURED 1.1302 12/25/2067 0.926% 12/25/67	09/01/2026	Paydown				10,448	10,432		(10,432)		(10,432)						973	12/25/2067	1.A FE
06541J-AR-2	BANK 2021-BN34 XA SECURED 1.0630 06/15/2063 0.954% 06/15/63	09/01/2026	Paydown				3,716	4,063		(4,063)		(4,063)						729	06/15/2063	1.A FE
06541R-BC-6	BANK 2019-BN23 XA SECURED 0.7974 12/15/2052 0.681% 12/15/52	09/01/2026	Paydown				3,336	2,177		(2,177)		(2,177)						429	12/15/2052	1.A FE
06541T-BL-2	BANK 2020-BN29 XA SECURED 1.3972 11/15/2053 1.290% 11/15/53	09/01/2026	Paydown				4,844	5,270		(5,079)	192	(5,271)						876	11/15/2053	1.A FE
06541W-AY-8	BANK 2017-BNK5 XA SECURED 1.0587 06/15/2060 0.918% 06/15/60	09/01/2026	Paydown				15,617	25,743		(25,088)	842	(25,930)						15,070	06/15/2060	1.A FE
06541X-AG-5	BANK 2017-BNK7 XA SECURED 0.7907 09/15/2060 0.658% 09/15/60	09/01/2026	Paydown				8,271	5,396		(5,396)		(5,396)						2,625	09/15/2060	1.A FE
06542B-BN-6	BANK 2021-BN32 XA SECURED 0.8105 04/15/2054 0.702% 04/15/54	09/01/2026	Paydown				9,563	4,990		(4,990)		(4,990)						845	04/15/2054	1.A FE
065923-BD-5	BANK5 2024-5YR8 XA SECURED 1.1244 08/15/2057 0.898% 08/15/57	09/01/2026	Paydown				1,015	766		(766)		(766)						173	08/15/2057	1.A FE
065924-AM-4	BANK5 2025-5YR15 XA SECURED 1.4371 07/15/2058 1.220% 07/15/58	09/01/2026	Paydown				286	262		(262)		(262)						47	07/15/2058	1.A FE
065934-BD-2	BANK5 2025-5YR16 XA SECURED 1.2753 08/15/2063 1.069% 08/15/63	09/01/2026	Paydown				570			(570)		(570)						76	08/15/2063	1.A FE
066043-AX-8	BANK5 2024-5YR6 XA SECURED 0.9811 05/15/2057 0.749% 05/15/57	09/01/2026	Paydown				67,380	46,875		(46,875)		(46,875)						11,319	05/15/2057	1.A FE
06604A-AH-7	BANK5 2024-5YR10 XA SECURED 1.3985 10/15/2057 1.186% 10/15/57	09/01/2026	Paydown				2,335	1,833		(1,833)		(1,833)						389	10/15/2057	1.A FE
06604C-AD-2	BANK5 2025-5YR18 XA SECURED 1.2503 12/15/2058 1.046% 12/15/58	09/01/2026	Paydown				902	893		(893)		(893)						147	12/15/2058	1.A FE
06604M-AD-0	BANK5 2025-5YR14 XA SECURED 1.1998 04/15/2058 0.982% 04/15/58	09/01/2026	Paydown				431	377		(377)		(377)						71	04/15/2058	1.A FE
06644E-BB-3	BANK5 2023-5YR1 XA SECURED 0.4621 04/15/2056 0.258% 04/15/56	09/01/2026	Paydown				163,239	216,889		(192,205)	24,684	(216,889)						84,826	04/15/2056	1.A FE
06644V-CC-2	BANK5 2024-5YR9 XA SECURED 1.2459 08/15/2057 1.027% 08/15/57	09/01/2026	Paydown				2,621	2,000		(2,000)		(2,000)						437	08/15/2057	1.A FE
06650C-AM-5	BANK5 2025-5YR13 XA SECURED 1.2834 01/15/2058 1.061% 01/15/58	09/01/2026	Paydown				159	134		(134)		(134)						26	01/15/2058	1.A FE
06650E-AM-1	BANK5 2026-5YR24 XA SECURED 1.2059 08/15/2059 0.984% 08/15/59	09/01/2026	Paydown				178			(178)		(178)						4	08/15/2059	1.A FE
06650J-AM-0	BANK5 2026-5YR20 XA SECURED 1.5169 02/15/2059 1.309% 02/15/59	09/01/2026	Paydown				71			(71)		(71)						9	02/15/2059	1.A FE
072924-AH-6	BBCMS 2025-5C33 XA SECURED 1.0377 03/15/2058 0.817% 03/15/58	09/01/2026	Paydown				336	286		(286)		(286)						56	03/15/2058	1.A FE
072935-AX-7	BBCMS 2026-5C42 XA SECURED 1.3581 06/15/2059 1.136% 06/15/59	09/01/2026	Paydown				1,649			(1,649)		(1,649)						66	06/15/2059	1.A FE
07335C-AK-0	BBCMS 2019-C4 XA SECURED 1.6452 08/15/2052 1.499% 08/15/52	09/01/2026	Paydown				4,556	5,099		(5,099)		(5,099)						1,201	08/15/2052	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
07336A-AG-2	BBCMS 2022-C14 XA SECURED 0.7841 02/15/2055 0.661% 02/15/55	09/01/2026	Paydown				169,356	154,683		(154,683)		(154,683)						24,103	02/15/2055	1.A FE
07336D-AY-7	BBCMS 2023-C20 XA SECURED 1.0790 07/15/2056 0.859% 07/15/56	09/01/2026	Paydown				2,949	2,623		(2,623)		(2,623)						374	07/15/2056	1.A FE
07336V-AZ-4	BBCMS 2024-C24 XA SECURED 1.8622 02/15/2057 1.623% 02/15/57	09/01/2026	Paydown				5,153	4,825		(4,825)		(4,825)						602	02/15/2057	1.A FE
07336W-BC-2	BBCMS 2024-C28 XA SECURED 1.3242 09/15/2057 1.107% 09/15/57	09/01/2026	Paydown				3,525	3,135		(3,135)		(3,135)						336	09/15/2057	1.A FE
07336Y-AG-0	BBCMS 2024-5C31 XA SECURED 1.2807 12/15/2057 1.061% 12/15/57	09/01/2026	Paydown				129	106		(106)		(106)						21	12/15/2057	1.A FE
07337D-AH-3	BBCMS 2025-C35 XA SECURED 0.8566 07/15/2058 0.651% 07/15/58	09/01/2026	Paydown				1,555	1,500		(1,500)		(1,500)						145	07/15/2058	1.A FE
07388V-AY-4	BSCMS 2007-T26 X1 SECURED 1.1741 01/12/2045 0.957% 01/12/45	09/01/2026	Paydown				2		21	(22)		(1)						307	01/12/2045	6. *
08160B-AF-1	BMARK 2018-B5 XA SECURED 0.6028 07/15/2051 0.449% 07/15/51	09/01/2026	Paydown				7,060	4,573		(4,573)		(4,573)						1,649	07/15/2051	1.D FE
0816QJ-AG-2	BMARK 2019-B9 XA SECURED 1.1624 03/15/2052 0.996% 03/15/52	09/01/2026	Paydown				14,796	10,542		(12,999)		(12,999)						3,046	03/15/2052	1.B FE
08161B-BD-4	BMARK 2018-B3 XA SECURED 0.7126 04/10/2051 0.561% 04/10/51	09/01/2026	Paydown				7,260	9,590		(9,392)	198	(9,590)						3,408	04/10/2051	1.A FE
08161C-AG-6	BMARK 2018-B2 XA SECURED 0.5675 02/15/2051 0.426% 02/15/51	09/01/2026	Paydown				11,155	5,247		(5,247)		(5,247)						2,530	02/15/2051	1.F FE
08161N-AG-2	BMARK 2020-B16 XA SECURED 0.9061 02/15/2053 0.906% 02/15/53	09/01/2026	Paydown				3,815	3,737		(3,737)		(3,737)						771	02/15/2053	1.A FE
08162B-BG-6	BMARK 2019-B11 XA SECURED 1.0857 05/15/2052 0.937% 05/15/52	09/01/2026	Paydown				4,331	4,341		(4,341)		(4,341)						1,311	05/15/2052	1.D FE
08162C-AJ-9	BMARK 2018-B6 XA SECURED 0.5422 10/10/2051 0.389% 10/10/51	09/01/2026	Paydown				2,429	3,032		(3,032)		(3,032)						1,524	10/10/2051	1.D FE
08162D-AF-5	BMARK 2019-B13 XA SECURED 1.2088 08/15/2057 1.077% 08/15/57	09/01/2026	Paydown				41,266	18,507		(18,507)		(18,507)						4,329	08/15/2057	1.C FE
08162F-AK-9	BMARK 2019-B12 XA SECURED 1.1287 08/15/2052 0.993% 08/15/52	09/01/2026	Paydown				25,693	27,800		(27,800)		(27,800)						8,559	08/15/2052	1.C FE
08162P-AY-7	BMARK 2018-B1 XA SECURED 0.6380 01/15/2051 0.497% 01/15/51	09/01/2026	Paydown				3,145	1,473		(1,473)		(1,473)						679	01/15/2051	1.A FE
08162Q-AJ-8	BMARK 2020-IG3 XA SECURED 0.7118 09/15/2048 0.639% 09/15/48	09/01/2026	Paydown				175,991	194,031		(194,031)		(194,031)						88,602	09/15/2048	1.A FE
08162R-AF-4	BMARK 2021-B23 XA SECURED 1.3514 02/15/2054 1.245% 02/15/54	09/01/2026	Paydown				12,602	6,581		(6,581)		(6,581)						1,215	02/15/2054	1.A FE
08162V-AF-5	BMARK 2019-B10 XA SECURED 1.3777 03/15/2062 1.215% 03/15/62	09/01/2026	Paydown				5,787	6,328		(6,328)		(6,328)						1,784	03/15/2062	1.D FE
08162W-BF-2	BMARK 2020-B19 XA SECURED 1.7550 09/15/2053 1.645% 09/15/53	09/01/2026	Paydown				227,027	233,803		(233,803)		(233,803)						46,486	09/15/2053	1.A FE
08162X-BJ-2	BMARK 2020-B20 XA SECURED 1.6133 10/15/2053 1.502% 10/15/53	09/01/2026	Paydown				368,650	304,102		(304,102)		(304,102)						54,955	10/15/2053	1.A FE
08163A-AF-0	BMARK 2020-B18 XA SECURED 1.8778 07/15/2053 1.692% 07/15/53	09/01/2026	Paydown				245,680	243,792		(243,792)		(243,792)						54,100	07/15/2053	1.A FE
08163B-BF-7	BMARK 2020-B22 XA SECURED 1.6010 01/15/2054 1.487% 01/15/54	09/01/2026	Paydown				10,636	5,481		(5,481)		(5,481)						860	01/15/2054	1.A FE
08163C-BE-8	BMARK 2021-B24 XA SECURED 1.1896 03/15/2054 1.072% 03/15/54	09/01/2026	Paydown				13,092	13,636		(13,496)	140	(13,636)						2,507	03/15/2054	1.A FE
08163D-AG-2	BMARK 2021-B25 XA SECURED 1.1616 04/15/2054 1.043% 04/15/54	09/01/2026	Paydown				16,479	13,608		(13,608)		(13,608)						2,280	04/15/2054	1.A FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..08163E-BE-4	BMARK 2021-B26 XA SECURED 0.9340 06/15/2054 0.822% 06/15/54	09/01/2026	Paydown				3,955	3,564		(3,564)		(3,564)						588	06/15/2054	1.A FE
..08163G-AZ-3	BMARK 2021-B28 XA SECURED 1.3246 08/15/2054 1.200% 08/15/54	09/01/2026	Paydown				177,430	161,092		(161,092)		(161,092)						27,567	08/15/2054	1.A FE
..08163J-AG-9	BMARK 2021-B29 XA SECURED 1.0968 09/15/2054 0.987% 09/15/54	09/01/2026	Paydown				15,951	16,788		(16,191)	597	(16,788)						2,990	09/15/2054	1.A FE
..08163K-BH-3	BMARK 2021-B30 XA SECURED 0.8918 11/15/2054 0.782% 11/15/54	09/01/2026	Paydown				3,923	3,824		(3,824)		(3,824)						506	11/15/2054	1.A FE
..08163L-AL-3	BMARK 2020-B21 XA SECURED 1.5081 12/17/2053 1.397% 12/17/53	09/01/2026	Paydown				7,147	3,571		(3,571)		(3,571)						602	12/17/2053	1.A FE
..08163M-AG-2	BMARK 2021-B31 XA SECURED 0.8689 12/15/2054 0.755% 12/15/54	09/01/2026	Paydown				12,654	7,574		(7,574)		(7,574)						1,092	12/15/2054	1.A FE
..08163N-BL-8	BMARK 2022-B32 XA SECURED 0.5530 01/15/2055 0.451% 01/15/55	09/01/2026	Paydown				37,058	18,229		(18,229)		(18,229)						3,905	01/15/2055	1.A FE
..08163Q-BK-3	BMARK 2022-B36 XA SECURED 0.8077 07/15/2055 0.637% 07/15/55	09/01/2026	Paydown				735	759		(759)		(759)						97	07/15/2055	1.A FE
..08163T-AG-7	BMARK 2023-V2 XA SECURED 1.2167 05/15/2055 1.016% 05/15/55	09/01/2026	Paydown				397,101	92,676		(466,425)	2,656	(469,081)						186,513	05/15/2055	1.A FE
..08163U-AD-1	BMARK 2024-V10 XA SECURED 1.5223 09/15/2057 1.305% 09/15/57	09/01/2026	Paydown				51	40		(40)		(40)						8	09/15/2057	1.A FE
..08163V-AD-9	BMARK 2023-V3 XA SECURED 1.0521 07/15/2056 0.834% 07/15/56	09/01/2026	Paydown				146,503	79,893		(79,893)		(79,893)						28,666	07/15/2056	1.A FE
..08163W-AH-8	BMARK 2023-B40 XA SECURED 1.4419 12/15/2056 1.174% 12/15/56	09/01/2026	Paydown				2,000	1,589		(1,589)		(1,589)						252	12/15/2056	1.A FE
..08163X-AZ-6	BMARK 2024-V5 XA SECURED 1.2977 01/10/2057 1.065% 01/10/57	09/01/2026	Paydown				49	52		(51)		(51)						13	01/10/2057	1.A FE
..08163Y-AV-3	BMARK 2024-V7 XA SECURED 0.8803 05/15/2056 0.652% 05/15/56	09/01/2026	Paydown				553	409		(409)		(409)						94	05/15/2056	1.A FE
..08164C-AD-0	BMARK 2025-V15 XA SECURED 1.3488 06/15/2058 1.19% 06/15/58	09/01/2026	Paydown				274	246		(246)		(246)						45	06/15/2058	1.A FE
..08164E-AG-9	BMARK 2025-V18 XA SECURED 1.4720 10/15/2058 1.257% 10/15/58	09/01/2026	Paydown				1,077	1,047		(1,047)		(1,047)						174	10/15/2058	1.A FE
..08164F-AL-5	BMARK 2026-B42 XA SECURED 1.2753 03/15/2059 1.072% 03/15/59	09/01/2026	Paydown				4,583			(4,583)		(4,583)						280	03/15/2059	1.A FE
..08164H-BE-6	BMARK 2026-V21 XA SECURED 1.6480 03/15/2059 1.430% 03/15/59	09/01/2026	Paydown				697			(697)		(697)						71	03/15/2059	1.A FE
..08164K-AX-8	BMARK 2026-V20 XA SECURED 1.4348 02/15/2059 1.224% 02/15/59	09/01/2026	Paydown				1,108			(1,108)		(1,108)						136	02/15/2059	1.A FE
..08164R-AD-7	BMARK 2025-V16 XA SECURED 1.1650 08/15/2058 0.956% 08/15/58	09/01/2026	Paydown				118	109		(109)		(109)						19	08/15/2058	1.A FE
..08190A-AG-5	BMARK 2024-V8 XA SECURED 0.9896 07/15/2057 0.786% 07/15/57	09/01/2026	Paydown				3,447	2,540		(2,540)		(2,540)						587	07/15/2057	1.A FE
..081916-AB-4	BMARK 2023-B38 A2 SECURED 5.6260 04/15/2056 5.626% 04/15/56	09/01/2026	Paydown		2,338,999	2,338,999	2,362,382	2,347,484		(8,485)		(8,485)		2,338,999				106,866	04/15/2056	1.A
..081916-AF-5	BMARK 2023-B38 XA SECURED 0.7658 04/15/2056 0.589% 04/15/56	09/01/2026	Paydown				598,770	416,719		(416,719)		(416,719)						82,918	04/15/2056	1.A FE
..081919-AP-7	BMARK 2024-V9 XA SECURED 1.2624 08/15/2057 1.039% 08/15/57	09/01/2026	Paydown				537	409		(409)		(409)						88	08/15/2057	1.A FE
..081921-BA-5	BMARK 2024-V11 XA SECURED 0.7726 11/15/2057 0.560% 11/15/57	09/01/2026	Paydown				44	35		(35)		(35)						7	11/15/2057	1.A FE
..081926-AF-4	BMARK 2023-V4 XA SECURED 0.7320 11/15/2056 0.522% 11/15/56	09/01/2026	Paydown				79	84		(83)	2	(85)						24	11/15/2056	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
081927-AC-9	BMARK 2024-V6 XA SECURED 1.5766 03/15/2057 1.335% 03/15/57	09/01/2026	Paydown				345	267		(267)		(267)						65	03/15/2057	1.A FE
081942-AT-1	BMARK 2026-V22 XA SECURED 1.2178 05/15/2059 1.006% 05/15/59	09/01/2026	Paydown				369			(369)		(369)						23	05/15/2059	1.A FE
081943-AD-4	BMARK 2026-V23 XA SECURED 1.2003 03/15/2031 0.973% 08/15/59	09/01/2026	Paydown				733			(733)		(733)						17	08/15/2059	1.A FE
09660Q-AU-8	BMO 2024-5C3 XA SECURED 1.3486 02/15/2057 1.120% 02/15/57	09/01/2026	Paydown				41	22		(29)		(29)						7	02/15/2057	1.A FE
09660W-AV-3	BMO 2024-5C7 XA SECURED 1.1427 11/15/2057 0.930% 11/15/57	09/01/2026	Paydown				197	156		(156)		(156)						32	11/15/2057	1.A FE
09663V-AD-2	BMO 2025-5C12 XA SECURED 1.6590 10/15/2058 1.440% 10/15/58	09/01/2026	Paydown				160	154		(154)		(154)						25	10/15/2058	1.A FE
09664J-AD-8	BMO 2025-5C13 XA SECURED 1.4051 12/15/2058 1.194% 12/15/58	09/01/2026	Paydown				2,105	2,104		(2,104)		(2,104)						347	12/15/2058	1.A FE
09692D-AB-9	BMO 2024-C10 A3 SECURED 5.7852 11/15/2057 6.013% 11/15/57	09/01/2026	Paydown		4,041	4,041	4,163	4,146		(104)		(104)		4,041				215	11/15/2057	1.A
096942-AX-5	BMO 2026-C14 XA SECURED 1.3368 02/15/2059 1.126% 02/15/59	09/01/2026	Paydown				2,694			(2,694)		(2,694)						202	02/15/2059	1.A FE
123917-AG-1	BX 2026-CIP D SECURED SUBORD 5.9168 05/15/20 5.917% 05/15/38	08/15/2026	Paydown		162,667	162,667	162,667							162,667				1,491	05/15/2038	2.C FE
125039-AG-2	CD 2017-CD6 XA SECURED 0.9978 11/13/2050 0.840% 11/13/50	09/01/2026	Paydown				31,394	8,247		(8,247)		(8,247)						4,669	11/13/2050	1.A FE
12508G-AV-8	COUBS 2017-C1 XA SECURED 1.0816 11/15/2050 0.935% 11/15/50	09/01/2026	Paydown				11,731	16,925		(16,925)		(16,925)						8,146	11/15/2050	1.A FE
12515A-BF-6	CD 2016-CD2 XA SECURED 0.6802 11/10/2049 0.492% 11/10/49	09/01/2026	Paydown				32,891	31,790		(31,146)	644	(31,790)						45,411	11/10/2049	1.B FE
12515B-AF-5	CD 2019-CD8 XA SECURED 1.5224 08/15/2057 1.381% 08/15/57	09/01/2026	Paydown				7,028	5,705		(5,705)		(5,705)						1,219	08/15/2057	1.A FE
12515D-AS-3	CD 2017-CD4 XA SECURED 1.3494 05/10/2050 1.187% 05/10/50	09/01/2026	Paydown				9,746	18,549		(18,549)		(18,549)						17,201	05/10/2050	1.B FE
12515G-AG-2	CD 2017-CD3 B SECURED SUBORD 3.9840 02/10/20 3.984% 02/10/50	09/24/2026	Various		1,362,160	2,534,252	2,610,131	2,541,197		(6,742)		(6,742)		2,534,456		(1,172,295)	(1,172,295)	82,454	02/10/2050	3.A
12515G-AJ-6	CD 2017-CD3 XA SECURED 1.0778 02/10/2050 0.915% 02/10/50	09/01/2026	Paydown				47,395	25,285		(25,285)		(25,285)						21,974	02/10/2050	1.D FE
12515H-BJ-3	CD 2017-CD5 XA SECURED 0.8717 08/15/2050 0.733% 08/15/50	09/01/2026	Paydown				20,011	31,806		(30,704)	1,289	(31,993)						18,132	08/15/2050	1.A FE
12528Y-AG-8	CF 2019-CF2 XA SECURED 1.2438 11/15/2052 1.114% 11/15/52	09/01/2026	Paydown				4,803	5,233		(5,026)	207	(5,233)						1,164	11/15/2052	1.A FE
12592K-BD-5	COMM 2014-UBS5 XA SECURED 0.6906 09/10/2047 0.452% 09/10/47	09/01/2026	Paydown				2,752	5	44	(48)		(4)						1,786	09/10/2047	6. *
12592X-AA-4	COMM 2015-CR22 XB SECURED 0.0000 03/10/2048 0.000% 03/10/48	09/01/2026	Paydown				9	9		(9)		(9)							03/10/2048	1.D FE
12592X-BG-0	COMM 2015-CR22 B SECURED SUBORD 3.9260 03/10/20 3.926% 03/10/48	09/01/2026	Paydown		40,901	40,901	40,686	40,748		409	255	154		40,901				982	03/10/2048	1.A
12594C-BJ-8	COMM 2016-DC2 B SECURED SUBORD 4.7530 02/10/20 4.753% 02/10/49	09/01/2026	Paydown		689,281	689,281	691,333	688,660		621		621		689,281				21,401	02/10/2049	1.A
12594M-BD-9	COMM 2016-COR1 XA SECURED 1.0802 10/10/2049 0.903% 10/10/49	09/01/2026	Paydown				1,636,441	78,635		(78,635)		(78,635)						130,469	10/10/2049	1.B FE
12595B-AF-8	CSAIL 2017-C8 XA SECURED 1.1914 06/15/2050 1.044% 06/15/50	09/01/2026	Paydown				9,572	3,468		(3,468)		(3,468)						2,104	06/15/2050	1.A FE
12595E-AE-5	COMM 2017-COR2 XA SECURED 1.2993 09/10/2050 1.146% 09/10/50	09/01/2026	Paydown				10,498	10,656		(10,656)		(10,656)						6,825	09/10/2050	1.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12595F-AG-7	CSAIL 2017-CX9 XA SECURED 0.7099 09/15/2050 0.575% 09/15/50	09/01/2026	Paydown				429	521		(500)	21	(521)						395	09/15/2050	1.A FE
12595J-AN-4	CSAIL 2017-CX10 XA SECURED 0.9952 11/15/2050 0.852% 11/15/50	09/01/2026	Paydown				13,774	18,344		(18,344)		(18,344)						9,165	11/15/2050	1.A FE
12596W-AE-4	CSAIL 2019-C16 XA SECURED 1.6865 06/15/2052 1.526% 06/15/52	09/01/2026	Paydown				6,530	6,934		(6,883)	51	(6,934)						1,805	06/15/2052	1.A FE
12597B-AW-9	CSAIL 2019-C17 XA SECURED 1.4145 09/15/2052 1.274% 09/15/52	09/01/2026	Paydown				212,666	208,016		(208,016)		(208,016)						44,149	09/15/2052	1.A FE
12597N-AU-7	CSAIL 2020-C19 XA SECURED 1.2049 03/15/2053 1.086% 03/15/53	09/01/2026	Paydown				9,814	6,182		(6,182)		(6,182)						1,293	03/15/2053	1.A FE
12629N-AG-0	COMM 2015-DC1 XA SECURED 0.6909 02/10/2048 0.548% 02/10/48	09/01/2026	Paydown				9,028	135		(135)		(135)						4,545	02/10/2048	1.A FE
12631D-BE-2	COMM 2014-CR17 B SECURED SUBORD 4.3770 05/10/20 4.377% 05/10/47	08/01/2026	Paydown		34,960	34,960	35,998	35,265		(305)		(305)		34,960				1,530	05/10/2047	1.A
12652U-AW-9	CSAIL 2018-CX11 XA SECURED 0.9213 04/15/2051 0.762% 04/15/51	09/01/2026	Paydown				43,850	56,021		(56,021)		(56,021)						20,948	04/15/2051	1.A FE
12655T-BN-8	COMM 2019-GC44 XA SECURED 0.7224 08/15/2057 0.605% 08/15/57	09/01/2026	Paydown				6,740	3,172		(3,172)		(3,172)						745	08/15/2057	1.A FE
12674G-AA-2	COMM 2024-CBM A1 SECURED 5.6614 12/10/2041 5.661% 12/10/41	07/01/2026	Paydown		1,884,400	1,884,400	1,874,418	1,871,638		12,762		12,762		1,884,400				62,825	12/10/2041	1.A
13033D-AK-1	CAHFA 2021-3 X SECURED 0.7943 08/20/2036 0.770% 08/20/36	09/01/2026	Paydown				16,923	12,653		(12,653)		(12,653)						1,215	08/20/2036	2.B
17291C-BT-1	CGCMT 2016-C2 AS SECURED SUBORD 2.9740 08/10/20 2.974% 09/10/49	08/01/2026	Paydown		7,500,000	7,500,000	7,724,638	7,510,290		(10,290)		(10,290)		7,500,000				148,700	09/10/2049	1.A
17291C-BU-8	CGCMT 2016-C2 B SECURED SUBORD 3.1760 08/10/20 3.176% 09/10/49	09/01/2026	Paydown		5,000,000	5,000,000	5,149,904	5,006,728		(6,728)		(6,728)		5,000,000				117,676	09/10/2049	1.A
17291C-BW-4	CGCMT 2016-C2 XA SECURED 1.7826 08/10/2049 1.783% 08/10/49	08/01/2026	Paydown				439,204	362,200		(362,200)		(362,200)						659,534	08/10/2049	1.A FE
17291E-BB-6	CGCMT 2016-P6 XA SECURED 0.6729 12/10/2049 0.466% 12/10/49	09/01/2026	Paydown				76,239	63,959		(63,959)		(63,959)						70,312	12/10/2049	1.A FE
17323V-BD-6	CGCMT 2015-GC29 B SECURED SUBORD 3.7580 04/10/20 3.758% 04/10/48	09/01/2026	Paydown		30,097	30,097	29,462	30,055		42		42		30,097				753	04/10/2048	1.A
17323V-BG-9	CGCMT 2015-GC29 XB SECURED 0.3480 04/10/2048 0.215% 04/10/48	09/01/2026	Paydown				2,792	57		(57)		(57)						1,935	04/10/2048	1.D FE
17324K-AV-0	CGCMT 2015-GC35 XA SECURED 0.5703 11/10/2048 0.425% 11/10/48	09/01/2026	Paydown				66	1		(1)		(1)						16	11/10/2048	2.C FE
17324T-AE-9	CGCMT 2016-GC36 A5 SECURED 3.6160 02/10/2049 3.616% 02/10/49	09/01/2026	Paydown		290,661	290,661	306,435	290,661						290,661				6,185	02/10/2049	1.A
17324T-AG-4	CGCMT 2016-GC36 XA SECURED 1.0479 02/10/2049 0.893% 02/10/49	09/01/2026	Paydown				7,522	1,117		(1,117)		(1,117)						11,731	02/10/2049	1.B FE
17326C-BE-3	CGCMT 2017-B1 XA SECURED 0.8361 08/15/2050 0.699% 08/15/50	09/01/2026	Paydown				1,114	1,577		(1,577)		(1,577)						807	08/15/2050	1.A FE
17326D-AJ-1	CGCMT 2017-P8 XA SECURED 0.9763 09/15/2050 0.834% 09/15/50	09/01/2026	Paydown				6,086	6,128		(6,128)		(6,128)						3,365	09/15/2050	1.D FE
17326F-AF-4	CGCMT 2017-C4 XA SECURED 1.0883 10/12/2050 0.942% 10/12/50	09/01/2026	Paydown				43,941	60,723		(60,723)		(60,723)						32,126	10/12/2050	1.A FE
17327F-BG-0	CGCMT 2018-B2 XA SECURED 0.8350 03/10/2051 0.680% 03/10/51	09/01/2026	Paydown				58,271	75,546		(74,310)	1,236	(75,546)						28,657	03/10/2051	1.A FE
17327G-AU-8	CGCMT 2018-C6 XA SECURED 0.8878 11/10/2051 0.720% 11/10/51	09/01/2026	Paydown				3,300	3,688		(3,262)	426	(3,688)						966	11/10/2051	1.A FE
17328C-AJ-1	CGCMT 2019-C7 XA SECURED 0.9380 12/15/2072 0.812% 12/15/72	09/01/2026	Paydown				19,317	21,488		(21,340)	148	(21,488)						4,129	12/15/2072	1.A FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17328F-BB-0	CGCMT 2019-GC41 XA SECURED 1.1216 08/10/2056 0.994% 08/10/56	09/01/2026	Paydown				116,420	60,122		(60,122)		(60,122)						14,671	08/10/2056	1.A FE
17328R-BE-8	CGCMT 2020-GC46 XA SECURED 1.0745 02/15/2053 0.955% 02/15/53	09/01/2026	Paydown				21,491	12,226		(12,226)		(12,226)						2,412	02/15/2053	1.A FE
200474-BH-6	COMM 2015-LC19 C SECURED SUBORD 4.5696 02/10/20 4.570% 02/10/48	09/01/2026	Paydown		197,097	197,097	196,797	197,097						197,097				5,713	02/10/2048	1.A
20047B-AA-6	COMM 2004-LB2A X1 SECURED 1.9758 03/10/2039 1.751% 03/10/39	09/01/2026	Paydown				181	173	6	(179)		(173)						107	03/10/2039	6. *
22945D-AL-7	CSAIL 2019-C15 XA SECURED 1.1513 03/15/2052 0.985% 03/15/52	09/01/2026	Paydown				17,908	8,089		(8,089)		(8,089)						2,119	03/15/2052	1.A FE
22945E-AW-1	CSAIL 2021-C20 XA SECURED 1.1083 03/15/2054 0.984% 03/15/54	09/01/2026	Paydown				10,899	8,902		(8,902)		(8,902)						1,493	03/15/2054	1.A FE
23306J-AW-6	DBJPM 2020-C9 XA SECURED 1.6874 09/15/2053 1.531% 09/15/53	09/01/2026	Paydown				59,031	61,203		(61,203)		(61,203)						13,092	09/15/2053	1.A FE
23312J-AG-8	DBJPM 2017-C6 XA SECURED 1.0093 06/10/2050 0.868% 06/10/50	09/01/2026	Paydown				13,091	20,037		(19,468)	569	(20,037)						11,708	06/10/2050	1.B FE
23312L-AT-5	DBJPM 2016-C1 AM SECURED SUBORD 3.5390 05/10/20 3.539% 05/10/49	09/01/2026	Paydown		308,601	308,601	309,623	308,193		408		408		308,601				7,931	05/10/2049	1.A
23312L-AW-8	DBJPM 2016-C1 XA SECURED 1.0844 05/10/2049 0.962% 05/10/49	09/01/2026	Paydown				10,736	155		(155)		(155)						2,003	05/10/2049	1.C FE
23312V-AG-1	DBJPM 2016-C3 XA SECURED 1.1854 08/10/2049 1.185% 08/10/49	08/01/2026	Paydown				110,972	85,960		(85,960)		(85,960)						185,275	08/10/2049	1.B FE
23312V-AJ-5	DBJPM 2016-C3 B SECURED SUBORD 3.2640 08/10/20 3.264% 08/10/49	09/01/2026	Paydown		2,099,273	2,099,273	2,162,109	2,102,130		(2,857)		(2,857)		2,099,273				45,701	08/10/2049	1.B
337964-AD-2	FIVE 2023-V1 XA SECURED 0.8646 02/10/2056 0.622% 02/10/56	09/01/2026	Paydown				65,032	62,924		(62,924)		(62,924)						34,329	02/10/2056	1.A FE
36251X-AR-8	GSMS 2016-GS4 A4 SECURED 3.4420 11/10/2049 3.442% 11/10/49	09/01/2026	Paydown		1,237,915	1,237,915	1,214,849	1,225,690		12,224		12,224		1,237,915				27,083	11/10/2049	1.A
36252H-AF-8	GSMS 2017-GS5 XA SECURED 1.0468 03/10/2050 0.894% 03/10/50	09/01/2026	Paydown				85,417	127,183		(120,526)	6,657	(127,183)						85,786	03/10/2050	1.C FE
36253P-AE-2	GSMS 2017-GS6 XA SECURED 1.1483 05/10/2050 1.002% 05/10/50	09/01/2026	Paydown				199	302		(298)	4	(302)						193	05/10/2050	1.A FE
36254K-AP-7	GSMS 2017-GS8 XA SECURED 1.0665 11/10/2050 0.922% 11/10/50	09/01/2026	Paydown				7,778	5,094		(5,094)		(5,094)						2,350	11/10/2050	1.A FE
36255N-AV-7	GSMS 2018-GS9 XA SECURED 0.5511 03/10/2051 0.406% 03/10/51	09/01/2026	Paydown				2,225	2,146		(2,146)		(2,146)						817	03/10/2051	1.A FE
36257H-BR-6	GSMS 2019-GC40 XA SECURED 1.2291 07/10/2052 1.088% 07/10/52	09/01/2026	Paydown				7,995	8,576		(8,302)	274	(8,576)						2,367	07/10/2052	1.E FE
36257U-AN-7	GSMS 2019-GC42 XA SECURED 0.9407 09/10/2052 0.815% 09/10/52	09/01/2026	Paydown				3,739	3,215		(3,215)		(3,215)						724	09/10/2052	1.A FE
36258R-BC-6	GSMS 2020-GC47 XA SECURED 1.2350 05/12/2053 1.120% 05/12/53	09/01/2026	Paydown				7,966	3,846		(3,846)		(3,846)						698	05/12/2053	1.A FE
36258Y-BJ-6	GSMS 2020-GC45 XA SECURED 0.7240 02/13/2053 0.610% 02/13/53	09/01/2026	Paydown				6,143	4,069		(4,069)		(4,069)						782	02/13/2053	1.A FE
36260J-AF-4	GSMS 2019-GC39 XA SECURED 1.2194 05/10/2052 1.066% 05/10/52	09/01/2026	Paydown				3,769	3,680		(3,680)		(3,680)						881	05/10/2052	1.A FE
36261P-AV-4	GSMS 2019-GSA1 XA SECURED 0.9247 11/10/2052 0.797% 11/10/52	09/01/2026	Paydown				226,641	196,100		(196,100)		(196,100)						35,238	11/10/2052	1.A FE
36263U-AQ-2	GSMS 2021-GSA3 XA SECURED 1.2143 12/15/2054 1.092% 12/15/54	09/01/2026	Paydown				6,576	5,358		(5,358)		(5,358)						761	12/15/2054	1.A FE
36264K-AX-8	GSMS 2020-GSA2 XA SECURED 1.7648 12/12/2053 1.651% 12/12/53	09/01/2026	Paydown				27,730	27,259		(27,259)		(27,259)						4,629	12/12/2053	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46590J-AY-3	JPMBB 2015-C32 XA SECURED 1.1250 11/15/2048 0.951% 11/15/48	09/01/2026	Paydown				10,411	88		(88)		(88)						4,234	11/15/2048	3.B FE
..46590K-AN-4	JPMCC 2015-JP1 XA SECURED 0.8675 01/15/2049 0.709% 01/15/49	09/01/2026	Paydown				106	15		(15)		(15)						202	01/15/2049	1.D FE
..46590M-AT-7	JPMCC 2016-JP2 XA SECURED 1.6359 08/15/2049 1.484% 08/15/49	09/01/2026	Paydown				168,905	68,353		(68,353)		(68,353)						186,421	08/15/2049	1.D FE
..46590R-AG-4	JPMCC 2016-JP3 XA SECURED 1.2813 08/15/2049 1.102% 08/15/49	08/01/2026	Paydown				272,260	228,286		(228,286)		(228,286)						356,636	08/15/2049	1.A FE
..46590T-AG-0	JPMDB 2017-C5 XA SECURED 1.1182 03/15/2050 0.940% 03/15/50	09/01/2026	Paydown				57,029	86,805		(86,805)		(86,805)						80,022	03/15/2050	1.D FE
..46590T-AK-1	JPMDB 2017-C5 B SECURED SUBORD 4.0088 03/15/20 4.009% 03/15/50	09/22/2026	PERFORMANCE TRUST CAPITAL LLC		623,534	839,776	864,967	843,226		(3,244)		(3,244)		839,983		(216,449)	(216,449)	27,306	03/15/2050	1.F
..46591E-AY-3	JPMCC 2019-COR5 XA SECURED 1.5703 06/13/2052 1.412% 06/13/52	09/01/2026	Paydown				11,535	12,362		(12,298)	64	(12,362)						3,286	06/13/2052	1.C FE
..46643G-AG-5	JPMBB 2014-C24 XA SECURED 0.8455 11/15/2047 0.694% 11/15/47	09/01/2026	Paydown				862	7		(7)		(7)						473	11/15/2047	1.F FE
..46644Y-AX-8	JPMBB 2015-C31 XA SECURED 0.5460 08/15/2048 0.428% 08/15/48	09/01/2026	Paydown				1,522	216		(216)		(216)						6,296	08/15/2048	1.E FE
..46644Y-AZ-3	JPMBB 2015-C31 AS SECURED 4.1058 08/15/2048 4.105% 08/15/48	09/01/2026	Paydown		892,671	892,671	919,444	891,651		1,020		1,020		892,671				26,263	08/15/2048	1.A
..46645J-AG-7	JPMBB 2015-C33 B SECURED SUBORD 4.2743 12/15/20 4.274% 12/15/48	07/01/2026	Paydown		4,675,362	4,675,362	4,756,740	4,670,583		4,780		4,780		4,675,362				116,565	12/15/2048	1.A
..46647T-AU-2	JPMCC 2017-JP5 XA SECURED 0.8975 03/15/2050 0.739% 03/15/50	09/01/2026	Paydown				49,684	21,916		(21,916)		(21,916)						20,523	03/15/2050	1.A FE
..46648K-AW-6	JPMDB 2017-C7 XA SECURED 0.9436 10/15/2050 0.804% 10/15/50	09/01/2026	Paydown				16,564	14,796		(14,780)	16	(14,796)						7,303	10/15/2050	1.A FE
..46652J-AY-8	JPMDB 2020-COR7 XA SECURED 1.7482 05/13/2053 1.624% 05/13/53	09/01/2026	Paydown				208,047	212,684		(204,572)	8,112	(212,684)						38,392	05/13/2053	1.C FE
..48128K-AV-3	JPMCC 2017-JP6 XA SECURED 1.1249 07/15/2050 0.977% 07/15/50	09/01/2026	Paydown				2,992	2,802		(2,802)		(2,802)						2,009	07/15/2050	1.A FE
..48128Y-AY-7	JPMCC 2019-COR4 XA SECURED 1.2736 03/10/2052 1.107% 03/10/52	09/01/2026	Paydown				21,468	11,629		(11,629)		(11,629)						3,402	03/10/2052	1.D FE
..55361C-AA-8	MSRW 2026-FAYM A SECURED 5.9433 05/15/2041 5.943% 05/15/41	09/01/2026	Paydown		31,640	31,640	31,640							31,640				461	05/15/2041	1.A FE
..61691E-AZ-8	MSC 2016-UB12 A3 SECURED 3.3370 12/15/2049 3.337% 12/15/49	09/01/2026	Paydown		2,543,187	2,543,187	2,490,436	2,513,754		29,432		29,432		2,543,187				56,938	12/15/2049	1.A
..61691E-BB-0	MSC 2016-UB12 XA SECURED 0.7670 12/15/2049 0.606% 12/15/49	09/01/2026	Paydown				60,399	84,385		(78,971)	5,414	(84,385)						84,273	12/15/2049	1.A FE
..61691J-AW-4	MSC 2017-H1 XA SECURED 1.3853 06/15/2050 1.230% 06/15/50	09/01/2026	Paydown				72,666	47,931		(47,931)		(47,931)						42,512	06/15/2050	1.A FE
..61691N-AF-2	MSC 2017-HR2 XA SECURED 0.9889 12/15/2050 0.845% 12/15/50	09/01/2026	Paydown				29,091	7,832		(7,832)		(7,832)						2,972	12/15/2050	1.A FE
..61691Q-AF-5	MSC 2018-L1 XA SECURED 0.6241 10/15/2051 0.464% 10/15/51	09/01/2026	Paydown				24,654	30,317		(26,866)	3,788	(30,654)						8,228	10/15/2051	1.A FE
..61691U-BF-5	MSC 2019-L3 XA SECURED 0.7227 11/15/2052 0.601% 11/15/52	09/01/2026	Paydown				3,090	3,030		(3,030)		(3,030)						603	11/15/2052	1.A FE
..61691Y-AP-6	MSC 2021-L5 XA SECURED 1.3005 05/15/2054 1.161% 05/15/54	09/01/2026	Paydown				37,991	34,649		(34,649)		(34,649)						6,620	05/15/2054	1.A FE
..61692B-BU-3	MSC 2020-HR8 XA SECURED 1.9035 07/15/2053 1.778% 07/15/53	09/01/2026	Paydown				14,703	6,501		(12,838)		(12,838)						2,201	07/15/2053	1.A FE
..61751X-AX-8	MSC 2007-T25 X SECURED 0.8138 11/12/2049 0.603% 11/12/49	09/01/2026	Paydown						5	(5)								278	11/12/2049	6. FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61765D-AX-6	MSC 2015-MS1 B SECURED SUBORD 4.1612 05/15/20 4.161% 05/15/48	09/01/2026	Paydown		34,147	34,147	34,007	34,080		68		68		34,147				928	05/15/2048	1.A
..61766C-AG-4	MSC 2016-UBS9 AS SECURED SUBORD 3.9030 03/15/20 3.903% 03/15/49	09/01/2026	Paydown		98,657	98,657	103,502	98,657						98,657				2,561	03/15/2049	1.A
..61766E-BH-7	MSBAM 2016-C29 AS SECURED SUBORD 3.6040 05/15/20 3.604% 05/15/49	07/01/2026	Paydown		79,759	79,759	80,495	79,604		155		155		79,759				1,677	05/15/2049	1.A
..61766N-BC-8	MSBAM 2016-C30 XA SECURED 1.2273 09/15/2049 1.227% 09/15/49	08/01/2026	Paydown				15,684	33,027		(24,694)	8,334	(33,028)						67,439	09/15/2049	1.A FE
..61767C-AW-8	MSBAM 2017-C33 XA SECURED 1.3412 05/15/2050 1.181% 05/15/50	09/01/2026	Paydown				368,582	70,517		(70,517)		(70,517)						57,443	05/15/2050	1.A FE
..61767F-BD-2	MSC 2016-UB11 AS SECURED SUBORD 2.9840 08/15/20 2.984% 08/15/49	08/01/2026	Paydown		7,530,000	7,530,000	7,755,353	7,537,725		(7,725)		(7,725)		7,530,000				139,893	08/15/2049	1.A
. 61767F-BE-0	MSC 2016-UB11 B SECURED SUBORD 3.6910 08/15/20 3.136% 08/15/49	08/01/2026	Paydown		7,689,000	7,689,000	7,919,424	7,696,598		(7,598)		(7,598)		7,689,000				160,751	08/15/2049	1.A
. 61767Y-BA-7	MSC 2018-H3 XA SECURED 0.9513 07/15/2051 0.791% 07/15/51	09/01/2026	Paydown				56,038	68,106		(65,796)	2,431	(68,227)						29,904	07/15/2051	1.A FE
..61769J-BB-6	MSC 2019-H6 XA SECURED 1.4319 06/15/2052 1.279% 06/15/52	09/01/2026	Paydown				13,773	13,424		(13,424)		(13,424)						3,364	06/15/2052	1.A FE
. 61770K-AY-1	MSC 2020-L4 XA SECURED 1.1824 02/15/2053 1.060% 02/15/53	09/01/2026	Paydown				5,318	5,758		(5,758)		(5,758)						1,060	02/15/2053	1.A FE
. 61771M-AX-8	MSC 2019-H7 XA SECURED 1.3490 07/15/2052 1.206% 07/15/52	09/01/2026	Paydown				20,311	19,867		(19,867)		(19,867)						4,105	07/15/2052	1.A FE
..61772T-BN-3	MSC 2021-L7 XA SECURED 1.1663 10/15/2054 1.052% 10/15/54	09/01/2026	Paydown				123,478	130,599		(125,462)	5,137	(130,599)						22,140	10/15/2054	1.A FE
..61778G-AK-2	MSBAM 2025-5C1 XA SECURED 1.3752 03/15/2058 1.154% 03/15/58	09/01/2026	Paydown				9,269	4,300		(8,561)		(8,561)						1,244	03/15/2058	1.A FE
..61779C-AN-4	MSBAM 2025-C35 XA SECURED 1.1695 08/15/2058 0.953% 08/15/58	09/01/2026	Paydown				1,423	1,471		(1,471)		(1,471)						170	08/15/2058	1.A FE
. 61781K-BE-1	MSBAM 2026-C36 XA SECURED 1.0515 08/15/2059 0.834% 08/15/59	09/01/2026	Paydown				2,727			(2,727)		(2,727)						37	08/15/2059	1.A FE
..67120D-AA-3	ORL 2024-GLKS A SECURED 5.1317 12/15/2039 5.309% 12/15/39	09/15/2026	Paydown		5,000,000	5,000,000	4,987,494	4,995,168		4,832		4,832		5,000,000				196,296	12/15/2039	1.A
..67120D-AC-9	ORL 2024-GLKS B SECURED SUBORD 5.5312 12/15/20 5.709% 12/15/39	09/15/2026	Paydown		5,000,000	5,000,000	4,987,507	4,994,280		5,720		5,720		5,000,000				211,499	12/15/2039	1.A
..67120D-AE-5	ORL 2024-GLKS C SECURED SUBORD 5.9306 12/15/20 6.108% 12/15/39	09/15/2026	Paydown		5,000,000	5,000,000	4,987,499	4,994,318		5,682		5,682		5,000,000				226,699	12/15/2039	1.A
..78419C-AD-6	SGCMS 2016-C5 A4 SECURED 3.0550 10/10/2048 3.055% 10/10/48	07/01/2026	Paydown		695,761	695,761	716,627	696,141		(380)		(380)		695,761				12,399	10/10/2048	1.A
..78419C-AF-1	SGCMS 2016-C5 AM SECURED SUBORD 3.3790 10/10/20 3.379% 10/10/48	09/01/2026	Paydown		8,536,557	8,536,557	8,791,936	8,542,809		(6,253)		(6,253)		8,536,557				199,372	10/10/2048	1.A
..78419C-AG-9	SGCMS 2016-C5 XA SECURED 1.3278 10/10/2048 1.259% 10/10/48	09/01/2026	Paydown				5,567	16,601		(16,601)		(16,601)						70,806	10/10/2048	1.A FE
..88581E-AF-8	3650R 2021-PF1 XA SECURED 1.0949 11/15/2054 0.982% 11/15/54	09/01/2026	Paydown				33,219	18,587		(18,587)		(18,587)						3,172	11/15/2054	1.A FE
..90276E-AF-4	UBSCM 2017-C1 XA SECURED 1.6040 06/15/2050 1.442% 06/15/50	09/01/2026	Paydown				9,429	7,264		(7,264)		(7,264)						4,826	06/15/2050	1.A FE
..90276R-BF-4	UBSCM 2017-C4 XA SECURED 1.1856 10/15/2050 1.035% 10/15/50	09/01/2026	Paydown				66,110	69,734		(69,734)		(69,734)						40,768	10/15/2050	1.A FE
..90276T-AH-7	UBSCM 2017-C5 XA SECURED 1.2260 11/15/2050 1.077% 11/15/50	09/01/2026	Paydown				4,050	5,291		(5,291)		(5,291)						2,596	11/15/2050	1.A FE
..90276V-AF-6	UBSCM 2018-C8 XA SECURED 0.9623 02/15/2051 0.806% 02/15/51	09/01/2026	Paydown				17,509	7,318		(7,318)		(7,318)						2,696	02/15/2051	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	UBSCM 2019-C17 XA SECURED 1.5771 10/15/2052																			
90278M-BB-2	1.415% 10/15/52	09/01/2026	Paydown				196,869	84,792		(109,382)		(109,382)						27,916	10/15/2052	1.A FE
	WFRBS 2014-C22 XA SECURED 0.5556 09/15/2057																			
92890K-BD-6	0.406% 09/15/57	09/01/2026	Paydown				27,870	263		(262)	1	(263)						18,263	09/15/2057	1.C FE
	WFRBS 2013-C14 XA SECURED 0.4575 06/15/2046																			
92890P-AL-8	0.330% 06/15/46	09/01/2026	Paydown				7,689	2		(2)		(2)						1,718	06/15/2046	1.C FE
	WMCMS 2007-SL2 X SECURED 0.0000 12/27/2049																			
933632-AA-9	0.000% 12/27/49	09/01/2026	Paydown				572												12/27/2049	6. *
	WMCMS 2006-SL1 X SECURED 0.4211 11/23/2043																			
933633-AA-7	0.420% 11/23/43	09/01/2026	Paydown				139	2		(2)		(2)						56	11/23/2043	6. *
	WFCM 2015-NXS2 AS SECURED SUBORD 3.9644																			
94989M-AG-4	07/15/20 3.964% 07/15/58	09/01/2026	Paydown		1,096,755	1,096,755	1,108,750	1,095,279		1,476		1,476		1,096,755				32,242	07/15/2058	1.A
	WFCM 2015-NXS2 B SECURED SUBORD 3.9644																			
94989M-AK-5	07/15/20 3.964% 07/15/58	09/01/2026	Paydown		1,805,293	1,805,293	1,824,696	1,802,374		2,919		2,919		1,805,293				52,899	07/15/2058	1.A
	WFCM 2025-5C4 XA SECURED 1.3446 05/15/2058																			
949931-AD-1	1.120% 05/15/58	09/01/2026	Paydown				516			(516)		(516)						74	05/15/2058	1.A FE
	WFCM 2016-NXS5 B SECURED SUBORD 4.9222																			
95000C-BG-7	01/15/20 4.922% 01/15/59	09/01/2026	Paydown		88,509	88,509	91,559	88,509						88,509				2,863	01/15/2059	1.A
	WFCM 2016-C35 AS SECURED SUBORD 3.1840																			
95000F-AV-8	07/15/20 3.184% 07/15/48	07/01/2026	Paydown		9,247,933	9,247,933	9,525,269	9,251,632		(3,699)		(3,699)		9,247,933				171,765	07/15/2048	1.A
	WFCM 2016-C35 XA SECURED 1.4346 07/15/2048																			
95000F-AW-6	1.435% 07/15/48	07/01/2026	Paydown				23,574	51,534		(50,651)	883	(51,534)						107,479	07/15/2048	1.A FE
	WFCM 2016-BNK1 AS SECURED SUBORD 2.8140																			
95000G-BA-1	08/15/20 2.814% 08/15/49	09/01/2026	Paydown		2,252,638	2,252,638	2,320,093	2,254,528		(1,890)		(1,890)		2,252,638				42,294	08/15/2049	1.A
	WFCM 2016-C36 XA SECURED 1.1327 11/15/2059																			
95000M-BS-9	0.936% 11/15/59	09/01/2026	Paydown				63,470	121,554		(120,969)	585	(121,554)						170,144	11/15/2059	1.A FE
	WFCM 2017-RB1 XA SECURED 1.3029 03/15/2050																			
95000T-BV-7	1.146% 03/15/50	09/01/2026	Paydown				6,878	2,265		(2,265)		(2,265)						1,645	03/15/2050	1.A FE
	WFCM 2017-C39 XA SECURED 1.1979 09/15/2050																			
95000X-AH-0	1.025% 09/15/50	09/01/2026	Paydown				25,560	27,627		(27,627)		(27,627)						18,467	09/15/2050	1.A FE
	WFCM 2017-C40 XA SECURED 0.9566 10/15/2050																			
95000Y-AZ-8	0.811% 10/15/50	09/01/2026	Paydown				20,366	13,475		(13,350)	125	(13,475)						7,558	10/15/2050	1.A FE
	WFCM 2017-RC1 XA SECURED 1.5496 01/15/2060																			
95001F-BA-2	1.373% 01/15/60	09/01/2026	Paydown				28,786	38,445		(38,445)		(38,445)						33,957	01/15/2060	1.A FE
	WFCM 2017-C42 XA SECURED 0.9559 12/15/2050																			
95001G-AG-8	0.811% 12/15/50	09/01/2026	Paydown				3,946	5,158		(5,158)		(5,158)						2,111	12/15/2050	1.A FE
	WFCM 2018-C44 XA SECURED 0.8636 05/15/2051																			
95001J-AY-3	0.703% 05/15/51	09/01/2026	Paydown				2,983	2,565		(2,565)		(2,565)						1,012	05/15/2051	1.A FE
	WFCM 2017-C38 XA SECURED 0.9947 07/15/2050																			
95001M-AH-3	0.853% 07/15/50	09/01/2026	Paydown				42,854	63,736		(61,437)	2,299	(63,736)						33,292	07/15/2050	1.A FE
	WFCM 2018-C45 XA SECURED 0.9201 06/15/2051																			
95001N-AZ-1	0.763% 06/15/51	09/01/2026	Paydown				5,211	5,905		(5,396)	509	(5,905)						1,810	06/15/2051	1.A FE
	WFCM 2018-C46 XA SECURED 1.0659 08/15/2051																			
95001Q-AV-3	0.901% 08/15/51	09/01/2026	Paydown				4,983	2,121		(2,121)		(2,121)						1,167	08/15/2051	1.A FE
	WFCM 2019-C51 XA SECURED 1.4052 06/15/2052																			
95001V-AV-2	1.257% 06/15/52	09/01/2026	Paydown				30,270	15,901		(15,901)		(15,901)						3,499	06/15/2052	1.A FE
	WFCM 2019-C49 XA SECURED 1.3826 03/15/2052																			
95001W-BC-1	1.212% 03/15/52	09/01/2026	Paydown				11,393	11,728		(11,603)	124	(11,727)						3,242	03/15/2052	1.A FE
	WFCM 2019-C53 XA SECURED 1.1472 10/15/2052																			
95002B-AF-0	1.014% 10/15/52	09/01/2026	Paydown				8,134	8,135		(8,135)		(8,135)						1,856	10/15/2052	1.A FE
	WFCM 2018-C47 XA SECURED 0.7357 09/15/2061																			
95002D-BK-4	0.572% 09/15/61	09/01/2026	Paydown				11,494	11,186		(11,186)		(11,186)						3,195	09/15/2061	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95002E-BF-3	WFCM 2020-C55 XA SECURED 1.3957 02/15/2053 1.265% 02/15/53	07/01/2026	Paydown				8,237	4,178		(4,178)		(4,178)						723	02/15/2053	1.A FE
..95002M-AY-5	WFCM 2019-C52 XA SECURED 1.6855 08/15/2052 1.540% 08/15/52	09/01/2026	Paydown				1,862	2,024		(1,987)	37	(2,024)						473	08/15/2052	1.A FE
..95002R-BB-3	WFCM 2020-C56 XA SECURED 1.3803 06/15/2053 1.264% 06/15/53	09/01/2026	Paydown				12,461	10,667		(10,667)		(10,667)						2,143	06/15/2053	1.A FE
..95002U-BE-0	WFCM 2020-C58 XA SECURED 1.8974 07/15/2053 1.773% 07/15/53	09/01/2026	Paydown				40,366	27,501		(27,501)		(27,501)						4,810	07/15/2053	1.A FE
..95003D-BP-2	WFCM 2021-C60 XA SECURED 1.6238 08/15/2054 1.498% 08/15/54	09/01/2026	Paydown				97,472	62,783		(62,783)		(62,783)						8,641	08/15/2054	1.A FE
..95003Q-BC-2	WFCM 2021-C61 XA SECURED 1.4696 11/15/2054 1.339% 11/15/54	09/01/2026	Paydown				457,445	503,803		(488,517)	15,286	(503,803)						78,328	11/15/2054	1.A FE
..95003V-AD-0	WFCM 2024-5C1 XA SECURED 1.2539 07/15/2057 1.024% 07/15/57	09/01/2026	Paydown				1,617	1,205		(1,205)		(1,205)						274	07/15/2057	1.A FE
..95004J-AD-6	WFCM 2025-5C3 XA SECURED 1.0428 01/15/2058 0.813% 01/15/58	09/01/2026	Paydown				542	455		(455)		(455)						90	01/15/2058	1.A FE
..95004M-AD-9	WFCM 2025-5C5 XA SECURED 1.5318 07/15/2058 1.308% 07/15/58	09/01/2026	Paydown				609	563		(563)		(563)						99	07/15/2058	1.A FE
..95004T-AD-4	WFCM 2025-5C6 XA SECURED 1.5800 10/15/2058 1.364% 10/15/58	09/01/2026	Paydown				243	233		(233)		(233)						39	10/15/2058	1.A FE
..95004W-AE-5	WFCM 2025-C65 XA SECURED 1.3110 10/15/2058 1.101% 10/15/58	09/01/2026	Paydown				8,659	8,531		(8,531)		(8,531)						808	10/15/2058	1.A FE
..95005C-AE-8	WFCM 2026-C66 XA SECURED 0.9213 04/15/2059 0.713% 04/15/59	09/01/2026	Paydown				2,625			(2,625)		(2,625)						130	04/15/2059	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					98,056,612	109,444,946	115,601,766	109,772,688	76	(10,872,981)	110,343	(10,983,248)		99,426,607		(1,369,994)	(1,369,994)	7,861,201	XXX	XXX
..050931-AA-2	AUDAX 2024-9A A1 SECURED CDO-LNA 5.8292 04/20/2 5.829% 04/20/36	08/06/2026	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				941,276	04/20/2036	1.A FE
..15672R-AN-5	CERB 2018-3A AR1 SECURED CDO-LNA 5.1029 07/15/2 5.103% 07/15/30	07/15/2026	Paydown		14,780,351	14,780,351	14,780,351	14,780,351						14,780,351				571,719	07/15/2030	1.A FE
..15675L-AA-3	CERB 2024-5A A SECURED CDO-LNA 5.1029 01/15/2 5.103% 01/15/34	07/15/2026	Paydown		575,684	575,684	575,684	575,684						575,684				22,268	01/15/2034	1.A FE
..17151M-AC-6	CHWML 2024-1A A SECURED CDO-LNA 5.6752 04/20/2 5.729% 04/20/36	07/07/2026	Various		13,000,000	13,000,000	13,004,276	11,000,000		(758)		(758)		13,003,518		(3,518)	(3,518)	539,544	04/20/2036	1.A FE
..17151M-AE-2	CHWML 2024-1A B SECURED SUBORD CDO-LNA 6.3252 6.379% 04/20/36	07/07/2026	VARIOUS		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				323,385	04/20/2036	1.C FE
..18914K-AA-0	FTGPK 2025-2A AR SECURED CDO-LNA 4.6832 04/22/2 4.683% 04/22/34	07/22/2026	Paydown		1,033,782	1,033,782	1,033,524	1,033,530		252		252		1,033,782				36,695	04/22/2034	1.A FE
..38179F-AS-0	GSHOR 2022-1A A1R SECURED CDO-LNA 5.2602 07/25/2 5.260% 07/25/33	07/27/2026	Paydown		3,187,583	3,187,583	3,187,583	3,187,583						3,187,583				125,234	07/25/2033	1.A FE
..38179P-AU-3	GOCAP 2023-67A DR SECURED SUBORD CDO-LNA 6.8477 6.957% 05/09/36	08/05/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				206,229	05/09/2036	2.C FE
..38180W-AE-1	GOCAP 2025-80A B SECURED SUBORD CDO-LNA 5.5071 5.507% 05/09/39	09/10/2026	SCOTIA CAPITAL (USA) INC		995,750	1,000,000	1,000,000	1,000,000						1,000,000		(4,250)	(4,250)	46,408	05/09/2039	1.C FE
..38181C-AE-4	GBDC4 2025-1A B SECURED SUBORD CDO-LNA 5.7292 5.729% 07/20/37	09/10/2026	MIZUHO SECURITIES USA INC		5,255,250	5,250,000	5,250,000	5,250,000						5,250,000		5,250	5,250	384,918	07/20/2037	1.C FE
..50203V-AA-9	LJVI 2022-1A A1 SECURED CDO-LNA 5.6876 04/28/2 5.688% 04/28/34	07/28/2026	Paydown		480,403	480,403	480,403	480,403						480,403				20,344	04/28/2034	1.A FE
..693979-AE-6	PPMC 2024-7A C1 SECURED SUBORD CDO-LNA 5.9252 5.979% 07/20/37	07/20/2026	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				318,141	07/20/2037	1.E FE
..74970V-AA-0	RIN 2024-1A A1 SECURED CDO-LNA 5.2752 07/20/2 5.329% 07/20/37	07/20/2026	Paydown		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				2,431,169	07/20/2037	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
	RIN 2024-1A B SECURED SUBORD CDO-LNA 5.4752																			
74970V-AC-6	5.529% 07/20/37	07/20/2026	Paydown		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				877,287	07/20/2037	1.B FE
	RIN 2024-1A C SECURED SUBORD CDO-LNA 5.8252																			
74970V-AE-2	5.879% 07/20/37	07/20/2026	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				563,368	07/20/2037	1.F FE
	RIN 2024-1A D SECURED SUBORD CDO-LNA 7.0252																			
74970V-AG-7	7.079% 07/20/37	07/20/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				433,356	07/20/2037	2.C FE
	SPCSL 2023-1A A1R SECURED CDO-LNA 4.9829																			
82810A-AA-3	04/15/2 4.983% 04/15/33	07/15/2026	Paydown		759,052	759,052	759,052	759,052						759,052				28,670	04/15/2033	1.A FE
	THAYR 2017-1A A1RR SECURED CDO-LNA 4.7292																			
883310-AW-4	04/20/2 4.729% 04/20/34	07/20/2026	Paydown		2,030,466	2,030,466	2,030,466	2,030,466						2,030,466				64,165	04/20/2034	1.A FE
	APID 2024-48A D1 SECURED SUBORD CDO-LNA																			
03770W-AJ-0	6.8102 6.810% 07/25/37	08/06/2026	Redemption 100.0000		4,500,000	4,500,000	4,430,250	4,433,622		66,378		66,378		4,500,000				238,203	07/25/2037	2.C FE
	ARES 2023-68A ER SECURED SUBORD CDO-LNA																			
039942-AG-2	9.8102 9.810% 07/25/37	07/28/2026	CITICORP SECURITIES INC.		4,751,000	5,000,000	5,066,250	5,065,844		(2,449)		(2,449)		5,063,395		(312,395)	(312,395)	371,687	07/25/2037	3.A FE
	ARES 2024-69A E SECURED SUBORD CDO-LNA																			
039954-AA-0	10.2529 10.253% 04/15/36	07/21/2026	BARCLAYS BANK PLC		2,761,650	3,000,000	3,000,000	3,000,000						3,000,000		(238,350)	(238,350)	239,186	04/15/2036	3.C FE
	ARES 2017-44A A1RR SECURED CDO-LNA 4.8829																			
04016N-BH-5	04/15/2 4.883% 04/15/34	07/15/2026	Paydown		478,291	478,291	478,291	478,291						478,291				17,703	04/15/2034	1.A FE
	ARES 2017-44A A1RR SECURED CDO-LNA 4.8829																			
04016N-BH-5	04/15/2 4.883% 04/15/34	09/28/2026	Redemption 100.0000		4,521,709	4,521,709	4,521,709	4,521,709						4,521,709				213,359	04/15/2034	1.A FE
	ARES 2022-65A ER SECURED SUBORD CDO-LNA																			
04019G-AE-5	10.0666 10.210% 07/25/34	07/22/2026	BROWNSTONE INVESTMENT GROUP		3,807,600	4,000,000	4,000,000	4,000,000						4,000,000		(192,400)	(192,400)	302,829	07/25/2034	3.C FE
	ARES 2024-71A E SECURED SUBORD CDO-LNA																			
04020N-AA-5	11.9983 10.429% 04/20/37	07/31/2026	Nomura Corporate Funding Ameri		1,863,560	2,000,000	2,013,000	2,012,646		(377)		(377)		2,012,268		(148,708)	(148,708)	167,721	04/20/2037	3.C FE
	ATSTC 2022-1A CR SECURED SUBORD CDO-LNA																			
04942P-AN-7	6.7529 6.753% 07/15/30	07/15/2026	Paydown		1,873,538	1,873,538	1,873,538	1,873,538						1,873,538				95,913	07/15/2030	1.A FE
	ATSTC 2022-1A CR SECURED SUBORD CDO-LNA																			
04942P-AN-7	6.7529 6.753% 07/15/30	09/30/2026	Redemption 100.0000		1,126,462	1,126,462	1,126,462	1,126,462						1,126,462				73,938	07/15/2030	1.A FE
	ATSTC 2022-1A DR SECURED SUBORD CDO-LNA																			
04942P-AQ-0	8.7529 8.753% 07/15/30	09/30/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				170,163	07/15/2030	1.A FE
	BCC 2022-4A D1R SECURED SUBORD CDO-LNA 6.8929																			
05685B-AY-2	6.893% 10/16/37	08/18/2026	BMO CAPITAL MARKETS CORP		7,511,250	7,500,000	7,500,000	7,500,000						7,500,000		11,250	11,250	439,792	10/16/2037	2.B FE
	BALLY 2024-27A C1 SECURED SUBORD CDO-LNA																			
05874U-AJ-4	6.7102 6.710% 10/25/37	09/17/2026	PERFORMANCE TRUST CAPITAL LLC		5,011,500	5,000,000	5,030,000	5,033,750		(2,187)		(2,187)		5,031,562		(20,062)	(20,062)	300,814	10/25/2037	2.C FE
	BABSN 2020-4A ER SECURED SUBORD CDO-LNA																			
06762D-AE-6	10.8292 10.829% 10/20/37	08/25/2026	Various		2,415,551	2,500,000	2,500,000	2,500,000						2,500,000		(84,449)	(84,449)	218,571	10/20/2037	3.C FE
	BSP 2021-24A AR SECURED CDO-LNA 4.7352																			
08182N-AJ-1	10/20/2 4.789% 10/20/34	07/02/2026	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				255,426	10/20/2034	1.A FE
	BSP 2022-29A ER SECURED SUBORD CDO-LNA 8.4102																			
08186F-AE-5	8.410% 01/25/38	09/17/2026	BNP PARIBAS		2,311,343	2,350,000	2,314,950	2,314,641		1,779		1,779		2,316,420		(5,077)	(5,077)	177,560	01/25/2038	3.C FE
	BSP 2024-34A D SECURED SUBORD CDO-LNA 7.4166																			
081928-AJ-2	7.560% 07/25/37	08/14/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				242,040	07/25/2037	2.C FE
	BGCLO 2022-4A CR SECURED SUBORD CDO-LNA																			
09077C-AW-2	5.8529 5.853% 07/15/37	07/24/2026	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				229,159	07/15/2037	1.E FE
	BGCLO 2022-4A ER SECURED SUBORD CDO-LNA																			
09077E-AE-8	10.1731 10.253% 07/15/37	07/28/2026	BARCLAYS BANK PLC		1,954,500	2,000,000	2,016,000	2,016,007		(1,013)		(1,013)		2,014,994		(60,494)	(60,494)	163,445	07/15/2037	3.B FE
	BLKMM 2023-2A A SECURED CDO-LNA 6.1092																			
09262W-AA-1	10/20/2 6.109% 10/20/33	07/20/2026	Paydown		5,382,261	5,382,261	5,382,261	5,382,261						5,382,261				249,922	10/20/2033	1.A FE
	BLUEM 2013-2A CR SECURED SUBORD CDO-LNA																			
09626Y-AU-4	5.9448 5.945% 10/22/30	07/22/2026	Paydown		4,623,483	4,623,483	4,623,483	4,623,483						4,623,483				208,348	10/22/2030	1.A FE
	CBAMR 2017-4A ER SECURED SUBORD CDO-LNA																			
12516J-AA-8	9.7529 9.753% 03/31/38	09/15/2026	GOLDMAN SACHS & CO., INC.		1,980,200	2,000,000	1,942,500			2,508		2,508		1,945,008		35,192	35,192	131,399	03/31/2038	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 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
12550G-AQ-6	CIFC 2018-5A D1R SECURED SUBORD CDO-LNA 6.7731 6.853% 07/15/38	07/15/2026	GOLDMAN SACHS & CO., INC.		10,526,841	10,530,000	10,530,000	10,530,000						10,530,000		(3,159)	(3,159)	547,053	07/15/2038	2.C FE
12553B-AG-6	CIFC 2019-1A ER SECURED SUBORD CDO-LNA 9.4792 9.479% 10/20/37	09/03/2026	CITICORP SECURITIES INC.		1,755,250	1,750,000	1,750,000	1,750,000						1,750,000		5,250	5,250	147,180	10/20/2037	3.C FE
12555X-AN-1	CIFC 2019-6A A1R SECURED CDO-LNA 5.2429 07/16/2 5.243% 07/16/37	08/20/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				133,567	07/16/2037	1.A FE
13892B-AE-6	CANYC 2023-1A ER SECURED SUBORD CDO-LNA 8.7529 8.753% 10/15/38	08/14/2026	BARCLAYS BANK PLC		1,437,000	1,500,000	1,489,200	1,489,638		518		518		1,490,156		(53,156)	(53,156)	122,616	10/15/2038	3.C FE
14292U-AJ-9	CGMS 2024-4A D SECURED SUBORD CDO-LNA 6.9292 6.929% 07/20/37	08/19/2026	Redemption 100.0000		3,000,000	3,000,000	3,023,070	3,025,265		(25,265)		(25,265)		3,000,000				175,281	07/20/2037	2.C FE
14987M-AA-7	CBAMR 2017-1A ER2 SECURED SUBORD CDO-LNA 10.6592 10.659% 01/20/38	09/11/2026	CITICORP SECURITIES INC.		2,996,648	3,000,000	2,940,000	2,944,990		2,409		2,409		2,947,399		49,249	49,249	281,456	01/20/2038	3.C FE
17181W-AG-9	CIFC 2024-4A D1 SECURED SUBORD CDO-LNA 6.7429 6.743% 10/16/37	09/16/2026	JP MORGAN SECURITIES LLC		5,006,750	5,000,000	5,000,000	5,000,000						5,000,000		6,750	6,750	313,000	10/16/2037	2.C FE
26249M-AN-7	DRSLF 2015-37A AR SECURED CDO-LNA 5.1145 01/15/2 5.115% 01/15/31	07/15/2026	Paydown		890,200	890,200	891,981	891,391		(1,190)		(1,190)		890,200				34,512	01/15/2031	1.A FE
29244P-AG-4	EMPWR 2024-2A C SECURED SUBORD CDO-LNA 5.8529 5.853% 07/15/37	09/02/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				104,670	07/15/2037	1.F FE
33883J-BA-8	FLAT RE2X35 CR2 SECURED SUBORD CDO-LNA 5.6406 5.641% 11/16/34	09/25/2026	Redemption 100.0000		4,750,000	4,750,000	4,762,825	4,766,280		(16,280)		(16,280)		4,750,000				231,408	11/16/2034	1.F FE
34990G-AA-3	FCO 2025-31A A1 SECURED CDO-LNA 5.2292 07/20/2 5.229% 07/20/33	07/20/2026	Paydown		3,174,705	3,174,705	3,174,705	3,174,705						3,174,705				126,230	07/20/2033	1.A FE
38136N-BG-0	GLM 2020-8A ERR SECURED SUBORD CDO-LNA 9.4792 9.479% 10/20/34	08/19/2026	MIZUHO SECURITIES USA INC		1,004,080	1,000,000	1,000,000	1,000,000						1,000,000		4,080	4,080	80,153	10/20/2034	3.C FE
38180L-AG-0	GCBSL 2022-64A D1R SECURED SUBORD CDO-LNA 6.8602 6.860% 10/25/37	08/18/2026	BANK OF AMERICA NA		11,063,024	11,200,000	11,200,000	11,200,000						11,200,000		(136,976)	(136,976)	627,144	10/25/2037	2.C FE
38181V-AA-0	GCBSL 2025-82A E SECURED SUBORD CDO-LNA 8.5029 8.503% 10/15/38	08/13/2026	CITICORP SECURITIES INC.		2,398,375	2,500,000	2,530,000			1,015		1,015		2,531,015		(132,640)	(132,640)	192,386	10/15/2038	3.C FE
412914-AA-1	HPPK 2024-1A E SECURED SUBORD CDO-LNA 9.4292 9.429% 10/20/37	08/06/2026	Wells Fargo Foothill Inc		939,000	1,000,000	1,014,000	1,013,884		(551)		(551)		1,013,333		(74,333)	(74,333)	76,326	10/20/2037	3.C FE
510758-AA-3	LSHR 2021-1A XR SECURED CDO-LNA 5.0529 01/15/2 5.053% 01/15/37	07/15/2026	Paydown		859,453	859,453	859,453	859,453						859,453				32,919	01/15/2037	1.A FE
51076D-AL-5	LSHR 2019-2A A1RR SECURED CDO-LNA 5.1495 10/17/2 5.150% 10/17/31	07/17/2026	Paydown		493,320	493,320	493,320	493,320						493,320				19,253	10/17/2031	1.A FE
51076L-AJ-4	LSHR 2022-1A XR SECURED CDO-LNA 5.0029 01/15/2 5.003% 01/15/37	07/15/2026	Paydown		1,164,667	1,164,667	1,164,667	1,164,667						1,164,667				44,167	01/15/2037	1.A FE
51080D-AC-9	THLLS 2019-1A A1R SECURED CDO-LNA 5.7145 04/15/2 5.715% 04/15/33	07/15/2026	Paydown		660,933	660,933	646,393	658,696		2,237		2,237		660,933				28,631	04/15/2033	1.A FE
55820N-BA-8	MDPK 2016-24A CR2 SECURED SUBORD CDO-LNA 5.7792 5.779% 10/20/29	07/20/2026	Paydown		2,578,926	2,578,926	2,584,135	2,582,083		(3,157)		(3,157)		2,578,926				113,297	10/20/2029	1.C FE
55823Q-AA-9	MDPK 2025-40RA E SECURED SUBORD CDO-LNA 9.5929 9.593% 10/16/38	09/15/2026	Various		1,882,700	2,000,000	1,997,500			3,251		3,251		2,000,751		(118,051)	(118,051)	178,408	10/16/2038	3.B FE
55954P-AW-4	MAGNE 2019-21A AR2 SECURED CDO-LNA 4.7092 04/20/2 4.709% 04/20/34	07/20/2026	Paydown		115,182	115,182	115,182							115,182				1,369	04/20/2034	1.A FE
55955M-AG-5	MAGNE 2020-28A ERR SECURED SUBORD CDO-LNA 8.4529 8.453% 01/15/38	09/10/2026	ROBERT W. BAIRD & CO.		2,969,400	3,000,000	3,015,000	3,015,112		(546)		(546)		3,014,566		(45,166)	(45,166)	233,111	01/15/2038	3.A FE
55955R-AJ-8	MAGNE RE4YDT C SECURED SUBORD CDO-LNA 5.9029 5.903% 07/15/37	08/07/2026	Redemption 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				266,855	07/15/2037	1.F FE
58286Q-AJ-4	MCHPK 2024-1A D SECURED SUBORD CDO-LNA 6.6292 6.629% 10/20/37	07/30/2026	Wells Fargo Foothill Inc		4,987,500	5,000,000	5,000,000	5,000,000						5,000,000		(12,500)	(12,500)	262,017	10/20/2037	2.C FE
61034J-AA-8	MCMML 2022-1A A1N SECURED CDO-LNA 5.4206 02/24/2 5.421% 02/24/34	08/24/2026	Paydown		863,443	863,443	863,443	863,443						863,443				35,403	02/24/2034	1.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64090F-AA-1	NEUB 2020-36RA E SECURED SUBORD CDO-LNA 8.6292 8.629% 07/20/39	09/11/2026	CITICORP SECURITIES INC.		1,490,625	1,500,000	1,503,000	1,503,674		276		276		1,503,950		(13,325)	(13,325)	138,728	07/20/2039	3.C FE
..640973-AA-1	NEUB 2024-59A E SECURED SUBORD CDO-LNA 8.5522 8.552% 01/23/39	09/09/2026	BARCLAYS BANK PLC		1,995,000	2,000,000	1,967,500			1,006		1,006		1,968,506		26,494	26,494	108,437	01/23/2039	3.C FE
..64133C-AS-8	NEUB 2019-35A ARR SECURED CDO-LNA 4.7792 01/19/2 4.779% 01/19/33	07/20/2026	Paydown		1,798,447	1,798,447	1,798,447	1,798,447						1,798,447				65,371	01/19/2033	1.A FE
..64135H-AL-0	NEUB 2022-48A ER SECURED SUBORD CDO-LNA 8.7102 8.710% 04/25/36	08/04/2026	PERFORMANCE TRUST CAPITAL LLC		1,940,000	2,000,000	2,000,000	2,000,000						2,000,000		(60,000)	(60,000)	135,257	04/25/2036	3.C FE
..64135K-AG-4	NEUB 2022-49A ER2 SECURED SUBORD CDO-LNA 8.6602 8.660% 12/25/37	09/15/2026	Wells Fargo Foothill Inc		1,988,780	2,000,000	2,000,000	2,000,000						2,000,000		(11,220)	(11,220)	143,070	12/25/2037	3.C FE
..64135L-AL-1	NEUB 2023-53A ER SECURED SUBORD CDO-LNA 9.0751 9.075% 10/24/37	08/06/2026	MORGAN STANLEY & CO LLC		1,957,200	2,000,000	2,000,000	2,000,000						2,000,000		(42,800)	(42,800)	144,099	10/24/2037	3.C FE
..64135W-AS-2	NEUB 2023-53A D1R SECURED SUBORD CDO-LNA 6.5671 6.675% 10/24/37	07/21/2026	SMBC NIKKO SECURITIES		5,014,350	5,000,000	4,900,000	4,904,984		4,744		4,744		4,909,728		104,622	104,622	249,779	10/24/2037	2.C FE
..64136F-AA-7	NEUB 2019-32RA E SECURED SUBORD CDO-LNA 8.8792 8.879% 07/20/39	09/14/2026	JP MORGAN SECURITIES LLC		1,000,500	1,000,000	1,007,700	1,008,339		(15)		(15)		1,008,324		(7,824)	(7,824)	106,250	07/20/2039	3.C FE
..647549-AE-4	NMC CLO-3A ER SECURED SUBORD CDO-LNA 9.0792 9.079% 10/20/38	08/13/2026	Nomura Corporate Funding Ameri		1,897,400	2,000,000	2,000,000	2,000,000						2,000,000		(102,600)	(102,600)	150,524	10/20/2038	3.C FE
..67098D-BL-6	OAKC 2019-4A D1R2 SECURED SUBORD CDO-LNA 6.4332 6.433% 01/22/38	09/11/2026	CITICORP SECURITIES INC.		4,010,000	4,000,000	4,000,000	4,000,000						4,000,000		10,000	10,000	233,665	01/22/2038	2.C FE
..67116C-AU-7	OAKC 2022-13A D1R SECURED SUBORD CDO-LNA 6.4752 6.529% 07/20/37	07/01/2026	GOLDMAN SACHS & CO., INC.		8,004,000	8,000,000	8,000,000	8,000,000						8,000,000		4,000	4,000	371,055	07/20/2037	2.C FE
..67121P-AA-5	OAKC 2023-15RA E SECURED SUBORD CDO-LNA 8.5792 8.579% 07/20/38	09/15/2026	BARCLAYS BANK PLC		2,495,575	2,500,000	2,513,000	2,513,154		(498)		(498)		2,512,656		(17,081)	(17,081)	197,468	07/20/2038	3.C FE
..67121W-AA-0	OAKC 2021-10RA E SECURED SUBORD CDO-LNA 8.5792 8.579% 07/18/38	08/13/2026	PERFORMANCE TRUST CAPITAL LLC		1,024,328	1,050,000	1,050,000	1,050,000						1,050,000		(25,673)	(25,673)	92,252	07/18/2038	3.C FE
..67577J-AE-0	OCT52 2021-1A ER SECURED SUBORD CDO-LNA 11.0822 11.082% 07/23/37	07/28/2026	BNP PARIBAS		1,377,765	1,500,000	1,485,000	1,483,930		386		386		1,484,316		(106,551)	(106,551)	128,612	07/23/2037	3.C FE
..675957-AA-2	OCT65 2024-4A E SECURED SUBORD CDO-LNA 10.0522 10.052% 10/23/37	09/11/2026	CITICORP SECURITIES INC.		2,509,388	2,500,000	2,500,000	2,500,000						2,500,000		9,388	9,388	223,716	10/23/2037	3.C FE
..67690A-AY-7	OAKC 2021-9A D1R SECURED SUBORD CDO-LNA 6.7292 6.729% 10/19/37	09/17/2026	MIZUHO SECURITIES USA INC		13,527,135	13,500,000	13,500,000	13,500,000						13,500,000		27,135	27,135	841,745	10/19/2037	2.C FE
..676922-AA-5	OAKC 2024-17RA E SECURED SUBORD CDO-LNA 7.9792 7.979% 04/20/39	09/03/2026	BNP PARIBAS		1,707,668	1,750,000	1,750,000							1,750,000		(42,333)	(42,333)	71,759	04/20/2039	3.C FE
..67707D-AL-0	OAKC 2014-10RA ER2 SECURED SUBORD CDO-LNA 8.1292 8.129% 04/20/38	09/11/2026	BARCLAYS BANK PLC		1,930,000	2,000,000	2,013,800			(828)		(828)		2,012,972		(82,972)	(82,972)	106,454	04/20/2038	3.C FE
..67707F-AL-5	OAKC 2019-2A ER2 SECURED SUBORD CDO-LNA 8.5337 8.534% 01/21/38	07/31/2026	CITICORP SECURITIES INC.		1,752,564	1,815,000	1,815,000	1,815,000						1,815,000		(62,436)	(62,436)	123,108	01/21/2038	3.C FE
..68563K-AA-9	ORCHPK 2024-1A E SECURED SUBORD CDO-LNA 9.3292 9.329% 10/20/37	07/21/2026	CITICORP SECURITIES INC.		1,871,600	2,000,000	2,000,000	2,000,000						2,000,000		(128,400)	(128,400)	142,742	10/20/2037	3.C FE
..69122L-AA-9	OR 2024-20A A SECURED CDO-LNA 5.1251 10/24/2 5.125% 10/24/34	07/24/2026	Paydown		2,076,326	2,076,326	2,076,326	2,076,326						2,076,326				80,076	10/24/2034	1.A FE
..69689R-AG-8	PLMRS 2022-1A ER SECURED SUBORD CDO-LNA 8.9292 8.929% 10/20/38	08/25/2026	GOLDMAN SACHS & CO., INC.		1,900,800	2,000,000	2,000,000	2,000,000						2,000,000		(99,200)	(99,200)	170,684	10/20/2038	3.C FE
..696924-AS-8	PLMRS 2023-4A D1R SECURED SUBORD CDO-LNA 6.6792 6.679% 10/20/37	09/17/2026	MUFG SECURITIES AMERICAS INC		7,014,000	7,000,000	7,000,000	7,000,000						7,000,000		14,000	14,000	433,223	10/20/2037	2.C FE
..69702T-AS-1	PLMRS 2023-1A D1R SECURED SUBORD CDO-LNA 6.3252 6.379% 01/20/38	07/01/2026	GOLDMAN SACHS & CO., INC.		5,558,275	5,575,000	5,499,738	5,504,090		2,777		2,777		5,506,867		51,408	51,408	252,655	01/20/2038	2.B FE
..69703K-AA-8	PLMRS 2024-1A E SECURED SUBORD CDO-LNA 10.0029 10.003% 04/15/37	08/19/2026	MIZUHO SECURITIES USA INC		2,004,300	2,000,000	2,000,000	2,000,000						2,000,000		4,300	4,300	171,685	04/15/2037	3.C FE
..69703L-AG-3	PLMRS 2024-2A C SECURED SUBORD CDO-LNA 5.6792 5.679% 07/20/37	07/23/2026	Redemption 100.0000		5,000,000	5,000,000	5,020,600	5,000,561		(561)		(561)		5,000,000				218,235	07/20/2037	1.F FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	PLMRS 2025-2A E SECURED SUBORD CDO-LNA 9.4792																			
69704D-AA-3	9.479% 07/20/38	09/10/2026	CITICORP SECURITIES INC.		3,024,000	3,000,000	3,000,000	3,000,000						3,000,000		24,000	24,000	257,837	07/20/2038	3.C FE
	PNTPK 2020-2A A1R SECURED CDO-LNA 5.6829																			
70806U-AN-2	04/15/2 5.683% 04/15/36	08/25/2026	Redemption 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				421,188	04/15/2036	1.A FE
	PNTPK 2020-2A BR SECURED SUBORD CDO-LNA																			
70806U-AS-1	6.1029 6.103% 04/15/36	08/25/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				212,860	04/15/2036	1.C FE
	PIPK 2022-11A D1R SECURED SUBORD CDO-LNA																			
72132K-AU-9	6.9602 6.960% 07/25/37	09/18/2026	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				312,134	07/25/2037	2.B FE
	POST 2018-1A A1R SECURED CDO-LNA 5.1629																			
73742D-AL-5	10/16/2 5.163% 10/16/37	09/16/2026	Redemption 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				405,535	10/16/2037	1.A FE
	POST 2018-1A BR SECURED SUBORD CDO-LNA 5.5929																			
73742D-AQ-4	5.593% 10/16/37	09/16/2026	Redemption 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				336,124	10/16/2037	1.C FE
	POST 2018-1A CR SECURED SUBORD CDO-LNA 5.9429																			
73742D-AS-0	5.943% 10/16/37	09/16/2026	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				192,389	10/16/2037	1.F FE
	POST 2018-1A D1R SECURED SUBORD CDO-LNA																			
73742D-AU-5	7.1929 7.193% 10/16/37	09/16/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				532,802	10/16/2037	2.C FE
	PRESTL XXI SECURED CDO-PFDA 4.8062 03/22/																			
74042J-AC-7	4.806% 03/22/38	09/22/2026	Paydown		12,904	12,904	12,904	12,904						12,904				452	03/22/2038	1.E FE
	PRESTL XXI SECURED CDO-PFDA 0.7660 03/22/																			
74042J-AJ-2	4.806% 03/22/38	09/22/2026	Paydown		8,212	8,212	8,212	8,212						8,212				287	03/22/2038	1.E FE
	RRAM 2021-14A D SECURED SUBORD CDO-LNA																			
74980N-AA-6	10.1645 10.165% 04/15/36	09/15/2026	Redemption 100.0000		2,000,000	2,000,000	1,880,000	1,904,271		95,729		95,729		2,000,000				189,141	04/15/2036	4.B FE
	REG20 2021-2A ER SECURED SUBORD CDO-LNA																			
75885A-AE-9	8.6529 8.653% 01/15/38	07/15/2026	BANK OF AMERICA NA		1,039,703	1,125,000	1,125,000	1,125,000						1,125,000		(85,298)	(85,298)	74,072	01/15/2038	3.C FE
	REG23 2021-4A ER SECURED SUBORD CDO-LNA																			
75889G-AE-2	9.4529 9.453% 10/15/38	08/06/2026	CITICORP SECURITIES INC.		3,847,200	4,000,000	4,000,000	4,000,000						4,000,000		(152,800)	(152,800)	338,581	10/15/2038	3.C FE
	REG21 2021-3A ER SECURED SUBORD CDO-LNA																			
75889K-AE-3	10.0029 10.003% 10/15/37	07/31/2026	MORGAN STANLEY & CO LLC		4,773,050	5,000,000	5,053,000	5,052,836		(1,822)		(1,822)		5,051,013		(277,963)	(277,963)	405,593	10/15/2037	3.C FE
	REG29 2024-3A E SECURED SUBORD CDO-LNA 9.6029																			
758972-AA-1	9.603% 09/06/37	09/03/2026	Nomura Corporate Funding Ameri		1,503,000	1,500,000	1,500,000	1,500,000						1,500,000		3,000	3,000	129,615	09/06/2037	3.C FE
	ROCKT 2021-3A ER SECURED SUBORD CDO-LNA																			
77341P-AE-0	11.1729 11.173% 01/15/38	07/21/2026	DEUTSCHE BANK AG		2,200,000	2,500,000	2,450,000	2,453,647		1,288		1,288		2,454,934		(254,934)	(254,934)	217,211	01/15/2038	3.C FE
	ROCKT 2024-1A E SECURED SUBORD CDO-LNA																			
77342C-AA-6	11.1552 11.209% 04/20/37	07/13/2026	Redemption 100.0000		2,000,000	2,000,000	2,024,000	2,023,399		(23,399)		(23,399)		2,000,000				165,881	04/20/2037	3.C FE
	SARAT RE10HH BR3 SECURED SUBORD CDO-LNA																			
80349B-BF-3	5.7908 5.791% 04/20/33	09/17/2026	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				535,105	04/20/2033	1.A FE
	SARAT RE10HH CR3 SECURED SUBORD CDO-LNA																			
80349B-BK-2	6.3908 6.391% 04/20/33	09/17/2026	Redemption 100.0000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				738,048	04/20/2033	1.B FE
	SARAT RE10HH A1R4 SECURED CDO-LNA 5.0292																			
80349B-CD-7	04/20/2 5.029% 04/20/33	07/20/2026	Paydown		1,694,626	1,694,626	1,694,626	1,694,626						1,694,626				64,810	04/20/2033	1.A FE
	SARAT RE10HH A1R4 SECURED CDO-LNA 5.0292																			
80349B-CD-7	04/20/2 5.029% 04/20/33	09/17/2026	Redemption 100.0000		5,280,279	5,280,279	5,280,279	5,280,279						5,280,279				245,463	04/20/2033	1.A FE
	NWML 2024-2A C SECURED SUBORD CDO-LNA 5.8752																			
81789M-AJ-7	5.929% 07/20/37	07/20/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				225,347	07/20/2037	1.F FE
	SPEAK 2021-10A D1R SECURED SUBORD CDO-LNA																			
82671C-AS-8	6.6751 6.675% 01/24/38	08/18/2026	CITICORP SECURITIES INC.		6,007,800	6,000,000	6,000,000	6,000,000						6,000,000		7,800	7,800	331,961	01/24/2038	2.B FE
	SNDPT 2015-1RA C1R SECURED SUBORD CDO-LNA																			
83607H-AQ-8	6.1847 6.265% 04/15/30	07/15/2026	Paydown		4,621,401	4,621,401	4,621,401	4,621,401						4,621,401				219,470	04/15/2030	1.A FE
	SNDPT 2019-4A A1R SECURED CDO-LNA 5.0902																			
83614D-AU-9	04/25/2 5.090% 04/25/33	07/27/2026	Paydown		943,528	943,528	943,528	943,528						943,528				35,853	04/25/2033	1.A FE
	STCR 2017-1A C SECURED SUBORD CDO-LNA 5.9145																			
85816V-AC-0	5.915% 10/15/30	07/15/2026	Redemption 100.0000		1,750,000	1,750,000	1,719,375	1,743,760		6,240		6,240		1,750,000				78,463	10/15/2030	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	TCIFC 2023-2A D1R SECURED SUBORD CDO-LNA																			
88239M-AQ-2	6.6837 6.684% 10/21/37	09/15/2026	BARCLAYS BANK PLC		3,015,150	3,000,000	3,000,000	3,000,000						3,000,000		15,150	15,150	183,900	10/21/2037	2.C FE
	TCIFC 2023-2A ER SECURED SUBORD CDO-LNA																			
88240D-AE-6	9.4337 9.434% 10/21/37	09/17/2026	Wells Fargo Foothill Inc		2,509,575	2,500,000	2,500,000	2,500,000						2,500,000		9,575	9,575	217,581	10/21/2037	3.C FE
	VENTR 2017-28A C2R SECURED SUBORD CDO-LNA																			
92331A-BE-3	6.1908 6.191% 07/20/30	07/20/2026	Paydown		1,946,641	1,946,641	1,946,641	1,946,641						1,946,641				91,596	07/20/2030	1.A FE
	VIBR 2018-10RA A2 SECURED SUBORD CDO-LNA																			
92563M-AC-1	6.0752 6.129% 04/20/36	07/20/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				279,517	04/20/2036	1.C FE
	INGIM 2012-4A A2R3 SECURED SUBORD CDO-LNA																			
92916G-BF-0	5.4645 5.465% 10/15/30	07/15/2026	Paydown		1,585,935	1,585,935	1,585,935	1,585,935						1,585,935				65,695	10/15/2030	1.A FE
	VOYA 2020-2A ERR SECURED SUBORD CDO-LNA																			
92918J-AF-3	9.0792 9.079% 01/20/38	09/15/2026	GOLDMAN SACHS & CO., INC.		4,206,510	4,200,000	4,242,000	4,241,766			(1,853)	(1,853)		4,239,913		(33,403)	(33,403)	351,055	01/20/2038	3.C FE
	WBOX 2023-4A D1R SECURED SUBORD CDO-LNA																			
96467K-AU-3	7.5752 7.629% 04/20/36	07/02/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				162,521	04/20/2036	2.C FE
	ZCCP 2019-1A BR SECURED SUBORD CDO-LNA 6.0545																			
98877G-AU-2	6.054% 07/16/31	07/16/2026	Paydown		3,482,335	3,482,335	3,482,335	3,482,335						3,482,335				158,724	07/16/2031	1.A FE
	1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				553,287,491	556,199,528	555,934,254	541,681,295		110,044		110,044		556,112,092		(2,824,604)	(2,824,604)	30,127,226	XXX	XXX
	ABTEEN VENTURES LLC SENIOR 3.9300 08/15/2039																			
00392#-AA-0	3.930% 08/15/39	09/15/2026	Various		650,682	650,682	650,682	650,682						650,682				17,053	08/15/2039	1.B PL
	ACE 2003-OP1 M1 SECURED SUBORD 5.0655																			
004427-BM-1	12/25/20 5.065% 12/25/33	09/25/2026	Paydown		78,524	78,524	78,524	80,560			(2,037)	(2,037)		78,524				979	12/25/2033	1.A FM
	AFFRM 2025-X2 A SECURED ABS 4.4500 10/15/2030																			
00835D-AA-0	4.450% 10/15/30	09/15/2026	Paydown		12,665,951	12,665,951	12,665,469	12,665,426			525	525		12,665,951				374,438	10/15/2030	1.A FE
	ACAR 2026-3 A SECURED ABS 4.6000 06/10/2030																			
024958-AA-8	4.600% 06/10/30	09/08/2026	Paydown		1,018,108	1,018,108	1,018,101				7	7		1,018,108				6,765	06/10/2030	1.A FE
	ACAR 2026-1 A SECURED ABS 4.1600 07/12/2029																			
02531F-AA-8	4.160% 07/12/29	09/12/2026	Paydown		194,723	194,723	194,487				236	236		194,723				675	07/12/2029	1.A FE
	ABFC 2005-AQ1 A5 SECURED 4.0362 06/25/2035																			
04542B-MT-6	4.036% 06/25/35	09/01/2026	Paydown		127,818	127,818	127,846	126,422			1,396	1,396		127,818				3,501	06/25/2035	1.A FM
	BAYRT 2005-E M1 SECURED SUBORD 5.6148																			
073250-BW-1	12/28/20 5.615% 12/28/40	09/28/2026	Paydown		28,800	28,800	32,317	38,114	32,226	(41,540)		(9,314)		28,800				929	12/28/2040	6. *
	BVCAR 2026-A A SECURED ABS 5.0000 05/25/2036																			
124298-AA-4	5.000% 05/25/36	09/01/2026	Paydown		4,665,648	4,665,648	4,690,660			(25,013)		(25,013)		4,665,648				57,908	05/25/2036	1.A Z
	BVCAR 2026-A B SECURED ABS 5.2500 05/25/2036																			
124298-AB-2	5.250% 05/25/36	09/01/2026	Paydown		353,065	353,065	355,730			(2,665)		(2,665)		353,065				4,601	05/25/2036	1.B Z
	BVCAR 2026-A C SECURED ABS 5.5000 05/25/2036																			
124298-AC-0	5.500% 05/25/36	09/01/2026	Paydown		1,499,096	1,499,096	1,513,479			(14,382)		(14,382)		1,499,096				20,467	05/25/2036	1.D Z
	BVCAR 2026-A D SECURED ABS 6.0000 05/25/2036																			
124298-AD-8	6.000% 05/25/36	09/01/2026	Paydown		939,633	939,633	952,526			(12,893)		(12,893)		939,633				13,995	05/25/2036	1.G Z
	BVCAR 2026-A E SECURED ABS 6.0000 05/25/2036																			
124298-AE-6	6.000% 05/25/36	09/01/2026	Paydown		744,099	744,099	752,193			(8,094)		(8,094)		744,099				11,083	05/25/2036	2.A Z
	BVCAR 2026-A F SECURED ABS 7.0000 05/25/2036																			
124298-AF-3	7.000% 05/25/36	09/01/2026	Paydown		342,202	342,202	352,208			(10,006)		(10,006)		342,202				5,946	05/25/2036	2.B Z
	BVCAR 2026-A H SECURED ABS 7.0000 05/25/2036																			
124298-AG-1	7.000% 05/25/36	09/01/2026	Paydown		1,879,267	1,879,267	1,817,212			62,055		62,055		1,879,267				32,655	05/25/2036	4.A Z
	BVCAR 2026-A I SECURED ABS 7.0000 05/25/2036																			
124298-AH-9	7.000% 05/25/36	09/01/2026	Paydown		86,904	86,904	83,172			3,732		3,732		86,904				1,510	05/25/2036	4.B Z
	BVCAR 2026-A AIO SECURED ABS 5.0000																			
124298-AJ-5	05/25/2036 5.000% 05/25/36	09/01/2026	Paydown				429,272			(429,272)		(429,272)						57,908	05/25/2036	1.A Z
	BVCAR 2026-A BIO SECURED ABS 5.0000																			
124298-AK-2	05/25/2036 5.000% 05/25/36	09/01/2026	Paydown				33,591			(33,591)		(33,591)						4,382	05/25/2036	1.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
	BVCAR 2026-A C1O SECURED ABS 5.0000																			
124298-AL-0	05/25/2036 5.000% 05/25/36	09/01/2026	Paydown				144,309			(144,309)		(144,309)						18,606	05/25/2036	1.D Z
	CPS 2025-B A SECURED ABS 4.7400 02/15/2029																			
12630S-AA-9	4.740% 02/15/29	09/15/2026	Paydown		1,414,445	1,414,445	1,414,391	1,413,475		970		970		1,414,445				44,768	02/15/2029	1.A FE
	CPS 2025-A B SECURED SUBORD ABS 5.0200 07/1																			
12633S-AB-4	5.020% 07/16/29	09/15/2026	Paydown		1,245,138	1,245,138	1,250,537	1,248,539		(3,400)		(3,400)		1,245,138				46,178	07/16/2029	1.A FE
	CWL 2005-16 2AF4 SECURED 4.3545 05/25/2036																			
12667Q-NZ-7	4.355% 05/25/36	09/01/2026	Paydown		101,237	101,237	101,234	78,055		23,182		23,182		101,237				2,979	05/25/2036	1.A FM
	CWL 2005-17 1AF4 SECURED 6.5470 05/25/2036																			
12667Q-QU-5	6.547% 05/25/36	09/01/2026	Paydown		26,957	26,957	26,955	16,360		10,597		10,597		26,957				614	05/25/2036	1.A FM
	CWL 2006-1 AF5 SECURED 4.3486 07/25/2036																			
12667Q-TG-3	4.349% 07/25/36	09/01/2026	Paydown		103,235	103,235	61,267	91,938		11,297		11,297		103,235				3,143	07/25/2036	1.A FM
	CWL 2004-S1 M1 SECURED SUBORD 5.2520 02/25/20																			
12667J-TF-9	5.252% 02/25/35	09/01/2026	Paydown		832	832	832	832						832				27	02/25/2035	1.A FM
	CWL 2007-4 A6 SECURED 4.3137 08/25/2035																			
12668W-AF-4	4.314% 08/25/35	09/01/2026	Paydown		14,453	14,503	14,439	17,270		(2,817)		(2,817)		14,453				472	08/25/2035	1.A FM
	CPS 2026-C A SECURED ABS 4.5200 04/15/2030																			
12677M-AA-6	4.520% 04/15/30	09/15/2026	Paydown		1,534,334	1,534,334	1,534,295			39		39		1,534,334				7,410	04/15/2030	1.A FE
	CSSMH 2025-1 A SECURED 5.5600 09/30/2053																			
128108-AA-1	5.560% 09/30/58	09/25/2026	Redemption 100.0000		787,338	787,338	787,338							787,338				6,785	09/30/2058	1.C PL
	CARMX 2025-2 A2A SECURED ABS 4.5900																			
14320A-AB-7	07/17/2028 4.590% 07/17/28	09/15/2026	Paydown		720,383	720,383	720,369	720,374		9		9		720,383				22,013	07/17/2028	1.A FE
	CRVNA 2021-N2 A2 SECURED ABS 0.9700																			
14686K-AB-3	03/10/2028 0.970% 03/10/28	09/10/2026	Paydown		122,982	122,982	111,664	121,997		986		986		122,982				795	03/10/2028	1.A FE
	CRVNA 2021-P4 A4 SECURED ABS 1.6400																			
14687K-AD-8	12/10/2027 1.640% 12/10/27	09/10/2026	Paydown		451,314	451,314	403,009	446,922		4,392		4,392		451,314				4,837	12/10/2027	1.A FE
	CFAB 2003-2 1A5 SECURED 4.9054 01/25/2033																			
161546-EQ-5	4.905% 01/25/33	09/01/2026	Paydown		11,270	11,270	11,269	11,148		122		122		11,270				372	01/25/2033	1.A FM
	CFAB 2003-5 1A5 SECURED 6.1450 06/25/2033																			
161546-GK-6	6.145% 06/25/33	09/01/2026	Paydown		40,643	40,643	40,417	39,758		886		886		40,643				1,369	06/25/2033	1.A FM
	CFAB 2003-6 1A5 SECURED 4.8004 11/25/2034																			
161546-HA-7	4.800% 11/25/34	09/01/2026	Paydown		33,130	33,130	32,588	32,426		704		704		33,130				1,076	11/25/2034	1.A FM
	CFAB 2004-1 1A5 SECURED 5.6380 11/25/2033																			
161546-HS-8	5.638% 11/25/33	09/01/2026	Paydown		66,006	66,006	65,990	65,603		404		404		66,006				2,175	11/25/2033	1.A FM
	CAALT 2023-1A C SECURED SUBORD ABS 7.7100																			
224927-AE-3	07/1 7.710% 07/15/33	09/15/2026	Paydown		1,789,604	1,789,604	1,844,270	1,821,268		(31,664)		(31,664)		1,789,604				91,780	07/15/2033	1.D FE
	CSFB 2005-FIX1 A4 SECURED 6.0100 05/25/2035																			
22541S-5T-1	6.010% 05/25/35	09/01/2026	Paydown		126,994	126,994	119,599	146,050		(19,057)		(19,057)		126,994				6,629	05/25/2035	1.A FM
	DEXT 2023-1 A2 SECURED ABS 5.9900 03/15/2032																			
25216B-AB-8	5.990% 03/15/32	09/15/2026	Paydown		786,640	786,640	786,570	786,446		194		194		786,640				30,400	03/15/2032	1.A FE
	DRIVE 2025-1 A2 SECURED ABS 4.8700 08/15/2028																			
262102-AB-2	4.870% 08/15/28	07/15/2026	Paydown		76,144	76,144	76,143	76,143						76,144				2,163	08/15/2028	1.A FE
	DRIVE 2025-1 A3 SECURED ABS 4.7300 09/15/2032																			
262102-AC-0	4.730% 09/15/32	09/15/2026	Paydown		2,322,688	2,322,688	2,322,396	2,322,491		198		198		2,322,688				73,337	09/15/2032	1.A FE
	EART 2024-5A B SECURED SUBORD ABS 4.4800 04/1																			
30165B-AE-3	4.480% 04/16/29	09/15/2026	Paydown		811,312	811,312	809,062	810,105		1,206		1,206		811,312				24,205	04/16/2029	1.C FE
	EART 2022-4A D SECURED SUBORD ABS 5.9800 12/1																			
30166B-AF-9	5.980% 12/15/28	09/15/2026	Paydown		1,284,246	1,284,246	1,293,477	1,288,879		(4,632)		(4,632)		1,284,246				52,373	12/15/2028	1.D FE
	EART 2022-2A D SECURED SUBORD ABS 4.5600 07/1																			
30166Q-AF-6	4.560% 07/17/28	09/15/2026	Paydown		636,448	636,448	633,093	634,745		1,703		1,703		636,448				20,021	07/17/2028	1.F FE
	EART 2025-3A A3 SECURED ABS 4.7800 07/16/2029																			
30166X-AC-8	4.780% 07/16/29	09/15/2026	Paydown		1,575,556	1,575,556	1,575,357	1,575,425		131		131		1,575,556				50,144	07/16/2029	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
30166Y-AF-9	EART 2022-3A D SECURED SUBORD ABS 6.7600 09/1 6.760% 09/15/28	09/15/2026	Paydown		2,221,618	2,221,618	2,256,330	2,239,869		(18,252)		(18,252)		2,221,618				104,672	09/15/2028	1.G FE
30167J-AF-1	EART 2022-1A D SECURED SUBORD ABS 3.0200 06/1 3.020% 06/15/28	09/15/2026	Paydown		554,153	554,153	548,763	551,142		3,011		3,011		554,153				11,005	06/15/2028	1.A FE
30167M-AD-9	EART 2025-1A B SECURED SUBORD ABS 4.9100 08/1 4.910% 08/15/29	09/15/2026	Paydown		1,314,302	1,314,302	1,321,182	1,318,452		(4,150)		(4,150)		1,314,302				45,442	08/15/2029	1.C FE
30168C-AE-8	EART 2023-2A C SECURED SUBORD ABS 5.7500 07/1 5.750% 07/17/28	08/15/2026	Paydown		313,119	313,119	314,428	313,597		(478)		(478)		313,119				10,647	07/17/2028	1.A FE
30168C-AF-5	EART 2023-2A D SECURED SUBORD ABS 6.3200 08/1 6.320% 08/15/29	09/15/2026	Paydown		892,576	892,576	908,754	903,377		(10,801)		(10,801)		892,576				40,000	08/15/2029	1.F FE
30168D-AE-6	EART 2023-5A C SECURED SUBORD ABS 6.8500 01/1 6.850% 01/16/29	09/15/2026	Paydown		450,174	450,174	460,267	456,036		(5,862)		(5,862)		450,174				20,557	01/16/2029	1.F FE
30168J-AC-7	EART 2025-2A A3 SECURED ABS 4.7400 01/16/2029 4.740% 01/16/29	09/15/2026	Paydown		2,268,854	2,268,854	2,268,618	2,268,748		105		105		2,268,854				94,639	01/16/2029	1.A FE
301989-AE-9	EART 2023-3A C SECURED SUBORD ABS 6.2100 06/1 6.210% 06/15/28	07/15/2026	Paydown		53,074	53,074	53,532	53,237		(164)		(164)		53,074				1,923	06/15/2028	1.A FE
30296#-AE-6	FP SOLAR FINANCE HLDGS 08/2023 Rev 07/29/28	07/30/2026	Redemption 100.0000		639,104	639,104	639,104	639,104						639,104				26,853	07/29/2028	1.E PL
362334-ND-2	GSAA 2006-7 AF4A SECURED 6.7200 03/25/2046 6.720% 03/25/46	09/01/2026	Paydown		40,286	40,286	28,165	22,419		17,866		17,866		40,286				476	03/25/2046	1.A FM
36268#-AA-5	GLSF1 LP SECURED ABS 7.7500 06/21/2029 6.225% 06/21/29	07/20/2026	Paydown		4,389,583	4,389,583	4,389,583	4,389,583						4,389,583				415,439	06/21/2029	1.G PL
36268#-AB-3	GLSF1 LP SECURED SUBORD ABS 8.7500 06/2 7.225% 06/21/29	07/31/2026	Paydown		19,610,417	19,610,417	19,610,417	19,610,417						19,610,417				1,064,175	06/21/2029	2.C PL
38217T-AC-9	GOODG 2020-1A C SECURED ABS 5.5300 04/15/2055 5.530% 04/15/55	09/15/2026	Paydown		103,914	103,914	96,636	97,103		6,811		6,811		103,914				3,814	04/15/2055	2.B FE
39571N-AD-8	GSKY 2025-1A A4 SECURED ABS 5.2200 03/25/2060 5.220% 03/25/60	09/25/2026	Paydown		222,142	222,142	222,127	222,126		16		16		222,142				7,671	03/25/2060	1.A FE
39571X-AD-6	GSKY 2024-2 A4 SECURED ABS 5.1500 10/27/2059 5.150% 10/27/59	09/25/2026	Paydown		556,822	556,822	556,776	556,770		52		52		556,822				19,052	10/27/2059	1.A FE
39572B-AA-9	GSKY 2026-A A1 SECURED ABS 4.6700 12/15/2070 4.670% 12/15/70	09/15/2026	Paydown		2,150,320	2,150,320	2,150,212			108		108		2,150,320				7,531	12/15/2070	1.A FE
404688-AA-7	HA ECON 101 TRUST SECURED 3.5700 05/11/2041 3.570% 05/11/41	07/11/2026	Call 100.0000		1,982	1,982	1,982	1,982						1,982				41	05/11/2041	1.F PL
404688-AA-7	HA ECON 101 TRUST SECURED 3.5700 05/11/2041 3.570% 05/11/41	07/11/2026	Various		245,135	245,135	245,135	245,135						245,135				5,105	05/11/2041	1.F PL
40472Q-AC-1	HINTT 2024-A C SECURED SUBORD ABS 6.3200 03/1 6.320% 03/15/43	09/15/2026	Paydown		539,682	539,682	539,554	539,628		54		54		539,682				22,542	03/15/2043	2.C FE
41137X-AA-5	LENDR 2026-P5 A SECURED ABS 9.5100 05/15/2038 9.510% 05/15/38	09/15/2026	Paydown		1,102,658	1,102,658	1,179,619			(76,961)		(76,961)		1,102,658				7,573	05/15/2038	1.A FE
41137X-AB-3	LENDR 2026-P5 B SECURED SUBORD ABS 5.6400 05/1 5.640% 05/15/38	09/15/2026	Paydown		217,467	217,467	218,058			(592)		(592)		217,467				886	05/15/2038	1.C FE
41137X-AC-1	LENDR 2026-P5 C SECURED SUBORD ABS 2.2900 05/1 2.290% 05/15/38	09/15/2026	Paydown		209,239	209,239	197,943			11,296		11,296		209,239				346	05/15/2038	1.F FE
41137X-AD-9	LENDR 2026-P5 D SECURED SUBORD ABS 1.5000 05/1 1.500% 05/15/38	09/15/2026	Paydown		152,011	152,011	141,035			10,977		10,977		152,011				165	05/15/2038	2.B FE
41137X-AE-7	LENDR 2026-P5 E SECURED SUBORD ABS 0.8400 05/1 0.840% 05/15/38	09/15/2026	Paydown		138,072	138,072	122,211			15,861		15,861		138,072				84	05/15/2038	3.B FE
41137X-AF-4	LENDR 2026-P5 F SECURED SUBORD ABS 0.2800 05/1 0.280% 05/15/38	09/15/2026	Paydown		31,246	31,246	25,955			5,292		5,292		31,246				6	05/15/2038	4.B FE
43283D-AB-5	HGVT 2025-3EXT B SECURED SUBORD ABS 4.9000 10/2 4.900% 10/25/44	09/25/2026	Paydown		3,826,827	3,826,827	3,826,390	3,826,472		354		354		3,826,827				129,050	10/25/2044	1.G FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43283N-AA-5	HGVT 2024-3A A SECURED ABS 4.9800 08/27/2040 4.980% 08/27/40	09/25/2026	Paydown		2,980,704	2,980,704	2,980,250	2,980,232		472		472		2,980,704				122,696	08/27/2040	1.A FE
43283N-AB-3	HGVT 2024-3A B SECURED SUBORD ABS 5.2700 08/2 5.270% 08/27/40	09/25/2026	Paydown		961,518	961,518	961,269	961,284		234		234		961,518				41,884	08/27/2040	1.G FE
43340I-AB-2	HINTT 2025-B B SECURED SUBORD ABS 4.7500 05/1 4.750% 05/15/45	09/15/2026	Paydown		1,431,421	1,431,421	1,431,143	1,431,374		46		46		1,431,421				45,110	05/15/2045	1.G FE
43340I-AC-0	HINTT 2025-B C SECURED SUBORD ABS 5.2400 05/1 5.240% 05/15/45	09/15/2026	Paydown		587,018	587,018	586,910	587,010		8		8		587,018				20,408	05/15/2045	2.C FE
46184*-AA-9	INVICTUS OPPORTUNITY FEEDER II SUBORDINATED ABS 5.0000 06/30/ 5.000% 06/30/31	08/06/2026	Paydown		5,668,852	5,668,852	5,668,852	5,668,852						5,668,852				200,413	06/30/2031	2.B PL
46593P-AA-8	JPMMT 2025-HE1 A1 SECURED 4.7978 07/20/2055 4.798% 07/20/55	09/20/2026	Paydown		318,966	318,966	319,576			(611)		(611)		318,966				1,315	07/20/2055	1.A
46630M-AE-2	JPMAC 2007-CH2 AF4 SECURED 4.0460 01/25/2037 4.046% 01/25/37	09/01/2026	Paydown		44,060	44,060	43,664	22,487		21,573		21,573		44,060				657	01/25/2037	1.A FM
50571O-AF-0	LADAR 2023-1A D SECURED SUBORD ABS 7.3000 06/1 7.300% 06/17/30	09/15/2026	Paydown		4,010,230	4,010,230	4,010,007	4,010,025		205		205		4,010,230				195,112	06/17/2030	1.A FE
52611R-AA-0	LENDR 2025-P3 A SECURED ABS 6.9700 09/15/2037 6.970% 09/15/37	09/15/2026	Paydown		2,562,797	2,562,797	2,661,989	2,655,230		(92,433)		(92,433)		2,562,797				117,989	09/15/2037	1.A FE
52611R-AB-8	LENDR 2025-P3 B SECURED SUBORD ABS 6.8100 09/1 6.810% 09/15/37	09/15/2026	Paydown		132,794	132,794	136,084	135,894		(3,100)		(3,100)		132,794				6,908	09/15/2037	1.C FE
52611R-AC-6	LENDR 2025-P3 C SECURED SUBORD ABS 3.0800 09/1 3.080% 09/15/37	09/15/2026	Paydown		126,166	126,166	120,578	120,669		5,497		5,497		126,166				2,968	09/15/2037	1.F FE
52611R-AD-4	LENDR 2025-P3 D SECURED SUBORD ABS 1.2500 09/1 1.250% 09/15/37	09/15/2026	Paydown		90,079	90,079	83,027	83,120		6,959		6,959		90,079				860	09/15/2037	2.B FE
52611R-AE-2	LENDR 2025-P3 E SECURED SUBORD ABS 1.1400 09/1 1.140% 09/15/37	09/15/2026	Paydown		45,491	45,491	40,110	40,170		5,321		5,321		45,491				396	09/15/2037	3.B FE
52611R-AF-9	LENDR 2025-P3 F SECURED SUBORD ABS 1.0000 09/1 1.000% 09/15/37	09/15/2026	Paydown		45,514	45,514	38,177	38,248		7,265		7,265		45,514				348	09/15/2037	4.B FE
52611W-AA-9	LENDR 2026-P1 A SECURED ABS 6.9800 08/15/2037 6.980% 08/15/37	09/15/2026	Paydown		6,033,039	6,033,039	6,282,886			(249,846)		(249,846)		6,033,039				208,603	08/15/2037	1.A FE
52612C-AA-2	LENDR 2026-P3 A SECURED ABS 7.5500 12/15/2037 7.550% 12/15/37	09/15/2026	Paydown		5,010,402	5,010,402	5,223,203			(212,800)		(212,800)		5,010,402				93,882	12/15/2037	1.A FE
52612C-AB-0	LENDR 2026-P3 B SECURED SUBORD ABS 6.2500 12/1 6.250% 12/15/37	09/15/2026	Paydown		925,230	925,230	936,056			(10,827)		(10,827)		925,230				14,351	12/15/2037	1.C FE
52612C-AC-8	LENDR 2026-P3 C SECURED SUBORD ABS 2.9500 12/1 2.950% 12/15/37	09/15/2026	Paydown		1,005,012	1,005,012	960,222			44,790		44,790		1,005,012				7,358	12/15/2037	1.F FE
52612C-AD-6	LENDR 2026-P3 D SECURED SUBORD ABS 1.4500 12/1 1.450% 12/15/37	09/15/2026	Paydown		698,409	698,409	649,926			48,483		48,483		698,409				2,513	12/15/2037	2.B FE
52612C-AE-4	LENDR 2026-P3 E SECURED SUBORD ABS 1.0100 12/1 1.010% 12/15/37	09/15/2026	Paydown		492,200	492,200	438,664			53,536		53,536		492,200				1,234	12/15/2037	3.B FE
52612C-AF-1	LENDR 2026-P3 F SECURED SUBORD ABS 0.8600 12/1 0.860% 12/15/37	09/15/2026	Paydown		371,993	371,993	313,373			58,620		58,620		371,993				794	12/15/2037	4.B FE
55316E-AE-2	MMAF 2019-B A5 SECURED ABS 2.2900 11/12/2041 2.290% 11/12/41	07/12/2026	Paydown		447,690	447,690	447,538	447,680		10		10		447,690				5,980	11/12/2041	1.A FE
55389T-AA-9	MVWOT 2021-1WA A SECURED ABS 1.1400 01/22/2041 1.140% 01/22/41	09/20/2026	Paydown		79,217	79,217	79,196	79,202		15		15		79,217				670	01/22/2041	1.A FE
55389T-AB-7	MVWOT 2021-1WA B SECURED SUBORD ABS 1.4400 01/2 1.440% 01/22/41	09/20/2026	Paydown		53,102	53,102	53,090	53,095		7		7		53,102				567	01/22/2041	1.F FE
55400E-AA-7	MVWOT 2020-1A A SECURED ABS 1.7400 10/20/2037 1.740% 10/20/37	09/20/2026	Paydown		56,968	56,968	56,961	56,963		5		5		56,968				657	10/20/2037	1.A FE
55400E-AB-5	MVWOT 2020-1A B SECURED SUBORD ABS 2.7300 10/2 2.730% 10/20/37	09/20/2026	Paydown		20,770	20,770	20,767	20,769		1		1		20,770				376	10/20/2037	1.F FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55400W-AA-7	MVWOT 2023-2A A SECURED ABS 6.1800 11/20/2040 6.180% 11/20/40	09/20/2026	Paydown		461,120	461,120	461,026	461,054		65		65		461,120				18,863	11/20/2040	1.A FE
55400W-AB-5	MVWOT 2023-2A B SECURED SUBORD ABS 6.3300 11/2 6.330% 11/20/40	09/20/2026	Paydown		345,840	345,840	345,810	345,820		20		20		345,840				14,491	11/20/2040	1.F FE
55400W-AC-3	MVWOT 2023-2A C SECURED SUBORD ABS 7.0600 11/2 7.060% 11/20/40	09/20/2026	Paydown		230,560	230,560	230,544	230,549		11		11		230,560				10,774	11/20/2040	2.B FE
62847R-AC-1	MVWOT 2024-1A C SECURED SUBORD ABS 6.2000 02/2 6.200% 02/20/43	09/20/2026	Paydown		218,560	218,560	218,557	218,591		(31)		(31)		218,560				8,979	02/20/2043	2.B FE
62848P-AA-8	MVWOT 2023-1A A SECURED ABS 4.9300 10/20/2040 4.930% 10/20/40	09/20/2026	Paydown		299,986	299,986	299,975	299,774		211		211		299,986				9,833	10/20/2040	1.A FE
62848P-AB-6	MVWOT 2023-1A B SECURED SUBORD ABS 5.4200 10/2 5.420% 10/20/40	09/20/2026	Paydown		428,551	428,551	428,544	428,225		326		326		428,551				15,443	10/20/2040	1.F FE
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SECURED ABS 6.0000 12/15/2029 6.000% 01/01/30	07/01/2026	Paydown		1,004,634	1,004,634	1,004,634	1,004,634						1,004,634				43,076	01/01/2030	1.G PL
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SECURED SUBORD ABS 7.0000 12/1 7.000% 01/01/30	07/01/2026	Paydown		502,317	502,317	502,317	502,317						502,317				25,128	01/01/2030	2.C PL
63935C-AB-7	NAVSL 2019-FA A2 SECURED ABS 2.6000 08/15/2068 2.600% 08/15/68	09/15/2026	Paydown		75,191	75,191	75,164	75,181		10		10		75,191				1,302	08/15/2068	1.A FE
63941X-AA-5	NAVSL 2020-FA A SECURED ABS 1.2200 07/15/2069 1.220% 07/15/69	09/15/2026	Paydown		88,176	88,176	88,170	88,173		4		4		88,176				712	07/15/2069	1.A FE
63942B-AA-2	NAVSL 2021-A A SECURED ABS 0.8400 05/15/2069 0.840% 05/15/69	09/15/2026	Paydown		15	15	15	15						15					05/15/2069	1.A FE
64352V-ES-6	NCHET 2003-B M1 SECURED SUBORD 4.9905 10/25/20 4.990% 10/25/33	09/25/2026	Paydown		84,835	84,835	84,896	81,906		2,929		2,929		84,835				2,806	10/25/2033	1.A FM
67571G-AB-8	OCTL 2024-3A A2 SECURED ABS 4.9400 05/20/2030 4.940% 05/20/30	09/20/2026	Paydown		3,165,165	3,165,165	3,165,065	3,165,117		48		48		3,165,165				103,111	05/20/2030	1.A FE
67571Q-AD-2	OCTL 2023-2A C SECURED ABS 6.2400 06/20/2031 6.240% 06/20/31	09/20/2026	Paydown		3,082,194	3,082,194	3,081,806	3,082,181		13		13		3,082,194				127,885	06/20/2031	1.A FE
68267H-AA-5	OMFIT 2022-S1 A SECURED ABS 4.1300 05/14/2035 4.130% 05/14/35	09/14/2026	Paydown		653,411	653,411	650,476	651,739		1,672		1,672		653,411				17,840	05/14/2035	1.A FE
68268V-AB-1	OMFIT 2022-2A B SECURED SUBORD ABS 5.2400 10/1 5.240% 10/14/34	07/14/2026	Paydown		772,115	772,115	773,834	772,711		(596)		(596)		772,115				23,601	10/14/2034	1.A FE
682696-AA-7	OMFIT 2020-2A A SECURED ABS 1.7500 09/14/2035 1.750% 09/14/35	09/14/2026	Paydown		610,587	610,587	590,481	600,149		10,438		10,438		610,587				7,078	09/14/2035	1.A FE
68269H-AA-3	OMFIT 2023-2A A1 SECURED ABS 5.8400 09/15/2036 5.840% 09/15/36	09/14/2026	Paydown		915,648	915,648	927,634	209,247		(10,618)		(10,618)		915,648				18,783	09/15/2036	1.A FE
68389F-ES-9	COMLT 2004-1 M1 SECURED SUBORD 4.9155 01/25/20 4.915% 01/25/34	09/25/2026	Paydown		39,759	39,759	39,759	39,759						39,759				929	01/25/2034	1.A FM
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIOR ABS 6.0000 07/29/2032 6.000% 07/29/32	09/18/2026	Paydown		14,786,522	14,786,522	14,832,992	14,835,846		(49,325)		(49,325)		14,786,522				694,287	07/29/2032	2.A PL
69544T-AD-6	PAID 2025-3 C SECURED SUBORD ABS 6.4660 12/1 6.466% 12/15/32	09/15/2026	Paydown		344,167	344,167	344,167	344,167						344,167				15,010	12/15/2032	1.G FE
716808-DL-7	PPF CLEARCO LLC SENIOR SECURED ABS 6.3910 12/2 6.391% 12/20/58	07/01/2026	VARIOUS															523,757	12/20/2058	1.C PL
716808-DM-5	PPF CLEARCO LLC SENIOR SECURED ABS 6.9650 12/2 6.965% 12/20/58	07/01/2026	VARIOUS															5,376	12/20/2058	2.B PL
73316P-JF-8	POPLR 2005-6 A5 SECURED 3.2738 01/25/2036 3.274% 01/25/36	09/01/2026	Paydown		172,801	166,514	137,128	168,171		4,630		4,630		172,801				2,355	01/25/2036	1.A FM
73934R-AA-6	PWRP 2024-1A A SECURED ABS 6.5300 02/18/2039 6.530% 02/18/39	09/18/2026	Paydown		236,353	236,353	236,351	236,373		(21)		(21)		236,353				10,079	02/18/2039	1.F FE
73940M-AA-9	PWRP 2025-1A A SECURED ABS 5.2300 11/18/2041 5.230% 11/18/41	09/18/2026	Paydown		3,958,448	3,958,448	3,958,396	3,958,376		72		72		3,958,448				135,826	11/18/2041	1.D FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74113G-AJ-2	PART 2023-1A C SECURED SUBORD ABS 5.6500 02/1 5.650% 02/15/28	07/15/2026	Paydown		210,786	210,786	210,871	140,524		(86)		(86)		210,786				6,947	02/15/2028	1.A FE
74990L-AA-8	RKTL 2026-2A A SECURED ABS 4.3300 05/25/2035 4.330% 05/25/35	09/25/2026	Paydown		1,377,965	1,377,965	1,377,960			6		6		1,377,965				14,525	05/25/2035	1.A FE
74990P-AA-9	RKTL 2026-3A A SECURED ABS 4.5100 08/27/2035 4.510% 08/27/35	09/25/2026	Paydown		596,962	596,962	596,929			33		33		596,962				3,141	08/27/2035	1.A FE
759950-FF-0	RAMC 2005-1 AF5 SECURED 5.9510 05/25/2035 5.951% 05/25/35	09/01/2026	Paydown		31,740	31,740	31,740	31,683		57		57		31,740				1,170	05/25/2035	1.A FM
784024-AC-5	SCFET 2023-1A A3 SECURED ABS 6.1700 05/20/2032 6.170% 05/20/32	09/20/2026	Paydown		427,043	427,043	426,945	427,002		41		41		427,043				17,571	05/20/2032	1.A FE
78448Y-AJ-0	SMB 2021-A APT2 SECURED ABS 1.0700 01/15/2053 1.070% 01/15/53	09/15/2026	Paydown		90,651	90,651	90,645	90,646		5		5		90,651				644	01/15/2053	1.A FE
78449L-AB-4	SMB 2018-B A2A SECURED ABS 3.6000 01/15/2037 3.600% 01/15/37	09/15/2026	Paydown		290,893	290,893	290,822	290,878		15		15		290,893				6,927	01/15/2037	1.A FE
78449P-AB-5	SMB 2018-A A2A SECURED ABS 3.5000 02/15/2036 3.500% 02/15/36	09/15/2026	Paydown		277,066	277,066	277,015	277,056		10		10		277,066				6,472	02/15/2036	1.A FE
78449Q-AB-3	SMB 2018-C A2A SECURED ABS 3.6300 11/15/2035 3.630% 11/15/35	09/15/2026	Paydown		169,917	169,917	169,847	169,899		18		18		169,917				4,071	11/15/2035	1.A FE
78449Y-AA-8	SMB 2021-B A SECURED ABS 1.3100 07/17/2051 1.310% 07/17/51	09/15/2026	Paydown		49,906	49,906	49,906	49,906		1		1		49,906				433	07/17/2051	1.A FE
78490D-AB-0	SOFI 2018-C A2FX SECURED ABS 3.5900 01/25/2048 3.590% 01/25/48	09/25/2026	Paydown		50,472	50,472	50,447	50,471		1		1		50,472				1,209	01/25/2048	1.A FE
80285X-AE-5	SDART 2023-3 C SECURED SUBORD ABS 5.7700 11/1 5.770% 11/15/30	09/15/2026	Paydown		1,840,285	1,840,285	1,839,984	1,840,168		118		118		1,840,285				72,004	11/15/2030	1.B FE
80286Y-AD-4	SDART 2024-2 B SECURED SUBORD ABS 5.7800 07/1 5.780% 07/16/29	09/15/2026	Paydown		1,486,748	1,486,748	1,511,257	1,501,279		(14,531)		(14,531)		1,486,748				57,401	07/16/2029	1.A FE
80287H-AF-5	SDART 2022-5 D SECURED SUBORD ABS 5.6700 12/1 5.670% 12/16/30	09/15/2026	Paydown		1,418,480	1,418,480	1,430,670	1,425,297		(6,818)		(6,818)		1,418,480				53,480	12/16/2030	1.A FE
80287N-AB-1	SDART 2025-2 A2 SECURED ABS 4.7100 06/15/2028 4.710% 06/15/28	07/15/2026	Paydown		257,540	257,540	257,539	257,539		1		1		257,540				7,076	06/15/2028	1.A FE
802920-AE-8	SDART 2024-5 B SECURED SUBORD ABS 4.6300 08/1 4.630% 08/15/29	09/15/2026	Paydown		120,403	120,403	120,459	120,439		(36)		(36)		120,403				4,181	08/15/2029	1.C FE
82650B-AB-2	SRFC 2023-2A B SECURED SUBORD ABS 0.0000 04/2 6.280% 04/20/40	09/20/2026	Paydown		326,277	326,277	326,201	326,227		50		50		326,277				13,562	04/20/2040	1.F FE
826935-AC-2	SRFC 2024-1A C SECURED SUBORD ABS 5.9400 01/2 5.940% 01/20/43	09/20/2026	Paydown		314,976	314,976	314,967	315,019		(43)		(43)		314,976				12,299	01/20/2043	2.B FE
826943-AB-8	SRFC 2023-1A B SECURED SUBORD ABS 0.0000 01/2 5.830% 01/20/40	09/20/2026	Paydown		277,514	277,514	277,455	276,939		575		575		277,514				10,797	01/20/2040	1.F FE
826944-AB-6	SRFC 2023-3A B SECURED SUBORD ABS 0.0000 09/2 6.440% 09/20/40	09/20/2026	Paydown		580,889	580,889	580,856	580,913		(24)		(24)		580,889				24,656	09/20/2040	1.F FE
826944-AC-4	SRFC 2023-3A C SECURED SUBORD ABS 0.0000 09/2 7.120% 09/20/40	09/20/2026	Paydown		261,400	261,400	261,381	261,411		(11)		(11)		261,400				12,267	09/20/2040	2.B FE
830138-AA-7	SIXTH STREET CMS DYNAMIC CREDI SENIOR ABS 5.0000 12/31/2042 5.000% 12/31/42	09/15/2026	Paydown		1,707,476	1,707,476	1,713,535	1,333,227		(2,062)		(2,062)		1,707,476				74,450	12/31/2042	1.G PL
83401A-AB-4	SOFI 2018-D A2FX SECURED ABS 3.6000 02/25/2048 3.600% 02/25/48	09/25/2026	Paydown		596,465	596,465	594,484	596,360		105		105		596,465				15,411	02/25/2048	1.A FE
83408C-AA-5	SCLP 2026-3 A SECURED ABS 4.4600 06/25/2035 4.460% 06/25/35	09/25/2026	Paydown		2,952,454	2,952,454	2,952,263			191		191		2,952,454				25,159	06/25/2035	2.A FE
83408E-AA-1	SCLP 2026-2 A SECURED ABS 4.2700 03/25/2036 4.270% 03/25/36	09/25/2026	Paydown		1,573,487	1,573,487	1,573,467			21		21		1,573,487				20,002	03/25/2036	1.A FE
85208N-AE-0	SPRINT SPECTRUM CO LLC / SPRIN 1ST LIEN 5.1520 03/20/2028 5.152% 03/20/28	09/20/2026	Redemption 100.0000		19,250	19,250	19,130	19,225		25		25		19,250				744	03/20/2028	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
86316@-AA-4	STRATUS MH FUNDING I LLC SENIOR ABS 5.0250 09/15/2060 5.025% 09/15/60	09/15/2026	Paydown		48,602	48,602	48,602	24,917						48,602				1,259	09/15/2060	1.D PL
86316@-AB-2	STRATUS MH FUNDING I LLC SUBORDINATED ABS 5.5750 09/15/ 5.575% 09/15/60	09/15/2026	Paydown		4,076	4,076	4,076	2,098						4,076				118	09/15/2060	1.G PL
86316@-AC-0	STRATUS MH FUNDING I LLC SUBORDINATED ABS 6.8750 09/15/ 6.875% 09/15/60	09/15/2026	Paydown		14,535	14,535	14,535	7,277						14,535				521	09/15/2060	2.C PL
86316@-AD-8	STRATUS MH FUNDING I LLC SUBORDINATED ABS 8.4750 09/15/ 8.475% 09/15/60	09/15/2026	Paydown		14,795	14,795	14,795	7,407						14,795				653	09/15/2060	3.C PL
86324C-AA-9	STRE 2024-1A A SECURED ABS 6.2700 07/15/2044 6.270% 07/15/44	09/15/2026	Paydown		404,216	404,216	404,145	404,145		71		71		404,216				16,890	07/15/2044	1.F FE
86365Q-AA-8	SCLM2 2023-2 A SECURED ABS 6.5600 09/20/2050 6.560% 09/20/50	09/20/2026	Paydown		6,036,140	6,036,140	6,114,060	6,124,884		(88,744)		(88,744)		6,036,140				253,662	09/20/2050	1.C PL
86746B-AA-1	SNVA 2023-GRID1 1A SECURED ABS 5.7500 12/20/2050 5.750% 12/20/50	09/20/2026	Paydown		129,426	129,426	126,235	127,263		2,163		2,163		129,426				4,950	12/20/2050	1.B FE
86746F-AA-2	SNVA 2024-GRID1 1A SECURED ABS 5.6300 07/20/2051 5.630% 07/20/51	09/20/2026	Paydown		40,039	40,039	40,037	40,038		1		1		40,039				1,538	07/20/2051	1.B FE
881561-VY-7	TMTS 2005-12AL AF4 SECURED 4.2026 07/25/2036 4.203% 07/25/36	09/01/2026	Paydown		37,040	37,040	35,862	36,754		286		286		37,040				1,037	07/25/2036	1.A FM
88164A-AB-0	TSET 2024-1A A2 SECURED ABS 5.0800 06/21/2050 5.080% 06/21/50	09/20/2026	Paydown		2,908,163	2,908,163	2,908,090	2,908,122		42		42		2,908,163				98,383	06/21/2050	1.A FE
881938-AA-2	TSET 2026-1A A SECURED ABS 5.3100 05/20/2052 5.310% 05/20/52	09/20/2026	Paydown		12,403,596	12,403,596	12,399,513			4,083		4,083		12,403,596				125,068	05/20/2052	1.A FE
881938-AB-0	TSET 2026-1A B SECURED SUBORD ABS 5.7300 05/2 5.730% 05/20/52	09/20/2026	Paydown		86,744	86,744	86,722			22		22		86,744				1,477	05/20/2052	1.C FE
881938-AC-8	TSET 2026-1A C SECURED SUBORD ABS 6.3500 05/2 6.350% 05/20/52	09/20/2026	Paydown		86,744	86,744	86,716			28		28		86,744				1,637	05/20/2052	1.F FE
89231H-AB-2	TAOT 2025-B A2A SECURED ABS 4.4600 03/15/2028 4.460% 03/15/28	09/15/2026	Paydown		756,814	756,814	756,782	756,797		17		17		756,814				22,411	03/15/2028	1.A FE
959926-AG-1	WLAKE 2023-2A D SECURED SUBORD ABS 7.0100 11/1 7.010% 11/15/28	09/15/2026	Paydown		2,590,183	2,590,183	2,623,009			(32,825)		(32,825)		2,590,183				59,947	11/15/2028	1.E FE
96042V-AG-4	WLAKE 2022-2A D SECURED SUBORD ABS 5.4800 09/1 5.480% 09/15/27	08/15/2026	Paydown		1,381,213	1,381,213	1,385,669	1,382,708		(1,495)		(1,495)		1,381,213				44,781	09/15/2027	1.D FE
96042X-AF-2	WLAKE 2023-1A C SECURED SUBORD ABS 5.7400 08/1 5.740% 08/15/28	09/15/2026	Paydown		1,897,922	1,897,922	1,912,164	1,903,122		(5,200)		(5,200)		1,897,922				69,083	08/15/2028	1.A FE
96042X-AG-0	WLAKE 2023-1A D SECURED SUBORD ABS 6.7900 11/1 6.790% 11/15/28	09/15/2026	Paydown		541,781	541,781	548,278			(6,497)		(6,497)		541,781				12,262	11/15/2028	1.F FE
96042Y-AD-5	WLAKE 2024-2A A3 SECURED ABS 5.5600 02/15/2028 5.560% 02/15/28	07/15/2026	Paydown		138,175	138,175	139,173	138,502		(327)		(327)		138,175				4,481	02/15/2028	1.A FE
96043P-AN-1	WLAKE 2022-3A D SECURED SUBORD ABS 6.6800 04/1 6.680% 04/17/28	09/15/2026	Paydown		1,484,458	1,484,458	1,510,958	1,499,525		(15,067)		(15,067)		1,484,458				71,375	04/17/2028	1.D FE
96043Q-AB-5	WLAKE 2025-3A A2 SECURED ABS 4.3100 04/17/2028 4.310% 04/17/28	09/15/2026	Paydown		13,138,722	13,138,722	13,139,748			(1,026)		(1,026)		13,138,722				67,985	04/17/2028	1.A FE
96043R-AF-4	WLAKE 2024-1A C SECURED SUBORD ABS 5.6500 02/1 5.650% 02/15/29	09/15/2026	Paydown		2,443,984	2,443,984	2,465,588	1,061,094		(17,356)		(17,356)		2,443,984				72,254	02/15/2029	1.B FE
993691-32-8	GROVE STREET WH LLC GROVE STREET B 11/12/37	09/16/2026	Redemption 100.0000		302,767	302,767	302,767	284,091						302,767				9,973	11/12/2037	2.C PL
993691-33-6	GROVE STREET WH LLC GROVE STREET A 11/12/37	09/16/2026	Redemption 100.0000		2,637,506	2,637,506	2,637,506	2,333,868						2,637,506				69,847	11/12/2037	1.G PL
993691-34-4	GROVE STREET WH LLC GROVE STREET C 11/12/37	09/16/2026	Redemption 100.0000		196,799	196,799	196,799	184,659						196,799				10,138	11/12/2037	3.C PL
993691-58-3	GROVE STREET WH LLC GROVE STREET D 11/12/37	09/16/2026	Redemption 100.0000		136,245	136,245	136,245	127,841						136,245				10,294	11/12/2037	4.C PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G4935*-AA-3	INVICTUS OPPORTUNITY FEEDER IV SENIOR ABS 6.0000 07/01/2032 6.000% 07/01/32	09/30/2026	Paydown		870,550	870,550	870,550	550,939						870,550				25,497	07/01/2032	2.C PL
..G4935*-AB-1	INVICTUS OPPORTUNITY FEEDER IV SECURED ABS 7.0000 07/01/2032 7.000% 07/01/32	09/30/2026	Paydown		147,234	147,234	147,234	92,954						147,234				5,024	07/01/2032	3.B PL
..046518-AA-0	ASSET INCOME FUND PARALLEL 345 SENIOR ABS 6.0000 01/18/2038 6.000% 01/18/38	08/07/2026	Paydown		5,908,663	5,908,663	5,908,663	5,263,256						5,908,663				260,582	01/18/2038	1.G PL
..046518-AB-8	ASSET INCOME FUND PARALLEL 345 SUBORDINATED ABS 7.5000 01/18/ 7.500% 01/18/38	08/07/2026	Paydown		3,545,198	3,545,198	3,545,198	3,157,953						3,545,198				195,437	01/18/2038	2.C PL
..92874D-AA-9	VFIN 2026-1A A SECURED ABS 5.5050 12/15/2037 5.505% 12/15/37	09/15/2026	Paydown		864,749	864,749	864,740			9		9		864,749				3,570	12/15/2037	1.A FE
..92874D-AB-7	VFIN 2026-1A B SECURED SUBORD ABS 5.7180 12/1 5.718% 12/15/37	09/15/2026	Paydown		129,712	129,712	129,711			1		1		129,712				556	12/15/2037	1.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					228,913,059	228,906,822	230,123,319	155,577,351	32,226	(1,246,722)		(1,214,496)		228,913,059				8,089,822	XXX	XXX
..095921-AB-8	OWLEF 2024-1A A2 SECURED ABS 5.0500 03/15/2029 5.050% 03/15/29	09/15/2026	Paydown		2,739,508	2,739,508	2,739,485	2,739,494		14		14		2,739,508				92,059	03/15/2029	1.A FE
..62947A-AB-9	NPRL 2019-2A A2 SECURED ABS 3.0980 11/19/2049 3.098% 11/19/49	09/19/2026	Paydown		926,136	926,136	926,097	926,121		15		15		926,136				20,849	11/19/2049	1.F FE
..737473-AD-0	PREF 2024-1A C SECURED SUBORD ABS 5.8100 10/1 5.810% 10/15/30	09/15/2026	Paydown		160,143	160,143	160,121	160,129		14		14		160,143				6,978	10/15/2030	1.D FE
..89657A-AC-0	TRL 2020-1A A SECURED ABS 1.9600 10/17/2050 1.960% 10/17/50	09/17/2026	Paydown		226,107	226,107	226,053	226,089		18		18		226,107				2,949	10/17/2050	1.F FE
..89657B-AB-0	TRL 2019-2A A1 SECURED ABS 2.3900 10/18/2049 2.390% 10/18/49	09/17/2026	Paydown		506,174	506,174	506,054	506,159		15		15		506,174				8,065	10/18/2049	1.F FE
..96328G-BZ-9	WFLF 2024-3A A1 SECURED ABS 4.8000 09/19/2039 4.800% 09/19/39	09/18/2026	Paydown		5,388,676	5,388,676	5,388,351	5,388,494		182		182		5,388,676				172,132	09/19/2039	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					9,946,744	9,946,744	9,946,161	9,946,486		258		258		9,946,744				303,032	XXX	XXX
..54627R-AH-3	LCDA 2014-EGSL A1 SECURED ABS 2.8600 08/01/2028 2.860% 08/01/28	08/01/2026	Paydown		118,383	118,383	118,353	118,381		2		2		118,383				3,386	08/01/2028	1.A FE
..54627R-AK-6	LCDA 2014-ELL A2 SECURED ABS 3.2400 08/01/2028 3.240% 08/01/28	08/01/2026	Paydown		223,657	223,657	223,611	223,654		4		4		223,657				7,247	08/01/2028	1.A FE
..687923-AA-0	DSD 2022-1A A SECURED ABS 5.6000 01/30/2063 5.600% 01/30/63	07/30/2026	Paydown		129,961	129,961	122,249	127,242		2,718		2,718		129,961				5,458	01/30/2063	2.C FE
..72408K-AB-1	PIPER 2025-1 A2 SECURED ABS 6.0540 01/15/2046 6.054% 01/15/46	07/01/2026	VARIOUS															65,496	01/15/2046	2.A Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					472,001	472,001	464,213	469,277		2,724		2,724		472,001				81,587	XXX	XXX
..361528-AC-6	GBXL 2023-1A A SECURED ABS 6.4200 11/20/2053 6.420% 11/20/53	09/20/2026	Paydown		31,665	31,665	31,650	31,663		3		3		31,665				1,356	11/20/2053	1.C FE
..45783N-AA-5	INSTR 2021-1A A SECURED ABS 2.3000 02/15/2054 2.300% 02/15/54	09/15/2026	Paydown		127,957	127,957	127,887	127,955		2		2		127,957				1,963	02/15/2054	1.F FE
..55037L-AA-2	LUNRR 2020-1A A SECURED ABS 3.3760 02/15/2045 3.376% 02/15/45	09/15/2026	Paydown		56,511	56,511	56,511	56,514		(3)		(3)		56,511				1,261	02/15/2045	1.F FE
..87267C-AA-6	TRP 2021-1 A SECURED ABS 2.0700 06/19/2051 2.070% 06/19/51	09/17/2026	Paydown		193,224	193,224	193,184	193,223						193,224				2,661	06/19/2051	1.F FE
..87407R-AA-4	TAL 2020-1A A SECURED ABS 2.0500 09/20/2045 2.050% 09/20/45	09/20/2026	Paydown		210,000	210,000	209,916	209,980		20		20		210,000				2,870	09/20/2045	1.F FE
..89683L-AA-8	TRP 2021-2 A SECURED ABS 2.1500 06/19/2051 2.150% 06/19/51	09/17/2026	Paydown		313,698	313,698	313,569	313,670		27		27		313,698				4,453	06/19/2051	1.F FE
..90352W-AD-6	STEAM 2021-1A A SECURED ABS 2.2500 02/28/2051 2.250% 02/28/51	09/28/2026	Paydown		623,928	623,928	623,913	623,924		5		5		623,928				8,874	02/28/2051	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
90354P-AA-5	STEAM 2021-3A A SECURED ABS 2.2100 06/28/2051 2.210% 06/28/51	09/28/2026	Paydown		314,809	314,809	314,686	314,819		(11)		(11)		314,809				4,603	06/28/2051	1.F FE
97063R-AA-8	WESTF 2025-A A SECURED ABS 5.5820 06/15/2050 5.582% 06/15/50	09/15/2026	Paydown		391,681	391,681	391,670	391,670		12		12		391,681				14,213	06/15/2050	1.F FE
97063R-AB-6	WESTF 2025-A B SECURED SUBORD ABS 6.0700 06/1 6.070% 06/15/50	09/15/2026	Paydown		73,902	73,902	73,900	73,900		2		2		73,902				2,972	06/15/2050	2.B FE
97064F-AA-3	WESTF 2020-A A SECURED ABS 3.2280 03/15/2045 3.228% 03/15/45	09/15/2026	Paydown		325,941	325,941	313,442	318,806		7,135		7,135		325,941				7,014	03/15/2045	1.F FE
97064F-AB-1	WESTF 2020-A B SECURED SUBORD ABS 4.2120 03/1 4.212% 03/15/45	09/15/2026	Paydown		52,554	52,554	52,551	52,553		1		1		52,554				1,476	03/15/2045	2.B FE
97064F-AC-9	WESTF 2020-A C SECURED SUBORD ABS 6.6570 03/1 6.657% 03/15/45	09/15/2026	Paydown		84,961	84,961	84,960	84,961						84,961				3,770	03/15/2045	3.B FE
97064Y-AA-2	WESTF 2023-A A SECURED ABS 8.0000 10/15/2048 8.000% 10/15/48	09/15/2026	Paydown		1,115,287	1,115,287	1,102,441	1,105,976		9,311		9,311		1,115,287				136,440	10/15/2048	1.F FE
970910-AA-3	WESTF 2025-B A SECURED ABS 5.1590 12/15/2050 5.159% 12/15/50	09/15/2026	Paydown		923,095	923,095	923,089	923,088		7		7		923,095				30,176	12/15/2050	1.F FE
26827E-AA-3	ECAF 2015-1A A1 SECURED ABS 3.4730 06/15/2040 3.473% 06/15/40	09/15/2026	Paydown		362,321	362,321	362,321	362,321						362,321				8,630	06/15/2040	5.A FE
44040H-AA-0	HORZN 2019-1 A SECURED ABS 3.7210 07/15/2039 3.721% 07/15/39	09/15/2026	Paydown		361,280	361,280	361,328	361,193		88		88		361,280				8,134	07/15/2039	2.B FE
44040J-AA-6	HORZN 2019-2 A SECURED ABS 3.4250 11/15/2039 3.425% 11/15/39	09/15/2026	Paydown		346,434	346,434	346,426	346,432		2		2		346,434				8,093	11/15/2039	2.B FE
55446M-AA-5	MAACH 2019-1 A SECURED ABS 3.4740 10/15/2039 3.474% 10/15/39	09/15/2026	Paydown		2,000,582	2,000,582	2,000,518	2,000,575		8		8		2,000,582				49,314	10/15/2039	1.F FE
55446M-AB-3	MAACH 2019-1 B SECURED SUBORD ABS 4.3350 10/1 4.335% 10/15/39	09/15/2026	Paydown		458,266	458,266	458,253	458,260		6		6		458,266				12,984	10/15/2039	2.B FE
872480-AA-6	TIF 2020-1A A SECURED ABS 2.0900 08/20/2045 2.090% 08/20/45	09/20/2026	Paydown		301,126	301,126	300,995	301,086		40		40		301,126				4,198	08/20/2045	1.F FE
88315L-AS-7	TMCL 2021-3A A SECURED ABS 1.9400 08/20/2046 1.940% 08/20/46	09/20/2026	Paydown		320,000	320,000	319,945	319,969		31		31		320,000				4,139	08/20/2046	1.F FE
88607A-AA-7	TBOLT 2019-1 A SECURED ABS 3.6710 11/15/2039 3.671% 11/15/39	09/15/2026	Paydown		2,015,379	2,015,379	2,015,303	2,015,364		15		15		2,015,379				49,465	11/15/2039	1.F FE
88607A-AB-5	TBOLT 2019-1 B SECURED SUBORD ABS 4.7500 11/1 4.750% 11/15/39	09/15/2026	Paydown		940,426	940,426	912,011	935,201		5,226		5,226		940,426				29,774	11/15/2039	2.B FE
89680H-AA-0	TCF 2020-1A A SECURED ABS 2.1100 09/20/2045 2.110% 09/20/45	09/20/2026	Paydown		510,000	510,000	510,387	510,205		(205)		(205)		510,000				7,174	09/20/2045	1.F FE
89680H-AE-2	TCF 2021-1A A SECURED ABS 1.8600 03/20/2046 1.860% 03/20/46	09/20/2026	Paydown		850,000	850,000	848,398	848,362		1,638		1,638		850,000				10,540	03/20/2046	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					13,305,027	13,305,027	13,249,254	13,281,670		23,360		23,360		13,305,027				416,547	XXX	XXX
09606B-AA-2	BSTRN 2023-1A A2 SECURED ABS 5.3980 05/20/2053 5.398% 05/20/53	07/01/2026	Basis Adjustment			30,000,000	281,210							281,210		(281,210)	(281,210)		05/20/2053	1.F FE
20633K-AE-8	TUNES 2024-1A A SECURED ABS 5.6440 10/20/2074 5.644% 10/20/74	09/15/2026	Redemption 100.0000		35,000,000	35,000,000	34,998,520	34,995,896		4,104		4,104		35,000,000				2,000,501	10/20/2074	1.F FE
499876-AA-8	BEATS 2024-1A A2 SECURED ABS 6.6250 04/07/2064 6.625% 04/07/64	07/06/2026	Paydown		296,435	296,435	296,430	296,389		46		46		296,435				14,823	04/07/2064	1.G FE
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER SECURED 6.0190 07/25/2051 6.019% 07/25/51	09/25/2026	Redemption 100.0000		5,595,045	5,595,045	5,595,045							5,595,045				45,809	07/25/2051	1.F PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					40,891,480	70,891,480	41,171,205	35,292,285		4,150		4,150		41,172,690		(281,210)	(281,210)	2,061,133	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,175,224,135	1,219,465,935	1,200,375,733	1,060,372,453	32,302	(11,427,236)	147,784	(11,542,718)		1,179,716,197		(4,492,064)	(4,492,064)	56,184,845	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1909999997. Total - asset-backed securities - Part 4					1,175,224,135	1,219,465,935	1,200,375,733	1,060,372,453	32,302	(11,427,236)	147,784	(11,542,718)		1,179,716,197		(4,492,064)	(4,492,064)	56,184,845	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					1,175,224,135	1,219,465,935	1,200,375,733	1,060,372,453	32,302	(11,427,236)	147,784	(11,542,718)		1,179,716,197		(4,492,064)	(4,492,064)	56,184,845	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,903,465,319	1,963,956,701	1,931,753,451	1,744,050,970	32,302	(9,133,248)	15,262,468	(24,363,414)	(3,439,252)	1,911,439,175	2,960,896	(8,683,816)	(5,722,920)	85,075,622	XXX	XXX
04014F-3*-1	ARES DYNAMIC CREDIT ALLOCATION SUBORDINATED 2.5800 09/15/2026	09/15/2026	Various	190,000.000	4,750,000		4,750,000	4,750,000						4,750,000				117,103		1.F PL
143106-A8-1	CARLYLE TACTICAL PRIVATE CREDI SUBORDINATED 7.0200 10/02/2026	09/10/2026	Call 25.0000	360,000.000	9,000,000		9,000,000	9,000,000						9,000,000				593,190		1.F PL
17260G-38-0	CION ARES DIVERSIFIED CREDIT F SUBORDINATED 2.6800 09/30/2026	09/30/2026	Redemption 25.0000	320,000.000	8,000,000		8,000,000	8,000,000						8,000,000				195,938		1.F PL
486606-Q*-0	KAYNE ANDERSON ENERGY INFRASTR SUBORDINATED 2.4400 09/01/2026	09/01/2026	Redemption 25.0000	20,000.000	500,000		500,000	500,000						500,000				9,150		1.E FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					22,250,000	XXX	22,250,000	22,250,000						22,250,000				915,381	XXX	XXX
4509999997. Total - preferred stocks - Part 4					22,250,000	XXX	22,250,000	22,250,000						22,250,000				915,381	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					22,250,000	XXX	22,250,000	22,250,000						22,250,000				915,381	XXX	XXX
747292-10-0	QVC GROUP INC	09/10/2026	Various	242,223.000	4,068,653		4,720,926							4,720,926		(652,273)	(652,273)			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					4,068,653	XXX	4,720,926							4,720,926		(652,273)	(652,273)		XXX	XXX
5989999997. Total - common stocks - Part 4					4,068,653	XXX	4,720,926							4,720,926		(652,273)	(652,273)		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					4,068,653	XXX	4,720,926							4,720,926		(652,273)	(652,273)		XXX	XXX
5999999999. Total - preferred and common stocks					26,318,653	XXX	26,970,926	22,250,000						26,970,926		(652,273)	(652,273)	915,381	XXX	XXX
6009999999 - Totals					1,929,783,972	XXX	1,958,724,377	1,766,300,970	32,302	(9,133,248)	15,262,468	(24,363,414)	(3,439,252)	1,938,410,101	2,960,896	(9,336,089)	(6,375,193)	85,991,003	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2023	05/23/2029	13	44,922	3565.21	6,480			9,152		9,152	(2,079)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	53	221,250	4145.58	55,931			214,304		214,304	43,788						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	26	46,356	1787.72	12,150			31,850		31,850	7,692						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	14	28,784	2119.61	5,613			15,731		15,731	4,182						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/12/2023	06/08/2029	69	256,065	3713.78	37,712			44,040		44,040	(11,204)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2023	06/09/2029	145	271,050	1865.71	73,913			170,008		170,008	42,437						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2023	06/09/2029	495	2,127,549	4298.86	565,078			1,928,820		1,928,820	404,424						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	950	4,131,392	4348.33	1,090,384			3,671,406		3,671,406	776,238						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	8	30,436	3757.56	4,281			4,977		4,977	(1,308)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	24	89,430	3757.56	12,588			14,623		14,623	(3,842)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	22	45,499	2097.68	9,893			25,610		25,610	6,753						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	135	245,411	1821.64	68,015			162,720		162,720	39,926						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2029	30	128,794	4298.86	38,666			116,764		116,764	24,482						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2029	170	737,259	4348.33	213,058			655,173		655,173	138,522						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	10	37,960	3893.31	5,366			5,268		5,268	(1,544)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	132	512,360	3893.31	72,463			71,101		71,101	(20,845)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2029	160	297,525	1864.66	86,866			187,901		187,901	46,935						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	1,206	5,303,726	4398.95	1,458,800			4,619,344		4,619,344	984,778						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2029	55	113,969	2087.72	24,741			65,074		65,074	17,078						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	780	3,539,479	4536.34	975,133			2,908,077		2,908,077	634,135						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	2	9,556	3981.73	1,379			1,191		1,191	(372)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	9	36,234	3981.73	5,231			4,515		4,515	(1,410)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	333	652,610	1960.26	184,841			368,670		368,670	95,647						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/23/2029	16	34,151	2176.58	7,825			17,701		17,701	4,917						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	352	1,354,895	3844.22	205,591			200,814		200,814	(55,914)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	1,091	4,875,389	4467.71	1,370,043			4,138,826		4,138,826	892,563						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	137	264,651	1930.77	75,402			155,442		155,442	39,873						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2029	24	50,473	2135.07	10,836			27,493		27,493	7,454						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	20	75,187	3740.64	10,890			12,616		12,616	(3,230)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	69	259,226	3740.64	37,568			43,498		43,498	(11,135)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2029	127	264,609	2080.42	64,504			153,452		153,452	40,282						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	1,415	6,277,087	4436.01	1,760,552			5,414,525		5,414,525	1,161,786						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	424	791,976	1870.03	226,739			501,282		501,282	125,539						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2029	52	108,139	2074.02	29,104			63,322		63,322	16,578						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	09/09/2029	1,721	7,669,513	4457.49	2,182,775			6,570,314		6,570,314	1,414,896						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	09/07/2029	387	1,433,242	3702.51	205,384			251,949		251,949	(61,993)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	08/09/2029	15	68,311	4467.71	19,283			57,991		57,991	12,506						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	08/23/2029	12	55,184	4436.01	15,998			47,601		47,601	10,214						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2029	343	635,304	1851.55	189,895			412,189		412,189	102,470						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2029	64	131,336	2064.71	31,030			77,779		77,779	20,287						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/25/2023	09/21/2029	754	2,685,321	3563.56	392,353			552,005		552,005	(132,841)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	2,082	8,994,451	4320.06	2,594,488			8,198,302		8,198,302	1,726,715						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	170	302,431	1776.5	90,697			214,882		214,882	51,797						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2023	10/09/2029	52	180,142	3491.12	26,555			40,033		40,033	(8,373)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2023	10/09/2029	251	874,875	3491.12	129,004			194,425		194,425	(40,666)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	2,734	11,853,738	4335.66	3,532,364			10,754,758		10,754,758	2,271,154						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	815	1,430,851	1755.99	437,266			1,044,218		1,044,218	249,607						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/09/2029	117	233,542	1993.7	65,043			149,728		149,728	37,486						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	358	596,255	1665.89	190,937			484,886		484,886	111,399						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	72	141,317	1958.93	33,906			94,364		94,364	23,137						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	1,684	7,103,056	4217.04	2,105,311			6,799,826		6,799,826	1,408,710						0013

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2023	10/23/2029	254	848,484	3334.58	120,889			222,165		222,165	(41,448)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2023	11/09/2029	53	108,136	2036.08	26,130			66,528		66,528	17,140						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	2,409	10,472,071	4347.35	2,990,286			9,493,997		9,493,997	2,009,604						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	237	810,180	3414.16	111,624			195,690		195,690	(38,218)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	515	869,182	1687.24	254,309			690,896		690,896	160,218						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	2,237	10,193,159	4556.62	2,800,523			8,460,575		8,460,575	1,852,040						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/23/2029	129	271,694	2101.43	63,040			155,953		155,953	41,897						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/09/2029	77	335,181	4347.35	104,689			303,875		303,875	64,322						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	185	678,236	3663.17	93,134			125,418		125,418	(29,430)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	789	1,417,507	1795.54	408,025			994,634		994,634	241,716						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/09/2029	16	27,030	1687.24	9,536			21,485		21,485	4,982						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	2,664	12,267,745	4604.37	3,340,614			9,997,664		9,997,664	2,205,085						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2023	12/07/2029	48	103,308	2138.43	27,208			57,105		57,105	15,709						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/07/2029	1,103	2,074,827	1880.82	584,855			1,321,461		1,321,461	332,848						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	20	75,116	3765.22	10,662			12,409		12,409	(3,124)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	83	311,007	3765.22	44,161			51,376		51,376	(12,936)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2023	12/21/2029	4	15,199	3897.07	2,216			2,161		2,161	(595)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2023	12/21/2029	294	1,147,103	3897.07	187,640			163,123		163,123	(49,835)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/21/2029	478	972,518	2033.96	286,368			520,230		520,230	139,325						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/21/2029	3,258	15,488,207	4754.63	4,161,390			11,865,961		11,865,961	2,680,006						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/21/2029	77	169,576	2211.19	35,814			86,893		86,893	25,003						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2030	848	1,669,016	1968.04	460,376			966,912		966,912	252,278						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2030	222	488,208	2203.7	100,534			253,324		253,324	72,622						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2024	01/09/2030	2,879	13,696,056	4756.5	3,669,501			10,514,254		10,514,254	2,371,669						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2024	01/09/2030	54	207,133	3842.92	29,889			31,379		31,379	(8,323)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2024	01/23/2030	316	690,622	2186.69	171,227			366,204		366,204	104,038						0013

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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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	2,155	10,485,110	4864.6	2,865,074			7,707,100		7,707,100	1,766,122						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/09/2030	2	9,751	4756.5	3,167			7,486		7,486	1,689						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	12/21/2029	98	465,145	4754.63	135,717			356,361		356,361	80,487						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	40	153,622	3807.24	21,920			24,271		24,271	(6,252)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	123	467,719	3807.24	66,760			73,895		73,895	(19,033)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2024	01/23/2030	832	1,643,585	1976.27	452,149			946,033		946,033	247,507						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/12/2024	02/08/2030	537	2,070,171	3858.3	294,984			309,810		309,810	(81,703)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/12/2024	02/08/2030	3,163	15,898,866	5026.61	4,335,600			10,948,258		10,948,258	2,570,397						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/12/2024	02/08/2030	957	1,923,701	2009.99	570,347			1,069,098		1,069,098	283,352						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/12/2024	02/08/2030	98	217,313	2225.2	46,958			110,947		110,947	32,335						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/12/2024	01/23/2030	5	9,526	1976.27	3,099			5,483		5,483	1,434						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	2,743	13,959,393	5088.8	3,825,172			9,388,832		9,388,832	2,222,694						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	1,233	2,486,276	2016.69	732,042			1,375,095		1,375,095	365,283						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	195	447,112	2288.42	92,712			213,845		213,845	64,910						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	17	87,865	5026.61	25,389			60,506		60,506	14,205						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	7	15,688	2225.2	3,698			8,009		8,009	2,334						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	17	33,808	2009.99	9,920			18,789		18,789	4,980						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/26/2024	02/22/2030	19	73,758	3902.56	10,027			10,510		10,510	(2,844)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2030	2,844	14,572,440	5123.69	3,929,393			9,683,601		9,683,601	2,301,696						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2030	22	87,801	3981.9	12,332			11,440		11,440	(3,246)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	03/08/2030	1,682	3,503,535	2082.71	986,392			1,802,726		1,802,726	491,051						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	01/23/2030	46	90,098	1976.27	28,561			51,860		51,860	13,568						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	03/08/2030	481	1,134,474	2357.74	223,609			504,648		504,648	160,180						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	02/22/2030	27	60,918	2288.42	13,091			29,136		29,136	8,844						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/25/2024	03/22/2030	20	80,444	4002.2	11,218			10,264		10,264	(2,930)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/25/2024	03/22/2030	77	306,769	4002.2	42,791			39,142		39,142	(11,173)						0013

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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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	2,684	14,049,220	5234.18	3,884,097			8,939,939		8,939,939	2,158,460						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	1,202	2,491,518	2072	731,559			1,301,237		1,301,237	352,987						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	105	246,303	2351.57	50,288			110,318		110,318	34,983						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	129	509,521	3945.19	67,722			69,557		69,557	(19,114)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	03/22/2030	5	27,270	5234.18	7,942			17,353		17,353	4,190						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	03/22/2030	8	17,384	2072	5,314			9,079		9,079	2,463						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	3,652	19,024,403	5209.91	5,294,864			12,266,949		12,266,949	2,943,956						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	2,166	4,507,387	2080.8	1,240,051			2,339,568		2,339,568	636,232						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2024	04/09/2030	264	615,218	2334.26	135,080			280,396		280,396	88,536						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	2,982	15,121,242	5070.55	4,386,414			10,352,877		10,352,877	2,428,616						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	1,362	2,727,115	2002.64	801,355			1,550,230		1,550,230	408,980						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2024	04/23/2030	117	267,136	2279.12	61,638			129,137		129,137	39,580						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	7	25,112	3804.88	3,490			4,019		4,019	(1,005)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	54	203,751	3804.88	28,319			32,606		32,606	(8,151)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2030	155	361,625	2332.01	82,187			165,046		165,046	52,595						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	03/22/2030	1	7,590	5234.18	2,084			4,829		4,829	1,166						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	3,153	16,440,411	5214.08	4,643,825			10,640,190		10,640,190	2,547,175						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	1,615	3,348,581	2073.63	952,061			1,763,636		1,763,636	477,340						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	91	350,802	3840.2	48,394			54,099		54,099	(13,748)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2030	150	354,823	2364.38	90,134			156,361		156,361	51,110						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2024	05/23/2030	3,157	16,632,625	5267.84	4,797,117			10,556,820		10,556,820	2,544,225						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2024	05/23/2030	2,051	4,202,170	2048.41	1,255,480			2,282,783		2,282,783	611,845						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2024	06/07/2030	38	150,415	3932.43	20,454			21,043		21,043	(5,574)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	3,403	18,193,829	5346.99	5,176,115			11,213,042		11,213,042	2,731,639						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	1,871	3,792,405	2026.55	1,087,672			2,117,076		2,117,076	562,890						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	05/23/2030	22	114,839	5267.84	33,824			72,889		72,889	17,566						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2024	06/07/2030	425	1,006,338	2368.97	220,369			442,096		442,096	145,481						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	4,320	23,606,175	5464.62	6,626,474			13,906,131		13,906,131	3,443,294						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	553	1,276,311	2307.56	281,063			600,086		600,086	190,530						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	3	6,515	2368.97	1,312			2,862		2,862	942						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2024	06/21/2030	28	112,063	4002.26	41,274			14,515		14,515	(7,906)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	2,434	4,922,410	2022.03	1,420,369			2,768,765		2,768,765	734,855						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	3	5,614	2026.55	1,588			3,134		3,134	833						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	17	87,110	5209.91	27,295			56,168		56,168	13,480						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	02/08/2030	18	90,027	5026.61	30,577			61,994		61,994	14,555						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	06/07/2030	3	16,148	5346.99	5,590			9,952		9,952	2,424						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	6,081	33,911,608	5576.98	9,611,485			19,153,825		19,153,825	4,812,367						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	33	134,518	4039.57	41,603			16,715		16,715	(7,365)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	119	482,123	4039.57	68,687			59,908		59,908	(16,887)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2030	639	1,500,211	2349.55	336,150			677,633		677,633	221,078						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2030	3,911	7,936,506	2029.47	2,286,272			4,442,459		4,442,459	1,181,383						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	76	312,599	4126.72	43,487			35,251		35,251	(10,371)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	5,800	32,223,292	5555.74	8,525,652			18,410,212		18,410,212	4,603,178						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	2,140	4,800,598	2243.27	1,374,308			2,127,970		2,127,970	611,854						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	01/09/2030	28	133,182	4756.5	50,760			102,242		102,242	23,062						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	03/22/2030	9	47,108	5234.18	14,180			29,976		29,976	7,237						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2030	426	1,008,564	2367.52	208,740			448,639		448,639	148,140						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	08/09/2030	3,393	7,060,562	2080.92	1,891,869			3,758,460		3,758,460	1,016,861						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	34	132,766	3933.81	19,763			18,692		18,692	(4,855)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	156	614,068	3933.81	91,462			86,452		86,452	(22,457)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	08/09/2030	726	1,657,923	2283.64	343,645			807,262		807,262	253,924						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	07/23/2030	41	91,974	2243.27	19,572			40,770		40,770	11,722						0013

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	8,356	44,655,801	5344.16	11,926,268			27,879,555		27,879,555	6,743,112						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	07/23/2030	24	133,338	5555.74	31,773			76,180		76,180	19,048						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/26/2024	08/23/2030	479	1,168,511	2439.48	234,978			485,065		485,065	167,958						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	7,580	42,710,344	5634.61	11,112,280			23,794,023		23,794,023	6,000,701						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/09/2030	74	395,468	5344.16	119,610			246,904		246,904	59,721						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	07/23/2030	24	133,338	5555.74	35,812			76,180		76,180	19,048						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/09/2030	43	89,480	2080.92	29,101			47,632		47,632	12,887						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	2,440	5,413,628	2218.7	1,475,029			2,483,711		2,483,711	706,460						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	08/23/2030	71	157,528	2218.7	35,309			72,272		72,272	20,557						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	09/09/2030	3,741	7,847,795	2097.78	2,097,725			4,124,493		4,124,493	1,120,696						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	9,874	54,021,148	5471.05	14,113,007			32,238,339		32,238,339	7,916,941						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	78	439,500	5634.61	104,535			244,852		244,852	61,754						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	411	976,791	2376.62	185,513			434,241		434,241	144,893						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	09/09/2030	10	23,766	2376.62	5,949			10,565		10,565	3,525						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2030	11	44,318	4220.75	6,613			4,541		4,541	(1,369)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	09/23/2030	548	1,331,267	2429.32	314,168			561,452		561,452	193,770						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2030	104	218,169	2097.78	67,964			114,661		114,661	31,155						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/07/2030	35	187,145	5346.99	58,430			115,339		115,339	28,098						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2030	467	2,554,980	5471.05	767,486			1,524,774		1,524,774	374,471						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	07/23/2030	6	33,334	5555.74	9,441			19,045		19,045	4,762						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	3,845	8,536,977	2220.28	2,300,540			3,935,888		3,935,888	1,118,368						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	8,743	49,997,458	5718.57	13,293,294			27,108,039		27,108,039	6,895,812						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2030	68	288,066	4220.75	42,958			29,515		29,515	(8,899)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	09/09/2030	4	9,506	2376.62	2,355			4,226		4,226	1,410						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	09/23/2030	23	55,874	2429.32	13,047			23,565		23,565	8,133						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2030	218	930,308	4259.65	137,116			91,514		91,514	(27,907)						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2030	1	4,473	4259.65	659			440		440	(134)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	10/09/2030	421	1,014,833	2410.53	242,610			437,129		437,129	149,538						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	44	92,302	2097.78	32,463			48,510		48,510	13,181						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	08/09/2030	6	32,065	5344.16	10,960			20,019		20,019	4,842						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	07/23/2030	12	66,669	5555.74	20,358			38,090		38,090	9,524						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	24	53,287	2220.28	14,033			24,567		24,567	6,981						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	06/21/2030	17	92,899	5464.62	29,436			54,725		54,725	13,551						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	60	343,114	5718.57	98,483			186,037		186,037	47,328						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	56	306,379	5471.05	98,560			182,842		182,842	44,904						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	3,131	6,890,047	2200.59	1,869,551			3,257,729		3,257,729	918,658						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	4,979	28,838,567	5792.04	8,047,558			15,238,680		15,238,680	3,912,429						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2026	15	86,881	5792.04	11,456			27,997		27,997	8,530						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2026	3	17,376	5792.04	2,248			5,599		5,599	1,706						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2026	16	92,759	5797.42	12,103			29,915		29,915	9,014						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	3,381	19,601,077	5797.42	5,568,642			10,367,485		10,367,485	2,659,746						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2030	35	202,721	5792.04	56,711			107,121		107,121	27,503						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	08/23/2030	2	11,269	5634.61	3,360			6,278		6,278	1,583						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	08/23/2030	4	8,875	2218.7	2,432			4,072		4,072	1,158						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	07/09/2030	4	22,308	5576.98	6,754			12,600		12,600	3,166						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	1,844	4,082,321	2213.84	1,160,853			1,909,096		1,909,096	540,623						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2024	10/23/2030	291	684,531	2352.34	141,385			313,995		313,995	103,714						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2024	10/23/2030	11	47,544	4306.5	6,842			4,444		4,444	(1,379)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2024	11/08/2030	1,726	4,141,779	2399.64	1,267,954			1,589,828		1,589,828	482,314						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2024	11/08/2030	163	380,892	2336.76	79,953			178,056		178,056	58,347						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/09/2026	50	299,777	5995.54	40,198			84,255		84,255	26,441						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/08/2030	4,754	28,502,797	5995.54	8,275,573			13,991,344		13,991,344	3,692,706						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	10/23/2030	4	23,190	5797.42	7,343			12,266		12,266	3,147						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/11/2024	11/08/2030	9	40,413	4280.99	5,794			3,915		3,915	(1,180)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/25/2024	11/22/2030	168	382,079	2274.28	94,492			190,724		190,724	60,277						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	46	195,400	4282.27	27,063			18,954		18,954	(5,698)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	09/23/2030	20	44,406	2220.28	16,635			20,473		20,473	5,817						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	2,563	6,168,295	2406.67	1,908,025			2,358,292		2,358,292	717,243						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	5,165	30,831,641	5969.34	8,846,509			15,342,905		15,342,905	4,026,844						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/08/2030	38	227,831	5995.54	64,324			111,837		111,837	29,517						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/23/2026	180	1,074,481	5969.34	145,269			309,431		309,431	95,243						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/09/2026	9	53,960	5995.54	7,018			15,166		15,166	4,759						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	25	106,471	4333.37	14,860			9,756		9,756	(3,002)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	11	48,534	4333.37	6,775			4,447		4,447	(1,368)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2024	12/09/2030	433	1,022,655	2361.79	213,149			468,724		468,724	156,218						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2024	09/23/2030	2	4,859	2429.32	1,197			2,049		2,049	707						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	253	1,531,371	6052.85	206,640			417,259		417,259	129,898						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	7,764	46,994,327	6052.85	13,582,031			22,717,378		22,717,378	6,023,819						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	3,792	9,073,649	2392.84	2,713,934			3,536,446		3,536,446	1,069,989						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	09/23/2030	4	22,874	5718.57	7,570			12,402		12,402	3,155						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	09/23/2030	3	6,661	2220.28	2,373			3,071		3,071	873						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	10/09/2030	7	40,544	5792.04	13,023			21,424		21,424	5,501						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	11/22/2030	215	517,434	2406.67	151,807			197,828		197,828	60,167						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	11/22/2030	67	399,946	5969.34	119,733			199,027		199,027	52,236						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	64	272,838	4241.89	38,815			27,836		27,836	(8,162)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/26/2024	12/23/2030	247	554,068	2243.19	149,517			287,129		287,129	89,130						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	4,739	10,603,228	2237.44	3,363,884			4,899,151		4,899,151	1,399,691						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	8,062	48,162,952	5974.07	14,739,513			24,097,480		24,097,480	6,306,826						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2024	12/23/2026	230	1,374,036	5974.07	196,206			400,020		400,020	121,594						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/09/2030	34	205,797	6052.85	60,737			99,486		99,486	26,382						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	2	6,778	4184.25	893			740		740	(210)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	11	46,194	4184.25	6,089			5,041		5,041	(1,430)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	6,253	37,006,817	5918.25	10,466,959			19,019,894		19,019,894	4,940,220						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	12/23/2030	29	64,886	2237.44	19,264			29,980		29,980	8,565						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	12/23/2030	100	597,407	5974.07	163,537			298,909		298,909	78,236						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/08/2027	296	1,751,802	5918.25	217,998			536,503		536,503	160,628						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	4,446	9,954,416	2238.96	2,839,127			4,609,752		4,609,752	1,318,548						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	01/09/2031	156	354,309	2271.21	74,642			179,100		179,100	56,588						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/08/2027	37	218,975	5918.25	34,442			67,063		67,063	20,079						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/09/2031	103	609,580	5918.25	197,796			313,297		313,297	81,376						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/23/2030	12	71,689	5974.07	22,554			35,869		35,869	9,388						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/09/2030	3	18,159	6052.85	5,484			8,778		8,778	2,328						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/22/2027	511	3,126,661	6118.71	413,746			835,668		835,668	262,074						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	4,238	25,931,093	6118.71	7,717,483			12,378,383		12,378,383	3,313,214						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/09/2031	10	22,712	2271.21	6,475			11,481		11,481	3,627						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/23/2031	142	332,203	2339.46	87,767			157,298		157,298	51,807						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/09/2031	18	40,301	2238.96	16,298			18,663		18,663	5,338						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2031	1,857	4,298,212	2314.6	1,309,766			1,842,957		1,842,957	542,337						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	291	1,247,674	4291.67	171,789			121,005		121,005	(35,994)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	8	33,604	4291.67	4,627			3,259		3,259	(969)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	10	40,271	4143.08	5,910			4,626		4,626	(1,267)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	01/23/2031	2	12,237	6118.71	3,459			5,842		5,842	1,564						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	01/23/2031	2	4,629	2314.6	1,351			1,985		1,985	584						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	6,584	39,675,118	6025.99	11,782,463			19,726,702		19,726,702	5,211,015						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	45	185,610	4143.08	27,239			21,321		21,321	(5,840)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	22	91,728	4143.08	13,462			10,537		10,537	(2,886)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	3,890	8,868,072	2279.71	2,709,891			3,961,149		3,961,149	1,151,112						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2025	02/09/2027	206	1,241,354	6025.99	171,227			358,439		358,439	109,122						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/10/2025	01/23/2031	2	4,679	2339.46	1,086			2,215		2,215	730						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/10/2025	02/07/2031	81	193,213	2385.34	42,395			87,661		87,661	29,704						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	73	306,096	4170.81	44,025			34,174		34,174	(9,455)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/23/2027	282	1,695,703	6013.13	226,782			497,796		497,796	150,415						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	3	18,078	6025.99	5,227			8,988		8,988	2,374						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	10	22,797	2279.71	6,150			10,183		10,183	2,959						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	6,402	38,496,058	6013.13	11,240,183			19,316,430		19,316,430	5,094,825						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	4,012	8,807,744	2195.35	2,642,303			4,314,497		4,314,497	1,215,307						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2025	02/21/2031	76	185,691	2443.3	45,996			79,713		79,713	27,990						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/10/2025	03/07/2031	272	678,839	2495.73	137,923			277,061		277,061	100,525						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/10/2025	03/09/2027	300	1,731,060	5770.2	212,211			602,387		602,387	171,206						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	64	258,608	4017.52	35,658			34,117		34,117	(8,733)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	59	237,556	4017.52	32,692			31,340		31,340	(8,022)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	3,488	7,239,274	2075.48	2,060,083			4,035,048		4,035,048	1,087,767						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	7,374	42,549,455	5770.2	11,489,946			23,536,941		23,536,941	5,997,640						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	02/21/2031	28	61,470	2195.35	14,906			30,111		30,111	8,482						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	02/21/2031	12	72,158	6013.13	17,152			36,207		36,207	9,550						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	3	13,536	3958.03	2,059			1,904		1,904	(472)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	7	29,210	3958.03	4,444			4,109		4,109	(1,018)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	3,194	6,569,994	2056.98	2,040,934			3,742,726		3,742,726	1,002,887						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2025	03/21/2031	184	457,296	2484.98	92,276			188,676		188,676	68,143						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/23/2027	384	2,176,343	5667.56	310,383			812,540		812,540	224,499						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	7,169	40,630,738	5667.56	11,969,506			23,467,191		23,467,191	5,898,506						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	01/23/2031	346	2,117,074	6118.71	487,120			1,010,599		1,010,599	270,498						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	89	336,162	3765.26	45,745			57,608		57,608	(12,978)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	21	77,188	3765.26	10,513			13,228		13,228	(2,980)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2031	254	550,121	2165.83	141,968			310,935		310,935	93,287						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2027	208	1,135,035	5456.9	128,756			485,193		485,193	127,807						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	10,199	55,654,923	5456.9	13,914,598			35,009,520		35,009,520	8,552,440						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	4,159	7,956,832	1913.16	2,007,840			5,292,797		5,292,797	1,346,480						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	02/07/2031	7	42,182	6025.99	8,616			20,973		20,973	5,540						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	04/09/2031	17	92,767	5456.9	26,217			58,356		58,356	14,256						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	82	440,821	5375.86	65,350			198,712		198,712	51,460						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	04/23/2031	7,563	40,657,629	5375.86	12,058,523			26,471,050		26,471,050	6,400,506						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2025	04/23/2031	300	731,484	2438.28	182,958			315,675		315,675	111,865						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	09/09/2030	4	21,884	5471.05	5,709			13,060		13,060	3,207						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	04/09/2027	2	10,914	5456.9	1,479			4,665		4,665	1,229						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2031	222	833,423	3750.44	140,196			145,022		145,022	(32,383)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2031	3,150	6,045,291	1919.14	1,846,089			4,005,067		4,005,067	1,020,877						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/09/2031	102	195,142	1913.16	59,817			129,807		129,807	33,023						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	05/09/2031	7,586	42,936,077	5659.91	13,326,781			25,193,465		25,193,465	6,343,153						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2025	05/09/2031	4,106	8,306,725	2023.07	2,658,060			4,946,692		4,946,692	1,309,808						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2025	05/09/2031	325	822,318	2530.21	185,721			323,563		323,563	121,758						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2025	05/09/2031	6	120,369	20061.5	43,327			94,130		94,130	32,293						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/07/2027	205	1,160,282	5659.91	181,730			444,144		444,144	122,130						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/09/2031	64	255,898	4027.35	43,374			28,321		28,321	(7,949)						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/09/2031	31	123,841	4027.35	20,997			16,289		16,289	(4,143)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/27/2025	05/23/2031	49	1,024,867	20915.7	353,737			742,787		742,787	262,542						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2025	05/23/2031	282	727,439	2579.57	164,471			272,379		272,379	105,988						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/21/2027	320	1,856,902	5802.82	277,091			654,583		654,583	185,260						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	6,428	37,300,527	5802.82	11,330,700			20,813,416		20,813,416	5,349,745						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/27/2025	05/23/2031	3,185	6,496,922	2039.85	2,022,379			3,810,594		3,810,594	1,015,905						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	17	70,925	4191.77	11,134			7,860		7,860	(2,147)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	16	68,745	4191.77	10,795			7,619		7,619	(2,081)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2031	3,262	6,995,196	2144.45	2,108,850			3,690,592		3,690,592	1,023,229						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/09/2031	156	3,400,468	21797.9	1,147,313			2,281,672		2,281,672	831,286						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/09/2031	85	223,226	2626.19	48,605			80,025		80,025	32,059						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2027	287	1,723,688	6005.88	246,800			538,066		538,066	158,359						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/10/2025	06/09/2031	7,277	43,704,789	6005.88	12,828,652			22,691,837		22,691,837	6,000,096						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2025	06/09/2031	143	611,810	4287.99	88,303			61,136		61,136	(17,555)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2025	06/23/2027	429	2,584,798	6025.17	361,049			802,239		802,239	236,195						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2025	06/23/2031	6,281	37,844,093	6025.17	11,065,790			19,586,205		19,586,205	5,196,143						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2031	2	5,136	2568	1,136			1,956		1,956	758						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2031	185	4,043,421	21856.3	1,364,038			2,705,736		2,705,736	987,230						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	2,895	6,174,109	2132.68	1,864,438			3,305,444		3,305,444	913,076						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	13	54,646	4275.87	8,518			5,545		5,545	(1,578)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	5	21,037	4275.87	3,281			2,135		2,135	(607)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2031	8,483	53,131,235	6263.26	15,483,511			25,269,045		25,269,045	6,934,446						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2031	30	129,797	4396.92	18,744			11,581		11,581	(3,457)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2031	3	14,246	4396.92	2,057			1,271		1,271	(379)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2027	451	2,824,730	6263.26	379,440			755,237		755,237	234,529						0013

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)
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2031	1	2,663	2663.1	649			927		927	380						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2031	275	6,287,850	22864.9	2,034,758			3,857,713		3,857,713	1,457,572						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2031	3,516	7,919,755	2252.49	2,389,579			3,760,097		3,760,097	1,087,445						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2027	315	2,003,057	6358.91	281,386			506,406		506,406	160,834						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/24/2025	07/23/2031	230	5,327,354	23162.4	1,780,292			3,192,493		3,192,493	1,218,214						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	6,252	39,755,905	6358.91	11,637,035			18,322,918		18,322,918	5,099,220						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	230	1,012,429	4393.84	151,407			90,906		90,906	(27,007)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	2,593	5,920,156	2283.13	1,716,151			2,732,645		2,732,645	799,825						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	24	103,607	4393.84	15,490			9,303		9,303	(2,764)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/09/2027	214	1,367,342	6389.45	177,825			342,488		342,488	109,272						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/08/2031	11	48,487	4344.7	7,316			4,612		4,612	(1,331)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/08/2031	211	915,602	4344.7	138,195			87,089		87,089	(25,136)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	3,060	6,788,365	2218.42	1,957,696			3,359,183		3,359,183	960,045						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	317	7,484,773	23611.3	2,428,585			4,326,779		4,326,779	1,676,436						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	6,982	44,611,140	6389.45	12,784,391			20,433,891		20,433,891	5,715,195						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	67	292,782	4380.99	43,194			26,855		26,855	(7,840)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	217	5,099,092	23498.1	1,651,086			2,985,351		2,985,351	1,151,471						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	1,489	3,516,944	2361.95	1,012,535			1,508,289		1,508,289	455,668						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	4,147	26,818,276	6466.91	7,596,972			11,988,422		11,988,422	3,391,136						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/23/2027	195	1,261,047	6466.91	159,557			302,318		302,318	98,129						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2027	271	1,764,917	6512.61	231,290			414,754		414,754	135,633						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2031	6,214	40,469,359	6512.61	11,497,224			17,887,831		17,887,831	5,092,123						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	1,972	4,696,949	2381.82	1,350,347			1,981,698		1,981,698	603,612						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	285	6,794,343	23839.8	2,198,615			3,874,784		3,874,784	1,511,280						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2031	7	30,880	4430.35	4,798			2,690		2,690	(803)						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2031	2	9,570	4430.35	1,486			834		834	(249)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2031	5,468	36,400,039	6656.92	10,475,868			15,323,001		15,323,001	4,454,603						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	2,048	5,032,980	2457.51	1,462,374			1,974,007		1,974,007	619,841						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	232	5,702,599	24580.2	1,842,790			3,059,762		3,059,762	1,224,053						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2027	97	645,721	6656.92	84,347			138,446		138,446	46,904						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2031	34	149,635	4445.47	22,042			12,862		12,862	(3,850)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2031	65	289,800	4445.47	42,707			24,910		24,910	(7,456)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	169	417,236	2468.85	37,706			55,900		55,900	19,803						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	335	8,407,890	25098.2	2,604,963			4,330,696		4,330,696	1,763,028						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	6,558	44,168,851	6735.11	12,137,678			18,162,932		18,162,932	5,340,897						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	2,207	5,448,752	2468.85	1,539,625			2,121,654		2,121,654	670,021						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	26	652,553	25098.2	60,477			138,947		138,947	79,425						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	2,218	14,938,474	6735.11	1,136,414			2,051,299		2,051,299	820,081						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	5	24,068	4456.98	3,464			2,051		2,051	(614)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	276	1,231,642	4456.98	177,344			104,978		104,978	(31,425)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/08/2027	124	835,154	6735.11	102,445			171,513		171,513	59,312						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/09/2026	1	25,098	25098.2	2,745			5,344		5,344	3,055						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	11	276,072	25097.4	30,898			59,353		59,353	33,361						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	52	129,098	2482.66	14,123			16,815		16,815	5,799						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2031	6,353	42,809,309	6738.44	12,578,305			17,668,004		17,668,004	5,197,054						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2031	1,856	4,607,817	2482.66	1,419,302			1,776,366		1,776,366	564,398						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1,305	8,793,664	6738.44	809,387			1,219,568		1,219,568	476,289						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	170	1,145,535	6738.44	160,167			237,565		237,565	82,062						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2031	312	7,830,395	25097.4	2,651,348			4,046,060		4,046,060	1,646,385						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2031	7	29,228	4455.47	4,607			2,503		2,503	(747)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/09/2026	670	1,629,989	2432.82	181,972			254,826		254,826	88,238						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/10/2025	11/07/2031	2,662	6,476,167	2432.82	2,042,446			2,633,964		2,633,964	821,647						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2027	168	1,130,438	6728.8	165,082			239,556		239,556	82,255						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	21	141,507	6738.44	13,132			19,625		19,625	7,664						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	6,747	45,399,214	6728.8	13,796,117			18,904,505		18,904,505	5,553,706						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	11	275,658	25059.8	33,632			60,597		60,597	33,444						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	2	50,195	25097.4	5,931			10,792		10,792	6,066						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/22/2027	7	47,169	6738.44	6,723			9,782		9,782	3,379						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	3,010	20,253,688	6728.8	1,958,589			2,901,169		2,901,169	1,108,217						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/07/2031	23	101,126	4458.8	15,695			8,669		8,669	(2,564)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/07/2031	38	168,186	4458.8	26,114			14,417		14,417	(4,265)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	11/10/2025	11/07/2031	286	7,167,106	25059.8	2,498,402			3,728,129		3,728,129	1,514,556						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/24/2025	11/21/2031	8,759	57,835,589	6602.99	17,643,565			25,334,287		25,334,287	7,307,332						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/24/2025	11/09/2026	2	50,120	25059.8	5,105			11,018		11,018	6,081						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/24/2025	11/23/2026	5	121,198	24239.6	15,517			31,830		31,830	16,507						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	3,095	20,436,254	6602.99	2,062,291			3,401,305		3,401,305	1,234,983						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	302	7,320,350	24239.6	2,583,042			4,095,061		4,095,061	1,615,994						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2027	131	864,992	6602.99	129,733			202,133		202,133	67,015						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	3,182	7,540,035	2369.59	2,362,349			3,275,511		3,275,511	997,774						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/24/2025	11/23/2026	298	706,138	2369.59	81,786			133,059		133,059	45,393						0013

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/24/2025	11/21/2031	14	62,551	4358.92	10,635			5,974		5,974	(1,696)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/10/2025	12/09/2026	14	359,362	25668.7	37,842			71,127		71,127	39,616						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2025	11/09/2026	14	34,059	2432.82	4,885			5,325		5,325	1,844						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2025	12/09/2026	468	1,182,285	2526.25	125,270			144,223		144,223	46,868						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2031	2,424	6,123,630	2526.25	1,877,412			2,287,741		2,287,741	741,999						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2031	282	7,238,571	25668.7	2,402,936			3,601,670		3,601,670	1,492,784						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	2,945	20,145,302	6840.51	1,781,931			2,621,292		2,621,292	996,894						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2027	28	191,534	6840.51	26,388			38,436		38,436	13,542						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2031	5,397	36,918,232	6840.51	10,865,348			14,922,224		14,922,224	4,451,912						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2031	8	36,250	4475.34	5,455			3,065		3,065	(913)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2031	243	1,088,089	4475.34	163,797			92,011		92,011	(27,413)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2026	3,018	20,853,746	6909.79	1,742,955			2,554,881		2,554,881	984,051						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2026	316	802,994	2541.12	78,280			95,988		95,988	30,941						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2027	247	1,706,718	6909.79	228,791			330,160		330,160	118,488						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2031	201	5,143,154	25587.8	1,685,813			2,584,573		2,584,573	1,067,818						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2026	10	255,878	25587.8	25,880			52,498		52,498	28,895						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2031	4,774	32,987,337	6909.79	9,437,673			13,067,210		13,067,210	3,937,098						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2031	1,657	4,210,636	2541.12	1,253,090			1,555,713		1,555,713	508,275						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2031	44	193,242	4436.22	29,087			17,075		17,075	(5,007)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2031	19	83,667	4436.22	12,598			7,393		7,393	(2,168)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	2,368	16,496,151	6966.28	1,375,358			1,946,526		1,946,526	571,168						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	13	334,961	25766.3	34,537			67,472		67,472	32,935						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/07/2028	246	1,713,705	6966.28	226,690			322,792		322,792	96,102						0013

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/09/2032	4,509	31,410,957	6966.28		9,004,644		12,269,081		12,269,081	3,264,436						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/12/2026	01/09/2032	1,410	3,700,150	2624.22		1,111,602		1,266,440		1,266,440	154,839						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	01/12/2026	01/09/2032	153	3,942,238	25766.3		1,249,438		1,959,557		1,959,557	710,120						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2026	01/08/2027	310	813,508	2624.22		82,510		75,928		75,928	(6,581)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/12/2026	01/09/2032	22	98,360	4442.63		14,354		8,667		8,667	(5,688)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/12/2026	01/09/2032	21	93,562	4442.63		13,649		8,244		8,244	(5,405)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2026	01/22/2027	199	531,163	2669.16		53,973		43,864		43,864	(10,109)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	8	204,844	25605.5		22,191		43,417		43,417	21,226						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/26/2026	01/23/2032	3,528	24,398,272	6915.61		7,221,498		9,755,887		9,755,887	2,534,388						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/23/2032	1,174	3,133,594	2669.16		943,239		1,031,101		1,031,101	87,862						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	1,287	8,900,390	6915.61		790,385		1,145,659		1,145,659	355,274						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/21/2028	178	1,230,979	6915.61		170,631		243,558		243,558	72,927						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/23/2032	147	3,764,004	25605.5		1,271,499		1,902,085		1,902,085	630,587						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/23/2032	5	21,532	4376.49		3,208		2,036		2,036	(1,172)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	265	712,598	2689.05		75,390		57,688		57,688	(17,702)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/10/2026	02/09/2032	4,559	31,752,614	6964.82		9,206,973		12,550,517		12,550,517	3,343,544						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	2	50,536	25268.1		5,346		11,668		11,668	6,322						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2032	1,713	4,606,343	2689.05		1,397,859		1,494,493		1,494,493	96,634						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	10/23/2026	30	216,304	7210.13		9,939		14,234		14,234	4,295						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2028	40	278,593	6964.82		37,932		54,069		54,069	16,136						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	2,246	15,642,986	6964.82		1,368,802		1,954,816		1,954,816	586,014						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	173	4,371,388	25268.1		1,439,128		2,279,882		2,279,882	840,754						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	29	127,351	4449.71		19,638		11,178		11,178	(8,460)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	94	417,783	4449.71		64,455		36,669		36,669	(27,786)						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	215	563,513	2620.99		63,854		59,400		59,400	(4,455)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	19	469,470	24708.9		55,661		121,939		121,939	66,278						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	1,283	3,362,730	2620.99		1,022,359		1,169,699		1,169,699	147,340						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	129	3,187,453	24708.9		1,077,135		1,746,779		1,746,779	669,645						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2032	4,409	30,147,640	6837.75		8,909,443		12,533,174		12,533,174	3,623,732						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	1,939	13,258,397	6837.75		1,251,552		1,942,054		1,942,054	690,503						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2026	02/23/2032	37	162,172	4352.43		26,798		15,769		15,769	(11,029)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2028	117	800,017	6837.75		113,913		171,260		171,260	57,347						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2026	02/23/2032	89	385,451	4352.43		63,731		37,480		37,480	(26,252)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	236	602,666	2553.67		69,101		79,398		79,398	10,297						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	14	349,542	24967.3		40,468		87,659		87,659	47,191						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2028	75	509,699	6795.99		71,718		113,411		113,411	41,693						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	2,585	17,567,634	6795.99		1,651,562		2,731,147		2,731,147	1,079,585						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	4,428	30,092,644	6795.99		8,790,855		12,765,145		12,765,145	3,974,289						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	2,033	5,191,611	2553.67		1,570,608		1,934,053		1,934,053	363,444						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2026	03/09/2032	165	4,119,596	24967.3		1,389,295		2,216,383		2,216,383	827,088						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2026	03/23/2032	183	4,426,512	24188.6		1,504,319		2,548,082		2,548,082	1,043,763						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2026	03/23/2027	324	808,131	2494.23		98,548		126,733		126,733	28,185						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	4,937	32,490,397	6581		9,868,619		14,940,313		14,940,313	5,071,695						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	1,809	4,512,062	2494.23		1,411,309		1,785,445		1,785,445	374,135						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/09/2028	34	231,064	6795.99		28,615		51,413		51,413	22,798						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2028	89	585,709	6581		87,280		150,747		150,747	63,467						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	1,928	12,688,168	6581		1,268,682		2,437,614		2,437,614	1,168,932						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2032	18	73,816	4142.32		11,657		8,909		8,909	(2,748)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/24/2026	03/23/2027	9	217,697	24188.6		24,569		63,231		63,231	38,662						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2032	159	657,262	4142.32		103,865		79,328		79,328	(24,537)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	2,708	7,139,127	2636.31		2,157,902		2,477,754		2,477,754	319,851						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	6,058	41,343,790	6824.66		12,276,725		17,556,040		17,556,040	5,279,315						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/07/2028	134	914,504	6824.66		129,695		204,006		204,006	74,312						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	207	545,716	2636.31		58,157		59,824		59,824	1,667						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	24	601,970	25082.1		68,674		152,015		152,015	83,341						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	3,070	20,951,706	6824.66		1,924,123		3,293,168		3,293,168	1,369,046						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2026	04/09/2032	248	6,220,358	25082.1		2,127,562		3,336,677		3,336,677	1,209,115						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2032	116	503,497	4339.37		75,909		50,038		50,038	(25,871)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2032	24	103,103	4339.37		15,535		10,246		10,246	(5,289)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	3,878	27,566,375	7108.4		8,339,251		10,650,823		10,650,823	2,311,572						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/23/2027	12	321,392	26782.6		38,260		59,807		59,807	21,548						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	2,229	6,185,698	2775.1		1,889,858		1,890,453		1,890,453	595						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	152	4,070,960	26782.6		1,435,540		1,906,403		1,906,403	470,863						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	2,556	18,169,070	7108.4		1,681,388		2,188,583		2,188,583	507,196						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/21/2028	79	561,564	7108.4		80,495		104,872		104,872	24,376						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/09/2027	4	100,328	25082.1		16,972		25,336		25,336	8,364						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/07/2028	53	361,707	6824.66		63,120		80,689		80,689	17,569						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	447	1,240,470	2775.1		133,577		91,696		91,696	(41,881)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2032	4	18,744	4527.44		2,776		1,541		1,541	(1,235)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2032	26	118,800	4527.44		17,606		9,767		9,767	(7,838)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/07/2032	4,355	32,222,340	7398.93		9,744,313		11,304,195		11,304,195	1,559,882						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	1,951	14,435,312	7398.93		1,334,211		1,269,657		1,269,657	(64,554)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	164	4,794,538	29235		1,682,305		1,852,130		1,852,130	169,824						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	283	809,722	2861.21		87,540		46,848		46,848	(40,692)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	20	584,700	29235		67,969		64,682		64,682	(3,287)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/09/2028	442	3,270,327	7398.93		473,594		504,958		504,958	31,364						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	1,946	5,567,915	2861.21		1,728,126		1,576,248		1,576,248	(151,878)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	23	99,955	4432.6		15,016		9,079		9,079	(5,937)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	21	77,142	3673.41		22,861		22,787		22,787	(74)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	05/26/2026	05/21/2032	3,902	29,161,480	7473.47		9,016,488		10,024,388		10,024,388	1,007,900						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	1,600	4,590,768	2869.23		1,472,976		1,295,756		1,295,756	(177,220)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	23	678,078	29481.6		84,574		73,039		73,039	(11,535)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/21/2032	136	4,009,503	29481.6		1,463,473		1,524,839		1,524,839	61,366						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	11/23/2026	5	35,326	7065.2		3,697		3,298		3,298	(399)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	2,034	15,201,038	7473.47		1,423,129		1,257,561		1,257,561	(165,568)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	426	1,222,292	2869.23		140,542		72,365		72,365	(68,177)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/23/2028	228	1,703,951	7473.47		251,821		252,612		252,612	791						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	40	1,163,380	29084.5		135,545		142,646		142,646	7,101						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	217	6,311,337	29084.5		2,221,718		2,488,378		2,488,378	266,661						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	393	1,466,908	3732.59		457,248		416,841		416,841	(40,407)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	18	153,356	8519.76		2,364		1,849		1,849	(514)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/23/2028	35	261,571	7473.47		34,153		38,778		38,778	4,625						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	2,676	19,766,675	7386.65		1,726,448		1,898,545		1,898,545	172,097						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2028	159	1,174,477	7386.65		166,252		188,716		188,716	22,464						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	4,963	36,659,944	7386.65		11,112,058		13,090,008		13,090,008	1,977,950						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	20	149,469	7473.47		11,348		12,365		12,365	1,017						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/21/2032	7	30,789	4417.34		4,124		2,847		2,847	(1,277)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2032	151	656,916	4342.1		93,602		65,590		65,590	(28,011)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/21/2032	4	17,493	4417.34		2,342		1,618		1,618	(724)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	1,994	5,716,838	2867.02		1,749,994		1,626,398		1,626,398	(123,597)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2026	06/09/2027	636	1,823,425	2867.02		196,454		115,760		115,760	(80,694)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	2,857	21,043,119	7365.46		2,075,411		2,127,513		2,127,513	52,103						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	245	728,993	2975.48		84,911		33,931		33,931	(50,980)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	43	1,261,933	29347.3		168,979		150,003		150,003	(18,976)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2028	130	957,510	7365.46		148,216		158,242		158,242	10,027						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	3,816	28,106,595	7365.46		8,905,056		10,167,113		10,167,113	1,262,057						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	1,176	3,499,164	2975.48		1,113,219		904,296		904,296	(208,923)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/24/2026	06/23/2032	158	4,636,869	29347.3		1,738,730		1,797,589		1,797,589	58,860						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2032	641	2,414,801	3767.24		773,860		671,622		671,622	(102,238)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2027	513	1,535,173	2992.54		157,551		71,737		71,737	(85,813)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2032	1,448	4,333,198	2992.54		1,313,976		1,108,728		1,108,728	(205,248)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2032	975	3,687,314	3781.86		1,098,104		1,020,192		1,020,192	(77,911)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	2,840	21,423,938	7543.64		2,002,370		1,821,465		1,821,465	(180,905)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	29	862,086	29727.1		111,089		97,351		97,351	(13,739)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	5,481	41,346,691	7543.64		13,151,824		14,157,963		14,157,963	1,006,140						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/07/2028	130	980,673	7543.64		146,089		144,725		144,725	(1,364)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	268	7,966,863	29727.1		3,012,095		3,012,071		3,012,071	(24)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	28	796,735	28454.8		101,697		120,436		120,436	18,739						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2032	721	2,717,608	3769.22		848,379		763,139		763,139	(85,240)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	2,706	20,046,860	7408.3		1,954,165		2,055,992		2,055,992	101,827						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/21/2028	165	1,222,370	7408.3		188,890		201,232		201,232	12,342						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	3,843	28,470,097	7408.3		9,235,613		10,271,564		10,271,564	1,035,951						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	1,056	3,104,809	2940.16		994,161		837,814		837,814	(156,347)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	158	4,495,860	28454.8		1,695,966		1,883,515		1,883,515	187,549						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	304	893,809	2940.16		97,888		51,714		51,714	(46,174)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	2,900	22,497,156	7757.64		2,026,008		1,587,451		1,587,451	(438,557)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2027	377	1,144,003	3034.49		112,904		52,312		52,312	(60,592)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2027	48	1,426,670	29722.3		168,943		171,093		171,093	2,150						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2028	75	581,823	7757.64		85,005		75,957		75,957	(9,047)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	4,003	31,053,833	7757.64		9,934,685		10,006,630		10,006,630	71,944						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2032	1,587	4,815,736	3034.49		1,462,855		1,199,021		1,199,021	(263,834)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2026	08/09/2032	174	5,171,680	29722.3		1,925,006		1,971,904		1,971,904	46,899						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/09/2032	1,089	4,231,386	3885.57		1,280,599		1,094,546		1,094,546	(186,052)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	3,003	23,046,133	7674.37		2,023,722		1,866,762		1,866,762	(156,959)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2028	239	1,834,174	7674.37		263,330		258,411		258,411	(4,920)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	159	4,660,109	29308.9		1,715,046		1,841,053		1,841,053	126,007						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	3,457	26,530,297	7674.37		8,444,725		8,848,599		8,848,599	403,874						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	960	2,897,155	3017.87		887,414		735,733		735,733	(151,682)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2026	08/23/2032	689	2,639,146	3830.4		808,638		715,680		715,680	(92,958)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	407	1,228,273	3017.87		119,658		61,887		61,887	(57,771)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	38	1,113,737	29308.9		126,149		149,137		149,137	22,988						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2026	09/09/2032	207	6,090,261	29421.5		2,258,888		2,395,729		2,395,729	136,841						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	397	1,159,728	2921.23		109,519		80,978		80,978	(28,541)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	48	1,412,234	29421.5		155,215		190,315		190,315	35,100						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	5,040	38,487,254	7636.36		12,253,707		13,094,520		13,094,520	840,813						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	1,283	3,747,938	2921.23		1,141,008		1,044,441		1,044,441	(96,567)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2032	1,067	3,967,597	3718.46		1,269,250		1,177,750		1,177,750	(91,500)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	5,142	39,266,163	7636.36		3,357,058		3,445,118		3,445,118	88,060						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/08/2028	247	1,886,181	7636.36		269,546		277,619		277,619	8,073						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/24/2026	09/23/2032	1,280	3,633,485	2838.66		1,145,873		1,095,575		1,095,575	(50,298)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2026	09/23/2027	252	715,342	2838.66		71,608		64,090		64,090	(7,519)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/23/2032	988	3,608,907	3652.74		1,120,362		1,130,581		1,130,581	10,219						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2026	09/23/2027	36	1,096,930	30470.3		126,153		122,847		122,847	(3,306)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	2,464	18,987,658	7706.03		1,709,375		1,589,048		1,589,048	(120,328)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2032	142	4,326,781	30470.3		1,667,921		1,577,158		1,577,158	(90,763)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/22/2028	215	1,656,796	7706.03		248,213		235,467		235,467	(12,746)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	3,956	30,485,055	7706.03		10,192,199		10,188,254		10,188,254	(3,945)						0013
0159999999. Subtotal - purchased options - hedging other - call options and warrants										640,704,036	276,848,606		1,528,147,847	XXX	1,528,147,847	369,617,804					XXX	XXX
S&P 500 Put Option, Periodically, 12/07/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2017	09/07/2027	58,883	145,000,003	2462.5	32,643,270	2,967,570		372,909	^	372,909	(3,654,678)						0013
S&P 500 Put Option, Periodically, 12/24/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2017	09/24/2027	12,006	29,999,993	2498.75	6,385,500	580,500		82,294	^	82,294	(729,893)						0013
S&P 500 Put Option, Periodically, 10/05/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2017	10/05/2027	11,779	30,000,012	2546.9	5,952,000	558,000		86,798	^	86,798	(714,602)						0013
S&P 500 Put Option, Periodically, 10/16/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/17/2017	10/15/2027	9,780	24,999,991	2556.15	5,052,800	473,700		76,395	^	76,395	(605,437)						0013

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)
S&P 500 Put Option, Periodically, 11/06/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2027	11,565	30,000,007	2594.05	6,054,400	567,600		102,627	^	102,627	(732,721)						0013
S&P 500 Put Option, Periodically, 12/04/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2017	12/06/2027	19,021	50,000,003	2628.7	10,082,240	945,210		190,689	^	190,689	(1,234,358)						0013
S&P 500 Put Option, Periodically, 12/18/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2017	12/17/2027	7,453	20,000,000	2683.35	3,960,000	371,250		80,897	^	80,897	(492,387)						0013
S&P 500 Put Option, Periodically, 12/28/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2017	12/28/2027	7,449	19,999,991	2684.75	4,003,200	375,300		82,765	^	82,765	(498,566)						0013
S&P 500 Put Option, Periodically, 10/09/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2018	01/10/2028	7,267	19,999,995	2752.25	3,720,000	360,000		87,833	^	87,833	(491,169)						0013
S&P 500 Put Option, Periodically, 10/16/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2018	01/14/2028	14,338	40,000,013	2789.8	7,393,500	715,500		180,600	^	180,600	(985,460)						0013
S&P 500 Put Option, Periodically, 11/24/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2018	08/24/2028	5,223	15,000,004	2872.15	2,392,500	247,500		119,798	^	119,798	(367,549)						0013
S&P 500 Put Option, Periodically, 10/04/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2022	01/04/2027	6,256	29,999,989	4795.41	3,780,000	756,000		43,987	^	43,987	(1,142,505)						0013
S&P 500 Put Option, Periodically, 12/05/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/05/2022	12/04/2027	12,432	50,000,016	4022	4,422,000	1,105,500		397,159	^	397,159	(1,704,920)						0013
S&P 500 Put Option, Periodically, 12/09/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2023	06/07/2028	17,532	74,999,985	4277.83	4,692,750	1,407,825		977,225	^	977,225	(2,534,313)						0013
S&P 500 Put Option, Periodically, 12/21/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	06/21/2023	06/21/2028	9,160	39,999,989	4366.73	2,502,400	750,720		553,802	^	553,802	(1,380,181)						0013
S&P 500 Put Option, Periodically, 10/19/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2028	13,149	60,000,009	4562.95	3,321,900	1,107,300		941,160	^	941,160	(2,153,902)						0013
S&P 500 Put Option, Periodically, 11/03/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/31/2024	01/31/2029	8,185	40,000,003	4886.75	1,644,300	704,700		906,844	^	906,844	(1,550,358)						0013
S&P 500 Put Option, Periodically, 12/01/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2024	02/28/2029	7,887	40,000,002	5071.65	1,506,400	645,600		1,002,628	^	1,002,628	(1,566,622)						0013
S&P 500 Put Option, Periodically, 11/16/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2024	05/15/2029	8,507	45,000,022	5290.05	1,408,368	704,184		1,314,632	^	1,314,632	(1,838,581)						0013
S&P 500 Put Option, Periodically, 12/11/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2029	9,201	49,999,991	5434.25	1,530,266	765,133		1,582,081	^	1,582,081	(2,096,664)						0013
S&P 500 Put Option, Periodically, 10/13/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2024	07/10/2028	10,753	30,000,005	2790	4,826,035	499,245		206,384	^	206,384	(728,660)						0013
S&P 500 Put Option, Periodically, 10/19/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2029	7,145	40,000,010	5598.22	1,081,769	649,061		1,386,330	^	1,386,330	(1,777,086)						0013
S&P 500 Put Option, Periodically, 11/13/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2029	5,836	35,001,410	5997.5	672,576	504,432		1,525,224	^	1,525,224	(1,616,984)						0013

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)
S&P 500 Put Option, Periodically, 12/04/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2029	7,408	45,000,000	6074.35	879,720	659,790		2,032,009	^	2,032,009	(2,114,560)						0013
S&P 500 Put Option, Periodically, 12/29/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2025	06/25/2030	9,033	54,999,227	6088.7	633,305	949,958		2,722,157	^	2,722,157	(2,727,963)						0013
S&P 500 Put Option, Periodically, 10/26/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/23/2025	07/23/2030	6,309	40,000,637	6340.25	224,679	674,038		2,171,790	^	2,171,790	(2,049,418)						0013
S&P 500 Put Option, Periodically, 11/13/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2030	5,423	35,000,855	6454.15	196,560	589,680		1,983,455	^	1,983,455	(1,823,630)						0013
S&P 500 Put Option, Periodically, 12/09/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2030	6,918	44,998,477	6504.55	256,950	770,850		2,611,175	^	2,611,175	(2,373,185)						0013
S&P 500 Put Option, Periodically, 10/08/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2030	6,694	44,999,076	6722.3		755,865		2,811,098	^	2,811,098	(2,426,755)						0013
S&P 500 Put Option, Periodically, 10/29/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	10/29/2025	10/29/2030	6,515	44,995,522	6906.45		771,600		2,980,679	^	2,980,679	(2,495,752)						0013
S&P 500 Put Option, Periodically, 11/18/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2031	5,793	40,002,345	6905.29		501,000		2,707,564	^	2,707,564	2,206,564						0013
S&P 500 Put Option, Periodically, 10/20/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	04/20/2026	04/18/2031	5,631	40,000,003	7103.85		244,224		2,875,570	^	2,875,570	2,631,346						0013
S&P 500 Put Option, Periodically, 11/13/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2031	4,712	35,000,171	7427.88		203,325		2,733,662	^	2,733,662	2,530,337						0013
S&P 500 Put Option, Periodically, 12/30/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	06/30/2026	06/30/2031	6,020	45,000,019	7474.9		259,000		3,567,137	^	3,567,137	3,308,137						0013
S&P 500 Put Option, Periodically, 11/25/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/26/2026	08/26/2031	4,560	35,000,189	7675.48				2,917,843	^	2,917,843	2,917,843						0013
S&P 500 Put Option, Periodically, 12/03/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2031	9,038	70,001,570	7745.25				5,930,943	^	5,930,943	5,930,943						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	37	148,252	4020.94	20,983			2,869		2,869	(2,086)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	8	13,519	1737.69	2,341			428		428	(315)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/24/2024	05/23/2030	19	101,511	5267.84	9,786			3,702		3,702	(2,522)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	46	246,657	5346.99	23,955			9,318		9,318	(6,317)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	05/23/2030	22	114,839	5267.84	10,835			4,188		4,188	(2,853)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	38	207,492	5464.62	20,863			8,233		8,233	(5,544)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	5	10,819	2100.83	880			457		457	52						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	33	157,314	4812.29	12,594			4,871		4,871	(3,256)						0013

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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	6	10,824	1872.72	1,067			440		440	(292)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	02/08/2030	30	54,016	1808.99	4,974			2,007		2,007	(1,381)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	06/21/2030	24	119,462	4918.16	9,907			3,874		3,874	(2,587)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	251	1,399,599	5576.98	139,034			58,304		58,304	(38,837)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	343	1,905,619	5555.74	207,848			79,246		79,246	(52,499)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/09/2030	3	13,385	4461.58	1,009			369		369	(238)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/09/2030	3	16,731	5576.98	1,832			697		697	(464)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	541	2,891,191	5344.16	327,245			112,183		112,183	(73,982)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	07/23/2030	9	50,002	5555.74	6,455			2,079		2,079	(1,378)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	550	3,099,036	5634.61	347,193			134,134		134,134	(87,654)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	08/09/2030	5	9,364	1872.83	1,032			403		403	(248)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	06/21/2030	5	9,099	1819.83	963			364		364	(228)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	880	4,814,524	5471.05	576,004			198,239		198,239	(128,717)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	43	94,408	2195.53	10,255			4,762		4,762	650						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/09/2030	2	8,551	4275.33	676			223		223	(141)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	3	16,904	5634.61	2,116			732		732	(478)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	06/21/2030	5	24,591	4918.16	2,427			798		798	(532)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/21/2030	7	12,739	1819.83	1,119			510		510	(320)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/21/2030	5	24,591	4918.16	2,151			798		798	(532)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	425	2,430,392	5718.57	276,339			109,711		109,711	(70,490)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	12	59,087	4923.95	4,841			1,995		1,995	(1,283)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	29	57,949	1998.25	5,945			2,833		2,833	(1,781)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	29	165,839	5718.57	17,482			7,486		7,486	(4,810)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	157	909,350	5792.04	98,554			42,351		42,351	(26,958)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	185	1,072,523	5797.42	111,200			50,312		50,312	(31,819)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/08/2030	442	2,650,029	5995.54	265,532			133,408		133,408	(83,228)						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	669	3,993,488	5969.34	377,349			200,363		200,363	(124,357)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/08/2030	51	110,144	2159.68	9,517			6,253		6,253	(3,928)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2024	11/09/2026	14	75,544	5395.99	3,189			38		38	(1,301)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	676	4,091,727	6052.85	391,316			212,260		212,260	(130,068)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	5	10,798	2159.68	1,515			613		613	(385)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	6	28,779	4796.43	2,204			955		955	(592)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	1,545	9,229,938	5974.07	829,789			469,347		469,347	(286,652)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	16	86,336	5395.99	6,815			3,552		3,552	(2,241)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	412	2,438,319	5918.25	233,394			122,486		122,486	(74,405)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/09/2030	17	82,319	4842.28	5,158			2,826		2,826	(1,717)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/09/2030	20	121,057	6052.85	11,180			6,280		6,280	(3,848)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	335	2,049,768	6118.71	193,466			110,066		110,066	(66,001)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	302	1,819,849	6025.99	175,239			95,359		95,359	(57,049)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	8	38,566	4820.79	2,614			1,358		1,358	(787)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	8	48,208	6025.99	4,770			2,526		2,526	(1,511)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	575	3,457,550	6013.13	341,642			181,244		181,244	(107,733)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	506	2,919,721	5770.2	330,165			142,709		142,709	(84,297)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	341	1,932,638	5667.56	195,659			91,986		91,986	(53,748)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	01/22/2027	399	2,197,229	5506.84	125,430			6,538		6,538	(45,314)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	526	2,870,329	5456.9	381,024			129,047		129,047	(73,579)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2025	04/23/2031	600	3,225,516	5375.86	351,444			142,349		142,349	(79,755)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2025	02/07/2031	2	4,294	2146.81	500			221		221	43						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2025	04/09/2031	18	88,402	4911.21	8,293			3,337		3,337	(1,819)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	02/09/2027	2	10,847	5423.39	858			38		38	(216)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	02/07/2031	10	20,517	2051.74	2,837			1,094		1,094	(651)						0013

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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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	05/09/2031	176	996,144	5659.91	104,951			48,252		48,252	(27,206)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	248	1,439,099	5802.82	151,716			73,082		73,082	(41,094)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/10/2025	06/09/2031	265	1,591,558	6005.88	159,367			86,217		86,217	(48,199)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2025	06/23/2031	103	620,593	6025.17	63,893			33,955		33,955	(18,832)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2031	318	1,991,717	6263.26	242,904			116,786		116,786	(64,480)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	114	724,916	6358.91	75,237			43,754		43,754	(23,998)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	136	868,965	6389.45	113,848			53,058		53,058	(28,916)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	201	1,299,849	6466.91	138,113			81,235		81,235	(43,985)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2031	188	1,224,371	6512.61	125,650			77,790		77,790	(41,722)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	139	925,312	6656.92	101,633			61,104		61,104	(32,540)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	91	612,895	6735.11	70,672			41,389		41,389	(21,873)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	13	87,556	6735.11	6,082			10		10	(3,878)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2031	46	309,968	6738.44	31,858			21,016		21,016	(11,045)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	19	128,030	6738.44	6,726			95		95	(5,778)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	57	383,542	6728.8	21,016			789		789	(17,343)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	93	625,778	6728.8	64,532			42,459		42,459	(22,215)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	8	53,908	6738.44	2,896			40		40	(2,433)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/24/2025	11/21/2031	41	270,723	6602.99	30,398			17,902		17,902	(9,314)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	379	2,502,533	6602.99	145,995			6,705		6,705	(104,739)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	44	261,478	5942.69	10,542			330		330	(6,945)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/24/2025	11/09/2026	13	28,464	2189.54	1,484			30		30	(1,006)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	139	950,831	6840.51	54,990			4,961		4,961	(46,332)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	53	362,547	6840.51	39,745			25,445		25,445	(13,113)						0013

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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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2026	22	152,015	6909.79	8,268			1,120		1,120	(7,643)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2031	153	1,057,198	6909.79	108,537			75,617		75,617	(38,713)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/09/2032	2	13,933	6966.28		1,425		1,013		1,013	(412)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/26/2026	01/23/2032	11	76,072	6915.61		7,753		5,490		5,490	(2,263)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	132	912,861	6915.61		49,339		9,356		9,356	(39,983)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	02/10/2026	02/09/2032	34	236,804	6964.82		25,643		17,368		17,368	(8,275)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	02/10/2026	09/23/2027	5	29,956	5991.23		1,378		516		516	(862)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	02/10/2026	10/23/2026	59	357,811	6064.6		8,579		109		109	(8,470)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	02/10/2026	02/09/2027	57	396,995	6964.82		22,852		5,007		5,007	(17,844)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2032	37	252,997	6837.75		30,034		18,134		18,134	(11,900)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	81	553,858	6837.75		32,333		6,825		6,825	(25,508)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	10/09/2030	21	109,470	5212.84		7,698		4,166		4,166	(3,532)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2027	49	333,004	6795.99		20,763		4,393		4,393	(16,371)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2032	51	346,595	6795.99		39,262		24,746		24,746	(14,516)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	46	302,726	6581		34,891		20,751		20,751	(14,140)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/10/2026	04/09/2032	65	443,603	6824.66		48,479		32,191		32,191	(16,288)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	21	149,276	7108.4		16,324		11,536		11,536	(4,788)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	304	2,160,954	7108.4		125,467		48,180		48,180	(77,286)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/07/2032	119	880,473	7398.93		101,657		72,416		72,416	(29,241)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	89	658,505	7398.93		38,315		20,019		20,019	(18,297)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	05/26/2026	05/21/2032	24	179,363	7473.47		17,874		15,027		15,027	(2,848)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/26/2026	11/23/2026	10	59,427	5942.69		601		75		75	(526)						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	25	186,837	7473.47		12,262		6,331		6,331	(5,931)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	27	199,440	7386.65		33,597		16,521		16,521	(17,076)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	1	7,365	7365.46		408		250		250	(158)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	49	360,908	7365.46		36,517		29,886		29,886	(6,631)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	95	716,646	7543.64		76,254		61,624		61,624	(14,630)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	6	44,450	7408.3		4,561		3,738		3,738	(823)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	70	543,035	7757.64		51,381		48,968		48,968	(2,412)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	103	790,460	7674.37		81,830		70,396		70,396	(11,435)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2026	09/09/2032	220	1,679,999	7636.36		152,623		149,073		149,073	(3,551)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3VO5H2G7GRSO5BHJ91	09/10/2026	09/09/2027	70	534,545	7636.36		28,732		25,690		25,690	(3,043)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	25	192,651	7706.03		9,902		9,889		9,889	(13)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	110	847,663	7706.03		77,006		76,377		76,377	(628)						0013
0169999999. Subtotal - purchased options - hedging other - put options										129,611,244	25,336,902		54,990,510	XXX	54,990,510	(29,981,684)					XXX	XXX
Interest Rate Floor - Fed Funds 0.7% floor	MEDIUM TERM NOTE	Exhibit 5	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/12/2024	12/17/2029		260,000,000	0.7	923,000			176,891		176,891	(60,435)						0001
Interest Rate Floor - Fed Funds 0.7% floor	MEDIUM TERM NOTE	Exhibit 5	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/11/2026	12/17/2029		80,000,000	0.7		115,000		54,428		54,428	(60,572)						0001
0189999999. Subtotal - purchased options - hedging other - floors										923,000	115,000		231,319	XXX	231,319	(121,007)					XXX	XXX
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2026	451	3,045,995	6753.72 (6956.33)	58,099			91,209		91,209	31,051				2,254		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2026	434	2,934,019	6753.72 (7185.96)	110,515			187,163		187,163	72,693				2,171		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/13/2025	10/12/2026	5,203	34,095,068	6552.51 (7132.02)	1,784,752			3,001,862		3,001,862	1,022,776				30,907		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/13/2025	10/12/2026	1,043	15,151,320	14531.4 (16129.9)	814,526			1,553,439		1,553,439	696,790				13,735		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2026	390	2,614,977	6699.4 (6900.38)	52,273			77,489		77,489	24,352				3,210		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2026	135	903,012	6699.4 (7061.17)	31,324			47,999		47,999	16,391				1,108		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	590	3,972,011	6728.8 (6930.66)	76,603			115,580		115,580	36,162				6,323		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	296	1,994,013	6728.8 (7216.64)	86,475			137,683		137,683	49,261				3,174		0003

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)
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2025	11/12/2026	4,557	31,219,437	6850.92 (7452.87)	1,397,167			2,479,604		2,479,604	1,014,779				53,573		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/13/2025	11/12/2026	768	11,671,139	15203.1 (16875.5)	495,752			800,026		800,026	417,473				20,028		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	11/24/2025	11/20/2026	343	2,267,995	6602.99 (6801.08)	43,636			65,698		65,698	18,079				4,239		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	11/24/2025	11/20/2026	203	1,338,030	6602.99 (7094.91)	59,244			94,824		94,824	29,528				2,501		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2025	12/08/2026	451	3,085,996	6846.51 (7051.91)	57,614			85,654		85,654	27,802				6,709		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2025	12/08/2026	248	1,698,003	6846.51 (7294.96)	65,281			100,184		100,184	36,084				3,691		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/15/2025	12/11/2026	5,069	34,609,985	6827.41 (7430.82)	1,691,565			2,692,294		2,692,294	1,009,470				76,851		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/15/2025	12/11/2026	896	13,598,325	15172.1 (16841.1)	654,407			1,115,349		1,115,349	603,487				30,195		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	410	2,821,969	6878.49 (7084.84)	54,376			76,687		76,687	24,722				6,729		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	432	2,973,984	6878.49 (7390.94)	130,828			193,000		193,000	70,743				7,091		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/12/2026	01/08/2027	448	3,101,022	6921.46 (7129.1)	60,112			82,560		82,560	22,448				8,115		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/12/2026	01/08/2027	214	1,478,009	6921.46 (7378.28)	58,472			83,839		83,839	25,367				3,868		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/13/2026	01/12/2027	6,214	43,356,895	6977.27 (7593.1)	2,082,598			3,117,934		3,117,934	1,035,336				115,720		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/13/2026	01/12/2027	838	12,998,373	15520.3 (17227.5)	584,909			877,987		877,987	293,079				34,693		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/26/2026	01/22/2027	222	1,534,971	6913.35 (7279.76)	50,352			70,269		70,269	19,917				4,289		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/26/2026	01/22/2027	233	1,607,976	6913.35 (7120.75)	31,309			42,442		42,442	11,133				4,493		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2026	02/08/2027	347	2,407,969	6932.2 (7140.27)	46,970			62,580		62,580	15,610				7,213		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2026	02/08/2027	364	2,520,030	6932.3 (7358.64)	94,446			130,551		130,551	36,105				7,549		0003
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/12/2027	685	10,418,143	15210.3 (16883.4)	521,280			995,636		995,636	474,355				31,682		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/13/2026	02/12/2027	7,003	47,850,433	6832.76 (7434.06)	2,411,794			3,538,054		3,538,054	1,126,259				145,513		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/22/2027	321	2,218,022	6909.51 (7116.8)	41,404			57,327		57,327	15,923				6,990		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/22/2027	395	2,728,013	6909.51 (7355.17)	103,095			147,291		147,291	44,195				8,597		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2026	03/08/2027	277	1,866,986	6740.02 (6942.22)	35,600			49,190		49,190	13,590				6,161		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2026	03/08/2027	385	2,594,975	6740.02 (7151.16)	96,210			136,501		136,501	40,291				8,563		0003

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)
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/13/2026	03/12/2027	4,730	31,558,824	6672.62 (7258.78)		1,534,803		2,371,477		2,371,477	836,674				105,454		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	665	9,888,163	14873.2 (16509.3)		508,289		1,028,143		1,028,143	519,854				33,041		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/22/2027	285	1,854,997	6506.48 (6701.67)		35,044		49,991		49,991	14,946				6,386		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/22/2027	656	4,270,984	6506.48 (6922.89)		164,617		242,043		242,043	77,426				14,703		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	333	2,259,015	6782.81 (6986.29)		43,423		58,056		58,056	14,632				8,149		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	400	2,712,988	6782.81 (7254.22)		113,882		157,429		157,429	43,546				9,787		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/13/2026	04/12/2027	5,007	34,128,896	6816.89 (7419.27)		1,727,249		2,454,713		2,454,713	727,464				124,400		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2026	04/12/2027	943	14,340,924	15209.4 (16882.4)		724,930		1,424,200		1,424,200	699,270				52,273		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/22/2027	326	2,327,027	7137.9 (7352.04)		44,334		55,032		55,032	10,698				8,698		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2026	04/22/2027	649	4,633,996	7137.9 (7619.71)		184,856		235,053		235,053	50,197				17,322		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2026	05/07/2027	360	2,667,018	7398.93 (7620.9)		49,700		56,987		56,987	7,287				10,329		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2026	05/07/2027	547	4,046,993	7398.93 (7865.06)		149,378		169,408		169,408	20,031				15,674		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2026	05/12/2027	3,721	27,539,046	7400.96 (8053.91)		1,346,038		1,508,939		1,508,939	162,901				107,870		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	813	13,440,705	16523.3 (18340.8)		658,829		652,985		652,985	(5,845)				52,647		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/26/2026	05/21/2027	379	2,831,025	7473.47 (7701.41)		55,337		59,105		59,105	3,769				11,310		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/26/2026	05/21/2027	434	3,241,991	7473.47 (8033.98)		141,532		149,372		149,372	7,841				12,952		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	06/10/2026	06/08/2027	193	1,431,009	7405.73 (7631.6)		27,081		30,746		30,746	3,665				5,934		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	06/10/2026	06/08/2027	532	3,941,996	7405.73 (7972.27)		170,312		193,638		193,638	23,326				16,345		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2026	06/11/2027	4,846	36,011,295	7431.46 (8102.27)		1,913,360		1,983,782		1,983,782	70,422				150,203		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/11/2027	635	10,544,960	16613.3 (18440.8)		591,378		521,250		521,250	(70,128)				43,983		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/22/2027	209	1,560,020	7472.79 (7696.97)		28,191		31,943		31,943	3,752				6,646		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/22/2027	382	2,856,026	7472.79 (7924.89)		96,579		110,842		110,842	14,263				12,168		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/10/2026	07/08/2027	195	1,460,026	7482.71 (7707.19)		28,166		29,730		29,730	1,564				6,405		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/10/2026	07/08/2027	371	2,779,004	7482.71 (8013.98)		118,228		123,220		123,220	4,992				12,191		0003

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)
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	07/13/2026	07/12/2027	4,057	30,732,221	7575.39 (8246.54)		1,481,399		1,527,258		1,527,258	45,859				135,775		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2026	07/12/2027	667	11,303,146	16949.5 (18814)		517,331		441,616		441,616	(75,716)				49,937		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2026	07/22/2027	192	1,441,000	7498.96 (7723.93)		26,997		29,132		29,132	2,135				6,477		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2026	07/22/2027	280	2,103,008	7498.96 (8012.64)		82,343		89,977		89,977	7,635				9,453		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2026	08/06/2027	290	2,249,017	7757.64 (7990.37)		42,501		39,684		39,684	(2,816)				10,363		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2026	08/06/2027	302	2,341,023	7757.64 (8207.58)		80,250		73,934		73,934	(6,315)				10,787		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/13/2026	08/12/2027	5,499	42,611,713	7748.5 (8437.79)		2,108,671		1,893,667		1,893,667	(215,004)				198,251		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2026	08/12/2027	737	12,779,656	17347.4 (19255.6)		627,608		364,395		364,395	(263,214)				59,457		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/24/2026	08/20/2027	317	2,433,006	7674.37 (8203.9)		96,117		94,773		94,773	(1,345)				11,462		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/24/2026	08/20/2027	350	2,686,030	7674.37 (7904.6)		50,372		49,921		49,921	(451)				12,654		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2027	333	2,555,973	7673.52 (7903.73)		47,026		47,502		47,502	476				12,389		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2027	287	2,202,991	7673.52 (8168.46)		80,087		81,520		81,520	1,433				10,678		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/14/2026	09/10/2027	4,073	31,187,339	7656.98 (8333.85)		1,514,730		1,505,410		1,505,410	(9,320)				151,602		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	668	11,461,156	17164.1 (19052.2)		525,762		476,476		476,476	(49,286)				55,713		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2026	09/22/2027	371	2,878,973	7764.64 (7997.58)		53,337		51,294		51,294	(2,043)				14,237		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2026	09/22/2027	366	2,838,985	7764.64 (8315.93)		112,556		108,178		108,178	(4,377)				14,039		0003
0199999999. Subtotal - purchased options - hedging other - collars										7,664,436	24,121,173		42,880,722	XXX	42,880,722	11,045,450				2,276,084	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										778,902,717	326,421,681		1,626,250,398	XXX	1,626,250,398	350,560,564				2,276,084	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										640,704,036	276,848,606		1,528,147,847	XXX	1,528,147,847	369,617,804					XXX	XXX
0449999999. Total purchased options - put options										129,611,244	25,336,902		54,990,510	XXX	54,990,510	(29,981,684)					XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors										923,000	115,000		231,319	XXX	231,319	(121,007)					XXX	XXX
0479999999. Total purchased options - collars										7,664,436	24,121,173		42,880,722	XXX	42,880,722	11,045,450				2,276,084	XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										778,902,717	326,421,681		1,626,250,398	XXX	1,626,250,398	350,560,564				2,276,084	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
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	49	217,846	4467.71	(49,148)			(184,934)		(184,934)	(39,882)						0013

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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	12	22,513	1930.77	(4,339)			(13,223)		(13,223)	(3,392)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	2	11,389	5346.99	(3,376)			(7,019)		(7,019)	(1,710)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	9	20,448	2334.26	(4,005)			(9,320)		(9,320)	(2,943)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	9	18,041	2080.8	(4,635)			(9,364)		(9,364)	(2,546)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	02/08/2030	45	90,027	2009.99	(25,058)			(50,033)		(50,033)	(13,261)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	06/21/2030	3	18,908	5464.62	(5,135)			(11,138)		(11,138)	(2,758)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	08/09/2030	6	12,486	2080.92	(3,346)			(6,646)		(6,646)	(1,798)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	06/21/2030	7	14,154	2022.03	(4,046)			(7,961)		(7,961)	(2,113)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	63	153,687	2439.48	(24,459)			(63,798)		(63,798)	(22,091)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	5	28,173	5634.61	(6,599)			(15,696)		(15,696)	(3,959)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/09/2030	2	10,688	5344.16	(2,930)			(6,673)		(6,673)	(1,614)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	06/21/2030	7	38,252	5464.62	(9,642)			(22,534)		(22,534)	(5,580)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/21/2030	8	16,176	2022.03	(5,437)			(9,099)		(9,099)	(2,415)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/21/2030	6	32,788	5464.62	(9,609)			(19,315)		(19,315)	(4,783)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	7	38,297	5471.05	(12,366)			(22,855)		(22,855)	(5,613)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	37	82,150	2220.28	(21,534)			(37,875)		(37,875)	(10,762)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/08/2030	74	177,573	2399.64	(54,488)			(68,162)		(68,162)	(20,679)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2024	11/09/2026	12	71,946	5995.54	(9,937)			(20,221)		(20,221)	(6,346)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	7	16,797	2399.64	(3,776)			(6,448)		(6,448)	(1,956)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	10/09/2030	14	30,808	2200.59	(9,351)			(14,567)		(14,567)	(4,108)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	16	95,929	5995.54	(27,982)			(47,089)		(47,089)	(12,428)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	07/09/2030	5	27,885	5576.98	(9,221)			(15,750)		(15,750)	(3,957)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	10/23/2030	2	11,595	5797.42	(3,258)			(6,133)		(6,133)	(1,573)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	07/09/2030	5	10,147	2029.47	(3,391)			(5,680)		(5,680)	(1,510)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2024	10/23/2026	2	11,595	5797.42	(1,620)			(3,739)		(3,739)	(1,127)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	01/22/2027	399	2,441,365	6118.71	(199,412)			(652,508)		(652,508)	(204,633)						0013

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)
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2025	02/07/2031	3	7,156	2385.34	(1,552)			(3,247)		(3,247)	(1,100)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	02/09/2027	2	12,052	6025.99	(811)			(3,480)		(3,480)	(1,059)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	02/07/2031	13	29,636	2279.71	(5,171)			(13,238)		(13,238)	(3,847)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	13	355,641	27357	(15,973)			(40,204)		(40,204)	(25,754)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	1	27,984	27984.5	(1,005)			(2,473)		(2,473)	(1,608)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	9	248,472	27608	(10,231)			(25,597)		(25,597)	(16,522)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	2	55,718	27859	(2,098)			(5,193)		(5,193)	(3,371)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/10/2025	10/09/2026	1	28,486	28486.4	(847)			(1,983)		(1,983)	(1,287)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	33	238,928	7240.24	(7,552)			(13,941)		(13,941)	(5,634)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	253	1,848,820	7307.59	(54,605)			(90,205)		(90,205)	(34,360)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	87	662,128	7610.67	(10,203)			(7,888)		(7,888)	1,971						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	39	278,430	7139.22	(10,760)			(20,372)		(20,372)	(8,557)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	27	200,033	7408.62	(4,394)			(7,021)		(7,021)	(2,185)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	96	737,091	7678.03	(9,819)			(4,813)		(4,813)	4,429						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	36	259,437	7206.57	(8,805)			(16,404)		(16,404)	(6,749)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	4	29,365	7341.27	(305)			(1,296)		(1,296)	(471)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	275	2,046,633	7442.3	(46,277)			(62,960)		(62,960)	(17,160)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	186	1,434,376	7711.7	(18,092)			(6,457)		(6,457)	10,021						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	24	188,314	7846.4	(1,443)			(114)		(114)	1,398						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	137	1,111,866	8115.81	(5,416)			(41)		(41)	4,241						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	58	484,389	8351.54	(1,218)			(6)		(6)	992						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	825	6,167,675	7475.97	(131,051)			(163,883)		(163,883)	(36,310)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/09/2026	1	28,110	28110	(1,161)			(2,350)		(2,350)	(1,530)						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	7	193,250	27607.2	(9,953)			(20,576)		(20,576)	(13,043)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	2	56,218	28109.1	(2,437)			(4,929)		(4,929)	(3,159)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	3	82,069	27356.2	(4,596)			(9,541)		(9,541)	(5,999)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	30	216,304	7210.13	(9,974)			(14,234)		(14,234)	(5,778)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10	72,438	7243.82	(3,155)			(4,427)		(4,427)	(1,775)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	275	2,010,583	7311.21	(77,886)			(104,581)		(104,581)	(40,298)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	35	260,609	7445.98	(7,886)			(9,144)		(9,144)	(2,900)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	38	289,349	7614.44	(6,289)			(5,019)		(5,019)	(331)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	41	317,718	7749.21	(5,217)			(2,370)		(2,370)	1,317						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	91	738,904	8119.82	(5,340)			(174)		(174)	3,083						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	3	25,067	8355.67	(105)			(2)		(2)	58						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	30	214,283	7142.75	(11,039)			(16,161)		(16,161)	(6,653)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	8	59,298	7412.28	(1,912)			(2,321)		(2,321)	(790)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	543	4,061,461	7479.67	(115,241)			(126,645)		(126,645)	(36,421)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	67	514,682	7681.82	(9,739)			(6,083)		(6,083)	989						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	19	147,024	7738.12	(2,884)			(2,041)		(2,041)	(63)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	61	476,130	7805.41	(8,146)			(4,686)		(4,686)	753						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	21	168,153	8007.27	(1,946)			(470)		(470)	689						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	211	1,710,830	8108.2	(16,124)			(2,339)		(2,339)	6,796						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	112	934,496	8343.71	(5,478)			(265)		(265)	2,505						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	60	436,026	7267.1	(19,781)			(27,377)		(27,377)	(11,044)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	296	2,161,022	7300.75	(92,743)			(126,295)		(126,295)	(50,431)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	19	141,271	7435.32	(4,835)			(5,949)		(5,949)	(2,174)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	43	322,612	7502.61	(9,819)			(11,181)		(11,181)	(3,719)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	75	570,266	7603.54	(14,484)			(14,036)		(14,036)	(3,511)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	17	129,832	7637.19	(3,099)			(2,807)		(2,807)	(589)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	22	156,916	7132.53	(8,759)			(12,722)		(12,722)	(5,207)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	884	6,602,569	7468.97	(212,901)			(252,979)		(252,979)	(88,725)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	1	7,671	7670.83	(172)			(144)		(144)	(23)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	2	55,132	27565.8	(3,341)			(6,231)		(6,231)	(3,889)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	10/23/2026	8	58,490	7311.21	(2,329)			(3,042)		(3,042)	(1,172)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	10/23/2026	14	104,715	7479.67	(3,093)			(3,265)		(3,265)	(939)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	10/23/2026	2	56,469	28234.6	(2,642)			(4,694)		(4,694)	(3,013)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	1,092	8,486,762	7771.76	(155,575)			(99,686)		(99,686)	5,554						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/10/2025	11/09/2026	9	245,837	27315.2	(16,124)			(30,125)		(30,125)	(18,631)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/24/2025	11/23/2026	3	79,263	26421.1	(5,483)			(12,820)		(12,820)	(7,523)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/24/2025	11/23/2026	1	27,270	27269.5	(1,445)			(3,486)		(3,486)	(2,125)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	11/24/2025	11/09/2026	2	57,638	28818.8	(1,706)			(4,025)		(4,025)	(2,574)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	406	2,895,279	7131.23	(143,087)			(243,345)		(243,345)	(98,215)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	881	6,457,131	7329.32	(230,505)			(374,724)		(374,724)	(148,010)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	1,145	8,732,285	7626.45	(179,032)			(227,593)		(227,593)	(61,935)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/24/2025	11/23/2026	2	53,327	26663.5	(3,424)			(8,092)		(8,092)	(4,804)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	5	35,326	7065.2	(1,278)			(3,298)		(3,298)	(1,324)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	78	558,811	7164.24	(25,683)			(44,428)		(44,428)	(17,949)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	13	94,852	7296.3	(2,955)			(5,895)		(5,895)	(2,350)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	53	390,203	7362.33	(12,554)			(21,075)		(21,075)	(8,220)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	13	96,998	7461.38	(2,133)			(4,129)		(4,129)	(1,509)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	4	29,978	7494.39	(200)			(1,169)		(1,169)	(412)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	6	45,561	7593.44	(435)			(1,324)		(1,324)	(395)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	15	115,387	7692.48	(1,551)			(2,374)		(2,374)	(488)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	20	157,151	7857.56	(1,559)			(1,594)		(1,594)	151						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	117	930,922	7956.6	(9,347)			(5,690)		(5,690)	2,444						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	28	229,256	8187.71	(1,143)			(352)		(352)	785						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	9	62,993	6999.17	(3,150)			(6,488)		(6,488)	(2,580)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/24/2025	11/09/2026	9	21,895	2432.82	(2,084)			(3,423)		(3,423)	(1,185)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/10/2025	12/09/2026	7	195,852	27978.9	(10,412)			(20,860)		(20,860)	(12,942)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/10/2025	12/09/2026	3	85,862	28620.6	(3,698)			(7,336)		(7,336)	(4,646)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/10/2025	12/09/2026	1	28,236	28235.6	(1,393)			(2,762)		(2,762)	(1,729)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/10/2025	12/09/2026	3	86,247	28748.9	(3,590)			(7,027)		(7,027)	(4,464)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	10	72,509	7250.94	(3,593)			(5,186)		(5,186)	(2,079)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	438	3,325,721	7592.97	(91,086)			(109,526)		(109,526)	(35,841)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	545	4,156,808	7627.17	(106,716)			(123,838)		(123,838)	(38,169)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	7	51,235	7319.35	(2,273)			(3,224)		(3,224)	(1,281)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	386	2,864,873	7421.95	(106,891)			(145,489)		(145,489)	(55,874)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	5	37,281	7456.16	(1,310)			(1,751)		(1,751)	(660)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	60	453,526	7558.76	(13,240)			(16,431)		(16,431)	(5,640)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	19	145,566	7661.37	(3,500)			(3,903)		(3,903)	(1,115)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	6	47,200	7866.59	(753)			(599)		(599)	(28)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	1,187	9,459,429	7969.19	(121,751)			(76,521)		(76,521)	13,489						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	62	504,693	8140.21	(4,501)			(1,745)		(1,745)	1,454						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	96	791,310	8242.81	(5,642)			(1,570)		(1,570)	2,358						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	6	50,893	8482.23	(214)			(27)		(27)	117						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	15	110,902	7393.48	(4,415)			(6,408)		(6,408)	(2,559)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	165	1,237,025	7497.12	(40,758)			(57,298)		(57,298)	(22,020)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	439	3,382,240	7704.42	(73,985)			(91,135)		(91,135)	(27,940)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	48	374,787	7808.06	(6,586)			(7,267)		(7,267)	(1,673)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	2	15,754	7877.16	(238)			(240)		(240)	(38)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	5	39,731	7946.26	(515)			(466)		(466)	(31)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	1,601	12,887,906	8049.91	(132,275)			(98,835)		(98,835)	12,410						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	104	865,935	8326.3	(4,694)			(1,838)		(1,838)	2,111						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	110	942,495	8568.14	(2,921)			(617)		(617)	1,885						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	21	153,812	7324.38	(6,902)			(10,146)		(10,146)	(4,097)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	363	2,784,163	7669.87	(65,384)			(82,964)		(82,964)	(27,001)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2026	2	56,293	28146.6	(2,491)			(5,935)		(5,935)	(3,701)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2026	6	167,344	27890.7	(8,130)			(19,095)		(19,095)	(11,780)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2026	2	57,061	28530.4	(2,194)			(5,308)		(5,308)	(3,357)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	20	149,078	7453.92		(5,930)		(8,214)		(8,214)	(2,283)						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	22	164,753	7488.75		(6,168)		(8,455)		(8,455)	(2,288)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	406	3,068,714	7558.41		(101,487)		(135,433)		(135,433)	(33,946)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	12	91,119	7593.25		(2,827)		(3,711)		(3,711)	(885)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	60	461,864	7697.74		(11,749)		(14,485)		(14,485)	(2,736)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	106	834,421	7871.9		(14,949)		(15,701)		(15,701)	(753)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	42	333,546	7941.56		(5,137)		(4,977)		(4,977)	161						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	142	1,137,593	8011.22		(14,948)		(13,247)		(13,247)	1,701						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	251	2,106,987	8394.37		(11,922)		(4,999)		(4,999)	6,922						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	79	682,417	8638.19		(2,257)		(552)		(552)	1,706						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	174	1,345,467	7732.57		(31,981)		(38,396)		(38,396)	(6,415)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	176	1,367,062	7767.4		(30,358)		(35,362)		(35,362)	(5,004)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	739	5,997,517	8115.72		(63,375)		(46,821)		(46,821)	16,555						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	2	56,170	28085.2		(2,837)		(6,316)		(6,316)	(3,479)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	3	85,029	28342.9		(3,935)		(8,847)		(8,847)	(4,912)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	8	229,835	28729.4		(9,312)		(21,157)		(21,157)	(11,845)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	01/12/2026	01/08/2027	1	28,858	28858.2		(1,116)		(2,546)		(2,546)	(1,429)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	1	28,166	28166		(1,298)		(3,207)		(3,207)	(1,909)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	1	28,806	28806.2		(1,042)		(2,706)		(2,706)	(1,664)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	5	139,550	27910		(7,501)		(17,074)		(17,074)	(9,573)						0013

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)
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	2	57,100	28550.1		(2,394)		(5,805)		(5,805)	(3,411)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	6	44,398	7399.7		(1,950)		(2,876)		(2,876)	(926)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	24	179,253	7468.86		(6,993)		(10,228)		(10,228)	(3,235)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	189	1,418,150	7503.44		(52,049)		(75,676)		(75,676)	(23,628)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	330	2,533,189	7676.33		(67,313)		(92,851)		(92,851)	(25,537)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	127	979,286	7710.91		(24,313)		(33,004)		(33,004)	(8,691)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	14	109,405	7814.64		(2,202)		(2,812)		(2,812)	(610)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	3	23,859	7952.95		(358)		(408)		(408)	(50)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	442	3,561,057	8056.69		(42,631)		(43,328)		(43,328)	(697)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	63	524,999	8333.31		(3,362)		(2,272)		(2,272)	1,089						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	83	711,755	8575.36		(2,609)		(1,145)		(1,145)	1,463						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	13	95,297	7330.55		(4,690)		(6,946)		(6,946)	(2,257)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	1	27,795	27795		(1,337)		(3,639)		(3,639)	(2,302)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	1	28,048	28047.6		(1,236)		(3,435)		(3,435)	(2,199)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	4	30,645	7661.3		(917)		(1,283)		(1,283)	(365)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	27	233,182	8636.38		(852)		(449)		(449)	403						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	4	29,531	7382.71		(1,433)		(2,085)		(2,085)	(652)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	54	400,547	7417.53		(18,376)		(26,688)		(26,688)	(8,312)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	09/23/2027	5	33,285	6656.92		(5,134)		(7,136)		(7,136)	(2,002)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	10/23/2026	30	202,153	6738.44		(19,210)		(28,036)		(28,036)	(8,826)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	23	172,205	7487.18		(7,035)		(10,159)		(10,159)	(3,125)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	5	37,610	7522.01		(1,447)		(2,081)		(2,081)	(634)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	43	324,944	7556.83		(11,763)		(16,829)		(16,829)	(5,066)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	516	3,989,170	7730.95		(104,588)		(143,012)		(143,012)	(38,424)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	956	7,523,959	7870.25		(149,461)		(191,580)		(191,580)	(42,119)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	5	40,048	8009.54		(594)		(692)		(692)	(98)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	138	1,119,735	8114.02		(13,242)		(14,060)		(14,060)	(817)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	30	248,644	8288.14		(1,997)		(1,742)		(1,742)	255						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	123	1,032,291	8392.61		(6,551)		(4,968)		(4,968)	1,583						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	228	1,738,837	7626.48		(55,513)		(78,320)		(78,320)	(22,807)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	12	326,158	27179.8		(18,807)		(50,979)		(50,979)	(32,172)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	1	27,674	27674		(1,356)		(3,840)		(3,840)	(2,484)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	1	27,798	27797.6		(1,306)		(3,740)		(3,740)	(2,434)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	4	107,731	26932.7		(6,724)		(17,827)		(17,827)	(11,103)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	2	54,854	27426.9		(2,918)		(8,085)		(8,085)	(5,167)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	144	1,068,330	7418.96		(44,099)		(74,336)		(74,336)	(30,237)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	351	2,664,055	7589.9		(81,022)		(137,601)		(137,601)	(56,578)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	942	7,278,514	7726.66		(170,032)		(285,613)		(285,613)	(115,581)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	38	302,707	7965.98		(4,296)		(6,724)		(6,724)	(2,428)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	51	369,649	7248.02		(20,099)		(33,206)		(33,206)	(13,107)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	154	1,153,050	7487.34		(42,263)		(71,616)		(71,616)	(29,352)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	2	14,770	7384.77		(646)		(1,085)		(1,085)	(439)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	1	7,522	7521.53		(259)		(440)		(440)	(181)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	23	173,781	7555.71		(5,630)		(9,564)		(9,564)	(3,934)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	13	99,113	7624.09		(2,827)		(4,795)		(4,795)	(1,968)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	3	23,590	7863.41		(417)		(678)		(678)	(262)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	13	105,780	8136.92		(1,027)		(1,457)		(1,457)	(430)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	27	222,466	8239.49		(1,706)		(2,239)		(2,239)	(533)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	5	42,394	8478.81		(185)		(192)		(192)	(8)						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	31	225,748	7282.2		(11,645)		(19,327)		(19,327)	(7,682)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	10/09/2030	10	57,920	5792.04		(22,402)		(30,606)		(30,606)	(8,203)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	122	899,585	7373.65		(37,137)		(69,987)		(69,987)	(32,851)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	39	292,873	7509.57		(9,494)		(18,412)		(18,412)	(8,918)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	31	234,903	7577.53		(6,729)		(13,147)		(13,147)	(6,417)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	64	491,486	7679.47		(11,549)		(22,796)		(22,796)	(11,247)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	74	585,882	7917.33		(8,295)		(16,370)		(16,370)	(8,075)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	60	479,117	7985.29		(5,850)		(11,370)		(11,370)	(5,519)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	18	145,570	8087.23		(1,406)		(2,662)		(2,662)	(1,256)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	67	546,398	8155.19		(4,472)		(8,314)		(8,314)	(3,842)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	40	288,150	7203.75		(15,638)		(28,347)		(28,347)	(12,709)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	38	277,616	7305.69		(12,834)		(23,816)		(23,816)	(10,982)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	11	299,357	27214.3		(17,924)		(47,474)		(47,474)	(29,550)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	1	27,838	27838.5		(1,355)		(3,808)		(3,808)	(2,453)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	2	54,928	27464		(3,032)		(8,221)		(8,221)	(5,189)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	1,094	8,475,688	7747.43		(173,222)		(343,566)		(343,566)	(170,345)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	288	2,152,970	7475.59		(74,370)		(143,094)		(143,094)	(68,724)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	562	4,239,475	7543.55		(129,262)		(251,686)		(251,686)	(122,424)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	14	97,662	6975.86		(5,914)		(12,850)		(12,850)	(6,936)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	4	28,298	7074.57		(1,482)		(3,339)		(3,339)	(1,856)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	679	5,094,089	7502.34		(126,790)		(338,593)		(338,593)	(211,803)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	43	307,037	7140.39		(14,522)		(33,544)		(33,544)	(19,022)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	117	846,975	7239.1		(34,083)		(81,891)		(81,891)	(47,808)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	6	43,632	7272.01		(1,660)		(4,042)		(4,042)	(2,382)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	256	1,870,057	7304.91		(67,192)		(165,816)		(165,816)	(98,624)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	93	691,597	7436.53		(19,541)		(50,864)		(50,864)	(31,323)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	146	1,109,755	7601.06		(22,661)		(62,706)		(62,706)	(40,045)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	122	943,387	7732.68		(14,611)		(42,012)		(42,012)	(27,401)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	48	372,748	7765.58		(5,377)		(15,577)		(15,577)	(10,200)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	128	1,010,842	7897.2		(10,900)		(32,195)		(32,195)	(21,295)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/24/2026	03/23/2027	5	131,828	26365.6		(7,833)		(25,572)		(25,572)	(17,740)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/24/2026	03/23/2027	2	53,941	26970.3		(2,623)		(9,214)		(9,214)	(6,592)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/24/2026	03/23/2027	2	53,215	26607.5		(2,922)		(9,820)		(9,820)	(6,898)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/24/2026	03/23/2027	1	27,212	27212.2		(1,217)		(4,408)		(4,408)	(3,191)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	162	1,249,323	7711.87		(27,320)		(62,477)		(62,477)	(35,157)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	15	109,024	7268.26		(5,398)		(10,567)		(10,567)	(5,169)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1,146	8,759,589	7643.62		(220,215)		(492,478)		(492,478)	(272,263)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	8	218,716	27339.5		(12,902)		(35,433)		(35,433)	(22,531)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	10	275,903	27590.3		(15,044)		(42,299)		(42,299)	(27,255)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	4	112,368	28091.9		(5,048)		(15,364)		(15,364)	(10,316)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	28,217	28217.3		(1,062)		(3,746)		(3,746)	(2,684)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	3	86,157	28719		(3,022)		(10,126)		(10,126)	(7,104)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	8	58,419	7302.39		(2,737)		(5,422)		(5,422)	(2,685)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	137	1,014,452	7404.76		(39,964)		(82,100)		(82,100)	(42,136)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	328	2,439,953	7438.88		(90,489)		(188,208)		(188,208)	(97,719)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	335	2,549,183	7609.5		(68,588)		(151,614)		(151,614)	(83,026)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	10	78,484	7848.36		(1,281)		(3,047)		(3,047)	(1,765)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	142	1,124,159	7916.61		(15,759)		(38,065)		(38,065)	(22,305)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	10	80,531	8053.1		(824)		(2,033)		(2,033)	(1,209)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	36	294,825	8189.59		(2,182)		(5,404)		(5,404)	(3,222)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	8	57,873	7234.14		(3,024)		(5,852)		(5,852)	(2,828)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	358	2,711,982	7575.37		(78,005)		(170,382)		(170,382)	(92,378)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	102	769,208	7541.25		(23,621)		(50,974)		(50,974)	(27,353)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	65	521,234	8018.98		(5,779)		(14,198)		(14,198)	(8,420)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/24/2026	04/23/2027	3	88,383	29460.9		(5,189)		(8,914)		(8,914)	(3,725)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/24/2026	04/23/2027	5	145,965	29193.1		(9,209)		(15,763)		(15,763)	(6,553)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	326	2,467,967	7570.45		(123,437)		(164,287)		(164,287)	(40,850)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	392	3,093,005	7890.32		(91,058)		(119,513)		(119,513)	(28,455)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	13	97,492	7499.36		(5,418)		(7,204)		(7,204)	(1,787)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	17	129,302	7605.99		(6,125)		(8,152)		(8,152)	(2,027)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	85	655,572	7712.61		(26,203)		(34,807)		(34,807)	(8,604)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	52	408,449	7854.78		(12,812)		(16,873)		(16,873)	(4,061)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	18	143,945	7996.95		(3,481)		(4,506)		(4,506)	(1,025)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	20	160,650	8032.49		(3,632)		(4,673)		(4,673)	(1,042)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	154	1,286,265	8352.37		(15,235)		(17,970)		(17,970)	(2,735)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/24/2026	04/23/2027	1	29,059	29059.2		(1,902)		(3,245)		(3,245)	(1,343)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/24/2026	04/23/2027	3	88,784	29594.8		(5,018)		(8,649)		(8,649)	(3,631)						0013

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)
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/23/2027	3	89,990	29996.5		(4,506)		(7,877)		(7,877)	(3,371)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/09/2027	4	110,863	27715.7		(10,123)		(16,526)		(16,526)	(6,403)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	10	75,349	7534.9		(3,975)		(5,288)		(5,288)	(1,314)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	196	1,518,639	7748.16		(57,226)		(75,908)		(75,908)	(18,682)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	1,023	8,144,522	7961.41		(210,544)		(273,964)		(273,964)	(63,421)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	41	335,161	8174.66		(5,728)		(7,148)		(7,148)	(1,420)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	12	102,361	8530.08		(830)		(906)		(906)	(76)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	31	245,423	7916.86		(11,865)		(9,690)		(9,690)	2,175						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	58	461,323	7953.85		(21,169)		(17,002)		(17,002)	4,168						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	32	272,281	8508.77		(5,234)		(2,954)		(2,954)	2,280						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	12	106,545	8878.72		(1,075)		(442)		(442)	632						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	9	289,426	32158.5		(16,882)		(14,277)		(14,277)	2,605						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	97	749,992	7731.88		(46,472)		(40,780)		(40,780)	5,692						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	218	1,790,393	8212.81		(55,773)		(38,891)		(38,891)	16,882						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	36	281,011	7805.87		(15,807)		(13,509)		(13,509)	2,298						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	244	1,985,872	8138.82		(69,362)		(50,580)		(50,580)	18,781						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	5	40,879	8175.82		(1,349)		(962)		(962)	387						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	1	8,250	8249.81		(242)		(165)		(165)	77						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	72	601,977	8360.79		(14,799)		(9,340)		(9,340)	5,459						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	53	460,768	8693.74		(6,445)		(3,122)		(3,122)	3,324						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	1	32,743	32743.2		(1,644)		(1,342)		(1,342)	301						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	773	6,205,520	8027.84		(255,909)		(198,262)		(198,262)	57,647						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	7	54,900	7842.87		(2,939)		(2,476)		(2,476)	463						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	194	1,528,693	7879.86		(77,798)		(64,558)		(64,558)	13,240						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	10	318,661	31866.1		(20,002)		(17,192)		(17,192)	2,809						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	16	509,443	31840.2		(38,330)		(29,381)		(29,381)	8,949						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	3	96,405	32135		(6,643)		(5,100)		(5,100)	1,543						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	4	132,078	33019.4		(7,428)		(5,337)		(5,337)	2,091						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	11/23/2026	5	33,015	6602.99		(5,622)		(5,495)		(5,495)	127						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	924	7,492,448	8108.71		(316,756)		(221,204)		(221,204)	95,552						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	2	16,292	8146.08		(653)		(447)		(447)	206						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	2	16,516	8258.18		(561)		(359)		(359)	202						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	343	2,845,374	8295.55		(91,406)		(57,068)		(57,068)	34,338						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	88	736,586	8370.29		(21,104)		(12,531)		(12,531)	8,573						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	77	650,267	8445.02		(16,577)		(9,336)		(9,336)	7,242						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	32	272,632	8519.76		(6,170)		(3,288)		(3,288)	2,883						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	23	197,673	8594.49		(3,963)		(1,994)		(1,994)	1,969						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	61	535,661	8781.33		(7,865)		(3,408)		(3,408)	4,457						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	29	258,993	8930.8		(2,941)		(1,126)		(1,126)	1,815						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	424	3,374,722	7959.25		(175,417)		(132,064)		(132,064)	43,353						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	2	63,986	31993		(3,999)		(3,775)		(3,775)	224						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	1	32,575	32574.6		(1,786)		(1,628)		(1,628)	158						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	5	163,600	32720.1		(8,675)		(7,835)		(7,835)	840						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	7	234,130	33447.2		(10,495)		(9,016)		(9,016)	1,479						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	21	665,744	31702.1		(44,380)		(42,567)		(42,567)	1,814						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	8	257,107	32138.4		(15,553)		(14,559)		(14,559)	994						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	12	95,959	7996.61		(3,571)		(3,508)		(3,508)	63						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	3	24,326	8108.71		(759)		(718)		(718)	41						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	296	2,405,095	8125.32		(78,626)		(76,110)		(76,110)	2,516						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	10	82,731	8273.05		(2,139)		(1,967)		(1,967)	172						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	121	1,005,508	8309.98		(24,471)		(22,187)		(22,187)	2,284						0013

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	132	1,101,792	8346.91		(25,223)		(22,534)		(22,534)	2,689						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	292	2,458,868	8420.78		(49,710)		(43,048)		(43,048)	6,662						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	95	803,482	8457.71		(15,250)		(12,993)		(12,993)	2,257						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	61	518,174	8494.65		(9,228)		(7,731)		(7,731)	1,497						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	46	407,743	8863.98		(3,729)		(2,597)		(2,597)	1,133						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	16	126,750	7921.88		(5,280)		(5,301)		(5,301)	(21)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	148	1,186,149	8014.52		(45,868)		(45,856)		(45,856)	12						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	570	4,652,483	8162.25		(143,600)		(137,350)		(137,350)	6,250						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	318	2,607,339	8199.18		(75,919)		(71,712)		(71,712)	4,207						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	21	217,168	10341.3		(7,194)		(25,892)		(25,892)	(18,698)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	4	29,894	7473.47		(2,270)		(2,473)		(2,473)	(203)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	21	180,714	8605.45		(2,649)		(2,105)		(2,105)	544						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	140	1,215,103	8679.31		(15,606)		(11,954)		(11,954)	3,652						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	275	2,427,439	8827.05		(23,785)		(16,883)		(16,883)	6,902						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	3	23,643	7881.04		(1,250)		(1,203)		(1,203)	47						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	240	1,917,965	7991.52		(87,002)		(81,740)		(81,740)	5,263						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	3	24,085	8028.35		(1,037)		(965)		(965)	72						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	60	486,121	8102.01		(18,788)		(17,148)		(17,148)	1,639						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	1,180	9,603,819	8138.83		(350,743)		(317,286)		(317,286)	33,457						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	70	577,452	8249.32		(17,850)		(15,553)		(15,553)	2,297						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	55	457,763	8322.97		(12,572)		(10,695)		(10,695)	1,878						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	65	545,780	8396.62		(13,272)		(11,011)		(11,011)	2,262						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	8	67,468	8433.45		(1,541)		(1,263)		(1,263)	278						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	15	127,054	8470.28		(2,722)		(2,204)		(2,204)	518						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	185	1,587,441	8580.76		(28,122)		(21,793)		(21,793)	6,329						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	12	105,179	8764.9		(1,349)		(962)		(962)	387						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	378	3,368,815	8912.21		(32,814)		(22,034)		(22,034)	10,781						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	245	2,372,967	9685.58		(5,179)		(2,311)		(2,311)	2,868						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	3	96,846	32282		(7,261)		(5,545)		(5,545)	1,715						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	1	33,016	33015.7		(2,126)		(1,538)		(1,538)	588						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	1	33,162	33162.4		(2,072)		(1,481)		(1,481)	591						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	38	397,440	10459		(35,383)		(45,828)		(45,828)	10,445						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	18	212,125	11784.7		(9,983)		(14,222)		(14,222)	4,239						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	263	2,150,199	8175.66		(74,361)		(66,444)		(66,444)	7,917						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	10	319,885	31988.5		(25,476)		(19,842)		(19,842)	5,635						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2027	29	940,433	32428.7		(68,400)		(51,708)		(51,708)	16,691						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	12	123,740	10311.6		(11,786)		(15,128)		(15,128)	3,342						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	38	311,024	8184.85		(13,039)		(10,258)		(10,258)	2,781						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	68	559,135	8222.57		(22,190)		(17,249)		(17,249)	4,940						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	59	496,258	8411.16		(14,784)		(10,773)		(10,773)	4,011						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	36	312,307	8675.19		(6,043)		(3,972)		(3,972)	2,072						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	202	1,775,245	8788.34		(28,302)		(17,739)		(17,739)	10,563						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	68	610,431	8976.93		(6,977)		(4,034)		(4,034)	2,943						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	386	3,523,331	9127.8		(30,614)		(16,575)		(16,575)	14,039						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	7	228,899	32699.8		(15,854)		(12,433)		(12,433)	3,421						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	2	66,589	33294.3		(4,049)		(3,076)		(3,076)	973						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	5	170,931	34186.2		(8,502)		(6,150)		(6,150)	2,351						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	62	748,329	12069.8		(34,830)		(45,606)		(45,606)	(10,776)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	5	165,729	33145.7		(10,413)		(7,975)		(7,975)	2,438						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1,082	9,182,501	8486.6		(242,660)		(171,888)		(171,888)	70,773						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	3	97,208	32402.5		(7,178)		(5,716)		(5,716)	1,462						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	9	95,050	10561.1		(9,023)		(10,695)		(10,695)	(1,672)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	8	66,686	8335.72		(2,234)		(1,672)		(1,672)	562						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	631	5,283,641	8373.44		(166,988)		(123,332)		(123,332)	43,656						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	54	460,313	8524.31		(11,445)		(7,990)		(7,990)	3,456						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	29	248,299	8562.03		(5,803)		(3,992)		(3,992)	1,810						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	3	26,139	8712.9		(474)		(307)		(307)	168						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	10	334,430	33443		(19,673)		(14,827)		(14,827)	4,847						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	27	289,223	10712		(25,655)		(30,649)		(30,649)	(4,994)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	159	1,313,386	8260.29		(49,290)		(37,855)		(37,855)	11,435						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	5	160,058	32011.7		(9,289)		(10,890)		(10,890)	(1,601)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	3	93,901	31300.3		(6,418)		(7,607)		(7,607)	(1,189)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	13	403,205	31015.7		(29,378)		(34,954)		(34,954)	(5,576)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	7	222,090	31727.1		(13,768)		(16,217)		(16,217)	(2,449)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	31	250,327	8075.05		(10,480)		(10,594)		(10,594)	(113)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	256	2,105,142	8223.21		(70,139)		(69,749)		(69,749)	390						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	42	346,931	8260.25		(10,893)		(10,782)		(10,782)	110						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	120	1,004,566	8371.38		(26,258)		(25,603)		(25,603)	655						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	6	50,895	8482.5		(1,099)		(1,054)		(1,054)	45						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	3	25,559	8519.55		(517)		(493)		(493)	24						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	131	1,130,618	8630.67		(18,745)		(17,529)		(17,529)	1,216						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	35	308,556	8815.88		(3,621)		(3,275)		(3,275)	346						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	21	248,919	11853.3		(12,667)		(16,910)		(16,910)	(4,243)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	9	94,678	10519.8		(8,939)		(10,976)		(10,976)	(2,037)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	206	1,838,962	8927		(17,421)		(15,447)		(15,447)	1,975						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	11	101,049	9186.29		(571)		(484)		(484)	86						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	142	1,151,917	8112.09		(45,615)		(45,933)		(45,933)	(318)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	1,419	11,826,428	8334.34		(328,882)		(322,361)		(322,361)	6,520						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	67	694,899	10371.6		(70,028)		(85,358)		(85,358)	(15,330)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	253	2,033,617	8038.01		(89,931)		(91,232)		(91,232)	(1,301)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	118	993,211	8417.04		(39,122)		(25,624)		(25,624)	13,498						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	282	2,384,544	8455.83		(88,818)		(57,408)		(57,408)	31,411						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	15	128,583	8572.19		(4,031)		(2,501)		(2,501)	1,530						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	549	4,727,428	8610.98		(139,707)		(85,479)		(85,479)	54,228						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	64	561,032	8766.13		(13,000)		(7,517)		(7,517)	5,483						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	42	369,807	8804.92		(8,049)		(4,589)		(4,589)	3,460						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	13	115,977	8921.29		(2,085)		(1,140)		(1,140)	946						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	26	232,962	8960.07		(3,926)		(2,115)		(2,115)	1,811						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	30	269,966	8998.86		(4,261)		(2,265)		(2,265)	1,997						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	29	265,467	9154.02		(3,210)		(1,616)		(1,616)	1,595						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	215	2,009,811	9347.96		(17,239)		(8,129)		(8,129)	9,110						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	15	143,129	9541.9		(862)		(380)		(380)	481						0013

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)
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	5	163,473	32694.5		(10,116)		(9,881)		(9,881)	236						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	3	99,867	33289		(5,402)		(5,193)		(5,193)	209						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	5	167,188	33437.6		(8,735)		(8,367)		(8,367)	368						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	1	34,181	34180.7		(1,498)		(1,409)		(1,409)	89						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	4	49,649	12412.2		(2,494)		(2,750)		(2,750)	(256)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	1,443	12,537,592	8688.56		(328,590)		(195,440)		(195,440)	133,150						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	8	259,178	32397.3		(17,153)		(16,864)		(16,864)	289						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/10/2026	08/09/2027	29	961,070	33140.4		(53,783)		(51,907)		(51,907)	1,876						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	12	130,328	10860.7		(13,129)		(13,437)		(13,437)	(309)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	526	4,480,757	8518.55		(127,613)		(104,413)		(104,413)	23,200						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	1,590	13,666,511	8595.29		(344,060)		(277,646)		(277,646)	66,414						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	86	716,095	8326.69		(27,339)		(23,138)		(23,138)	4,201						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	333	2,785,565	8365.06		(100,479)		(84,475)		(84,475)	16,005						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	44	369,751	8403.44		(12,589)		(10,513)		(10,513)	2,076						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	131	1,136,037	8672.04		(25,197)		(20,055)		(20,055)	5,142						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	55	479,073	8710.41		(9,961)		(7,875)		(7,875)	2,086						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	18	158,860	8825.53		(2,709)		(2,099)		(2,099)	610						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	16	141,822	8863.9		(2,261)		(1,741)		(1,741)	520						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	92	850,781	9247.62		(6,690)		(4,874)		(4,874)	1,816						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	41	390,165	9516.22		(1,830)		(1,288)		(1,288)	542						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	17	182,650	10744.1		(17,793)		(19,984)		(19,984)	(2,191)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	104	1,277,015	12279		(62,280)		(76,165)		(76,165)	(13,885)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	11	951,413	31946.7		(22,405)		(26,550)		(26,550)	(4,145)						0013

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)
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	1	32,240	32239.8		(1,919)		(2,273)		(2,273)	(354)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	6	196,956	32825.9		(10,186)		(12,058)		(12,058)	(1,871)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	4	131,890	32972.5		(6,581)		(7,789)		(7,789)	(1,208)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	2	67,410	33705.2		(2,803)		(3,315)		(3,315)	(511)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	16	522,870	32679.4		(28,021)		(33,173)		(33,173)	(5,152)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	5	161,819	32363.7		(8,860)		(11,630)		(11,630)	(2,770)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	4	131,220	32805		(6,437)		(8,506)		(8,506)	(2,069)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	7	231,695	33099.2		(10,544)		(14,003)		(14,003)	(3,459)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	4	134,162	33540.6		(5,442)		(7,287)		(7,287)	(1,845)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	1	33,835	33834.8		(1,272)		(1,709)		(1,709)	(437)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	29	314,465	10843.6		(29,229)		(33,660)		(33,660)	(4,432)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	6	73,309	12218.2		(3,746)		(4,585)		(4,585)	(839)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	5	160,347	32069.5		(9,432)		(12,330)		(12,330)	(2,897)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	26	845,281	32510.8		(44,630)		(58,710)		(58,710)	(14,080)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	15	160,364	10690.9		(15,894)		(18,201)		(18,201)	(2,307)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	22	181,440	8247.27		(6,928)		(7,144)		(7,144)	(216)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	268	2,220,501	8285.45		(79,969)		(82,490)		(82,490)	(2,522)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	329	2,738,474	8323.63		(92,956)		(95,889)		(95,889)	(2,934)						0013

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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	76	635,498	8361.81		(20,310)		(20,954)		(20,954)	(644)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	78	658,178	8438.18		(18,604)		(19,190)		(19,190)	(586)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	530	4,492,471	8476.36		(119,261)		(123,000)		(123,000)	(3,740)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	171	1,475,574	8629.09		(30,260)		(31,144)		(31,144)	(884)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	20	173,345	8667.27		(3,327)		(3,421)		(3,421)	(95)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	154	1,352,399	8781.81		(21,197)		(21,731)		(21,731)	(535)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	4	35,280	8820		(516)		(529)		(529)	(12)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	21	187,625	8934.54		(2,225)		(2,272)		(2,272)	(47)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	423	3,892,366	9201.81		(27,685)		(28,275)		(28,275)	(589)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	132	1,068,479	8094.54		(51,059)		(52,588)		(52,588)	(1,529)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	2,752	23,537,085	8552.72		(550,070)		(566,772)		(566,772)	(16,702)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	10	332,126	33212.6		(21,243)		(20,384)		(20,384)	859						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	12	404,036	33669.7		(23,266)		(22,254)		(22,254)	1,013						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	5	167,587	33517.3		(9,996)		(9,572)		(9,572)	424						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	1	33,822	33822		(1,880)		(1,796)		(1,796)	84						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	1	34,279	34279.1		(1,711)		(1,629)		(1,629)	82						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	1	34,431	34431.4		(1,658)		(1,576)		(1,576)	82						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	8	276,670	34583.8		(12,849)		(12,198)		(12,198)	651						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	98	808,054	8245.45		(37,162)		(33,585)		(33,585)	3,577						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	97	811,021	8361.04		(31,557)		(28,335)		(28,335)	3,222						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	36	303,772	8438.1		(10,362)		(9,411)		(9,411)	951						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	48	408,728	8515.16		(12,441)		(11,191)		(11,191)	1,249						0013

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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)
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	6	51,553	8592.22		(1,169)		(1,244)		(1,244)	(75)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	96	832,251	8669.28		(19,975)		(17,636)		(17,636)	2,339						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	107	931,736	8707.81		(21,011)		(18,487)		(18,487)	2,524						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	55	485,287	8823.4		(8,907)		(7,874)		(7,874)	1,033						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	5	44,310	8861.93		(562)		(672)		(672)	(110)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	307	2,827,074	9208.71		(27,013)		(22,732)		(22,732)	4,281						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	3	28,666	9555.48		(22)		(119)		(119)	(97)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	30	245,052	8168.39		(12,352)		(11,383)		(11,383)	969						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	205	1,721,912	8399.57		(63,552)		(56,674)		(56,674)	6,878						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	362	3,096,436	8553.69		(90,283)		(79,610)		(79,610)	10,673						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	923	7,966,182	8630.75		(205,709)		(180,174)		(180,174)	25,535						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	18	194,192	10788.4		(20,970)		(21,514)		(21,514)	(544)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	16	175,081	10942.6		(17,738)		(18,289)		(18,289)	(550)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	20	246,593	12329.7		(13,829)		(15,035)		(15,035)	(1,206)						0013
0649999999. Subtotal - written options - hedging other - call options and warrants										(3,182,732)	(11,129,889)		(17,434,258)	XXX	(17,434,258)	(3,057,803)					XXX	XXX
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2023	05/23/2029	8	26,953	3208.69	(4,533)			(1,345)		(1,345)	359						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	40	147,487	3731.02	(15,944)			(2,430)		(2,430)	1,797						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	18	29,428	1608.95	(3,132)			(773)		(773)	597						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	9	17,875	1907.65	(1,934)			(464)		(464)	(22)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/12/2023	06/08/2029	39	131,691	3342.4	(20,740)			(7,493)		(7,493)	1,768						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2023	06/09/2029	104	174,731	1679.14	(18,501)			(4,998)		(4,998)	3,811						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2023	06/09/2029	360	1,391,630	3868.97	(136,614)			(24,392)		(24,392)	18,137						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	668	2,613,670	3913.5	(261,654)			(47,038)		(47,038)	34,830						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	5	18,262	3381.8	(2,988)			(1,087)		(1,087)	243						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/26/2023	06/23/2029	14	45,992	3381.8	(7,527)			(2,738)		(2,738)	611						0013

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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)
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	14	25,676	1887.91	(2,147)			(676)		(676)	(43)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	95	155,210	1639.48	(15,607)			(4,319)		(4,319)	3,246						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2029	19	74,787	3868.97	(6,322)			(1,311)		(1,311)	975						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2029	111	434,164	3913.5	(39,599)			(7,814)		(7,814)	5,786						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	7	22,776	3503.98	(3,537)			(1,520)		(1,520)	298						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	75	263,499	3503.98	(40,919)			(17,587)		(17,587)	3,443						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2029	123	206,283	1678.19	(19,221)			(6,038)		(6,038)	4,495						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2023	07/09/2029	845	3,345,247	3959.06	(311,571)			(61,937)		(61,937)	45,594						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2029	35	65,763	1878.95	(3,523)			(1,744)		(1,744)	(125)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	558	2,279,010	4082.71	(212,924)			(44,540)		(44,540)	33,003						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	2	5,734	3583.56	(891)			(412)		(412)	73						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	5	18,635	3583.56	(2,895)			(1,339)		(1,339)	238						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2023	07/23/2029	238	420,451	1764.23	(39,339)			(13,485)		(13,485)	10,092						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/23/2029	9	18,238	1958.92	(1,572)			(535)		(535)	(31)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	201	696,804	3459.8	(108,073)			(46,000)		(46,000)	8,966						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	783	3,146,466	4020.94	(302,491)			(60,892)		(60,892)	44,262						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2023	08/09/2029	99	171,632	1737.69	(16,913)			(5,430)		(5,430)	4,001						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2029	16	31,321	1921.56	(2,550)			(898)		(898)	(66)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	13	45,112	3366.58	(6,937)			(2,792)		(2,792)	576						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	40	133,317	3366.58	(20,499)			(8,252)		(8,252)	1,703						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2029	85	158,778	1872.38	(13,913)			(4,381)		(4,381)	(388)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	1,023	4,085,952	3992.41	(379,805)			(79,045)		(79,045)	56,738						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2023	08/23/2029	302	508,443	1683.03	(47,958)			(15,414)		(15,414)	11,192						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2029	34	64,324	1866.62	(4,487)			(1,794)		(1,794)	(171)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	09/09/2029	1,228	4,925,334	4011.74	(425,507)			(97,065)		(97,065)	69,108						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	09/07/2029	221	737,096	3332.26	(109,591)			(44,850)		(44,850)	9,363						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	08/09/2029	13	52,554	4020.94	(4,378)			(1,017)		(1,017)	739						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/11/2023	08/23/2029	11	42,439	3992.41	(3,458)			(821)		(821)	589						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2029	255	424,399	1666.4	(40,749)			(12,800)		(12,800)	9,212						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/25/2023	09/21/2029	431	1,381,020	3207.2	(217,363)			(76,658)		(76,658)	12,741						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2029	41	76,522	1858.24	(6,560)			(2,147)		(2,147)	(217)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	1,487	5,781,841	3888.05	(507,602)			(110,083)		(110,083)	76,515						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	130	208,090	1598.85	(18,983)			(5,928)		(5,928)	4,250						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2023	10/09/2029	34	108,085	3142.01	(16,104)			(5,765)		(5,765)	1,314						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2023	10/09/2029	143	449,936	3142.01	(67,039)			(24,000)		(24,000)	5,472						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	1,992	7,771,559	3902.09	(660,900)			(150,296)		(150,296)	103,668						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	618	977,139	1580.39	(86,214)			(27,571)		(27,571)	19,731						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/09/2029	77	137,392	1794.33	(9,126)			(3,663)		(3,663)	(432)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	269	403,162	1499.3	(38,109)			(10,528)		(10,528)	7,701						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	44	78,085	1763.04	(5,908)			(2,041)		(2,041)	(261)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	1,186	4,501,577	3795.34	(379,358)			(84,607)		(84,607)	57,130						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2023	10/23/2029	145	436,363	3001.12	(64,536)			(20,858)		(20,858)	5,100						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2023	11/09/2029	32	59,445	1832.47	(4,749)			(1,696)		(1,696)	(201)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	136	416,664	3072.74	(60,837)			(21,526)		(21,526)	4,934						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	383	582,292	1518.52	(52,396)			(15,620)		(15,620)	11,379						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2023	11/09/2029	1,759	6,880,851	3912.62	(566,209)			(136,228)		(136,228)	92,555						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	1,598	6,552,760	4100.96	(549,296)			(140,026)		(140,026)	96,554						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/23/2029	87	164,145	1891.29	(14,112)			(5,041)		(5,041)	(552)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	106	348,807	3296.85	(51,198)			(21,906)		(21,906)	4,245						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/09/2029	58	225,993	3912.62	(17,461)			(4,474)		(4,474)	3,040						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/09/2029	11	16,218	1518.52	(858)			(435)		(435)	317						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/27/2023	11/23/2029	575	928,952	1615.99	(82,422)			(27,685)		(27,685)	19,694						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	1,911	7,920,293	4143.93	(703,072)			(173,455)		(173,455)	119,262						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2023	12/07/2029	31	59,951	1924.59	(3,989)			(1,928)		(1,928)	(203)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/07/2029	812	1,374,894	1692.74	(127,833)			(44,441)		(44,441)	31,348						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	13	45,070	3388.7	(6,796)			(3,071)		(3,071)	548						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/11/2023	12/07/2029	47	159,947	3388.7	(24,119)			(10,898)		(10,898)	1,944						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2023	12/21/2029	3	9,119	3507.36	(1,437)			(686)		(686)	109						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2023	12/21/2029	168	589,938	3507.36	(104,247)			(44,347)		(44,347)	2,016						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/21/2029	363	664,274	1830.56	(72,376)			(24,695)		(24,695)	17,348						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/21/2029	2,386	10,209,886	4279.17	(953,110)			(236,970)		(236,970)	164,131						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/21/2029	53	105,255	1990.07	(9,520)			(3,659)		(3,659)	(338)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2030	628	1,111,683	1771.24	(112,506)			(39,340)		(39,340)	27,422						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2024	01/09/2030	143	283,656	1983.33	(22,945)			(9,938)		(9,938)	(1,012)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2024	01/09/2030	2,057	8,805,066	4280.85	(826,730)			(207,088)		(207,088)	141,754						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2024	01/09/2030	31	106,526	3458.63	(16,607)			(7,814)		(7,814)	1,263						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2024	01/23/2030	199	392,226	1968.02	(32,617)			(13,668)		(13,668)	(1,548)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	1,565	6,849,688	4378.14	(600,666)			(168,351)		(168,351)	115,523						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	12/21/2029	63	270,101	4279.17	(21,957)			(6,269)		(6,269)	4,342						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	27	92,173	3426.52	(13,825)			(6,659)		(6,659)	1,086						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2024	01/23/2030	70	240,542	3426.52	(36,079)			(17,377)		(17,377)	2,835						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2024	01/23/2030	589	1,047,690	1778.64	(103,300)			(37,551)		(37,551)	26,027						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/12/2024	02/08/2030	307	1,064,659	3472.47	(158,803)			(80,310)		(80,310)	12,506						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/12/2024	02/08/2030	2,337	10,570,526	4523.95	(923,973)			(276,556)		(276,556)	191,051						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/12/2024	02/08/2030	729	1,318,989	1808.99	(124,164)			(49,006)		(49,006)	33,711						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/12/2024	02/08/2030	66	132,017	2002.68	(10,626)			(4,818)		(4,818)	(541)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	2,077	9,512,540	4579.92	(808,622)			(256,103)		(256,103)	176,531						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	957	1,736,539	1815.02	(167,490)			(65,291)		(65,291)	44,584						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	14	63,290	4523.95	(5,167)			(1,656)		(1,656)	1,144						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	5	9,733	2002.68	(438)			(355)		(355)	(40)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/08/2030	13	24,331	1808.99	(2,355)			(904)		(904)	622						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/26/2024	02/22/2030	13	44,255	3512.3	(6,571)			(3,462)		(3,462)	514						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/26/2024	02/22/2030	130	268,301	2059.58	(20,864)			(10,471)		(10,471)	(1,093)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2030	2,126	9,801,545	4611.32	(879,570)			(269,020)		(269,020)	184,666						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/11/2024	03/08/2030	13	45,155	3583.71	(6,867)			(3,745)		(3,745)	514						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	03/08/2030	1,227	2,299,488	1874.44	(232,213)			(92,268)		(92,268)	62,543						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	01/23/2030	30	54,071	1778.64	(4,996)			(1,938)		(1,938)	1,343						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	03/08/2030	292	619,488	2121.97	(54,695)			(25,991)		(25,991)	(2,440)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/11/2024	02/22/2030	18	37,814	2059.58	(3,110)			(1,476)		(1,476)	(154)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/25/2024	03/22/2030	13	48,267	3601.98	(7,217)			(4,085)		(4,085)	546						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/25/2024	03/22/2030	44	157,767	3601.98	(23,588)			(13,354)		(13,354)	1,783						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	2,024	9,536,651	4710.76	(827,186)			(273,680)		(273,680)	187,995						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	890	1,659,858	1864.8	(156,275)			(66,391)		(66,391)	44,629						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2024	03/22/2030	70	147,366	2116.41	(9,098)			(6,221)		(6,221)	(633)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	81	289,025	3550.67	(43,128)			(23,862)		(23,862)	3,261						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	03/22/2030	3	12,531	4710.76	(582)			(360)		(360)	247						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	03/22/2030	7	12,513	1864.8	(704)			(500)		(500)	336						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	2,776	13,015,410	4688.92	(1,096,267)			(374,126)		(374,126)	254,250						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2024	04/09/2030	1,601	2,997,850	1872.72	(279,756)			(121,886)		(121,886)	80,969						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2024	04/09/2030	169	355,902	2100.83	(29,989)			(15,036)		(15,036)	(1,701)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	1,029	1,854,108	1802.38	(169,170)			(70,787)		(70,787)	46,467						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2024	04/23/2030	80	164,035	2051.21	(12,293)			(6,676)		(6,676)	(881)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	2,278	10,397,296	4563.5	(853,656)			(287,183)		(287,183)	192,327						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	4	15,067	3424.39	(2,206)			(1,148)		(1,148)	171						0013

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2024	04/23/2030	31	104,786	3424.39	(15,342)			(7,983)		(7,983)	1,190						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2030	100	209,020	2098.81	(14,839)			(9,036)		(9,036)	(1,124)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	03/22/2030	1	5,700	4710.76	(462)			(164)		(164)	112						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	2,409	11,306,238	4692.67	(922,536)			(330,323)		(330,323)	221,712						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	1,220	2,276,887	1866.27	(204,219)			(93,256)		(93,256)	60,636						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/10/2024	05/09/2030	52	180,413	3456.18	(26,304)			(14,200)		(14,200)	2,009						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2030	98	208,432	2127.94	(13,787)			(9,375)		(9,375)	(1,132)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2024	05/23/2030	163	688,654	4214.27	(44,397)			(16,957)		(16,957)	10,930						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2024	05/23/2030	2,313	10,968,300	4741.06	(864,590)			(328,531)		(328,531)	219,867						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2024	05/23/2030	1,550	2,858,050	1843.57	(247,532)			(115,301)		(115,301)	74,009						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2024	06/07/2030	26	90,249	3539.19	(12,861)			(7,627)		(7,627)	988						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	235	1,005,533	4277.59	(64,513)			(25,509)		(25,509)	16,466						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	2,490	11,981,736	4812.29	(946,331)			(371,022)		(371,022)	248,007						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	06/07/2030	1,410	2,572,027	1823.9	(223,499)			(102,555)		(102,555)	65,024						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2024	05/23/2030	44	206,663	4741.06	(15,831)			(6,190)		(6,190)	4,143						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2024	06/07/2030	279	595,508	2132.07	(43,047)			(27,154)		(27,154)	(3,385)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	564	2,466,163	4371.7	(167,126)			(65,212)		(65,212)	42,180						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	2,882	14,174,629	4918.16	(1,177,136)			(459,696)		(459,696)	306,921						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	368	763,743	2076.8	(55,493)			(33,297)		(33,297)	(4,845)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	2	4,051	2132.07	(329)			(185)		(185)	(23)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2024	06/21/2030	16	57,632	3602.03	(21,338)			(5,109)		(5,109)	(3,416)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/21/2030	1,793	3,262,700	1819.83	(303,890)			(130,549)		(130,549)	81,854						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	2	4,049	1823.9	(381)			(161)		(161)	102						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	04/09/2030	12	54,110	4688.92	(4,052)			(1,555)		(1,555)	1,057						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	02/08/2030	12	54,016	4523.95	(3,710)			(1,413)		(1,413)	976						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/24/2024	06/07/2030	35	151,042	4277.59	(9,866)			(3,832)		(3,832)	2,473						0013

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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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	06/07/2030	3	12,079	4812.29	(412)			(374)		(374)	250						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	06/21/2030	24	106,189	4371.7	(6,323)			(2,808)		(2,808)	1,816						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	951	4,244,970	4461.58	(282,000)			(117,133)		(117,133)	75,617						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	4,114	20,650,623	5019.28	(1,681,498)			(701,723)		(701,723)	465,968						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	22	80,711	3635.61	(24,940)			(7,372)		(7,372)	(2,984)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2024	07/09/2030	68	247,949	3635.61	(35,288)			(22,649)		(22,649)	2,596						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2030	407	861,615	2114.6	(58,079)			(39,348)		(39,348)	(5,618)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2030	2,811	5,135,188	1826.52	(475,052)			(208,790)		(208,790)	129,132						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	51	187,560	3714.05	(28,143)			(18,118)		(18,118)	1,898						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	835	3,711,233	4444.59	(273,955)			(102,442)		(102,442)	65,701						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	4,179	20,895,710	5000.17	(1,880,801)			(709,620)		(709,620)	467,995						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/23/2030	1,582	3,193,963	2018.94	(308,142)			(155,541)		(155,541)	100,142						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	01/09/2030	18	77,055	4280.85	(4,956)			(1,812)		(1,812)	1,241						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2024	07/09/2030	6	30,116	5019.28	(2,719)			(1,023)		(1,023)	680						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2030	275	585,962	2130.77	(42,350)			(27,370)		(27,370)	(3,938)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	08/09/2030	2,468	4,622,144	1872.83	(484,148)			(198,820)		(198,820)	122,274						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	23	79,660	3540.43	(12,181)			(6,945)		(6,945)	843						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	89	315,806	3540.43	(48,289)			(27,533)		(27,533)	3,341						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	08/09/2030	433	889,936	2055.28	(76,156)			(39,083)		(39,083)	(6,640)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2024	07/23/2030	30	60,568	2018.94	(7,111)			(2,950)		(2,950)	1,899						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	939	4,014,535	4275.33	(304,367)			(104,847)		(104,847)	66,187						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/09/2030	6,449	31,018,013	4809.74	(2,875,287)			(988,650)		(988,650)	642,935						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	07/23/2030	30	150,005	5000.17	(14,475)			(5,094)		(5,094)	3,360						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/26/2024	08/23/2030	298	654,268	2195.53	(57,451)			(33,003)		(33,003)	(4,507)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	1,149	5,179,336	4507.69	(387,466)			(148,501)		(148,501)	94,473						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	5,779	29,306,176	5071.15	(2,685,906)			(1,035,846)		(1,035,846)	675,731						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/09/2030	25	106,883	4275.33	(7,251)			(2,791)		(2,791)	1,762						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/09/2030	43	206,819	4809.74	(17,209)			(6,592)		(6,592)	4,287						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	07/23/2030	21	105,004	5000.17	(9,300)			(3,566)		(3,566)	2,352						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/09/2030	34	63,676	1872.83	(5,650)			(2,739)		(2,739)	1,684						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/26/2024	08/23/2030	1,806	3,606,275	1996.83	(357,642)			(174,050)		(174,050)	110,550						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	08/23/2030	57	113,819	1996.83	(13,797)			(5,493)		(5,493)	3,489						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	09/09/2030	2,797	5,280,736	1888	(585,647)			(233,541)		(233,541)	142,358						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	1,799	7,873,935	4376.84	(627,005)			(216,980)		(216,980)	135,808						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	7,475	36,806,526	4923.95	(3,576,489)			(1,242,921)		(1,242,921)	799,202						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	08/23/2030	70	354,981	5071.15	(36,137)			(12,547)		(12,547)	8,185						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2030	253	541,157	2138.96	(50,241)			(26,152)		(26,152)	(4,160)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2030	6	22,792	3798.68	(3,482)			(2,375)		(2,375)	215						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	09/09/2030	6	12,834	2138.96	(990)			(620)		(620)	(99)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/24/2024	09/23/2030	343	749,932	2186.39	(60,828)			(38,153)		(38,153)	(5,741)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2030	46	172,840	3798.68	(26,404)			(18,013)		(18,013)	1,634						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2030	75	141,600	1888	(13,260)			(6,262)		(6,262)	3,817						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	06/07/2030	29	139,556	4812.29	(11,314)			(4,321)		(4,321)	2,889						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2030	359	1,767,698	4923.95	(155,142)			(59,693)		(59,693)	38,383						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2030	17	74,406	4376.84	(5,357)			(2,050)		(2,050)	1,283						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	07/23/2030	4	20,001	5000.17	(1,781)			(679)		(679)	448						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	2,801	5,597,098	1998.25	(578,743)			(273,650)		(273,650)	171,990						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	1,201	5,494,407	4574.86	(422,908)			(164,146)		(164,146)	103,123						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2030	6,368	32,774,249	5146.71	(3,102,235)			(1,208,797)		(1,208,797)	777,153						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	09/23/2030	13	28,423	2186.39	(2,290)			(1,446)		(1,446)	(218)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2030	137	523,299	3833.69	(77,628)			(56,031)		(56,031)	4,814						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2024	10/09/2030	1	2,300	3833.69	(341)			(246)		(246)	21						0013

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)
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2024	10/09/2030	254	551,048	2169.48	(44,016)			(27,826)		(27,826)	(4,430)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	14	27,976	1998.25	(2,858)			(1,368)		(1,368)	860						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	32	60,416	1888	(1,256)			(2,672)		(2,672)	1,629						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	6	32,826	5471.05	(3,192)			(1,352)		(1,352)	878						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	42	216,162	5146.71	(19,120)			(7,973)		(7,973)	5,126						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/09/2030	48	236,350	4923.95	(19,440)			(7,981)		(7,981)	5,132						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	09/23/2030	19	86,922	4574.86	(6,341)			(2,597)		(2,597)	1,631						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	2,278	4,511,647	1980.53	(435,508)			(218,472)		(218,472)	136,063						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	806	3,734,706	4633.63	(276,990)			(114,976)		(114,976)	71,834						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2026	17	88,618	5212.84	(4,266)			(1)		(1)	1,220						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2024	10/09/2030	3,382	17,629,825	5212.84	(1,583,588)			(670,897)		(670,897)	428,396						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2026	3	15,639	5212.84	(726)			0		0	215						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2026	17	88,701	5217.68	(4,170)			(12)		(12)	1,282						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2030	22	114,682	5212.84	(9,923)			(4,364)		(4,364)	2,787						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2030	6	27,802	4633.63	(1,995)			(856)		(856)	535						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	785	3,640,783	4637.94	(263,446)			(113,087)		(113,087)	70,112						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	2,247	11,724,127	5217.68	(1,018,835)			(449,846)		(449,846)	285,132						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	1,389	2,767,527	1992.46	(267,438)			(136,001)		(136,001)	84,537						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2024	10/23/2030	193	408,602	2117.11	(30,955)			(19,765)		(19,765)	(3,500)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2024	10/23/2030	7	26,743	3875.85	(3,921)			(2,949)		(2,949)	239						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2024	11/08/2030	1,363	2,943,644	2159.68	(243,323)			(167,122)		(167,122)	104,974						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/11/2024	11/08/2030	112	235,545	2103.08	(18,349)			(11,311)		(11,311)	(2,080)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/09/2026	58	312,967	5395.99	(13,130)			(156)		(156)	5,388						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/08/2030	907	4,350,362	4796.43	(279,048)			(144,371)		(144,371)	89,433						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/11/2024	11/08/2030	3,826	20,645,058	5395.99	(1,632,516)			(849,363)		(849,363)	535,779						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/11/2024	11/08/2030	6	22,732	3852.89	(3,165)			(2,484)		(2,484)	207						0013

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)
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/25/2024	11/22/2030	109	223,107	2046.85	(15,575)			(10,235)		(10,235)	(2,060)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	34	130,267	3854.04	(17,907)			(14,323)		(14,323)	1,174						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	2,068	4,479,288	2166	(373,171)			(256,658)		(256,658)	160,234						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	1,466	7,000,839	4775.47	(432,661)			(232,293)		(232,293)	142,478						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/22/2030	4,040	21,704,536	5372.41	(1,655,996)			(891,303)		(891,303)	557,682						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/08/2030	31	167,276	5395.99	(12,805)			(6,882)		(6,882)	4,341						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/23/2026	211	1,133,579	5372.41	(48,159)			(929)		(929)	19,813						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	11/09/2026	11	59,356	5395.99	(2,536)			(30)		(30)	1,022						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/25/2024	09/23/2030	16	31,972	1998.25	(2,293)			(1,563)		(1,563)	982						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	7	27,300	3900.03	(3,772)			(3,097)		(3,097)	235						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	18	70,981	3900.03	(9,807)			(8,051)		(8,051)	612						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2024	12/09/2030	284	603,673	2125.61	(45,332)			(29,920)		(29,920)	(5,533)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	297	1,617,928	5447.57	(71,328)			(2,131)		(2,131)	30,688						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	2,892	14,003,874	4842.28	(872,719)			(480,786)		(480,786)	292,067						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	5,110	27,837,083	5447.57	(2,139,864)			(1,183,018)		(1,183,018)	732,624						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	12/09/2030	3,136	6,753,564	2153.56	(584,739)			(385,027)		(385,027)	238,273						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	11/22/2030	187	405,042	2166	(35,358)			(23,208)		(23,208)	14,489						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2024	11/22/2030	64	343,834	5372.41	(25,692)			(14,120)		(14,120)	8,835						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	40	153,472	3817.7	(20,215)			(16,701)		(16,701)	1,384						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/26/2024	12/23/2030	176	355,321	2018.87	(19,842)			(16,066)		(16,066)	(3,459)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	3,900	7,853,430	2013.7	(627,939)			(400,786)		(400,786)	243,821						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	11/08/2030	7	41,969	5995.54	(3,193)			(2,113)		(2,113)	1,318						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	1,738	8,306,354	4779.26	(480,348)			(280,948)		(280,948)	168,453						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/23/2030	7,436	39,980,844	5376.66	(2,858,696)			(1,669,026)		(1,669,026)	1,023,874						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/26/2024	12/09/2030	32	174,322	5447.57	(12,413)			(7,408)		(7,408)	4,588						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2024	12/23/2026	269	1,446,322	5376.66	(62,230)			(2,441)		(2,441)	26,635						0013

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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	1	4,519	3765.83	(632)			(480)		(480)	42						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	7	25,984	3765.83	(3,637)			(2,761)		(2,761)	239						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	1,679	7,949,393	4734.6	(510,047)			(267,093)		(267,093)	157,773						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	4,428	23,585,432	5326.43	(1,859,937)			(975,018)		(975,018)	591,559						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/09/2031	3,600	7,254,216	2015.06	(634,032)			(372,546)		(372,546)	224,533						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	12/23/2030	79	424,756	5376.66	(33,994)			(17,732)		(17,732)	10,878						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	01/08/2027	341	1,816,313	5326.43	(92,837)			(3,879)		(3,879)	32,849						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/10/2025	12/23/2030	21	42,288	2013.7	(2,847)			(2,158)		(2,158)	1,313						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2025	01/09/2031	101	206,453	2044.09	(14,896)			(9,605)		(9,605)	(2,053)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/08/2027	42	223,710	5326.43	(8,778)			(478)		(478)	4,046						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/09/2031	51	241,465	4734.6	(13,964)			(8,113)		(8,113)	4,792						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/23/2030	10	53,767	5376.66	(3,899)			(2,245)		(2,245)	1,377						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/09/2031	38	202,404	5326.43	(14,463)			(8,367)		(8,367)	5,077						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	12/09/2030	40	217,903	5447.57	(16,136)			(9,260)		(9,260)	5,735						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/22/2027	538	2,962,680	5506.84	(130,938)			(8,815)		(8,815)	61,100						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	1,426	6,980,227	4894.97	(429,497)			(250,237)		(250,237)	147,409						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	2,823	15,545,809	5506.84	(1,180,494)			(686,975)		(686,975)	414,807						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/09/2031	7	14,309	2044.09	(802)			(666)		(666)	(142)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2025	01/23/2031	95	200,023	2105.51	(12,091)			(9,872)		(9,872)	(2,001)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/09/2031	14	28,211	2015.06	(2,083)			(1,449)		(1,449)	873						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2031	1,528	3,183,038	2083.14	(254,701)			(173,444)		(173,444)	104,440						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	6	22,403	3862.5	(3,096)			(2,523)		(2,523)	195						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2031	182	701,816	3862.5	(96,991)			(79,040)		(79,040)	6,111						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	01/23/2031	2	11,014	5506.84	(885)			(487)		(487)	294						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	01/23/2031	2	4,166	2083.14	(356)			(227)		(227)	137						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	3,657	19,833,337	5423.39	(1,554,371)			(857,575)		(857,575)	512,300						0013

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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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	7	26,847	3728.77	(3,698)			(2,819)		(2,819)	250						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	28	104,406	3728.77	(14,379)			(10,961)		(10,961)	972						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	11	40,271	3728.77	(5,546)			(4,228)		(4,228)	375						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	3,188	6,540,947	2051.74	(544,383)			(348,726)		(348,726)	207,672						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	2,693	12,982,387	4820.79	(826,832)			(457,204)		(457,204)	264,771						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2025	02/09/2027	258	1,399,235	5423.39	(62,717)			(4,883)		(4,883)	27,820						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/10/2025	01/23/2031	1	2,106	2105.51	(141)			(104)		(104)	(21)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	02/10/2025	02/07/2031	54	115,928	2146.81	(8,081)			(5,959)		(5,959)	(1,170)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	36	134,384	3753.73	(18,802)			(14,370)		(14,370)	1,236						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	21	113,891	5423.39	(9,138)			(4,925)		(4,925)	2,942						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/07/2031	7	14,362	2051.74	(1,330)			(766)		(766)	456						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	2,534	12,189,807	4810.5	(796,157)			(431,469)		(431,469)	246,162						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	4,044	21,885,400	5411.82	(1,754,449)			(948,631)		(948,631)	560,782						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/21/2031	3,236	6,393,754	1975.82	(554,974)			(321,963)		(321,963)	187,714						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2025	02/21/2031	52	114,346	2198.97	(7,722)			(6,177)		(6,177)	(1,152)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/24/2025	02/23/2027	333	1,802,136	5411.82	(83,710)			(7,264)		(7,264)	36,109						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	03/10/2025	03/07/2031	176	395,324	2246.16	(27,372)			(22,344)		(22,344)	(3,964)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/10/2025	03/09/2027	370	1,921,477	5193.18	(112,177)			(7,764)		(7,764)	33,949						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	31	113,535	3615.77	(17,658)			(11,285)		(11,285)	1,089						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	44	158,371	3615.77	(24,631)			(15,742)		(15,742)	1,519						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	2,718	5,077,034	1867.93	(501,960)			(235,449)		(235,449)	131,645						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	3,248	14,993,288	4616.16	(1,154,696)			(501,037)		(501,037)	276,938						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	03/07/2031	4,001	20,777,913	5193.18	(1,949,807)			(843,802)		(843,802)	487,732						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	02/21/2031	24	47,420	1975.82	(5,142)			(2,388)		(2,388)	1,392						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/10/2025	02/21/2031	11	52,916	4810.5	(4,356)			(1,873)		(1,873)	1,069						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	2	6,768	3562.23	(982)			(656)		(656)	66						0013

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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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	4	12,824	3562.23	(1,861)			(1,242)		(1,242)	124						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	2,550	4,720,764	1851.28	(412,922)			(217,033)		(217,033)	119,696						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2025	03/21/2031	121	270,614	2236.48	(20,767)			(15,260)		(15,260)	(2,808)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/23/2027	474	2,417,779	5100.8	(108,371)			(10,310)		(10,310)	41,043						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	2,632	11,933,620	4534.05	(797,654)			(391,799)		(391,799)	211,001						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	4,168	21,260,134	5100.8	(1,749,435)			(843,874)		(843,874)	478,267						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2025	01/23/2031	266	1,464,819	5506.84	(136,615)			(64,731)		(64,731)	39,086						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	50	168,081	3388.73	(28,753)			(14,802)		(14,802)	1,651						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	10	33,887	3388.73	(5,797)			(2,984)		(2,984)	333						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2031	169	329,423	1949.25	(18,752)			(14,610)		(14,610)	(3,804)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2027	258	1,267,092	4911.21	(104,849)			(5,444)		(5,444)	19,590						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	4,099	17,894,266	4365.52	(1,643,248)			(564,053)		(564,053)	289,631						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	5,764	28,308,214	4911.21	(3,126,739)			(1,068,696)		(1,068,696)	582,529						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2025	04/09/2031	3,359	5,783,661	1721.84	(695,985)			(241,166)		(241,166)	130,296						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	09/09/2030	3	14,772	4923.95	(1,340)			(499)		(499)	321						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	02/07/2031	5	27,117	5423.39	(2,943)			(1,173)		(1,173)	700						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	04/23/2031	2,594	11,155,990	4300.69	(835,086)			(348,461)		(348,461)	173,351						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	04/23/2031	4,908	23,746,229	4838.27	(2,153,827)			(883,679)		(883,679)	469,639						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/24/2025	04/23/2031	203	445,473	2194.45	(31,993)			(24,619)		(24,619)	(4,998)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2025	04/09/2031	36	157,159	4365.52	(12,091)			(4,954)		(4,954)	2,544						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	98	474,150	4838.27	(27,321)			(2,216)		(2,216)	7,063						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	04/09/2027	3	14,734	4911.21	(882)			(63)		(63)	228						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2031	108	365,893	3375.4	(56,699)			(32,127)		(32,127)	3,588						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/23/2031	2,642	4,563,342	1727.23	(453,843)			(192,062)		(192,062)	102,874						0013

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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2025	04/09/2031	89	153,244	1721.84	(15,166)			(6,390)		(6,390)	3,452						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	05/09/2031	2,536	11,482,830	4527.93	(793,768)			(391,200)		(391,200)	195,415						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2025	05/09/2031	4,462	22,729,071	5093.92	(1,938,159)			(926,257)		(926,257)	497,922						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2025	05/09/2031	14	28,323	2023.07	(2,719)			(1,513)		(1,513)	846						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/12/2025	05/09/2031	3,390	6,172,376	1820.76	(567,452)			(281,356)		(281,356)	149,523						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2025	05/09/2031	217	494,150	2277.19	(28,655)			(29,491)		(29,491)	(5,375)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2025	05/09/2031	5	90,277	18055.3	(8,163)			(4,113)		(4,113)	1,744						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/07/2027	250	1,273,480	5093.92	(64,133)			(7,511)		(7,511)	22,300						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/09/2031	15	54,369	3624.62	(7,859)			(5,551)		(5,551)	512						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/12/2025	05/09/2031	35	127,949	3624.62	(18,494)			(13,063)		(13,063)	1,206						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/27/2025	05/23/2031	39	734,140	18824.1	(67,609)			(35,696)		(35,696)	15,165						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/27/2025	05/23/2031	9	150,593	16732.5	(9,321)			(6,137)		(6,137)	2,560						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2025	05/23/2031	192	445,749	2321.61	(27,617)			(27,762)		(27,762)	(4,773)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/21/2027	396	2,068,126	5222.54	(105,344)			(14,155)		(14,155)	39,606						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	2,340	10,862,888	4642.26	(763,729)			(387,945)		(387,945)	192,826						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	3,673	19,182,389	5222.54	(1,640,656)			(819,742)		(819,742)	440,510						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	05/27/2025	05/23/2031	152	310,057	2039.85	(33,901)			(16,833)		(16,833)	9,358						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	05/27/2025	05/23/2031	141	230,095	1631.88	(17,261)			(9,053)		(9,053)	4,949						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	05/27/2025	05/23/2031	2,302	4,226,173	1835.87	(385,539)			(195,795)		(195,795)	103,668						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	9	35,462	3772.59	(5,252)			(3,943)		(3,943)	317						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/27/2025	05/23/2031	8	30,181	3772.59	(4,469)			(3,356)		(3,356)	270						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/09/2031	70	1,220,681	17438.3	(97,943)			(53,156)		(53,156)	22,066						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/09/2031	80	1,569,446	19618.1	(150,310)			(81,506)		(81,506)	34,557						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/09/2031	56	132,360	2363.57	(7,898)			(8,571)		(8,571)	(1,409)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2031	83	177,989	2144.45	(14,015)			(10,524)		(10,524)	5,819						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2031	300	514,668	1715.56	(34,719)			(21,826)		(21,826)	11,435						0013

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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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2031	2,263	4,367,613	1930.01	(412,568)			(218,976)		(218,976)	117,639						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2025	06/09/2027	344	1,859,420	5405.29	(96,571)			(15,396)		(15,396)	40,448						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/10/2025	06/09/2031	152	912,894	6005.88	(91,411)			(49,452)		(49,452)	27,646						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/10/2025	06/09/2031	2,088	10,032,214	4804.7	(688,211)			(381,856)		(381,856)	189,426						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/10/2025	06/09/2031	4,503	24,340,021	5405.29	(2,028,980)			(1,109,513)		(1,109,513)	596,599						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2025	06/09/2031	70	268,600	3859.19	(39,959)			(31,412)		(31,412)	2,272						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2027	502	2,722,170	5422.65	(138,092)			(24,346)		(24,346)	60,363						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2031	151	909,801	6025.17	(93,669)			(49,779)		(49,779)	27,607						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2031	1,638	7,895,389	4820.14	(560,982)			(304,979)		(304,979)	148,664						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2031	3,892	21,104,954	5422.65	(1,807,982)			(973,750)		(973,750)	517,621						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	1,948	3,739,011	1919.41	(351,926)			(186,683)		(186,683)	99,120						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2031	1	2,311	2311.2	(148)			(144)		(144)	(26)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2031	67	1,171,499	17485.1	(95,613)			(51,360)		(51,360)	21,210						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2025	06/23/2031	104	2,045,753	19670.7	(199,370)			(106,908)		(106,908)	45,003						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	171	364,688	2132.68	(41,050)			(21,434)		(21,434)	11,741						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	252	429,947	1706.14	(33,367)			(18,187)		(18,187)	9,480						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	7	27,323	3848.28	(4,048)			(3,188)		(3,188)	233						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2031	2	9,236	3848.28	(1,368)			(1,077)		(1,077)	79						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2031	14	56,984	3957.23	(8,389)			(7,057)		(7,057)	456						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2031	539	3,375,897	6263.26	(317,951)			(197,949)		(197,949)	109,291						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2031	2,928	14,671,066	5010.61	(1,013,176)			(606,004)		(606,004)	298,690						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2031	2	7,123	3957.23	(1,049)			(882)		(882)	57						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2025	07/09/2031	4,391	24,751,760	5636.93	(2,122,697)			(1,223,107)		(1,223,107)	655,014						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2027	508	2,863,560	5636.93	(142,514)			(30,773)		(30,773)	72,801						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2031	1	2,397	2396.79	(133)			(160)		(160)	(26)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2031	119	2,176,740	18291.9	(160,178)			(102,343)		(102,343)	42,199						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2031	150	3,086,763	20578.4	(275,577)			(173,028)		(173,028)	72,885						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2031	124	279,309	2252.49	(30,240)			(18,036)		(18,036)	9,768						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2031	237	427,072	1801.99	(31,111)			(19,575)		(19,575)	10,022						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2031	2,537	5,143,108	2027.24	(460,694)			(279,943)		(279,943)	150,296						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2027	346	1,980,165	5723.02	(97,603)			(23,514)		(23,514)	53,354						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/23/2031	88	1,630,634	18529.9	(126,145)			(78,329)		(78,329)	32,152						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/23/2031	135	2,814,233	20846.2	(260,815)			(161,140)		(161,140)	67,511						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	683	4,343,136	6358.91	(431,984)			(262,138)		(262,138)	143,778						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	1,752	8,912,652	5087.13	(609,538)			(379,684)		(379,684)	186,349						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	3,212	18,382,340	5723.02	(1,532,863)			(935,918)		(935,918)	499,439						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	112	444,481	3954.46	(63,807)			(55,150)		(55,150)	3,546						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	214	488,590	2283.13	(54,606)			(32,357)		(32,357)	17,335						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	250	456,625	1826.5	(34,925)			(21,415)		(21,415)	10,916						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	1,653	3,396,617	2054.82	(316,417)			(189,361)		(189,361)	101,043						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2031	13	51,803	3954.46	(7,437)			(6,428)		(6,428)	413						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/08/2031	6	24,243	3910.23	(3,500)			(2,952)		(2,952)	199						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/08/2031	103	401,972	3910.23	(58,032)			(48,950)		(48,950)	3,305						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	263	583,444	2218.42	(58,068)			(36,883)		(36,883)	19,636						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	587	1,041,772	1774.74	(77,860)			(47,159)		(47,159)	23,776						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	1,678	3,350,261	1996.58	(322,528)			(179,337)		(179,337)	93,968						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	173	3,267,800	18889	(255,146)			(161,795)		(161,795)	66,177						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	138	2,932,519	21250.1	(271,087)			(173,069)		(173,069)	72,204						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/09/2027	253	1,454,879	5750.51	(73,405)			(18,793)		(18,793)	40,052						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	584	3,731,439	6389.45	(375,979)			(227,837)		(227,837)	124,167						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	2,291	11,710,584	5111.56	(833,031)			(506,992)		(506,992)	245,506						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/08/2031	3,516	20,218,793	5750.51	(1,777,830)			(1,043,486)		(1,043,486)	552,044						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	33	128,538	3942.89	(18,571)			(15,966)		(15,966)	1,037						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	145	3,066,505	21148.3	(283,661)			(179,933)		(179,933)	74,383						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	279	527,187	1889.56	(40,483)			(26,138)		(26,138)	13,281						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	54	1,015,119	18798.5	(78,200)			(50,006)		(50,006)	20,312						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	220	519,629	2361.95	(58,436)			(36,647)		(36,647)	19,146						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	719	1,528,421	2125.76	(143,031)			(90,399)		(90,399)	47,596						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	598	3,867,212	6466.91	(397,269)			(241,685)		(241,685)	130,860						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	1,363	7,051,521	5173.53	(495,968)			(313,159)		(313,159)	150,926						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/25/2025	08/22/2031	1,944	11,314,508	5820.22	(971,436)			(598,306)		(598,306)	315,202						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/23/2027	240	1,396,853	5820.22	(70,567)			(19,752)		(19,752)	40,111						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2027	311	1,822,880	5861.35	(90,762)			(27,865)		(27,865)	53,852						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2031	792	5,157,987	6512.61	(529,333)			(327,711)		(327,711)	175,763						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2031	1,639	8,539,338	5210.09	(609,052)			(387,207)		(387,207)	183,969						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2031	3,284	19,248,673	5861.35	(1,659,940)			(1,036,779)		(1,036,779)	540,470						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	952	2,040,745	2143.64	(192,399)			(122,824)		(122,824)	63,847						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	95	1,811,825	19071.8	(136,111)			(91,442)		(91,442)	36,830						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	184	3,947,871	21455.8	(381,828)			(237,280)		(237,280)	97,171						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	290	690,728	2381.82	(68,301)			(49,589)		(49,589)	25,514						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2031	411	783,144	1905.46	(51,145)			(39,495)		(39,495)	19,894						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2031	3	13,557	3987.32	(1,983)			(1,729)		(1,729)	105						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2031	1	4,785	3987.32	(700)			(610)		(610)	37						0013

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	636	4,233,801	6656.92	(440,436)			(279,585)		(279,585)	148,887						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	1,950	10,384,803	5325.54	(746,792)			(489,283)		(489,283)	234,189						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	2,486	14,894,198	5991.23	(1,301,943)			(833,846)		(833,846)	435,336						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	365	896,991	2457.51	(104,715)			(68,200)		(68,200)	34,419						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	452	888,637	1966.01	(70,074)			(47,034)		(47,034)	23,756						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	864	1,910,961	2211.76	(185,069)			(121,279)		(121,279)	62,525						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	62	1,219,177	19664.1	(98,002)			(64,469)		(64,469)	25,862						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2031	157	3,473,178	22122.2	(337,963)			(218,882)		(218,882)	89,340						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2027	113	677,009	5991.23	(36,583)			(11,652)		(11,652)	21,372						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	19	74,817	4000.92	(11,100)			(9,630)		(9,630)	579						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	32	127,229	4000.92	(18,876)			(16,376)		(16,376)	985						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	977	2,170,865	2221.97	(222,101)			(139,187)		(139,187)	70,973						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	222	5,014,616	22588.4	(521,653)			(326,581)		(326,581)	132,418						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	2,517	13,561,823	5388.09	(1,054,396)			(654,865)		(654,865)	312,312						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	2,426	14,705,442	6061.6	(1,381,049)			(842,785)		(842,785)	437,940						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	493	1,217,143	2468.85	(148,186)			(93,481)		(93,481)	46,606						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	295	582,649	1975.08	(49,374)			(31,152)		(31,152)	15,603						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	89	1,786,990	20078.5	(155,899)			(97,607)		(97,607)	38,908						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	240	533,273	2221.97	(27,852)			(43)		(43)	19,045						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	940	6,331,003	6735.11	(704,342)			(427,532)		(427,532)	225,937						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	10/10/2025	10/09/2026	26	522,042	20078.5	(18,307)						11,812						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	3	12,034	4011.28	(1,816)			(1,562)		(1,562)	93						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	135	540,721	4011.28	(81,588)			(70,201)		(70,201)	4,159						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	551	2,968,838	5388.09	(77,939)			(40)		(40)	46,304						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	1,482	8,983,291	6061.6	(368,618)			(416)		(416)	236,845						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/09/2026	55	370,431	6735.11	(22,868)			(41)		(41)	16,407						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2025	10/08/2027	131	794,070	6061.6	(48,520)			(14,821)		(14,821)	26,008						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/09/2026	1	20,079	20078.5	(534)						454						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	75	167,579	2234.39	(7,031)			(66)		(66)	6,346						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2026	11	220,857	20077.9	(6,089)			(2)		(2)	5,282						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2031	979	6,596,933	6738.44	(678,016)			(447,267)		(447,267)	235,075						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2031	2,180	11,751,835	5390.75	(838,777)			(571,866)		(571,866)	269,474						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	10/24/2025	10/23/2031	2,580	15,646,668	6064.6	(1,352,952)			(901,802)		(901,802)	464,779						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2031	460	1,142,024	2482.66	(128,786)			(88,725)		(88,725)	43,712						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2031	269	534,269	1986.13	(41,057)			(28,878)		(28,878)	14,359						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2031	751	1,678,027	2234.39	(157,522)			(108,811)		(108,811)	54,924						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	109	734,490	6738.44	(38,304)			(542)		(542)	33,150						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	338	1,822,074	5390.75	(38,471)			(300)		(300)	29,790						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	737	4,469,610	6064.6	(149,383)			(1,360)		(1,360)	122,638						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/22/2027	197	1,194,726	6064.6	(65,040)			(23,161)		(23,161)	39,333						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2031	91	1,827,093	20077.9	(145,818)			(99,941)		(99,941)	39,523						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2031	204	4,607,887	22587.7	(439,259)			(300,353)		(300,353)	120,692						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2031	3	12,832	4009.92	(1,848)			(1,670)		(1,670)	98						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/10/2025	11/09/2026	879	1,924,606	2189.54	(87,461)			(2,054)		(2,054)	68,010						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/10/2025	11/07/2031	594	1,445,095	2432.82	(179,477)			(108,458)		(108,458)	53,319						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/10/2025	11/07/2031	578	1,124,938	1946.26	(99,508)			(59,202)		(59,202)	29,051						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/10/2025	11/07/2031	977	2,139,181	2189.54	(226,244)			(134,512)		(134,512)	67,282						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	75	504,660	6728.8	(27,461)			(1,038)		(1,038)	22,820						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	565	3,041,418	5383.04	(69,671)			(1,499)		(1,499)	51,875						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2027	194	1,174,848	6055.92	(65,491)			(23,709)		(23,709)	38,686						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	834	5,611,819	6728.8	(578,707)			(380,761)		(380,761)	199,221						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	2,730	14,695,699	5383.04	(1,056,603)			(718,691)		(718,691)	334,283						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	2,584	15,648,497	6055.92	(1,363,158)			(904,287)		(904,287)	462,190						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	2,344	14,195,076	6055.92	(502,579)			(12,244)		(12,244)	400,416						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/09/2026	11	220,526	20047.8	(6,581)			(43)		(43)	5,543						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	14	75,471	5390.75	(1,653)			(12)		(12)	1,234						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	15	90,969	6064.6	(3,114)			(28)		(28)	2,496						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/23/2026	2	40,156	20077.9	(1,192)			0		0	960						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	10/22/2027	7	42,452	6064.6	(2,345)			(823)		(823)	1,398						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/07/2031	13	50,563	4012.92	(7,324)			(6,609)		(6,609)	389						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/07/2031	18	73,838	4012.92	(10,695)			(9,651)		(9,651)	568						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	11/10/2025	11/07/2031	99	1,984,737	20047.8	(156,463)			(108,438)		(108,438)	42,559						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	11/10/2025	11/07/2031	176	3,969,474	22553.8	(378,483)			(258,259)		(258,259)	102,881						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/24/2025	11/21/2031	1,873	12,367,400	6602.99	(1,368,946)			(817,812)		(817,812)	425,470						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/24/2025	11/21/2031	3,104	16,396,539	5282.39	(1,287,090)			(787,453)		(787,453)	354,467						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	11/24/2025	11/21/2031	2,774	16,485,022	5942.69	(1,553,199)			(931,509)		(931,509)	467,023						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/24/2025	11/09/2026	2	40,096	20047.8	(1,345)			(8)		(8)	1,008						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/24/2025	11/23/2026	5	96,958	19391.7	(3,004)			(35)		(35)	2,232						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	659	3,481,095	5282.39	(86,797)			(2,700)		(2,700)	57,100						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	2,264	13,454,250	5942.69	(516,237)			(16,974)		(16,974)	357,335						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2026	287	1,895,058	6602.99	(109,447)			(5,077)		(5,077)	79,314						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	421	798,077	1895.67	(65,807)			(40,586)		(40,586)	19,652						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	1,113	2,373,617	2132.63	(242,634)			(143,550)		(143,550)	71,015						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	94	1,822,816	19391.7	(156,171)			(95,045)		(95,045)	36,911						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	197	4,297,675	21815.6	(445,778)			(266,237)		(266,237)	104,584						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	987	2,338,785	2369.59	(280,357)			(168,041)		(168,041)	82,413						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2025	11/23/2027	151	897,346	5942.69	(53,973)			(17,522)		(17,522)	28,288						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/24/2025	11/23/2026	406	865,848	2132.63	(40,795)			(1,242)		(1,242)	27,839						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/24/2025	11/21/2031	7	27,461	3923.03	(4,063)			(3,450)		(3,450)	221						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/10/2025	12/09/2026	14	287,489	20535	(8,658)			(278)		(278)	8,290						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2025	11/09/2026	20	43,791	2189.54	(1,225)			(47)		(47)	1,547						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2025	12/09/2026	629	1,430,113	2273.63	(67,272)			(4,678)		(4,678)	62,150						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	5	18,125	4027.81	(2,689)			(2,402)		(2,402)	136						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	119	477,698	4027.81	(70,861)			(63,295)		(63,295)	3,590						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	510	1,288,388	2526.25	(148,283)			(103,874)		(103,874)	49,106						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	374	755,854	2021	(61,168)			(42,300)		(42,300)	20,509						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	1,162	2,641,958	2273.63	(256,442)			(177,668)		(177,668)	86,580						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	85	1,745,471	20535	(145,058)			(99,122)		(99,122)	38,152						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	197	4,551,059	23101.8	(450,303)			(307,775)		(307,775)	120,261						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	62	424,112	6840.51	(24,528)			(2,213)		(2,213)	20,666						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	829	4,536,628	5472.41	(108,790)			(6,075)		(6,075)	87,594						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	2,069	12,737,716	6156.46	(478,001)			(30,416)		(30,416)	400,467						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2027	33	203,163	6156.46	(12,247)			(4,645)		(4,645)	6,997						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	716	4,897,805	6840.51	(529,690)			(343,753)		(343,753)	177,150						0013

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	1,660	9,084,201	5472.41	(683,820)			(461,451)		(461,451)	212,784						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	2,556	15,735,912	6156.46	(1,425,992)			(942,578)		(942,578)	476,431						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	43	297,121	6909.79	(16,045)			(2,189)		(2,189)	14,939						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	512	2,830,249	5527.83	(60,058)			(5,317)		(5,317)	57,884						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	2,334	14,514,703	6218.81	(494,505)			(49,919)		(49,919)	477,332						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	428	978,840	2287.01	(43,639)			(4,390)		(4,390)	43,972						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2027	295	1,834,549	6218.81	(104,088)			(44,554)		(44,554)	64,874						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	81	1,658,091	20470.3	(133,797)			(93,850)		(93,850)	35,772						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2026	10	204,703	20470.3	(5,709)			(239)		(239)	5,934						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2031	689	4,760,845	6909.79	(488,773)			(340,522)		(340,522)	174,337						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2031	1,134	6,268,559	5527.83	(450,742)			(324,794)		(324,794)	149,924						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	12/24/2025	12/23/2031	2,738	17,027,102	6218.81	(1,479,437)			(1,039,966)		(1,039,966)	524,246						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	269	683,561	2541.12	(77,962)			(55,791)		(55,791)	26,037						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	188	382,185	2032.9	(30,411)			(21,630)		(21,630)	10,410						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	986	2,254,992	2287.01	(216,230)			(153,468)		(153,468)	73,986						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	133	3,062,864	23029	(295,384)			(206,283)		(206,283)	79,791						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	24	96,621	3992.6	(13,935)			(12,632)		(12,632)	740						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	9	36,732	3992.6	(5,298)			(4,802)		(4,802)	281						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	111	773,257	6966.28		(41,755)		(7,297)		(7,297)	34,459						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	728	4,057,159	5573.02		(85,294)		(10,321)		(10,321)	74,973						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	1,387	8,696,005	6269.65		(294,823)		(39,355)		(39,355)	255,468						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	01/12/2026	01/08/2027	13	267,969	20613		(7,533)		(465)		(465)	7,068						0013

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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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/07/2028	292	1,830,738	6269.65		(102,965)		(46,866)		(46,866)	56,099						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/09/2032	517	3,601,567	6966.28		(368,413)		(261,826)		(261,826)	106,587						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/09/2032	919	5,121,605	5573.02		(362,871)		(270,189)		(270,189)	92,682						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/09/2032	2,686	16,840,280	6269.65		(1,451,901)		(1,046,562)		(1,046,562)	405,339						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/12/2026	01/09/2032	282	740,030	2624.22		(83,427)		(64,101)		(64,101)	19,326						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/12/2026	01/09/2032	127	266,621	2099.38		(19,747)		(15,876)		(15,876)	3,872						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/12/2026	01/09/2032	796	1,879,993	2361.8		(184,370)		(135,304)		(135,304)	49,066						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	01/12/2026	01/09/2032	41	845,133	20613		(67,994)		(48,365)		(48,365)	19,629						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	01/12/2026	01/09/2032	119	2,759,566	23189.6		(264,786)		(187,858)		(187,858)	76,927						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/12/2026	01/08/2027	401	947,082	2361.8		(42,277)		(6,736)		(6,736)	35,541						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/12/2026	01/09/2032	12	46,781	3998.37		(6,912)		(6,144)		(6,144)	768						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/12/2026	01/09/2032	11	43,182	3998.37		(6,380)		(5,672)		(5,672)	709						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/26/2026	01/22/2027	283	679,834	2402.24		(31,707)		(6,486)		(6,486)	25,221						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/22/2027	8	163,875	20484.4		(4,541)		(348)		(348)	4,193						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/26/2026	01/23/2032	404	2,793,906	6915.61		(284,739)		(201,638)		(201,638)	83,101						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/26/2026	01/23/2032	840	4,647,292	5532.49		(329,851)		(244,375)		(244,375)	85,477						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/26/2026	01/23/2032	1,961	12,205,362	6224.05		(1,050,194)		(754,672)		(754,672)	295,522						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/23/2032	316	843,455	2669.16		(96,001)		(75,443)		(75,443)	20,558						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/23/2032	188	401,442	2135.33		(29,642)		(24,586)		(24,586)	5,056						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/26/2026	01/23/2032	475	1,141,064	2402.24		(111,350)		(84,681)		(84,681)	26,669						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	227	1,255,875	5532.49		(26,870)		(3,808)		(3,808)	23,062						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	1,191	7,412,844	6224.05		(251,980)		(38,705)		(38,705)	213,275						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/21/2028	215	1,338,171	6224.05		(75,338)		(34,116)		(34,116)	41,223						0013

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EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/23/2032	73	1,495,360	20484.4		(119,638)		(84,909)		(84,909)	34,729						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/23/2032	84	1,935,773	23044.9		(184,261)		(130,617)		(130,617)	53,644						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/23/2032	2	9,453	3938.84		(1,395)		(1,211)		(1,211)	184						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	389	941,438	2420.15		(44,439)		(11,224)		(11,224)	33,215						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/10/2026	02/09/2032	802	5,585,786	6964.82		(604,874)		(409,687)		(409,687)	195,187						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/10/2026	02/09/2032	822	4,580,069	5571.86		(350,418)		(245,157)		(245,157)	105,261						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/10/2026	02/09/2032	2,481	15,551,752	6268.34		(1,438,970)		(978,543)		(978,543)	460,427						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2032	386	1,037,973	2689.05		(120,579)		(94,281)		(94,281)	26,297						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2027	2	40,429	20214.5		(1,260)		(98)		(98)	1,162						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2032	192	413,038	2151.24		(30,574)		(25,665)		(25,665)	4,909						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2026	02/09/2032	857	2,074,069	2420.15		(208,765)		(156,289)		(156,289)	52,476						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	10/23/2026	30	202,153	6738.44		(8,072)		(149)		(149)	7,922						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	25	174,121	6964.82		(9,983)		(2,196)		(2,196)	7,786						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	343	1,911,148	5571.86		(45,091)		(7,393)		(7,393)	37,697						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	1,838	11,521,209	6268.34		(426,434)		(74,944)		(74,944)	351,491						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2028	42	263,270	6268.34		(15,845)		(7,100)		(7,100)	8,744						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	72	1,455,445	20214.5		(124,477)		(81,254)		(81,254)	43,224						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	109	2,478,805	22741.3		(250,873)		(164,179)		(164,179)	86,695						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	16	63,675	4004.74		(9,739)		(8,438)		(8,438)	1,300						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2032	46	183,417	4004.74		(28,052)		(24,306)		(24,306)	3,746						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	334	787,869	2358.89		(38,956)		(8,770)		(8,770)	30,186						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	02/24/2026	02/23/2027	19	375,576	19767.2		(12,238)		(903)		(903)	11,336						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	229	600,207	2620.99		(72,795)		(52,121)		(52,121)	20,673						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	181	379,519	2096.79		(31,445)		(22,721)		(22,721)	8,724						0013

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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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	691	1,629,993	2358.89		(173,787)		(117,816)		(117,816)	55,971						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	52	1,027,892	19767.2		(95,937)		(55,666)		(55,666)	40,271						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2026	02/23/2032	83	1,845,758	.22238		(202,986)		(118,350)		(118,350)	84,636						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2032	462	3,159,041	6837.75		(364,467)		(226,436)		(226,436)	138,032						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2032	774	4,233,935	5470.2		(354,786)		(222,678)		(222,678)	132,108						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2032	2,778	17,095,756	6153.98		(1,697,775)		(1,054,597)		(1,054,597)	643,177						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	176	1,203,444	6837.75		(69,978)		(14,829)		(14,829)	55,149						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	333	1,821,577	5470.2		(44,504)		(7,636)		(7,636)	36,868						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	1,362	8,381,721	6153.98		(318,413)		(56,814)		(56,814)	261,599						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2032	21	81,086	3917.19		(12,498)		(10,345)		(10,345)	2,153						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2028	139	855,403	6153.98		(52,437)		(22,196)		(22,196)	30,241						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2032	43	169,223	3917.19		(26,082)		(21,589)		(21,589)	4,493						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	10/09/2030	11	63,712	5792.04		(5,304)		(2,967)		(2,967)	2,337						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	241	492,349	2042.94		(40,691)		(28,416)		(28,416)	12,275						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	26	176,696	6795.99		(10,916)		(2,331)		(2,331)	8,585						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	14	279,633	19973.8		(9,543)		(852)		(852)	8,691						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2028	89	544,359	6116.39		(33,737)		(14,192)		(14,192)	19,546						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	559	1,427,502	2553.67		(168,780)		(118,555)		(118,555)	50,225						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	889	2,043,189	2298.3		(202,859)		(141,743)		(141,743)	61,116						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	488	2,653,154	5436.79		(70,936)		(12,486)		(12,486)	58,450						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	2,026	12,391,806	6116.39		(506,156)		(91,951)		(91,951)	414,205						0013

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EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2027	368	845,774	2298.3		(43,087)		(8,977)		(8,977)	34,110						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	726	4,933,889	6795.99		(558,913)		(348,891)		(348,891)	210,022						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	1,135	6,170,757	5436.79		(499,234)		(324,230)		(324,230)	175,005						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	03/10/2026	03/09/2032	2,235	13,670,132	6116.39		(1,321,909)		(841,740)		(841,740)	480,168						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2026	03/09/2032	55	1,098,559	19973.8		(100,846)		(60,450)		(60,450)	40,397						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2026	03/09/2032	115	2,584,111	22470.5		(286,214)		(168,348)		(168,348)	117,867						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2026	03/23/2032	85	1,644,824	19350.9		(156,086)		(86,701)		(86,701)	69,384						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2026	03/23/2032	109	2,372,901	21769.7		(263,499)		(147,710)		(147,710)	115,789						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2026	03/23/2027	461	1,034,857	2244.81		(60,442)		(10,695)		(10,695)	49,747						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	718	4,725,158	6581		(544,610)		(323,899)		(323,899)	220,711						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	2,796	16,560,428	5922.9		(1,652,017)		(981,675)		(981,675)	670,341						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	420	1,047,577	2494.23		(127,298)		(83,631)		(83,631)	43,667						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	819	1,838,497	2244.81		(191,081)		(123,010)		(123,010)	68,071						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	975	5,133,180	5264.8		(434,558)		(260,554)		(260,554)	174,003						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2026	03/23/2032	312	622,560	1995.38		(54,700)		(34,789)		(34,789)	19,911						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/09/2028	38	232,423	6116.39		(16,389)		(6,059)		(6,059)	10,330						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2028	97	574,521	5922.9		(37,588)		(13,873)		(13,873)	23,716						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	351	2,309,931	6581		(156,191)		(27,446)		(27,446)	128,746						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	195	1,026,636	5264.8		(30,170)		(4,840)		(4,840)	25,331						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	1,105	6,544,805	5922.9		(295,797)		(46,855)		(46,855)	248,942						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2032	10	36,908	3728.09		(5,836)		(4,333)		(4,333)	1,503						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	03/24/2026	03/23/2027	9	174,158	19350.9		(6,762)		(508)		(508)	6,254						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2032	77	288,554	3728.09		(45,628)		(33,878)		(33,878)	11,750						0013

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EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	590	1,555,423	2636.31		(187,200)		(137,087)		(137,087)	50,113						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	274	577,880	2109.05		(49,242)		(35,134)		(35,134)	14,108						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	1,449	3,438,013	2372.68		(350,922)		(252,415)		(252,415)	98,506						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	900	6,142,194	6824.66		(671,242)		(445,720)		(445,720)	225,521						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	1,329	7,255,981	5459.73		(567,494)		(388,580)		(388,580)	178,914						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/10/2026	04/09/2032	3,352	20,588,621	6142.19		(1,920,565)		(1,292,255)		(1,292,255)	628,310						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	308	730,785	2372.68		(38,980)		(11,477)		(11,477)	27,503						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/07/2028	159	976,608	6142.19		(60,496)		(26,982)		(26,982)	33,514						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	110	750,713	6824.66		(46,066)		(12,141)		(12,141)	33,925						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	802	4,378,703	5459.73		(111,743)		(26,122)		(26,122)	85,621						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	24	481,576	20065.7		(15,557)		(2,489)		(2,489)	13,069						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	1,946	11,952,702	6142.19		(480,078)		(111,190)		(111,190)	368,888						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2026	04/09/2032	194	4,379,333	22573.9		(465,437)		(287,381)		(287,381)	178,056						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2026	04/09/2032	60	1,203,940	20065.7		(102,629)		(66,802)		(66,802)	35,827						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2032	13	51,552	3905.43		(8,078)		(6,595)		(6,595)	1,483						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2032	57	221,047	3905.43		(34,637)		(28,279)		(28,279)	6,358						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	782	5,558,769	7108.4		(607,880)		(429,572)		(429,572)	178,308						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	576	3,275,551	5686.72		(259,419)		(186,222)		(186,222)	73,196						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	2,170	13,882,705	6397.56		(1,305,754)		(926,389)		(926,389)	379,366						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/23/2027	12	257,113	21426.1		(7,768)		(2,270)		(2,270)	5,498						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	422	1,171,092	2775.1		(143,906)		(113,288)		(113,288)	30,618						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	113	250,869	2220.08		(21,747)		(16,550)		(16,550)	5,197						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	1,331	3,324,292	2497.59		(351,371)		(266,774)		(266,774)	84,597						0013

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)
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	115	2,772,003	24104.4		(292,162)		(200,542)		(200,542)	91,620						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	80	568,672	7108.4		(32,799)		(12,679)		(12,679)	20,120						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	286	1,626,402	5686.72		(39,382)		(12,269)		(12,269)	27,114						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	2,289	14,644,015	6397.56		(552,084)		(179,511)		(179,511)	372,573						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/21/2028	93	594,973	6397.56		(35,181)		(19,099)		(19,099)	16,082						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	04/24/2026	04/09/2027	4	80,263	20065.7		(1,901)		(415)		(415)	1,486						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/07/2028	62	380,816	6142.19		(19,953)		(10,521)		(10,521)	9,432						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2026	04/23/2032	42	899,896	21426.1		(76,980)		(54,802)		(54,802)	22,177						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	04/24/2026	04/23/2027	662	1,653,405	2497.59		(84,663)		(38,130)		(38,130)	46,533						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2032	2	9,372	4074.7		(1,446)		(1,296)		(1,296)	150						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2032	13	52,156	4074.7		(8,048)		(7,215)		(7,215)	832						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/07/2032	780	5,771,165	7398.93		(585,663)		(474,661)		(474,661)	111,002						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/07/2032	962	5,694,213	5919.14		(410,197)		(343,853)		(343,853)	66,344						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/07/2032	2,338	15,568,836	6659.04		(1,362,119)		(1,102,827)		(1,102,827)	259,292						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	301	1,781,661	5919.14		(43,317)		(16,875)		(16,875)	26,442						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	443	1,140,765	2575.09		(54,409)		(33,800)		(33,800)	20,609						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	20	467,760	23388		(15,565)		(6,738)		(6,738)	8,827						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	645	1,845,480	2861.21		(212,134)		(188,829)		(188,829)	23,305						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	166	379,969	2288.97		(30,869)		(26,377)		(26,377)	4,492						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	60	1,403,279	23388		(126,520)		(97,063)		(97,063)	29,457						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	45	332,952	7398.93		(19,373)		(10,122)		(10,122)	9,251						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	1,573	10,474,670	6659.04		(394,713)		(170,738)		(170,738)	223,975						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/09/2028	486	3,236,293	6659.04		(188,655)		(121,222)		(121,222)	67,434						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	778	2,003,420	2575.09		(194,858)		(169,802)		(169,802)	25,056						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	109	2,867,952	26311.5		(301,113)		(237,424)		(237,424)	63,689						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2032	11	43,883	3989.34		(6,572)		(5,861)		(5,861)	711						0013

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	15	44,081	2938.73		(1,874)		(2,546)		(2,546)	(672)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	3	9,918	3306.07		(189)		(673)		(673)	(484)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	05/26/2026	05/21/2032	481	3,594,739	7473.47		(358,232)		(301,159)		(301,159)	57,073						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	05/26/2026	05/21/2032	883	5,279,263	5978.78		(372,892)		(325,117)		(325,117)	47,774						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	05/26/2026	05/21/2032	2,222	14,945,439	6726.12		(1,266,180)		(1,078,700)		(1,078,700)	187,480						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	509	1,460,438	2869.23		(166,916)		(150,303)		(150,303)	16,613						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	158	362,670	2295.38		(28,298)		(25,336)		(25,336)	2,962						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	693	1,789,541	2582.31		(175,211)		(152,626)		(152,626)	22,585						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	23	542,462	23585.3		(17,215)		(8,678)		(8,678)	8,537						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/21/2032	3	88,445	29481.6		(5,591)		(8,793)		(8,793)	(3,202)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/21/2032	32	754,730	23585.3		(63,539)		(52,864)		(52,864)	10,676						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/21/2032	102	2,706,415	26533.5		(278,478)		(226,970)		(226,970)	51,508						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	11/23/2026	5	33,015	6602.99		(574)		(88)		(88)	485						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	1,298	8,730,504	6726.12		(308,859)		(160,211)		(160,211)	148,649						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	689	1,779,212	2582.31		(80,723)		(56,453)		(56,453)	24,270						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/23/2028	282	1,896,766	6726.12		(104,955)		(74,590)		(74,590)	30,365						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/26/2026	05/21/2027	702	4,197,104	5978.78		(95,093)		(44,525)		(44,525)	50,568						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	40	930,704	23267.6		(39,337)		(15,385)		(15,385)	23,952						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	17	494,437	29084.5		(63,507)		(48,052)		(48,052)	15,454						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	56	1,302,986	23267.6		(128,127)		(89,513)		(89,513)	38,614						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	151	3,952,584	26176		(447,704)		(324,526)		(324,526)	123,179						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	94	350,863	3732.59		(32,586)		(29,050)		(29,050)	3,536						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	43	128,401	2986.07		(7,858)		(7,596)		(7,596)	262						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2032	210	705,459	3359.33		(53,647)		(49,159)		(49,159)	4,488						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2027	37	248,866	6726.12		(10,465)		(4,567)		(4,567)	5,898						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/23/2028	37	248,866	6726.12		(15,776)		(9,787)		(9,787)	5,990						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	668	3,947,426	5909.32		(105,931)		(43,669)		(43,669)	62,262						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1,853	12,318,725	6647.99		(512,021)		(229,948)		(229,948)	282,073						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2028	183	1,216,582	6647.99		(75,597)		(46,895)		(46,895)	28,702						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	685	5,059,855	7386.65		(524,573)		(419,139)		(419,139)	105,434						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	855	5,052,469	5909.32		(375,738)		(308,717)		(308,717)	67,021						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	2,938	19,531,795	6647.99		(1,766,326)		(1,397,711)		(1,397,711)	368,615						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/21/2032	3	13,517	3975.61		(2,106)		(1,799)		(1,799)	307						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2032	74	288,402	3907.89		(44,077)		(37,380)		(37,380)	6,698						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/21/2032	2	8,746	3975.61		(1,363)		(1,164)		(1,164)	199						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	523	1,499,451	2867.02		(171,288)		(154,323)		(154,323)	16,965						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	211	483,954	2293.62		(35,946)		(33,862)		(33,862)	2,084						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2032	1,053	2,717,077	2580.32		(267,367)		(231,938)		(231,938)	35,430						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2026	06/09/2027	881	2,273,262	2580.32		(120,212)		(76,532)		(76,532)	43,680						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2027	381	2,244,993	5892.37		(51,485)		(26,227)		(26,227)	25,257						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2027	2,396	15,882,868	6628.91		(562,725)		(307,703)		(307,703)	255,022						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2027	355	950,665	2677.93		(43,532)		(41,348)		(41,348)	2,184						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2027	43	1,009,546	23477.8		(42,032)		(18,480)		(18,480)	23,553						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2028	146	967,821	6628.91		(52,903)		(37,518)		(37,518)	15,385						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2032	691	5,089,533	7365.46		(514,968)		(421,455)		(421,455)	93,512						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2026	616	3,629,700	5892.37		(262,816)		(222,110)		(222,110)	40,706						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2032	2,158	14,305,188	6628.91		(1,239,383)		(1,024,714)		(1,024,714)	214,668						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	382	1,136,633	2975.48		(124,979)		(125,119)		(125,119)	(140)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	86	204,713	2380.38		(15,312)		(15,250)		(15,250)	61						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/24/2026	06/23/2032	557	1,491,607	2677.93		(137,604)		(136,060)		(136,060)	1,544						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2026	06/23/2032	29	851,071	29347.3		(111,759)		(83,884)		(83,884)	27,875						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2026	06/23/2032	48	1,126,935	23477.8		(113,027)		(78,449)		(78,449)	34,578						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/24/2026	06/23/2032	84	2,218,653	26412.5		(255,916)		(184,677)		(184,677)	71,239						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2032	338	1,273,327	3767.24		(110,556)		(107,223)		(107,223)	3,333						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2032	19	57,262	3013.79		(3,269)		(3,437)		(3,437)	(168)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2032	158	535,702	3390.52		(37,685)		(37,916)		(37,916)	(232)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2027	739	1,990,341	2693.29		(88,990)		(92,687)		(92,687)	(3,697)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2032	762	2,052,287	2693.29		(189,072)		(189,208)		(189,208)	(136)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2032	315	942,650	2992.54		(103,859)		(104,819)		(104,819)	(960)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	07/10/2026	07/09/2032	223	533,869	2394.03		(40,266)		(40,199)		(40,199)	67						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2032	336	1,270,705	3781.86		(108,219)		(107,798)		(107,798)	421						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2032	115	347,931	3025.49		(7,308)		(21,043)		(21,043)	(13,735)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2032	362	1,232,129	3403.67		(84,111)		(87,873)		(87,873)	(3,763)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	396	2,389,824	6034.91		(52,462)		(32,521)		(32,521)	19,941						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	29	689,669	23781.7		(25,348)		(13,939)		(13,939)	11,410						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	908	6,849,625	7543.64		(710,628)		(588,992)		(588,992)	121,636						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	934	5,636,606	6034.91		(423,980)		(358,202)		(358,202)	65,778						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	3,139	21,311,550	6789.28		(1,904,839)		(1,583,305)		(1,583,305)	321,535						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	2,420	16,430,058	6789.28		(565,022)		(377,488)		(377,488)	187,533						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	07/10/2026	07/07/2028	149	1,011,603	6789.28		(55,820)		(42,860)		(42,860)	12,960						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	86	2,556,531	29727.1		(340,924)		(257,018)		(257,018)	83,906						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	72	1,712,281	23781.7		(178,195)		(121,402)		(121,402)	56,793						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2032	103	2,755,702	26754.4		(327,081)		(233,826)		(233,826)	93,254						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2032	251	946,074	3769.22		(79,662)		(79,823)		(79,823)	(161)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2032	109	328,676	3015.38		(9,703)		(19,840)		(19,840)	(10,136)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2032	273	926,098	3392.3		(63,208)		(65,809)		(65,809)	(2,602)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	28	637,388	22763.8		(25,272)		(11,290)		(11,290)	13,982						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/21/2028	197	1,313,492	6667.47		(73,130)		(53,306)		(53,306)	19,825						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	748	5,541,408	7408.3		(568,577)		(466,009)		(466,009)	102,568						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	866	5,132,470	5926.64		(378,503)		(319,773)		(319,773)	58,730						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	1,847	12,314,817	6667.47		(1,082,638)		(896,973)		(896,973)	185,664						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	301	884,988	2940.16		(95,282)		(95,359)		(95,359)	(77)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	145	341,059	2352.13		(26,052)		(24,972)		(24,972)	1,080						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	519	1,373,347	2646.14		(125,349)		(122,833)		(122,833)	2,516						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	33	939,009	28454.8		(121,116)		(87,850)		(87,850)	33,266						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	476	2,821,081	5926.64		(63,794)		(37,762)		(37,762)	26,032						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	2,173	14,488,412	6667.47		(509,373)		(318,907)		(318,907)	190,466						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2027	455	1,203,994	2646.14		(53,590)		(52,298)		(52,298)	1,292						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	52	1,183,720	22763.8		(116,585)		(78,733)		(78,733)	37,852						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2026	07/23/2032	81	2,074,356	25609.3		(235,250)		(164,379)		(164,379)	70,871						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	451	2,798,956	6206.11		(60,151)		(47,731)		(47,731)	12,419						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2027	2,384	16,644,802	6981.88		(565,210)		(482,101)		(482,101)	83,109						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2027	578	1,578,541	2731.04		(69,426)		(83,806)		(83,806)	(14,379)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2027	48	1,141,336	23777.8		(37,636)		(25,336)		(25,336)	12,301						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	08/10/2026	08/09/2028	87	607,424	6981.88		(33,222)		(28,920)		(28,920)	4,302						0013

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)
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	545	4,227,914	7757.64		(429,351)		(381,253)		(381,253)	48,098						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	858	5,324,842	6206.11		(375,624)		(354,986)		(354,986)	20,638						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2026	08/09/2032	2,391	16,693,675	6981.88		(1,435,556)		(1,299,804)		(1,299,804)	135,752						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2032	439	1,332,141	3034.49		(141,118)		(151,886)		(151,886)	(10,768)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2032	336	815,670	2427.59		(58,228)		(63,051)		(63,051)	(4,823)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/10/2026	08/09/2032	659	1,799,755	2731.04		(158,671)		(170,325)		(170,325)	(11,653)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2026	08/09/2032	29	861,947	29722.3		(107,060)		(86,526)		(86,526)	20,534						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2026	08/09/2032	57	1,355,337	23777.8		(127,197)		(96,078)		(96,078)	31,119						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/10/2026	08/09/2032	98	2,621,507	26750.1		(284,747)		(222,252)		(222,252)	62,495						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/09/2032	374	1,453,203	3885.57		(119,961)		(129,473)		(129,473)	(9,512)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/09/2032	175	543,981	3108.46		(17,927)		(34,251)		(34,251)	(16,324)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/09/2032	384	1,342,852	3497.01		(89,537)		(100,146)		(100,146)	(10,608)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	2,441	16,859,816	6906.93		(575,612)		(481,339)		(481,339)	94,273						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2027	487	2,989,937	6139.5		(64,240)		(51,275)		(51,275)	12,965						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2026	08/23/2028	290	2,003,010	6906.93		(108,910)		(93,293)		(93,293)	15,617						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	119	287,302	2414.3		(22,114)		(22,034)		(22,034)	79						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	570	1,548,166	2716.08		(142,551)		(145,212)		(145,212)	(2,660)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	97	2,558,663	26378		(281,907)		(212,122)		(212,122)	69,785						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	207	624,699	3017.87		(67,768)		(70,541)		(70,541)	(2,773)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	22	644,795	29308.9		(81,278)		(63,216)		(63,216)	18,062						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	49	1,148,907	23447.1		(109,297)		(79,768)		(79,768)	29,529						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	342	2,624,635	7674.37		(265,703)		(233,742)		(233,742)	31,962						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	652	4,002,954	6139.5		(291,372)		(264,012)		(264,012)	27,361						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/24/2026	08/23/2032	2,253	15,561,313	6906.93		(1,348,623)		(1,198,339)		(1,198,339)	150,284						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2026	08/23/2032	212	812,045	3830.4		(71,690)		(70,541)		(70,541)	1,149						0013

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)
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2026	08/23/2032	41	125,637	3064.32		(7,246)		(7,781)		(7,781)	(535)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/24/2026	08/23/2032	364	1,254,839	3447.36		(90,287)		(91,648)		(91,648)	(1,361)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	618	1,678,537	2716.08		(77,627)		(88,553)		(88,553)	(10,926)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/24/2026	08/23/2027	38	890,989	23447.1		(30,009)		(19,778)		(19,778)	10,231						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2026	09/09/2032	41	1,206,284	29421.5		(141,171)		(118,889)		(118,889)	22,282						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2026	09/09/2032	76	1,788,830	23537.2		(156,975)		(124,842)		(124,842)	32,133						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2026	09/09/2032	98	2,594,981	26479.4		(266,578)		(216,272)		(216,272)	50,305						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	572	1,503,851	2629.11		(64,272)		(69,348)		(69,348)	(5,076)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2027	48	1,129,788	23537.2		(34,398)		(27,013)		(27,013)	7,385						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	568	4,337,452	7636.36		(394,046)		(384,878)		(384,878)	9,168						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	849	5,186,617	6109.09		(332,490)		(341,208)		(341,208)	(8,718)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	3,434	23,600,920	6872.72		(1,820,068)		(1,812,396)		(1,812,396)	7,672						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	275	803,338	2921.23		(79,006)		(85,666)		(85,666)	(6,660)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	225	525,821	2336.98		(34,772)		(38,291)		(38,291)	(3,519)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2026	09/09/2032	677	1,779,907	2629.11		(145,107)		(157,920)		(157,920)	(12,813)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2032	323	1,201,063	3718.46		(92,352)		(99,172)		(99,172)	(6,820)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2032	129	383,745	2974.77		(18,733)		(22,952)		(22,952)	(4,219)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2032	471	1,576,253	3346.61		(97,356)		(110,342)		(110,342)	(12,986)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/10/2026	09/09/2027	9	68,727	7636.36		(3,678)		(3,303)		(3,303)	375						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/10/2026	09/09/2027	736	4,496,290	6109.09		(92,905)		(79,814)		(79,814)	13,091						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/10/2026	09/09/2027	4,299	29,545,823	6872.72		(976,905)		(860,237)		(860,237)	116,668						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3VO5H2G7GRS05BHJ91	09/10/2026	09/08/2028	306	2,103,052	6872.72		(108,238)		(97,651)		(97,651)	10,587						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/24/2026	09/23/2032	172	390,600	2270.93		(23,622)		(27,203)		(27,203)	(3,580)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/24/2026	09/23/2032	647	1,652,949	2554.79		(124,320)		(139,736)		(139,736)	(15,416)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/24/2026	09/23/2032	338	959,467	2838.66		(87,105)		(97,307)		(97,307)	(10,202)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/23/2032	332	1,212,710	3652.74		(82,595)		(97,268)		(97,268)	(14,673)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/23/2032	76	222,086	2922.19		(12,296)		(13,026)		(13,026)	(730)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/23/2032	447	1,469,499	3287.47		(83,406)		(100,440)		(100,440)	(17,034)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	372	950,382	2554.79		(37,289)		(39,241)		(39,241)	(1,951)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2026	09/23/2027	36	877,544	24376.2		(24,919)		(24,744)		(24,744)	175						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	389	2,398,115	6164.82		(45,762)		(45,813)		(45,813)	(52)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2027	2,008	13,926,343	6935.43		(427,122)		(435,333)		(435,333)	(8,212)						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2032	35	1,066,460	30470.3		(117,366)		(111,198)		(111,198)	6,169						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2032	35	853,168	24376.2		(69,246)		(62,665)		(62,665)	6,581						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/23/2032	77	2,111,591	27423.3		(204,105)		(185,790)		(185,790)	18,314						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2026	09/22/2028	266	1,844,824	6935.43		(88,583)		(88,971)		(88,971)	(388)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	563	4,338,495	7706.03		(394,128)		(390,913)		(390,913)	3,215						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	523	3,224,201	6164.82		(204,765)		(215,238)		(215,238)	(10,473)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/24/2026	09/23/2032	2,685	18,621,630	6935.43		(1,430,675)		(1,451,614)		(1,451,614)	(20,939)						0013
0659999999. Subtotal - written options - hedging other - put options										(152,217,534)	(70,815,884)		(126,412,529)	XXX	(126,412,529)	62,013,634					XXX	XXX
0709999999. Subtotal - written options - hedging other										(155,400,267)	(81,945,773)		(143,846,787)	XXX	(143,846,787)	58,955,831					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										(3,182,732)	(11,129,889)		(17,434,258)	XXX	(17,434,258)	(3,057,803)					XXX	XXX
0939999999. Total written options - put options										(152,217,534)	(70,815,884)		(126,412,529)	XXX	(126,412,529)	62,013,634					XXX	XXX
0949999999. Total written options - caps														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)
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										(155,400,267)	(81,945,773)		(143,846,787)	XXX	(143,846,787)	58,955,831					XXX	XXX
Interest Rate Swap 3.7287 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2023	06/23/2028		300,000,000	3.7287 (SOFR)			(722)			(4,902,682)					1,973,850		97/100
Interest Rate Swap SOFR (4.7610)	195869AD4/03746AAA8	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	01/22/2030		50,000,000	SOFR (4.7610)			(294,535)	345,816		472,233	1,812,422				455,175		97/100
Interest Rate Swap 3.8916 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/08/2024	01/11/2027		500,000,000	3.8916 (SOFR)			714,635			(364,140)					1,328,000		98/100
Interest Rate Swap 3.7545 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2024	01/22/2029		500,000,000	3.7545 (SOFR)			187,058			(11,058,494)					3,803,750		97/100
Interest Rate Swap 4.4870 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/29/2024	05/31/2028		150,000,000	4.4870 (SOFR)			865,986			(545,694)					968,775		101/100
Interest Rate Swap 3.5952 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2024	08/16/2027		500,000,000	3.5952 (SOFR)			(526,333)			(3,802,546)					2,340,750		99/100
Interest Rate Swap 3.2705 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/19/2024	08/19/2027		300,000,000	3.2705 (SOFR)			(1,055,768)			(3,147,156)					1,411,050		101/100
Interest Rate Swap 3.9251 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2024	11/22/2029		500,000,000	3.9251 (SOFR)			795,726			(12,642,916)					4,435,500		99/100
Interest Rate Swap 4.0913 (SOFR)	FORECASTED TRANSACTION	D-1	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/24/2029		150,000,000	4.0913 (SOFR)			441,320			(3,160,471)					1,349,100		0005
Interest Rate Swap 4.0546 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2025	01/06/2028		500,000,000	4.0546 (SOFR)			1,337,290			(3,551,935)					2,815,750		99/100
Interest Rate Swap 3.4273 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/11/2025	08/14/2028		400,000,000	3.4273 (SOFR)			(930,857)			(9,285,346)					2,737,800		99/100
Interest Rate Swap 3.2923 (SOFR)	FORECASTED TRANSACTION	D-1	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/28/2025	10/30/2030		250,000,000	3.2923 (SOFR)			(821,543)			(13,921,036)					2,526,375		0005
Interest Rate Swap 3.4606 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/06/2026	01/08/2031		700,000,000	3.4606 (SOFR)			(1,217,895)			(36,234,888)					7,238,000		100/100
Interest Rate Swap 3.5736 (SOFR)	FORECASTED TRANSACTION	D-1	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/27/2026	01/29/2031		150,000,000	3.5736 (SOFR)			(121,012)			(7,207,984)					1,561,425		0005
Interest Rate Swap 3.8153 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/12/2026	05/14/2029		750,000,000	3.8153 (SOFR)			417,882			(17,809,413)					6,072,000		99/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(208,767)	345,816	XXX	(127,162,469)	1,812,422				41,017,300	XXX	XXX
Currency Swap USD 4.538 (AUD 6.28)	07794#AF0	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2014	08/14/2029		5,635,800	USD 4.538 (AUD 6.28)			(5,359)	1,461,597		1,282,910	(173,110)				47,772		100/100
Currency Swap USD 4.136 (GBP 2.66)	G1591#BC5	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2018	06/17/2028		5,572,000	USD 4.136 (GBP 2.66)			65,934	258,221		385,042		66,398			36,485		100/100
Currency Swap USD 4.401 (GBP 2.88)	G1591#BF8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2018	06/17/2033		5,572,000	USD 4.401 (GBP 2.88)			68,166	258,221		709,299		66,398			72,210		100/100
Currency Swap USD 2.21 (JPY 0.86)	74346GA*3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/02/2020	09/25/2032		15,071,590	USD 2.21 (JPY 0.86)			183,685	4,889,263		3,660,783		25,335			184,461		100/100
Currency Swap USD 3.231 (EUR 1.54)	G1847#AB0	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2021	06/08/2033		7,342,800	USD 3.231 (EUR 1.54)			97,831	527,716		586,600		231,636			94,983		100/100
Currency Swap USD 3.2525 (EUR 1.57)	F9731#AK3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/21/2021	11/30/2036		10,478,700	USD 3.2525 (EUR 1.57)			132,321	256,074		498,503		347,454			167,130		99/99
Currency Swap USD 2.9275 (EUR 1.27)	F9731#AJ6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/21/2021	11/30/2031		11,644,000	USD 2.9275 (EUR 1.27)			144,843	285,527		378,405		386,059			132,375		99/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap USD 3.718 (GBP 2.9)	G9369*AA7	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043		32,281,475	USD 3.718 (GBP 2.9)			207,513	326,070		2,573,410		400,242			655,830		100/101
Currency Swap USD 3.252 (AUD 4.22)	080598AB9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2047		13,788,300	USD 3.252 (AUD 4.22)			(79,642)	569,989		(542,016)		(548,181)			311,905		100/100
Currency Swap USD 3.359 (AUD 4.18)	080598AC7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052		19,593,900	USD 3.359 (AUD 4.18)			(91,848)	809,985		(689,384)		(778,994)			494,472		100/100
Currency Swap USD 4.175 (GBP 3.23)	G2018*AA7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/24/2021	12/31/2047		26,668,000	USD 4.175 (GBP 3.23)			185,795	99,107		2,745,980		331,991			614,897		100/100
Currency Swap USD 3.7 (GBP 2.81)	G4445*AH1	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/01/2022	12/31/2039		89,206,000	USD 3.7 (GBP 2.81)			432,644	(7,770,460)		2,065,656		1,211,766			1,624,218		100/100
Currency Swap USD 3.7525 (EUR 1.77)	G7996#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	08/17/2027		27,975,000	USD 3.7525 (EUR 1.77)			397,104	(421,184)		(245,789)		965,149			131,175		100/100
Currency Swap USD 3.7235 (CAD 3.68)	C5793#AK9	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	10/23/2030		13,666,693	USD 3.7235 (CAD 3.68)	0		41,798	1,692,754		1,069,860		428,031			137,788		100/100
Currency Swap USD 3.832 (CAD 3.79)	C5793#AL7	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	10/23/2032		13,666,693	USD 3.832 (CAD 3.79)	0		42,760	1,692,754		858,902		428,031			168,333		100/100
Currency Swap USD 4.2775 (EUR 1.82)	G7996#AD2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	10/12/2028		5,835,000	USD 4.2775 (EUR 1.82)			107,526	155,763		264,496		193,030			41,627		99/100
Currency Swap USD 4.555 (EUR 2.37)	G7996#AE0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	10/12/2033		9,336,000	USD 4.555 (EUR 2.37)			152,951	249,221		638,186		308,848			123,842		99/100
Currency Swap USD 6.8095 (GBP 4.875)	B1L65T7	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	01/19/2039		9,195,200	USD 6.8095 (GBP 4.875)			125,910	(103,913)		1,577,833		116,197			161,325		100/100
Currency Swap USD 4.1925 (EUR 1.61)	N8505#AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/24/2029		11,401,000	USD 4.1925 (EUR 1.61)			217,643	42,527		319,522		386,060			86,836		100/100
Currency Swap USD 4.2925 (EUR 1.83)	N8505#AB0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/24/2031		28,502,500	USD 4.2925 (EUR 1.83)			517,369	106,316		1,200,855		965,149			296,226		100/100
Currency Swap USD 4.34 (JPY 1.189)	59156RBX5	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	05/23/2034		15,529,366	USD 4.34 (JPY 1.189)	5		409,386	4,710,643		5,145,993		26,918			214,748		100/100
Currency Swap USD 3.965 (JPY 0.898)	59156RBW7	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	05/23/2031		15,529,366	USD 3.965 (JPY 0.898)	5		389,228	4,710,643		4,759,182		26,918			167,376		100/100
Currency Swap USD 3.713 (JPY 1.153)	219350BM6	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	08/14/2031		40,665,782	USD 3.713 (JPY 1.153)	3		889,706	13,300,777		12,645,421		68,087			448,889		100/100
Currency Swap USD 3.1662 (CAD 3.46)	C5793#AQ6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/17/2035		15,228,813	USD 3.1662 (CAD 3.46)			(14,297)	1,141,826		(379,579)		503,565			225,881		100/100
Currency Swap USD 2.797 (CAD 3.08)	C5793#AN3	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	01/17/2028		3,807,203	USD 2.797 (CAD 3.08)	0		(3,796)	285,456		200,683		125,891			21,693		100/100
Currency Swap USD 3.125 (CAD 3.42)	C5793#AP8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/17/2034		7,614,406	USD 3.125 (CAD 3.42)	0		(7,331)	570,913		(141,213)		251,783			106,328		100/100
Currency Swap USD 3.194 (AUD 3.28)	87124VE*6	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	06/16/2040		12,809,800	USD 3.194 (AUD 3.28)			(11,432)	(408,511)		80,455		(548,181)			237,244		100/100
Currency Swap USD 2.997 (GBP 2.19)	G1591#BH4	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	05/14/2032		19,513,500	USD 2.997 (GBP 2.19)			110,566	(413,170)		393,690		248,993			231,391		100/100
Currency Swap USD 3.014 (EUR 1.1)	G49360AA0	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	05/19/2030		7,570,500	USD 3.014 (EUR 1.1)			104,308	(380,431)		(235,082)		270,242			72,173		102/100
Currency Swap USD 3.138 (EUR 1.25)	G49360AB8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	05/19/2032		10,810,000	USD 3.138 (EUR 1.25)			145,934	(548,473)		(243,635)		386,060			128,342		100/100
Currency Swap USD 2.56 (EUR 1.35)	G7996#AF7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	10/23/2032		25,124,000	USD 2.56 (EUR 1.35)			222,415	135,358		(152,269)		849,331			309,452		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap USD 3.074 (EUR 1.83)	G7996#AH3	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	10/23/2040		5,708,500	USD 3.074 (EUR 1.83)			51,519	29,263		(13,319)		193,030			107,077		100/100
Currency Swap USD 2.65 (EUR 1.45)	G7996#AG5	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	10/23/2035		7,994,000	USD 2.65 (EUR 1.45)			70,037	43,069		(53,865)		270,242			120,366		100/100
Currency Swap USD 3.754 (AUD 4.07)	Q88060#AA7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042		19,266,727	USD 3.754 (AUD 4.07)	0		(18,037)	533,152		580,279		(811,409)	0		382,416		100/100
Currency Swap USD 3.0735 (EUR 1.62)	03063#AD6	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	01/07/2031		58,490,000	USD 3.0735 (EUR 1.62)			642,903	1,697,633		1,580,888		1,930,297			604,611		101/100
Currency Swap USD 2.73 (GBP 2.09)	G2962#AA9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/21/2031		27,178,000	USD 2.73 (GBP 2.09)			135,828	609,107		1,198,094		331,991			282,189		101/100
Currency Swap USD 3.722 (AUD 4.06)	Q9469*AB3	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	04/15/2036		18,406,560	USD 3.722 (AUD 4.06)			8,838	1,709,746		1,618,572		(692,439)			284,381		100/100
Currency Swap USD 2.6975 (GBP 2.06)	G5600#AH5	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	04/28/2028		18,067,400	USD 2.6975 (GBP 2.06)			97,204	797,619		945,621		215,794			113,481		100/100
Currency Swap USD 2.7175 (GBP 2.06)	G5600#AJ1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	06/16/2028		18,067,400	USD 2.7175 (GBP 2.06)			99,914	797,619		961,922		215,794			118,215		100/100
Currency Swap USD 3.976 (EUR 2.19)	G1847#AD6	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	06/08/2041		61,190,000	USD 3.976 (EUR 2.19)			872,314	4,397,633		6,556,409		1,930,298			1,172,982		100/100
Currency Swap USD 3.368 (EUR 1.67)	G1847#AC8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	06/08/2036		41,609,200	USD 3.368 (EUR 1.67)			558,812	2,990,390		3,650,079		1,312,602			647,814		100/100
Currency Swap USD 3.3875 (GBP 3.03)	G6302*AA3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2029		13,320,000	USD 3.3875 (GBP 3.03)			33,522	35,553		152,357		165,995			109,630		100/100
Currency Swap USD 3.318 (EUR 1.65)	G1267*AA7	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		11,218,000	USD 3.318 (EUR 1.65)			134,792	(140,473)		(104,943)		386,060			37,255		100/100
Currency Swap USD 3.3627 (EUR 1.9)	F3152*AJ3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/02/2022	07/10/2032		22,172,000	USD 3.3627 (EUR 1.9)			229,241	(544,947)		(488,535)		772,119			266,541		100/100
Currency Swap USD 3.4225 (GBP 2.83)	G63378AB8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/04/2022	05/31/2037		30,153,000	USD 3.4225 (GBP 2.83)			127,808	(135,538)		1,483,287		378,469			492,564		100/100
Currency Swap USD 3.66 (EUR 2.2)	676310AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2032		3,300,000	USD 3.66 (EUR 2.2)			32,917	(107,542)		(101,754)		115,818			39,369		100/100
Currency Swap USD 3.83 (EUR 2.4)	676310AB0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2034		19,832,400	USD 3.83 (EUR 2.4)			192,224	(612,852)		(586,973)		694,907			275,046		100/100
Currency Swap USD 3.986 (EUR 2.58)	676310AC8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2037		11,011,000	USD 3.986 (EUR 2.58)			103,745	(347,473)		(324,702)		386,060			180,057		100/100
Currency Swap USD 4.724 (EUR 2.78)	L7598*AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/22/2022	05/05/2029		6,486,000	USD 4.724 (EUR 2.78)			84,665	(329,084)		(253,307)		231,636			52,264		100/100
Currency Swap USD 5.31 (EUR 4.14)	B6001#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/21/2022	09/16/2032		39,012,800	USD 5.31 (EUR 4.14)			222,180	(3,013,552)		(3,908,968)		1,428,420			476,502		100/100
Currency Swap USD 6.875 (EUR 5.35)	T6S07FAE5	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/23/2022	07/08/2032		18,830,800	USD 6.875 (EUR 5.35)			138,713	(1,500,867)		(1,615,856)		691,047			226,271		100/100
Currency Swap USD 4.34 (AUD 5.27)	Q9326#AE6	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	10/12/2052		16,872,500	USD 4.34 (AUD 5.27)			(130,594)	(520,014)		(1,869,392)		(721,291)			430,595		100/100

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)
Currency Swap USD 5.58 (GBP 4.87)	G4804#AA7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	07/26/2022	08/23/2029		25,210,500	USD 5.58 (GBP 4.87)			36,586	(2,686,838)		(2,217,277)		348,590			214,604		100/100
Currency Swap USD 5.675 (JPY 2.144)	001055BW1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	09/02/2022	09/13/2052		49,999,999	USD 5.675 (JPY 2.144)			1,405,962	5,452,317		19,403,975		110,839			1,274,075		100/100
Currency Swap USD 5.69 (GBP 6.17)	G6750*AG7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	09/28/2022	12/08/2032		32,055,000	USD 5.69 (GBP 6.17)			(481,966)	(7,798,340)		(9,187,766)		497,986			398,908		100/100
Currency Swap USD 5.8115 (JPY 1.054)	BPDYBL1	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/20/2027		13,536,379	USD 5.8115 (JPY 1.054)			488,233	808,470		1,061,730		31,668			69,509		100/100
Currency Swap USD 6.218 (JPY 2.382)	BZ6906854	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/20/2052		40,609,137	USD 6.218 (JPY 2.382)	2		1,203,840	2,425,409		15,774,431		95,005			1,036,812		100/101
Currency Swap USD 5.88 (JPY 1.49)	BQNLPR3	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2022	10/20/2032		20,304,568	USD 5.88 (JPY 1.49)			679,636	1,212,704		3,175,863		47,503			249,929		100/100
Currency Swap USD 6.37 (EUR 4.7)	B95508AJ0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	11/09/2022	01/18/2030		25,180,000	USD 6.37 (EUR 4.7)			184,567	(3,216,184)		(3,266,927)		965,149			228,848		100/100
Currency Swap USD 5.6625 (JPY 2)	J2167#AA9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	12/08/2022	03/08/2035		25,222,985	USD 5.6625 (JPY 2)			736,738	3,267,342		5,489,244		54,628			366,414		100/100
Currency Swap USD 5.4675 (EUR 4.49)	G1267*AC3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	03/16/2023	03/30/2028		14,833,000	USD 5.4675 (EUR 4.49)			63,301	(1,068,863)		(1,184,025)		540,483			90,793		100/100
Currency Swap USD 5.5075 (GBP 5.62)	G8729*AA4	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2038		11,954,828	USD 5.5075 (GBP 5.62)			(47,037)	(760,406)		(835,613)		289,149			202,766		100/103
Currency Swap USD 13.21 (EUR 12)	00238*AB0	D-1	Currency	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2023	05/31/2028		1,078,800	USD 13.21 (EUR 12)			3,414	(57,047)	%	(72,278)		38,606			6,967		120/100
Currency Swap USD 7.054 (EUR 6)	00238*AA2	D-1	Currency	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	05/24/2023	05/31/2028		51,085,558	USD 7.054 (EUR 6)	0		254,257	(2,701,423)	%	(3,144,240)		1,882,256			329,936		104/99
Currency Swap USD 5.4663 (JPY 1.24)	B0C5LF6	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	06/02/2023	06/09/2028		14,398,848	USD 5.4663 (JPY 1.24)			472,786	1,670,939		1,955,455		31,668			93,679		100/100
Currency Swap USD 5.601 (EUR 4.38)	G8357*AG0	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2023	09/05/2030		22,030,000	USD 5.601 (EUR 4.38)			161,867	(686,947)		(968,651)		772,119			218,483		100/100
Currency Swap USD 6.758 (GBP 7.04)	G6596#AG1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	08/17/2023	11/17/2038		12,627,450	USD 6.758 (GBP 7.04)			(55,848)	(524,152)		(873,343)		164,335			219,983		100/100
Currency Swap USD 6.661 (AUD 7.24)	G9749#AQ8	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	10/31/2023	01/07/2031		38,058,000	USD 6.661 (AUD 7.24)			(310,683)	(3,684,034)		(4,491,497)		(1,731,098)			393,406		100/100
Currency Swap USD 6.845 (AUD 7.73)	G9749#AR6	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	10/31/2023	01/07/2036		36,772,000	USD 6.845 (AUD 7.73)			(395,165)	(3,578,633)		(5,451,925)		(1,673,395)			560,001		100/100
Currency Swap USD 6.797 (GBP 6.51)	87929XA*3	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2023	11/17/2030		38,420,750	USD 6.797 (GBP 6.51)			(67,877)	(3,159,568)		(2,973,422)		519,565			390,605		100/100
Currency Swap USD 7.773 (EUR 6)	00240#AA4	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2023	11/30/2027		54,567,946	USD 7.773 (EUR 6)			585,020	(1,896,349)	%	(1,811,779)		1,919,147			294,749		84/100
Currency Swap USD 7.085 (EUR 5.3771)	G5163*AA3	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2023	12/14/2030		39,070,800	USD 7.085 (EUR 5.3771)			381,349	(1,819,704)		(1,784,743)		1,389,814			400,749		100/100
Currency Swap USD 5.925 (GBP 5.72)	G07598AA2	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2023	02/26/2039		69,410,000	USD 5.925 (GBP 5.72)			(104,571)	(3,654,456)		(2,190,816)		912,974			1,222,900		100/100
Currency Swap USD 13.95 (EUR 12)	L00040AD3	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		779,857	USD 13.95 (EUR 12)			7,285	(31,462)	%	(33,277)		27,576			5,855		110/100
Currency Swap USD 7.765 (EUR 6)	L00040AB7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		36,861,372	USD 7.765 (EUR 6)			393,830	(1,487,127)	%	(1,508,668)		1,349,145			276,755		81/100
Currency Swap USD 6.008 (EUR 4.29)	B1401#AS6	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/22/2024	04/29/2044		7,567,000	USD 6.008 (EUR 4.29)			79,928	(383,931)		(303,383)		270,242			158,691		100/100
Currency Swap USD 6.0609 (EUR 4.29)	B1401#AT4	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/22/2024	06/17/2054		27,022,500	USD 6.0609 (EUR 4.29)			296,066	(1,373,684)		(1,022,444)		965,149			711,516		100/100

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)
Currency Swap USD 5.968 (JPY 2.39)	59156RCL0	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2024	09/07/2053		43,255,472	USD 5.968 (JPY 2.39)			1,182,471	1,889,767		14,960,851		102,922			1,122,890		99/100
Currency Swap USD 5.982 (JPY 2.195)	59156RCK2	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2024	09/07/2043		33,273,441	USD 5.982 (JPY 2.195)	1		960,387	1,453,668		8,887,392		79,171			684,901		100/100
Currency Swap USD 5.599 (GBP 5.41)	G1591#BP6	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2024	03/20/2034		15,265,200	USD 5.599 (GBP 5.41)			(7,138)	(676,136)		(514,294)		199,194			208,668		100/100
Currency Swap USD 5.715 (EUR 3.94)	40637CE*7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2024	04/30/2034		15,223,600	USD 5.715 (EUR 3.94)			170,266	(678,263)		(528,597)		540,483			209,652		100/100
Currency Swap USD 6.428 (GBP 6.01)	G7742#AH0	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/23/2024	05/23/2039		12,444,000	USD 6.428 (GBP 6.01)			2,651	(840,447)		(359,958)		165,995			221,317		100/100
Currency Swap USD 6.178 (EUR 4.26)	G7742#AD9	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/23/2024	05/23/2034		24,596,200	USD 6.178 (EUR 4.26)			291,116	(1,528,289)		(1,048,691)		887,937			340,129		100/100
Currency Swap USD 6.214 (GBP 5.78)	G7742#AG2	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/23/2024	05/23/2034		12,443,000	USD 6.214 (GBP 5.78)			5,489	(841,447)		(541,182)		165,995			172,068		100/100
Currency Swap USD 7.083 (EUR 5.09)	N4001#AB8	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031		16,059,000	USD 7.083 (EUR 5.09)			188,293	(978,710)		(778,039)		579,089			173,742		100/100
Currency Swap USD 7.813 (EUR 6)	00240#AA4	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2024	11/30/2027		9,875,023	USD 7.813 (EUR 6)	0		95,767	(627,335)	%	(621,639)		356,961			53,340		102/100
Currency Swap USD 6.3563 (AUD 6.99)	G7397#AW4	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	05/01/2024	06/05/2039		7,784,400	USD 6.3563 (AUD 6.99)			(58,596)	(564,007)		(753,567)		(346,220)			138,640		100/100
Currency Swap USD 6.5027 (AUD 7.16)	G7397#AX2	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	05/01/2024	06/05/2044		7,784,400	USD 6.5027 (AUD 7.16)			(60,499)	(564,007)		(817,139)		(346,220)			163,718		100/100
Currency Swap USD 6.907 (EUR 5.03)	N4001#AD4	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/09/2024	06/05/2031		5,379,000	USD 6.907 (EUR 5.03)			59,657	(300,237)		(255,514)		193,030			58,195		100/100
Currency Swap USD 6.595 (EUR 4.73)	L96198AK5	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/15/2049		27,067,500	USD 6.595 (EUR 4.73)			301,036	(1,328,684)		(918,502)		965,149			645,140		100/100
Currency Swap USD 6.54 (EUR 4.77)	G1847#AG9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/13/2039		21,674,000	USD 6.54 (EUR 4.77)			233,372	(1,042,947)		(812,683)		772,119			386,350		100/100
Currency Swap USD 6.3125 (EUR 4.58)	G1847#AF1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/13/2034		21,682,000	USD 6.3125 (EUR 4.58)			229,820	(1,034,947)		(893,912)		772,119			300,957		100/100
Currency Swap USD 6.451 (CAD 5.857)	19046FAX0	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/30/2049		25,564,239	USD 6.451 (CAD 5.857)			126,671	912,012		(434,000)		881,240			609,860		100/100
Currency Swap USD 6.447 (CAD 5.857)	19046FAK8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/04/2024	03/30/2049		25,564,239	USD 6.447 (CAD 5.857)			131,545	912,012		(414,118)		881,240			606,473		100/100
Currency Swap USD 6.235 (EUR 4.67)	L0175#AJ1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	06/27/2024	06/27/2055		26,800,000	USD 6.235 (EUR 4.67)			234,048	(1,596,184)		(2,526,220)		965,149			718,602		100/100
Currency Swap USD 6.132 (EUR 4.63)	L0175#AG7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	06/27/2024	06/27/2050		10,720,000	USD 6.132 (EUR 4.63)			88,830	(638,473)		(850,298)		386,060			261,246		100/100
Currency Swap USD 6.0025 (NOK 5.52)	W3569*AC6	D-1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	07/25/2024	10/03/2034		18,665,255	USD 6.0025 (NOK 5.52)	0		(32,059)	(3,015,009)		(3,250,864)		(1,066,204)	0		264,188		100/100
Currency Swap USD 6.322 (NOK 5.63)	W3569*AD4	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2039		15,719,521	USD 6.322 (NOK 5.63)			(3,866)	(2,537,543)		(3,037,290)		(897,861)	0		283,564		100/100
Currency Swap USD 6.056 (SEK 4.45)	W3569*AA0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		18,410,669	USD 6.056 (SEK 4.45)			128,749	(1,604,056)		(1,832,999)		1,684,252			260,585		100/100
Currency Swap USD 6.27 (SEK 4.66)	W3569*AB8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2039		17,508,185	USD 6.27 (SEK 4.66)	0		118,755	(1,525,426)		(1,876,063)		1,601,691	0		315,830		100/100

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)
Currency Swap USD 5.594 (EUR 4.11)	G77380AH8	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/31/2024	08/15/2034		17,344,000	USD 5.594 (EUR 4.11)			146,613	(829,557)		(936,286)		617,695			243,423		100/100
Currency Swap USD 5.7652 (EUR 4.33)	N4001*AB2	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/01/2024	06/30/2034		32,391,000	USD 5.7652 (EUR 4.33)			268,739	(1,684,420)		(2,014,958)		1,158,179			450,964		100/100
Currency Swap USD 5.62 (CAD 4.76)	C2100*AA0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/23/2024	11/15/2031		28,901,734	USD 5.62 (CAD 4.76)			190,294	727,760		180,677		1,007,131			327,269		100/100
Currency Swap USD 6.06 (GBP 6.07)	G30568AQ1	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2024	11/06/2034		22,028,600	USD 6.06 (GBP 6.07)			(34,975)	(554,959)		(590,135)		282,192			313,610		100/100
Currency Swap USD 5.91 (GBP 5.92)	G30568AP3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/24/2024	11/06/2032		22,035,400	USD 5.91 (GBP 5.92)			(33,851)	(548,159)		(605,413)		282,192			272,269		100/100
Currency Swap USD 6.29 (EUR 4.37)	N51328AH6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/21/2024	05/21/2037		10,539,000	USD 6.29 (EUR 4.37)			117,098	(819,473)		(567,442)		386,060			171,939		100/100
Currency Swap USD 6.573 (EUR 4.54)	N51328AG8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/21/2024	12/11/2044		26,347,500	USD 6.573 (EUR 4.54)			311,704	(2,048,684)		(1,027,504)		965,149			562,177		100/100
Currency Swap USD 5.192 (GBP 5.21)	57169*BY2	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2024	12/18/2029		38,253,000	USD 5.192 (GBP 5.21)			(74,172)	(1,600,340)		(1,651,333)		497,986			343,168		100/100
Currency Swap USD 5.43 (GBP 5.42)	57169*BZ9	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2024	12/18/2033		33,155,200	USD 5.43 (GBP 5.42)			(59,625)	(1,384,361)		(1,408,073)		431,588			445,506		100/100
Currency Swap USD 5.71 (GBP 5.73)	57169*CA3	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/18/2038		12,743,000	USD 5.71 (GBP 5.73)			(27,554)	(541,447)		(530,458)		165,995			222,773		100/100
Currency Swap USD 5.8253 (CHF 1.49)	883556C#7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2024	01/06/2045		36,846,807	USD 5.8253 (CHF 1.49)			1,148,016	(2,676,518)		(3,419,643)		2,130,194			787,748		100/100
Currency Swap USD 5.6092 (CHF 1.52)	883556C89	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	12/17/2024	01/06/2037		37,971,856	USD 5.6092 (CHF 1.52)			1,112,052	(2,749,145)		(3,839,693)		2,194,745			608,632		100/100
Currency Swap USD 7.214 (EUR 5.067)	E7826*AA0	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/23/2024	01/22/2035		15,463,783	USD 7.214 (EUR 5.067)	8		178,636	(1,420,277)		(1,041,010)		581,390	0		222,995		100/100
Currency Swap USD 6.0635 (EUR 4.04)	G1267*AF6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/23/2025	05/13/2032		11,438,900	USD 6.0635 (EUR 4.04)			134,940	(1,055,421)		(826,609)		424,665			135,614		100/100
Currency Swap USD 5.867 (EUR 3.83)	G1267*AE9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2025	03/13/2030		13,520,000	USD 5.867 (EUR 3.83)			163,275	(1,246,015)		(1,050,116)		501,877			125,601		100/100
Currency Swap USD 6.342 (EUR 4.18)	G30076*AH9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	02/12/2025	02/20/2033		10,364,000	USD 6.342 (EUR 4.18)			127,748	(994,473)		(699,070)		386,060			131,068		100/100
Currency Swap USD 5.966 (JPY 2.65)	001055C89	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/16/2025	05/29/2040		24,733,768	USD 5.966 (JPY 2.65)			652,292	1,823,531		4,908,180		57,003			457,266		100/100
Currency Swap USD 6.198 (EUR 4.52)	T9263*AA0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/05/2025	06/30/2030		44,733,000	USD 6.198 (EUR 4.52)			539,327	434,954	%	646,802		1,505,632			433,172		98/95
Currency Swap USD 5.831 (CAD 5.24)	C5793#AV5	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2025	03/18/2038		5,829,629	USD 5.831 (CAD 5.24)			18,422	194,834		(40,994)		201,426			98,722		100/100
Currency Swap USD 5.937 (CAD 5.33)	C5793#AW3	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2025	03/18/2041		20,412,627	USD 5.937 (CAD 5.33)			66,508	690,845		(161,911)		704,992			388,299		100/100
Currency Swap USD 5.578 (EUR 4.3)	NI1242384	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/26/2025	03/04/2036		10,521,000	USD 5.578 (EUR 4.3)			78,505	298,374		105,690		347,454			161,566		100/100
Currency Swap USD 5.68 (EUR 4.41)	NI1242404	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/26/2025	09/02/2036		10,514,700	USD 5.68 (EUR 4.41)			10,757	292,074		81,539		347,454			165,680		100/100

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)
Currency Swap USD 7.338 (EUR 5.75)	X9000*AA3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	10/10/2025	06/30/2053		28,912,500	USD 7.338 (EUR 5.75)			206,303	516,316		(127,572)		965,149			747,923		100/100
Currency Swap USD 6.191 (EUR 4.847)	NI1243644	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/19/2025	12/04/2035		31,798,250	USD 6.191 (EUR 4.847)			317,354	562,448		56,236		1,061,664			481,807		100/100
Currency Swap USD 5.404 (EUR 4.12)	D2002*AA8	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2025	12/04/2032		32,320,400	USD 5.404 (EUR 4.12)			305,837	516,674		82,619		1,080,967			401,856		100/100
Currency Swap USD 5.8015 (GBP 6.05)	G2972#AA7	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/08/2025	12/16/2035		33,325,000	USD 5.8015 (GBP 6.05)			(64,980)	113,884		(407,481)		414,988			505,857		100/100
Currency Swap USD 5.8875 (EUR 3M EUR +2.35)	L7586#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	01/15/2026	01/08/2029		43,500,000	USD 5.8875 (EUR 3M EUR +2.35)			407,138	905,725		(236,429)		905,725			328,186		100/100
Currency Swap USD 5.98 (EUR 4.7)	G4163*AB4	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2026	06/15/2031		22,613,800	USD 5.98 (EUR 4.7)			158,100	1,032,701	%	825,928		1,032,701			245,382		95/99
Currency Swap USD 4.919 (EUR 3.65)	B1401#AU1	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/11/2026	04/15/2033		8,302,700	USD 4.919 (EUR 3.65)			48,583	351,769		239,520		351,769			106,208		100/100
Currency Swap USD 6.276 (EUR 4.99)	F0190*AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	02/13/2026	03/12/2033		23,734,000	USD 6.276 (EUR 4.99)			185,977	1,017,053		714,213		1,017,053			301,434		100/100
Currency Swap USD 6.41 (AUD 7.51)	Q8000*AA3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	02/17/2026	09/30/2054		74,340,000	USD 6.41 (AUD 7.51)			(423,572)	1,291,440		(4,476,613)		1,291,440			1,967,520		100/100
Currency Swap USD 5.898 (EUR 3M EUR +2.35)	L7586#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	03/09/2026	01/08/2029		6,604,222	USD 5.898 (EUR 3M EUR +2.35)		0	47,963	134,720		(36,504)		134,720			49,826		100/100
Currency Swap USD 6.185 (EUR 3M EUR +2.35)	L7586#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	03/23/2026	01/08/2029		10,591,388	USD 6.185 (EUR 3M EUR +2.35)			89,214	226,781		17,678		226,781			79,907		100/100
Currency Swap USD 6.169 (EUR 5.03)	538038AE6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	04/02/2026	12/31/2032		51,889,500	USD 6.169 (EUR 5.03)			245,298	776,370		(370,289)		776,370			649,008		100/100
Currency Swap USD 6.9735 (EUR 5.67)	538038AB2	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/02/2026	12/31/2047		17,299,500	USD 6.9735 (EUR 5.67)			93,602	261,790		(451,507)		261,790			398,883		100/100
Currency Swap USD 6.167 (EUR 4.98)	G4804#AE9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/09/2026	05/20/2036		11,684,000	USD 6.167 (EUR 4.98)			50,467	325,527		1,131		325,527			181,423		100/100
Currency Swap USD 6.158 (EUR 4.98)	G4804#AG4	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/09/2026	05/20/2036		11,684,000	USD 6.158 (EUR 4.98)			27,145	325,527		(6,552)		325,527			181,423		100/100
Currency Swap USD 6.351 (EUR 5.06)	G2283#AL7	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2026	05/20/2033		18,732,800	USD 6.351 (EUR 5.06)			87,410	559,243		294,947		559,243			241,372		100/100
Currency Swap USD 6.457 (CHF 2.5)	233758AG2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/21/2026	06/03/2056		25,322,867	USD 6.457 (CHF 2.5)			328,442	1,369,336		(2,813,546)		1,369,336			689,972		100/100
Currency Swap USD 6.0125 (CHF 2.25)	233758AD9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/21/2026	06/03/2038		37,984,300	USD 6.0125 (CHF 2.25)			468,447	2,054,005		(340,668)		2,054,005			649,133		100/100
Currency Swap USD 6.186 (CHF 2.38)	233758AE7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	05/21/2026	06/03/2041		37,984,300	USD 6.186 (CHF 2.38)			473,863	2,054,005		(1,033,736)		2,054,005			727,798		100/100
Currency Swap USD 6.014 (GBP 6.4)	L0808#AR8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	06/03/2026	08/26/2038		41,617,500	USD 6.014 (GBP 6.4)			(16,725)	435,716		(678,018)		435,716			718,193		100/100
Currency Swap USD 6.06 (GBP 6.45)	G17376AV1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK ... 1VUV7VQFKUOQSJ21A208	06/03/2026	09/24/2038		33,575,000	USD 6.06 (GBP 6.45)			(2,546)	363,884		(573,480)		363,884			581,334		100/100

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)
Currency Swap USD 6.2965 (EUR 4.93)	T6228*AB8	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2026	06/23/2038		58,125,000	USD 6.2965 (EUR 4.93)			222,839	1,332,633		406,635		1,332,633			995,652		100/100
Currency Swap USD 6.481 (EUR 5.12)	T6228*AD4	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/04/2026	06/23/2041		29,052,500	USD 6.481 (EUR 5.12)			110,933	656,316		(51,311)		656,316			557,692		100/100
Currency Swap USD 6.86 (GBP 6.89)	NI1248754	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/02/2026	07/13/2029		26,760,000	USD 6.86 (GBP 6.89)			(1,760)	191,107		177,949		191,107			223,339		100/100
Currency Swap USD 7.6315 (EUR 5.83)	F3420#AA4	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/04/2026	06/30/2044		34,331,438	USD 7.6315 (EUR 5.83)		0	(2,263,225)			(3,031,673)		803,843			723,449		101/101
Currency Swap USD 6.113 (EUR 4.7)	DF8957261	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/06/2026	06/15/2031		10,843,840	USD 6.113 (EUR 4.7)			20,004	166,875		108,568		166,875			117,667		100/100
Currency Swap USD SOFR +3.17(GBP SONIA +3.25)	NI1249684	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/28/2026	07/28/2031		64,495,500	USD SOFR +3.17(GBP SONIA +3.25)			379	1,394,379	%	1,633,807		1,394,379			708,515		99/100
Currency Swap USD 6.663 (EUR 5.25)	L00090AA4	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/08/2026	09/22/2032		69,720,000	USD 6.663 (EUR 5.25)			43,784	1,569,159	%	1,171,143		1,569,159			852,710		91/89
Currency Swap USD 6.98 (EUR 3M EUR +2.35)	L7586#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/11/2026	01/08/2029		5,075,000	USD 6.98 (EUR 3M EUR +2.35)			4,473	105,668		91,737		105,668			38,288		100/100
Currency Swap USD 7.225 (EUR 3M EUR +2.35)	L7586#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/30/2026	01/08/2029		1,419,875	USD 7.225 (EUR 3M EUR +2.35)				66				66			10,712		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										24	0	27,695,183	(4,950,622)	XXX	31,838,867		74,740,382	0		53,315,953	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										24	0	27,486,416	(4,604,806)	XXX	(95,323,602)	1,812,422	74,740,382	0		94,333,253	XXX	XXX
Interest Rate Swap 5.0100 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2028		48,600,000	5.0100 (SOFR)			378,534	24,971	$	24,971	(1,555,381)				313,616		0006
Interest Rate Swap 3.2125 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2040		35,000,000	3.2125 (SOFR)			(199,042)	(7,269,760)	$	(7,269,760)	(2,972,187)				652,803		0006
Interest Rate Swap 3.2575 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/24/2028		37,500,000	3.2575 (SOFR)			(200,606)	(1,350,466)	$	(1,350,466)	(981,537)				275,156		0006
Interest Rate Swap 5.4625 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2027		29,000,000	5.4625 (SOFR)			324,453	178,919	$	178,919	(682,581)				138,910		0006
Interest Rate Swap 3.2195 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2044		47,000,000	3.2195 (SOFR)			(265,112)	(11,697,246)	$	(11,697,246)	(4,308,793)				992,758		0006
Interest Rate Swap 3.1170 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2034		53,000,000	3.1170 (SOFR)			(339,700)	(6,964,501)	$	(6,964,501)	(3,590,129)				741,921		0006
Interest Rate Swap 2.4240 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2035		51,000,000	2.4240 (SOFR)			(591,996)	(9,617,997)	$	(9,617,997)	(3,255,415)				742,178		0006
Interest Rate Swap 2.4753 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2045		61,000,000	2.4753 (SOFR)			(684,604)	(20,972,833)	$	(20,972,833)	(5,004,667)				1,311,134		0006
Interest Rate Swap 5.0250 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/29/2028		3,800,000	5.0250 (SOFR)			30,054	4,611	$	4,611	(107,756)				22,612		0006
Interest Rate Swap 3.3720 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2034		26,000,000	3.3720 (SOFR)			(116,926)	(2,902,377)	$	(2,902,377)	(1,788,725)				358,124		0006
Interest Rate Swap 3.4860 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2044		36,000,000	3.4860 (SOFR)			(131,117)	(7,768,673)	$	(7,768,673)	(3,413,959)				755,082		0006
Interest Rate Swap 2.5710 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/18/2034		111,000,000	2.5710 (SOFR)			(1,165,878)	(19,305,707)	$	(19,305,707)	(7,139,302)				1,591,407		0006
Interest Rate Swap 2.6664 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/18/2044		81,000,000	2.6664 (SOFR)			(792,821)	(25,779,074)	$	(25,779,074)	(6,842,470)				1,729,229		0006
Interest Rate Swap 1.7775 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2046		75,000,000	1.7775 (SOFR)			(1,234,180)	(33,395,136)	$	(33,395,136)	(5,491,755)				1,667,963		0006

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)
Interest Rate Swap 2.5570 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2047		30,000,000	2.5570 (SOFR)			(318,278)	(10,701,257)	$	(10,701,257)	(2,568,957)				681,525		0006
Interest Rate Swap 2.4810 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2047		226,000,000	2.4810 (SOFR)			(2,526,200)	(83,594,155)	$	(83,594,155)	(19,166,511)				5,179,355		0006
Interest Rate Swap 3.0835 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2038		30,000,000	3.0835 (SOFR)			(199,640)	(5,603,299)	$	(5,603,299)	(2,350,927)				506,820		0006
Interest Rate Swap 2.8295 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2049		70,000,000	2.8295 (SOFR)			(599,164)	(23,521,745)	$	(23,521,745)	(6,422,457)				1,657,600		0006
Interest Rate Swap 3.1205 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2028		10,000,000	3.1205 (SOFR)			(63,825)	(390,885)	$	(390,885)	(254,171)				73,650		0006
Interest Rate Swap 2.8179 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2039		5,000,000	2.8179 (SOFR)			(43,235)	(1,125,358)	$	(1,125,358)	(388,097)				88,113		0006
Interest Rate Swap 2.6648 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2029		65,000,000	2.6648 (SOFR)			(636,658)	(3,500,776)	$	(3,500,776)	(1,638,367)				505,213		0006
Interest Rate Swap 2.6111 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2049		55,000,000	2.6111 (SOFR)			(561,133)	(20,186,405)	$	(20,186,405)	(4,865,224)				1,308,533		0006
Interest Rate Swap SOFR (1.2967)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2050		30,000,000	SOFR (1.2967)			601,652	16,826,771	$	16,826,771	2,024,760				737,520		0006
Interest Rate Swap SOFR (1.2274)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2040		49,000,000	SOFR (1.2274)			1,008,156	20,147,529	$	20,147,529	3,029,397				922,254		0006
Interest Rate Swap SOFR (0.8872)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2030		45,000,000	SOFR (0.8872)			1,040,678	7,047,612	$	7,047,612	1,307,727				459,000		0006
Interest Rate Swap SOFR (1.6945)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2041		340,000,000	SOFR (1.6945)			5,806,285	128,815,448	$	128,815,448	23,175,872				6,574,410		0006
Interest Rate Swap SOFR (1.6955)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2041		340,000,000	SOFR (1.6955)			5,803,735	128,779,844	$	128,779,844	23,180,043				6,574,410		0006
Interest Rate Swap SOFR (1.3995)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2031		480,000,000	SOFR (1.3995)			9,259,108	77,284,310	$	77,284,310	18,462,546				5,338,560		0006
Interest Rate Swap SOFR (1.7415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2051		300,000,000	SOFR (1.7415)			5,017,442	151,918,515	$	151,918,515	22,580,787				7,494,300		0006
Interest Rate Swap SOFR (3.2248)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/27/2023	05/01/2043		100,000,000	SOFR (3.2248)			377,205	20,582,312	$	20,582,312	9,422,713				2,036,800		0006
Interest Rate Swap SOFR (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/21/2023	05/22/2029		11,000,000	SOFR (3.7275)			20,556	353,755	$	353,755	375,144				89,430		0006
Interest Rate Swap 3.0640 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/25/2041		72,000,000	3.0640 (SOFR)			(492,257)	(16,680,854)	$	(16,680,854)	(5,757,541)				1,390,176		0006
Interest Rate Swap 2.6120 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	11/25/2041		89,000,000	2.6120 (SOFR)			(910,195)	(25,136,411)	$	(25,136,411)	(6,669,075)				1,732,875		0006
Interest Rate Swap 4.0800 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2023	10/24/2028		10,000,000	4.0800 (SOFR)			7,734	(182,584)	$	(182,584)	(301,005)				71,910		0006
Interest Rate Swap 4.4538 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2023	04/26/2040		50,000,000	4.4538 (SOFR)			177,107	(3,930,765)	$	(3,930,765)	(4,684,677)				921,300		0006
Interest Rate Swap 4.1800 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	11/10/2028		18,000,000	4.1800 (SOFR)			27,500	(300,314)	$	(300,314)	(561,573)				130,887		0006
Interest Rate Swap 4.3120 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	10/30/2028		25,000,000	4.3120 (SOFR)			62,999	(345,608)	$	(345,608)	(800,866)				180,488		0006
Interest Rate Swap 5.6525 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	09/18/2023	06/05/2027		4,700,000	5.6525 (SOFR)			59,198	33,286	$	33,286	(95,217)				19,371		0006
Interest Rate Swap 3.1975 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	02/26/2029		25,000,000	3.1975 (SOFR)			(145,649)	(1,032,327)	$	(1,032,327)	(689,093)				194,088		0006

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)
Interest Rate Swap 3.1950 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	02/26/2029		25,000,000	3.1950 (SOFR)			(146,119)	(1,033,733)	$	(1,033,733)	(688,645)				194,088		0006
Interest Rate Swap 3.0313 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/18/2023	05/31/2033		31,000,000	3.0313 (SOFR)			(219,480)	(3,628,061)	$	(3,628,061)	(1,819,692)				400,350		0006
Interest Rate Swap 3.9090 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2023	05/26/2031		60,000,000	3.9090 (SOFR)			(29,383)	(2,885,701)	$	(2,885,701)	(3,227,860)				647,250		0006
Interest Rate Swap 4.0075 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	11/27/2029		20,000,000	4.0075 (SOFR)			4,614	(609,787)	$	(609,787)	(835,900)				177,810		0006
Interest Rate Swap 4.7530 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	08/29/2028		30,900,000	4.7530 (SOFR)			180,277	(128,571)	$	(128,571)	(997,952)				213,813		0006
Interest Rate Swap 4.9620 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	11/30/2027		35,000,000	4.9620 (SOFR)			259,008	52,743	$	52,743	(798,796)				189,053		0006
Interest Rate Swap 5.0650 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXXO3601TB7DWI3U69	09/18/2023	12/04/2026		5,500,000	5.0650 (SOFR)			45,049	9,759	$	9,759	(52,279)				11,605		0006
Interest Rate Swap 5.2325 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	03/02/2027		16,900,000	5.2325 (SOFR)			158,857	62,172	$	62,172	(226,926)				54,705		0006
Interest Rate Swap 3.1930 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2023	05/31/2043		23,000,000	3.1930 (SOFR)			(134,947)	(5,437,558)	$	(5,437,558)	(1,933,168)				469,626		0006
Interest Rate Swap 2.3163 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	06/01/2032		38,000,000	2.3163 (SOFR)			(471,759)	(5,268,053)	$	(5,268,053)	(1,912,951)				452,580		0006
Interest Rate Swap 2.7550 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	02/28/2033		18,000,000	2.7550 (SOFR)			(164,128)	(2,364,984)	$	(2,364,984)	(1,046,922)				228,024		0006
Interest Rate Swap 2.9337 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	02/28/2043		14,000,000	2.9337 (SOFR)			(108,887)	(3,796,776)	$	(3,796,776)	(1,205,010)				283,689		0006
1059999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 - interest rate												17,157,284	183,712,821	XXX	183,712,821	(15,535,527)				59,484,065	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108												17,157,284	183,712,821	XXX	183,712,821	(15,535,527)				59,484,065	XXX	XXX
Interest Rate Swap SOFR (1.7548)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	01/19/2022	01/21/2047		26,000,000	SOFR (1.7548)			384,508	10,944,657		10,944,657	2,024,815				586,053		0002
Interest Rate Swap SOFR (1.6099)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	01/26/2022	01/28/2032		140,000,000	SOFR (1.6099)			2,225,734	20,990,275		20,990,275	6,294,815				1,616,300		0002
Interest Rate Swap SOFR (1.7186)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC CME LCZ7XYGSLJUHFXXNXD88	01/26/2022	01/28/2047		60,000,000	SOFR (1.7186)			904,450	25,544,135		25,544,135	4,639,759				1,353,090		0002
Interest Rate Swap SOFR (1.8785)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/16/2022	02/18/2032		200,000,000	SOFR (1.8785)			2,778,322	27,753,281		27,753,281	9,496,086				2,321,400		0002
Interest Rate Swap 1.7606 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/16/2022	02/18/2027		200,000,000	1.7606 (SOFR)			(2,957,137)	(1,848,693)		(1,848,693)	1,798,464				621,500		0002
Interest Rate Swap SOFR (1.8037)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC CME LCZ7XYGSLJUHFXXNXD88	03/02/2022	03/04/2047		140,000,000	SOFR (1.8037)			2,026,950	58,247,743		58,247,743	11,018,862				3,164,630		0002
Interest Rate Swap 1.7185 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/02/2022	03/04/2032		20,000,000	1.7185 (SOFR)			(302,494)	(2,946,206)		(2,946,206)	(928,651)				233,030		0002
Interest Rate Swap SOFR (1.7721)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/09/2037		100,000,000	SOFR (1.7721)			1,472,365	25,715,494		25,715,494	6,601,994				1,616,050		0002
Interest Rate Swap SOFR (2.0370)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/16/2022	03/18/2032		250,000,000	SOFR (2.0370)			3,181,869	33,261,352		33,261,352	12,310,391				2,923,125		0002
Interest Rate Swap SOFR (2.1666)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/30/2022	04/01/2032		20,000,000	SOFR (2.1666)			235,238	2,554,402		2,554,402	1,010,567				234,670		0002
Interest Rate Swap SOFR (2.2481)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC CME LCZ7XYGSLJUHFXXNXD88	04/06/2022	04/08/2047		220,000,000	SOFR (2.2481)			2,453,551	79,319,126		79,319,126	18,842,226				4,984,650		0002
Interest Rate Swap SOFR (2.4460)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC CME LCZ7XYGSLJUHFXXNXD88	04/13/2022	04/18/2047		20,000,000	SOFR (2.4460)			193,364	6,711,569		6,711,569	1,774,611				453,450		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.5105 (SOFR)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/19/2027		60,000,000	2.5105 (SOFR)			(550,494)	(582,558)		(582,558)	76,371				222,630		0002
Interest Rate Swap				BOFA SECURITIES																		
2.5625 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/21/2042		60,000,000	2.5625 (SOFR)			(526,985)	(16,050,885)		(16,050,885)	(5,029,851)				1,183,650		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.5779 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2042		45,000,000	2.5779 (SOFR)			(390,029)	(11,964,751)		(11,964,751)	(3,781,554)				887,828		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.4070 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2052		75,000,000	2.4070 (SOFR)			(747,305)	(28,355,955)		(28,355,955)	(6,960,252)				1,896,563		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.7041)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2028		80,000,000	SOFR (2.7041)			617,171	2,395,210		2,395,210	1,310,979				501,600		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.6813)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/27/2037		190,000,000	SOFR (2.6813)			1,498,633	35,231,266		35,231,266	14,385,344				3,090,160		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.5488)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2047		40,000,000	SOFR (2.5488)			355,678	12,906,203		12,906,203	3,613,837				907,380		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.6318)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	04/27/2022	04/29/2032		125,000,000	SOFR (2.6318)			1,033,289	13,345,905		13,345,905	6,846,210				1,476,875		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.7450)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2032		14,000,000	SOFR (2.7450)			103,823	1,422,449		1,422,449	781,379				165,690		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.5962)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2047		14,000,000	SOFR (2.5962)			119,616	4,435,842		4,435,842	1,275,545				317,793		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.7310)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2042		60,000,000	SOFR (2.7310)			451,777	15,005,143		15,005,143	5,165,202				1,185,960		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.6265)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2047		20,000,000	SOFR (2.6265)			166,438	6,262,874		6,262,874	1,831,973				454,200		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.7280)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2032		95,000,000	SOFR (2.7280)			717,460	9,761,284		9,761,284	5,299,896				1,126,273		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.7561)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/16/2022	05/19/2042		50,000,000	SOFR (2.7561)			367,250	12,378,398		12,378,398	4,321,656				988,800		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.6990 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2031		120,000,000	2.6990 (SOFR)			(935,090)	(10,550,193)		(10,550,193)	(5,895,711)				1,297,560		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.5728 (SOFR)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2052		60,000,000	2.5728 (SOFR)			(524,966)	(21,298,850)		(21,298,850)	(5,751,565)				1,520,640		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.8481 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2042		50,000,000	2.8481 (SOFR)			(333,877)	(11,919,609)		(11,919,609)	(4,385,636)				990,975		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.6650 (SOFR)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2052		50,000,000	2.6650 (SOFR)			(403,284)	(17,095,098)		(17,095,098)	(4,876,957)				1,267,875		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.9045 (SOFR)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/23/2042		25,000,000	2.9045 (SOFR)			(156,322)	(5,814,619)		(5,814,619)	(2,212,188)				495,913		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.0844)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2042		60,000,000	SOFR (3.0844)			293,301	12,784,200		12,784,200	5,449,380				1,190,190		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.9596)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/24/2047		45,000,000	SOFR (2.9596)			262,603	12,213,350		12,213,350	4,360,409				1,024,808		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1119)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2032		18,000,000	SOFR (3.1119)			84,237	1,540,041		1,540,041	1,072,763				215,514		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1472)	PORTFOLIO	All	Interest Rate	INC CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2037		60,000,000	SOFR (3.1472)			264,727	8,951,132		8,951,132	4,855,646				983,010		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.9525)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	06/22/2022	06/24/2032		15,000,000	SOFR (2.9525)			88,342	1,402,641		1,402,641	874,601				179,640		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.7131 (SOFR)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	07/13/2022	07/15/2032		31,000,000	2.7131 (SOFR)			(239,369)	(3,296,908)		(3,296,908)	(1,756,969)				373,116		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.5637 (SOFR)	PORTFOLIO	All	Interest Rate	MARKETS CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	07/29/2027		175,000,000	2.5637 (SOFR)			(1,551,367)	(2,675,560)		(2,675,560)	(594,968)				795,900		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.4744 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2047		12,000,000	2.4744 (SOFR)			(114,568)	(4,014,646)		(4,014,646)	(1,073,407)				274,038		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.5100 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2032		24,000,000	2.5100 (SOFR)			(222,653)	(2,821,542)		(2,821,542)	(1,328,002)				290,292		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1050)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2029		165,000,000	SOFR (3.1050)			789,705	7,555,745		7,555,745	6,040,341				1,413,885		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.9050)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2047		60,000,000	SOFR (2.9050)			378,165	16,787,538		16,787,538	5,775,902				1,373,070		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.3440)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2032		10,000,000	SOFR (3.3440)			29,820	769,333		769,333	629,603				122,305		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.7504)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2022	10/28/2032		50,000,000	SOFR (3.7504)			(9,057)	2,845,645		2,845,645	3,350,049				616,550		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.2277 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2047		21,000,000	3.2277 (SOFR)			(78,026)	(5,028,513)		(5,028,513)	(2,136,230)				482,864		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.7136 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2026		158,000,000	3.7136 (SOFR)			(4,862)	(73,528)		(73,528)	(390,773)				289,456		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.4888 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/20/2028		200,000,000	3.4888 (SOFR)			(345,943)	(5,123,310)		(5,123,310)	(6,006,620)				1,463,700		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.2877)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	12/02/2032		57,000,000	SOFR (3.2877)			183,381	4,693,121		4,693,121	3,636,695				708,396		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.2708 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	12/14/2022	12/17/2029		45,000,000	3.2708 (SOFR)			(148,480)	(2,031,938)		(2,031,938)	(1,842,727)				403,515		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.2402)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2023	01/13/2033		10,000,000	SOFR (3.2402)			35,122	863,561		863,561	641,286				125,430		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.1523)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2023	01/29/2035		70,000,000	SOFR (3.1523)			294,213	8,269,344		8,269,344	5,126,697				1,010,590		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.4146 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/02/2023	02/08/2027		54,000,000	3.4146 (SOFR)			(120,391)	(149,166)		(149,166)	(149,309)				161,757		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.6290 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/06/2023	02/08/2028		50,000,000	3.6290 (SOFR)			(30,187)	(671,850)		(671,850)	(994,860)				291,425		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.4490 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/11/2030		70,000,000	3.4490 (SOFR)			(138,042)	(2,922,807)		(2,922,807)	(3,067,265)				642,495		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.4050 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2031		80,000,000	3.4050 (SOFR)			(184,341)	(4,398,386)		(4,398,386)	(4,186,721)				835,920		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1739)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2048		15,000,000	SOFR (3.1739)			60,855	3,718,558		3,718,558	1,519,325				346,770		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.9820 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2027		37,000,000	3.9820 (SOFR)			76,295	(32,678)		(32,678)	(265,654)				114,164		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.5055 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2032		80,000,000	3.5055 (SOFR)			(124,146)	(4,979,285)		(4,979,285)	(4,852,352)				928,120		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.1255 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/17/2053		50,000,000	3.1255 (SOFR)			(221,655)	(13,922,822)		(13,922,822)	(5,334,101)				1,284,600		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.9538 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/21/2023	02/23/2028		50,000,000	3.9538 (SOFR)			91,973	(480,380)		(480,380)	(1,143,813)				295,800		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.3923)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2048		50,000,000	SOFR (3.3923)			121,006	10,982,732		10,982,732	5,240,762				1,156,950		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.2582)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2028		60,000,000	SOFR (3.2582)			209,948	1,267,462		1,267,462	1,194,796				372,270		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1118)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2033		70,000,000	SOFR (3.1118)			322,675	6,769,773		6,769,773	4,504,890				895,230		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
5.9080 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2038		2,000,000	5.9080 (SOFR)			29,048	115,406		115,406	(215,883)				33,744		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5.9920 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2040		2,000,000	5.9920 (SOFR)			30,309	138,977		138,977	(234,976)				37,266		0002
Interest Rate Swap 5.9960 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2040		2,000,000	5.9960 (SOFR)			30,368	140,555		140,555	(236,690)				37,599		0002
Interest Rate Swap 6.0190 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2042		2,000,000	6.0190 (SOFR)			30,713	150,356		150,356	(246,794)				39,538		0002
Interest Rate Swap 5.9793 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2039		2,000,000	5.9793 (SOFR)			30,118	134,316		134,316	(229,713)				36,245		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2043		2,000,000	6.0250 (SOFR)			30,803	155,108		155,108	(253,077)				40,783		0002
Interest Rate Swap 5.9350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/17/2038		2,000,000	5.9350 (SOFR)			29,454	122,919		122,919	(221,868)				34,842		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/17/2045		3,000,000	6.0430 (SOFR)			46,611	248,205		248,205	(396,006)				64,338		0002
Interest Rate Swap 5.9638 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2039		2,000,000	5.9638 (SOFR)			29,886	130,588		130,588	(227,680)				35,899		0002
Interest Rate Swap 5.9170 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2038		2,000,000	5.9170 (SOFR)			29,183	118,337		118,337	(217,910)				34,103		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2045		4,000,000	6.0440 (SOFR)			62,177	334,345		334,345	(530,935)				86,338		0002
Interest Rate Swap 6.0070 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2041		2,000,000	6.0070 (SOFR)			30,534	144,592		144,592	(240,206)				38,257		0002
Interest Rate Swap 6.0169 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2042		2,000,000	6.0169 (SOFR)			30,682	148,638		148,638	(245,231)				39,229		0002
Interest Rate Swap 6.0380 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2046		2,000,000	6.0380 (SOFR)			30,999	168,598		168,598	(269,674)				44,039		0002
Interest Rate Swap 6.0227 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2043		2,000,000	6.0227 (SOFR)			30,769	153,280		153,280	(251,530)				40,483		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2045		2,000,000	6.0430 (SOFR)			31,074	167,775		167,775	(266,930)				43,466		0002
Interest Rate Swap 6.0014 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2041		2,000,000	6.0014 (SOFR)			30,449	142,176		142,176	(238,437)				37,933		0002
Interest Rate Swap 6.0270 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2043		2,000,000	6.0270 (SOFR)			30,834	156,225		156,225	(254,667)				41,091		0002
Interest Rate Swap 6.0370 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2046		2,000,000	6.0370 (SOFR)			30,984	169,895		169,895	(271,106)				44,315		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2044		3,000,000	6.0440 (SOFR)			46,633	245,726		245,726	(391,580)				63,441		0002
Interest Rate Swap 5.9551 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2039		2,000,000	5.9551 (SOFR)			29,755	128,427		128,427	(225,758)				35,539		0002
Interest Rate Swap 6.0212 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2042		2,000,000	6.0212 (SOFR)			30,746	152,340		152,340	(249,969)				40,171		0002
Interest Rate Swap 6.0210 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2042		2,000,000	6.0210 (SOFR)			30,743	151,374		151,374	(248,389)				39,856		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2044		3,000,000	6.0440 (SOFR)			46,633	244,621		244,621	(389,388)				62,993		0002
Interest Rate Swap 6.0119 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2041		2,000,000	6.0119 (SOFR)			30,607	146,144		146,144	(241,897)				38,581		0002
Interest Rate Swap 6.0410 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/18/2044		2,000,000	6.0410 (SOFR)			31,041	161,133		161,133	(258,047)				41,710		0002
Interest Rate Swap 5.9262 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2038		2,000,000	5.9262 (SOFR)			29,322	120,525		120,525	(219,879)				34,471		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)
Interest Rate Swap 6.0350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2046		2,000,000	6.0350 (SOFR)			30,953	170,291		170,291	(272,464)				44,596		0002
Interest Rate Swap 5.9850 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/17/2040		2,000,000	5.9850 (SOFR)			30,204	137,086		137,086	(233,191)				36,930		0002
Interest Rate Swap 5.9448 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/17/2039		2,000,000	5.9448 (SOFR)			29,601	125,239		125,239	(223,827)				35,202		0002
Interest Rate Swap 6.0320 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2046		2,000,000	6.0320 (SOFR)			30,908	170,812		170,812	(273,812)				44,877		0002
Interest Rate Swap 6.0143 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2041		2,000,000	6.0143 (SOFR)			30,643	147,498		147,498	(243,545)				38,906		0002
Interest Rate Swap 6.0400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2045		3,000,000	6.0400 (SOFR)			46,543	252,314		252,314	(402,436)				65,628		0002
Interest Rate Swap 5.9775 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2040		2,000,000	5.9775 (SOFR)			30,091	134,514		134,514	(231,337)				36,591		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/17/2044		3,000,000	6.0430 (SOFR)			46,611	247,040		247,040	(393,809)				63,896		0002
Interest Rate Swap 6.0400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2043		3,000,000	6.0400 (SOFR)			46,543	240,235		240,235	(384,752)				62,096		0002
Interest Rate Swap SOFR (3.0293)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2028		73,000,000	SOFR (3.0293)			515,927	2,563,107		2,563,107	1,518,576				499,284		0002
Interest Rate Swap SOFR (2.9747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2028		68,000,000	SOFR (2.9747)			508,406	2,479,038		2,479,038	1,405,957				467,806		0002
Interest Rate Swap 2.9220 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2027		125,000,000	2.9220 (SOFR)			(983,945)	(1,997,643)		(1,997,643)	(628,006)				590,688		0002
Interest Rate Swap 2.9400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2028		125,000,000	2.9400 (SOFR)			(967,070)	(5,291,268)		(5,291,268)	(2,979,661)				916,000		0002
Interest Rate Swap 2.9460 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2029		125,000,000	2.9460 (SOFR)			(961,445)	(6,483,704)		(6,483,704)	(3,740,908)				1,016,250		0002
Interest Rate Swap 2.9530 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2029		125,000,000	2.9530 (SOFR)			(954,882)	(7,670,995)		(7,670,995)	(4,431,796)				1,108,875		0002
Interest Rate Swap 2.9287 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2030		125,000,000	2.9287 (SOFR)			(977,710)	(8,881,526)		(8,881,526)	(4,997,951)				1,193,063		0002
Interest Rate Swap 2.9120 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2027		125,000,000	2.9120 (SOFR)			(993,320)	(766,106)		(766,106)	326,068				393,938		0002
Interest Rate Swap 2.9310 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2028		125,000,000	2.9310 (SOFR)			(975,507)	(3,998,904)		(3,998,904)	(2,107,197)				801,313		0002
Interest Rate Swap SOFR (2.9502)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2028		30,000,000	SOFR (2.9502)			229,837	1,110,136		1,110,136	617,213				206,685		0002
Interest Rate Swap 2.9364 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2028		125,000,000	2.9364 (SOFR)			(970,426)	(4,649,632)		(4,649,632)	(2,554,952)				860,563		0002
Interest Rate Swap 2.9492 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2029		125,000,000	2.9492 (SOFR)			(958,445)	(7,081,186)		(7,081,186)	(4,092,811)				1,063,563		0002
Interest Rate Swap 2.9570 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2030		125,000,000	2.9570 (SOFR)			(951,132)	(8,233,263)		(8,233,263)	(4,739,729)				1,152,438		0002
Interest Rate Swap 2.9450 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2029		125,000,000	2.9450 (SOFR)			(962,382)	(5,911,955)		(5,911,955)	(3,377,468)				968,250		0002
Interest Rate Swap 2.9070 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2026		125,000,000	2.9070 (SOFR)			(998,007)	(258,498)		(258,498)	675,291				238,188		0002
Interest Rate Swap 2.9140 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2027		125,000,000	2.9140 (SOFR)			(991,445)	(1,341,264)		(1,341,264)	(122,020)				500,438		0002
Interest Rate Swap 2.9230 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2027		125,000,000	2.9230 (SOFR)			(983,007)	(2,682,567)		(2,682,567)	(1,142,241)				668,813		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)
Interest Rate Swap 2.9280 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2028		125,000,000	2.9280 (SOFR)			(978,320)	(3,361,719)		(3,361,719)	(1,642,280)				738,813		0002
Interest Rate Swap 3.0037 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2038		43,000,000	3.0037 (SOFR)			(311,889)	(8,629,771)		(8,629,771)	(3,379,713)				741,793		0002
Interest Rate Swap SOFR (3.0137)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2048		7,000,000	SOFR (3.0137)			50,281	2,155,439		2,155,439	658,714				163,755		0002
Interest Rate Swap 4.4630 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/07/2040		5,000,000	4.4630 (SOFR)			18,429	(395,589)		(395,589)	(490,276)				91,103		0002
Interest Rate Swap SOFR (4.7360)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2028		25,000,000	SOFR (4.7360)			(143,316)	58,041		58,041	508,121				143,200		0002
Interest Rate Swap SOFR (3.2040)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2029		1,000,000	SOFR (3.2040)			5,756	41,180		41,180	28,649				7,715		0002
Interest Rate Swap SOFR (2.4425)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2038		2,000,000	SOFR (2.4425)			22,934	509,677		509,677	145,987				34,834		0002
Interest Rate Swap SOFR (2.5020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		1,000,000	SOFR (2.5020)			11,021	50,706		50,706	20,453				7,295		0002
Interest Rate Swap 6.0290 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2047		2,000,000	6.0290 (SOFR)			30,864	171,002		171,002	(275,142)				45,157		0002
Interest Rate Swap 6.0290 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2047		2,000,000	6.0290 (SOFR)			30,863	172,639		172,639	(276,564)				45,426		0002
Interest Rate Swap 6.0210 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2047		1,000,000	6.0210 (SOFR)			15,372	86,470		86,470	(139,559)				22,989		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2047		2,000,000	6.0250 (SOFR)			30,803	172,597		172,597	(277,844)				45,703		0002
Interest Rate Swap 3.1975 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2034		10,000,000	3.1975 (SOFR)			(58,051)	(1,249,133)		(1,249,133)	(681,105)				139,225		0002
Interest Rate Swap SOFR (2.7300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2034		1,000,000	SOFR (2.7300)			9,311	161,669		161,669	65,382				14,258		0002
Interest Rate Swap SOFR (2.2130)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2035		1,000,000	SOFR (2.2130)			13,188	201,399		201,399	61,631				14,477		0002
Interest Rate Swap 2.5580 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/23/2035		10,000,000	2.5580 (SOFR)			(105,960)	(1,782,728)		(1,782,728)	(648,288)				144,960		0002
Interest Rate Swap 2.3000 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/20/2035		10,000,000	2.3000 (SOFR)			(125,377)	(1,989,227)		(1,989,227)	(630,018)				146,280		0002
Interest Rate Swap 2.3785 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2035		10,000,000	2.3785 (SOFR)			(119,482)	(1,939,716)		(1,939,716)	(638,883)				146,510		0002
Interest Rate Swap 2.9645 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2045		57,000,000	2.9645 (SOFR)			(430,478)	(16,391,363)		(16,391,363)	(5,089,272)				1,232,768		0002
Interest Rate Swap 2.7700 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/29/2030		10,000,000	2.7700 (SOFR)			(90,114)	(782,381)		(782,381)	(397,309)				96,800		0002
Interest Rate Swap 2.8845 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/29/2035		10,000,000	2.8845 (SOFR)			(81,506)	(1,615,013)		(1,615,013)	(690,763)				147,910		0002
Interest Rate Swap 2.8990 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2035		15,000,000	2.8990 (SOFR)			(120,662)	(2,412,838)		(2,412,838)	(1,039,066)				222,105		0002
Interest Rate Swap 2.7410 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2035		30,000,000	2.7410 (SOFR)			(276,886)	(5,165,171)		(5,165,171)	(2,035,133)				444,420		0002
Interest Rate Swap 2.8300 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2035		18,000,000	2.8300 (SOFR)			(154,118)	(2,994,585)		(2,994,585)	(1,237,583)				267,111		0002
Interest Rate Swap 2.6500 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2040		8,000,000	2.6500 (SOFR)			(79,293)	(2,108,145)		(2,108,145)	(626,283)				149,124		0002
Interest Rate Swap SOFR (2.5390)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2045		53,000,000	SOFR (2.5390)			569,438	18,138,340		18,138,340	4,427,611				1,155,692		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)
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.3725 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2035		6,500,000	2.3725 (SOFR)			(77,952)	(1,252,406)		(1,252,406)	(412,796)				94,760		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.4425 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2026		10,000,000	2.4425 (SOFR)			(114,684)	(42,689)		(42,689)	79,747				23,845		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.6060 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2030		20,000,000	3.6060 (SOFR)			(54,818)	(1,054,560)		(1,054,560)	(955,559)				199,110		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.8310 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2034		15,000,000	2.8310 (SOFR)			(128,305)	(2,340,266)		(2,340,266)	(998,195)				214,695		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.7595 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2039		12,000,000	2.7595 (SOFR)			(109,095)	(2,909,877)		(2,909,877)	(941,196)				218,058		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.6320 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2035		10,000,000	2.6320 (SOFR)			(100,466)	(1,706,277)		(1,706,277)	(650,242)				143,725		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.6240)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2035		1,000,000	SOFR (2.6240)			10,106	177,698		177,698	66,224				14,686		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.5770 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2030		10,000,000	2.5770 (SOFR)			(104,593)	(825,683)		(825,683)	(373,303)				95,300		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.7735 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2040		10,000,000	2.7735 (SOFR)			(89,855)	(2,474,543)		(2,474,543)	(793,128)				184,670		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.8095 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2045		10,000,000	2.8095 (SOFR)			(87,155)	(3,055,123)		(3,055,123)	(869,781)				215,895		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.9388 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2040		46,000,000	2.9388 (SOFR)			(356,270)	(10,678,199)		(10,678,199)	(3,742,991)				851,529		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.9235 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2045		16,000,000	2.9235 (SOFR)			(125,791)	(4,696,002)		(4,696,002)	(1,421,398)				347,024		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.6940)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2035		1,000,000	SOFR (2.6940)			9,581	177,318		177,318	67,713				14,899		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.7650)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2045		2,000,000	SOFR (2.7650)			18,096	627,001		627,001	173,309				43,466		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.6773 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2045		28,500,000	2.6773 (SOFR)			(276,648)	(9,240,733)		(9,240,733)	(2,434,254)				619,533		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.4810 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2030		15,000,000	2.4810 (SOFR)			(167,680)	(1,387,339)		(1,387,339)	(588,620)				148,920		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.9015 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2045		20,000,000	2.9015 (SOFR)			(160,494)	(5,904,815)		(5,904,815)	(1,768,021)				432,670		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.7750 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2030		15,000,000	2.7750 (SOFR)			(134,612)	(1,179,925)		(1,179,925)	(600,039)				145,568		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.6930 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2035		30,000,000	2.6930 (SOFR)			(287,693)	(5,310,304)		(5,310,304)	(2,029,157)				446,430		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.5684)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/02/2040		50,000,000	SOFR (2.5684)			526,207	13,737,853		13,737,853	3,881,647				938,800		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.3435)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/04/2030		40,000,000	SOFR (2.3435)			488,406	4,109,506		4,109,506	1,606,517				408,940		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.2030)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/15/2031		50,000,000	SOFR (2.2030)			663,238	5,537,218		5,537,218	2,000,111				518,175		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.1530)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2036		50,000,000	SOFR (2.1530)			681,968	11,298,208		11,298,208	3,202,681				764,700		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.2170)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2041		30,000,000	SOFR (2.2170)			394,781	9,435,595		9,435,595	2,214,900				568,455		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.0805)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2041		25,000,000	SOFR (2.0805)			354,423	8,234,474		8,234,474	1,806,265				474,663		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.2825)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2041		5,000,000	SOFR (2.2825)			63,343	1,535,845		1,535,845	372,852				94,615		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)
Interest Rate Swap SOFR (1.8066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2046		25,000,000	SOFR (1.8066)			405,938	11,068,212		11,068,212	1,842,464				557,175		0002
Interest Rate Swap SOFR (1.8435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/23/2031		63,000,000	SOFR (1.8435)			1,005,471	8,567,227		8,567,227	2,548,752				685,188		0002
Interest Rate Swap SOFR (2.2365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2030		76,000,000	SOFR (2.2365)			989,028	7,869,765		7,869,765	2,907,589				764,408		0002
Interest Rate Swap 2.5535 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2030		10,000,000	2.5535 (SOFR)			(106,358)	(882,759)		(882,759)	(391,543)				98,275		0002
Interest Rate Swap 2.6540 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2035		15,000,000	2.6540 (SOFR)			(148,230)	(2,698,763)		(2,698,763)	(1,009,407)				223,313		0002
Interest Rate Swap SOFR (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/02/2030		100,000,000	SOFR (2.3815)			1,192,590	9,948,402		9,948,402	3,976,523				1,011,600		0002
Interest Rate Swap SOFR (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2035		1,000,000	SOFR (2.6190)			10,143	187,219		187,219	67,812				15,109		0002
Interest Rate Swap SOFR (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/23/2045		30,000,000	SOFR (2.5634)			316,664	10,226,134		10,226,134	2,522,587				656,610		0002
Interest Rate Swap 2.4965 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/07/2030		25,000,000	2.4965 (SOFR)			(276,561)	(2,432,249)		(2,432,249)	(1,035,479)				255,838		0002
Interest Rate Swap 2.6262 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2045		11,000,000	2.6262 (SOFR)			(110,998)	(3,674,002)		(3,674,002)	(936,124)				241,258		0002
Interest Rate Swap 2.5331 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2035		20,000,000	2.5331 (SOFR)			(215,779)	(3,908,867)		(3,908,867)	(1,346,904)				303,860		0002
Interest Rate Swap 2.4922 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/11/2036		25,000,000	2.4922 (SOFR)			(277,387)	(4,985,467)		(4,985,467)	(1,677,493)				380,950		0002
Interest Rate Swap SOFR (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2036		1,000,000	SOFR (2.3124)			12,442	214,636		214,636	65,642				15,317		0002
Interest Rate Swap SOFR (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2031		35,000,000	SOFR (2.0250)			510,977	4,166,924		4,166,924	1,367,950				365,138		0002
Interest Rate Swap SOFR (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2046		20,000,000	SOFR (2.0620)			286,439	8,099,315		8,099,315	1,540,913				440,270		0002
Interest Rate Swap SOFR (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2027		20,000,000	SOFR (1.6470)			348,689	204,035		204,035	(241,916)				60,820		0002
Interest Rate Swap SOFR (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2046		25,000,000	SOFR (2.1485)			341,798	9,932,421		9,932,421	1,963,559				553,938		0002
Interest Rate Swap SOFR (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2046		15,000,000	SOFR (2.1455)			205,433	5,965,985		5,965,985	1,177,532				332,408		0002
Interest Rate Swap SOFR (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2041		10,000,000	SOFR (2.0685)			142,717	3,362,409		3,362,409	725,549				192,035		0002
Interest Rate Swap SOFR (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2046		20,000,000	SOFR (2.1065)			279,734	8,078,124		8,078,124	1,561,101				444,450		0002
Interest Rate Swap SOFR (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2031		20,000,000	SOFR (1.5950)			356,478	2,937,521		2,937,521	774,369				217,960		0002
Interest Rate Swap SOFR (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2036		10,000,000	SOFR (1.6700)			172,623	2,722,547		2,722,547	605,073				156,505		0002
Interest Rate Swap SOFR (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2036		1,000,000	SOFR (1.7945)			16,328	263,438		263,438	61,791				15,677		0002
Interest Rate Swap SOFR (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/01/2036		32,000,000	SOFR (2.0970)			449,893	7,465,232		7,465,232	2,044,730				493,408		0002
Interest Rate Swap SOFR (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2036		5,000,000	SOFR (1.9985)			73,983	1,229,321		1,229,321	317,979				78,055		0002
Interest Rate Swap SOFR (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/20/2031		25,000,000	SOFR (1.9865)			372,198	3,190,921		3,190,921	1,022,285				269,213		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)
Interest Rate Swap SOFR (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2046		20,000,000	SOFR (1.7120)			338,818	9,104,630		9,104,630	1,446,480				446,290		0002
Interest Rate Swap SOFR (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/24/2046		30,000,000	SOFR (1.9815)			447,781	12,703,013		12,703,013	2,293,308				672,150		0002
Interest Rate Swap SOFR (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2041		115,000,000	SOFR (2.6100)			1,174,437	32,960,721		32,960,721	9,177,518				2,242,558		0002
Interest Rate Swap 2.7124 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2036		60,000,000	2.7124 (SOFR)			(566,542)	(11,977,406)		(11,977,406)	(4,311,050)				960,570		0002
Interest Rate Swap 2.6445 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2031		40,000,000	2.6445 (SOFR)			(398,065)	(4,508,391)		(4,508,391)	(2,005,929)				458,100		0002
Interest Rate Swap SOFR (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/02/2047		25,000,000	SOFR (2.6839)			241,447	8,449,226		8,449,226	2,180,797				563,975		0002
Interest Rate Swap 2.6470 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/09/2042		85,000,000	2.6470 (SOFR)			(844,430)	(24,224,509)		(24,224,509)	(6,840,022)				1,666,340		0002
Interest Rate Swap SOFR (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/24/2027		100,000,000	SOFR (2.4210)			1,162,350	814,741		814,741	(608,436)				317,300		0002
Interest Rate Swap SOFR (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/16/2027		15,000,000	SOFR (2.5920)			155,189	127,087		127,087	(62,042)				50,730		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/10/2037		10,000,000	2.6165 (SOFR)			(101,636)	(2,121,051)		(2,121,051)	(715,234)				162,285		0002
Interest Rate Swap SOFR (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2047		30,000,000	SOFR (2.5515)			319,525	10,696,873		10,696,873	2,563,072				680,175		0002
Interest Rate Swap SOFR (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/02/2041		14,000,000	SOFR (2.5120)			153,246	4,152,197		4,152,197	1,099,524				272,762		0002
Interest Rate Swap SOFR (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		20,000,000	SOFR (2.5575)			212,118	7,126,329		7,126,329	1,711,862				453,930		0002
Interest Rate Swap SOFR (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		30,000,000	SOFR (2.5573)			318,226	10,690,336		10,690,336	2,567,692				680,895		0002
Interest Rate Swap SOFR (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2027		35,000,000	SOFR (2.1657)			474,047	528,132		528,132	(161,572)				139,213		0002
Interest Rate Swap 2.6325 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2047		150,000,000	2.6325 (SOFR)			(1,506,486)	(52,264,811)		(52,264,811)	(13,042,620)				3,420,075		0002
Interest Rate Swap 2.4535 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2032		12,000,000	2.4535 (SOFR)			(136,629)	(1,603,802)		(1,603,802)	(625,960)				144,876		0002
Interest Rate Swap SOFR (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/01/2027		30,000,000	SOFR (2.1056)			419,849	715,437		715,437	(12,330)				143,925		0002
Interest Rate Swap SOFR (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2047		74,000,000	SOFR (2.3700)			888,925	28,398,974		28,398,974	6,147,317				1,694,119		0002
Interest Rate Swap SOFR (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2042		11,000,000	SOFR (2.4670)			124,118	3,438,358		3,438,358	868,708				219,791		0002
Interest Rate Swap SOFR (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2032		9,000,000	SOFR (2.3480)			109,583	1,276,982		1,276,982	468,328				109,899		0002
Interest Rate Swap 2.5486 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2037		20,000,000	2.5486 (SOFR)			(213,455)	(4,534,710)		(4,534,710)	(1,439,910)				332,450		0002
Interest Rate Swap SOFR (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/27/2027		117,000,000	SOFR (2.4458)			1,338,929	2,901,200		2,901,200	532,458				606,236		0002
Interest Rate Swap 2.5905 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2047		16,000,000	2.5905 (SOFR)			(165,733)	(5,667,671)		(5,667,671)	(1,381,636)				365,192		0002
Interest Rate Swap SOFR (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2047		18,000,000	SOFR (2.4440)			206,218	6,726,384		6,726,384	1,514,898				411,516		0002
Interest Rate Swap 2.3442 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_OME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		36,000,000	2.3442 (SOFR)			(439,396)	(983,532)		(983,532)	(168,863)				190,548		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)
Interest Rate Swap 2.3439 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		42,000,000	2.3439 (SOFR)			(512,723)	(1,147,591)		(1,147,591)	(196,917)				222,306		0002
Interest Rate Swap 2.3440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		6,000,000	2.3440 (SOFR)			(73,242)	(163,935)		(163,935)	(28,135)				31,758		0002
Interest Rate Swap 2.5937 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/01/2037		22,000,000	2.5937 (SOFR)			(227,357)	(4,922,906)		(4,922,906)	(1,596,450)				366,410		0002
Interest Rate Swap SOFR (2.5160)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/14/2029		53,000,000	SOFR (2.5160)			578,505	3,988,842		3,988,842	1,741,462				474,668		0002
Interest Rate Swap SOFR (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2027		35,000,000	SOFR (1.6715)			603,563	393,495		393,495	(399,931)				111,808		0002
Interest Rate Swap SOFR (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2036		1,000,000	SOFR (2.0610)			14,330	236,987		236,987	63,682				15,457		0002
Interest Rate Swap SOFR (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2028		40,000,000	SOFR (1.4520)			755,890	2,416,711		2,416,711	340,047				267,720		0002
Interest Rate Swap SOFR (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2046		15,000,000	SOFR (1.7600)			248,809	6,715,526		6,715,526	1,094,661				333,750		0002
Interest Rate Swap SOFR (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2046		30,000,000	SOFR (1.9200)			461,616	12,903,388		12,903,388	2,263,264				670,680		0002
Interest Rate Swap SOFR (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2036		30,000,000	SOFR (1.8460)			478,266	7,886,320		7,886,320	1,878,148				474,015		0002
Interest Rate Swap SOFR (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2046		21,000,000	SOFR (1.9197)			323,178	9,033,161		9,033,161	1,584,191				469,476		0002
Interest Rate Swap SOFR (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/14/2036		1,000,000	SOFR (2.2980)			12,551	230,369		230,369	67,417				15,915		0002
Interest Rate Swap 2.5014 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2026		20,000,000	2.5014 (SOFR)			(220,534)	(82,750)		(82,750)	150,933				47,690		0002
Interest Rate Swap 2.7170 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2036		135,000,000	2.7170 (SOFR)			(1,270,063)	(26,899,557)		(26,899,557)	(9,706,044)				2,161,283		0002
Interest Rate Swap SOFR (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2037		1,000,000	SOFR (2.6800)			9,686	204,625		204,625	71,836				16,114		0002
Interest Rate Swap SOFR (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/21/2047		20,000,000	SOFR (2.6920)			191,936	6,746,842		6,746,842	1,747,874				451,750		0002
Interest Rate Swap SOFR (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		20,000,000	SOFR (2.2770)			254,193	266,603		266,603	(89,075)				76,930		0002
Interest Rate Swap 2.5475 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2042		50,000,000	2.5475 (SOFR)			(534,044)	(14,939,602)		(14,939,602)	(3,977,231)				987,500		0002
Interest Rate Swap 2.2800 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		20,000,000	2.2800 (SOFR)			(253,743)	(266,255)		(266,255)	88,644				76,930		0002
Interest Rate Swap 2.2815 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		10,000,000	2.2815 (SOFR)			(126,759)	(133,041)		(133,041)	44,214				38,465		0002
Interest Rate Swap SOFR (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2047		10,000,000	SOFR (2.4660)			112,917	3,683,253		3,683,253	842,564				227,195		0002
Interest Rate Swap SOFR (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2027		40,000,000	SOFR (2.2212)			525,089	616,203		616,203	(153,160)				162,860		0002
Interest Rate Swap SOFR (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2027		120,000,000	SOFR (2.2245)			1,572,298	1,846,060		1,846,060	(456,634)				488,580		0002
Interest Rate Swap SOFR (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2042		45,000,000	SOFR (2.5080)			493,930	13,676,830		13,676,830	3,561,538				890,775		0002
Interest Rate Swap 2.4335 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/12/2037		10,000,000	2.4335 (SOFR)			(115,362)	(2,302,184)		(2,302,184)	(701,070)				163,605		0002
Interest Rate Swap 2.4600 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2037		20,000,000	2.4600 (SOFR)			(226,719)	(4,563,511)		(4,563,511)	(1,407,831)				327,340		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.3755 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2037		13,000,000	2.3755 (SOFR)			(155,574)	(3,064,277)		(3,064,277)	(904,984)				213,070		0002
Interest Rate Swap SOFR (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2027		30,000,000	SOFR (2.2203)			394,035	537,930		537,930	(69,672)				129,720		0002
Interest Rate Swap SOFR (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2042		30,000,000	SOFR (2.4865)			334,129	9,220,167		9,220,167	2,372,113				595,455		0002
Interest Rate Swap SOFR (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2027		80,000,000	SOFR (2.2275)			1,046,579	1,550,396		1,550,396	(116,471)				358,400		0002
Interest Rate Swap SOFR (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2027		40,000,000	SOFR (2.2592)			513,731	783,272		783,272	(38,423)				180,420		0002
Interest Rate Swap SOFR (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2042		13,000,000	SOFR (2.5303)			140,529	3,953,585		3,953,585	1,035,647				258,817		0002
Interest Rate Swap 2.5285 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2047		11,000,000	2.5285 (SOFR)			(119,059)	(3,987,236)		(3,987,236)	(939,697)				251,235		0002
Interest Rate Swap 2.4450 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2037		15,000,000	2.4450 (SOFR)			(171,728)	(3,486,210)		(3,486,210)	(1,058,690)				247,380		0002
Interest Rate Swap SOFR (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2027		123,000,000	SOFR (2.1403)			1,689,320	2,801,456		2,801,456	(69,678)				581,237		0002
Interest Rate Swap SOFR (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2042		22,000,000	SOFR (2.3520)			267,245	7,151,005		7,151,005	1,705,025				439,472		0002
Interest Rate Swap 2.3261 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2027		10,000,000	2.3261 (SOFR)			(123,413)	(253,635)		(253,635)	(32,879)				51,085		0002
Interest Rate Swap 2.3267 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2027		14,000,000	2.3267 (SOFR)			(172,718)	(355,008)		(355,008)	(46,088)				71,519		0002
Interest Rate Swap SOFR (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2047		27,000,000	SOFR (2.5650)			284,844	9,707,077		9,707,077	2,326,376				619,488		0002
Interest Rate Swap 2.5775 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2042		13,000,000	2.5775 (SOFR)			(135,924)	(3,935,108)		(3,935,108)	(1,048,177)				261,066		0002
Interest Rate Swap 2.5405 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2037		21,000,000	2.5405 (SOFR)			(225,382)	(4,821,100)		(4,821,100)	(1,515,964)				351,015		0002
Interest Rate Swap 2.4798 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2032		22,000,000	2.4798 (SOFR)			(246,130)	(3,066,613)		(3,066,613)	(1,194,055)				273,295		0002
Interest Rate Swap 2.1935 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2027		15,000,000	2.1935 (SOFR)			(200,022)	(326,623)		(326,623)	7,484				70,005		0002
Interest Rate Swap 2.0330 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2027		15,000,000	2.0330 (SOFR)			(218,077)	(381,999)		(381,999)	5,879				73,020		0002
Interest Rate Swap 2.1897 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/12/2027		13,000,000	2.1897 (SOFR)			(173,744)	(220,253)		(220,253)	43,085				54,327		0002
Interest Rate Swap 2.2980 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2027		3,000,000	2.2980 (SOFR)			(37,655)	(73,770)		(73,770)	(7,334)				15,041		0002
Interest Rate Swap 2.1345 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2027		37,000,000	2.1345 (SOFR)			(509,739)	(680,882)		(680,882)	114,149				158,823		0002
Interest Rate Swap 2.6695 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		109,000,000	2.6695 (SOFR)			(1,064,290)	(23,969,269)		(23,969,269)	(8,035,664)				1,828,148		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2032		10,000,000	2.6165 (SOFR)			(101,617)	(1,337,116)		(1,337,116)	(558,490)				124,965		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2032		116,000,000	2.6165 (SOFR)			(1,178,755)	(15,510,545)		(15,510,545)	(6,478,489)				1,449,594		0002
Interest Rate Swap 2.6885 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2047		123,000,000	2.6885 (SOFR)			(1,183,467)	(42,475,909)		(42,475,909)	(10,863,872)				2,835,335		0002
Interest Rate Swap 2.6350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		26,000,000	2.6350 (SOFR)			(260,595)	(5,794,312)		(5,794,312)	(1,907,402)				436,072		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)
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.5667 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2038		10,000,000	2.5667 (SOFR)			(105,364)	(2,290,488)		(2,290,488)	(726,849)				167,820		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.5608 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		24,000,000	2.5608 (SOFR)			(253,960)	(705,215)		(705,215)	(217,344)				136,608		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.6885 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2047		41,000,000	2.6885 (SOFR)			(394,489)	(14,158,636)		(14,158,636)	(3,621,291)				945,112		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.4351 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/03/2028		34,000,000	2.4351 (SOFR)			(391,799)	(1,018,857)		(1,018,857)	(257,174)				190,842		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.5030)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2027		77,000,000	SOFR (2.5030)			847,996	2,207,074		2,207,074	600,067				428,890		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.6695 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		30,000,000	2.6695 (SOFR)			(292,924)	(6,597,047)		(6,597,047)	(2,211,651)				503,160		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.5502)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		22,000,000	SOFR (2.5502)			234,532	649,333		649,333	197,581				125,224		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.8332)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2043		13,000,000	SOFR (2.8332)			110,994	3,601,404		3,601,404	1,094,817				262,704		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.9880 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2038		25,000,000	2.9880 (SOFR)			(184,387)	(4,900,587)		(4,900,587)	(1,938,003)				423,775		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.8549)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2028		107,000,000	SOFR (2.8549)			896,155	3,303,098		3,303,098	1,574,033				663,293		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.9625 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/19/2038		13,000,000	2.9625 (SOFR)			(98,396)	(2,590,486)		(2,590,486)	(1,006,327)				220,987		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.0369 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2038		7,000,000	3.0369 (SOFR)			(49,074)	(1,351,541)		(1,351,541)	(547,757)				119,053		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.0673)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2028		106,000,000	SOFR (3.0673)			718,868	3,102,068		3,102,068	1,841,933				673,259		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.1698)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2028		47,000,000	SOFR (3.1698)			282,626	1,327,986		1,327,986	872,224				301,059		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.0178)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2028		63,000,000	SOFR (3.0178)			450,607	2,006,896		2,006,896	1,154,141				410,540		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.0322)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2028		61,000,000	SOFR (3.0322)			429,709	1,955,299		1,955,299	1,143,211				399,764		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.2215)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2043		22,000,000	SOFR (3.2215)			123,762	5,217,134		5,217,134	1,974,764				448,844		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.0284)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2027		190,000,000	SOFR (3.0284)			1,344,058	1,666,555		1,666,555	164,890				723,995		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.0230)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/23/2033		53,000,000	SOFR (3.0230)			377,021	6,128,876		6,128,876	3,198,780				674,690		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.6785)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2027		5,000,000	SOFR (2.6785)			48,491	28,486		28,486	(25,124)				14,453		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.7420)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2030		15,000,000	SOFR (2.7420)			138,330	1,068,361		1,068,361	537,475				137,003		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.7102 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		10,000,000	2.7102 (SOFR)			(94,603)	(284,076)		(284,076)	(107,432)				57,755		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.8574 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/13/2028		10,000,000	2.8574 (SOFR)			(83,564)	(273,636)		(273,636)	(123,000)				58,580		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.0031)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2038		10,000,000	SOFR (3.0031)			72,652	1,939,077		1,939,077	775,675				169,085		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.9120)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2043		17,000,000	SOFR (2.9120)			135,095	4,596,145		4,596,145	1,452,909				345,457		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.8379)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2028		77,000,000	SOFR (2.8379)			654,699	2,350,309		2,350,309	1,091,631				473,050		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)
Interest Rate Swap SOFR (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/09/2030		23,000,000	SOFR (2.9192)			181,540	1,592,353		1,592,353	892,636				215,947		0002
Interest Rate Swap 2.9085 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/16/2028		11,000,000	2.9085 (SOFR)			(87,705)	(334,148)		(334,148)	(168,344)				68,371		0002
Interest Rate Swap 2.9395 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/19/2033		17,000,000	2.9395 (SOFR)			(131,613)	(2,066,500)		(2,066,500)	(1,021,229)				217,643		0002
Interest Rate Swap 2.9689 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2028		5,000,000	2.9689 (SOFR)			(37,605)	(149,117)		(149,117)	(79,902)				31,270		0002
Interest Rate Swap 3.1590 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/27/2038		16,000,000	3.1590 (SOFR)			(97,513)	(2,918,110)		(2,918,110)	(1,272,636)				272,248		0002
Interest Rate Swap SOFR (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2028		10,000,000	SOFR (3.0485)			69,232	288,485		288,485	167,954				62,920		0002
Interest Rate Swap SOFR (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2043		45,000,000	SOFR (3.0893)			297,782	11,318,643		11,318,643	3,957,452				916,785		0002
Interest Rate Swap 3.0310 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/28/2038		17,000,000	3.0310 (SOFR)			(119,899)	(3,332,839)		(3,332,839)	(1,336,259)				291,372		0002
Interest Rate Swap SOFR (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2043		27,000,000	SOFR (3.1082)			174,838	6,726,592		6,726,592	2,382,948				549,896		0002
Interest Rate Swap SOFR (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2043		30,000,000	SOFR (2.9835)			222,311	7,955,217		7,955,217	2,604,916				614,160		0002
Interest Rate Swap 3.0143 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2033		10,000,000	3.0143 (SOFR)			(71,800)	(1,211,579)		(1,211,579)	(619,161)				130,255		0002
Interest Rate Swap 3.0082 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2038		21,000,000	3.0082 (SOFR)			(151,735)	(4,170,963)		(4,170,963)	(1,647,090)				360,518		0002
Interest Rate Swap 2.9636 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2028		28,000,000	2.9636 (SOFR)			(211,670)	(964,336)		(964,336)	(535,869)				187,110		0002
Interest Rate Swap 2.9705 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2048		22,000,000	2.9705 (SOFR)			(165,221)	(6,886,244)		(6,886,244)	(2,053,714)				513,788		0002
Interest Rate Swap SOFR (3.0361)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2028		34,000,000	SOFR (3.0361)			238,552	1,152,822		1,152,822	685,035				229,466		0002
Interest Rate Swap SOFR (3.0675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2043		7,000,000	SOFR (3.0675)			47,465	1,794,826		1,794,826	616,159				143,588		0002
Interest Rate Swap SOFR (3.0850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2043		14,000,000	SOFR (3.0850)			93,089	3,561,866		3,561,866	1,235,549				287,196		0002
Interest Rate Swap 2.7090 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		31,000,000	2.7090 (SOFR)			(293,554)	(881,124)		(881,124)	(332,766)				179,041		0002
Interest Rate Swap SOFR (3.2444)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/25/2027		17,000,000	SOFR (3.2444)			92,718	278,962		278,962	172,717				87,865		0002
Interest Rate Swap 3.3950 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/09/2038		30,000,000	3.3950 (SOFR)			(129,734)	(5,051,899)		(5,051,899)	(2,498,772)				522,165		0002
Interest Rate Swap 3.0960 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/20/2026		37,000,000	3.0960 (SOFR)			(242,954)	(62,732)		(62,732)	151,719				69,153		0002
Interest Rate Swap 3.1004 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2038		20,000,000	3.1004 (SOFR)			(130,665)	(3,921,105)		(3,921,105)	(1,605,628)				349,170		0002
Interest Rate Swap 2.9611 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2038		10,000,000	2.9611 (SOFR)			(75,782)	(2,092,585)		(2,092,585)	(788,518)				174,860		0002
Interest Rate Swap SOFR (2.8909)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2043		25,000,000	SOFR (2.8909)			202,591	7,028,907		7,028,907	2,157,288				519,238		0002
Interest Rate Swap 2.8775 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/31/2038		20,000,000	2.8775 (SOFR)			(164,084)	(4,343,187)		(4,343,187)	(1,561,454)				350,150		0002
Interest Rate Swap SOFR (2.7521)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2029		29,000,000	SOFR (2.7521)			265,260	1,434,710		1,434,710	709,132				219,965		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.8650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2039		80,000,000	2.8650 (SOFR)			(663,972)	(17,587,834)		(17,587,834)	(6,240,845)				1,405,600		0002
Interest Rate Swap 2.8711 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2049		30,000,000	2.8711 (SOFR)			(247,626)	(9,905,668)		(9,905,668)	(2,770,813)				709,230		0002
Interest Rate Swap SOFR (2.6934)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2029		85,000,000	SOFR (2.6934)			814,815	4,498,913		4,498,913	2,143,333				658,410		0002
Interest Rate Swap SOFR (2.6615)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2027		28,000,000	SOFR (2.6615)			275,130	216,017		216,017	(109,936)				92,400		0002
Interest Rate Swap 2.6501 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2039		22,000,000	2.6501 (SOFR)			(218,047)	(5,334,686)		(5,334,686)	(1,671,450)				389,521		0002
Interest Rate Swap SOFR (2.4674)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2029		131,000,000	SOFR (2.4674)			1,477,871	7,999,530		7,999,530	3,298,745				1,042,695		0002
Interest Rate Swap 2.6755 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2049		24,000,000	2.6755 (SOFR)			(233,297)	(8,583,270)		(8,583,270)	(2,145,158)				569,820		0002
Interest Rate Swap 2.7680 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2039		19,000,000	2.7680 (SOFR)			(171,526)	(4,404,150)		(4,404,150)	(1,468,972)				336,633		0002
Interest Rate Swap SOFR (2.3026)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/29/2027		109,000,000	SOFR (2.3026)			1,364,338	1,166,908		1,166,908	(620,707)				382,699		0002
Interest Rate Swap 3.0501 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2033		21,000,000	3.0501 (SOFR)			(145,120)	(2,553,838)		(2,553,838)	(1,321,680)				276,602		0002
Interest Rate Swap SOFR (2.9942)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/07/2028		44,000,000	SOFR (2.9942)			322,506	1,631,925		1,631,925	943,239				306,394		0002
Interest Rate Swap 3.1216 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2033		20,000,000	3.1216 (SOFR)			(127,463)	(2,354,494)		(2,354,494)	(1,272,638)				263,800		0002
Interest Rate Swap 3.1772 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2038		4,000,000	3.1772 (SOFR)			(23,829)	(744,878)		(744,878)	(322,420)				69,226		0002
Interest Rate Swap 3.2210 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		27,000,000	3.2210 (SOFR)			(151,953)	(980,841)		(980,841)	(691,030)				196,965		0002
Interest Rate Swap 3.2271 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/29/2043		22,000,000	3.2271 (SOFR)			(122,826)	(5,316,941)		(5,316,941)	(1,994,849)				455,873		0002
Interest Rate Swap 3.2982 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2043		36,000,000	3.2982 (SOFR)			(181,773)	(8,399,260)		(8,399,260)	(3,295,814)				745,146		0002
Interest Rate Swap SOFR (2.7645)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2029		18,000,000	SOFR (2.7645)			162,957	901,268		901,268	451,378				137,664		0002
Interest Rate Swap SOFR (2.8839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2039		10,000,000	SOFR (2.8839)			81,580	2,183,460		2,183,460	782,446				175,815		0002
Interest Rate Swap SOFR (2.7559)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2029		23,000,000	SOFR (2.7559)			209,714	1,165,488		1,165,488	579,012				176,629		0002
Interest Rate Swap 2.8151 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2039		22,000,000	2.8151 (SOFR)			(190,688)	(4,957,291)		(4,957,291)	(1,706,945)				387,695		0002
Interest Rate Swap 2.8724 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/07/2034		24,000,000	2.8724 (SOFR)			(197,836)	(3,370,017)		(3,370,017)	(1,530,119)				327,276		0002
Interest Rate Swap 2.9055 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2049		36,000,000	2.9055 (SOFR)			(287,818)	(11,741,806)		(11,741,806)	(3,347,815)				852,912		0002
Interest Rate Swap 2.8878 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2039		32,000,000	2.8878 (SOFR)			(260,086)	(7,008,484)		(7,008,484)	(2,509,587)				564,416		0002
Interest Rate Swap 2.7937 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2049		14,000,000	2.7937 (SOFR)			(123,705)	(4,787,611)		(4,787,611)	(1,278,425)				332,514		0002
Interest Rate Swap SOFR (2.8903)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2044		63,000,000	SOFR (2.8903)			511,025	17,759,346		17,759,346	5,440,154				1,310,558		0002
Interest Rate Swap SOFR (2.6780)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/17/2034		16,500,000	SOFR (2.6780)			160,112	2,549,517		2,549,517	1,032,153				226,702		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (2.5722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/25/2029		15,000,000	SOFR (2.5722)			157,438	890,942		890,942	395,428				120,233		0002
Interest Rate Swap 2.7063 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2039		19,000,000	2.7063 (SOFR)			(180,304)	(4,519,477)		(4,519,477)	(1,456,888)				336,927		0002
Interest Rate Swap SOFR (2.5873)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2031		34,500,000	SOFR (2.5873)			358,190	3,508,191		3,508,191	1,553,168				368,874		0002
Interest Rate Swap 2.7169 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2039		27,000,000	2.7169 (SOFR)			(254,081)	(6,404,206)		(6,404,206)	(2,074,601)				479,048		0002
Interest Rate Swap 2.7481 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2049		24,000,000	2.7481 (SOFR)			(220,234)	(8,361,412)		(8,361,412)	(2,175,153)				570,468		0002
Interest Rate Swap 2.6526 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/14/2049		17,000,000	2.6526 (SOFR)			(168,157)	(6,143,732)		(6,143,732)	(1,515,100)				404,405		0002
Interest Rate Swap 2.4056 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/03/2049		25,000,000	2.4056 (SOFR)			(293,611)	(9,875,777)		(9,875,777)	(2,129,519)				595,425		0002
Interest Rate Swap SOFR (2.3366)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/14/2044		14,000,000	SOFR (2.3366)			171,650	4,912,086		4,912,086	1,110,567				294,651		0002
Interest Rate Swap 2.1350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2039		24,000,000	2.1350 (SOFR)			(330,588)	(7,072,510)		(7,072,510)	(1,696,401)				428,952		0002
Interest Rate Swap 2.2475 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2039		31,000,000	2.2475 (SOFR)			(400,852)	(8,813,559)		(8,813,559)	(2,230,593)				554,311		0002
Interest Rate Swap 1.9305 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2029		10,000,000	1.9305 (SOFR)			(153,067)	(796,271)		(796,271)	(237,358)				82,800		0002
Interest Rate Swap SOFR (1.4060)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2029		36,000,000	SOFR (1.4060)			692,702	3,518,754		3,518,754	774,490				305,874		0002
Interest Rate Swap 1.5022 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2039		21,000,000	1.5022 (SOFR)			(388,799)	(7,501,309)		(7,501,309)	(1,338,795)				377,465		0002
Interest Rate Swap SOFR (1.5564)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2034		20,000,000	SOFR (1.5564)			362,262	4,702,978		4,702,978	1,084,921				281,920		0002
Interest Rate Swap SOFR (1.6361)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2044		20,000,000	SOFR (1.6361)			350,307	8,726,000		8,726,000	1,397,587				423,750		0002
Interest Rate Swap 1.6366 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/09/2039		27,000,000	1.6366 (SOFR)			(472,844)	(9,368,518)		(9,368,518)	(1,765,819)				487,364		0002
Interest Rate Swap SOFR (1.4975)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/11/2029		77,000,000	SOFR (1.4975)			1,428,790	7,681,445		7,681,445	1,821,032				670,478		0002
Interest Rate Swap 1.8423 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/21/2039		21,000,000	1.8423 (SOFR)			(335,365)	(6,885,868)		(6,885,868)	(1,422,986)				379,544		0002
Interest Rate Swap 1.9221 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2044		12,000,000	1.9221 (SOFR)			(184,455)	(4,860,261)		(4,860,261)	(887,710)				255,408		0002
Interest Rate Swap SOFR (1.9303)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2049		27,000,000	SOFR (1.9303)			413,364	12,504,804		12,504,804	2,097,970				649,175		0002
Interest Rate Swap 1.7395 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2029		8,000,000	1.7395 (SOFR)			(133,926)	(762,108)		(762,108)	(209,573)				70,536		0002
Interest Rate Swap 1.9995 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2039		42,000,000	1.9995 (SOFR)			(621,210)	(13,194,661)		(13,194,661)	(2,925,069)				760,830		0002
Interest Rate Swap SOFR (1.7695)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		36,000,000	SOFR (1.7695)			594,522	2,352,729		2,352,729	547,804				262,620		0002
Interest Rate Swap SOFR (1.8645)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2049		50,000,000	SOFR (1.8645)			790,170	23,573,486		23,573,486	3,829,125				1,200,675		0002
Interest Rate Swap SOFR (1.8365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2049		18,000,000	SOFR (1.8365)			288,231	8,572,186		8,572,186	1,371,337				433,143		0002
Interest Rate Swap SOFR (1.8471)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/29/2049		280,000,000	SOFR (1.8471)			4,461,298	132,972,592		132,972,592	21,385,178				6,740,440		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (2.4370)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/31/2044		51,000,000	SOFR (2.4370)			586,953	17,270,186		17,270,186	4,112,424				1,072,199		0002
Interest Rate Swap 2.0736 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2044		65,000,000	2.0736 (SOFR)			(925,153)	(25,262,676)		(25,262,676)	(4,953,835)				1,387,848		0002
Interest Rate Swap 1.7392 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2030		33,000,000	1.7392 (SOFR)			(552,528)	(3,344,136)		(3,344,136)	(932,794)				300,663		0002
Interest Rate Swap 1.9302 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2045		20,000,000	1.9302 (SOFR)			(306,216)	(8,140,652)		(8,140,652)	(1,485,651)				428,150		0002
Interest Rate Swap SOFR (1.7473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2040		10,000,000	SOFR (1.7473)			166,822	3,425,475		3,425,475	670,929				182,655		0002
Interest Rate Swap SOFR (1.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2032		65,000,000	SOFR (1.6785)			1,117,903	10,413,683		10,413,683	2,811,803				752,343		0002
Interest Rate Swap SOFR (1.8020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2040		52,000,000	SOFR (1.8020)			846,157	17,561,409		17,561,409	3,520,331				950,482		0002
Interest Rate Swap SOFR (1.5776)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2030		10,000,000	SOFR (1.5776)			179,549	1,068,338		1,068,338	272,977				91,375		0002
Interest Rate Swap SOFR (1.2295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2045		70,000,000	SOFR (1.2295)			1,439,549	34,461,404		34,461,404	4,516,028				1,503,110		0002
Interest Rate Swap 0.8382 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/27/2045		13,000,000	0.8382 (SOFR)			(305,486)	(7,021,292)		(7,021,292)	(767,422)				279,585		0002
Interest Rate Swap SOFR (0.6925)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2030		12,000,000	SOFR (0.6925)			295,116	1,681,142		1,681,142	267,570				112,404		0002
Interest Rate Swap 0.8880 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/08/2045		33,000,000	0.8880 (SOFR)			(763,192)	(17,694,278)		(17,694,278)	(1,972,504)				711,926		0002
Interest Rate Swap SOFR (0.6121)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2030		25,000,000	SOFR (0.6121)			629,875	3,674,426		3,674,426	567,664				237,988		0002
Interest Rate Swap SOFR (0.9905)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2030		20,000,000	SOFR (0.9905)			447,172	2,558,204		2,558,204	476,076				185,280		0002
Interest Rate Swap SOFR (1.4618)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2045		35,000,000	SOFR (1.4618)			658,603	16,247,964		16,247,964	2,371,933				751,223		0002
Interest Rate Swap SOFR (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2045		15,000,000	SOFR (1.8235)			241,665	6,304,749		6,304,749	1,092,141				321,450		0002
Interest Rate Swap SOFR (1.2958)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2030		25,000,000	SOFR (1.2958)			501,557	2,946,273		2,946,273	647,373				231,050		0002
Interest Rate Swap 0.9289 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/17/2029		10,000,000	0.9289 (SOFR)			(228,191)	(949,279)		(949,279)	(133,678)				78,470		0002
Interest Rate Swap SOFR (2.3163)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/17/2028		60,000,000	SOFR (2.3163)			744,818	2,474,745		2,474,745	736,170				383,040		0002
Interest Rate Swap SOFR (2.2337)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/31/2029		67,000,000	SOFR (2.2337)			873,243	4,693,441		4,693,441	1,680,166				547,256		0002
Interest Rate Swap 2.3561 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/13/2044		59,000,000	2.3561 (SOFR)			(714,755)	(20,564,762)		(20,564,762)	(4,696,053)				1,241,626		0002
Interest Rate Swap SOFR (2.1014)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/14/2029		29,000,000	SOFR (2.1014)			406,716	2,155,971		2,155,971	712,300				238,569		0002
Interest Rate Swap 2.1874 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2044		30,000,000	2.1874 (SOFR)			(401,398)	(11,062,268)		(11,062,268)	(2,319,943)				632,025		0002
Interest Rate Swap SOFR (2.1260)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/06/2029		8,000,000	SOFR (2.1260)			110,730	585,264		585,264	195,958				65,544		0002
Interest Rate Swap SOFR (2.0230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/25/2029		46,000,000	SOFR (2.0230)			672,267	3,649,178		3,649,178	1,160,517				386,170		0002
Interest Rate Swap SOFR (1.3821)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2028		21,000,000	SOFR (1.3821)			407,714	1,379,276		1,379,276	201,893				145,310		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.7785 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2039		50,000,000	1.7785 (SOFR)			(822,324)	(16,596,321)		(16,596,321)	(3,345,267)				900,050		0002
Interest Rate Swap SOFR (1.6311)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2029		29,000,000	SOFR (1.6311)			509,008	2,718,573		2,718,573	691,031				249,299		0002
Interest Rate Swap SOFR (1.6171)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/28/2026		95,000,000	SOFR (1.6171)			1,677,611	189,090		189,090	(1,466,675)				131,575		0002
Interest Rate Swap SOFR (1.6710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/01/2028		57,000,000	SOFR (1.6710)			983,515	3,768,656		3,768,656	798,549				412,053		0002
Interest Rate Swap SOFR (1.5702)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/04/2028		33,000,000	SOFR (1.5702)			594,351	2,261,487		2,261,487	444,197				239,036		0002
Interest Rate Swap SOFR (1.7054)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2028		25,000,000	SOFR (1.7054)			424,913	1,650,960		1,650,960	362,683				181,550		0002
Interest Rate Swap SOFR (1.7087)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2028		92,000,000	SOFR (1.7087)			1,561,369	6,069,424		6,069,424	1,336,875				668,104		0002
Interest Rate Swap SOFR (1.7994)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2029		19,000,000	SOFR (1.7994)			309,515	1,787,783		1,787,783	509,728				168,036		0002
Interest Rate Swap SOFR (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2031		147,000,000	SOFR (1.7030)			2,501,066	22,542,393		22,542,393	6,195,958				1,667,642		0002
Interest Rate Swap 1.8700 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/11/2034		26,000,000	1.8700 (SOFR)			(409,786)	(5,733,631)		(5,733,631)	(1,506,313)				372,320		0002
Interest Rate Swap SOFR (2.0709)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2049		18,000,000	SOFR (2.0709)			256,583	8,012,283		8,012,283	1,441,976				433,854		0002
Interest Rate Swap 1.8610 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/06/2030		20,000,000	1.8610 (SOFR)			(316,559)	(1,927,213)		(1,927,213)	(574,249)				180,870		0002
Interest Rate Swap 1.9858 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2040		45,000,000	1.9858 (SOFR)			(670,209)	(14,335,758)		(14,335,758)	(3,137,439)				820,440		0002
Interest Rate Swap 1.6726 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2027		42,000,000	1.6726 (SOFR)			(724,243)	(343,306)		(343,306)	533,607				114,765		0002
Interest Rate Swap 1.9049 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2040		22,000,000	1.9049 (SOFR)			(341,012)	(7,193,485)		(7,193,485)	(1,514,470)				401,555		0002
Interest Rate Swap 1.8812 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2045		25,000,000	1.8812 (SOFR)			(391,952)	(10,324,357)		(10,324,357)	(1,839,871)				535,313		0002
Interest Rate Swap 1.9289 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2045		47,000,000	1.9289 (SOFR)			(720,065)	(19,137,809)		(19,137,809)	(3,490,424)				1,006,153		0002
Interest Rate Swap SOFR (1.7779)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/18/2050		61,000,000	SOFR (1.7779)			1,003,603	29,685,690		29,685,690	4,594,721				1,475,468		0002
Interest Rate Swap SOFR (0.9270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/13/2045		143,000,000	SOFR (0.9270)			3,265,325	76,052,871		76,052,871	8,628,004				3,086,155		0002
Interest Rate Swap SOFR (0.9580)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/14/2045		4,000,000	SOFR (0.9580)			90,409	2,106,488		2,106,488	242,920				86,142		0002
Interest Rate Swap 1.6510 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2035		25,000,000	1.6510 (SOFR)			(435,111)	(5,965,858)		(5,965,858)	(1,411,212)				361,038		0002
Interest Rate Swap 0.7706 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/27/2030		18,000,000	0.7706 (SOFR)			(432,107)	(2,463,954)		(2,463,954)	(408,621)				168,147		0002
Interest Rate Swap SOFR (0.9689)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/29/2050		14,000,000	SOFR (0.9689)			315,273	8,405,697		8,405,697	867,168				340,613		0002
Interest Rate Swap SOFR (0.7118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/17/2030		60,000,000	SOFR (0.7118)			1,466,843	8,820,357		8,820,357	1,452,549				578,250		0002
Interest Rate Swap 0.5010 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2027		23,000,000	0.5010 (SOFR)			(598,644)	(694,993)		(694,993)	340,855				98,728		0002
Interest Rate Swap SOFR (0.9685)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2050		25,000,000	SOFR (0.9685)			563,044	15,036,138		15,036,138	1,548,731				609,213		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)
Interest Rate Swap SOFR (0.0000)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2030		35,000,000	SOFR (0.0000)			1,042,546	6,096,946		6,096,946	684,217				340,515		0002
Interest Rate Swap SOFR (0.4376)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2027		125,000,000	SOFR (0.4376)			3,313,133	4,063,985		4,063,985	(1,825,885)				553,250		0002
Interest Rate Swap SOFR (0.5351)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2029		125,000,000	SOFR (0.5351)			3,221,723	13,349,432		13,349,432	1,416,422				995,500		0002
Interest Rate Swap SOFR (0.5820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2030		125,000,000	SOFR (0.5820)			3,177,754	18,107,030		18,107,030	2,720,586				1,175,438		0002
Interest Rate Swap SOFR (0.5598)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2029		125,000,000	SOFR (0.5598)			3,198,567	15,794,086		15,794,086	2,118,601				1,089,438		0002
Interest Rate Swap SOFR (0.4075)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2027		125,000,000	SOFR (0.4075)			3,341,352	1,406,532		1,406,532	(2,759,430)				335,188		0002
Interest Rate Swap SOFR (0.5091)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2028		125,000,000	SOFR (0.5091)			3,246,098	10,841,134		10,841,134	627,515				892,313		0002
Interest Rate Swap SOFR (0.4815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2028		125,000,000	SOFR (0.4815)			3,271,973	8,208,732		8,208,732	(272,985)				774,875		0002
Interest Rate Swap SOFR (0.6985)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2030		95,000,000	SOFR (0.6985)			2,331,980	14,889,529		14,889,529	2,485,349				946,438		0002
Interest Rate Swap 1.0833 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2050		22,000,000	1.0833 (SOFR)			(476,473)	(12,947,799)		(12,947,799)	(1,404,781)				538,923		0002
Interest Rate Swap SOFR (1.0221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2040		19,000,000	SOFR (1.0221)			420,214	8,131,766		8,131,766	1,125,631				355,424		0002
Interest Rate Swap SOFR (1.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2045		150,000,000	SOFR (1.0679)			3,265,985	78,148,727		78,148,727	9,367,746				3,269,175		0002
Interest Rate Swap SOFR (1.3496)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/18/2050		70,000,000	SOFR (1.3496)			1,376,522	38,728,674		38,728,674	4,786,527				1,720,005		0002
Interest Rate Swap 1.2727 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/18/2040		47,000,000	1.2727 (SOFR)			(951,351)	(19,088,555)		(19,088,555)	(2,929,801)				883,835		0002
Interest Rate Swap SOFR (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/19/2033		140,000,000	SOFR (1.2867)			2,819,249	28,895,781		28,895,781	6,329,640				1,758,330		0002
Interest Rate Swap 1.5714 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/20/2046		20,000,000	1.5714 (SOFR)			(360,032)	(9,289,715)		(9,289,715)	(1,397,830)				439,550		0002
Interest Rate Swap 1.6135 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2041		24,000,000	1.6135 (SOFR)			(424,455)	(9,024,048)		(9,024,048)	(1,598,490)				454,764		0002
Interest Rate Swap SOFR (0.8530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2045		17,000,000	SOFR (0.8530)			397,600	9,192,561		9,192,561	1,007,854				366,937		0002
Interest Rate Swap 0.8601 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2050		32,000,000	0.8601 (SOFR)			(746,720)	(19,676,979)		(19,676,979)	(1,923,908)				777,904		0002
Interest Rate Swap SOFR (0.6679)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2030		12,000,000	SOFR (0.6679)			297,328	1,750,165		1,750,165	279,392				114,534		0002
Interest Rate Swap SOFR (0.6669)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/29/2030		10,000,000	SOFR (0.6669)			247,845	1,465,879		1,465,879	234,420				95,695		0002
Interest Rate Swap 1.0706 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/05/2050		25,000,000	1.0706 (SOFR)			(543,973)	(14,668,067)		(14,668,067)	(1,591,199)				608,475		0002
Interest Rate Swap SOFR (0.9718)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/17/2045		55,000,000	SOFR (0.9718)			1,237,356	29,048,357		29,048,357	3,355,237				1,190,035		0002
Interest Rate Swap SOFR (0.9696)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/22/2050		50,000,000	SOFR (0.9696)			1,125,759	30,055,060		30,055,060	3,097,582				1,218,150		0002
Interest Rate Swap SOFR (0.9557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2045		55,000,000	SOFR (0.9557)			1,243,976	29,171,852		29,171,852	3,343,621				1,190,805		0002
Interest Rate Swap SOFR (0.3914)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2026		125,000,000	SOFR (0.3914)			3,356,442	169,249		169,249	(3,089,477)				117,938		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)
Interest Rate Swap SOFR (0.4674)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2028		125,000,000	SOFR (0.4674)			3,285,192	6,860,656		6,860,656	(762,492)				709,250		0002
Interest Rate Swap SOFR (0.5230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2029		125,000,000	SOFR (0.5230)			3,233,067	12,166,058		12,166,058	1,053,334				945,875		0002
Interest Rate Swap SOFR (0.4527)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2027		125,000,000	SOFR (0.4527)			3,298,973	5,468,229		5,468,229	(1,288,675)				636,063		0002
Interest Rate Swap SOFR (0.4953)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2028		125,000,000	SOFR (0.4953)			3,259,035	9,531,193		9,531,193	189,668				835,313		0002
Interest Rate Swap SOFR (0.5713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2030		125,000,000	SOFR (0.5713)			3,187,785	16,962,884		16,962,884	2,431,403				1,133,688		0002
Interest Rate Swap SOFR (0.5474)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2029		125,000,000	SOFR (0.5474)			3,210,192	14,564,191		14,564,191	1,774,528				1,043,250		0002
Interest Rate Swap SOFR (0.4225)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2027		125,000,000	SOFR (0.4225)			3,327,285	2,696,896		2,696,896	(2,332,166)				456,813		0002
Interest Rate Swap SOFR (0.5728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2030		60,000,000	SOFR (0.5728)			1,529,437	9,365,345		9,365,345	1,449,488				587,340		0002
Interest Rate Swap SOFR (0.7515)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2032		170,000,000	SOFR (0.7515)			4,105,468	37,569,034		37,569,034	6,586,897				2,060,570		0002
Interest Rate Swap SOFR (0.7038)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2030		61,000,000	SOFR (0.7038)			1,494,636	9,420,627		9,420,627	1,570,879				603,290		0002
Interest Rate Swap SOFR (0.7046)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2030		25,000,000	SOFR (0.7046)			612,415	3,860,251		3,860,251	643,942				247,250		0002
Interest Rate Swap SOFR (1.0209)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2040		10,000,000	SOFR (1.0209)			221,292	4,272,471		4,272,471	592,058				186,810		0002
Interest Rate Swap SOFR (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2030		6,000,000	SOFR (0.7091)			146,806	933,995		933,995	156,548				59,628		0002
Interest Rate Swap SOFR (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2030		22,000,000	SOFR (0.7091)			538,290	3,424,647		3,424,647	574,011				218,636		0002
Interest Rate Swap SOFR (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2035		70,000,000	SOFR (0.9128)			1,605,825	21,555,668		21,555,668	3,599,693				1,050,175		0002
Interest Rate Swap SOFR (0.7196)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2030		8,000,000	SOFR (0.7196)			195,117	1,258,813		1,258,813	212,954				80,084		0002
Interest Rate Swap SOFR (0.7781)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/23/2029		80,000,000	SOFR (0.7781)			1,916,127	9,685,340		9,685,340	1,501,374				700,360		0002
Interest Rate Swap SOFR (1.2017)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/30/2045		40,000,000	SOFR (1.2017)			830,970	20,246,737		20,246,737	2,578,112				873,980		0002
Interest Rate Swap 0.5537 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/03/2026		230,000,000	0.5537 (SOFR)			(5,895,986)	(786,791)		(786,791)	5,299,672				350,980		0002
Interest Rate Swap 0.4862 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/06/2026		75,000,000	0.4862 (SOFR)			(1,960,539)	(284,172)		(284,172)	1,759,206				119,400		0002
Interest Rate Swap SOFR (0.8100)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/30/2030		21,000,000	SOFR (0.8100)			497,952	3,292,464		3,292,464	586,163				212,216		0002
Interest Rate Swap SOFR (1.2823)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2045		20,000,000	SOFR (1.2823)			403,259	9,952,195		9,952,195	1,312,456				437,870		0002
Interest Rate Swap SOFR (0.8924)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2030		23,000,000	SOFR (0.8924)			531,005	3,597,652		3,597,652	669,293				234,600		0002
Interest Rate Swap SOFR (0.9299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2030		20,000,000	SOFR (0.9299)			456,239	3,111,634		3,111,634	590,106				204,400		0002
Interest Rate Swap SOFR (0.9526)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/11/2030		50,000,000	SOFR (0.9526)			1,132,056	7,773,953		7,773,953	1,492,412				512,350		0002
Interest Rate Swap SOFR (1.4024)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/04/2046		50,000,000	SOFR (1.4024)			963,427	24,226,137		24,226,137	3,370,997				1,097,625		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)
Interest Rate Swap SOFR (0.8659)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/04/2030		110,000,000	SOFR (0.8659)			2,562,193	13,844,964		13,844,964	2,349,239				993,905		0002
Interest Rate Swap SOFR (1.6082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/19/2046		40,000,000	SOFR (1.6082)			709,068	18,394,255		18,394,255	2,816,900				879,040		0002
Interest Rate Swap SOFR (1.5181)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/29/2046		40,000,000	SOFR (1.5181)			736,051	18,847,945		18,847,945	2,765,052				879,660		0002
Interest Rate Swap SOFR (1.4704)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2029		242,000,000	SOFR (1.4704)			4,539,313	20,103,158		20,103,158	4,229,717				1,908,412		0002
Interest Rate Swap SOFR (1.7308)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2031		200,000,000	SOFR (1.7308)			3,361,077	26,881,409		26,881,409	7,591,588				2,121,000		0002
Interest Rate Swap 1.7557 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/31/2031		63,000,000	1.7557 (SOFR)			(1,046,895)	(8,404,848)		(8,404,848)	(2,403,448)				668,304		0002
Interest Rate Swap SOFR (1.6703)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2046		35,000,000	SOFR (1.6703)			604,086	15,851,645		15,851,645	2,497,120				770,088		0002
Interest Rate Swap SOFR (1.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2046		80,000,000	SOFR (1.6984)			1,363,918	35,976,358		35,976,358	5,741,075				1,761,080		0002
Interest Rate Swap SOFR (2.0187)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2046		60,000,000	SOFR (2.0187)			878,873	24,656,205		24,656,205	4,587,751				1,322,760		0002
Interest Rate Swap SOFR (2.0481)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/10/2046		20,000,000	SOFR (2.0481)			288,506	8,150,885		8,150,885	1,538,005				441,080		0002
Interest Rate Swap SOFR (1.6482)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/10/2031		75,000,000	SOFR (1.6482)			1,306,864	10,208,413		10,208,413	2,766,631				790,500		0002
Interest Rate Swap 1.8140 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2033		64,000,000	1.8140 (SOFR)			(1,035,552)	(11,687,181)		(11,687,181)	(3,227,823)				815,232		0002
Interest Rate Swap SOFR (1.5404)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/31/2029		37,000,000	SOFR (1.5404)			674,592	3,022,216		3,022,216	669,817				292,596		0002
Interest Rate Swap 1.6293 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/25/2033		50,000,000	1.6293 (SOFR)			(878,045)	(9,532,537)		(9,532,537)	(2,425,102)				633,000		0002
Interest Rate Swap 2.0051 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2046		19,000,000	2.0051 (SOFR)			(280,226)	(7,871,601)		(7,871,601)	(1,451,231)				420,318		0002
Interest Rate Swap SOFR (1.7931)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/06/2031		10,000,000	SOFR (1.7931)			163,384	1,324,487		1,324,487	385,402				106,275		0002
Interest Rate Swap 2.1757 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2051		160,000,000	2.1757 (SOFR)			(2,154,982)	(70,628,978)		(70,628,978)	(13,215,026)				3,960,800		0002
Interest Rate Swap SOFR (2.0380)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2051		10,000,000	SOFR (2.0380)			145,034	4,602,684		4,602,684	801,825				247,205		0002
Interest Rate Swap 1.9919 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2046		7,000,000	1.9919 (SOFR)			(103,944)	(2,899,723)		(2,899,723)	(532,504)				154,322		0002
Interest Rate Swap SOFR (1.9827)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2046		60,000,000	SOFR (1.9827)			895,021	25,030,311		25,030,311	4,563,307				1,327,590		0002
Interest Rate Swap SOFR (1.4972)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/28/2030		150,000,000	SOFR (1.4972)			2,783,748	17,477,208		17,477,208	4,326,600				1,418,700		0002
Interest Rate Swap SOFR (1.9865)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2046		50,000,000	SOFR (1.9865)			744,375	20,887,465		20,887,465	3,810,557				1,108,800		0002
Interest Rate Swap SOFR (2.0204)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2046		35,000,000	SOFR (2.0204)			512,169	14,485,034		14,485,034	2,685,239				776,545		0002
Interest Rate Swap SOFR (1.3383)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2028		31,000,000	SOFR (1.3383)			612,242	1,691,636		1,691,636	141,604				195,052		0002
Interest Rate Swap SOFR (1.9990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2046		25,000,000	SOFR (1.9990)			369,867	10,389,405		10,389,405	1,908,288				553,588		0002
Interest Rate Swap SOFR (1.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2036		185,000,000	SOFR (1.8310)			2,969,942	47,511,949		47,511,949	11,426,523				2,875,825		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (1.4710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2029		14,000,000	SOFR (1.4710)			262,563	1,206,506		1,206,506	261,008				112,511		0002
Interest Rate Swap SOFR (1.8538)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2036		50,000,000	SOFR (1.8538)			794,188	12,692,189		12,692,189	3,091,718				774,925		0002
Interest Rate Swap 2.9050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/05/2038		250,000,000	2.9050 (SOFR)			(1,999,760)	(50,930,994)		(50,930,994)	(19,176,655)				4,242,750		0002
Interest Rate Swap 3.1125 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2033		250,000,000	3.1125 (SOFR)			(1,610,675)	(28,218,270)		(28,218,270)	(15,460,854)				3,215,250		0002
Interest Rate Swap SOFR (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/12/2038		250,000,000	SOFR (0.7506)			6,039,517	97,453,623		97,453,623	13,480,436				4,230,625		0002
Interest Rate Swap SOFR (1.5918)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2031		20,000,000	SOFR (1.5918)			356,964	2,901,572		2,901,572	763,307				216,320		0002
Interest Rate Swap SOFR (1.4847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2031		80,000,000	SOFR (1.4847)			1,492,053	12,049,829		12,049,829	3,008,974				868,840		0002
Interest Rate Swap SOFR (1.7867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2046		20,000,000	SOFR (1.7867)			327,733	8,877,546		8,877,546	1,467,011				444,600		0002
Interest Rate Swap SOFR (1.4571)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2031		80,000,000	SOFR (1.4571)			1,508,669	12,231,121		12,231,121	3,013,283				872,360		0002
Interest Rate Swap SOFR (1.6473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2046		20,000,000	SOFR (1.6473)			348,646	9,229,531		9,229,531	1,426,114				444,820		0002
Interest Rate Swap 1.3113 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2031		12,000,000	1.3113 (SOFR)			(239,427)	(1,935,962)		(1,935,962)	(444,974)				131,904		0002
Interest Rate Swap 1.3792 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2031		23,000,000	1.3792 (SOFR)			(447,188)	(3,671,051)		(3,671,051)	(869,843)				253,817		0002
Interest Rate Swap 1.6694 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2046		15,000,000	1.6694 (SOFR)			(258,989)	(6,912,475)		(6,912,475)	(1,075,560)				334,905		0002
Interest Rate Swap 1.7205 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2041		90,000,000	1.7205 (SOFR)			(1,519,351)	(33,928,859)		(33,928,859)	(6,167,229)				1,742,985		0002
Interest Rate Swap SOFR (1.5919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/29/2031		220,000,000	SOFR (1.5919)			3,926,508	34,398,959		34,398,959	8,981,484				2,479,840		0002
Interest Rate Swap 1.1730 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2026		450,000,000	1.1730 (SOFR)			(9,445,262)	(1,631,676)		(1,631,676)	8,237,107				772,200		0002
Interest Rate Swap 1.7615 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2051		50,000,000	1.7615 (SOFR)			(828,786)	(25,255,204)		(25,255,204)	(3,784,069)				1,253,350		0002
Interest Rate Swap SOFR (1.6711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2031		200,000,000	SOFR (1.6711)			3,450,694	30,885,741		30,885,741	8,363,321				2,267,100		0002
Interest Rate Swap SOFR (1.5241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2028		50,000,000	SOFR (1.5241)			917,799	3,534,994		3,534,994	681,760				365,700		0002
Interest Rate Swap 1.6719 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2046		8,000,000	1.6719 (SOFR)			(137,982)	(3,673,221)		(3,673,221)	(573,900)				178,184		0002
Interest Rate Swap SOFR (1.8651)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2036		70,000,000	SOFR (1.8651)			1,105,487	18,573,875		18,573,875	4,424,839				1,115,870		0002
Interest Rate Swap SOFR (1.6172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2028		80,000,000	SOFR (1.6172)			1,412,153	5,554,803		5,554,803	1,163,855				587,720		0002
Interest Rate Swap SOFR (1.5295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2031		80,000,000	SOFR (1.5295)			1,465,216	12,951,021		12,951,021	3,276,515				910,200		0002
Interest Rate Swap 1.4422 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2031		20,000,000	1.4422 (SOFR)			(379,410)	(3,070,356)		(3,070,356)	(751,021)				218,090		0002
Interest Rate Swap 1.3815 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2027		300,000,000	1.3815 (SOFR)			(5,827,495)	(11,950,444)		(11,950,444)	371,198				1,631,850		0002
Interest Rate Swap 1.6627 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2041		20,000,000	1.6627 (SOFR)			(346,320)	(7,732,483)		(7,732,483)	(1,360,604)				389,800		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.6911 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2041		60,000,000	1.6911 (SOFR)			(1,026,244)	(23,025,885)		(23,025,885)	(4,103,166)				1,169,610		0002
Interest Rate Swap 1.9830 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2052		33,000,000	1.9830 (SOFR)			(492,188)	(15,686,891)		(15,686,891)	(2,627,909)				830,495		0002
Interest Rate Swap 1.7030 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2027		639,000,000	1.7030 (SOFR)			(10,872,631)	(5,461,563)		(5,461,563)	7,854,206				1,801,022		0002
Interest Rate Swap SOFR (1.9200)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2032		390,000,000	SOFR (1.9200)			6,001,041	57,689,878		57,689,878	17,524,237				4,497,870		0002
Interest Rate Swap 3.3215 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2038		250,000,000	3.3215 (SOFR)			(1,219,029)	(43,555,920)		(43,555,920)	(20,586,145)				4,340,500		0002
Interest Rate Swap SOFR (1.6603)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2051		10,000,000	SOFR (1.6603)			173,344	5,162,446		5,162,446	738,498				248,945		0002
Interest Rate Swap 1.3218 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2031		22,000,000	1.3218 (SOFR)			(437,225)	(3,526,933)		(3,526,933)	(814,110)				241,340		0002
Interest Rate Swap 1.1590 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2028		34,000,000	1.1590 (SOFR)			(716,981)	(2,371,480)		(2,371,480)	(272,645)				234,923		0002
Interest Rate Swap 1.3447 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2031		10,000,000	1.3447 (SOFR)			(197,012)	(1,628,260)		(1,628,260)	(379,178)				111,005		0002
Interest Rate Swap SOFR (1.7885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/05/2036		100,000,000	SOFR (1.7885)			1,637,311	27,014,452		27,014,452	6,232,595				1,589,550		0002
Interest Rate Swap 1.3699 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2031		52,000,000	1.3699 (SOFR)			(1,014,685)	(8,200,449)		(8,200,449)	(1,936,976)				569,296		0002
Interest Rate Swap SOFR (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2030		53,000,000	SOFR (1.4958)			984,071	7,182,831		7,182,831	1,805,229				544,151		0002
Interest Rate Swap 1.4190 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/28/2030		20,000,000	1.4190 (SOFR)			(382,857)	(2,482,223)		(2,482,223)	(594,052)				193,530		0002
Interest Rate Swap 1.9200 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2032		28,000,000	1.9200 (SOFR)			(430,844)	(4,141,837)		(4,141,837)	(1,258,150)				322,924		0002
Interest Rate Swap SOFR (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2027		351,000,000	SOFR (1.7030)			5,972,189	3,000,013		3,000,013	(4,314,282)				989,294		0002
Interest Rate Swap SOFR (2.0307)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2042		50,000,000	SOFR (2.0307)			727,852	17,495,954		17,495,954	3,637,083				978,800		0002
Interest Rate Swap 3.0190 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/24/2023	04/26/2053		150,000,000	3.0190 (SOFR)			(798,997)	(44,201,425)		(44,201,425)	(15,727,305)				3,867,375		0002
Interest Rate Swap 3.1540 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/10/2023	05/12/2048		20,000,000	3.1540 (SOFR)			(86,413)	(5,040,333)		(5,040,333)	(2,025,249)				465,080		0002
Interest Rate Swap 3.0897 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2023	05/15/2031		105,000,000	3.0897 (SOFR)			(505,174)	(7,452,198)		(7,452,198)	(5,440,707)				1,129,013		0002
Interest Rate Swap SOFR (3.3098)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2023	05/19/2038		40,000,000	SOFR (3.3098)			125,842	5,843,384		5,843,384	3,400,956				682,380		0002
Interest Rate Swap 3.1893 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2023	05/22/2053		110,000,000	3.1893 (SOFR)			(446,932)	(29,707,994)		(29,707,994)	(11,886,237)				2,839,870		0002
Interest Rate Swap 3.4400 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/19/2023	05/23/2029		90,000,000	3.4400 (SOFR)			(195,375)	(2,987,816)		(2,987,816)	(3,230,225)				732,060		0002
Interest Rate Swap 3.4660 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2023	05/26/2032		65,000,000	3.4660 (SOFR)			(127,819)	(4,363,908)		(4,363,908)	(4,032,253)				773,045		0002
Interest Rate Swap 3.4182 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2023	06/05/2029		45,000,000	3.4182 (SOFR)			(105,307)	(1,538,526)		(1,538,526)	(1,626,480)				368,483		0002
Interest Rate Swap 3.9322 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/14/2023	06/16/2027		25,000,000	3.9322 (SOFR)			38,677	(83,031)		(83,031)	(285,831)				105,300		0002
Interest Rate Swap 3.5676 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2023	06/16/2031		75,000,000	3.5676 (SOFR)			(91,308)	(3,918,119)		(3,918,119)	(4,214,601)				814,050		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3.1315 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2023	06/30/2053		130,000,000	3.1315 (SOFR)			(589,812)	(36,246,702)		(36,246,702)	(13,915,418)				3,362,905		0002
Interest Rate Swap SOFR (3.7950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/06/2023	07/11/2033		100,000,000	SOFR (3.7950)			(47,953)	6,078,370		6,078,370	7,144,596				1,302,250		0002
Interest Rate Swap 3.5987 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2033		40,000,000	3.5987 (SOFR)			(40,200)	(2,884,986)		(2,884,986)	(2,792,220)				521,220		0002
Interest Rate Swap 3.4996 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2043		20,000,000	3.4996 (SOFR)			(35,138)	(3,530,737)		(3,530,737)	(1,964,648)				409,840		0002
Interest Rate Swap 3.5983 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2033		20,000,000	3.5983 (SOFR)			(20,161)	(1,442,952)		(1,442,952)	(1,396,041)				260,610		0002
Interest Rate Swap 3.9360 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/17/2023	07/19/2027		10,000,000	3.9360 (SOFR)			15,508	(40,453)		(40,453)	(128,790)				44,720		0002
Interest Rate Swap 3.6183 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/17/2023	07/19/2030		25,000,000	3.6183 (SOFR)			(21,460)	(1,022,721)		(1,022,721)	(1,225,367)				243,763		0002
Interest Rate Swap 3.7139 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2033		10,000,000	3.7139 (SOFR)			(1,517)	(661,925)		(661,925)	(711,875)				131,040		0002
Interest Rate Swap 3.9051 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2028		200,000,000	3.9051 (SOFR)			259,655	(2,930,794)		(2,930,794)	(5,840,538)				1,365,900		0002
Interest Rate Swap 6.0570 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2031		1,000,000	6.0570 (SOFR)			15,633	38,249		38,249	(68,255)				10,465		0002
Interest Rate Swap 6.0800 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2032		1,000,000	6.0800 (SOFR)			15,805	46,459		46,459	(76,015)				11,599		0002
Interest Rate Swap 6.0940 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2033		1,000,000	6.0940 (SOFR)			15,910	53,758		53,758	(82,651)				12,633		0002
Interest Rate Swap 6.1040 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2034		1,000,000	6.1040 (SOFR)			15,985	66,061		66,061	(89,239)				13,587		0002
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2035		1,000,000	6.1090 (SOFR)			16,023	66,186		66,186	(93,381)				14,477		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2036		1,000,000	6.1080 (SOFR)			16,015	70,841		70,841	(97,598)				15,317		0002
Interest Rate Swap 6.1030 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2037		1,000,000	6.1030 (SOFR)			15,978	74,323		74,323	(101,218)				16,114		0002
Interest Rate Swap 5.9460 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2028		1,000,000	5.9460 (SOFR)			14,800	15,627		15,627	(36,654)				6,373		0002
Interest Rate Swap 6.1070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2034		1,000,000	6.1070 (SOFR)			16,008	62,293		62,293	(89,689)				13,809		0002
Interest Rate Swap 6.1110 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2035		1,000,000	6.1110 (SOFR)			16,038	67,827		67,827	(94,452)				14,686		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2036		1,000,000	6.1080 (SOFR)			16,015	72,071		72,071	(98,459)				15,516		0002
Interest Rate Swap 6.1010 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2037		1,000,000	6.1010 (SOFR)			15,963	75,231		75,231	(102,165)				16,302		0002
Interest Rate Swap 5.9580 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2028		1,000,000	5.9580 (SOFR)			14,890	17,262		17,262	(40,420)				6,850		0002
Interest Rate Swap 6.0070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2029		1,000,000	6.0070 (SOFR)			15,258	25,380		25,380	(53,308)				8,481		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2030		1,000,000	6.0440 (SOFR)			15,535	34,137		34,137	(63,594)				9,845		0002
Interest Rate Swap 2.5488 (SOFR)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2023	08/23/2033		10,000,000	2.5488 (SOFR)			(107,083)	(1,465,793)		(1,465,793)	(561,042)				131,350		0002
Interest Rate Swap 6.0360 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2030		1,000,000	6.0360 (SOFR)			15,475	32,051		32,051	(61,221)				9,520		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)
Interest Rate Swap 6.0650 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2031		1,000,000	6.0650 (SOFR)			15,693	40,631		40,631	(70,158)				10,753		0002
Interest Rate Swap 6.0850 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2032		1,000,000	6.0850 (SOFR)			15,843	48,607		48,607	(77,687)				11,861		0002
Interest Rate Swap 6.0990 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	05/15/2033		1,000,000	6.0990 (SOFR)			15,948	55,890		55,890	(84,137)				12,872		0002
Interest Rate Swap 6.0500 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2030		1,000,000	6.0500 (SOFR)			15,580	36,169		36,169	(65,973)				10,160		0002
Interest Rate Swap 6.0750 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2031		1,000,000	6.0750 (SOFR)			15,768	44,572		44,572	(74,162)				11,324		0002
Interest Rate Swap 6.0920 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2032		1,000,000	6.0920 (SOFR)			15,895	52,167		52,167	(81,027)				12,381		0002
Interest Rate Swap 6.1030 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2033		1,000,000	6.1030 (SOFR)			15,978	59,018		59,018	(87,068)				13,353		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2034		1,000,000	6.1080 (SOFR)			16,015	64,964		64,964	(92,171)				14,258		0002
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2035		1,000,000	6.1090 (SOFR)			16,023	69,937		69,937	(96,583)				15,109		0002
Interest Rate Swap 6.1050 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2036		1,000,000	6.1050 (SOFR)			15,993	73,737		73,737	(100,234)				15,917		0002
Interest Rate Swap 6.0710 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2031		1,000,000	6.0710 (SOFR)			15,738	42,617		42,617	(72,134)				11,042		0002
Interest Rate Swap 6.0890 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2032		1,000,000	6.0890 (SOFR)			15,873	50,419		50,419	(79,334)				12,124		0002
Interest Rate Swap 6.1020 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2033		1,000,000	6.1020 (SOFR)			15,970	57,501		57,501	(85,584)				13,115		0002
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2034		1,000,000	6.1090 (SOFR)			16,023	63,730		63,730	(90,915)				14,035		0002
Interest Rate Swap 6.1110 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2035		1,000,000	6.1110 (SOFR)			16,038	75,282		75,282	(96,328)				14,899		0002
Interest Rate Swap 6.1070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2036		1,000,000	6.1070 (SOFR)			16,008	72,943		72,943	(99,300)				15,718		0002
Interest Rate Swap 6.0930 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2037		1,000,000	6.0930 (SOFR)			15,903	75,298		75,298	(103,088)				16,494		0002
Interest Rate Swap 5.9700 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2028		1,000,000	5.9700 (SOFR)			14,980	19,057		19,057	(44,069)				7,295		0002
Interest Rate Swap 6.0160 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	11/15/2029		1,000,000	6.0160 (SOFR)			15,325	27,409		27,409	(56,222)				8,844		0002
Interest Rate Swap 3.9380 (SOFR)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	07/05/2031		10,000,000	3.9380 (SOFR)			(3,366)	(484,947)		(484,947)	(658,134)				109,135		0002
Interest Rate Swap SOFR (4.7360)	PORTFOLIO	All	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	01/22/2028		25,000,000	SOFR (4.7360)			(142,658)	51,228		51,228	603,433				143,200		0002
Interest Rate Swap 2.7513 (SOFR)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2023	05/13/2033		15,000,000	2.7513 (SOFR)			(137,598)	(1,981,127)		(1,981,127)	846,248				192,998		0002
Interest Rate Swap 5.9340 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2028		1,000,000	5.9340 (SOFR)			14,710	13,638		13,638	(33,036)				5,870		0002
Interest Rate Swap 5.9820 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2029		1,000,000	5.9820 (SOFR)			15,070	20,994		20,994	(47,353)				7,715		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2030		1,000,000	6.0250 (SOFR)			15,393	29,498		29,498	(58,862)				9,194		0002
Interest Rate Swap SOFR (3.8309)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2023	09/01/2038		180,000,000	SOFR (3.8309)			(130,599)	18,453,762		18,453,762	16,447,961				3,108,420		0002

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Interest Rate Swap SOFR (3.6684)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2023	09/01/2048		50,000,000	SOFR (3.6684)			25,337	9,286,489		9,286,489	5,495,981				1,170,925		0002
Interest Rate Swap 6.0060 (SOFR)	PORTFOLIO	All	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	06/15/2037		13,000,000	6.0060 (SOFR)			198,361	881,802		881,802	(1,314,357)				212,771		0002
Interest Rate Swap 3.8525 (SOFR)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/18/2023	10/02/2029		8,000,000	3.8525 (SOFR)			(7,430)	(182,099)		(182,099)	(310,087)				69,376		0002
Interest Rate Swap 3.0130 (SOFR)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/18/2023	06/07/2033		20,000,000	3.0130 (SOFR)			(144,313)	(2,366,329)		(2,366,329)	(1,170,011)				258,660		0002
Interest Rate Swap 2.8010 (SOFR)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2023	06/07/2028		60,000,000	2.8010 (SOFR)			(528,213)	(2,061,226)		(2,061,226)	(889,641)				389,730		0002
Interest Rate Swap 4.1014 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	10/06/2053		20,000,000	4.1014 (SOFR)			55,401	(2,743,164)		(2,743,164)	(2,508,404)				519,960		0002
Interest Rate Swap 4.5597 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	10/04/2027		140,000,000	4.5597 (SOFR)			874,387	27,235		27,235	(2,909,391)				703,850		0002
Interest Rate Swap 4.2700 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/17/2023	10/20/2053		90,000,000	4.2700 (SOFR)			368,551	(10,118,747)		(10,118,747)	(11,582,051)				2,341,485		0002
Interest Rate Swap 4.3513 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/25/2023	10/27/2053		200,000,000	4.3513 (SOFR)			946,937	(20,099,686)		(20,099,686)	(26,053,663)				5,205,100		0002
Interest Rate Swap 4.5390 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2028		200,000,000	4.5390 (SOFR)			1,270,395	(970,876)		(970,876)	(7,842,262)				1,499,800		0002
Interest Rate Swap 4.5650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2027		200,000,000	4.5650 (SOFR)			1,309,829	(159,990)		(159,990)	(4,990,982)				1,116,500		0002
Interest Rate Swap 4.6500 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2026		200,000,000	4.6500 (SOFR)			1,438,745	246,960		246,960	(2,113,870)				496,600		0002
Interest Rate Swap SOFR (4.1825)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/08/2032		14,000,000	SOFR (4.1825)			(48,996)	483,327		483,327	991,557				173,061		0002
Interest Rate Swap 4.1517 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/09/2048		20,000,000	4.1517 (SOFR)			65,329	(2,446,571)		(2,446,571)	(2,363,584)				470,380		0002
Interest Rate Swap SOFR (4.2368)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2023	11/10/2028		10,000,000	SOFR (4.2368)			(39,119)	103,397		103,397	350,769				72,715		0002
Interest Rate Swap 4.1196 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2023	11/16/2029		30,000,000	4.1196 (SOFR)			91,336	(585,702)		(585,702)	(1,389,334)				265,440		0002
Interest Rate Swap 4.2078 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/19/2029		210,000,000	4.2078 (SOFR)			781,122	(3,577,781)		(3,577,781)	(9,883,488)				1,860,495		0002
Interest Rate Swap 4.1888 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2031		230,000,000	4.1888 (SOFR)			820,940	(6,576,553)		(6,576,553)	(14,789,790)				2,605,785		0002
Interest Rate Swap SOFR (4.2070)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2043		120,000,000	SOFR (4.2070)			(444,878)	11,774,240		11,774,240	13,036,831				2,484,180		0002
Interest Rate Swap SOFR (4.1250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2048		550,000,000	SOFR (4.1250)			(1,697,018)	69,280,801		69,280,801	64,803,391				12,942,050		0002
Interest Rate Swap SOFR (4.1917)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2033		20,000,000	SOFR (4.1917)			(71,826)	801,910		801,910	1,537,810				267,150		0002
Interest Rate Swap SOFR (4.0712)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/21/2023	11/26/2035		200,000,000	SOFR (4.0712)			(541,051)	12,272,997		12,272,997	17,031,483				3,026,800		0002
Interest Rate Swap SOFR (4.3746)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/21/2023	11/24/2026		30,000,000	SOFR (4.3746)			(149,998)	(12,984)		(12,984)	224,600				58,230		0002
Interest Rate Swap 4.0688 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2023	12/07/2026		100,000,000	4.0688 (SOFR)			272,507	(5,268)		(5,268)	(562,191)				215,800		0002
Interest Rate Swap 3.7967 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2023	12/07/2029		45,000,000	3.7967 (SOFR)			29,791	(1,321,631)		(1,321,631)	(2,005,711)				401,805		0002
Interest Rate Swap 3.7644 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/10/2029		55,000,000	3.7644 (SOFR)			23,271	(1,671,989)		(1,671,989)	(2,443,316)				491,728		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (3.7268)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/08/2033		30,000,000	SOFR (3.7268)			(3,947)	2,054,246		2,054,246	2,195,128				402,345		0002
Interest Rate Swap SOFR (3.7570)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/08/2038		25,000,000	SOFR (3.7570)			(9,015)	2,788,714		2,788,714	2,285,981				436,563		0002
Interest Rate Swap 3.9534 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2026		100,000,000	3.9534 (SOFR)			187,061	(31,953)		(31,953)	(501,310)				228,150		0002
Interest Rate Swap 3.6600 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/16/2030		20,000,000	3.6600 (SOFR)			(7,027)	(869,747)		(869,747)	(1,060,922)				205,270		0002
Interest Rate Swap 3.6647 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/17/2035		20,000,000	3.6647 (SOFR)			(6,256)	(1,835,011)		(1,835,011)	(1,629,864)				303,630		0002
Interest Rate Swap 3.6438 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2033		20,000,000	3.6438 (SOFR)			(9,542)	(1,473,417)		(1,473,417)	(1,451,145)				268,580		0002
Interest Rate Swap 3.5725 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2048		15,000,000	3.5725 (SOFR)			(15,272)	(2,995,710)		(2,995,710)	(1,635,294)				353,573		0002
Interest Rate Swap 3.5294 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/14/2023	12/19/2033		20,000,000	3.5294 (SOFR)			(26,661)	(1,613,946)		(1,613,946)	(1,432,271)				268,790		0002
Interest Rate Swap 3.4840 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/23/2030		140,000,000	3.4840 (SOFR)			(233,221)	(7,049,806)		(7,049,806)	(7,260,392)				1,440,180		0002
Interest Rate Swap 3.4713 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/24/2035		140,000,000	3.4713 (SOFR)			(246,313)	(14,868,855)		(14,868,855)	(11,156,610)				2,127,650		0002
Interest Rate Swap 3.2767 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2053		5,000,000	3.2767 (SOFR)			(16,205)	(1,295,200)		(1,295,200)	(551,970)				130,495		0002
Interest Rate Swap 3.7506 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2023	01/04/2027		10,000,000	3.7506 (SOFR)			3,706	(10,081)		(10,081)	(41,423)				25,640		0002
Interest Rate Swap 3.4748 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2023	01/02/2030		30,000,000	3.4748 (SOFR)			(51,461)	(1,189,890)		(1,189,890)	(1,288,919)				270,840		0002
Interest Rate Swap 3.8220 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2024	01/05/2027		65,000,000	3.8220 (SOFR)			59,319	(54,575)		(54,575)	(305,325)				167,538		0002
Interest Rate Swap 3.5754 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2024	01/05/2029		10,000,000	3.5754 (SOFR)			(9,577)	(254,307)		(254,307)	(324,020)				75,310		0002
Interest Rate Swap 3.4943 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2024	01/05/2033		60,000,000	3.4943 (SOFR)			(94,362)	(4,346,965)		(4,346,965)	(3,969,693)				751,260		0002
Interest Rate Swap 3.7567 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2024	01/10/2028		50,000,000	3.7567 (SOFR)			20,291	(542,857)		(542,857)	(980,043)				282,775		0002
Interest Rate Swap 3.4335 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2024	01/08/2054		40,000,000	3.4335 (SOFR)			(81,528)	(9,442,580)		(9,442,580)	(4,537,731)				1,044,860		0002
Interest Rate Swap 3.6273 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/10/2024	01/12/2032		25,000,000	3.6273 (SOFR)			(14,375)	(1,387,607)		(1,387,607)	(1,525,010)				287,438		0002
Interest Rate Swap 3.6086 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/12/2024	01/17/2028		110,000,000	3.6086 (SOFR)			(80,390)	(1,425,472)		(1,425,472)	(2,075,133)				626,780		0002
Interest Rate Swap 3.7296 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2024	01/22/2031		40,000,000	3.7296 (SOFR)			7,396	(1,673,155)		(1,673,155)	(2,178,125)				415,460		0002
Interest Rate Swap 3.8200 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2024	01/26/2029		80,000,000	3.8200 (SOFR)			69,212	(1,664,207)		(1,664,207)	(2,792,277)				610,040		0002
Interest Rate Swap 3.6854 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2024	01/26/2054		10,000,000	3.6854 (SOFR)			(1,555)	(1,990,052)		(1,990,052)	(1,182,469)				261,450		0002
Interest Rate Swap 3.7618 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/01/2024	02/05/2027		50,000,000	3.7618 (SOFR)			20,413	(74,960)		(74,960)	(260,415)				148,050		0002
Interest Rate Swap 3.6155 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/01/2024	02/07/2028		50,000,000	3.6155 (SOFR)			(35,379)	(678,789)		(678,789)	(987,731)				291,125		0002
Interest Rate Swap 3.5479 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/01/2024	02/05/2029		50,000,000	3.5479 (SOFR)			(60,671)	(1,353,492)		(1,353,492)	(1,662,405)				383,525		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.8092 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/02/2024	02/07/2028		70,000,000	3.8092 (SOFR)			53,276	(774,276)		(774,276)	(1,481,127)				407,575		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.7370 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/07/2024	02/09/2032		10,000,000	3.7370 (SOFR)			2,157	(511,524)		(511,524)	(623,912)				115,805		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.7915 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/12/2044		250,000,000	3.7915 (SOFR)			155,960	(36,815,430)		(36,815,430)	(25,876,208)				5,211,250		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.9220)	PORTFOLIO	All		INC CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/14/2028		10,000,000	SOFR (3.9220)			(16,057)	97,840		97,840	222,657				58,635		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.8212)	PORTFOLIO	All		INC CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/12/2030		40,000,000	SOFR (3.8212)			(33,950)	1,212,738		1,212,738	1,865,807				367,300		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.9138 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/13/2024	02/15/2044		10,000,000	3.9138 (SOFR)			15,460	(1,332,014)		(1,332,014)	(1,052,102)				208,500		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.9916 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/14/2024	02/16/2029		5,000,000	3.9916 (SOFR)			10,682	(87,707)		(87,707)	(184,291)				38,598		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.7956 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/14/2024	02/16/2049		50,000,000	3.7956 (SOFR)			32,473	(8,533,702)		(8,533,702)	(5,648,030)				1,183,150		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (4.2757)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/16/2024	02/22/2027		250,000,000	SOFR (4.2757)			(1,070,172)	(42,934)		(42,934)	2,381,946				787,875		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
4.2688 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/22/2024	02/26/2027		150,000,000	4.2688 (SOFR)			633,609	17,810		17,810	(1,442,130)				479,175		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.9965)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/22/2024	02/26/2030		20,000,000	SOFR (3.9965)			(43,175)	503,880		503,880	966,530				184,690		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.9228 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/29/2024	03/04/2030		10,000,000	3.9228 (SOFR)			15,916	(276,196)		(276,196)	(479,276)				92,565		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
4.2496 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	02/29/2024	03/04/2027		10,000,000	4.2496 (SOFR)			40,702	13		13	(96,809)				32,585		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.6814)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/06/2024	03/08/2044		10,000,000	SOFR (3.6814)			2,452	1,604,463		1,604,463	1,020,852				208,860		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.8055)	PORTFOLIO	All		INC CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	03/15/2039		40,000,000	SOFR (3.8055)			(27,489)	4,377,600		4,377,600	3,706,436				706,060		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.5847)	PORTFOLIO	All		INC CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	03/16/2054		60,000,000	SOFR (3.5847)			59,217	12,850,357		12,850,357	6,987,122				1,572,540		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.9050)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/20/2024	03/22/2034		50,000,000	SOFR (3.9050)			(71,630)	3,004,779		3,004,779	3,809,115				683,725		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.7978 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	03/27/2024	04/01/2044		100,000,000	3.7978 (SOFR)			60,805	(14,737,203)		(14,737,203)	(10,381,305)				2,092,550		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
4.2458 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/10/2024	04/12/2030		35,000,000	4.2458 (SOFR)			139,745	(631,589)		(631,589)	(1,797,272)				329,000		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (4.6447)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	04/10/2024	04/12/2027		250,000,000	SOFR (4.6447)			(1,754,329)	(425,496)		(425,496)	3,495,309				911,250		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.8950 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	10/02/2034		5,000,000	3.8950 (SOFR)			(2,871)	(430,328)		(430,328)	(377,968)				70,760		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.4380 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	08/23/2029		10,000,000	2.4380 (SOFR)			(115,015)	(711,923)		(711,923)	(291,116)				85,125		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.8375 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	04/03/2032		95,000,000	2.8375 (SOFR)			(808,047)	(10,497,504)		(10,497,504)	(5,093,533)				1,115,205		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.9700 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	04/03/2042		25,000,000	2.9700 (SOFR)			(187,800)	(6,407,720)		(6,407,720)	(2,128,461)				492,413		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
4.2027 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/13/2024	05/15/2030		80,000,000	4.2027 (SOFR)			290,301	(1,592,983)		(1,592,983)	(4,148,789)				761,560		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.9589 (SOFR)	PORTFOLIO	All		MARKETS CME LCZ7XYGSLJUHFXXNXD88	05/13/2024	05/17/2049		60,000,000	3.9589 (SOFR)			106,748	(8,973,958)		(8,973,958)	(6,959,746)				1,427,580		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4.0590 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/15/2024	05/17/2030		20,000,000	4.0590 (SOFR)			50,760	(493,464)		(493,464)	(1,016,392)				190,530		0002
Interest Rate Swap 4.4345 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2024	05/20/2027		40,000,000	4.4345 (SOFR)			215,277	14,510		14,510	(558,049)				159,460		0002
Interest Rate Swap SOFR (4.2276)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/29/2024	05/31/2039		100,000,000	SOFR (4.2276)			(380,620)	7,168,342		7,168,342	9,793,404				1,780,050		0002
Interest Rate Swap 4.1220 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/03/2024	06/05/2030		45,000,000	4.1220 (SOFR)			134,854	(1,030,549)		(1,030,549)	(2,329,633)				431,753		0002
Interest Rate Swap 4.4529 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/03/2024	06/07/2027		170,000,000	4.4529 (SOFR)			935,885	58,119		58,119	(2,520,666)				703,460		0002
Interest Rate Swap 4.0138 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/05/2024	06/07/2030		5,000,000	4.0138 (SOFR)			10,879	(132,723)		(132,723)	(254,980)				48,008		0002
Interest Rate Swap SOFR (3.9441)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/12/2024	06/14/2034		80,000,000	SOFR (3.9441)			(131,228)	4,753,311		4,753,311	6,206,668				1,110,640		0002
Interest Rate Swap SOFR (3.9743)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/12/2024	06/14/2032		10,000,000	SOFR (3.9743)			(18,694)	425,657		425,657	665,138				119,475		0002
Interest Rate Swap SOFR (3.8172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/12/2024	06/14/2049		80,000,000	SOFR (3.8172)			(54,242)	13,507,363		13,507,363	9,100,252				1,906,640		0002
Interest Rate Swap 3.7179 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2024	06/25/2049		90,000,000	3.7179 (SOFR)			(7,745)	(16,408,151)		(16,408,151)	(10,093,346)				2,146,410		0002
Interest Rate Swap 4.0042 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2024	06/28/2030		25,000,000	4.0042 (SOFR)			52,111	681,165		681,165	1,285,852				241,913		0002
Interest Rate Swap 3.8650 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2024	07/12/2032		30,000,000	3.8650 (SOFR)			30,529	(1,457,165)		(1,457,165)	(1,982,666)				360,825		0002
Interest Rate Swap 3.7509 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/17/2024	07/19/2030		20,000,000	3.7509 (SOFR)			2,943	726,872		726,872	1,000,385				195,010		0002
Interest Rate Swap SOFR (3.6806)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/31/2024	08/02/2034		80,000,000	SOFR (3.6806)			31,672	6,196,058		6,196,058	6,063,310				1,120,280		0002
Interest Rate Swap 3.3571 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/02/2024	08/06/2032		50,000,000	3.3571 (SOFR)			(142,704)	(3,739,240)		(3,739,240)	(3,116,176)				604,925		0002
Interest Rate Swap 3.5408 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/08/2024	08/13/2029		20,000,000	3.5408 (SOFR)			(29,313)	665,059		665,059	782,437				169,450		0002
Interest Rate Swap SOFR (3.2416)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/09/2024	09/11/2034		10,000,000	SOFR (3.2416)			37,521	1,071,829		1,071,829	722,652				141,010		0002
Interest Rate Swap 3.1464 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2024	09/13/2030		10,000,000	3.1464 (SOFR)			(44,714)	592,273		592,273	467,333				99,450		0002
Interest Rate Swap SOFR (3.1937)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2024	09/13/2034		30,000,000	SOFR (3.1937)			123,390	3,311,228		3,311,228	2,155,426				423,180		0002
Interest Rate Swap 3.3064 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2024	09/16/2044		100,000,000	3.3064 (SOFR)			(326,245)	(20,788,740)		(20,788,740)	(9,762,126)				2,119,850		0002
Interest Rate Swap 3.1497 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/18/2024	09/20/2030		25,000,000	3.1497 (SOFR)			(111,283)	(1,484,147)		(1,484,147)	(1,172,922)				249,225		0002
Interest Rate Swap SOFR (3.2189)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2024	09/27/2028		100,000,000	SOFR (3.2189)			393,309	2,871,635		2,871,635	2,597,386				706,150		0002
Interest Rate Swap SOFR (3.2292)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2024	09/27/2030		125,000,000	SOFR (3.2292)			481,844	7,094,565		7,094,565	5,959,949				1,249,125		0002
Interest Rate Swap SOFR (3.2488)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2024	09/29/2031		100,000,000	SOFR (3.2488)			370,998	6,916,364		6,916,364	5,571,397				1,118,050		0002
Interest Rate Swap SOFR (3.3062)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2024	09/28/2054		25,000,000	SOFR (3.3062)			81,777	6,417,015		6,417,015	2,789,010				661,600		0002
Interest Rate Swap SOFR (3.2759)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/01/2024	10/03/2034		75,000,000	SOFR (3.2759)			262,500	7,923,123		7,923,123	5,461,725				1,061,550		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (3.2733)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/02/2024	10/04/2032		75,000,000	SOFR (3.2733)			263,213	6,073,246		6,073,246	4,693,159				919,800		0002
Interest Rate Swap 3.5090 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2024	10/09/2034		5,000,000	3.5090 (SOFR)			(8,562)	(452,526)		(452,526)	(375,267)				70,843		0002
Interest Rate Swap SOFR (3.5724)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/04/2024	10/10/2044		30,000,000	SOFR (3.5724)			36,850	5,309,148		5,309,148	3,045,348				637,125		0002
Interest Rate Swap 3.6180 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2024	10/10/2044		175,000,000	3.6180 (SOFR)			(154,445)	(30,027,071)		(30,027,071)	(17,877,476)				3,716,563		0002
Interest Rate Swap 3.6282 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/11/2024	10/18/2027		35,000,000	3.6282 (SOFR)			(27,027)	(330,126)		(330,126)	(516,088)				179,270		0002
Interest Rate Swap 3.5712 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/11/2024	10/18/2032		110,000,000	3.5712 (SOFR)			(132,481)	(7,257,257)		(7,257,257)	(7,185,019)				1,353,330		0002
Interest Rate Swap 3.5598 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2024	10/17/2034		20,000,000	3.5598 (SOFR)			(26,014)	(1,747,206)		(1,747,206)	(1,512,442)				283,760		0002
Interest Rate Swap 3.6341 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2024	10/17/2044		20,000,000	3.6341 (SOFR)			(14,745)	(3,396,076)		(3,396,076)	(2,048,799)				424,970		0002
Interest Rate Swap 3.5115 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/16/2024	10/18/2030		25,000,000	3.5115 (SOFR)			(41,427)	(1,181,071)		(1,181,071)	(1,259,318)				251,625		0002
Interest Rate Swap SOFR (3.6912)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/17/2024	10/21/2039		75,000,000	SOFR (3.6912)			21,832	9,392,372		9,392,372	6,953,187				1,355,513		0002
Interest Rate Swap 3.7023 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/17/2024	10/21/2044		20,000,000	3.7023 (SOFR)			(4,138)	(3,236,268)		(3,236,268)	(2,068,766)				425,100		0002
Interest Rate Swap SOFR (3.7979)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/24/2024	10/28/2039		120,000,000	SOFR (3.7979)			(64,972)	13,823,442		13,823,442	11,281,746				2,170,380		0002
Interest Rate Swap SOFR (3.7786)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/30/2024	11/01/2033		20,000,000	SOFR (3.7786)			(8,307)	1,287,974		1,287,974	1,459,890				266,330		0002
Interest Rate Swap SOFR (3.6632)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/30/2024	11/02/2054		15,000,000	SOFR (3.6632)			6,902	3,053,301		3,053,301	1,779,357				397,635		0002
Interest Rate Swap 3.9356 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2024	11/15/2044		5,000,000	3.9356 (SOFR)			8,248	(673,060)		(673,060)	(534,841)				106,478		0002
Interest Rate Swap 3.9358 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2024	11/15/2029		20,000,000	3.9358 (SOFR)			33,014	(495,921)		(495,921)	(898,352)				176,880		0002
Interest Rate Swap 3.8897 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/19/2024	11/21/2044		10,000,000	3.8897 (SOFR)			13,132	(1,401,485)		(1,401,485)	(1,063,500)				213,050		0002
Interest Rate Swap 3.9335 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2024	11/22/2029		350,000,000	3.9335 (SOFR)			579,223	(8,765,191)		(8,765,191)	(15,801,620)				3,104,850		0002
Interest Rate Swap 3.9205 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2024	11/22/2030		50,000,000	3.9205 (SOFR)			77,817	(1,655,051)		(1,655,051)	(2,721,272)				509,175		0002
Interest Rate Swap 3.9367 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2024	11/22/2044		30,000,000	3.9367 (SOFR)			50,373	(4,037,653)		(4,037,653)	(3,211,038)				639,195		0002
Interest Rate Swap 3.8547 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2024	11/22/2049		20,000,000	3.8547 (SOFR)			21,147	(3,300,889)		(3,300,889)	(2,303,253)				481,270		0002
Interest Rate Swap SOFR (3.8371)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/26/2024	11/29/2034		20,000,000	SOFR (3.8371)			(18,723)	1,401,901		1,401,901	1,576,263				285,830		0002
Interest Rate Swap 3.8670 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2024	12/06/2027		190,000,000	3.8670 (SOFR)			227,061	(1,610,278)		(1,610,278)	(3,573,690)				1,033,505		0002
Interest Rate Swap 3.8023 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2024	12/05/2028		125,000,000	3.8023 (SOFR)			108,077	(2,465,686)		(2,465,686)	(5,561,156)				923,563		0002
Interest Rate Swap 3.7369 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2024	12/05/2031		60,000,000	3.7369 (SOFR)			27,718	(2,966,369)		(2,966,369)	(4,364,484)				683,010		0002
Interest Rate Swap 3.7340 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2024	12/05/2033		60,000,000	3.7340 (SOFR)			10,615	(4,077,696)		(4,077,696)	(4,390,977)				804,210		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3.7374 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/04/2024	12/06/2044		35,000,000	3.7374 (SOFR)			7,418	(5,546,825)		(5,546,825)	(3,651,158)				746,515		0002
Interest Rate Swap SOFR (3.7811)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/11/2024	12/13/2034		5,000,000	SOFR (3.7811)			(2,818)	370,994		370,994	392,584				71,625		0002
Interest Rate Swap 4.0016 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2024	12/20/2030		25,000,000	4.0016 (SOFR)			56,402	(766,421)		(766,421)	(1,394,854)				256,925		0002
Interest Rate Swap SOFR (4.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/23/2024	12/26/2033		45,000,000	SOFR (4.0679)			(124,693)	2,173,778		2,173,778	3,442,898				605,565		0002
Interest Rate Swap 4.0218 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2024	01/03/2050		60,000,000	4.0218 (SOFR)			145,657	(8,559,053)		(8,559,053)	(7,097,760)				1,447,380		0002
Interest Rate Swap 4.0568 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2025	01/06/2028		10,000,000	4.0568 (SOFR)			26,912	(70,772)		(70,772)	(216,100)				56,315		0002
Interest Rate Swap 4.0843 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/03/2025	01/07/2028		115,000,000	4.0843 (SOFR)			333,305	(778,152)		(778,152)	(2,512,955)				648,313		0002
Interest Rate Swap SOFR (4.1557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/16/2025	01/22/2035		50,000,000	SOFR (4.1557)			(170,835)	2,489,581		2,489,581	4,125,880				721,025		0002
Interest Rate Swap 4.1687 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/23/2045		60,000,000	4.1687 (SOFR)			210,817	(6,472,231)		(6,472,231)	(6,648,637)				1,284,360		0002
Interest Rate Swap 4.1066 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/24/2028		110,000,000	4.1066 (SOFR)			334,128	(757,038)		(757,038)	(2,500,366)				631,400		0002
Interest Rate Swap 4.0917 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/24/2050		100,000,000	4.0917 (SOFR)			292,446	(13,326,900)		(13,326,900)	(11,955,535)				2,415,300		0002
Interest Rate Swap 4.1841 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/23/2025	01/29/2035		25,000,000	4.1841 (SOFR)			90,536	(1,199,768)		(1,199,768)	(2,071,513)				360,925		0002
Interest Rate Swap 4.2182 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/23/2025	01/27/2045		15,000,000	4.2182 (SOFR)			58,244	(1,530,202)		(1,530,202)	(1,673,086)				321,188		0002
Interest Rate Swap 4.0351 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2025	02/06/2031		20,000,000	4.0351 (SOFR)			179,463	(606,393)		(606,393)	(3,825,671)				208,710		0002
Interest Rate Swap SOFR (3.9403)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2025	02/09/2032		25,000,000	SOFR (3.9403)			(43,933)	1,040,785		1,040,785	1,600,943				289,513		0002
Interest Rate Swap SOFR (4.1267)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/12/2025	02/15/2055		95,000,000	SOFR (4.1267)			(300,136)	12,773,620		12,773,620	12,169,489				2,531,228		0002
Interest Rate Swap 4.1144 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/20/2025	02/24/2027		125,000,000	4.1144 (SOFR)			381,947	(59,079)		(59,079)	(1,052,302)				396,625		0002
Interest Rate Swap 3.8870 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/25/2025	02/28/2033		35,000,000	3.8870 (SOFR)			46,459	(1,841,715)		(1,841,715)	(2,460,427)				443,380		0002
Interest Rate Swap 3.9684 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/25/2025	02/27/2045		15,000,000	3.9684 (SOFR)			29,164	(1,983,739)		(1,983,739)	(1,621,387)				321,930		0002
Interest Rate Swap 3.8474 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/28/2025	03/04/2027		140,000,000	3.8474 (SOFR)			142,778	(232,002)		(232,002)	(944,141)				456,190		0002
Interest Rate Swap SOFR (3.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2025	03/06/2034		15,000,000	SOFR (3.7506)			(4,246)	1,039,487		1,039,487	1,119,117				204,510		0002
Interest Rate Swap SOFR (3.7295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2025	03/08/2055		15,000,000	SOFR (3.7295)			(1,799)	2,913,782		2,913,782	1,806,486				400,073		0002
Interest Rate Swap SOFR (3.8738)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/18/2025	03/20/2035		15,000,000	SOFR (3.8738)			(17,986)	1,053,591		1,053,591	1,207,572				218,325		0002
Interest Rate Swap 3.8415 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/19/2025	03/21/2031		25,000,000	3.8415 (SOFR)			23,707	(971,157)		(971,157)	(1,413,703)				264,400		0002
Interest Rate Swap SOFR (3.8251)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/19/2025	03/21/2034		5,000,000	SOFR (3.8251)			(17,973)	325,200		325,200	637,576				68,360		0002
Interest Rate Swap 3.8366 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/04/2050		25,000,000	3.8366 (SOFR)			22,339	(4,216,745)		(4,216,745)	(2,886,927)				606,300		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)
Interest Rate Swap SOFR (3.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/05/2032		40,000,000	SOFR (3.6984)			6,034	2,177,026		2,177,026	2,522,331				469,800		0002
Interest Rate Swap SOFR (3.7877)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/04/2036		10,000,000	SOFR (3.7877)			(5,227)	853,837		853,837	837,174				154,255		0002
Interest Rate Swap 3.5706 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/07/2025	04/11/2033		20,000,000	3.5706 (SOFR)			(22,643)	(1,422,409)		(1,422,409)	(1,364,411)				255,620		0002
Interest Rate Swap 3.7062 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/07/2025	04/09/2055		20,000,000	3.7062 (SOFR)			(1,929)	(3,957,862)		(3,957,862)	(2,401,195)				534,250		0002
Interest Rate Swap 3.8199 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/09/2025	04/11/2035		25,000,000	3.8199 (SOFR)			18,956	(1,861,733)		(1,861,733)	(2,005,561)				365,163		0002
Interest Rate Swap SOFR (3.5923)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/22/2025	04/24/2030		50,000,000	SOFR (3.5923)			48,889	1,971,368		1,971,368	2,336,728				472,175		0002
Interest Rate Swap 3.5587 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/29/2025	05/02/2033		10,000,000	3.5587 (SOFR)			(12,471)	(723,767)		(723,767)	(684,225)				128,370		0002
Interest Rate Swap 3.6491 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/29/2025	05/01/2035		5,000,000	3.6491 (SOFR)			(2,777)	(434,185)		(434,185)	(394,162)				73,268		0002
Interest Rate Swap 3.8748 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/29/2025	05/01/2045		20,000,000	3.8748 (SOFR)			23,128	(2,887,041)		(2,887,041)	(2,140,529)				431,250		0002
Interest Rate Swap 3.4347 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/30/2025	05/02/2031		25,000,000	3.4347 (SOFR)			(54,678)	(1,409,760)		(1,409,760)	(1,356,052)				267,775		0002
Interest Rate Swap 3.8774 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/30/2025	05/02/2045		30,000,000	3.8774 (SOFR)			35,119	(4,321,429)		(4,321,429)	(3,211,809)				646,920		0002
Interest Rate Swap SOFR (3.9063)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/12/2025	05/15/2034		75,000,000	SOFR (3.9063)			(103,591)	4,589,508		4,589,508	5,765,760				1,035,675		0002
Interest Rate Swap 3.7760 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/15/2025	05/19/2031		150,000,000	3.7760 (SOFR)			58,396	(6,432,497)		(6,432,497)	(8,590,034)				1,614,750		0002
Interest Rate Swap SOFR (3.7066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/15/2025	05/19/2028		50,000,000	SOFR (3.7066)			6,825	781,802		781,802	1,227,505				319,725		0002
Interest Rate Swap 3.7332 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/15/2025	05/20/2030		200,000,000	3.7332 (SOFR)			12,741	(7,100,189)		(7,100,189)	(9,687,864)				1,907,400		0002
Interest Rate Swap 3.6670 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/16/2025	05/20/2030		55,000,000	3.6670 (SOFR)			(24,092)	(2,072,897)		(2,072,897)	(2,636,675)				524,535		0002
Interest Rate Swap SOFR (3.8465)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/16/2025	05/22/2034		75,000,000	SOFR (3.8465)			(69,079)	4,884,798		4,884,798	5,731,896				1,036,950		0002
Interest Rate Swap 3.7240 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/16/2025	05/20/2031		265,000,000	3.7240 (SOFR)			(1,600)	(11,938,476)		(11,938,476)	(15,073,792)				2,853,653		0002
Interest Rate Swap 4.2389 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/22/2025	05/27/2050		30,000,000	4.2389 (SOFR)			116,762	(3,412,006)		(3,412,006)	(3,675,867)				729,795		0002
Interest Rate Swap SOFR (3.9241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/28/2025	05/30/2035		110,000,000	SOFR (3.9241)			(165,521)	7,513,019		7,513,019	8,989,296				1,619,310		0002
Interest Rate Swap 3.7245 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/03/2025	06/05/2031		30,000,000	3.7245 (SOFR)			(31,758)	(1,362,737)		(1,362,737)	(4,191,380)				324,570		0002
Interest Rate Swap 3.7355 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/03/2025	06/07/2027		180,000,000	3.7355 (SOFR)			11,686	(796,675)		(796,675)	(1,733,106)				744,840		0002
Interest Rate Swap 3.6457 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/04/2025	06/06/2031		30,000,000	3.6457 (SOFR)			(18,652)	(1,461,441)		(1,461,441)	(1,698,094)				324,675		0002
Interest Rate Swap SOFR (3.7910)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/11/2025	06/14/2032		40,000,000	SOFR (3.7910)			(19,193)	2,065,175		2,065,175	2,600,495				477,900		0002
Interest Rate Swap 3.5591 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/25/2025	06/27/2031		40,000,000	3.5591 (SOFR)			(51,907)	(2,116,100)		(2,116,100)	(2,253,763)				435,540		0002
Interest Rate Swap 3.5613 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/25/2025	06/28/2027		105,000,000	3.5613 (SOFR)			(133,834)	(657,312)		(657,312)	(972,330)				452,393		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)
Interest Rate Swap 4.1492 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/08/2025	07/10/2045		25,000,000	4.1492 (SOFR)			79,319	(2,801,717)		(2,801,717)	(2,783,248)				541,825		0002
Interest Rate Swap 4.0771 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2025	07/11/2045		20,000,000	4.0771 (SOFR)			52,375	(2,415,937)		(2,415,937)	(2,205,523)				433,490		0002
Interest Rate Swap 3.6651 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2025	07/18/2031		15,000,000	3.6651 (SOFR)			(7,671)	(734,825)		(734,825)	(863,885)				164,318		0002
Interest Rate Swap 3.6650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2025	07/18/2031		10,000,000	3.6650 (SOFR)			(13,842)	(489,930)		(489,930)	(747,883)				109,545		0002
Interest Rate Swap 3.6487 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/24/2025	07/28/2031		50,000,000	3.6487 (SOFR)			(31,823)	(2,497,615)		(2,497,615)	(2,883,433)				549,275		0002
Interest Rate Swap 4.1170 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2025	07/31/2045		10,000,000	4.1170 (SOFR)			29,127	(1,161,683)		(1,161,683)	(1,109,503)				217,065		0002
Interest Rate Swap 4.0746 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2025	07/30/2055		10,000,000	4.0746 (SOFR)			25,945	(1,424,609)		(1,424,609)	(1,275,496)				268,560		0002
Interest Rate Swap 3.6148 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/30/2025	08/01/2031		25,000,000	3.6148 (SOFR)			(22,578)	(1,287,364)		(1,287,364)	(1,436,779)				274,950		0002
Interest Rate Swap SOFR (4.1179)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/30/2025	08/01/2045		20,000,000	SOFR (4.1179)			(58,240)	2,321,447		2,321,447	2,219,339				434,160		0002
Interest Rate Swap SOFR (3.5094)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2025	08/09/2032		30,000,000	SOFR (3.5094)			50,973	2,014,954		2,014,954	1,908,724				363,210		0002
Interest Rate Swap 3.4599 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2025	08/07/2031		20,000,000	3.4599 (SOFR)			(41,504)	(1,166,180)		(1,166,180)	(1,127,577)				220,340		0002
Interest Rate Swap 3.4655 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/13/2025	08/15/2031		35,000,000	3.4655 (SOFR)			(71,573)	(2,040,312)		(2,040,312)	(1,979,825)				386,453		0002
Interest Rate Swap 3.4233 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2025	08/29/2031		40,000,000	3.4233 (SOFR)			(94,957)	(2,421,356)		(2,421,356)	(2,259,981)				443,400		0002
Interest Rate Swap 3.5274 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/02/2025	09/06/2032		95,000,000	3.5274 (SOFR)			(150,353)	(6,370,572)		(6,370,572)	(6,102,333)				1,157,670		0002
Interest Rate Swap 3.3844 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/03/2025	09/05/2031		120,000,000	3.3844 (SOFR)			(321,261)	(7,492,591)		(7,492,591)	(6,758,915)				1,332,780		0002
Interest Rate Swap SOFR (3.5483)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2025	09/11/2035		90,000,000	SOFR (3.5483)			128,325	8,775,214		8,775,214	7,126,576				1,346,490		0002
Interest Rate Swap 3.2530 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/11/2025	09/15/2031		30,000,000	3.2530 (SOFR)			(110,006)	(2,055,330)		(2,055,330)	(1,664,646)				334,125		0002
Interest Rate Swap 3.3155 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/18/2025	09/23/2030		95,000,000	3.3155 (SOFR)			(303,905)	(5,084,824)		(5,084,824)	(4,583,572)				948,053		0002
Interest Rate Swap 3.2720 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/18/2025	09/24/2029		115,000,000	3.2720 (SOFR)			(405,925)	(4,819,822)		(4,819,822)	(4,411,285)				993,658		0002
Interest Rate Swap SOFR (3.6995)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/26/2025	09/28/2035		100,000,000	SOFR (3.6995)			28,502	8,700,860		8,700,860	8,078,675				1,500,000		0002
Interest Rate Swap 3.3936 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/01/2025	10/03/2031		30,000,000	3.3936 (SOFR)			(78,225)	(1,887,543)		(1,887,543)	(1,708,352)				335,775		0002
Interest Rate Swap 3.3535 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/11/2027		200,000,000	3.3535 (SOFR)			(575,047)	(2,392,005)		(2,392,005)	(2,495,501)				1,015,000		0002
Interest Rate Swap 3.3136 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/09/2028		200,000,000	3.3136 (SOFR)			(638,835)	(5,492,496)		(5,492,496)	(5,431,676)				1,423,900		0002
Interest Rate Swap SOFR (3.6647)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/09/2035		100,000,000	SOFR (3.6647)			53,166	8,983,549		8,983,549	8,059,339				1,502,500		0002
Interest Rate Swap SOFR (3.9932)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/09/2045		30,000,000	SOFR (3.9932)			(58,777)	3,959,401		3,959,401	3,285,284				654,495		0002
Interest Rate Swap SOFR (3.9688)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/11/2055		60,000,000	SOFR (3.9688)			(107,447)	9,511,889		9,511,889	7,543,078				1,616,910		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (3.4884)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/11/2032		40,000,000	SOFR (3.4884)			74,090	2,803,733		2,803,733	2,580,504				491,340		0002
Interest Rate Swap 3.8903 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/07/2025	10/09/2040		150,000,000	3.8903 (SOFR)			176,893	(17,031,145)		(17,031,145)	(14,600,697)				2,809,800		0002
Interest Rate Swap SOFR (3.6365)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/10/2025	10/15/2035		80,000,000	SOFR (3.6365)			58,056	7,363,900		7,363,900	6,431,988				1,203,120		0002
Interest Rate Swap 3.3699 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/10/2025	10/15/2031		80,000,000	3.3699 (SOFR)			(219,805)	(5,150,473)		(5,150,473)	(4,562,154)				898,320		0002
Interest Rate Swap 3.2965 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/15/2025	10/17/2030		20,000,000	3.2965 (SOFR)			(65,941)	(1,101,098)		(1,101,098)	(974,057)				201,230		0002
Interest Rate Swap SOFR (3.2331)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/15/2025	10/17/2028		45,000,000	SOFR (3.2331)			170,018	1,318,979		1,318,979	1,208,339				322,088		0002
Interest Rate Swap 3.8064 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/21/2025	10/25/2055		85,000,000	3.8064 (SOFR)			51,208	(15,577,633)		(15,577,633)	(10,421,288)				2,292,153		0002
Interest Rate Swap 3.2733 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/21/2025	10/23/2031		10,000,000	3.2733 (SOFR)			(34,535)	(689,614)		(689,614)	(564,370)				112,535		0002
Interest Rate Swap SOFR (3.5625)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/23/2025	10/29/2035		120,000,000	SOFR (3.5625)			148,835	11,740,746		11,740,746	9,584,449				1,808,460		0002
Interest Rate Swap 3.3565 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/29/2025	10/31/2031		25,000,000	3.3565 (SOFR)			(69,902)	(1,638,136)		(1,638,136)	(1,431,717)				281,950		0002
Interest Rate Swap SOFR (3.3551)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/30/2025	11/05/2029		40,000,000	SOFR (3.3551)			111,616	1,645,913		1,645,913	1,611,238				352,220		0002
Interest Rate Swap 3.9799 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/04/2025	11/06/2045		45,000,000	3.9799 (SOFR)			87,798	(6,029,308)		(6,029,308)	(4,929,959)				983,723		0002
Interest Rate Swap 3.4973 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/05/2025	11/07/2031		50,000,000	3.4973 (SOFR)			(85,271)	(2,972,331)		(2,972,331)	(2,927,348)				564,950		0002
Interest Rate Swap SOFR (3.6492)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/12/2025	11/14/2035		120,000,000	SOFR (3.6492)			63,883	11,037,157		11,037,157	9,709,759				1,812,840		0002
Interest Rate Swap 3.8740 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/12/2025	11/14/2040		85,000,000	3.8740 (SOFR)			99,684	(9,858,479)		(9,858,479)	(8,285,923)				1,597,830		0002
Interest Rate Swap SOFR (3.3542)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/12/2025	11/15/2027		50,000,000	SOFR (3.3542)			137,987	670,857		670,857	705,105				265,275		0002
Interest Rate Swap SOFR (3.3629)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/14/2025	11/20/2028		50,000,000	SOFR (3.3629)			134,223	1,407,787		1,407,787	1,455,813				365,925		0002
Interest Rate Swap SOFR (3.7134)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/14/2025	11/19/2035		15,000,000	SOFR (3.7134)			444	1,311,208		1,311,208	1,224,025				226,778		0002
Interest Rate Swap 3.4449 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/18/2025	11/20/2031		60,000,000	3.4449 (SOFR)			(140,195)	(3,733,798)		(3,733,798)	(3,409,856)				680,310		0002
Interest Rate Swap SOFR (3.3274)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/19/2025	11/21/2029		20,000,000	SOFR (3.3274)			59,013	850,546		850,546	811,408				177,350		0002
Interest Rate Swap 3.3549 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/20/2025	11/25/2030		245,000,000	3.3549 (SOFR)			(668,772)	(13,300,606)		(13,300,606)	(12,287,467)				2,497,408		0002
Interest Rate Swap 3.2905 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/02/2025	12/04/2028		55,000,000	3.2905 (SOFR)			(186,920)	(1,660,587)		(1,660,587)	(1,527,148)				406,120		0002
Interest Rate Swap 3.3690 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/02/2025	12/04/2030		200,000,000	3.3690 (SOFR)			(518,783)	(10,814,835)		(10,814,835)	(10,099,016)				2,044,700		0002
Interest Rate Swap 3.4305 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/02/2025	12/04/2031		350,000,000	3.4305 (SOFR)			(744,693)	(22,168,816)		(22,168,816)	(20,514,014)				3,983,175		0002
Interest Rate Swap 3.4090 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2031		55,000,000	3.4090 (SOFR)			(125,821)	(3,539,046)		(3,539,046)	(3,215,173)				626,093		0002
Interest Rate Swap SOFR (3.6947)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/04/2025	12/10/2035		45,000,000	SOFR (3.6947)			4,738	4,020,658		4,020,658	3,676,279				682,470		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)
Interest Rate Swap SOFR (3.7795)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/08/2025	12/10/2035		130,000,000	SOFR (3.7795)			(69,841)	10,804,992		10,804,992	10,727,471				1,971,580		0002
Interest Rate Swap SOFR (3.5859)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/08/2025	12/10/2032		5,000,000	SOFR (3.5859)			10,993	333,895		333,895	324,216				62,250		0002
Interest Rate Swap SOFR (3.6071)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/10/2025	12/13/2032		80,000,000	SOFR (3.6071)			60,452	5,258,944		5,258,944	5,335,758				996,640		0002
Interest Rate Swap SOFR (3.4907)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/10/2025	12/12/2030		45,000,000	SOFR (3.4907)			74,104	2,239,100		2,239,100	2,323,589				461,273		0002
Interest Rate Swap 3.4272 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/16/2025	12/18/2030		20,000,000	3.4272 (SOFR)			(42,217)	(1,047,047)		(1,047,047)	(1,026,006)				205,410		0002
Interest Rate Swap 3.4525 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2025	12/24/2030		20,000,000	3.4525 (SOFR)			(38,044)	(1,031,687)		(1,031,687)	(1,032,817)				205,810		0002
Interest Rate Swap SOFR (3.3552)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/29/2025	12/31/2029		125,000,000	SOFR (3.3552)			327,462	5,394,640		5,394,640	5,249,638				1,127,563		0002
Interest Rate Swap 3.4180 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/29/2025	12/31/2030		155,000,000	3.4180 (SOFR)			(332,178)	(8,233,186)		(8,233,186)	(7,989,376)				1,598,593		0002
Interest Rate Swap SOFR (3.7543)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2026	01/08/2035		60,000,000	SOFR (3.7543)			(26,160)	4,600,289		4,600,289	4,600,289				863,220		0002
Interest Rate Swap 3.5959 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2026	01/07/2033		40,000,000	3.5959 (SOFR)			(29,764)	(2,682,190)		(2,682,190)	(2,682,190)				501,060		0002
Interest Rate Swap 3.4357 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2026	01/09/2031		40,000,000	3.4357 (SOFR)			(76,607)	(2,109,839)		(2,109,839)	(2,109,839)				413,740		0002
Interest Rate Swap 4.1796 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/07/2026	01/09/2051		20,000,000	4.1796 (SOFR)			71,213	(2,457,456)		(2,457,456)	(2,457,456)				492,880		0002
Interest Rate Swap SOFR (3.7425)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2026	01/16/2035		75,000,000	SOFR (3.7425)			(25,729)	5,825,289		5,825,289	5,825,289				1,080,450		0002
Interest Rate Swap 3.6587 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/28/2026	01/30/2032		45,000,000	3.6587 (SOFR)			(10,148)	(2,454,612)		(2,454,612)	(2,454,612)				519,795		0002
Interest Rate Swap 3.3984 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2026	02/05/2029		60,000,000	3.3984 (SOFR)			(116,579)	(1,821,751)		(1,821,751)	(1,821,751)				460,230		0002
Interest Rate Swap 3.6019 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2026	02/03/2032		80,000,000	3.6019 (SOFR)			(47,276)	(4,584,712)		(4,584,712)	(4,584,712)				925,040		0002
Interest Rate Swap 4.2006 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2026	02/03/2056		45,000,000	4.2006 (SOFR)			152,990	(5,558,086)		(5,558,086)	(5,558,086)				1,219,253		0002
Interest Rate Swap 3.6240 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2026	02/06/2032		25,000,000	3.6240 (SOFR)			(10,831)	(1,409,000)		(1,409,000)	(1,409,000)				289,288		0002
Interest Rate Swap 3.5506 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2026	02/06/2031		15,000,000	3.5506 (SOFR)			(13,745)	(737,692)		(737,692)	(737,692)				156,533		0002
Interest Rate Swap SOFR (4.0369)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/18/2026	02/20/2051		100,000,000	SOFR (4.0369)			(217,192)	14,302,215		14,302,215	14,302,215				2,470,250		0002
Interest Rate Swap SOFR (3.6836)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/18/2026	02/20/2036		30,000,000	SOFR (3.6836)			490	2,762,935		2,762,935	2,762,935				459,825		0002
Interest Rate Swap 3.3184 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/20/2026	02/25/2030		250,000,000	3.3184 (SOFR)			(557,305)	(11,569,124)		(11,569,124)	(11,569,124)				2,307,625		0002
Interest Rate Swap SOFR (3.6801)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/20/2026	02/25/2036		100,000,000	SOFR (3.6801)			2,882	9,249,130		9,249,130	9,249,130				1,533,850		0002
Interest Rate Swap SOFR (4.0410)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/20/2026	02/24/2051		115,000,000	SOFR (4.0410)			(248,897)	16,382,822		16,382,822	16,382,822				2,841,420		0002
Interest Rate Swap 3.9569 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2026	03/02/2046		20,000,000	3.9569 (SOFR)			32,389	(2,766,665)		(2,766,665)	(2,766,665)				440,830		0002
Interest Rate Swap 3.3786 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2026	03/02/2032		15,000,000	3.3786 (SOFR)			(27,038)	(1,029,977)		(1,029,977)	(1,029,977)				174,683		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3.2701 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2026	03/04/2030		25,000,000	3.2701 (SOFR)			(61,002)	(1,201,029)		(1,201,029)	(1,201,029)				231,413		0002
Interest Rate Swap 3.5524 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2026	03/06/2034		35,000,000	3.5524 (SOFR)			(26,271)	(2,854,865)		(2,854,865)	(2,854,865)				477,190		0002
Interest Rate Swap SOFR (3.5300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/06/2026	03/10/2033		5,000,000	SOFR (3.5300)			8,812	362,204		362,204	362,204				63,475		0002
Interest Rate Swap 3.4727 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/16/2026	03/19/2029		110,000,000	3.4727 (SOFR)			(123,883)	(3,321,525)		(3,321,525)	(3,321,525)				864,105		0002
Interest Rate Swap 3.5682 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/16/2026	03/18/2032		105,000,000	3.5682 (SOFR)			(63,596)	(6,317,239)		(6,317,239)	(6,317,239)				1,227,713		0002
Interest Rate Swap SOFR (3.6626)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/18/2026	03/20/2034		60,000,000	SOFR (3.6626)			5,227	4,507,097		4,507,097	4,507,097				820,170		0002
Interest Rate Swap SOFR (3.7988)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/19/2026	03/24/2036		85,000,000	SOFR (3.7988)			(54,688)	7,164,234		7,164,234	7,164,234				1,309,085		0002
Interest Rate Swap 4.1474 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/01/2026	04/06/2056		35,000,000	4.1474 (SOFR)			81,614	(4,608,660)		(4,608,660)	(4,608,660)				951,090		0002
Interest Rate Swap SOFR (3.8691)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/02/2026	04/07/2036		80,000,000	SOFR (3.8691)			(76,138)	6,344,522		6,344,522	6,344,522				1,234,560		0002
Interest Rate Swap SOFR (3.7521)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/09/2026	04/13/2034		40,000,000	SOFR (3.7521)			(14,478)	2,805,913		2,805,913	2,805,913				549,180		0002
Interest Rate Swap SOFR (3.7034)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/14/2026	04/18/2033		80,000,000	SOFR (3.7034)			(11,197)	5,113,795		5,113,795	5,113,795				1,024,000		0002
Interest Rate Swap 3.6431 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/15/2026	04/19/2032		80,000,000	3.6431 (SOFR)			(11,245)	(4,596,398)		(4,596,398)	(4,596,398)				942,880		0002
Interest Rate Swap 3.6423 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/15/2026	04/19/2032		60,000,000	3.6423 (SOFR)			(8,668)	(3,449,732)		(3,449,732)	(3,449,732)				707,160		0002
Interest Rate Swap SOFR (3.7747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/20/2026	04/23/2035		80,000,000	SOFR (3.7747)			(36,504)	6,231,577		6,231,577	6,231,577				1,170,800		0002
Interest Rate Swap 3.6592 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/22/2026	04/26/2032		25,000,000	3.6592 (SOFR)			(1,441)	(1,421,612)		(1,421,612)	(1,421,612)				295,150		0002
Interest Rate Swap SOFR (3.7340)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/29/2026	05/01/2028		20,000,000	SOFR (3.7340)			(5,303)	293,354		293,354	293,354				125,950		0002
Interest Rate Swap SOFR (3.9516)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2026	05/01/2036		60,000,000	SOFR (3.9516)			(71,414)	4,414,998		4,414,998	4,414,998				929,130		0002
Interest Rate Swap 3.7678 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2026	05/06/2030		80,000,000	3.7678 (SOFR)			31,858	(2,721,534)		(2,721,534)	(2,721,534)				758,960		0002
Interest Rate Swap 4.2031 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/04/2026	05/06/2041		25,000,000	4.2031 (SOFR)			54,690	(2,139,930)		(2,139,930)	(2,139,930)				477,763		0002
Interest Rate Swap 4.2919 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2026	05/07/2046		30,000,000	4.2919 (SOFR)			76,626	(2,926,801)		(2,926,801)	(2,926,801)				664,305		0002
Interest Rate Swap 3.7666 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/06/2026	05/10/2032		40,000,000	3.7666 (SOFR)			15,658	(2,080,108)		(2,080,108)	(2,080,108)				473,860		0002
Interest Rate Swap SOFR (4.2683)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2026	05/11/2046		60,000,000	SOFR (4.2683)			(142,218)	6,031,401		6,031,401	6,031,401				1,329,000		0002
Interest Rate Swap SOFR (4.2719)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/07/2026	05/11/2051		55,000,000	SOFR (4.2719)			(131,158)	6,074,379		6,074,379	6,074,379				1,364,715		0002
Interest Rate Swap SOFR (4.0112)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/13/2026	05/15/2035		105,000,000	SOFR (4.0112)			(137,315)	6,499,665		6,499,665	6,499,665				1,542,030		0002
Interest Rate Swap SOFR (4.1635)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/19/2026	05/22/2034		100,000,000	SOFR (4.1635)			(180,019)	4,504,752		4,504,752	4,504,752				1,382,600		0002
Interest Rate Swap SOFR (4.2450)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/19/2026	05/21/2036		55,000,000	SOFR (4.2450)			(239,327)	2,838,555		2,838,555	2,838,555				854,123		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)
Interest Rate Swap 4.0181 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/20/2026	05/24/2032		30,000,000	4.0181 (SOFR)			37,618	(1,200,142)		(1,200,142)	(1,200,142)				356,610		0002
Interest Rate Swap SOFR (4.1722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/20/2026	05/22/2036		50,000,000	SOFR (4.1722)			(90,682)	2,859,283		2,859,283	2,859,283				776,575		0002
Interest Rate Swap SOFR (4.4102)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/21/2026	05/26/2051		35,000,000	SOFR (4.4102)			(90,862)	3,186,768		3,186,768	3,186,768				869,173		0002
Interest Rate Swap 3.9081 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/05/2028		80,000,000	3.9081 (SOFR)			60,287	(1,035,197)		(1,035,197)	(1,035,197)				518,800		0002
Interest Rate Swap 3.8944 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2029		50,000,000	3.8944 (SOFR)			44,754	(1,115,059)		(1,115,059)	(1,115,059)				409,225		0002
Interest Rate Swap 3.8914 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2030		105,000,000	3.8914 (SOFR)			73,213	(3,211,523)		(3,211,523)	(3,211,523)				1,007,055		0002
Interest Rate Swap 3.9330 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2032		130,000,000	3.9330 (SOFR)			108,509	(5,773,349)		(5,773,349)	(5,773,349)				1,549,405		0002
Interest Rate Swap 4.0335 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2035		120,000,000	4.0335 (SOFR)			140,027	(7,287,088)		(7,287,088)	(7,287,088)				1,767,960		0002
Interest Rate Swap 4.2701 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/05/2056		65,000,000	4.2701 (SOFR)			126,765	(7,335,378)		(7,335,378)	(7,335,378)				1,771,218		0002
Interest Rate Swap 3.8905 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2030		70,000,000	3.8905 (SOFR)			48,591	(2,143,213)		(2,143,213)	(2,143,213)				671,370		0002
Interest Rate Swap 3.9034 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/02/2026	06/04/2031		45,000,000	3.9034 (SOFR)			33,158	(1,708,925)		(1,708,925)	(1,708,925)				486,720		0002
Interest Rate Swap 3.9658 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/03/2026	06/07/2032		60,000,000	3.9658 (SOFR)			56,298	(2,570,913)		(2,570,913)	(2,570,913)				715,650		0002
Interest Rate Swap SOFR (4.1654)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/03/2026	06/07/2038		95,000,000	SOFR (4.1654)			(151,273)	6,756,284		6,756,284	6,756,284				1,624,263		0002
Interest Rate Swap SOFR (3.9137)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/04/2026	06/09/2031		140,000,000	SOFR (3.9137)			(104,322)	5,270,692		5,270,692	5,270,692				1,516,480		0002
Interest Rate Swap SOFR (4.0432)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/04/2026	06/08/2035		50,000,000	SOFR (4.0432)			(57,880)	3,005,621		3,005,621	3,005,621				737,100		0002
Interest Rate Swap SOFR (4.1479)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/04/2026	06/08/2038		60,000,000	SOFR (4.1479)			(89,510)	4,360,956		4,360,956	4,360,956				1,025,970		0002
Interest Rate Swap SOFR (3.9972)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2026	06/10/2030		15,000,000	SOFR (3.9972)			(14,874)	407,483		407,483	407,483				144,188		0002
Interest Rate Swap SOFR (4.0144)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2026	06/12/2028		30,000,000	SOFR (4.0144)			(31,438)	341,981		341,981	341,981				195,660		0002
Interest Rate Swap SOFR (4.0044)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/08/2026	06/11/2029		110,000,000	SOFR (4.0044)			(111,697)	2,167,625		2,167,625	2,167,625				903,540		0002
Interest Rate Swap 3.8956 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/16/2026	06/18/2032		45,000,000	3.8956 (SOFR)			28,090	(2,094,257)		(2,094,257)	(2,094,257)				538,155		0002
Interest Rate Swap 3.8937 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/25/2026	06/29/2032		35,000,000	3.8937 (SOFR)			19,125	(1,640,244)		(1,640,244)	(1,640,244)				419,668		0002
Interest Rate Swap SOFR (3.9721)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/01/2026	07/06/2033		50,000,000	SOFR (3.9721)			(34,698)	2,527,057		2,527,057	2,527,057				650,475		0002
Interest Rate Swap SOFR (4.0439)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2026	07/07/2036		50,000,000	SOFR (4.0439)			(42,842)	3,392,793		3,392,793	3,392,793				781,650		0002
Interest Rate Swap 3.9739 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/07/2026	07/09/2032		25,000,000	3.9739 (SOFR)			16,766	(1,076,773)		(1,076,773)	(1,076,773)				300,475		0002
Interest Rate Swap SOFR (4.0340)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/14/2026	07/16/2031		95,000,000	SOFR (4.0340)			(69,161)	3,163,271		3,163,271	3,163,271				1,040,060		0002
Interest Rate Swap 4.0178 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/15/2026	07/19/2032		45,000,000	4.0178 (SOFR)			30,839	(1,847,395)		(1,847,395)	(1,847,395)				542,138		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)
Interest Rate Swap SOFR (3.9919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2026	07/22/2030		20,000,000	SOFR (3.9919)			(11,972)	562,158		562,158	562,158				195,220		0002
Interest Rate Swap 4.3217 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2026	07/22/2041		60,000,000	4.3217 (SOFR)			76,043	(4,461,398)		(4,461,398)	(4,461,398)				1,154,880		0002
Interest Rate Swap 4.1021 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/21/2026	07/24/2028		50,000,000	4.1021 (SOFR)			39,085	(541,177)		(541,177)	(541,177)				336,950		0002
Interest Rate Swap 4.1056 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/21/2026	07/23/2032		85,000,000	4.1056 (SOFR)			66,970	(3,120,688)		(3,120,688)	(3,120,688)				1,024,973		0002
Interest Rate Swap 4.1397 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/22/2026	07/26/2032		25,000,000	4.1397 (SOFR)			21,074	(876,108)		(876,108)	(876,108)				301,675		0002
Interest Rate Swap SOFR (4.1899)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/22/2026	07/24/2034		15,000,000	SOFR (4.1899)			(14,057)	665,505		665,505	665,505				209,723		0002
Interest Rate Swap SOFR (4.1774)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/23/2026	07/27/2029		100,000,000	SOFR (4.1774)			(87,044)	1,608,061		1,608,061	1,608,061				840,350		0002
Interest Rate Swap SOFR (4.1678)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/23/2026	07/29/2030		25,000,000	SOFR (4.1678)			(21,354)	553,434		553,434	553,434				244,638		0002
Interest Rate Swap 4.3666 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/31/2056		100,000,000	4.3666 (SOFR)			115,998	(9,791,287)		(9,791,287)	(9,791,287)				2,732,000		0002
Interest Rate Swap 4.4157 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2046		100,000,000	4.4157 (SOFR)			124,524	(8,270,427)		(8,270,427)	(8,270,427)				2,227,300		0002
Interest Rate Swap 4.4073 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/31/2051		50,000,000	4.4073 (SOFR)			61,564	(4,575,042)		(4,575,042)	(4,575,042)				1,246,225		0002
Interest Rate Swap 4.3471 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2026	07/30/2041		50,000,000	4.3471 (SOFR)			56,258	(3,590,282)		(3,590,282)	(3,590,282)				963,100		0002
Interest Rate Swap SOFR (4.5032)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/30/2026	08/03/2051		30,000,000	SOFR (4.5032)			(39,209)	2,339,558		2,339,558	2,339,558				747,855		0002
Interest Rate Swap 4.0967 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2026	08/09/2032		30,000,000	4.0967 (SOFR)			17,852	(1,123,033)		(1,123,033)	(1,123,033)				363,210		0002
Interest Rate Swap 4.1260 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/10/2026	08/12/2031		450,000,000	4.1260 (SOFR)			257,159	(13,412,311)		(13,412,311)	(13,412,311)				4,964,625		0002
Interest Rate Swap 4.1298 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2026	08/16/2032		40,000,000	4.1298 (SOFR)			22,033	(1,434,621)		(1,434,621)	(1,434,621)				485,060		0002
Interest Rate Swap SOFR (4.3841)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/12/2026	08/16/2038		50,000,000	SOFR (4.3841)			(44,489)	2,637,096		2,637,096	2,637,096				861,875		0002
Interest Rate Swap SOFR (4.2253)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2026	08/14/2034		100,000,000	SOFR (4.2253)			(67,668)	4,238,896		4,238,896	4,238,896				1,403,250		0002
Interest Rate Swap 4.1258 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/19/2026	08/23/2032		40,000,000	4.1258 (SOFR)			18,091	(1,447,153)		(1,447,153)	(1,447,153)				485,860		0002
Interest Rate Swap 4.1164 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2026	08/28/2031		40,000,000	4.1164 (SOFR)			14,086	(1,218,362)		(1,218,362)	(1,218,362)				443,280		0002
Interest Rate Swap SOFR (4.3278)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/01/2026	09/05/2033		100,000,000	SOFR (4.3278)			(44,308)	3,091,250		3,091,250	3,091,250				1,316,900		0002
Interest Rate Swap 4.3090 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/02/2026	09/06/2032		90,000,000	4.3090 (SOFR)			36,941	(2,431,842)		(2,431,842)	(2,431,842)				1,096,740		0002
Interest Rate Swap SOFR (4.2279)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/03/2026	09/10/2029		50,000,000	SOFR (4.2279)			(14,292)	768,298		768,298	768,298				429,250		0002
Interest Rate Swap 4.6450 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/03/2026	09/10/2046		90,000,000	4.6450 (SOFR)			49,712	(4,874,769)		(4,874,769)	(4,874,769)				2,010,375		0002
Interest Rate Swap 4.5230 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/16/2026	09/20/2032		30,000,000	4.5230 (SOFR)			7,001	(484,384)		(484,384)	(484,384)				366,750		0002
Interest Rate Swap 4.7207 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/23/2026	09/25/2031		35,000,000	4.7207 (SOFR)			4,821	(150,628)		(150,628)	(150,628)				390,880		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap SOFR (4.7616)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/23/2026	09/25/2036		50,000,000	SOFR (4.7616)			(7,229)	648,644		648,644	648,644				790,350		0002
Interest Rate Swap SOFR (4.9584)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/28/2046		70,000,000	SOFR (4.9584)			(4,193)	1,039,298		1,039,298	1,039,298				1,565,585		0002
Interest Rate Swap SOFR (4.7860)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2033		55,000,000	SOFR (4.7860)			(2,768)	230,298		230,298	230,298				727,733		0002
Interest Rate Swap SOFR (4.7634)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2031		120,000,000	SOFR (4.7634)			(5,888)	291,239		291,239	291,239				1,341,660		0002
Interest Rate Swap SOFR (4.7959)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2036		50,000,000	SOFR (4.7959)			(2,544)	514,874		514,874	514,874				790,775		0002
Interest Rate Swap SOFR (4.7395)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/25/2026	09/29/2033		150,000,000	SOFR (4.7395)			(7,161)	1,039,039		1,039,039	1,039,039				1,984,725		0002
Interest Rate Swap SOFR (4.8287)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/28/2026	09/30/2033		10,000,000	SOFR (4.8287)			(264)	16,716		16,716	16,716				132,340		0002
Interest Rate Swap SOFR (4.8146)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2026	10/02/2031		75,000,000	SOFR (4.8146)				16,628		16,628	16,628				839,213		0002
Interest Rate Swap SOFR (4.9221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2026	10/02/2036		60,000,000	SOFR (4.9221)				27,170		27,170	27,170				949,320		0002
Interest Rate Swap SOFR (5.0489)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/30/2026	10/02/2051		50,000,000	SOFR (5.0489)				38,743		38,743	38,743				1,250,550		0002
1119999999. Subtotal - swaps - hedging other - interest rate												128,828,705	1,002,804,252	XXX	1,002,804,252	(113,889,825)				645,734,352	XXX	XXX
Credit Default Swap (Buy Prot - AT&T INC)	00206RGR7	D-1	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2028		15,000,000	Credit Event / (1)	84,996		(113,750)	(150,813)		(150,813)	74,612		(12,777)			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/13/2024	06/20/2029		20,000,000	Credit Event / (1)	(68,793)		(151,667)	(276,993)		(276,993)	47,958		10,745			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/10/2024	12/20/2029		5,000,000	Credit Event / (1)	(69,539)		(37,917)	(71,210)		(71,210)	(259)		9,965			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/15/2024	12/20/2029		10,000,000	Credit Event / (1)	(129,550)		(75,833)	(142,420)		(142,420)	831		18,580			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	12/20/2029		5,000,000	Credit Event / (1)	(45,765)		(37,917)	(71,210)		(71,210)	3,105		6,600			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/29/2024	12/20/2029		5,000,000	Credit Event / (1)	(43,307)		(37,917)	(71,210)		(71,210)	3,454		6,252			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/06/2024	12/20/2029		5,000,000	Credit Event / (1)	(59,152)		(37,917)	(71,210)		(71,210)	1,112		8,594			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2024	12/20/2029		5,000,000	Credit Event / (1)	(58,952)		(37,917)	(71,210)		(71,210)	1,136		8,569			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/21/2024	12/20/2029		5,000,000	Credit Event / (1)	(56,267)		(37,917)	(71,210)		(71,210)	1,471		8,234			2	0008
Credit Default Swap (Buy Prot - INTEL CORP)	458140BW9	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/02/2024	12/20/2029		10,000,000	Credit Event / (1)	(116,898)		(75,833)	(142,420)		(142,420)	2,221		17,191			2	0008
Credit Default Swap (Buy Prot - BAYER AG)	BMHL106	D-1	Credit	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/05/2026	06/20/2027		1,000,000	Credit Event / (1)		(7,274)	(1,556)	(6,192)		(6,192)	(122)		1,204			N/A	0008

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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)
1129999999. Subtotal - swaps - hedging other - credit default										(563,227)	(7,274)	(646,139)	(1,146,099)	XXX	(1,146,099)	135,520		83,156			XXX	XXX
Currency Swap USD 7.212 (EUR EURIB +3.5)	HEDGED BOND	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2025	12/26/2027		11,661,000	USD 7.212 (EUR EURIB +3.5)			122,345	168,570		168,570	(140,230)	386,060			64,882		0004
1139999999. Subtotal - swaps - hedging other - foreign exchange												122,345	168,570	XXX	168,570	(140,230)	386,060			64,882	XXX	XXX
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/12/2026	11/12/2026		190,166,550	SOFR+55/(Equity Return)			584,510	2,533,300		2,533,300	2,533,300				326,326		0010
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2026	10/12/2026		260,799,840	SOFR+51/(Equity Return)			787,124	3,474,240		3,474,240	3,474,240				236,415		0010
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2026	11/12/2026		407,499,750	SOFR+55/(Equity Return)			1,252,521	5,428,500		5,428,500	5,428,500				699,270		0010
1149999999. Subtotal - swaps - hedging other - total return												2,624,155	11,436,040	XXX	11,436,040	11,436,040				1,262,010	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(563,227)	(7,274)	130,929,066	1,013,262,763	XXX	1,013,262,763	(102,458,495)	386,060	83,156		647,061,244	XXX	XXX
Synthetic, 5 year Fixed Rate Bond 3.3510 (SOFR)	ASSET REPLICATION	DB-C	Interest Rate	JP MORGAN SECURITIES LLC_LCH F226TOH6YD6XJB17KS62	08/05/2024	08/07/2029		250,000,000	3.3510 (SOFR)			(725,256)			(9,517,692)					2,112,000		N/A
Synthetic, 5 year Fixed Rate Bond 3.5060 (SOFR)	ASSET REPLICATION	DB-C	Interest Rate	JP MORGAN SECURITIES LLC_LCH F226TOH6YD6XJB17KS62	08/07/2024	08/09/2029		250,000,000	3.5060 (SOFR)			(431,217)			(8,508,380)					2,114,000		N/A
Synthetic, 5 year Fixed Rate Bond 4.0979 (SOFR)	ASSET REPLICATION	DB-C	Interest Rate	BARCLAYS BANK PLC_LCH F226TOH6YD6XJB17KS62	01/16/2025	01/21/2030		250,000,000	4.0979 (SOFR)			745,011			(5,350,894)					2,275,000		N/A
1179999999. Subtotal - swaps - replication - interest rate												(411,462)		XXX	(23,376,965)					6,501,000	XXX	XXX
Credit Default Swap (Sell Prot - Synthetic, Verizon Communications Inc 10yr)	92343VB*4 Synthetic, Verizon Communications Inc 10yr	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2030		10,000,000	1/ (Credit Event)	(203,474)		75,833	(77,564)		147,155			15,170		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, The Sherwin-Williams Company)	824348C83 Synthetic, The Sherwin-Williams Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2022	12/20/2026		10,000,000	1/ (Credit Event)	131,640		75,833	6,105		19,689			(20,763)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ally Financial INC)	02005NB*0 Synthetic, Ally Financial INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2022	12/20/2026		10,000,000	1/ (Credit Event)	1,519,374		379,167	72,451		104,470			(245,216)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ryder System INC)	783549X*4 Synthetic, Ryder System INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2022	12/20/2026		10,000,000	1/ (Credit Event)	(22,307)		75,833	(1,047)		20,742			3,556		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Arrow Electronics, INC)	042735D86 Synthetic, Arrow Electronics, INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)	58,246		75,833	2,729		19,041			(9,275)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Lincoln National Corporation)	534187K87 Synthetic, Lincoln National Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)	(13,358)		75,833	(628)		14,514			2,132		10,000,000	2	N/A

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)
Credit Default Swap (Sell Prot - Synthetic, Avnet, INC)	053807D*1 Synthetic, Avnet, INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)			75,833			19,226					10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ryder System INC)	783549X82 Synthetic, Ryder System INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2022	06/20/2027		10,000,000	1/ (Credit Event)	(160,287)		75,833	(23,155)		66,603			23,893		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, The Sherwin-Williams Company)	824348C#1 Synthetic, The Sherwin-Williams Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/09/2022	06/20/2027		10,000,000	1/ (Credit Event)	41,772		75,833	5,991		63,210			(6,200)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Lennar Corporation)	526057C81 Synthetic, Lennar Corporation	DB-C	Credit	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/10/2022	06/20/2027		10,000,000	1/ (Credit Event)	1,513,079		379,167	221,860		343,087			(227,920)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Freeport-Mcmoran Inc)	35671DK#1 Synthetic, Freeport-Mcmoran Inc	DB-C	Credit	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/10/2022	06/20/2027		20,000,000	1/ (Credit Event)	(490,005)		151,667	(71,166)		123,654			73,342		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Enbridge, Inc.)	29250NG*0 Synthetic, Enbridge, Inc.	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2022	06/20/2027		10,000,000	1/ (Credit Event)	27,904		75,833	4,007		58,264			(4,146)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Pacific Life Insurance Company)	345018AH4 Synthetic, Pacific Life Insurance Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2025	12/20/2029		56,690,000	1/ (Credit Event)	605,374		429,899	412,551		762,910			(94,290)		56,690,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Athene Annuity and Life Company)	G73348BL6 Synthetic, Athene Annuity and Life Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2025	12/20/2029		46,580,000	1/ (Credit Event)	(98,344)		353,232	(67,159)		(663,168)			15,266		46,580,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Global Atlantic Financial Group)	36267YA*8 Synthetic, Global Atlantic Financial Group	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/23/2025	06/20/2034		60,000,000	1/ (Credit Event)	(2,040,929)		455,000	(1,785,233)		(775,625)			162,724		60,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, American General Life Insurance Company)	02639#DW8 Synthetic, American General Life Insurance Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/22/2025	12/20/2033		62,200,000	1/ (Credit Event)	(420,995)		471,683	(370,752)		181,790			36,729		62,200,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Pacific Life Insurance Company)	69447#AT9 Synthetic, Pacific Life Insurance Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/22/2025	09/20/2035		40,000,000	1/ (Credit Event)			303,333			(573,635)					40,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, American National Insurance Company)	028591A@4 Synthetic, American National Insurance Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/01/2025	09/20/2033		50,500,000	1/ (Credit Event)	(822,196)		382,958	(724,592)		(2,788,926)			74,079		50,500,000	1	N/A

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)
Credit Default Swap (Sell Prot - Synthetic, Nomura Holdings)	65535HA*0 Synthetic, Nomura Holdings	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2026	03/20/2036		60,000,000	1/ (Credit Event)			373,333			45,354					60,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Mass Mutual)	57629TA*8 Synthetic, Mass Mutual	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/13/2026	09/20/2033		20,900,000	1/ (Credit Event)		128,389	81,277	121,896		161,522			(6,493)		20,900,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, NY Life)	64953BA*9 Synthetic, NY Life	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/01/2026	06/20/2036		90,000,000			1,123,873	227,500	1,098,183		886,963			(25,690)		90,000,000	1	N/A
1189999999. Subtotal - swaps - replication - credit default										(374,504)	1,252,262	4,670,717	(1,175,523)	XXX	(1,763,159)			(233,103)		616,870,000	XXX	XXX
Total Return Swap (Synthetic, New York City Water 30 yr)	New York City Water 30 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		5,000,000	0.8 / (Credit Event)			30,000			216,797					139,065		0010
Total Return Swap (Synthetic, New York City Transitional Finance Authority Future Tax Secured Revenue 29 yr)	New York City Transitional Finance Authority Future Tax Secured Revenue 29 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		5,000,000	0.5 / (Credit Event)			18,750			242,523					117,093		0010
Total Return Swap (Synthetic, Metropolitan St Louis Sewer District 28 yr)	Metropolitan St Louis Sewer District 28 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2058		5,000,000	0.65 / (Credit Event)			24,375			181,703					141,295		0010
Total Return Swap (Synthetic, Commonwealth of Pennsylvania 10 yr)	Commonwealth of Pennsylvania 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		15,000,000	0.8 / (Credit Event)			90,000			(138,016)					417,195		0010
Total Return Swap (Synthetic, Commonwealth of Massachusetts 10 yr)	Commonwealth of Massachusetts 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		25,000,000	0.55 / (Credit Event)			103,125			(1,303,013)					585,463		0010
Total Return Swap (Synthetic, State of Washington 10 yr)	State of Washington 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2049		20,000,000	0.6 / (Credit Event)			90,000			629,193					478,930		0010
Total Return Swap (Synthetic, State of Illinois 9 yr)	State of Illinois 9 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		12,500,000	1.3 / (Credit Event)			121,875			(143,333)					292,731		0010
Total Return Swap (Synthetic, State of Connecticut 10 yr)	State of Connecticut 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		12,500,000	0.8 / (Credit Event)			75,000			(686,835)					292,731		0010
Total Return Swap (Synthetic, State of California 10 yr)	State of California 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		15,000,000	0.65 / (Credit Event)			73,125			(21,091)					351,278		0010
Total Return Swap (Synthetic, South Carolina Public Service Authority 8 yr)	South Carolina Public Service Authority 8 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		7,500,000	1 / (Credit Event)			56,250			367,617					208,598		0010

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)
Total Return Swap (Synthetic, Chicago O'Hare International Airport (AMT) 8 yr)	Chicago O'Hare International Airport (AMT) 8 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		15,000,000	.1.35 / (Credit Event)			151,875			1,258,251					417,195		0010
Total Return Swap (Synthetic, Trinity Health Corp Obligated Group 12 yr)	Trinity Health Corp Obligated Group 12 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2058		15,000,000	..1.3 / (Credit Event)			146,250			86,666					423,885		0010
Total Return Swap (Synthetic, Denver International Airport (AMT) 10 yr)	Denver International Airport (AMT) 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2058		15,000,000	.1.35 / (Credit Event)			151,875			1,622,706					423,885		0010
Total Return Swap (Synthetic, President and Fellows of Harvard College 12 yr)	President and Fellows of Harvard College 12 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		25,000,000	..0.8 / (Credit Event)			150,000			321,579					695,325		0010
Total Return Swap (Synthetic, Long Island Power Authority 29 yr)	Long Island Power Authority 29 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2055		10,000,000	..0.9 / (Credit Event)			67,500			346,937					268,980		0010
Total Return Swap (Synthetic, Illinois State Toll Highway Authority 8 yr)	Illinois State Toll Highway Authority 8 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2058		10,000,000	.0.95 / (Credit Event)			71,250			232,932					282,590		0010
Total Return Swap (Synthetic, Salt River Project Agricultural Improvement & Power District 26 yr)	Salt River Project Agricultural Improvement & Power District 26 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2047		20,000,000	.0.45 / (Credit Event)			67,500			487,502					457,540		0010
Total Return Swap (Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr)	Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		5,000,000	.0.45 / (Credit Event)			16,875			124,750					117,093		0010
Total Return Swap (Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr)	Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		5,000,000	.1.15 / (Credit Event)			43,125			82,928					117,093		0010
Total Return Swap (Synthetic, New Jersey Transportation Trust Fund 9 yr)	New Jersey Transportation Trust Fund 9 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		7,500,000	..0.9 / (Credit Event)			50,625			72,564					208,598		0010
Total Return Swap (Synthetic, Municipal Electric Authority of Georgia)	Municipal Electric Authority of Georgia	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2040		20,000,000	1.015 / (Credit Event)			152,250			447,758					369,230		0010
Total Return Swap (Synthetic, UPMC)	UPMC	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2045		10,000,000	1.385 / (Credit Event)			103,875			436,562					215,845		0010
Total Return Swap (Synthetic, NYU Langone)	NYU Langone	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2045		15,000,000	1.135 / (Credit Event)			127,688			803,152					323,768		0010

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)
Total Return Swap (Synthetic, Indiana University Health)	Indiana University Health	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.535 / (Credit Event)			40,125			177,664					146,860		0010
Total Return Swap (Synthetic, Inova Health Systems)	Inova Health Systems	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.435 / (Credit Event)			32,625			172,576					146,860		0010
Total Return Swap (Synthetic, City of Pittsburgh)	City of Pittsburgh	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.435 / (Credit Event)			32,625			280,251					146,860		0010
Total Return Swap (Synthetic, Pennsylvania State Turnpike Commission)	Pennsylvania State Turnpike Commission	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.435 / (Credit Event)			32,625			268,887					146,860		0010
Total Return Swap (Synthetic, Philadelphia School District)	Philadelphia School District	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		20,000,000	0.535 / (Credit Event)			80,250			491,293					293,720		0010
Total Return Swap (Synthetic, Wayne County Airport)	Wayne County Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		20,000,000	0.935 / (Credit Event)			140,250			771,015					293,720		0010
Total Return Swap (Synthetic, Denver International Airport)	Denver International Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		20,000,000	1.035 / (Credit Event)			155,250			719,977					293,720		0010
Total Return Swap (Synthetic, Chicago O'Hare International Airport)	Chicago O'Hare International Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		15,000,000	1.085 / (Credit Event)			122,063			620,987					220,290		0010
Total Return Swap (Synthetic, Central Texas Regional Mobility Authority)	Central Texas Regional Mobility Authority	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		15,000,000	0.635 / (Credit Event)			71,438			610,027					220,290		0010
Total Return Swap (Synthetic, Orlando Health)	Orlando Health	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2045		15,000,000	1.235 / (Credit Event)			138,938			141,650					323,768		0010
Total Return Swap (Synthetic, UMass Memorial Health Care Obligated Group)	UMass Memorial Health Care Obligated Group	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2050		15,000,000	1.735 / (Credit Event)			195,188			694,194					364,643		0010
Total Return Swap (Synthetic, Thomas Jefferson University Obligated Group)	Thomas Jefferson University Obligated Group	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2055		20,000,000	1.82 / (Credit Event)			273,000			1,150,323					535,170		0010
Total Return Swap (Synthetic, Wayne County Airport)	Wayne County Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2050		5,000,000	1.685 / (Credit Event)			63,188			450,965					121,548		0010
Total Return Swap (Synthetic, Denver International Airport)	Denver International Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2050		10,000,000	1.785 / (Credit Event)			133,875			657,786					243,095		0010
Total Return Swap (Synthetic, University of Iowa Hospitals)	University of Iowa Hospitals	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.485 / (Credit Event)			36,375			274,803					146,860		0010
1209999999. Subtotal - swaps - replication - total return												3,531,000		XXX	13,152,229					10,989,665	XXX	XXX
1229999999. Subtotal - swaps - replication										(374,504)	1,252,262	7,790,255	(1,175,523)	XXX	(11,987,896)			(233,103)		634,360,665	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX

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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1359999999. Total swaps - interest rate												145,365,760	1,186,862,889	XXX	1,035,977,639	(127,612,929)				752,736,717	XXX	XXX
1369999999. Total swaps - credit default										(937,731)	1,244,988	4,024,578	(2,321,622)	XXX	(2,909,258)	135,520		(149,946)		616,870,000	XXX	XXX
1379999999. Total swaps - foreign exchange										24	0	27,817,528	(4,782,052)	XXX	32,007,437	(140,230)	75,126,442	0		53,380,835	XXX	XXX
1389999999. Total swaps - total return												6,155,155	11,436,040	XXX	24,588,269	11,436,040				12,251,675	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										(937,707)	1,244,988	183,363,021	1,191,195,255	XXX	1,089,664,086	(116,181,599)	75,126,442	(149,946)		1,435,239,227	XXX	XXX
Bond Forward - 06849RAK8 - BARRICK MINING CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.18380970/0.92062450						(1,315,926)					15,148		0002
Bond Forward - 199575AV3 - AMERICAN ELECTRIC POWER CO INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		9,500,000	1.16294561/0.97352788						(1,799,468)					28,780		0002
Bond Forward - 36186CBY8 - ALLY FINANCIAL INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		12,000,000	1.13469479/1.05578469						(946,921)					36,354		0002
Bond Forward - 11135FBP5 - BROADCOM INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		12,500,000	0.90709670/0.78288144						(1,552,691)					37,869		0002
Bond Forward - 06738EAV7 - BARCLAYS PLC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		2,000,000	1.06596275/0.80770035						(516,525)					6,059		0002
Bond Forward - 927804FB5 - DOMINION ENERGY INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,000,000	1.19130650/0.97635670						(1,504,649)					21,207		0002
Bond Forward - 254687EH5 - WALT DISNEY CO/THE	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.23952863/1.04662737						(1,253,858)					19,692		0002
Bond Forward - 337738AV0 - FISERV INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,000,000	0.76981992						(1,884,986)					21,207		0002
Bond Forward - 35137LAJ4 - FOX CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		2,000,000	1.07233175/0.90057925						(343,505)					6,059		0002
Bond Forward - 35137LAK1 - FOX CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.14798460/0.84913068						(2,241,404)					22,721		0002
Bond Forward - 375558BD4 - GILEAD SCIENCES INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	1.11534322/0.82080462						(1,325,424)					13,633		0002
Bond Forward - 37940XAH5 - GLOBAL PAYMENTS INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	0.95602340/0.85755267						(738,530)					22,721		0002
Bond Forward - 459200KC4 - INTERNATIONAL BUSINESS MACHINES CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		11,000,000	1.04755527/0.70133932						(3,808,375)					33,325		0002
Bond Forward - 460690B02 - OMNICOM GROUP INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,000,000	1.20373375/0.75211467						(1,354,857)					9,089		0002
Bond Forward - 472319AC6 - JEFFERIES FINANCIAL GROUP INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.10199598/0.95198415						(1,500,118)					30,295		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bond Forward - 06738EAJ4 - BARCLAYS PLC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.12993470/0.85743480						(1,362,499)					15,148		0002
Bond Forward - 11271LAB8 - BROOKFIELD CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.06263178/0.77377536						(1,877,567)					19,692		0002
Bond Forward - 07274NAN3 - BAYER AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	1.00135606/0.84224850						(715,984)					13,633		0002
Bond Forward - 07274NAQ6 - BAYER AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.06291112/0.76879537						(1,911,752)					19,692		0002
Bond Forward - 205887CE0 - CONAGRA BRANDS INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.13980227/0.79919195						(2,554,577)					22,721		0002
Bond Forward - 902613AY4 - UBS GROUP AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,500,000	1.05775272/0.81821311						(2,515,166)					31,810		0002
Bond Forward - 126650CY4 - CVS HEALTH CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.07310417/0.86989759						(1,524,049)					22,721		0002
Bond Forward - 67077MAU2 - NUTRIEN LTD	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,500,000	1.15400986/0.80869472						(1,208,603)					10,603		0002
Bond Forward - 500472AC9 - KONINKLIJKE PHILIPS NV	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		11,500,000	1.25417239/1.03480364						(2,522,740)					34,839		0002
Bond Forward - 05964HAM7 - BANCO SANTANDER SA	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	0.96068410/0.88970704						(709,771)					30,295		0002
Bond Forward - 824348BK1 - SHERWIN-WILLIAMS CO/THE	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	0.98980022/0.68496872						(1,371,742)					13,633		0002
Bond Forward - 78409VAB0 - S&P GLOBAL INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.29480040/1.02248212						(1,361,591)					15,148		0002
Bond Forward - 902613AL2 - UBS GROUP AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	0.90815487/0.68347017						(1,685,135)					22,721		0002
Bond Forward - 91324PBE1 - UNITEDHEALTH GROUP INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.25165455/1.03504195						(2,166,126)					30,295		0002
Bond Forward - 925524AX8 - PARAMOUNT SKYDANCE CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		9,500,000	1.18788405/0.84253146						(3,280,850)					28,780		0002
Bond Forward - 534187BA6 - LINCOLN NATIONAL CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,500,000	1.26637157/1.00481897						(915,434)					10,603		0002
Bond Forward - 651639AM8 - NEWMONT CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.19873975/0.99630885						(2,024,309)					30,295		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX	(51,795,132)					696,785	XXX	XXX
Bond Forward 912810TZ1 20Y 4.5	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/27/2024	03/10/2027		32,000,000	0.99721680/0.87295720				(3,976,307)	$	(3,976,307)	(2,681,246)				106,272		0006
Bond Forward 912810TX6 30Y 4.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/27/2024	03/10/2027		65,000,000	0.98114259/0.80325719				(11,562,551)	$	(11,562,551)	(6,019,137)				215,865		0006
Bond Forward 912810UA4 30Y 4.65	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	05/29/2024	05/28/2027		15,000,000	1.01176714/0.85434004				(2,361,407)	$	(2,361,407)	(1,413,632)				60,818		0006
Bond Forward 91282CLF6 10Y 3.875	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/29/2024	08/29/2029		65,000,000	0.99212388/0.93702508				(3,581,422)	$	(3,581,422)	(2,032,297)				554,905		0006
Bond Forward 912810UD8 20Y 4.125	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/29/2024	08/29/2029		85,000,000	0.95693103/0.84136653				(9,822,983)	$	(9,822,983)	(4,110,614)				725,645		0006
Bond Forward 912810UC0 30Y 4.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/29/2024	08/29/2029		100,000,000	0.98940114/0.81672164				(17,267,950)	$	(17,267,950)	(5,953,188)				853,700		0006
Bond Forward 912810UN6 20Y 4.875	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/28/2025	08/28/2028		20,000,000	0.95854184/0.90229844				(1,124,868)	$	(1,124,868)	(1,341,191)				138,290		0006
Bond Forward 912810UN6 20Y 4.875	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2030		25,000,000	0.93561030/0.89495570				(1,016,365)	$	(1,016,365)	(1,160,872)				247,163		0006
Bond Forward 912810UM8 30Y 4.734	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/28/2025	08/28/2028		35,000,000	0.93267013/0.86717913				(2,292,185)	$	(2,292,185)	(2,713,159)				242,008		0006
Bond Forward 912810UM8 30Y 4.734	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2030		40,000,000	0.91040847/0.85993007				(2,019,136)	$	(2,019,136)	(2,297,910)				395,460		0006
Bond Forward 912810UM8 30Y 4.734	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2032		50,000,000	0.89742668/0.85198688				(2,271,990)	$	(2,271,990)	(2,212,638)				607,875		0006
Bond Forward 912810UQ9 30Y 4.625	VARIABLE ANNUITY	Exhibit 5	Interest Rate	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	11/20/2025	12/03/2029		80,000,000	0.94617701/0.87556721				(5,648,784)	$	(5,648,784)	(4,179,127)				713,080		0006
Bond Forward 912810UP1 30Y 4.625	VARIABLE ANNUITY	Exhibit 5	Interest Rate	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	11/20/2025	11/24/2028		50,000,000	0.95116061/0.85321661				(4,897,200)	$	(4,897,200)	(3,663,122)				366,875		0006
Bond Forward 912810UP1 30Y 4.625	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	11/20/2025	11/20/2031		65,000,000	0.92530721/0.84772881				(5,042,596)	$	(5,042,596)	(3,057,549)				737,003		0006
1429999999. Subtotal - forwards - hedging effective variable annuity guarantees under SSAP No.108													(72,885,743)	XXX	(72,885,743)	(42,835,681)				5,964,957	XXX	XXX
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/13/2022	02/15/2029		2,502,950	1.10750000				(160,186)		(160,186)	90,826				19,310		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2022	02/15/2029		6,197,945	1.12180000				(312,599)		(312,599)	222,041				47,817		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	02/15/2029		899,855	1.18402000				4,287		4,287	30,543				6,942		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	02/15/2029		548,019	1.15130000				(12,890)		(12,890)	19,130				4,228		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/21/2024	02/15/2029		1,801,429	1.16900000				(14,453)		(14,453)	61,930				13,898		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Forward EUR (USD)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/22/2025	02/15/2029		1,930,816	1.00000000				(45,410)		(45,410)		(64,301)			14,896		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/04/2026	12/30/2026		21,480,749	1.19729940				1,020,101		1,020,101		1,020,101			53,627		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/14/2026	10/16/2026		3,549,581	1.18913950				156,794		156,794		156,794			3,716		0004
Bond Forward 880443JQ0 - TENNESSEE ENERGY ACQUISITION CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/07/2026	02/01/2030		150,000,000	1.01047000/0.95677503				(8,054,245)		(8,054,245)	(8,054,245)				1,371,150		0002
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/22/2026	02/15/2029		2,276,488	1.20449100				49,352		49,352		49,352			17,563		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2026	06/09/2028		35,683,839	1.18946130				702,561		702,561		702,561			232,159		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/30/2026	02/15/2029		1,117,895	1.18925030				10,219		10,219		10,219			8,625		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	07/07/2026	06/11/2027		17,500,341	1.15896300				162,498		162,498		162,498			72,994		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/28/2026	09/30/2027		57,695,190	1.15390380				15,749		15,749		15,749			288,476		0004
1439999999. Subtotal - forwards - hedging other													(6,478,221)	XXX	(6,478,221)	(8,054,245)	2,477,442			2,155,402	XXX	XXX
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/22/2029		100,000,000	1.00245107/0.81828367						(18,416,740)					850,850		N/A
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/22/2030		100,000,000	0.99924406/0.82285746						(17,638,660)					986,900		N/A
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/22/2031		100,000,000	0.99747180/0.82734320						(17,012,860)					1,106,350		N/A
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/20/2032		100,000,000	0.99653567/0.83204567						(16,449,000)					1,213,800		N/A
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/22/2028		100,000,000	1.00749819/0.81280709						(19,469,110)					688,450		N/A
1449999999. Subtotal - forwards - replication														XXX	(88,986,370)					4,846,350	XXX	XXX
1479999999. Subtotal - forwards													(79,363,965)	XXX	(220,145,467)	(50,889,927)	2,477,442			13,663,494	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(23,657,468)				23,657,468						
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(48,007)				48,007						
1489999999. Subtotal - SSAP No. 108 adjustments - offset to VM-21												(23,705,475)		XXX		23,705,475					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)
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																18,792,884						
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																15,872,849						
1499999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities														XXX		34,665,733					XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												(23,705,475)		XXX		58,371,208					XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										24	0	27,486,416	(4,604,806)	XXX	(147,118,734)	1,812,422	74,740,382	0		95,030,038	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												17,157,284	110,827,077	XXX	110,827,077	(58,371,208)				65,449,022	XXX	XXX
1709999999. Subtotal - hedging other										622,939,224	244,468,634	130,929,066	2,489,188,153	XXX	2,489,188,153	299,003,654	2,863,502	83,156		651,492,729	XXX	XXX
1719999999. Subtotal - replication										(374,504)	1,252,262	7,790,255	(1,175,523)	XXX	(100,974,266)			(233,103)		639,207,015	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												(23,705,475)		XXX		58,371,208					XXX	XXX
1759999999 - Totals										622,564,744	245,720,896	159,657,546	2,594,234,901	XXX	2,351,922,230	300,816,077	77,603,884	(149,946)		1,451,178,805	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduce the sensitivity to interest rate movements of our assets compared to our liabilities.
0002	Economically hedge interest rate and spread risk from the time when cash is received to the time the cash can be invested .
0003	Economically hedge the embedded equity derivative in our fixed annuity product.
0004	Economically hedge currency risk in foreign denominated assets/liabilities.
0005	Hedge exposure to variability in the cash flows of a forecasted transaction.
0006	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective
0007	Economically hedge embedded equity derivatives in medium term notes.
0008	Purchased credit default swaps provide protection on specified credit names we hold in our investment portfolio.
0009	Economically hedge the interest rate risk associated with medium term notes.
0010	Economically hedge the credit risk of investment portfolio.
0011	Economically hedge the embedded derivative in certain universal life contracts.
0012	Offsets existing derivative position.
0013	Economically hedge the embedded derivative in certain variable annuity contracts.
0014	Economically hedge the equity risk of investment portfolio.

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
FVZ6	465	46,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	08/25/2026	106.3591	103.2969	(54,492)					(1,423,917)	(1,423,917)	581,250	0003	1,000
WNZ6	485	48,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/25/2026	111.3253	103.5938	(348,594)					(3,749,820)	(3,749,820)	2,497,750	0003	1,000
WNZ6	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/26/2026	111.1250	103.5938	(35,938)					(376,563)	(376,563)	257,500	0003	1,000
USZ6	45	4,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/26/2026	109.4688	102.6563	(26,719)					(306,563)	(306,563)	166,500	0003	1,000
WNZ6	1,045	104,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/25/2026	111.3253	103.5938	(751,094)					(8,079,509)	(8,079,509)	5,381,750	0003	1,000
WNZ6	85	8,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/26/2026	111.1250	103.5938	(61,094)					(640,156)	(640,156)	437,750	0003	1,000
WNZ6	680	68,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/03/2026	110.3125	103.5938	(488,750)					(4,568,750)	(4,568,750)	3,502,000	0003	1,000
WNZ6	70	7,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/09/2026	109.1250	103.5938	(50,313)					(387,188)	(387,188)	360,500	0003	1,000
WNZ6	175	17,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/23/2026	107.8438	103.5938	(125,781)					(743,750)	(743,750)	901,250	0003	1,000
1529999999. Subtotal - long futures - hedging effective variable annuity guarantees under SSAP No.108												(1,942,773)					(20,276,216)	(20,276,216)	14,086,250	XXX	XXX
RTYZ6	1,260	184,392,545	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	2,926.8658	2,817.5000	(737,100)					(6,890,045)	(6,890,045)	12,880,980	0001	50
RTYZ6	525	76,830,227	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	2,926.8658	2,817.5000	(307,125)					(2,870,852)	(2,870,852)	5,367,075	0001	50
RTYZ6	15	2,138,220	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	2,850.9600	2,817.5000	(8,775)					(25,095)	(25,095)	153,345	0001	50
MFSZ6	125	19,915,010	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/21/2026	ICE	09/14/2026	3,186.4016	3,136.6000	(103,125)					(311,260)	(311,260)	615,770	0001	50
NQZ6	147	87,262,140	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	29,681.0000	30,699.0000	252,105					2,992,920	2,992,920	6,137,544	0001	20
NQZ6	60	35,617,200	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	29,681.0000	30,699.0000	102,900					1,221,600	1,221,600	2,505,120	0001	20
NQZ6	3	1,839,840	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	30,664.0000	30,699.0000	5,145					2,100	2,100	125,256	0001	20
NQZ6	2	1,226,560	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	30,664.0000	30,699.0000	3,430					1,400	1,400	83,504	0001	20
FAZ6	25	9,359,289	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	3,743.7157	3,622.4000	(50,750)					(303,289)	(303,289)	620,750	0001	100
FAZ6	5	1,871,858	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	3,743.7157	3,622.4000	(10,150)					(60,658)	(60,658)	124,150	0001	100
FAZ6	10	3,668,230	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	3,668.2300	3,622.4000	(20,300)					(45,830)	(45,830)	248,300	0001	100
ESZ6	2,955	1,136,312,745	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	7,690.7800	7,715.5000	(2,437,875)					3,652,380	3,652,380	69,424,770	0001	50
ESZ6	1,415	544,122,685	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	7,690.7800	7,715.5000	(1,167,375)					1,748,940	1,748,940	33,244,010	0001	50
ESZ6	10	3,863,550	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/14/2026	7,727.1000	7,715.5000	(8,250)					(5,800)	(5,800)	234,940	0001	50
ESZ6	35	13,577,849	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	7,758.7708	7,715.5000	(28,875)					(75,724)	(75,724)	822,290	0001	50
ESZ6	25	9,698,464	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/18/2026	CME	09/24/2026	7,758.7708	7,715.5000	(20,625)					(54,089)	(54,089)	587,350	0001	50
1539999999. Subtotal - long futures - hedging other												(4,536,745)					(1,023,302)	(1,023,302)	133,175,154	XXX	XXX
1579999999. Subtotal - long futures												(6,479,518)					(21,299,518)	(21,299,518)	147,261,404	XXX	XXX
TYZ6	5	500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/16/2026	106.1875	104.2031	1,094					9,922	9,922	9,375	0003	1,000
TYZ6	65	6,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/25/2026	104.6563	104.2031	14,219					29,453	29,453	121,875	0003	1,000
TYZ6	60	6,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/30/2026	104.3589	104.2031						9,344	9,344	112,500	0003	1,000
TUZ6	520	104,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	08/25/2026	102.8906	101.6523	8,125					1,287,812	1,287,812	624,000	0003	2,000
USZ6	2,190	219,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	08/25/2026	109.7230	102.6563	1,300,313					15,476,250	15,476,250	8,103,000	0003	1,000
USZ6	70	7,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/09/2026	107.7777	102.6563	41,563					358,500	358,500	259,000	0003	1,000
USZ6	60	6,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/23/2026	106.2813	102.6563	35,625					217,500	217,500	222,000	0003	1,000
USZ6	120	12,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/31/2026	CBT	09/25/2026	104.1875	102.6563	71,250					183,750	183,750	444,000	0003	1,000

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
TYZ6	830	83,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	08/25/2026	108.6094	104.2031	181,563					3,657,188	3,657,188	1,556,250	0003	1,000
TYZ6	280	28,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/03/2026	107.7031	104.2031	61,250					980,000	980,000	525,000	0003	1,000
TYZ6	40	4,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/09/2026	107.0156	104.2031	8,750					112,500	112,500	75,000	0003	1,000
TYZ6	90	9,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/23/2026	105.2656	104.2031	19,688					95,625	95,625	168,750	0003	1,000
TYZ6	40	4,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/30/2026	104.3586	104.2031						6,219	6,219	75,000	0003	1,000
TUZ6	265	53,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	08/25/2026	102.8906	101.6523	4,141					656,289	656,289	318,000	0003	2,000
TUZ6	95	19,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/23/2026	101.6881	101.6523	1,484					6,789	6,789	114,000	0003	2,000
FVZ6	1,360	136,000,000	US 5YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	08/25/2026	106.3671	103.2969	159,375					4,175,563	4,175,563	1,700,000	0003	1,000
FVZ6	85	8,500,000	US 5YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	08/26/2026	106.2109	103.2969	9,961					247,695	247,695	106,250	0003	1,000
FVZ6	510	51,000,000	US 5YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/03/2026	105.7422	103.2969	59,766					1,247,110	1,247,110	637,500	0003	1,000
FVZ6	90	9,000,000	US 5YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/09/2026	105.2734	103.2969	10,547					177,891	177,891	112,500	0003	1,000
FVZ6	90	9,000,000	US 5YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/23/2026	103.7500	103.2969	10,547					40,781	40,781	112,500	0003	1,000
1599999999. Subtotal - short futures - hedging effective variable annuity guarantees under SSAP No.108												1,999,257					28,976,181	28,976,181	15,396,500	XXX	XXX
RTYZ6	65	9,511,938	E-MINI RUSS 2000	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/14/2026	2,926.7500	2,817.5000	38,025					355,063	355,063	664,495	0001	50
RTYZ6	30	4,390,125	E-MINI RUSS 2000	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/14/2026	2,926.7500	2,817.5000	17,550					163,875	163,875	306,690	0001	50
RTYZ6	20	2,833,990	E-MINI RUSS 2000	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/30/2026	2,833.9900	2,817.5000						16,490	16,490	204,460	0001	50
MFSZ6	145	23,214,944	MSCI EAFE	Variable Annuity	Exhibit 5 ...	Equity/Index	12/21/2026	ICE	09/14/2026	3,202.0613	3,136.6000	119,625					474,594	474,594	714,293	0001	50
FAZ6	35	13,102,176	S&P MID 400 EMINI ...	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/14/2026	3,743.4788	3,622.4000	71,050					423,776	423,776	869,050	0001	100
FAZ6	3	1,112,600	S&P MID 400 EMINI ...	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/16/2026	3,708.6667	3,622.4000	6,090					25,880	25,880	74,490	0001	100
ESZ6	183	70,703,438	S&P500 EMINI FUT	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/14/2026	7,727.1517	7,715.5000	150,975					106,613	106,613	4,299,402	0001	50
ESZ6	10	3,892,113	S&P500 EMINI FUT	Variable Annuity	Exhibit 5 ...	Equity/Index	12/18/2026	CME	09/23/2026	7,784.2250	7,715.5000	8,250					34,363	34,363	234,940	0001	50
TYZ6	305	30,500,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	08/25/2026	108.6094	104.2031	66,719					1,343,906	1,343,906	571,875	0003	1,000
TYZ6	170	17,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	08/25/2026	108.6094	104.2031	37,188					749,063	749,063	318,750	0003	1,000
TYZ6	10	1,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/10/2026	106.3281	104.2031	2,188					21,250	21,250	18,750	0003	1,000
TYZ6	10	1,000,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/10/2026	106.3281	104.2031	2,188					21,250	21,250	18,750	0003	1,000
TYZ6	5	500,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/24/2026	104.9688	104.2031	1,094					3,828	3,828	9,375	0003	1,000
TYZ6	5	500,000	US 10YR NOTE (CBT ...	Variable Annuity	Exhibit 5 ...	Interest Rate	12/31/2026	CBT	09/24/2026	104.9688	104.2031	1,094					3,828	3,828	9,375	0003	1,000
TUZ6	1,530	306,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	08/25/2026	102.8906	101.6523	23,906					3,789,140	3,789,140	1,836,000	0003	2,000
TUZ6	480	96,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	08/25/2026	102.8906	101.6523	7,500					1,188,750	1,188,750	576,000	0003	2,000
TUZ6	45	9,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/02/2026	102.5469	101.6523	703					80,514	80,514	54,000	0003	2,000
TUZ6	15	3,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/02/2026	102.5469	101.6523	234					26,838	26,838	18,000	0003	2,000
TUZ6	45	9,000,000	US 2YR NOTE (CBT) ...	Variable Annuity	Exhibit 5 ...	Interest Rate	01/06/2027	CBT	09/10/2026	102.2148	101.6523	703					50,625	50,625	54,000	0003	2,000

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
TUZ6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/10/2026	102.2148	101.6523	234					16,875	16,875	18,000	0003	2,000
TUZ6	20	4,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/16/2026	102.1289	101.6523	312					19,062	19,062	24,000	0003	2,000
TUZ6	10	2,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/16/2026	102.1289	101.6523	156					9,531	9,531	12,000	0003	2,000
TUZ6	45	9,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/24/2026	101.6632	101.6523	703					973	973	54,000	0003	2,000
TUZ6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/24/2026	101.6632	101.6523	234					324	324	18,000	0003	2,000
TUZ6	35	7,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/30/2026	101.6875	101.6523	0					2,461	2,461	42,000	0003	2,000
TUZ6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/30/2026	101.6875	101.6523	0					1,055	1,055	18,000	0003	2,000
FVZ6	2,100	210,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	08/25/2026	106.3671	103.2969	246,094					6,447,561	6,447,561	2,625,000	0003	1,000
FVZ6	5,000	500,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	08/25/2026	106.3671	103.2969	585,938					15,351,335	15,351,335	6,250,000	0003	1,000
FVZ6	3,855	385,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	08/25/2026	106.3671	103.2969	451,758					11,835,879	11,835,879	4,818,750	0003	1,000
FVZ6	5	500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/02/2026	105.5156	103.2969	586					11,094	11,094	6,250	0003	1,000
FVZ6	145	14,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/10/2026	104.7266	103.2969	16,992					207,305	207,305	181,250	0003	1,000
FVZ6	85	8,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/10/2026	104.7266	103.2969	9,961					121,523	121,523	106,250	0003	1,000
FVZ6	5	500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/16/2026	104.5938	103.2969	586					6,484	6,484	6,250	0003	1,000
FVZ6	5	500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/16/2026	104.5938	103.2969	586					6,484	6,484	6,250	0003	1,000
FVZ6	145	14,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/24/2026	103.5782	103.2969	16,992					40,786	40,786	181,250	0003	1,000
FVZ6	95	9,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/06/2027	CBT	09/24/2026	103.5782	103.2969	11,133					26,722	26,722	118,750	0003	1,000
1609999999. Subtotal - short futures - hedging other												1,897,345					42,985,099	42,985,099	25,338,695	XXX	XXX
1649999999. Subtotal - short futures												3,896,603					71,961,279	71,961,279	40,735,195	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		(4,217,099)			
1659999999. Subtotal - SSAP No. 108 adjustments - offset to VM-21																		(4,217,099)		XXX	XXX

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
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		(7,805,132)			
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		3,322,266			
1669999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities																		(4,482,866)		XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																		(8,699,965)		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												56,484					8,699,965	8,699,965	29,482,750	XXX	XXX
1709999999. Subtotal - hedging other												(2,639,400)					41,961,797	41,961,797	158,513,849	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																		(8,699,965)		XXX	XXX
1759999999 - Totals												(2,582,916)					50,661,762	41,961,797	187,996,599	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the embedded derivative in certain variable annuity contracts.
0002	Economically hedge the credit risk of investment portfolio.
0003	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective

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								187,996,599	187,996,599
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	149,238,483	3,735,879	138,893,190	(20,190,610)		161,361,157	(19,710,121)		3,536,295	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	40,690,000		64,591,904	(22,236,013)	1,665,892	60,968,578	(23,519,859)		9,220,193	9,220,193
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	63,801,303	699,427	56,803,648	(13,601,163)		74,674,512	(13,463,829)		9,165,344	
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	3,120,000		35,742,290	(41,831,030)		47,384,520	(55,827,877)		22,923,530	13,714,789
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			353,755	(955,395)		353,755	(955,395)		447,728	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		501,175	106,159	(5,434,434)		106,159	(5,434,434)		1,475,126	
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Y	Y			11,822,994	(17,476,204)		11,949,411	(106,698,429)		7,902,304	2,249,095
MERRILL LYNCH CAPITAL SERVICES INC	GDWTXXO3601TB7DW3U69	Y	Y			9,759		9,759	9,759		9,759	11,605	11,605
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	250,860,000	35,305,741	304,986,534	(23,025,713)		305,256,698	(22,923,319)	31,473,379	101,365,827	97,160,907
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			1,632,630	(11,001,982)		17,483,056	(66,943,019)		499,927,600	490,558,248
UBS AG LONDON BRANCH	BFM8T61CT2L1QCEMIK50	Y	Y	24,210,000	23,251,725	51,831,070	(5,422,755)		51,831,070	(5,422,755)	22,198,316	19,371	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	926,653		54,181,171	(120,806,554)		53,677,871	(113,504,330)		17,023,104	
SOCIETE GENERALE GROUP	O2RNE8IBXP4R0TD8PU41	Y	Y	659,980,000	9,731,089	720,523,228	(58,631,852)		720,523,228	(59,089,899)	1,453,329	593,251	
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Y	Y			1,670,939	(8,390,681)		1,955,455	(11,514,127)		1,349,443	
TORONTO-DOMINION BANK LONDON BRANCH	PT3OB789TSUIDF371261	Y	Y	221,040,000		258,741,714	(42,699,451)		258,741,714	(42,699,451)		1,152,949	
BARCLAYS BANK PLC LONDON BRANCH	G5GSEF7VJP5I7OUK5573	Y	Y	20,170,000	15,363,738	37,240,954	(7,879,516)		37,485,835	(7,808,350)	9,507,485	31,839,534	25,667,235
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3V05H267GRS05BHJ91	Y	Y			3,748,426	(2,096,405)	1,652,021	3,748,426	(2,096,405)	1,652,021		
0299999999. Total NAIC 1 Designation				1,434,036,440	88,588,774	1,742,880,365	(401,679,757)	3,327,672	1,807,511,203	(557,611,599)	66,294,289	707,953,204	638,582,072
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				1,194,638,173		4,074,695,407	(2,821,661,113)	58,396,121	4,074,695,407	(2,972,672,780)		743,225,602	743,225,602
0999999999 - Gross totals				2,628,674,613	88,588,774	5,817,575,772	(3,223,340,870)	61,723,793	5,882,206,610	(3,530,284,379)	66,294,289	1,639,175,404	1,569,804,273
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						5,817,575,772	(3,223,340,870)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			9,024,894	9,024,894			V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	4,596,758	6,000,000	5,830,493	05/15/2043	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-UP-1	UNITED STATES TREASURY NOTE/BO 4.625	12,131,091	15,000,000	14,730,475	11/15/2055	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-EF-4	UNITED STATES TREASURY NOTE/BO 2.5	3,932,302	4,000,000	4,001,373	03/31/2027	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			3,695,170	3,695,170			V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-TV-0	UNITED STATES TREASURY NOTE/BO 4.75	2,658,090	3,500,000	3,526,828	11/15/2053	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			13,549,523	13,549,523			V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-QN-1	UNITED STATES TREASURY NOTE/BO 4.75	7,238,022	9,000,000	9,251,655	02/15/2041	I
BARCLAYS BANK PLC_LCH F226TOH6YD6XJB17KS62	Cash			4,640,631	4,640,631			V
BARCLAYS BANK PLC_LCH F226TOH6YD6XJB17KS62	Treasury	912810-SN-9	UNITED STATES TREASURY NOTE/BO 1.25	6,739,281	18,200,000	18,052,821	05/15/2050	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Cash			18,237,004	18,237,004			V
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Treasury	912810-TD-0	UNITED STATES TREASURY NOTE/BO 2.25	9,948,779	21,200,000	21,028,744	02/15/2052	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	6,131,604	6,404,600	6,389,622	01/31/2030	V
BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	Corporate	20030N-BB-6	COMCAST CORP 6.4	3,217,506	4,284,000	5,169,084	03/01/2040	V
BNP PARIBAS ROMUWSFPU8MPRO8KSP83	Corporate	049560-AM-7	ATMOS ENERGY CORP 4.125	1,335,639	2,300,000	2,372,675	10/15/2044	I
BNP PARIBAS ROMUWSFPU8MPRO8KSP83	Corporate	15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE 4.25	5,574,999	9,879,000	9,848,839	02/01/2049	I
BNP PARIBAS ROMUWSFPU8MPRO8KSP83	Corporate	878091-BD-8	TEACHERS INSURANCE & ANNUITY A 4.9	7,816,875	11,400,000	11,745,535	09/15/2044	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Corporate	29364W-BQ-0	ENTERGY LOUISIANA LLC 5.8	5,045,894	8,000,000	7,955,895	03/15/2055	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	31403S-VH-1	FANNIE MAE POOL 5.5	8,116,781	8,729,526	8,810,995	08/01/2053	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	17,056,907	18,000,000	17,957,905	01/31/2030	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3132DU-A4-9	FREDDIE MAC POOL 6	7,152,919	7,517,407	7,671,288	09/01/2054	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3133AU-KV-9	FREDDIE MAC POOL 2.5	12,537,952	16,379,375	16,851,187	10/01/2051	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	31403R-KE-2	FANNIE MAE POOL 5.5	11,584,187	12,480,048	12,615,748	02/01/2053	I
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOOSJ21A208	Corporate	144141-DB-1	DUKE ENERGY PROGRESS LLC 4.1	1,963,485	2,883,000	2,899,203	05/15/2042	V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOOSJ21A208	Corporate	15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE 3.55	4,446,042	6,973,000	6,643,025	08/01/2042	V
GOLDMAN SACHS BANK USA KD3XUN7G6T14HNAYLU02	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	634,740	663,000	661,450	01/31/2030	V
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	00115A-AM-1	AEP TRANSMISSION CO LLC 3.65	2,124,206	4,000,000	3,998,755	04/01/2050	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	013716-AQ-8	RIO TINTO ALCAN INC 7.25	3,407,124	4,000,000	4,088,621	03/15/2031	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEU 4.7	1,114,563	1,527,000	1,582,316	02/01/2036	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEU 4.9	2,943,150	5,044,000	5,345,592	02/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-AL-4	APPLE INC 3.85	329,618	540,000	543,441	05/04/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-BX-7	APPLE INC 4.65	1,209,543	1,830,000	2,101,161	02/23/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-CD-0	APPLE INC 3.85	997,839	1,712,000	1,703,594	08/04/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-DD-9	APPLE INC 3.75	2,847,350	5,056,000	5,032,743	09/12/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	038222-AM-7	APPLIED MATERIALS INC 4.35	1,871,070	3,000,000	3,160,594	04/01/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	055451-AV-0	BHP BILLITON FINANCE USA LTD 5	2,078,875	2,995,000	3,299,380	09/30/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	05723K-AF-7	BAKER HUGHES HOLDINGS LLC / BA 4.08	2,422,990	4,165,000	4,162,594	12/15/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	110122-EK-0	BRISTOL-MYERS SQUIBB CO 5.55	4,473,632	7,250,000	7,222,692	02/22/2054	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	115637-AP-5	BROWN-FORMAN CORP 4.5	4,834,883	7,700,000	8,394,122	07/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE 4.5	3,951,759	6,151,000	6,467,542	04/01/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE 3.95	2,672,626	4,650,000	4,646,739	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-BM-2	COMCAST CORP 4.2	1,881,217	2,700,000	2,696,187	08/15/2034	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-BQ-3	COMCAST CORP 4.6	6,168,147	10,433,000	10,776,318	08/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CE-9	COMCAST CORP 3.999	935,174	1,850,000	2,098,762	11/01/2049	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CJ-8	COMCAST CORP 3.9	1,502,531	2,419,000	2,476,954	03/01/2038	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CK-5	COMCAST CORP 4	515,654	1,000,000	985,133	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20826F-AC-0	CONOCOPHILLIPS CO 4.3	1,562,552	2,520,000	2,727,167	11/15/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	209111-EY-5	CONSOLIDATED EDISON CO OF NEW 5.5	1,806,585	2,420,000	2,741,972	12/01/2039	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	209111-FG-3	CONSOLIDATED EDISON CO OF NEW 4.5	5,161,449	8,255,000	8,258,682	12/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	210518-DB-9	CONSUMERS ENERGY CO 4.05	8,122,086	14,000,000	13,882,589	05/15/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	254687-FY-7	WALT DISNEY CO/THE 3.5	1,822,549	3,000,000	2,997,742	05/13/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	254687-FZ-4	WALT DISNEY CO/THE 3.6	2,649,011	5,000,000	4,994,381	01/13/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	25468P-CX-2	TWDC ENTERPRISES 18 CORP 3.7	1,452,994	2,455,000	2,482,782	12/01/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	25468P-DB-9	TWDC ENTERPRISES 18 CORP 4.125	2,109,561	3,440,000	3,574,615	06/01/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	29364W-BQ-0	ENTERGY LOUISIANA LLC 5.8	1,441,684	2,000,000	1,988,974	03/15/2055	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPERATING 4.85	2,446,495	3,666,000	3,852,239	03/15/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	29736R-AG-5	ESTEE LAUDER COS INC/THE 4.375	3,320,303	5,400,000	5,919,293	06/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	1,305,980	1,453,737	1,594,300	06/01/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4X-4	FREDDIE MAC GOLD POOL 4.5	1,432,077	1,692,600	1,743,697	06/01/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31320V-ML-2	FREDDIE MAC GOLD POOL 3	2,212,223	2,883,994	2,964,427	01/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WF-BM-7	FANNIE MAE POOL 3	1,325,185	1,701,503	1,735,394	07/01/2045	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WQ-AX-0	FANNIE MAE POOL 3	936,089	1,196,555	1,177,492	05/01/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	1,118,489	1,455,253	1,499,044	11/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	6,973,018	10,233,448	10,312,007	10/01/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	341081-FQ-5	FLORIDA POWER & LIGHT CO 3.95	2,003,134	3,510,000	3,513,526	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	373334-JW-2	GEORGIA POWER CO 4.3	1,344,413	2,105,000	2,339,875	03/15/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	373334-KP-5	GEORGIA POWER CO 3.25	1,462,541	3,000,000	2,997,482	03/15/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	375558-BA-0	GILEAD SCIENCES INC 4.5	4,116,261	6,421,000	6,474,559	02/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	375558-BD-4	GILEAD SCIENCES INC 4.75	4,685,723	7,125,000	7,227,663	03/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	384802-AD-6	WW GRAINGER INC 4.2	1,825,719	3,000,000	2,991,394	05/15/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	437076-BF-8	HOME DEPOT INC/THE 4.4	3,479,884	5,535,000	5,766,940	03/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	437076-BH-4	HOME DEPOT INC/THE 4.25	5,435,476	8,900,000	9,097,782	04/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	459200-JH-5	INTERNATIONAL BUSINESS MACHINE 4.7	2,481,117	4,000,000	4,262,319	02/19/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	491674-BL-0	KENTUCKY UTILITIES CO 4.375	3,229,850	5,250,000	5,285,182	10/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	539830-BB-4	LOCKHEED MARTIN CORP 4.07	4,609,585	7,373,000	7,479,066	12/15/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO 4.25	2,062,482	3,500,000	3,496,474	04/01/2049	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	585055-BU-9	MEDTRONIC INC 4.625	660,165	1,000,000	1,126,092	03/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	58933Y-AV-7	MERCK & CO INC 3.9	2,018,400	3,089,000	3,168,890	03/07/2039	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	594918-BT-0	MICROSOFT CORP 3.7	569,889	996,000	992,252	08/08/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	63946B-AG-5	NBCUNIVERSAL MEDIA LLC 5.95	1,952,068	2,500,000	2,978,534	04/01/2041	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	69351U-AU-7	PPL ELECTRIC UTILITIES CORP 3.95	3,171,627	5,500,000	5,455,480	06/01/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	767201-AL-0	RIO TINTO FINANCE USA LTD 5.2	3,199,275	4,382,000	4,989,317	11/02/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	76720A-AV-8	RIO TINTO FINANCE USA PLC 5.75	4,433,982	6,000,000	5,953,292	03/14/2055	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	833034-AL-5	SNAP-ON INC 4.1	3,537,135	6,000,000	5,986,417	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	882508-BD-5	TEXAS INSTRUMENTS INC 4.15	15,998,217	26,732,000	26,642,938	05/15/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	902133-AG-2	TYCO ELECTRONICS GROUP SA 7.125	3,109,088	3,600,000	3,589,982	10/01/2037	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625	2,958,342	4,060,000	4,202,745	07/15/2035	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	2,137,677	3,275,000	3,460,134	07/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	931142-EC-3	WALMART INC 4.05	1,974,472	3,280,000	3,453,364	06/29/2048	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	00206R-GR-7	AT&T INC 7.875	8,597,917	8,840,000	9,439,893	02/15/2030	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	00206R-GS-5	AT&T INC 6.875	772,415	863,000	900,810	10/15/2031	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	010392-FF-0	ALABAMA POWER CO 5.2	4,425,267	6,230,000	6,224,308	06/01/2041	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	115637-AT-7	BROWN-FORMAN CORP 4	4,000,211	6,000,000	5,953,987	04/15/2038	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	133434-AB-6	CAMERON LNG LLC 3.302	13,904,147	19,320,000	19,320,000	01/15/2035	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	133434-AC-4	CAMERON LNG LLC 3.402	450,296	676,000	676,000	01/15/2038	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	133434-AD-2	CAMERON LNG LLC 3.701	6,677,580	10,506,000	10,506,000	01/15/2039	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	23338V-AG-1	DTE ELECTRIC CO 3.75	5,787,892	10,318,000	10,313,576	08/15/2047	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	23338V-AH-9	DTE ELECTRIC CO 4.05	5,759,111	9,830,000	9,793,491	05/15/2048	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	29365T-AJ-3	ENTERGY TEXAS INC 3.55	2,220,096	4,726,000	4,692,923	09/30/2049	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	29379T-AT-6	ENTERPRISE PRODUCTS OPERATING 5.75	8,507,402	10,000,000	11,241,705	03/01/2035	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO 4.375	1,796,209	2,920,000	2,936,920	10/01/2045	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	66765R-CF-1	NORTHWEST NATURAL GAS CO 3.685	9,116,711	17,315,000	17,315,000	09/13/2047	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	3,346,177	3,799,300	3,729,025	11/15/2034	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	95709T-AK-6	EVERGY KANSAS CENTRAL INC 4.625	2,536,168	4,000,000	4,188,070	09/01/2043	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL INC 4.25	6,527,992	10,740,000	10,706,539	12/01/2045	V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	Treasury	91282C-NX-5	UNITED STATES TREASURY NOTE/BO 3.625	10,244,682	11,001,900	10,962,444	08/31/2030	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31320V-ML-2	FREDDIE MAC GOLD POOL 3	40,623	50,171	51,570	01/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	982,918	1,366,587	1,377,078	10/01/2051	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	30,569	40,000	39,390	11/15/2043	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-SP-4	UNITED STATES TREASURY NOTE/BO 1.375	15,438	36,500	35,649	08/15/2050	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	953,443	1,060,000	1,040,393	11/15/2034	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	133434-AC-4	CAMERON LNG LLC 3.402	8,021,323	11,073,000	11,073,000	01/15/2038	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	20030N-BQ-3	COMCAST CORP 4.6	772,822	1,202,000	1,242,684	08/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM 8.5	927,213	937,000	1,093,192	01/18/2031	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	29364W-AV-0	ENTERGY LOUISIANA LLC 4.95	3,708,345	5,056,000	5,042,343	01/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	29364W-BC-1	ENTERGY LOUISIANA LLC 4.2	165,126	270,000	317,304	04/01/2050	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	437076-BF-8	HOME DEPOT INC/THE 4.4	1,743,478	2,550,000	2,656,856	03/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	665789-AX-1	NORTHERN STATES POWER CO/WI 3.7	7,089,495	11,230,000	11,014,124	10/01/2042	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	2,917,089	3,817,000	3,758,784	11/15/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	2,239,212	2,930,000	2,885,312	11/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	9,212,295	11,774,000	11,441,371	05/15/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	1,157,992	1,480,000	1,438,188	05/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-TT-5	UNITED STATES TREASURY NOTE/BO 4.125	3,800,792	5,000,000	4,329,678	08/15/2053	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	3,579,908	3,980,000	3,906,382	11/15/2034	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	7,055,854	7,370,000	7,352,764	01/31/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	2,104,310	2,198,000	2,192,860	01/31/2030	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CD-2	UNITEDHEALTH GROUP INC 4.25	601,485	495,000	536,318	03/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	2,693,840	3,795,000	4,068,450	07/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC 4.2	4,604,733	7,275,000	7,249,842	01/15/2047	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	95765P-AA-7	WESTERN AND SOUTHERN LIFE INSU 5.15	11,498,321	16,485,000	16,411,449	01/15/2049	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	12189L-AK-7	BURLINGTON NORTHERN SANTA FE L 4.375	1,736,221	2,670,000	2,709,458	09/01/2042	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	12189L-BC-4	BURLINGTON NORTHERN SANTA FE L 4.05	2,907,238	5,000,000	4,989,250	06/15/2048	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	166756-AQ-9	CHEVRON USA INC 8	9,877,722	12,175,000	12,232,248	04/01/2027	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	254687-DP-8	WALT DISNEY CO/THE 7.3	4,987,888	6,050,000	5,991,634	04/30/2028	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Loan-backed and Structured	3140XP-ZZ-5	FANNIE MAE POOL 5.5	10,083,579	7,857,041	10,982,980	05/01/2054	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F 5.25	2,981,890	3,750,000	3,747,820	04/12/2028	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	571676-BA-2	MARS INC 5.2	7,501,549	9,906,000	9,890,652	03/01/2035	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	69351U-AU-7	PPL ELECTRIC UTILITIES CORP 3.95	3,073,595	5,330,000	5,286,856	06/01/2047	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO 4.3	594,083	955,000	985,859	04/01/2042	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-TW-8	UNITED STATES TREASURY NOTE/BO 4.75	8,295,571	9,625,000	9,930,412	11/15/2043	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	171239-AJ-5	CHUBB INA HOLDINGS LLC 3.05	4,336,358	9,200,000	9,152,696	12/15/2061	I
0199999999 - Total				593,906,666	833,941,767	797,532,109	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	United States Treasury Note/Bond 0.625	136,798,964	164,926,000	XXX	08/15/2030	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	United States Treasury Note/Bond 1.625	12,439,520	14,761,000	XXX	05/15/2031	V
BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	Cash			20,170,000	20,170,000	XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8KSP83	Cash			40,690,000	40,690,000	XXX		V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			672,934,600	672,934,600	XXX		V
CITIBANK NA E57CDZIVZ7FF32TWEFA76	Cash			63,801,303	63,801,303	XXX		V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			521,703,573	521,703,573	XXX		V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			3,120,000	3,120,000	XXX		V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			250,860,000	250,860,000	XXX		V
SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	Cash			659,980,000	659,980,000	XXX		V
TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSJIDF371261	Cash			221,040,000	221,040,000	XXX		V
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Cash			24,210,000	24,210,000	XXX		V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	68233D-AT-4	Oncor Electric Delivery Co LLC 7	322,087	344,000	XXX	05/01/2032	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	94106L-CB-3	Waste Management Inc 4.5	604,566	693,000	XXX	03/15/2028	V
0299999999 - Total				2,628,674,612	2,659,233,476	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 - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization	(310,657,047)	(332,307,302)	(21,650,255)	(24,441,856)	392,391	(245,590)	112.9	(277,257)	(310,657,047)	(33,899,773)	(22,743,311)		(11,156,463)	37,166,039		37,166,039	(284,647,471)
0001	CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization	(8,823,524)	(39,206,402)	(30,382,878)	(30,382,878)	392,391	(111,836)	100.0	(111,836)	(8,823,524)	(19,284,836)	(111,836)		(19,173,000)	795,682		795,682	(27,200,841)
Total		(319,480,571)	(371,513,704)	(52,033,133)	(54,824,734)	784,782	(357,427)	XXX	(389,093)	(319,480,571)	(53,184,609)	(22,855,147)		(30,329,463)	37,961,721		37,961,721	(311,848,312)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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 $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of Nova Scotia	Houston, Texas		3.950	541,758		56,715,867	56,896,534	57,077,496	XXX
Bankers Trust	Des Moines, Iowa		4.460	59,093		5,723,257	5,742,959	5,762,620	XXX
Citibank	New York, New York	0	0.630	41,107		39,238,804	55,188,766	91,190,960	XXX
Citizens	Des Moines, Iowa		3.800	14,485		1,567,545	1,572,404	1,577,212	XXX
Crescent State Bank	Raleigh, North Carolina					334,301	236,581	126,026	XXX
First Womens Bank	Chicago, Illinois					3,000,000	3,000,000	3,000,000	XXX
China Construction Bank	New York, New York		4.250	70,875			25,000,000	25,000,000	XXX
Northern Trust	Chicago, Illinois					(127,068,553)	(126,867,580)	(185,081,814)	XXX
PNC Bank	Pittsburg, Pennsylvania		1.580	2,704		721,741	722,629	723,530	XXX
Principal Bank	Des Moines, Iowa		1.500	60,298		16,363,136	16,449,634	16,346,685	XXX
Royal Bank of Canada	New York, New York		3.970	976,500		103,955,783	104,284,226	100,604,874	XXX
Societe General	New York, New York		3.870	998,312		101,731,061	102,059,568	102,388,426	XXX
US Bank	Cincinnati, Ohio			233,123			46,794		XXX
Wells Fargo Bank	San Francisco, California					22,422,055	22,560,479	21,224,195	XXX
Wells Fargo Bank of Iowa	Des Moines, Iowa		3.200	87,730		298,754,405	247,029,413	265,019,171	XXX
0199998. Deposits in ... 8 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	65,384		243,819	323,310	284,650	XXX
0199999. Totals - open depositories		XXX	XXX	3,151,369		523,703,221	514,245,717	505,244,030	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX						XXX
0299999. Totals - suspended depositories		XXX	XXX						XXX
0399999. Total cash on deposit		XXX	XXX	3,151,369		523,703,221	514,245,717	505,244,030	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX				XXX
0599999. Total		XXX	XXX	3,151,369		523,703,221	514,245,717	505,244,030	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY BILL SENIOR 0.0000 10/29/2026		09/15/2026	0.000	10/29/2026	159,520,505		
	UNITED STATES TREASURY BILL SENIOR 0.0000 10/06/2026		09/08/2026	0.000	10/06/2026	50,374,450		
	UNITED STATES TREASURY BILL SENIOR 0.0000 10/13/2026		09/15/2026	0.000	10/13/2026	108,766,297		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						318,661,252		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 10/05/2026		09/21/2026	4.050	10/05/2026	6,442,100		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 10/05/2026		09/21/2026	4.050	10/05/2026	9,500,723		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 10/05/2026		09/21/2026	4.050	10/05/2026	24,039,178		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 10/07/2026		09/23/2026	4.050	10/07/2026	19,986,500		
	ARCHER-DANIELS-MIDLAND CO SENIOR 0.0000 10/01/2026		09/30/2026	3.900	10/01/2026	55,400,000		
	BUNGE LTD FINANCE CORP SENIOR 0.0000 10/09/2026		09/18/2026	4.170	10/09/2026	6,498,972		
	BUNGE LTD FINANCE CORP SENIOR 0.0000 10/09/2026		09/18/2026	4.170	10/09/2026	7,488,055		
	CSLB HOLDINGS INC SENIOR 0.0000 10/07/2026		09/30/2026	4.200	10/07/2026	12,521,229		
	CSLB HOLDINGS INC SENIOR 0.0000 10/07/2026		09/30/2026	4.200	10/07/2026	19,986,000		
	CSLB HOLDINGS INC SENIOR 0.0000 10/07/2026		09/30/2026	4.200	10/07/2026	6,370,538		
	CINTAS CORP NO 2 SENIOR 0.0000 10/01/2026		09/30/2026	3.980	10/01/2026	20,000,000		
	CINTAS CORP NO 2 SENIOR 0.0000 10/01/2026		09/16/2026	3.990	10/01/2026	8,000,000		
	DCAT LLC SENIOR 0.0000 10/05/2026		09/28/2026	4.000	10/05/2026	9,995,556		
	DCAT LLC SENIOR 0.0000 10/13/2026		09/28/2026	4.020	10/13/2026	14,979,900		
	EATON CAPITAL ULC SENIOR 0.0000 10/01/2026		09/21/2026	4.100	10/01/2026	8,570,000		
	EATON CAPITAL ULC SENIOR 0.0000 10/01/2026		09/21/2026	4.100	10/01/2026	10,840,000		
	EATON CAPITAL ULC SENIOR 0.0000 10/07/2026		09/28/2026	4.100	10/07/2026	9,993,167		
	ENBRIDGE US INC SENIOR 0.0000 10/01/2026		09/24/2026	4.050	10/01/2026	22,050,000		
	ENBRIDGE US INC SENIOR 0.0000 10/01/2026		09/24/2026	4.050	10/01/2026	6,420,000		
	ENTERPRISE PRODUCTS OPERATING SENIOR 0.0000 10/01/2026		09/30/2026	4.030	10/01/2026	12,829,000		
	MEDTRONIC GLOBAL HOLDINGS SCA SENIOR 0.0000 10/02/2026		09/25/2026	4.000	10/02/2026	24,997,222		
	MEDTRONIC GLOBAL HOLDINGS SCA SENIOR 0.0000 10/02/2026		09/28/2026	4.000	10/02/2026	5,939,340		
	MEDTRONIC GLOBAL HOLDINGS SCA SENIOR 0.0000 10/02/2026		09/25/2026	4.000	10/02/2026	9,998,889		
	MEDTRONIC GLOBAL HOLDINGS SCA SENIOR 0.0000 10/02/2026		09/17/2026	4.020	10/02/2026	13,593,482		
	MEDTRONIC GLOBAL HOLDINGS SCA SENIOR 0.0000 10/02/2026		09/17/2026	4.020	10/02/2026	20,352,727		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 10/05/2026		09/28/2026	3.960	10/05/2026	19,991,200		
	NISOURCE INC SENIOR 0.0000 10/05/2026		09/23/2026	4.010	10/05/2026	14,993,317		
	NISOURCE INC SENIOR 0.0000 10/13/2026		09/28/2026	4.090	10/13/2026	17,975,460		
	PARKER-HANNIFIN CORP SENIOR 0.0000 10/09/2026		09/23/2026	4.060	10/09/2026	2,183,029		
	PARKER-HANNIFIN CORP SENIOR 0.0000 10/09/2026		09/23/2026	4.060	10/09/2026	12,803,438		
	PUBLIC STORAGE OPERATING CO SENIOR 0.0000 10/06/2026		09/30/2026	3.980	10/06/2026	4,402,565		
	PUBLIC STORAGE OPERATING CO SENIOR 0.0000 10/06/2026		09/30/2026	3.980	10/06/2026	6,996,131		
	PUBLIC STORAGE OPERATING CO SENIOR 0.0000 10/06/2026		09/30/2026	3.980	10/06/2026	11,224,792		
	PUBLIC STORAGE OPERATING CO SENIOR 0.0000 10/06/2026		09/30/2026	3.980	10/06/2026	5,417,004		
	WRKCO INC SENIOR 0.0000 10/06/2026		09/17/2026	4.150	10/06/2026	9,994,236		
	BROOKFIELD CORPORATE TREASURY SENIOR 0.0000 10/01/2026		09/15/2026	4.080	10/01/2026	5,000,000		
	ENGIE SA SENIOR 0.0000 10/05/2026		09/23/2026	4.100	10/05/2026	10,235,335		
	GLENCORE FUNDING LLC SENIOR 0.0000 10/01/2026		09/21/2026	4.100	10/01/2026	20,000,000		
	ING BANK NV SENIOR 0.0000 10/09/2026		09/24/2026	4.000	10/09/2026	2,497,778		
	NATIONAL BANK OF KUWAIT/NEW YO SENIOR 0.0000 10/05/2026		09/28/2026	3.950	10/05/2026	29,986,833		
	VOLVO TREASURY NORTH AMERICA L SENIOR 0.0000 10/01/2026		09/30/2026	3.900	10/01/2026	69,600,000		
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						610,093,696		
0489999999. Total - issuer credit obligations (unaffiliated)						928,754,948		
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						928,754,948		
31846V-30-2	FIRST AMERICAN TREASURY OBLIGA		09/28/2026	0.000		54,665,244		
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						54,665,244		
25160K-20-7	DWS MONEY MARKET SERIES		09/30/2026	0.000		125,500,000		
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE SECURED		09/30/2026	0.000		165,246,768		623,705
4812C2-68-4	JPMORGAN US GOVERNMENT MONEY M		09/30/2026	0.000		4,582,359		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
61747C-70-7	MORGAN STANLEY INSTITUTIONAL F SECURED		09/30/2026	0.000		152,591,585		168,275
825252-88-5	INVESCO GOVERNMENT & AGENCY PO SECURED		09/30/2026	0.000		192,660,728		51
8309999999. Subtotal - all other money market mutual funds						640,581,440		792,031
8589999999. Total cash equivalents (unaffiliated)						1,624,001,632		792,031
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						1,624,001,632		792,031

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2026 OF THE Principal Life Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0332 NAIC Company Code 61271

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums collected		XXX		XXX	
2. Earned premiums		XXX		XXX	XXX
3. Claims paid		XXX		XXX	
4. Claims incurred		XXX		XXX	XXX
5. Reinsurance coverage and low income cost shar - claims paid net of reimbursements applied (a)	XXX		XXX		
6. Aggregate policy reserves - change		XXX		XXX	XXX
7. Expenses paid		XXX		XXX	
8. Expenses incurred		XXX		XXX	XXX
9. Underwriting gain or loss		XXX		XXX	XXX
10. Cash flow result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured receivable/payable with CMS at end of quarter: $ ..... due from CMS or $ ..... due to CMS